Form 5500

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Annual Return/Report of Employee Benefit Plan

This form is required to be filed for employee benefit plans under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and sections 6057(b) and 6058(a) of the Internal Revenue Code (the Code).

▶ **Complete all entries in accordance with the instructions to the Form 5500.**

OMB Nos. 1210-0110
1210-0089

2018

This Form is Open to Public Inspection

Part I Annual Report Identification Information

For calendar plan year 2018 or fiscal plan year beginning 01/01/2018 and ending 12/31/2018

A This return/report is for:
- [ ] a multiemployer plan
- [ ] a multiple-employer plan (Filers checking this box must attach a list of participating employer information in accordance with the form instructions.)
- [X] a single-employer plan
- [ ] a DFE (specify) ____

B This return/report is:
- [ ] the first return/report
- [ ] the final return/report
- [ ] an amended return/report
- [ ] a short plan year return/report (less than 12 months)

C If the plan is a collectively-bargained plan, check here. . . . . ▶ [ ]

D Check box if filing under:
- [X] Form 5558
- [ ] automatic extension
- [ ] the DFVC program
- [ ] special extension (enter description)

Part II Basic Plan Information—enter all requested information

1a Name of plan
TE CONNECTIVITY RETIREMENT SAVINGS AND INVESTMENT PLAN

1b Three-digit plan number (PN) ▶ 008

1c Effective date of plan 10/01/1976

2a Plan sponsor's name (employer, if for a single-employer plan)
Mailing address (include room, apt., suite no. and street, or P.O. Box)
City or town, state or province, country, and ZIP or foreign postal code (if foreign, see instructions)
TE CONNECTIVITY CORPORATION

1050 WESTLAKES DRIVE
BERWYN, PA 19312

2b Employer Identification Number (EIN)
23-0332575

2c Plan Sponsor's telephone number
717-985-2042

2d Business code (see instructions)
335900

Caution: A penalty for the late or incomplete filing of this return/report will be assessed unless reasonable cause is established.

Under penalties of perjury and other penalties set forth in the instructions, I declare that I have examined this return/report, including accompanying schedules, statements and attachments, as well as the electronic version of this return/report, and to the best of my knowledge and belief, it is true, correct, and complete.

SIGN HERE	Filed with authorized/valid electronic signature.	10/14/2019	DAVE MERKT
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE			
	Signature of employer/plan sponsor	Date	Enter name of individual signing as employer or plan sponsor
SIGN HERE			
	Signature of DFE	Date	Enter name of individual signing as DFE

3a Plan administrator's name and address [X] Same as Plan Sponsor	**3b** Administrator's EIN	
	3c Administrator's telephone number	
4 If the name and/or EIN of the plan sponsor or the plan name has changed since the last return/report filed for this plan, enter the plan sponsor's name, EIN, the plan name and the plan number from the last return/report: **a** Sponsor's name **c** Plan Name	**4b** EIN **4d** PN	
5 Total number of participants at the beginning of the plan year	**5**	18446
6 Number of participants as of the end of the plan year unless otherwise stated (welfare plans complete only lines **6a(1), 6a(2), 6b, 6c,** and **6d**).		
a(1) Total number of active participants at the beginning of the plan year	**6a(1)**	11683
a(2) Total number of active participants at the end of the plan year	**6a(2)**	10350
b Retired or separated participants receiving benefits	**6b**	1
c Other retired or separated participants entitled to future benefits	**6c**	7243
d Subtotal. Add lines **6a(2)**, **6b**, and **6c**	**6d**	17594
e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits.	**6e**	85
f Total. Add lines **6d** and **6e**.	**6f**	17679
g Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item)	**6g**	17306
h Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested	**6h**	194
7 Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item)	**7**	

8a If the plan provides pension benefits, enter the applicable pension feature codes from the List of Plan Characteristics Codes in the instructions:

2E 2F 2G 2J 2K 2S 2T 3H

b If the plan provides welfare benefits, enter the applicable welfare feature codes from the List of Plan Characteristics Codes in the instructions:

9a Plan funding arrangement (check all that apply)		**9b** Plan benefit arrangement (check all that apply)	
(1)	[X] Insurance	**(1)**	[X] Insurance
(2)	[ ] Code section 412(e)(3) insurance contracts	**(2)**	[ ] Code section 412(e)(3) insurance contracts
(3)	[X] Trust	**(3)**	[X] Trust
(4)	[ ] General assets of the sponsor	**(4)**	[ ] General assets of the sponsor

10 Check all applicable boxes in 10a and 10b to indicate which schedules are attached, and, where indicated, enter the number attached. (See instructions)

a Pension Schedules

- **(1)** [X] **R** (Retirement Plan Information)
- **(2)** [ ] **MB** (Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information) - signed by the plan actuary
- **(3)** [ ] **SB** (Single-Employer Defined Benefit Plan Actuarial Information) - signed by the plan actuary

b General Schedules

- **(1)** [X] **H** (Financial Information)
- **(2)** [ ] **I** (Financial Information – Small Plan)
- **(3)** [X] 1 **A** (Insurance Information)
- **(4)** [X] **C** (Service Provider Information)
- **(5)** [X] **D** (DFE/Participating Plan Information)
- **(6)** [X] **G** (Financial Transaction Schedules)

Part III Form M-1 Compliance Information (to be completed by welfare benefit plans)

11a If the plan provides welfare benefits, was the plan subject to the Form M-1 filing requirements during the plan year? (See instructions and 29 CFR 2520.101-2.) ..... ☐ Yes ☐ No

If "Yes" is checked, complete lines 11b and 11c.

11b Is the plan currently in compliance with the Form M-1 filing requirements? (See instructions and 29 CFR 2520.101-2.) ..... ☐ Yes ☐ No

11c Enter the Receipt Confirmation Code for the 2018 Form M-1 annual report. If the plan was not required to file the 2018 Form M-1 annual report, enter the Receipt Confirmation Code for the most recent Form M-1 that was required to be filed under the Form M-1 filing requirements. (Failure to enter a valid Receipt Confirmation Code will subject the Form 5500 filing to rejection as incomplete.)

Receipt Confirmation Code_____

SCHEDULE A (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Insurance Information

This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA).

▶ **File as an attachment to Form 5500.**

▶ Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).

OMB No. 1210-0110

2018

This Form is Open to Public Inspection

For calendar plan year 2018 or fiscal plan year beginning 01/01/2018 and ending 12/31/2018

A Name of plan
TE CONNECTIVITY RETIREMENT SAVINGS AND INVESTMENT PLAN

B Three-digit plan number (PN) ▶ 008

C Plan sponsor's name as shown on line 2a of Form 5500
TE CONNECTIVITY CORPORATION

D Employer Identification Number (EIN)
23-0332575

Part I Information Concerning Insurance Contract Coverage, Fees, and Commissions

Provide information for each contract on a separate Schedule A. Individual contracts grouped as a unit in Parts II and III can be reported on a single Schedule A.

1 Coverage Information:

(a) Name of insurance carrier
GREAT WEST LIFE AND ANNUITY

(b) EIN	(c) NAIC code	(d) Contract or identification number	(e) Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	(g) To
84-0467907	68322	935159-01	0	01/01/2018	02/01/2018

2 Insurance fee and commission information. Enter the total fees and total commissions paid. List in line 3 the agents, brokers, and other persons in descending order of the amount paid.

(a) Total amount of commissions paid	(b) Total amount of fees paid
52	0

3 Persons receiving commissions and fees. (Complete as many entries as needed to report all persons).

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid
KESTRA INVESTMENT SERVICES LLC
120 VANTIS STE 400
ALISO VIEJO, CA 92656

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	
39			3

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid
PREFERRED PRODUCT NETWORK INC
750 B ST STE 1500
SAN DIEGO, CA 92101

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	
13			3

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

Part II Investment and Annuity Contract Information

Where individual contracts are provided, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

4	Current value of plan's interest under this contract in the general account at year end	4	0
5	Current value of plan's interest under this contract in separate accounts at year end	5	0

6 Contracts With Allocated Funds:

a State the basis of premium rates ▶

b	Premiums paid to carrier	6b	
c	Premiums due but unpaid at the end of the year	6c	
d	If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, enter amount.	6d	

Specify nature of costs ▶

e Type of contract: (1) ☐ individual policies (2) ☐ group deferred annuity

(3) ☐ other (specify) ▶

f If contract purchased, in whole or in part, to distribute benefits from a terminating plan, check here ▶ ☐

7 Contracts With Unallocated Funds (Do not include portions of these contracts maintained in separate accounts)

a Type of contract: (1) ☐ deposit administration (2) ☐ immediate participation guarantee

(3) ☐ guaranteed investment (4) ☒ other ▶ GROUP ANNUITY CONTRACT

b	Balance at the end of the previous year			7b	356129
c	Additions: (1) Contributions deposited during the year	7c(1)	0		
	(2) Dividends and credits	7c(2)	0		
	(3) Interest credited during the year	7c(3)	342		
	(4) Transferred from separate account	7c(4)	0		
	(5) Other (specify below)	7c(5)	0		
	▶				
	(6) Total additions			7c(6)	342
d	Total of balance and additions (add lines **7b** and **7c(6)**)			7d	356471
e	Deductions:				
	(1) Disbursed from fund to pay benefits or purchase annuities during year	7e(1)	356471		
	(2) Administration charge made by carrier	7e(2)	0		
	(3) Transferred to separate account	7e(3)	0		
	(4) Other (specify below)	7e(4)	0		
	▶				
	(5) Total deductions			7e(5)	356471
f	Balance at the end of the current year (subtract line **7e(5)** from line **7d**)			7f	0

Part III Welfare Benefit Contract Information

If more than one contract covers the same group of employees of the same employer(s) or members of the same employee organizations(s), the information may be combined for reporting purposes if such contracts are experience-rated as a unit. Where contracts cover individual employees, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

8 Benefit and contract type (check all applicable boxes)

a ☐ Health (other than dental or vision) **b** ☐ Dental **c** ☐ Vision **d** ☐ Life insurance
e ☐ Temporary disability (accident and sickness) **f** ☐ Long-term disability **g** ☐ Supplemental unemployment **h** ☐ Prescription drug
i ☐ Stop loss (large deductible) **j** ☐ HMO contract **k** ☐ PPO contract **l** ☐ Indemnity contract
m ☐ Other (specify) ▶

9 Experience-rated contracts:				
a Premiums: (1) Amount received	**9a(1)**			
(2) Increase (decrease) in amount due but unpaid	**9a(2)**			
(3) Increase (decrease) in unearned premium reserve	**9a(3)**			
(4) Earned (**(1)** + **(2)** - **(3)**)			**9a(4)**	0
b Benefit charges (1) Claims paid	**9b(1)**			
(2) Increase (decrease) in claim reserves	**9b(2)**			
(3) Incurred claims (add **(1)** and **(2)**)			**9b(3)**	0
(4) Claims charged			**9b(4)**	
c Remainder of premium: (1) Retention charges (on an accrual basis) --				
(A) Commissions	**9c(1)(A)**			
(B) Administrative service or other fees	**9c(1)(B)**			
(C) Other specific acquisition costs	**9c(1)(C)**			
(D) Other expenses	**9c(1)(D)**			
(E) Taxes	**9c(1)(E)**			
(F) Charges for risks or other contingencies	**9c(1)(F)**			
(G) Other retention charges	**9c(1)(G)**			
(H) Total retention			**9c(1)(H)**	0
(2) Dividends or retroactive rate refunds. (These amounts were ☐ paid in cash, or ☐ credited.)			**9c(2)**	
d Status of policyholder reserves at end of year: (1) Amount held to provide benefits after retirement			**9d(1)**	
(2) Claim reserves			**9d(2)**	
(3) Other reserves			**9d(3)**	
e Dividends or retroactive rate refunds due. (Do not include amount entered in line **9c(2)**.)			**9e**	
10 Nonexperience-rated contracts:				
a Total premiums or subscription charges paid to carrier			**10a**	
b If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, other than reported in Part I, line 2 above, report amount. Specify nature of costs.			**10b**	

Part IV Provision of Information

11 Did the insurance company fail to provide any information necessary to complete Schedule A? ☐ Yes ☒ No

12 If the answer to line 11 is "Yes," specify the information not provided. ▶

SCHEDULE C (Form 5500)	Service Provider Information	OMB No. 1210-0110
Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ **File as an attachment to Form 5500.**	**2018** **This Form is Open to Public Inspection.**

For calendar plan year 2018 or fiscal plan year beginning 01/01/2018 and ending 12/31/2018

A Name of plan
TE CONNECTIVITY RETIREMENT SAVINGS AND INVESTMENT PLAN

B Three-digit plan number (PN) ▶ 008

C Plan sponsor's name as shown on line 2a of Form 5500
TE CONNECTIVITY CORPORATION

D Employer Identification Number (EIN)
23-0332575

Part I Service Provider Information (see instructions)

You must complete this Part, in accordance with the instructions, to report the information required for **each person** who received, directly or indirectly, $5,000 or more in total compensation (i.e., money or anything else of monetary value) in connection with services rendered to the plan or the person's position with the plan during the plan year. If a person received **only** eligible indirect compensation for which the plan received the required disclosures, you are required to answer line 1 but are not required to include that person when completing the remainder of this Part.

1 Information on Persons Receiving Only Eligible Indirect Compensation

a Check "Yes" or "No" to indicate whether you are excluding a person from the remainder of this Part because they received only eligible indirect compensation for which the plan received the required disclosures (see instructions for definitions and conditions). . . . . [X] Yes [ ] No

b If you answered line 1a "Yes," enter the name and EIN or address of each person providing the required disclosures for the service providers who received only eligible indirect compensation. Complete as many entries as needed (see instructions).

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

THE NORTHERN TRUST COMPANY

36-1561860

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

NORTHWEST PLAN SERVICES, INC.

91-2090931

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

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2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, $5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

WELLINGTON MANAGEMENT CO. LLP

04-2683227

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 33 50 51	NONE	997797	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

(a) Enter name and EIN or address (see instructions)

NORTHWEST PLAN SERVICES, INC.

91-2090931

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
13 15 37 38 50 64 65	NONE	971135	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

(a) Enter name and EIN or address (see instructions)

ARROWSTREET CAPITAL, L.P.

04-3472863

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 33 50 51	NONE	701111	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, $5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

NORTHERN TRUST COMPANY

36-1561860

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
21 64	NONE	497348	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

(a) Enter name and EIN or address (see instructions)

WESTERN ASSET MANAGEMENT COMPANY

95-2705767

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 33 50 51	NONE	259586	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

(a) Enter name and EIN or address (see instructions)

STRATEGIC BENEFITS ADVISORS, INC

03-0415817

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
11 17 27 50	NONE	78217	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, $5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

TOWERS WATSON INV SERVICE INC

52-1868818

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 33 50 51	NONE	71409	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

(a) Enter name and EIN or address (see instructions)

SMITH COMMUNICATION PARTNERS, INC.

20-2894624

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
38 50	NONE	63202	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

(a) Enter name and EIN or address (see instructions)

MORGAN LEWIS & BOCKIUS LLP

23-0891050

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
29 50	NONE	42679	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, $5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

JELLYVISION LAB, INC.

36-4442819

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
38 50	NONE	42000	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

(a) Enter name and EIN or address (see instructions)

THINK PATENTED

20-4558719

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
38 50	NONE	27325	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

(a) Enter name and EIN or address (see instructions)

CLIFTON LARSON ALLEN LLP

41-0746749

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
10 50	NONE	21000	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received $1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	

Part II Service Providers Who Fail or Refuse to Provide Information

4 Provide, to the extent possible, the following information for each service provider who failed or refused to provide the information necessary to complete this Schedule.

(a) Enter name and EIN or address of service provider (see instructions)	**(b)** Nature of Service Code(s)	**(c)** Describe the information that the service provider failed or refused to provide

(a) Enter name and EIN or address of service provider (see instructions)	**(b)** Nature of Service Code(s)	**(c)** Describe the information that the service provider failed or refused to provide

(a) Enter name and EIN or address of service provider (see instructions)	**(b)** Nature of Service Code(s)	**(c)** Describe the information that the service provider failed or refused to provide

(a) Enter name and EIN or address of service provider (see instructions)	**(b)** Nature of Service Code(s)	**(c)** Describe the information that the service provider failed or refused to provide

(a) Enter name and EIN or address of service provider (see instructions)	**(b)** Nature of Service Code(s)	**(c)** Describe the information that the service provider failed or refused to provide

(a) Enter name and EIN or address of service provider (see instructions)	**(b)** Nature of Service Code(s)	**(c)** Describe the information that the service provider failed or refused to provide

Part III Termination Information on Accountants and Enrolled Actuaries (see instructions)

(complete as many entries as needed)

a Name:	**b** EIN:
c Position:	
d Address:	**e** Telephone:

Explanation:

a Name:	**b** EIN:
c Position:	
d Address:	**e** Telephone:

Explanation:

a Name:	**b** EIN:
c Position:	
d Address:	**e** Telephone:

Explanation:

a Name:	**b** EIN:
c Position:	
d Address:	**e** Telephone:

Explanation:

a Name:	**b** EIN:
c Position:	
d Address:	**e** Telephone:

Explanation:

SCHEDULE D (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

DFE/Participating Plan Information

This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA).

▶ **File as an attachment to Form 5500.**

OMB No. 1210-0110

2018

This Form is Open to Public Inspection.

For calendar plan year 2018 or fiscal plan year beginning 01/01/2018 and ending 12/31/2018

A Name of plan
TE CONNECTIVITY RETIREMENT SAVINGS AND INVESTMENT PLAN

B Three-digit plan number (PN) ▶ 008

C Plan or DFE sponsor's name as shown on line 2a of Form 5500
TE CONNECTIVITY CORPORATION

D Employer Identification Number (EIN)
23-0332575

Part I **Information on interests in MTIAs, CCTs, PSAs, and 103-12 IEs (to be completed by plans and DFEs)**
(Complete as many entries as needed to report all interests in DFEs)

a Name of MTIA, CCT, PSA, or 103-12 IE: VANGUARD TARGET RETIREMENT INCOME

b Name of sponsor of entity listed in (a): VANGUARD FIDUCIARY TRUST COMPANY

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
90-6083968-001	C	69258067

a Name of MTIA, CCT, PSA, or 103-12 IE: VANGUARD TARGET RETIREMENT 2015

b Name of sponsor of entity listed in (a): VANGUARD FIDUCIARY TRUST COMPANY

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
90-6083953-001	C	2483532

a Name of MTIA, CCT, PSA, or 103-12 IE: VANGUARD TARGET RETIREMENT 2020

b Name of sponsor of entity listed in (a): VANGUARD FIDUCIARY TRUST COMPANY

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
90-6083983-001	C	230076919

a Name of MTIA, CCT, PSA, or 103-12 IE: VANGUARD TARGET RETIREMENT 2025

b Name of sponsor of entity listed in (a): VANGUARD FIDUCIARY TRUST COMPANY

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
90-6083981-001	C	19383297

a Name of MTIA, CCT, PSA, or 103-12 IE: VANGUARD TARGET RETIREMENT 2030

b Name of sponsor of entity listed in (a): VANGUARD FIDUCIARY TRUST COMPANY

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
90-6083979-001	C	237722368

a Name of MTIA, CCT, PSA, or 103-12 IE: VANGUARD TARGET RETIREMENT 2035

b Name of sponsor of entity listed in (a): VANGUARD FIDUCIARY TRUST COMPANY

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
90-6083977-001	C	5448094

a Name of MTIA, CCT, PSA, or 103-12 IE: VANGUARD TARGET RETIREMENT 2040

b Name of sponsor of entity listed in (a): VANGUARD FIDUCIARY TRUST COMPANY

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
90-6083975-001	C	98644265

a Name of MTIA, CCT, PSA, or 103-12 IE: VANGUARD TARGET RETIREMENT 2045			
b Name of sponsor of entity listed in (a): VANGUARD FIDUCIARY TRUST COMPANY			
c EIN-PN 90-6083973-001	**d** Entity code C	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	3145782
a Name of MTIA, CCT, PSA, or 103-12 IE: VANGUARD TARGET RETIREMENT 2050			
b Name of sponsor of entity listed in (a): VANGUARD FIDUCIARY TRUST COMPANY			
c EIN-PN 90-6083969-001	**d** Entity code C	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	42055782
a Name of MTIA, CCT, PSA, or 103-12 IE: VANGUARD TARGET RETIREMENT 2055			
b Name of sponsor of entity listed in (a): VANGUARD FIDUCIARY TRUST COMPANY			
c EIN-PN 27-6715074-001	**d** Entity code C	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	1692636
a Name of MTIA, CCT, PSA, or 103-12 IE: VANGUARD TARGET RETIREMENT 2060			
b Name of sponsor of entity listed in (a): VANGUARD FIDUCIARY TRUST COMPANY			
c EIN-PN 45-3799212-001	**d** Entity code C	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	5331479
a Name of MTIA, CCT, PSA, or 103-12 IE: FIDELITY GROWTH COMPANY COMMINGLED			
b Name of sponsor of entity listed in (a): FIDELITY MANAGEMENT TRUST COMPANY			
c EIN-PN 04-3022712-135	**d** Entity code C	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	487050411
a Name of MTIA, CCT, PSA, or 103-12 IE: MID CAPITALIZATION EQUITY INDEX M			
b Name of sponsor of entity listed in (a): BLACKROCK INSTITUTIONAL TRUST			
c EIN-PN 45-4379242-001	**d** Entity code C	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	19302625
a Name of MTIA, CCT, PSA, or 103-12 IE: NORTHERN TRUST RUSSELL 2000 INDEX			
b Name of sponsor of entity listed in (a): NORTHERN TRUST			
c EIN-PN 45-6138589-107	**d** Entity code C	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	3447666
a Name of MTIA, CCT, PSA, or 103-12 IE: COLLECTIVE LSV U.S. SMALL CAP VALUE			
b Name of sponsor of entity listed in (a): RELIANCE TRUST COMPANY			
c EIN-PN 90-6169542-001	**d** Entity code C	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	41251130
a Name of MTIA, CCT, PSA, or 103-12 IE: VANGUARD TARGET RETIREMENT 2065			
b Name of sponsor of entity listed in (a): VANGUARD FIDUCIARY TRUST COMPANY			
c EIN-PN 82-6190443-001	**d** Entity code C	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	431125
a Name of MTIA, CCT, PSA, or 103-12 IE:			
b Name of sponsor of entity listed in (a):			
c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	

Part II Information on Participating Plans (to be completed by DFEs)

(Complete as many entries as needed to report all participating plans)

a Plan name	
b Name of plan sponsor	**c** EIN-PN

a Plan name	
b Name of plan sponsor	**c** EIN-PN

a Plan name	
b Name of plan sponsor	**c** EIN-PN

a Plan name	
b Name of plan sponsor	**c** EIN-PN

a Plan name	
b Name of plan sponsor	**c** EIN-PN

a Plan name	
b Name of plan sponsor	**c** EIN-PN

a Plan name	
b Name of plan sponsor	**c** EIN-PN

a Plan name	
b Name of plan sponsor	**c** EIN-PN

a Plan name	
b Name of plan sponsor	**c** EIN-PN

a Plan name	
b Name of plan sponsor	**c** EIN-PN

a Plan name	
b Name of plan sponsor	**c** EIN-PN

a Plan name	
b Name of plan sponsor	**c** EIN-PN

SCHEDULE G (Form 5500)

Department of Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Financial Transaction Schedules

This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6058(a) of the Internal Revenue Code (the Code).

▶ **File as an attachment to Form 5500.**

OMB No. 1210-0110

2018

This Form is Open to Public Inspection.

For calendar plan year 2018 or fiscal plan year beginning 01/01/2018 and ending 12/31/2018

A Name of plan
TE CONNECTIVITY RETIREMENT SAVINGS AND INVESTMENT PLAN

B Three-digit plan number (PN) ▶ 008

C Plan sponsor's name as shown on line 2a of Form 5500
TE CONNECTIVITY CORPORATION

D Employer Identification Number (EIN)
23-0332575

Part I **Schedule of Loans or Fixed Income Obligations in Default or Classified as Uncollectible**

Complete as many entries as needed to report all loans or fixed income obligations in default or classified as uncollectible. Check box (a) if obligor is known to be a party in interest. Attach Overdue Loan Explanation for each loan listed. See Instructions.

(a)	(b) Identity and address of obligor	(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items
☐		

	Amount received during reporting year			Amount overdue	
(d) Original amount of loan	(e) Principal	(f) Interest	(g) Unpaid balance at end of year	(h) Principal	(i) Interest

(a)	(b) Identity and address of obligor	(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items
☐		

	Amount received during reporting year			Amount overdue	
(d) Original amount of loan	(e) Principal	(f) Interest	(g) Unpaid balance at end of year	(h) Principal	(i) Interest

(a)	(b) Identity and address of obligor	(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items
☐		

	Amount received during reporting year			Amount overdue	
(d) Original amount of loan	(e) Principal	(f) Interest	(g) Unpaid balance at end of year	(h) Principal	(i) Interest

(a)	(b) Identity and address of obligor	(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items

	Amount received during reporting year			Amount overdue	
(d) Original amount of loan	(e) Principal	(f) Interest	(g) Unpaid balance at end of year	(h) Principal	(i) Interest

(a)	(b) Identity and address of obligor	(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items

	Amount received during reporting year			Amount overdue	
(d) Original amount of loan	(e) Principal	(f) Interest	(g) Unpaid balance at end of year	(h) Principal	(i) Interest

(a)	(b) Identity and address of obligor	(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items

	Amount received during reporting year			Amount overdue	
(d) Original amount of loan	(e) Principal	(f) Interest	(g) Unpaid balance at end of year	(h) Principal	(i) Interest

(a)	(b) Identity and address of obligor	(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items

	Amount received during reporting year			Amount overdue	
(d) Original amount of loan	(e) Principal	(f) Interest	(g) Unpaid balance at end of year	(h) Principal	(i) Interest

(a)	(b) Identity and address of obligor	(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items

	Amount received during reporting year			Amount overdue	
(d) Original amount of loan	(e) Principal	(f) Interest	(g) Unpaid balance at end of year	(h) Principal	(i) Interest

Part II Schedule of Leases in Default or Classified as Uncollectible

Complete as many entries as needed to report all leases in default or classified as uncollectible. Check box (a) if lessor or lessee is known to be a party in interest. Attach Overdue Lease Explanation for each lease listed. (See instructions)

(a)	(b) Identity of lessor/lessee	(c) Relationship to plan, employer, employee organization, or other party-in-interest	(d) Terms and description (type of property, location and date it was purchased, terms regarding rent, taxes, insurance, repairs, expenses, renewal options, date property was leased)
☐			

(e) Original cost	(f) Current value at time of lease	(g) Gross rental receipts during the plan year	(h) Expenses paid during the plan year	(i) Net receipts	(j) Amount in arrears

(a)	(b) Identity of lessor/lessee	(c) Relationship to plan, employer, employee organization, or other party-in-interest	(d) Terms and description (type of property, location and date it was purchased, terms regarding rent, taxes, insurance, repairs, expenses, renewal options, date property was leased)
☐			

(e) Original cost	(f) Current value at time of lease	(g) Gross rental receipts during the plan year	(h) Expenses paid during the plan year	(i) Net receipts	(j) Amount in arrears

(a)	(b) Identity of lessor/lessee	(c) Relationship to plan, employer, employee organization, or other party-in-interest	(d) Terms and description (type of property, location and date it was purchased, terms regarding rent, taxes, insurance, repairs, expenses, renewal options, date property was leased)
☐			

(e) Original cost	(f) Current value at time of lease	(g) Gross rental receipts during the plan year	(h) Expenses paid during the plan year	(i) Net receipts	(j) Amount in arrears

(a)	(b) Identity of lessor/lessee	(c) Relationship to plan, employer, employee organization, or other party-in-interest	(d) Terms and description (type of property, location and date it was purchased, terms regarding rent, taxes, insurance, repairs, expenses, renewal options, date property was leased)
☐			

(e) Original cost	(f) Current value at time of lease	(g) Gross rental receipts during the plan year	(h) Expenses paid during the plan year	(i) Net receipts	(j) Amount in arrears

(a)	(b) Identity of lessor/lessee	(c) Relationship to plan, employer, employee organization, or other party-in-interest	(d) Terms and description (type of property, location and date it was purchased, terms regarding rent, taxes, insurance, repairs, expenses, renewal options, date property was leased)
☐			

(e) Original cost	(f) Current value at time of lease	(g) Gross rental receipts during the plan year	(h) Expenses paid during the plan year	(i) Net receipts	(j) Amount in arrears

(a)	(b) Identity of lessor/lessee	(c) Relationship to plan, employer, employee organization, or other party-in-interest	(d) Terms and description (type of property, location and date it was purchased, terms regarding rent, taxes, insurance, repairs, expenses, renewal options, date property was leased)
☐			

(e) Original cost	(f) Current value at time of lease	(g) Gross rental receipts during the plan year	(h) Expenses paid during the plan year	(i) Net receipts	(j) Amount in arrears

Part III Nonexempt Transactions

Complete as many entries as needed to report all nonexempt transactions. **Caution:** If a nonexempt prohibited transaction occurred with respect to a disqualified person, file Form 5330 with the IRS to pay the excise tax on the transaction.

(a) Identity of party involved	(b) Relationship to plan, employer, or other party-in-interest	(c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value	(d) Purchase price
TE CONNECTIVITY CORPORATION	PLAN SPONSOR/EMPLOYER	IMPERMISSIBLE EXTENSION OF CREDIT/LOAN TO EMPLOYER	

(e) Selling price	(f) Lease rental	(g) Transaction expenses	(h) Cost of asset	(i) Current value of asset	(j) Net gain (or loss) on each transaction
					3142

(a) Identity of party involved	(b) Relationship to plan, employer, or other party-in-interest	(c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value	(d) Purchase price

(e) Selling price	(f) Lease rental	(g) Transaction expenses	(h) Cost of asset	(i) Current value of asset	(j) Net gain (or loss) on each transaction

(a) Identity of party involved	(b) Relationship to plan, employer, or other party-in-interest	(c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value	(d) Purchase price

(e) Selling price	(f) Lease rental	(g) Transaction expenses	(h) Cost of asset	(i) Current value of asset	(j) Net gain (or loss) on each transaction

(a) Identity of party involved	(b) Relationship to plan, employer, or other party-in-interest	(c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value	(d) Purchase price

(e) Selling price	(f) Lease rental	(g) Transaction expenses	(h) Cost of asset	(i) Current value of asset	(j) Net gain (or loss) on each transaction

(a) Identity of party involved	(b) Relationship to plan, employer, or other party-in-interest	(c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value	(d) Purchase price

(e) Selling price	(f) Lease rental	(g) Transaction expenses	(h) Cost of asset	(i) Current value of asset	(j) Net gain (or loss) on each transaction

(a) Identity of party involved	(b) Relationship to plan, employer, or other party-in-interest	(c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value	(d) Purchase price

(e) Selling price	(f) Lease rental	(g) Transaction expenses	(h) Cost of asset	(i) Current value of asset	(j) Net gain (or loss) on each transaction

SCHEDULE H (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Financial Information

This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA), and section 6058(a) of the Internal Revenue Code (the Code).

▶ **File as an attachment to Form 5500.**

OMB No. 1210-0110

2018

This Form is Open to Public Inspection

For calendar plan year 2018 or fiscal plan year beginning 01/01/2018 and ending 12/31/2018

A Name of plan
TE CONNECTIVITY RETIREMENT SAVINGS AND INVESTMENT PLAN

B Three-digit plan number (PN) ▶ 008

C Plan sponsor's name as shown on line 2a of Form 5500
TE CONNECTIVITY CORPORATION

D Employer Identification Number (EIN)
23-0332575

Part I Asset and Liability Statement

1 Current value of plan assets and liabilities at the beginning and end of the plan year. Combine the value of plan assets held in more than one trust. Report the value of the plan's interest in a commingled fund containing the assets of more than one plan on a line-by-line basis unless the value is reportable on lines 1c(9) through 1c(14). Do not enter the value of that portion of an insurance contract which guarantees, during this plan year, to pay a specific dollar benefit at a future date. **Round off amounts to the nearest dollar.** MTIAs, CCTs, PSAs, and 103-12 IEs do not complete lines 1b(1), 1b(2), 1c(8), 1g, 1h, and 1i. CCTs, PSAs, and 103-12 IEs also do not complete lines 1d and 1e. See instructions.

Assets		(a) Beginning of Year	(b) End of Year
a Total noninterest-bearing cash	1a		
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)	2436734	1730686
(2) Participant contributions	1b(2)	0	0
(3) Other	1b(3)	60885663	71373504
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)	14425122	3508575
(2) U.S. Government securities	1c(2)	46430398	36104660
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)		
(B) All other	1c(3)(B)	51162931	44912846
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)	627240	1831514
(B) Common	1c(4)(B)	186170585	151041749
(5) Partnership/joint venture interests	1c(5)		
(6) Real estate (other than employer real property)	1c(6)		
(7) Loans (other than to participants)	1c(7)		
(8) Participant loans	1c(8)	35095084	32024908
(9) Value of interest in common/collective trusts	1c(9)	1443312654	1266725176
(10) Value of interest in pooled separate accounts	1c(10)		
(11) Value of interest in master trust investment accounts	1c(11)		
(12) Value of interest in 103-12 investment entities	1c(12)		
(13) Value of interest in registered investment companies (e.g., mutual funds)	1c(13)	748827093	679899829
(14) Value of funds held in insurance company general account (unallocated contracts)	1c(14)	356129	0
(15) Other	1c(15)	6022764	7043379

			(a) Beginning of Year	(b) End of Year
1d	Employer-related investments:			
	(1) Employer securities	1d(1)		
	(2) Employer real property	1d(2)		
e	Buildings and other property used in plan operation	1e		
f	Total assets (add all amounts in lines 1a through 1e)	1f	2595752397	2296196826
	Liabilities			
g	Benefit claims payable	1g		
h	Operating payables	1h	0	0
i	Acquisition indebtedness	1i		
j	Other liabilities	1j	76695866	78268346
k	Total liabilities (add all amounts in lines 1g through1j)	1k	76695866	78268346
	Net Assets			
l	Net assets (subtract line 1k from line 1f)	1l	2519056531	2217928480

Part II Income and Expense Statement

2 Plan income, expenses, and changes in net assets for the year. Include all income and expenses of the plan, including any trust(s) or separately maintained fund(s) and any payments/receipts to/from insurance carriers. Round off amounts to the nearest dollar. MTIAs, CCTs, PSAs, and 103-12 IEs do not complete lines 2a, 2b(1)(E), 2e, 2f, and 2g.

	Income		(a) Amount	(b) Total
a	**Contributions:**			
	(1) Received or receivable in cash from: **(A)** Employers	2a(1)(A)	55288027	
	(B) Participants	2a(1)(B)	82123800	
	(C) Others (including rollovers)	2a(1)(C)	6312944	
	(2) Noncash contributions	2a(2)		
	(3) Total contributions. Add lines **2a(1)(A), (B), (C),** and line **2a(2)**	2a(3)		143724771
b	**Earnings on investments:**			
	(1) Interest:			
	(A) Interest-bearing cash (including money market accounts and certificates of deposit)	2b(1)(A)	-6127	
	(B) U.S. Government securities	2b(1)(B)	801194	
	(C) Corporate debt instruments	2b(1)(C)	2106664	
	(D) Loans (other than to participants)	2b(1)(D)		
	(E) Participant loans	2b(1)(E)	1441624	
	(F) Other	2b(1)(F)	442910	
	(G) Total interest. Add lines **2b(1)(A)** through **(F)**	2b(1)(G)		4786265
	(2) Dividends: **(A)** Preferred stock	2b(2)(A)	59501	
	(B) Common stock	2b(2)(B)	3074038	
	(C) Registered investment company shares (e.g. mutual funds)	2b(2)(C)	15501637	
	(D) Total dividends. Add lines **2b(2)(A)**, **(B)**, and **(C)**	2b(2)(D)		18635176
	(3) Rents	2b(3)		
	(4) Net gain (loss) on sale of assets: **(A)** Aggregate proceeds	2b(4)(A)		
	(B) Aggregate carrying amount (see instructions)	2b(4)(B)		
	(C) Subtract line **2b(4)(B)** from line **2b(4)(A)** and enter result	2b(4)(C)		0
	(5) Unrealized appreciation (depreciation) of assets: **(A)** Real estate	2b(5)(A)		
	(B) Other	2b(5)(B)	-136696418	
	(C) Total unrealized appreciation of assets. Add lines **2b(5)(A)** and **(B)**	2b(5)(C)		-136696418

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts	2b(6)		
(7) Net investment gain (loss) from pooled separate accounts	2b(7)		
(8) Net investment gain (loss) from master trust investment accounts	2b(8)		
(9) Net investment gain (loss) from 103-12 investment entities	2b(9)		
(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds)	2b(10)		
c Other income	2c		-117395
d Total income. Add all **income** amounts in column (b) and enter total	2d		30332399
Expenses			
e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)	330249206	
(2) To insurance carriers for the provision of benefits	2e(2)		
(3) Other	2e(3)		
(4) Total benefit payments. Add lines **2e(1)** through **(3)**	2e(4)		330249206
f Corrective distributions (see instructions)	2f		
g Certain deemed distributions of participant loans (see instructions)	2g		
h Interest expense	2h		
i Administrative expenses: (1) Professional fees	2i(1)	457748	
(2) Contract administrator fees	2i(2)	971850	
(3) Investment advisory and management fees	2i(3)	1551582	
(4) Other	2i(4)	276929	
(5) Total administrative expenses. Add lines **2i(1)** through **(4)**	2i(5)		3258109
j Total expenses. Add all **expense** amounts in column (b) and enter total	2j		333507315
Net Income and Reconciliation			
k Net income (loss). Subtract line **2j** from line **2d**	2k		-303174916
l Transfers of assets:			
(1) To this plan	2l(1)		2046865
(2) From this plan	2l(2)		

Part III Accountant's Opinion

3 Complete lines 3a through 3c if the opinion of an independent qualified public accountant is attached to this Form 5500. Complete line 3d if an opinion is not attached.

a The attached opinion of an independent qualified public accountant for this plan is (see instructions):

(1) ☐ Unqualified **(2)** ☐ Qualified **(3)** ☒ Disclaimer **(4)** ☐ Adverse

b Did the accountant perform a limited scope audit pursuant to 29 CFR 2520.103-8 and/or 103-12(d)? ☒ Yes ☐ No

c Enter the name and EIN of the accountant (or accounting firm) below:

(1) Name: CLIFTONLARSONALLEN **(2)** EIN: 41-0746749

d The opinion of an independent qualified public accountant is **not attached** because:

(1) ☐ This form is filed for a CCT, PSA, or MTIA. **(2)** ☐ It will be attached to the next Form 5500 pursuant to 29 CFR 2520.104-50.

Part IV Compliance Questions

4 CCTs and PSAs do not complete Part IV. MTIAs, 103-12 IEs, and GIAs do not complete lines 4a, 4e, 4f, 4g, 4h, 4k, 4m, 4n, or 5. 103-12 IEs also do not complete lines 4j and 4l. MTIAs also do not complete line 4l.

During the plan year:

		Yes	No	Amount
a Was there a failure to transmit to the plan any participant contributions within the time period described in 29 CFR 2510.3-102? Continue to answer "Yes" for any prior year failures until fully corrected. (See instructions and DOL's Voluntary Fiduciary Correction Program.)	4a		X	
b Were any loans by the plan or fixed income obligations due the plan in default as of the close of the plan year or classified during the year as uncollectible? Disregard participant loans secured by participant's account balance. (Attach Schedule G (Form 5500) Part I if "Yes" is checked.)	4b		X	

			Yes	No	Amount
c	Were any leases to which the plan was a party in default or classified during the year as uncollectible? (Attach Schedule G (Form 5500) Part II if "Yes" is checked.)	4c		X	
d	Were there any nonexempt transactions with any party-in-interest? (Do not include transactions reported on line 4a. Attach Schedule G (Form 5500) Part III if "Yes" is checked.)	4d	X		3142
e	Was this plan covered by a fidelity bond?	4e	X		25000000
f	Did the plan have a loss, whether or not reimbursed by the plan's fidelity bond, that was caused by fraud or dishonesty?	4f		X	
g	Did the plan hold any assets whose current value was neither readily determinable on an established market nor set by an independent third party appraiser?	4g		X	
h	Did the plan receive any noncash contributions whose value was neither readily determinable on an established market nor set by an independent third party appraiser?	4h		X	
i	Did the plan have assets held for investment? (Attach schedule(s) of assets if "Yes" is checked, and see instructions for format requirements.)	4i	X		
j	Were any plan transactions or series of transactions in excess of 5% of the current value of plan assets? (Attach schedule of transactions if "Yes" is checked, and see instructions for format requirements.)	4j		X	
k	Were all the plan assets either distributed to participants or beneficiaries, transferred to another plan, or brought under the control of the PBGC?	4k		X	
l	Has the plan failed to provide any benefit when due under the plan?	4l		X	
m	If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.)	4m	X		
n	If 4m was answered "Yes," check the "Yes" box if you either provided the required notice or one of the exceptions to providing the notice applied under 29 CFR 2520.101-3.	4n	X		

5a Has a resolution to terminate the plan been adopted during the plan year or any prior plan year? ☐ Yes ☒ No
If "Yes," enter the amount of any plan assets that reverted to the employer this year _____.

5b If, during this plan year, any assets or liabilities were transferred from this plan to another plan(s), identify the plan(s) to which assets or liabilities were transferred. (See instructions.)

5b(1) Name of plan(s)	**5b(2)** EIN(s)	**5b(3)** PN(s)

5c If the plan is a defined benefit plan, is it covered under the PBGC insurance program (See ERISA section 4021.)? ..... ☐ Yes ☐ No ☐ Not determined
If "Yes" is checked, enter the My PAA confirmation number from the PBGC premium filing for this plan year_____. (See instructions.)

SCHEDULE R (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Retirement Plan Information

This schedule is required to be filed under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6058(a) of the Internal Revenue Code (the Code).

▶ **File as an attachment to Form 5500.**

OMB No. 1210-0110

2018

This Form is Open to Public Inspection.

For calendar plan year 2018 or fiscal plan year beginning 01/01/2018 and ending 12/31/2018

A Name of plan
TE CONNECTIVITY RETIREMENT SAVINGS AND INVESTMENT PLAN

B Three-digit plan number (PN) ▶ 008

C Plan sponsor's name as shown on line 2a of Form 5500
TE CONNECTIVITY CORPORATION

D Employer Identification Number (EIN)
23-0332575

Part I Distributions

All references to distributions relate only to payments of benefits during the plan year.

1 Total value of distributions paid in property other than in cash or the forms of property specified in the instructions **1** 0

2 Enter the EIN(s) of payor(s) who paid benefits on behalf of the plan to participants or beneficiaries during the year (if more than two, enter EINs of the two payors who paid the greatest dollar amounts of benefits):

EIN(s): 36-3046063

Profit-sharing plans, ESOPs, and stock bonus plans, skip line 3.

3 Number of participants (living or deceased) whose benefits were distributed in a single sum, during the plan year **3**

Part II Funding Information (If the plan is not subject to the minimum funding requirements of section 412 of the Internal Revenue Code or ERISA section 302, skip this Part.)

4 Is the plan administrator making an election under Code section 412(d)(2) or ERISA section 302(d)(2)? ..... ☐ **Yes** ☐ **No** ☐ **N/A**

If the plan is a defined benefit plan, go to line 8.

5 If a waiver of the minimum funding standard for a prior year is being amortized in this plan year, see instructions and enter the date of the ruling letter granting the waiver. **Date:** Month _____ Day _____ Year _____

If you completed line 5, complete lines 3, 9, and 10 of Schedule MB and do not complete the remainder of this schedule.

6 **a** Enter the minimum required contribution for this plan year (include any prior year accumulated funding deficiency not waived) **6a**

b Enter the amount contributed by the employer to the plan for this plan year **6b**

c Subtract the amount in line 6b from the amount in line 6a. Enter the result (enter a minus sign to the left of a negative amount) **6c**

If you completed line 6c, skip lines 8 and 9.

7 Will the minimum funding amount reported on line 6c be met by the funding deadline? ..... ☐ **Yes** ☐ **No** ☐ **N/A**

8 If a change in actuarial cost method was made for this plan year pursuant to a revenue procedure or other authority providing automatic approval for the change or a class ruling letter, does the plan sponsor or plan administrator agree with the change? ..... ☐ **Yes** ☐ **No** ☐ **N/A**

Part III Amendments

9 If this is a defined benefit pension plan, were any amendments adopted during this plan year that increased or decreased the value of benefits? If yes, check the appropriate box. If no, check the "No" box. ..... ☐ **Increase** ☐ **Decrease** ☐ **Both** ☐ **No**

Part IV ESOPs (see instructions). If this is not a plan described under section 409(a) or 4975(e)(7) of the Internal Revenue Code, skip this Part.

10 Were unallocated employer securities or proceeds from the sale of unallocated securities used to repay any exempt loan? ..... ☐ **Yes** ☐ **No**

11 **a** Does the ESOP hold any preferred stock? ..... ☐ **Yes** ☐ **No**

b If the ESOP has an outstanding exempt loan with the employer as lender, is such loan part of a "back-to-back" loan? (See instructions for definition of "back-to-back" loan.) ..... ☐ **Yes** ☐ **No**

12 Does the ESOP hold any stock that is not readily tradable on an established securities market? ..... ☐ **Yes** ☐ **No**

Part V Additional Information for Multiemployer Defined Benefit Pension Plans

13 Enter the following information for each employer that contributed more than 5% of total contributions to the plan during the plan year (measured in dollars). See instructions. *Complete as many entries as needed to report all applicable employers.*

a Name of contributing employer

b EIN **c** Dollar amount contributed by employer

d Date collective bargaining agreement expires *(If employer contributes under more than one collective bargaining agreement, check box* ☐ *and see instructions regarding required attachment. Otherwise, enter the applicable date.)* Month _____ Day _____ Year _____

e Contribution rate information *(If more than one rate applies, check this box* ☐ *and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) _____
(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify):

---

a Name of contributing employer

b EIN **c** Dollar amount contributed by employer

d Date collective bargaining agreement expires *(If employer contributes under more than one collective bargaining agreement, check box* ☐ *and see instructions regarding required attachment. Otherwise, enter the applicable date.)* Month _____ Day _____ Year _____

e Contribution rate information *(If more than one rate applies, check this box* ☐ *and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) _____
(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

---

a Name of contributing employer

b EIN **c** Dollar amount contributed by employer

d Date collective bargaining agreement expires *(If employer contributes under more than one collective bargaining agreement, check box* ☐ *and see instructions regarding required attachment. Otherwise, enter the applicable date.)* Month _____ Day _____ Year _____

e Contribution rate information *(If more than one rate applies, check this box* ☐ *and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) _____
(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

---

a Name of contributing employer

b EIN **c** Dollar amount contributed by employer

d Date collective bargaining agreement expires *(If employer contributes under more than one collective bargaining agreement, check box* ☐ *and see instructions regarding required attachment. Otherwise, enter the applicable date.)* Month _____ Day _____ Year _____

e Contribution rate information *(If more than one rate applies, check this box* ☐ *and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) _____
(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

---

a Name of contributing employer

b EIN **c** Dollar amount contributed by employer

d Date collective bargaining agreement expires *(If employer contributes under more than one collective bargaining agreement, check box* ☐ *and see instructions regarding required attachment. Otherwise, enter the applicable date.)* Month _____ Day _____ Year _____

e Contribution rate information *(If more than one rate applies, check this box* ☐ *and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) _____
(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

---

a Name of contributing employer

b EIN **c** Dollar amount contributed by employer

d Date collective bargaining agreement expires *(If employer contributes under more than one collective bargaining agreement, check box* ☐ *and see instructions regarding required attachment. Otherwise, enter the applicable date.)* Month _____ Day _____ Year _____

e Contribution rate information *(If more than one rate applies, check this box* ☐ *and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) _____
(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

14 Enter the number of participants on whose behalf no contributions were made by an employer as an employer of the participant for:

a The current year	**14a**	
b The plan year immediately preceding the current plan year	**14b**	
c The second preceding plan year	**14c**	

15 Enter the ratio of the number of participants under the plan on whose behalf no employer had an obligation to make an employer contribution during the current plan year to:

a The corresponding number for the plan year immediately preceding the current plan year	**15a**	
b The corresponding number for the second preceding plan year	**15b**	

16 Information with respect to any employers who withdrew from the plan during the preceding plan year:

a Enter the number of employers who withdrew during the preceding plan year	**16a**	
b If line 16a is greater than 0, enter the aggregate amount of withdrawal liability assessed or estimated to be assessed against such withdrawn employers	**16b**	

17 If assets and liabilities from another plan have been transferred to or merged with this plan during the plan year, check box and see instructions regarding supplemental information to be included as an attachment. ☐

Part VI Additional Information for Single-Employer and Multiemployer Defined Benefit Pension Plans

18 If any liabilities to participants or their beneficiaries under the plan as of the end of the plan year consist (in whole or in part) of liabilities to such participants and beneficiaries under two or more pension plans as of immediately before such plan year, check box and see instructions regarding supplemental information to be included as an attachment ☐

19 If the total number of participants is 1,000 or more, complete lines (a) through (c)

a Enter the percentage of plan assets held as:
Stock: 0.0% Investment-Grade Debt: _____% High-Yield Debt: _____% Real Estate: _____% Other: _____%

b Provide the average duration of the combined investment-grade and high-yield debt:
☐ 0-3 years ☐ 3-6 years ☐ 6-9 years ☐ 9-12 years ☐ 12-15 years ☐ 15-18 years ☐ 18-21 years ☐ 21 years or more

c What duration measure was used to calculate line 19(b)?
☐ Effective duration ☐ Macaulay duration ☐ Modified duration ☐ Other (specify):

TE CONNECTIVITY RETIREMENT SAVINGS AND INVESTMENT PLAN

FINANCIAL STATEMENTS
AND SUPPLEMENTAL SCHEDULES

YEARS ENDED DECEMBER 31, 2018 AND 2017

TE CONNECTIVITY RETIREMENT SAVINGS AND INVESTMENT PLAN
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YEARS ENDED DECEMBER 31, 2018 AND 2017

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CliftonLarsonAllen LLP
CLAconnect.com

INDEPENDENT AUDITORS' REPORT

Investment and EBAC Committees and Plan Participants
TE Connectivity Retirement Savings and Investment Plan
Harrisburg, Pennsylvania

Report on the Financial Statements

We were engaged to audit the accompanying financial statements of TE Connectivity Retirement Savings and Investment Plan (the Plan), which comprise the statements of net assets available for benefits as of December 31, 2018 and 2017, and the related statements of changes in net assets available for benefits for the years then ended, and the related notes to the financial statements.

Management's Responsibility for the Financial Statements

Management is responsible for the preparation and fair presentation of these financial statements in accordance with accounting principles generally accepted in the United States of America; this includes the design, implementation, and maintenance of internal control relevant to the preparation and fair presentation of financial statements that are free from material misstatement, whether due to fraud or error.

Auditors' Responsibility

Our responsibility is to express an opinion on these financial statements based on conducting the audit in accordance with auditing standards generally accepted in the United States of America. Because of the matter described in the *Basis for Disclaimer of Opinion* paragraph, however, we were not able to obtain sufficient appropriate audit evidence to provide a basis for an audit opinion.

Basis for Disclaimer of Opinion

As permitted by 29 CFR 2520.103-8 of the Department of Labor's Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974, the plan administrator instructed us not to perform, and we did not perform, any auditing procedures with respect to the information summarized in Note 3, which was certified by The Northern Trust Company, the trustee of the plan, except for comparing such information with the related information included in the financial statements. We have been informed by the plan administrator that the trustee holds the plan's investment assets and executes investment transactions. The plan administrator has obtained certifications from the trustee as of and for the years ended December 31, 2018 and 2017, that the information provided to the plan administrator by the trustee is complete and accurate.

Disclaimer of Opinion

Because of the significance of the matter described in the *Basis for Disclaimer of Opinion* paragraph, we have not been able to obtain sufficient appropriate audit evidence to provide a basis for an audit opinion. Accordingly, we do not express an opinion on these financial statements.

Other Matter

The supplemental Schedule of Assets (Held at End of Year) and Schedule of Nonexempt Transactions as of and for the year ended December 31, 2018, are required by the Department of Labor's (DOL) Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974 and are presented for the purpose of additional analysis and are not a required part of the financial statements. Because of the significance of the matter described in the *Basis for Disclaimer of Opinion* paragraph, we do not express an opinion on these supplemental schedules.

Report on Form and Content in Compliance With DOL Rules and Regulations

The form and content of the information included in the financial statements and supplemental schedules, other than that derived from the information certified by the trustee, have been audited by us in accordance with auditing standards generally accepted in the United States of America and, in our opinion, is presented in compliance with the Department of Labor's Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974.



CliftonLarsonAllen LLP

Baltimore, Maryland
October 10, 2019

TE CONNECTIVITY RETIREMENT SAVINGS AND INVESTMENT PLAN
STATEMENTS OF NET ASSETS AVAILABLE FOR BENEFITS
DECEMBER 31, 2018 AND 2017

	2018	2017
ASSETS		
Cash	$ 3,742,974	$ 14,868,122
Investments, at Fair Value	2,187,324,734	2,482,470,431
Receivables		
Company Contributions	1,730,686	2,436,734
Accrued Income	1,208,509	492,318
Pending Sales	70,165,015	60,389,707
Notes Receivable from Participants	32,024,908	35,095,084
Total Receivables	105,129,118	98,413,843
Total Assets	2,296,196,826	2,595,752,396
LIABILITIES		
Pending Purchases	78,268,346	76,695,865
Total Liabilities	78,268,346	76,695,865
NET ASSETS AVAILABLE FOR BENEFITS	$ 2,217,928,480	$ 2,519,056,531

See accompanying Notes to Financial Statements.

TE CONNECTIVITY RETIREMENT SAVINGS AND INVESTMENT PLAN
STATEMENTS OF CHANGES IN NET ASSETS AVAILABLE FOR BENEFITS
YEARS ENDED DECEMBER 31, 2018 AND 2017

	2018	2017
ADDITIONS TO NET ASSETS ATTRIBUTED TO:		
Investment (Loss) Income:		
Interest and Dividends	$ 21,979,817	$ 22,869,277
Net (Depreciation) Appreciation in Fair Value of Investments	(136,696,416)	399,208,716
Total Investment Income (Loss)	(114,716,599)	422,077,993
Interest Income on Notes Receivable from Participants	1,441,624	1,281,912
Contributions:		
Company	55,288,027	56,580,489
Participant	82,123,800	78,319,214
Rollover	6,312,944	7,808,400
Total Contributions	143,724,771	142,708,103
Other (Loss) Income	(117,395)	100,306
Total Additions	30,332,401	566,168,314
DEDUCTIONS FROM NET ASSETS ATTRIBUTED TO:		
Benefits Paid to Participants	330,249,206	252,549,638
Administrative Expenses	3,258,111	3,369,349
Total Deductions	333,507,317	255,918,987
NET (DECREASE) INCREASE BEFORE TRANSFERS	(303,174,916)	310,249,327
Transfer of Net Assets from the RSIP II	-	633,826
Transfer of Net Assets from the Brantner & Associates, Inc. 401(k) Profit Sharing Plan and Trust	-	3,720,474
Transfer of Net Assets from the MP&E, Inc. 401(k) Profit Sharing Plan & Trust	-	1,088,145
Transfer of Net Assets from the LSA Laser 401(k) Retirement Plan	-	3,374,215
Transfer of Net Assets from the TechDevice Corporation 401(k) Retirement Plan	-	2,104,135
Transfer of Net Assets from the Creganna Medical Devices, Inc. 401(k) Plan	-	9,973,580
Transfer of Net Assets from the Precision Wire Components LLC 401K Profit Sharing Plan and Trust	-	5,219,078
Transfer of Net Assets from the L.L. Rowe Company 401(k) Profit Sharing Plan	-	670,645
Transfer of Net Assets from the Hirschmann Car Communication, Inc. 401(k) Plan	2,046,865	-
NET (DECREASE) INCREASE	(301,128,051)	337,033,425
Net Assets Available for Benefits - Beginning of Year	2,519,056,531	2,182,023,106
NET ASSETS AVAILABLE FOR BENEFITS - END OF YEAR	$ 2,217,928,480	$ 2,519,056,531

See accompanying Notes to Financial Statements.

NOTE 1 PLAN DESCRIPTION

The following description of the TE Connectivity Retirement Savings and Investment Plan (the Plan) provides only general information. Participants should refer to the plan document for a more complete description of the Plan's provisions.

General

The Plan is a defined contribution plan and is available to all regular (non-agency or non-student/co-op/temp) employees of TE Connectivity Corporation and affiliated companies named in Appendix III of the Plan document (collectively, the Company) who have attained the age of 18. Employees classified as temporary or leased, independent contractors or consultants (or other similar status), employees covered by a collective bargaining agreement (CBA) unless participation is specifically provided for in the CBA, a non-resident alien with no U.S. sourced income, an employee who is eligible to participate in any "Non-U.S. TE Retirement Plan," which is any pension or retirement plan, program, or scheme established outside the U.S. that is either sponsored by a non-U.S. agreement, an employee classified as a co-op student, or an employee of a TE-affiliated company who is not designated to participate by action of the Committee are excluded from participation in the Plan. The Plan was originally effective June 29, 2007 and most recently amended effective February 1, 2019. The Plan is subject to the provisions of the Employee Retirement Income Security Act of 1974 (ERISA).

Effective January 1, 2017, employees of Brantner & Associates, Inc., SEACON Advanced Products, LLC, Advanced Fiber Products, LLC, TE Connectivity Seacon Phoenix, Inc., TE Connectivity Phoenix Optix, Inc., LSA Laser LLC, MP&E, Inc., TechDevice Corporation, AdvancedCath Technologies, LLC, Precision Wire Components, LLC, TacPro, LLC, and Creganna Medical Devices were allowed to participate in the Plan.

Effective January 1, 2017, employees of L.L. Rowe Company, Brantner & Associates, SEACON Advanced Products, LLC, Advanced Fiber Products, LLC, TE Connectivity Seacon Phoenix, Inc., TE Connectivity Phoenix Optix, Inc., Tech Device Corporation, LSA Laser LLC, MP&E, Inc., Precision Wire Components, LLC, or TacPro, LLC on December 31, 2016 were not automatically enrolled into the Plan.

On January 13, 2017, the RSIP II and Brantner & Associates, Inc. 401(k) Profit Sharing Plan and Trust were merged into the Plan. On February 1, 2017, the MP&E, Inc. 401(k) Profit Sharing Plan & Trust and LSA Laser 401(k) Retirement Plan were merged into the Plan. On February 3, 2017, the TechDevice Corporation 401(k) Retirement Plan was merged into the Plan. Finally, On March 1, 2017, the Creganna Medical Devices, Inc. 401(k) Plan and Precision Wire Components LLC 401K Profit Sharing Plan and Trust and on March 15, 2017 the L.L. Rowe Company 401(k) Profit Sharing Plan were merged into the Plan. Investments of $26,784,098 were transferred into the Plan from these mergers.

NOTE 1 PLAN DESCRIPTION (CONTINUED)

General (Continued)

Effective March 1, 2018, the Plan was amended to allow employees of Hirschmann Car Communication, Inc. who were actively participating in the Hirschmann Car Communication, Inc. 401(k) to participate in the Plan. On December 3, 2018, the Hirschmann Car Communication, Inc. 401(k) Plan merged into the Plan. Investments of $2,046,865 were transferred into the Plan.

Effective December 1, 2018, employees of MicroGroup, Inc. who were eligible employees began to participate in the Plan.

An affiliate of the company, Subsea Communications (SubCom), was sold to Cerberus Capital Management, L.P. on November 5, 2018. Employees of this division were terminated from the Company effective the date of sale. Effective November 3, 2018, these employees had the option to take a total distribution from the Plan or leave their account balance in the Plan. Employees of this affiliate were able to roll their account balance and any outstanding loans to the SubCom, LLC 401(k) Plan.

Contributions

Eligible employees are automatically enrolled in the Plan as participants, contributing 5% of compensation unless an eligible employee declines participation or enrolls at a different contribution percentage. Effective January 1, 2018, plan participants who are deferring less than 10% of compensation as of October 2, 2017, will have their deferral percentage automatically increased by 1% on January 1 of each year until the participant reaches 10%, unless they have elected otherwise. Prior to January 1, 2018, the auto increase occurred on March 1 of each year. Participants may make tax-deferred contributions of up to 35% of their eligible compensation on a before-tax or after-tax basis or a combination of the two, subject to any restrictions imposed by the Internal Revenue Code (IRC) as defined in the Plan. Highly compensated employees (HCE) are subject to a lower annual contribution limit ($17,000 and $16,000 for 2018 and 2017, respectively) and HCEs who are eligible for the Company's non-qualified plan (the TE Connectivity Supplemental Savings and Retirement Plan) are not permitted to make after-tax contributions to the Plan.

Employees 50 years or older may elect to defer additional amounts (catch-up contributions) to the Plan, also subject to IRS limitations. Participants may also contribute amounts representing distributions from other qualified defined contribution plans.

NOTE 1 PLAN DESCRIPTION (CONTINUED)

Contributions (Continued)

The Plan allows for a standard and non-standard matching contribution. The Company makes a matching contribution for all participants in the Plan, except those who are employees of the Companies listed below as receiving the non-standard matching contribution, according to the following schedule:

Years of Service	If Participant Contributes	Company Contributes
0-9	1%	5%
10-19	2%	6%
20-24	3%	7%
25-29	4%	8%
30 or more	5%	9%

The non-standard matching contribution applies to employees of TE Connectivity Seacon Phoenix, TE Connectivity Phoenix Optix, Brantner & Associates, Inc. SEACON Advanced Products, LLC, and Advanced Fiber Products, LLC. The non-standard matching contribution is made according to the following table:

Year	If Participant Contributes	Company Contributes
2017	No match	No match
2018	1%	1%
2019	3%	3%
2020	See standard match table	See standard match table

No match applies to catch up contributions.

Transition Benefit Contributions

The Company contributes a transition benefit for certain employees whose pensions have been frozen and are still employed by the Company at the end of the plan year unless they terminate due to death, disability, or normal retirement at or after the age of 55. These are employees who were participants in the AMP Incorporated Pension Plan (AMP) that was frozen effective December 31, 1999, and the Raychem Corporation Pension Plan (Raychem) that was frozen effective July 31, 2000, the ADC Telecommunications, Inc. Pension Plan (ADC Pension Plan), and certain participants of AT&T Management Pension Plan.

In order to be eligible for the AMP transition benefit, employees must have met the following requirements:

1. Been an active employee of AMP on December 31, 1999,
2. Been an eligible participant of AMP on December 31, 1999
3. Had not received a payment of their total vested accrued benefit from AMP
4. Had to be an active employee of Tyco International, the former Parent of the Company, on December 31, 2000, attained age 40, and completed 10 years of service as of December 31, 1999.

NOTE 1 PLAN DESCRIPTION (CONTINUED)

Transition Benefit Contributions (Continued)

The transition benefit percentage is then determined based on employee age on December 31, 1999.

In order to be eligible for the Raychem transition benefit, employees must have met the following requirements:

1. Been an active employee of Raychem on July 31, 2000,
2. Been eligible participant of Raychem on that date,
3. Had not received a payment of their total vested accrued benefit from Raychem,
4. Had to be an active employee of Tyco International, the former Parent of the Company, on December 31, 2000, attained age 40, and completed 10 years of service as of July 31, 2000.

The transition benefit formula is 1% of pay plus 0.2% of pay multiplied by age at hire date minus 25.

Active legacy ADC Telecommunications, Inc. employees who participated in the ADC Pension Plan on January 5, 1998, also receive an annual transition benefit contribution into the Plan account if they met the Rule of 55 or the Rule of 60 as of December 31, 1997 and were credited with at least 10 years of service in the ADC Pension Plan as of that date. A participant met the Rule of 55 if the sum of the participant's age and vesting service under the ADC Pension Plan as of December 31, 1997, equaled at least 55 but less than 60. Annual contributions for participants who met the Rule of 55 range from 0% to 6% of their recognized compensation for the plan year and were determined based on their age as of December 31 of the plan year. A participant met the Rule of 60 if the sum of the participant's age and years of vesting service under the ADC Pension Plan as of December 31, 1997 equaled 60 or more. Annual contributions for participants who met the Rule of 60 ranged from 0% to 9% of their eligible compensation for the plan year and are based on their age as of December 31 of the plan year. Eligible participants who terminated prior to December 31 of a plan year were credited with a partial-year contribution based on their age at termination and their recognized compensation from January 1 until the last day of the month in which their employment was terminated.

In addition, there is a special pension supplement contribution for former employees of Tyco Submarine Systems, Ltd. (TSSL). To receive this contribution, the employee must be employed by TSSL on the last day of the plan year unless terminated due to retirement (attained age 55), death, disability, or transfer from TSSL to one of the Companies. The contribution is equal to the greater of the employee's vested benefit percentage multiplied by employee's pay for the plan year plus the lesser of the employee's vested benefit percentage or 5.7% multiplied by the excess of such employee's pay for the plan year over the taxable wages base for the plan year, or one percent of the employee's eligible compensation for the year.

NOTE 1 PLAN DESCRIPTION (CONTINUED)

Participant Accounts

Each participant's account is credited with the participant's contribution, Company's contributions, and an allocation of Plan (losses) earnings, and is charged with administrative fees. Allocations are based on participant compensation, participant earnings, account balances, or specific participant transactions, as defined. Participants are entitled to the benefit that can be provided from the participant's vested account. Accounts are participant-directed.

Vesting

Participants are immediately vested in their contributions plus actual earnings thereon. Participants are fully vested in the Company's contribution portion of their accounts plus actual earnings after three years of vesting service or upon reaching age 55. Participants also become fully vested in the Company's contributions upon death, total disability, and normal retirement of the participant, termination due to a reduction in force and business separation or the termination of the Plan. The Plan permits normal retirement at age 55 except for participants subject to the CII CBA who reach the normal retirement age of 65. Participants are 100% vested in transition benefit contributions at all times.

Notes Receivable from Participants

Participants may borrow from their fund accounts a minimum of $1,000 up to a maximum equal to the lesser of 50% of their vested account balance or $50,000. Loans are treated as transfers from the investment funds to the participant loan fund. Loans must be repaid in five years unless the proceeds are used to acquire a primary residence. The loans are collateralized by the balance in the participant's account and bear interest at the prime rate coinciding with the rate at the first day of the quarter in which the loan was initiated. Interest rates ranged from 3.25% to 10.50% during 2018 and 2017. Loans are repaid through payroll deductions based upon an established amortization schedule.

Payment of Benefits

Upon termination of service, death, disability, or retirement, participants or their beneficiaries who have a balance greater than $1,000 may elect to receive the total vested balance in a lump sum distribution or may leave the balance in the Plan until minimum distribution is required. If a participant terminates employment and the participant's account balance does not exceed $1,000, the Plan administrator will authorize the benefit payment without the participant's consent. Active participants may withdraw vested contributions from their accounts for reason of financial hardship under specific guidelines set forth in the Plan and participants who have reached the age of 59 ½ may withdraw vested contributions for any reason.

NOTE 1 PLAN DESCRIPTION (CONTINUED)

Forfeitures

Upon termination of employment, nonvested contributions and related investment earnings are forfeited. Nonvested forfeitures may be used to reduce expenses or matching contributions. During 2018 and 2017, forfeitures used to reduce Company matching contributions totaled $1,378,145 and $1,359,225, respectively. During 2018 and 2017, forfeitures used to reduce plan expenses totaled $362,223 and $348,142, respectively. At December 31, 2018 and 2017, forfeited nonvested accounts totaled $47,701 and $85,889, respectively.

Investment Options

Plan participants are able to direct their investment of Plan holdings (Company and employee contributions) into various investment options offered under the Plan on a daily basis. The TE Connectivity Corporation Investment Committee (Investment Committee) acts as a named fiduciary of the Plan and is responsible for the selection of investment fund managers to manage investment funds. Three of the options available to participants are separate accounts created specifically for participants in the Plan. These accounts are the Wellington Mid-Cap Equity Fund, WAMCO Intermediate Bond Fund, and Arrowstreet Capital and Limited Partnership – International Equity Strategy Separate Account. Since these accounts are not registered investments and the Plan owns the underlying assets, these underlying assets are presented in the schedule of assets held and fair value hierarchy table in Note 4.

NOTE 2 SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

Basis of Accounting

The financial statements of the Plan are prepared on the accrual basis of accounting.

Use of Estimates in Preparing Financial Statements

The preparation of financial statements in accordance with accounting principles generally accepted in the United States of America requires the Plan's management to make estimates and assumptions that affect the reported amounts of assets and liabilities and changes therein, and the disclosure of contingent assets and liabilities. Actual results may differ from those estimates.

Investment Valuation and Income Recognition

Investments are stated at fair value. Fair value is 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 Investment Committee determines the Plan's valuation policies utilizing information provided by the investment advisers and trustee. See Note 4 for discussion of fair value measurements.

NOTE 2 SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES (CONTINUED)

Investment Valuation and Income Recognition (Continued)

Purchases and sales of securities are recorded on a trade date basis. Interest income is recorded on the accrual basis. Dividends are recorded on the ex-dividend date. Net (depreciation) appreciation includes the Plan's gains and losses on investments bought and sold as well as held during the year.

Notes Receivable from Participants

Notes receivable from participants are measured at their unpaid principal balance plus any accrued but unpaid interest. Interest income is recorded on the accrual basis. Related fees are recorded as administrative expenses when incurred. No allowance for credit losses has been recorded as of December 31, 2018 and 2017. If a participant ceases to make loan repayments and the Plan administrator deems the participant loan to be in default, the participant loan balance is reduced and a benefit payment is recorded.

Payment of Benefits

Benefits are recorded when paid.

Expenses

Certain expenses of maintaining the Plan are paid directly by the Company and are excluded from these financial statements. Expenses for participant loans, qualified domestic relations orders, and hardship withdrawal transactions are paid by a participant by reducing the participant's account balance. Participants are charged a flat fee for record keeping services. Other expenses (generally including communications, legal, consulting, trustee and audit fees) incurred in the administration of the Plan are offset against forfeitures to the extent possible or paid by the Company. Certain investment and recordkeeping fees are offset against investment income. Investment-related expenses are included in net (depreciation) appreciation of fair value of investments.

Subsequent Events

Effective January 1, 2019, any MicroGroup, Inc. employee who was an eligible employee, but not participating in the MicroGroup Inc. 401(k) Savings Plan on November 30, 2018 and did not make an affirmative election to participate in the Plan, was automatically enrolled and subject to the automatic escalator.

Effective February 1, 2019, the MicroGroup Inc. 401(k) Savings Plan was merged into the Plan and assets totaling $7,791,840 were subsequently transferred to the Plan. Each MicroGroup participant was 100% vested in amounts transferred into the Plan, except for matching and profit sharing contributions to the MicroGroup Inc. 401(k) Savings Plan, which will be 100% vested after three years of service.

The Plan has evaluated subsequent events through October 10, 2019, the date the financial statements were available to be issued.

NOTE 3 CERTIFIED INVESTMENTS

Certain information related to investments disclosed in the accompanying financial statements and supplemental schedules, including investments at December 31, 2018 and 2017, interest and dividends, and net (depreciation) appreciation in fair value of the investments for the years ended December 31, 2018 and 2017, was obtained or derived from information supplied to the Plan administrator and certified as complete and accurate by the Northern Trust Company.

NOTE 4 FAIR VALUE MEASUREMENTS

The framework for measuring fair value provides a fair value hierarchy that prioritizes the inputs to valuation techniques used to measure fair value. The hierarchy gives the highest priority to unadjusted quoted prices in active markets for identical assets or liabilities (Level 1) and the lowest priority to unobservable inputs (Level 3). The three levels of the fair value hierarchy are described as follows:

Level 1: Inputs to the valuation methodology are unadjusted quoted prices for identical assets or liabilities in active markets that the Plan has the ability to access.

Level 2: Inputs other than quoted prices included within Level 1 that are observable for the asset or liability, either directly or indirectly, such as:

- Quoted prices for similar assets or liabilities in active markets.
- Quoted prices for identical or similar assets or liabilities in inactive markets.
- Inputs other than quoted prices that are observable for the asset or liabilities.
- Inputs that are derived principally from or corroborated by observable market data by correlation or other means.

If the asset or liability has a specified (contractual) term, the Level 2 input must be observable for substantially the full term of the asset or liability.

Level 3: Inputs to the valuation methodology are unobservable and significant to the fair value measurement.

The asset or liability's fair value measurement level within the fair value hierarchy is based on the lowest level of any input that is significant to the fair value measurement. Valuation techniques used should maximize the use of observable inputs and minimize the use of unobservable inputs.

Following is a description of the valuation methodologies used for assets measured at fair value. There have been no changes in the valuation methodologies used at December 31, 2018 and 2017.

NOTE 4 FAIR VALUE MEASUREMENTS (CONTINUED)

Equity securities: valued at the closing price reported on the stock exchange on which the individual securities are traded. Participant transactions (purchases and sales) may occur daily.

Commingled equity funds: pooled investments in multiple equity-type securities. Fair value is calculated as the closing price of the underlying investments, an observable market condition, divided by the number of shares of the fund outstanding. Participant transactions (purchases and sales) may occur daily.

Government and corporate bonds: fair value is based on quoted market prices or market approach valuation models using observable market data such as quotes, spreads and data points for yield curves.

Commingled bond funds: pooled investments in multiple debt-type securities. Fair value is calculated as the closing price of the underlying investments, an observable market condition, divided by the number of shares of the fund outstanding. Participant transactions (purchases and sales) may occur daily.

Structured products: includes collateralized obligations, and mortgage- and asset-backed securities. These fixed income securities are valued using institutional bid evaluations in which pricing vendors use models to arrive at an estimated price. The inputs to these models are considered to be observable, market-based data. Participant transactions (purchases and sales) may occur daily.

Other investments: primarily comprised of derivatives and short term investments, which are marked to fair value using models that are supported by observable market-based-data (level 2). As of December 31, 2018 and 2017, derivatives include instruments with a notional value in asset positions of $22,577,766 and $18,995,148 and liability positions of $22,743,296 and $19,278,385, respectively. The Investment Committee has authorized certain investment managers to invest in derivative instruments for hedging purposes. As a global institutional investment, the Plan is in a position to take advantage of derivative instruments to ensure overall investment performance objectives are achieved as specified. Investment managers may utilize derivatives for risk control and substitution. Speculation is not permitted. Under no circumstances is a manager permitted to leverage the Plan's portfolio with derivatives.

NOTE 4 FAIR VALUE MEASUREMENTS (CONTINUED)

The following tables set forth by level, within the fair value hierarchy, the Plan's investments at fair value as of December 31:

	2018			
	Level 1	Level 2	Level 3	Total
Equity Securities	$ 154,013,640	$ -	$ -	$ 154,013,640
Commingled Equity Funds	-	1,658,004,025	-	1,658,004,025
Government Bonds	-	16,433,556	-	16,433,556
Corporate Bonds	-	34,491,586	-	34,491,586
Commingled Bond Funds	-	135,827,320	-	135,827,320
Structured Products	-	35,926,477	-	35,926,477
Other Investments	-	152,628,130	-	152,628,130
Total Investments at Fair Value	$ 154,013,640	$ 2,033,311,094	$ -	$ 2,187,324,734

	2017			
	Level 1	Level 2	Level 3	Total
Equity Securities	$ 187,235,483	$ -	$ -	$ 187,235,483
Commingled Equity Funds	-	1,907,105,176	-	1,907,105,176
Government Bonds	-	23,676,675	-	23,676,675
Corporate Bonds	-	36,468,565	-	36,468,565
Commingled Bond Funds	-	145,061,362	-	145,061,362
Structured Products	-	42,873,411	-	42,873,411
Other Investments	-	140,049,759	-	140,049,759
Total Investments at Fair Value	$ 187,235,483	$ 2,295,234,948	$ -	$ 2,482,470,431

NOTE 5 PLAN TERMINATION

Although it has not expressed any intent to do so, the Company has the right under the Plan to terminate the Plan subject to the provisions of ERISA. In the event of Plan termination, participants will become 100% vested in their entire accounts.

NOTE 6 RELATED PARTY TRANSACTIONS AND PARTY IN INTEREST TRANSACTIONS

Fees expensed for Northwest Plan Services, Inc., the record keeper of the Plan and Northern Trust Company, the trustee of the Plan, during the years ended December 31, 2018 and 2017 qualify as party-in-interest transactions. These party-in-interest transactions are exempt from the prohibited transaction rules of ERISA.

NOTE 7 TAX STATUS

The IRS has determined and informed the Company by a letter dated May 9, 2017, that the Plan and related trust are designed in accordance with applicable sections of the IRC. Although the Plan has been amended since receiving the determination letter, the Plan administrator and the Plan's tax counsel believe that the Plan is designed, and is currently being operated, in compliance with the applicable requirements of the IRC and, therefore, believe that the Plan is qualified, and the related trust is tax-exempt.

Accounting principles generally accepted in the United States of America require Plan management to evaluate tax positions taken by the Plan and recognize a tax liability if the organization has taken an uncertain position that more-likely-than-not would not be sustained upon examination by the IRS. The Plan is subject to routine audits by taxing jurisdictions; however, there are currently no audits for any tax periods in progress.

NOTE 8 RISKS AND UNCERTAINTIES

The Plan invests in various investment securities which are exposed to various risks such as interest rate, market, and credit risk. Due to the level of risk associated with certain investment securities, it is at least reasonably possible that changes in the values of investment securities will occur in the near term and that such changes could materially affect participants' account balances and the amounts reported in the statements of net assets available for benefits.

The Plan's investments include derivative financial instruments that are held by a custodian. Such instruments expose the Plan to credit risk and potential losses if a counterparty fails to perform according to the terms of its agreement. With respect to counterparty net asset positions at fiscal year-end 2018, we have assessed the likelihood of counterparty default as remote.

NOTE 9 NONEXEMPT TRANSACTION

For the period July 1, 2015 to December 31, 2018, the Plan paid certain administrative expenses that relate to the Company's health and welfare plan in error. This was considered an impermissible extension of credit/loan from the Plan to the Company and reported as a nonexempt transaction. This error was corrected during 2019.

TE CONNECTIVITY RETIREMENT SAVINGS AND INVESTMENT PLAN
SCHEDULE G, PART III — SCHEDULE OF NONEXEMPT TRANSACTIONS
EIN 23-0332575, PLAN 008
YEAR ENDED DECEMBER 31, 2018

Identity of Party Involved	Relationship to Plan, Employer or Other Party-In-Interest	Description of Transactions including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Purchase Price	Selling Price	Lease Rental	Expenses Incurred in Connection with Transaction	Cost of Asset	Current Value of Asset	Net Gain or (Loss) on Each Transaction
TE Connectivity Corporation	Plan Sponsor	Impermissible extension of credit/loan to employer	N/A	N/A	N/A	N/A	N/A	N/A	$3,142

TE CONNECTIVITY RETIREMENT SAVINGS AND INVESTMENT PLAN
SCHEDULE H – LINE 4i SCHEDULE OF ASSETS (HELD AT END OF YEAR)
EIN 23-0332575, PLAN 008
DECEMBER 31, 2018

See Attached

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
Australia - AUD							
ARISTOCRAT LEISURE NPV SEDOL: 6253983 ALL AU							
14,628.00	21.8400000	0.00	224,910.77	161,032.34	73,482.49	- 9,604.06	63,878.43
ASX LTD NPV SEDOL: 6129222 ASX AU							
3,859.00	59.9400000	0.00	162,841.16	179,532.14	- 12,933.30	- 3,757.68	- 16,690.98
BHP GROUP LIMITED SEDOL: 6144690 BHP AU							
24,153.00	34.2300000	0.00	582,037.08	481,999.94	143,338.23	- 43,301.09	100,037.14
COMPUTERSHARE LTD NPV SEDOL: 6180412							
5,371.00	17.1900000	0.00	64,998.56	40,789.62	27,806.62	- 3,597.68	24,208.94
CSL LTD NPV SEDOL: 6185495 CSL.AU							
4,274.00	185.1600000	0.00	557,127.20	450,175.77	160,573.15	- 53,621.72	106,951.43
FLEXIGROUP LIMITED NPV SEDOL: B1L2QW5							
7,913.00	1.3550000	0.00	7,548.37	12,576.15	- 4,504.73	- 523.05	- 5,027.78
PINNACLE INV MGMT NPV SEDOL: BD0F7H1							
5,316.00	4.3900000	0.00	16,429.42	24,358.97	- 6,638.54	- 1,291.01	- 7,929.55

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
TREASURY WINE ESTA NPV SEDOL: B61JC67 TWE AU							
2,197.00	14.8000000	0.00	22,890.98	28,979.00	- 4,706.20	- 1,381.82	- 6,088.02
WOOLWORTHS GRP LTD NPV SEDOL: 6981239 WOW AU							
21,935.00	29.4200000	0.00	454,310.72	457,924.07	33,410.49	- 37,023.84	- 3,613.35
Total AUD		0.00	2,093,094.26	1,837,368.00	409,828.21	- 154,101.95	255,726.26
Australia - USD							
ADR RIO TINTO PLC SPONSORED ADR SEDOL: 2740434 RIO							
5,383.00	48.4800000	0.00	260,967.84	260,948.07	19.77	0.00	19.77
Total USD		0.00	260,967.84	260,948.07	19.77	0.00	19.77
Total Australia		0.00	2,354,062.10	2,098,316.07	409,847.98	- 154,101.95	255,746.03
Austria - EUR							
ERSTE GROUP BANK AG NPV SEDOL: 5289837 EBS AV							
2,070.00	29.0500000	0.00	68,741.61	106,608.27	- 29,552.40	- 8,314.26	- 37,866.66

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
VIENNA INS GRP AG NPV (BR) SEDOL: B0BKSS2 VIG AV							
886.00	20.2800000	0.00	20,540.21	28,838.74	- 6,436.60	- 1,861.93	- 8,298.53
Total EUR		0.00	89,281.82	135,447.01	- 35,989.00	- 10,176.19	- 46,165.19
Total Austria		0.00	89,281.82	135,447.01	- 35,989.00	- 10,176.19	- 46,165.19
Belgium - EUR							
TELENET GRP HLDG NPV SEDOL: B0LKSK4							
2,973.00	40.6000000	0.00	137,982.56	152,051.35	- 13,545.21	- 523.58	- 14,068.79
UCB NPV SEDOL: 5596991 UCB BB							
3,158.00	71.3000000	0.00	257,397.84	285,325.71	- 23,434.27	- 4,493.60	- 27,927.87
Total EUR		0.00	395,380.40	437,377.06	- 36,979.48	- 5,017.18	- 41,996.66
Total Belgium		0.00	395,380.40	437,377.06	- 36,979.48	- 5,017.18	- 41,996.66

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
Brazil - BRL							
BCO BRADESCO SA COM NPV SEDOL: B00FM86							
15,400.00	33.8500000	2,300.25	134,500.42	131,029.30	8,922.57	- 5,451.45	3,471.12
BCO DO BRASIL SA COM NPV SEDOL: 2328595 BBAS3 BZ							
26,800.00	46.4900000	0.00	321,468.62	164,321.67	175,105.91	- 17,958.96	157,146.95
B3 SA COM NPV SEDOL: BG36ZK1 B3SA3 BZ							
22,600.00	26.8100000	1,025.62	156,332.58	135,666.54	42,101.35	- 21,435.31	20,666.04
ITAU UNIBANCO HLDG SEDOL: B03DN17							
11,400.00	30.0500000	44.12	88,388.05	90,867.81	15,570.05	- 18,049.81	- 2,479.76
PORTO SEGURO SA COM NPV SEDOL: B0498T7							
5,800.00	52.1500000	0.00	78,041.67	75,031.56	15,446.48	- 12,436.37	3,010.11
VALE SA COM NPV SEDOL: 2196286 VALE3 BZ							
4,400.00	51.0000000	0.00	57,898.47	62,224.72	3,599.24	- 7,925.49	- 4,326.25
Total BRL		3,369.99	836,629.81	659,141.60	260,745.60	- 83,257.39	177,488.21

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
Total Brazil		3,369.99	836,629.81	659,141.60	260,745.60	- 83,257.39	177,488.21
Canada - CAD							
CANADIAN PACIFIC R COM NPV SEDOL: 2793115 CP CN 128.00	242.2400000	60.92	22,702.24	22,513.19	1,409.26	- 1,220.21	189.05
CDN NATL RAILWAYS COM NPV SEDOL: 2180632 CNR CN 6,544.00	101.1100000	0.00	484,451.49	517,911.70	- 513.84	- 32,946.37	- 33,460.21
FAIRFAX FINL HLDGS SUB-VTG COM NPV SEDOL: 2566351 1,370.00	600.9800000	0.00	602,828.09	752,183.76	- 93,361.42	- 55,994.25	- 149,355.67
GOEASY LTD COMMON STOCK SEDOL: BYR11M2 637.00	35.7700000	104.94	16,682.89	20,944.89	- 2,952.37	- 1,309.63	- 4,262.00
ROYAL BK OF CANADA COM NPV SEDOL: 2754383 RY CN 5,830.00	93.4400000	0.00	398,854.30	469,182.90	- 46,605.50	- 23,723.10	- 70,328.60
TECK RESOURCES LTD CLASS'B'SUB-VTG COM NPV SEDOL: 2879327 TCK/B CN 8,200.00	29.3900000	0.00	176,451.90	165,509.55	14,583.85	- 3,641.50	10,942.35

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
TORONTO-DOMINION COM NPV SEDOL: 2897222 TD CN							
3,800.00	67.8600000	0.00	188,803.63	229,369.93	- 30,174.40	- 10,391.90	- 40,566.30
Total CAD		165.86	1,890,774.54	2,177,615.92	- 157,614.42	- 129,226.96	- 286,841.38
Canada - USD							
BANK N S HALIFAX COM STK SEDOL: 2957665 BNS							
8,398.00	49.8700000	7,138.30	418,808.26	459,208.86	- 40,400.60	0.00	- 40,400.60
Total USD		7,138.30	418,808.26	459,208.86	- 40,400.60	0.00	- 40,400.60
Total Canada		7,304.16	2,309,582.80	2,636,824.78	- 198,015.02	- 129,226.96	- 327,241.98
China - HKD							
AGRICULTURAL BANK OF CHINA CMN STK SEDOL: B60LZR6 HK1288							
239,000.00	3.4300000	0.00	104,704.73	108,357.33	- 3,717.12	64.52	- 3,652.60
ANTON OILFIELD SER HKD0.10 SEDOL: B29JZB7							
410,000.00	0.7800000	0.00	40,846.30	52,927.04	- 12,214.25	133.51	- 12,080.74

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
BANK OF COMMUNICATIONS CO 'H' SEDOL: B0B8Z29 3328 HK							
463,000.00	6.1100000	0.00	361,323.74	452,770.96	- 87,007.99	- 4,439.23	- 91,447.22
BEIJING ENTERPRISE NPV SEDOL: 6081690 392 HK							
15,000.00	41.5000000	0.00	79,508.52	86,049.22	- 6,350.02	- 190.68	- 6,540.70
CHINA BLUECHEMICAL LTD H SHS SEDOL: B1DN3X6							
170,000.00	2.4600000	0.00	53,414.40	60,819.28	- 7,561.02	156.14	- 7,404.88
CHINA EVERBRIGHT B 'H'CNY1 SEDOL: B5NRRJ0 6818 HK							
142,000.00	3.3900000	0.00	61,484.03	63,307.76	- 1,904.99	81.26	- 1,823.73
CHINA LIFE INSURANCE CO H CNY1 SEDOL: 6718976							
124,000.00	16.6400000	0.00	263,541.67	270,742.84	- 7,417.23	216.06	- 7,201.17
CHINA MOBILE LTD NPV SEDOL: 6073556 941 HK							
39,000.00	75.3500000	0.00	375,337.67	375,378.25	55.27	- 95.85	- 40.58
CHINA PETROLEUM & CHEMICAL CORP CNY1'H'SHS SEDOL: 6291819 386 HK							
1,046,000.00	5.5900000	0.00	746,823.17	761,540.59	- 12,272.22	- 2,445.20	- 14,717.42

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
CHINA SCE GROUP HOLDINGS LTD SEDOL: B5NT8Z9							
238,000.00	2.8500000	0.00	86,635.54	89,792.76	- 2,948.39	- 208.83	- 3,157.22
CNOOC LTD HKD0.02 SEDOL: B00G0S5 883 HK							
459,000.00	12.1000000	0.00	709,369.23	642,720.35	67,864.78	- 1,215.90	66,648.88
CONSUN PHARMACEUTI HKD0.1 SEDOL: BH4H6F2							
44,000.00	4.5500000	0.00	25,570.45	37,477.46	- 11,888.04	- 18.97	- 11,907.01
CSC FINANCIAL CO LTD 'H' CNY1 SEDOL: BDFF8H3							
115,500.00	4.4500000	0.00	65,647.21	107,258.31	- 40,941.20	- 669.90	- 41,611.10
HUABAO INTL HLDG COMSTK SEDOL: B00HLY1							
57,000.00	3.3300000	728.03	24,243.39	34,010.85	- 9,853.25	85.79	- 9,767.46
INDUSTRIAL & COMMERCIAL BANK CHINA 'H' SEDOL: B1G1QD8 1398 HK							
469,000.00	5.5900000	0.00	334,856.66	315,645.18	18,818.62	392.86	19,211.48
MICROPORT COMSTK SEDOL: B676TW7							
43,000.00	7.7000000	0.00	42,289.59	49,235.61	- 7,073.99	127.97	- 6,946.02

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
PETROCHINA COMPANY LIMITED H CNY1 SEDOL: 6226576							
480,000.00	4.8800000	0.00	299,181.92	308,913.69	- 8,771.80	- 959.97	- 9,731.77
PICC PROPERTY & CA 'H'CNY1 SEDOL: 6706250 2328 HK							
144,000.00	8.0100000	0.00	147,322.57	169,324.23	- 21,628.59	- 373.07	- 22,001.66
SANY HEAVY EQUIPME HKD0.1 SEDOL: B56HH42							
142,000.00	2.6700000	0.00	48,425.48	49,344.69	- 792.54	- 126.67	- 919.21
Total HKD		728.03	3,870,526.27	4,035,616.40	- 155,603.97	- 9,486.16	- 165,090.13
China - USD							
ADR BANK CHINA LTD ADR ADR SEDOL: B3F2FD9 BACHY							
35,059.00	10.6900000	0.00	374,780.71	368,966.53	5,814.18	0.00	5,814.18
ADR CHINA CONSTR BK CORP ADR SEDOL: B3F4HK6							
13,064.00	16.3000000	0.00	212,943.20	205,481.48	7,461.72	0.00	7,461.72
ADR CHINA UNICOM HONG KONG LTD SPONSOREDADR SEDOL: 2603496 CHU							
11,683.00	10.6600000	0.00	124,540.78	131,467.13	- 6,926.35	0.00	- 6,926.35

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
ADR CNOOC LTD SPONSORED ADR SPONSORED ADR SEDOL: 2494764 CEO							
817.00	152.4500000	0.00	124,551.65	142,916.14	- 18,364.49	0.00	- 18,364.49
ADR HEXINDAI INC ADR SEDOL: BF29QQ7							
7,100.00	2.5000000	0.00	17,750.00	55,727.18	- 37,977.18	0.00	- 37,977.18
ADR LEXINFINTECH HLDGS LTD ADR SEDOL: BFCM956							
2,460.00	7.2500000	0.00	17,835.00	29,587.56	- 11,752.56	0.00	- 11,752.56
ADR MOMO INC ADR SEDOL: BSS6HX7 MOMO							
2,100.00	23.7500000	0.00	49,875.00	50,803.20	- 928.20	0.00	- 928.20
ADR PETROCHINA CO LTD SPONSORED ADR SEDOL: 2568841							
1,500.00	61.5500000	0.00	92,325.00	102,818.23	- 10,493.23	0.00	- 10,493.23
ADR XINYUAN REAL ESTATE CO LTD SPONSOREDADR SEDOL: B29TR88							
17,400.00	3.8000000	0.00	66,120.00	74,184.90	- 8,064.90	0.00	- 8,064.90
BAIDU INC SPONS ADR REPR 0.10 ORD CLS A SEDOL: B0FXT17 BIDU							
400.00	158.6000000	0.00	63,440.00	66,451.41	- 3,011.41	0.00	- 3,011.41
Total USD		0.00	1,144,161.34	1,228,403.76	- 84,242.42	0.00	- 84,242.42

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
Total China		728.03	5,014,687.61	5,264,020.16	- 239,846.39	- 9,486.16	- 249,332.55
Colombia - USD							
ADR ECOPETROL S A SPONSORED ADS SEDOL: B3D6J19 EC							
692.00	15.8800000	0.00	10,988.96	14,246.80	- 3,257.84	0.00	- 3,257.84
Total USD		0.00	10,988.96	14,246.80	- 3,257.84	0.00	- 3,257.84
Total Colombia		0.00	10,988.96	14,246.80	- 3,257.84	0.00	- 3,257.84
Denmark - DKK							
DANSKE BANK A/S DKK10 SEDOL: 4588825 DANSKE.DC							
9,638.00	128.9000000	0.00	190,310.62	378,731.35	- 187,758.23	- 662.50	- 188,420.73
NOVO-NORDISK AS DKK0.2 SERIES'B' SEDOL: BHC8X90							
15,536.00	297.9000000	0.00	708,978.22	850,399.66	- 83,882.71	- 57,538.73	- 141,421.44
WILLIAM DEMANT HOL DKK0.20 SEDOL: BZ01RF1							
5,205.00	184.9000000	0.00	147,428.29	240,535.72	- 87,685.39	- 5,422.04	- 93,107.43

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
Total DKK		0.00	1,046,717.13	1,469,666.73	- 359,326.33	- 63,623.27	- 422,949.60
Denmark - USD							
ADR COLOPLAST A/S ADR SEDOL: B3WT4T2							
2,499.00	9.2500000	0.00	23,115.75	26,013.41	- 2,897.66	0.00	- 2,897.66
ADR DSV AS SEDOL: B3FP4L9							
500.00	32.9500000	0.00	16,475.00	22,521.43	- 6,046.43	0.00	- 6,046.43
Total USD		0.00	39,590.75	48,534.84	- 8,944.09	0.00	- 8,944.09
Total Denmark		0.00	1,086,307.88	1,518,201.57	- 368,270.42	- 63,623.27	- 431,893.69
Finland - EUR							
KONE CORPORATION NPV ORD 'B' SEDOL: B09M9D2 KNEBV FH							
1,179.00	41.6400000	0.00	56,121.31	58,541.86	- 2,579.75	159.20	- 2,420.55
NOKIA OYJ EUR0.06 SEDOL: 5902941 NOKIA.							
49,315.00	5.0300000	0.00	283,563.46	296,047.38	- 2,102.30	- 10,381.62	- 12,483.92

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
SAMPO PLC SER'A'NPV SEDOL: 5226038 SAMAS FH							
2,707.00	38.4100000	0.00	118,860.02	125,006.71	- 7,511.94	1,365.25	- 6,146.69
STORA ENSO OYJ SER'R'NPV SEDOL: 5072673							
8,323.00	10.0850000	0.00	95,953.11	75,986.13	18,317.99	1,648.99	19,966.98
UPM-KYMMENE CORP NPV SEDOL: 5051252							
9,058.00	22.1500000	0.00	229,355.57	190,899.90	30,444.54	8,011.13	38,455.67
Total EUR		0.00	783,853.47	746,481.98	36,568.54	802.95	37,371.49
Total Finland		0.00	783,853.47	746,481.98	36,568.54	802.95	37,371.49
France - EUR							
AIRBUS SE EUR1 SEDOL: 4012250 AIR.FP							
1,824.00	83.9600000	0.00	175,065.47	194,924.67	- 22,556.04	2,696.84	- 19,859.20
AXA EUR2.29 SEDOL: 7088429 CS.FP							
26,473.00	18.8580000	0.00	570,692.32	651,791.67	- 66,018.53	- 15,080.82	- 81,099.35

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
BNP PARIBAS EUR2 SEDOL: 7309681 BNP FP							
4,625.00	39.4750000	0.00	208,707.05	357,021.49	- 131,192.18	- 17,122.26	- 148,314.44
CAPGEMINI EUR8 SEDOL: 4163437 CAP.FP							
2,804.00	86.8000000	0.00	278,228.09	372,638.79	- 87,614.87	- 6,795.83	- 94,410.70
CIE DE ST-GOBAIN EUR4 SEDOL: 7380482							
3,266.00	29.1650000	0.00	108,888.35	132,803.48	- 27,466.37	3,551.24	- 23,915.13
DASSAULT SYSTEMES EUR0.50 SEDOL: 5330047 DSY FP							
537.00	103.7000000	0.00	63,658.48	70,268.35	- 3,603.78	- 3,006.09	- 6,609.87
EDENRED EUR2 SEDOL: B62G1B5							
3,099.00	32.1100000	0.00	113,753.59	88,316.44	33,189.46	- 7,752.31	25,437.15
L'OREAL EUR0.20 SEDOL: 4057808							
2,500.00	201.2000000	0.00	575,004.48	459,383.25	92,586.60	23,034.63	115,621.23
MICHELIN (CGDE) EUR2 SEDOL: 4588364 ML FP							
1,337.00	86.7000000	0.00	132,511.55	124,272.47	16,382.41	- 8,143.33	8,239.08

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
RENAULT SA EUR3.81 SEDOL: 4712798							
1,463.00	54.5500000	0.00	91,230.98	109,078.17	- 17,894.93	47.74	- 17,847.19
SANOFI EUR2 SEDOL: 5671735 SAN FP							
2,775.00	75.6600000	0.00	240,011.78	248,371.74	- 10,487.44	2,127.48	- 8,359.96
SCHNEIDER ELECTRIC EUR4.00 SEDOL: 4834108 SU FP							
5,377.00	59.7200000	0.00	367,081.99	409,638.23	- 10,187.17	- 32,369.07	- 42,556.24
STMICROELECTRONICS EUR1.04 SEDOL: 5962332							
6,971.00	12.4850000	0.00	99,491.71	139,167.13	- 34,858.39	- 4,817.03	- 39,675.42
STMICROELECTRONICS EUR1.04 SEDOL: 5962343							
4,418.00	12.2300000	0.00	61,766.84	60,275.07	1,607.55	- 115.78	1,491.77
UBISOFT ENTERTAIN NPV SEDOL: B1L3CS6							
2,139.00	70.4800000	0.00	172,337.55	243,546.56	- 64,397.72	- 6,811.29	- 71,209.01
Total EUR		0.00	3,258,430.23	3,661,497.51	- 332,511.40	- 70,555.88	- 403,067.28

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
France - USD							
ADR ESSILORLUXOTTICA SA SEDOL: B012HB4							
1,100.00	63.1600000	0.00	69,476.00	77,957.94	- 8,481.94	0.00	- 8,481.94
ADR STMICROELECTRONICS N V SHS-N Y REGISTRY SHS-N Y REGISTRY SEDOL: 2430025							
7,877.00	13.8800000	0.00	109,332.76	45,232.26	64,100.50	0.00	64,100.50
ADR VIVENDI SA ADR SEDOL: B3S1WL0							
1,700.00	24.1500000	0.00	41,055.00	44,057.43	- 3,002.43	0.00	- 3,002.43
ARCELORMITTAL LUXEMBOURG N Y REGISTRY SHS NEW 2017 N Y REGISTRY SHS NEW 2017 SEDOL: BD4H9V1							
6,349.00	20.6700000	0.00	131,233.83	172,853.89	- 41,620.06	0.00	- 41,620.06
Total USD		0.00	351,097.59	340,101.52	10,996.07	0.00	10,996.07
Total France		0.00	3,609,527.82	4,001,599.03	- 321,515.33	- 70,555.88	- 392,071.21
Germany - EUR							
ADIDAS AG SEDOL: 4031976 ADS GR							
1,876.00	182.4000000	0.00	391,165.83	428,279.90	- 14,803.56	- 22,310.51	- 37,114.07

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
ALLIANZ SE NPV(REGD)(VINKULIERT) SEDOL: 5231485							
1,902.00	175.1400000	0.00	380,801.89	394,821.46	- 14,401.50	381.93	- 14,019.57
BAYER AG NPV (REGD) SEDOL: 5069211 BAYN GR							
9,542.00	60.5600000	0.00	660,584.71	838,385.80	- 157,427.67	- 20,373.42	- 177,801.09
CONTINENTAL AG ORD NPV SEDOL: 4598589 CON.GR							
2,207.00	120.7500000	0.00	304,644.06	592,775.97	- 264,435.71	- 23,696.20	- 288,131.91
COVESTRO AG NPV SEDOL: BYTBWY9							
6,392.00	43.1800000	0.00	315,516.91	564,691.09	- 236,933.91	- 12,240.27	- 249,174.18
DEUTSCHE BOERSE AG NPV(REGD) SEDOL: 7021963 DB1.GR							
2,764.00	104.9500000	0.00	331,607.02	301,778.62	25,406.10	4,422.30	29,828.40
DEUTSCHE TELEKOM NPV(REGD) SEDOL: 5842359 DTE.GR							
15,124.00	14.8200000	0.00	256,223.00	261,013.07	- 6,778.30	1,988.23	- 4,790.07
E.ON SE NPV SEDOL: 4942904 EOAN.G							
15,545.00	8.6270000	0.00	153,304.10	164,741.18	- 11,120.63	- 316.45	- 11,437.08

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
MERCK KGAA NPV SEDOL: 4741844 MRK GR							
3,094.00	89.9800000	0.00	318,250.82	333,660.14	- 16,316.60	907.28	- 15,409.32
MUENCHENER RUECKVE NPV(REGD) SEDOL: 5294121 MUV2 GR							
1,853.00	190.5500000	0.00	403,633.88	399,350.62	2,761.45	1,521.81	4,283.26
RWE AG NPV SEDOL: 4768962 RWE GR							
6,455.00	18.9650000	0.00	139,943.38	138,668.95	729.70	544.73	1,274.43
SAP SE SEDOL: 4846288 SAP GR							
4,547.00	86.9300000	0.00	451,853.73	485,821.25	2,152.92	- 36,120.44	- 33,967.52
SIEMENS AG NPV(REGD) SEDOL: 5727973 SIE GR							
11,495.00	97.3800000	0.00	1,279,622.85	1,380,406.43	- 93,468.83	- 7,314.75	- 100,783.58
Total EUR		0.00	5,387,152.18	6,284,394.48	- 784,636.54	- 112,605.76	- 897,242.30
Germany - USD							
ADR DEUTSCHE LUFTHANSA A G SPONSORED SEDOL: 2537595							
1,900.00	22.9500000	0.00	43,605.00	49,270.01	- 5,665.01	0.00	- 5,665.01

Asset Detail - Base Currency

Description/Asset ID / Investment Mgr ID / Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	Translation	Total
Equities							
Common stock							
ADR HEIDELBERGCEMENT AG ADR SEDOL: B5T6K25							
7,600.00	12.2200000	0.00	92,872.00	93,089.73	- 217.73	0.00	- 217.73
FRESENIUS MED CARE AG & CO.KGAA SEDOL: 2361448 FMS							
5,222.00	32.3900000	0.00	169,140.58	289,745.51	- 120,604.93	0.00	- 120,604.93
SAP SE-SPONSORED ADR SEDOL: 2775135 SAP							
2,327.00	99.5500000	0.00	231,652.85	242,400.77	- 10,747.92	0.00	- 10,747.92
Total USD		0.00	537,270.43	674,506.02	- 137,235.59	0.00	- 137,235.59
Total Germany		0.00	5,924,422.61	6,958,900.50	- 921,872.13	- 112,605.76	- 1,034,477.89
Greece - EUR							
TERNA ENERGY SA EUR0.30 SEDOL: B28XVV2							
9,473.00	5.6000000	0.00	60,642.74	58,011.37	5,135.45	- 2,504.08	2,631.37
Total EUR		0.00	60,642.74	58,011.37	5,135.45	- 2,504.08	2,631.37
Total Greece		0.00	60,642.74	58,011.37	5,135.45	- 2,504.08	2,631.37

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
Hong Kong - HKD							
CK ASSET HOLDINGS LTD SEDOL: BYZQ077							
46,500.00	57.3000000	0.00	340,315.61	362,164.92	- 21,810.47	- 38.84	- 21,849.31
FAIRWOOD HOLDINGS HKD1.00 SEDOL: 6543048							
13,000.00	26.2500000	0.00	43,585.99	50,036.63	- 6,581.92	131.28	- 6,450.64
LINK REAL ESTATE INVESTMENT SEDOL: B0PB4M7							
25,500.00	79.3000000	0.00	258,278.15	224,577.54	33,111.14	589.47	33,700.61
SUNLIGHT REAL EST NPV REIT SEDOL: B1KR438							
119,000.00	5.0200000	0.00	76,300.08	50,991.96	25,816.89	- 508.77	25,308.12
WH GROUP LIMITED COMSTK SEDOL: BLLHKZ1							
134,500.00	6.0300000	0.00	103,589.06	102,674.27	1,824.90	- 910.11	914.79
Total HKD		0.00	822,068.89	790,445.32	32,360.54	- 736.97	31,623.57
Hong Kong - USD							
ADR SUN HUNG KAI PROP LTD NEW SEDOL: 2863041							
14,500.00	14.3100000	0.00	207,495.00	215,933.56	- 8,438.56	0.00	- 8,438.56

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
Total USD		0.00	207,495.00	215,933.56	- 8,438.56	0.00	- 8,438.56
Total Hong Kong		0.00	1,029,563.89	1,006,378.88	23,921.98	- 736.97	23,185.01
Hungary - HUF							
OTP BANK NYRT HUF100 SEDOL: 7320154							
5,343.00	11,290.0000000	0.00	214,955.20	214,436.37	- 1,905.62	2,424.45	518.83
Total HUF		0.00	214,955.20	214,436.37	- 1,905.62	2,424.45	518.83
Total Hungary		0.00	214,955.20	214,436.37	- 1,905.62	2,424.45	518.83
Israel - ILS							
BK LEUMI LE ISRAEL ILS1 SEDOL: 6076425							
33,580.00	22.6000000	0.00	203,093.06	116,128.77	88,444.65	- 1,480.36	86,964.29
Total ILS		0.00	203,093.06	116,128.77	88,444.65	- 1,480.36	86,964.29
Total Israel		0.00	203,093.06	116,128.77	88,444.65	- 1,480.36	86,964.29

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
Italy - EUR							
ASSIC GENERALI SPA EUR1 SEDOL: 4056719							
22,416.00	14.6000000	0.00	374,122.83	388,461.39	- 8,156.17	- 6,182.39	- 14,338.56
ATLANTIA S.P.A SEDOL: 7667163							
6,491.00	18.0700000	0.00	134,082.78	131,930.50	1,752.92	399.36	2,152.28
ENEL SPA EUR1 SEDOL: 7144569 ENEL IM							
128,289.00	5.0440000	0.00	739,720.65	696,023.61	40,132.49	3,564.55	43,697.04
ENI SPA EUR1 SEDOL: 7145056 ENI IM							
38,816.00	13.7480000	0.00	610,033.30	699,629.66	- 56,962.86	- 32,633.50	- 89,596.36
EXOR NV EUR0.01 SEDOL: BYSLCX9							
2,038.00	47.2600000	0.00	110,103.50	118,581.50	- 8,804.78	326.78	- 8,478.00
FIAT CHRYSLER AUTOMOBILES NV SEDOL: BRJFWP3							
13,611.00	12.6820000	0.00	197,324.50	218,914.43	- 19,128.40	- 2,461.53	- 21,589.93
MEDIASET EUR0.52 SEDOL: 5077946							
37,486.00	2.7440000	0.00	117,586.22	106,593.70	11,197.27	- 204.75	10,992.52

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
TELECOM ITALIA SPA DI RISP NPV SEDOL: 7634402							
159,992.00	0.4170000	0.00	76,267.15	84,563.87	- 8,552.69	255.97	- 8,296.72
TELECOM ITALIA SPA NPV SEDOL: 7634394 TIT IM							
324,332.00	0.4833000	0.00	179,188.38	189,380.65	- 8,435.30	- 1,756.97	- 10,192.27
UNICREDIT SPA NPV SEDOL: BYMXPS7							
24,026.00	9.8940000	0.00	271,741.90	314,875.77	- 43,595.47	461.60	- 43,133.87
Total EUR		0.00	2,810,171.21	2,948,955.08	- 100,552.99	- 38,230.88	- 138,783.87
Italy - USD							
ADR ENI S P A SPONSORED ADR SEDOL: 2297435 E							
4,723.00	31.5000000	0.00	148,774.50	182,027.93	- 33,253.43	0.00	- 33,253.43
Total USD		0.00	148,774.50	182,027.93	- 33,253.43	0.00	- 33,253.43
Total Italy		0.00	2,958,945.71	3,130,983.01	- 133,806.42	- 38,230.88	- 172,037.30

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
Japan - JPY							
AGC INC NPV SEDOL: 6055208							
6,200.00	3,430.0000000	3,108.05	193,829.47	230,972.07	- 44,142.22	6,999.62	- 37,142.60
AIR WATER INC NPV SEDOL: 6441465							
7,500.00	1,665.0000000	0.00	113,817.62	129,265.57	- 18,240.27	2,792.32	- 15,447.95
ASAHI GROUP HOLDINGS LTD NPV SEDOL: 6054409 2502 JP							
3,000.00	4,269.0000000	1,230.46	116,729.71	154,341.72	- 36,615.44	- 996.57	- 37,612.01
ASAHI KASEI CORP NPV SEDOL: 6054603 JP3407							
16,700.00	1,130.0000000	0.00	172,000.18	205,033.38	- 28,567.67	- 4,465.53	- 33,033.20
ASTELLAS PHARMA NPV SEDOL: 6985383 4503 JP							
30,000.00	1,401.5000000	0.00	383,220.16	297,522.87	145,591.59	- 59,894.30	85,697.29
BROTHER INDUSTRIES NPV SEDOL: 6146500 6448 JP							
5,300.00	1,631.0000000	0.00	78,788.68	90,329.04	- 4,019.80	- 7,520.56	- 11,540.36
CANON INC NPV SEDOL: 6172323 7751 JP							
1,400.00	3,001.0000000	7,729.12	38,293.76	52,215.49	- 15,053.29	1,131.56	- 13,921.73

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
CENTRAL JAPAN RLWY NPV SEDOL: 6183552							
1,600.00	23,165.0000000	0.00	337,820.72	347,655.39	- 11,360.75	1,526.08	- 9,834.67
CHUBU ELECTRIC POWER CO INC NPV SEDOL: 6195609							
6,700.00	1,562.5000000	0.00	95,417.67	102,580.90	- 7,392.30	229.07	- 7,163.23
DAI-ICHI LIFE HOLD NPV SEDOL: B601QS4							
17,100.00	1,718.0000000	0.00	267,764.66	332,544.58	- 74,532.63	9,752.71	- 64,779.92
DAIICHI SANKYO COM NPV SEDOL: B0J7D91							
5,000.00	3,511.0000000	0.00	160,005.47	174,313.36	- 8,921.92	- 5,385.97	- 14,307.89
EAST JAPAN RAILWAY CO NPV SEDOL: 6298542 9020 JP							
3,100.00	9,711.0000000	0.00	274,384.54	308,668.89	- 36,005.78	1,721.43	- 34,284.35
EISAI CO NPV SEDOL: 6307200 4523 JP							
1,900.00	8,502.0000000	0.00	147,234.20	166,379.56	- 20,313.05	1,167.69	- 19,145.36
FUJI SOFT INC NPV SEDOL: 6357001							
3,800.00	4,170.0000000	623.43	144,428.75	113,172.34	29,998.31	1,258.10	31,256.41

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
FUJIFILM HOLDINGS CORP NPV SEDOL: 6356525							
5,500.00	4,270.0000000	0.00	214,054.60	215,696.45	1,937.66	- 3,579.51	- 1,641.85
HINO MOTORS NPV SEDOL: 6428305							
28,600.00	1,040.0000000	0.00	271,102.40	310,861.20	- 48,520.59	8,761.79	- 39,758.80
HITACHI NPV SEDOL: 6429104 JP6501							
11,000.00	2,935.5000000	0.00	294,312.54	326,631.34	- 36,273.29	3,954.49	- 32,318.80
HOYA CORP NPV SEDOL: 6441506 JP7741							
5,700.00	6,615.0000000	0.00	343,667.68	300,474.94	43,572.15	- 379.41	43,192.74
JAPAN EXCHANGE GROUP INC NPV SEDOL: 6743882							
18,200.00	1,779.0000000	0.00	295,108.23	306,825.88	- 17,906.39	6,188.74	- 11,717.65
JAPAN POST HOLD CO NPV SEDOL: BYT8143							
22,400.00	1,265.0000000	0.00	258,269.15	267,095.72	- 15,406.33	6,579.76	- 8,826.57
JXTG HOLDINGS INC NPV SEDOL: B627LW9 5020 JP							
34,300.00	576.7000000	0.00	180,292.67	151,556.37	19,820.80	8,915.50	28,736.30

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
KAO CORP NPV SEDOL: 6483809 JP4452							
3,200.00	8,154.0000000	1,749.99	237,823.45	202,833.82	34,193.94	795.69	34,989.63
KDDI CORP NPV SEDOL: 6248990 9433 JP							
11,200.00	2,624.0000000	0.00	267,864.92	294,573.79	- 36,443.38	9,734.51	- 26,708.87
KEISEI ELEC RY CO NPV SEDOL: 6487425							
4,000.00	3,440.0000000	0.00	125,415.85	137,597.49	- 16,445.70	4,264.06	- 12,181.64
KOMATSU NPV SEDOL: 6496584 6301 JP							
9,700.00	2,365.5000000	0.00	209,135.94	254,900.45	- 49,952.28	4,187.77	- 45,764.51
MITSUBISHI CORP NPV SEDOL: 6596785 8058 JP							
12,700.00	3,020.0000000	0.00	349,578.45	360,790.45	- 14,293.41	3,081.41	- 11,212.00
MITSUI & CO LTD NPV SEDOL: 6597302							
14,600.00	1,690.5000000	0.00	224,958.30	245,196.31	- 15,455.85	- 4,782.16	- 20,238.01
MS&AD INS GP HLDGS NPV SEDOL: B2Q4CS1							
11,600.00	3,132.0000000	0.00	331,141.59	381,432.41	- 57,571.75	7,280.93	- 50,290.82

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
NIPPON EXPRESS CO NPV SEDOL: 6642127							
1,900.00	6,120.0000000	0.00	105,983.69	132,774.71	- 28,013.30	1,222.28	- 26,791.02
NIPPON TELEGRAPH & TELEPHONE CORP NPV SEDOL: 6641373 9432 JP							
6,400.00	4,482.0000000	0.00	261,448.30	277,097.45	- 22,914.72	7,265.57	- 15,649.15
NTT DATA CORP NPV SEDOL: 6125639							
10,700.00	1,205.0000000	0.00	117,518.12	123,270.13	- 8,785.60	3,033.59	- 5,752.01
OTSUKA HOLDINGS CO LTD SEDOL: B5LTM93							
10,200.00	4,493.0000000	4,648.41	417,705.87	483,492.09	- 75,194.73	9,408.51	- 65,786.22
PANASONIC CORP SEDOL: 6572707							
11,800.00	990.6000000	0.00	106,540.40	173,793.73	- 73,573.68	6,320.35	- 67,253.33
RENESAS ELECTRONICS CORPORATION NPV SEDOL: 6635677							
10,700.00	500.0000000	0.00	48,762.70	49,668.55	- 2,490.32	1,584.47	- 905.85
SCREEN HOLDINGS CO LTD NPV SEDOL: 6251028							
2,700.00	4,605.0000000	0.00	113,325.43	133,718.16	- 25,109.39	4,716.66	- 20,392.73

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
SEVEN & I HOLDINGS NPV SEDOL: B0FS5D6 3382 JP							
9,800.00	4,783.0000000	0.00	427,228.73	407,739.67	29,783.36	- 10,294.30	19,489.06
SFP HOLDINGS CO LT NPV SEDOL: BSN9YH4							
6,000.00	1,552.0000000	0.00	84,874.45	111,425.62	- 26,417.17	- 134.00	- 26,551.17
SHIN-ETSU CHEMICAL NPV SEDOL: 6804585							
3,400.00	8,536.0000000	0.00	264,525.36	298,395.62	- 40,643.22	6,772.96	- 33,870.26
SHIONOGI & CO LTD NPV SEDOL: 6804682 JP4507							
9,200.00	6,271.0000000	0.00	525,846.06	495,622.98	18,748.96	11,474.12	30,223.08
SHISEIDO CO LTD NPV SEDOL: 6805265							
2,600.00	6,892.0000000	0.00	163,324.98	161,754.10	52.34	1,518.54	1,570.88
SOMPO HOLDINGS INC SEDOL: B62G7K6 8630 JP							
5,900.00	3,732.0000000	0.00	200,690.88	227,254.67	- 34,218.97	7,655.18	- 26,563.79
SONY FINANCIAL HOL NPV SEDOL: B249SN5							
1,800.00	2,055.0000000	0.00	33,714.62	40,085.15	- 7,784.46	1,413.93	- 6,370.53

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
SUMITOMO CHEMICAL CO. LTD NPV SEDOL: 6858560							
17,000.00	533.0000000	0.00	82,586.70	122,073.10	- 40,955.08	1,468.68	- 39,486.40
SUMITOMO CORP NPV SEDOL: 6858946 8053 JP							
11,300.00	1,561.5000000	0.00	160,825.32	196,082.73	- 34,214.63	- 1,042.78	- 35,257.41
SUMITOMO MITSUI TRUST HOLDINGS INC SEDOL: 6431897							
4,300.00	4,022.0000000	0.00	157,632.05	177,239.66	- 24,979.00	5,371.39	- 19,607.61
SYSMEX CORP NPV SEDOL: 6883807							
1,100.00	5,276.0000000	0.00	52,897.05	96,812.42	- 43,509.47	- 405.90	- 43,915.37
TAKEDA PHARMACEUTICAL CO NPV SEDOL: 6870445							
7,000.00	3,705.0000000	0.00	236,385.18	375,570.93	- 130,373.61	- 8,812.14	- 139,185.75
TOKIO MARINE HOLDINGS INC NPV SEDOL: 6513126 8766 JP							
12,200.00	5,236.0000000	0.00	582,228.50	564,044.66	16,885.84	1,298.00	18,183.84
TOKYO ELEC POWER H NPV SEDOL: 6895404							
77,800.00	653.0000000	0.00	463,048.81	367,330.95	88,251.72	7,466.14	95,717.86

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
TOKYO GAS CO LTD NPV SEDOL: 6895448							
9,300.00	2,785.5000000	0.00	236,113.11	243,394.51	- 11,341.29	4,059.89	- 7,281.40
TOKYU CORP NPV SEDOL: 6896548							
8,000.00	1,795.0000000	0.00	130,884.56	140,874.47	- 10,266.32	276.41	- 9,989.91
UNICHARM CORP NPV SEDOL: 6911485 8113 JP							
7,400.00	3,559.0000000	809.37	240,045.57	215,049.53	19,399.23	5,596.81	24,996.04
WEST JAPAN RAILWAY NPV SEDOL: 6957995 JP9021							
2,100.00	7,761.0000000	0.00	148,549.42	144,621.49	- 1,654.46	5,582.39	3,927.93
YAKULT HONSHA CO NPV SEDOL: 6985112							
2,700.00	7,720.0000000	0.00	189,983.14	192,512.52	- 796.96	- 1,732.42	- 2,529.38
YOKOGAWA ELECTRIC NPV SEDOL: 6986427							
3,700.00	1,901.0000000	0.00	64,108.83	62,633.55	681.76	793.52	1,475.28
Total JPY		19,898.83	11,743,239.19	12,475,794.93	- 807,752.81	75,197.07	- 732,555.74

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
Japan - USD							
ADR EAST JAPAN RY CO ADR SEDOL: B2R8S40 EJPRY							
8,300.00	14.6150000	0.00	121,304.50	121,816.70	- 512.20	0.00	- 512.20
ADR HITACHI LTD A.D.R. FOR 10 COM SEDOL: 2428901 HTHIY							
1,300.00	52.9600000	0.00	68,848.00	70,346.52	- 1,498.52	0.00	- 1,498.52
ADR HONDA MTR LTD ADR REPRESENTING 2 ORDSHS SEDOL: 2435279 HMC							
2,940.00	26.4500000	0.00	77,763.00	101,581.92	- 23,818.92	0.00	- 23,818.92
ADR HOYA CORP SPONSORED ADR SEDOL: B030XZ2 HOCPY							
1,792.00	60.1450000	0.00	107,779.84	103,415.58	4,364.26	0.00	4,364.26
ADR MITSUBISHI UFJ FINL GROUP INC SPONSORED ADR SEDOL: 2747327 MTU							
2,840.00	4.8700000	0.00	13,830.80	16,705.33	- 2,874.53	0.00	- 2,874.53
MS&AD INSURANCE-UNSPONS ADR SEDOL: B2QNV92							
700.00	14.0650000	0.00	9,845.50	10,869.88	- 1,024.38	0.00	- 1,024.38
TAKEDA PHARMACEUTICAL CO LTD SPONSORED ADS SEDOL: B3VW0Z0 TAK							
7,510.00	16.8200000	0.00	126,318.20	147,857.88	- 21,539.68	0.00	- 21,539.68

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
Total USD		0.00	525,689.84	572,593.81	- 46,903.97	0.00	- 46,903.97
Total Japan		19,898.83	12,268,929.03	13,048,388.74	- 854,656.78	75,197.07	- 779,459.71
Korea, Republic of - KRW							
DONGWON DEVMT KRW500 SEDOL: 6270733							
23,403.00	4,000.0000000	2,802.15	83,896.76	82,830.37	127.33	939.06	1,066.39
HANA FINANCIAL GRP KRW5000 SEDOL: B0RNRF5 086790 KS							
7,643.00	36,250.0000000	7,721.43	248,305.03	178,120.67	59,448.91	10,735.45	70,184.36
HWA SUNG IND KRW5000 SEDOL: 6959593							
5,451.00	14,500.0000000	3,834.46	70,836.62	71,985.28	- 1,835.74	687.08	- 1,148.66
POSCO KRW5000 SEDOL: 6693233 005490 KS							
599.00	243,000.0000000	1,568.90	130,450.80	138,071.77	- 9,842.75	2,221.78	- 7,620.97
SAMSUNG ELECTRONIC KRW100 SEDOL: 6771720 K05930							
44,100.00	38,700.0000000	11,682.67	1,529,548.31	1,546,585.86	- 28,591.92	11,554.37	- 17,037.55

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
SK HYNIX INC SEDOL: 6450267 K00660							
9,158.00	60,500.0000000	6,853.31	496,557.63	605,412.25	- 113,061.26	4,206.64	- 108,854.62
Total KRW		34,462.92	2,559,595.15	2,623,006.20	- 93,755.43	30,344.38	- 63,411.05
Korea, Republic of - USD							
SAMSUNG ELECTRONIC GDR SEDOL: 4942818 SMSN LI							
45.00	867.0000000	302.80	39,015.00	44,163.59	- 5,148.59	0.00	- 5,148.59
SAMSUNG ELECTRONIC GDR EACH REP 25 ORD SHS SEDOL: B16D4P2							
453.00	722.0000000	2,997.42	327,066.00	209,178.98	117,887.02	0.00	117,887.02
Total USD		3,300.22	366,081.00	253,342.57	112,738.43	0.00	112,738.43
Total Korea, Republic of		37,763.14	2,925,676.15	2,876,348.77	18,983.00	30,344.38	49,327.38
Mexico - MXN							
GRUPO FINANCIERO BANORTE S A B DE C V SEDOL: 2421041 GFNORTEO MM							
34,200.00	95.7800000	0.00	166,330.74	221,325.75	- 45,755.95	- 9,239.06	- 54,995.01

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
Total MXN		0.00	166,330.74	221,325.75	- 45,755.95	- 9,239.06	- 54,995.01
Mexico - USD							
ADR GRUPO FINANCIERO BANORTE S A B DE C SEDOL: B54V4Z6 GBOOY							
2,100.00	24.4950000	0.00	51,439.50	74,914.28	- 23,474.78	0.00	- 23,474.78
Total USD		0.00	51,439.50	74,914.28	- 23,474.78	0.00	- 23,474.78
Total Mexico		0.00	217,770.24	296,240.03	- 69,230.73	- 9,239.06	- 78,469.79
Netherlands - EUR							
KON AHOLD DELHAIZE EUR0.01 SEDOL: BD0Q398 AD NA							
2,922.00	22.0750000	0.00	73,736.78	70,982.82	3,806.14	- 1,052.18	2,753.96
KONINKLIJKE PHILIP EUR0.20 SEDOL: 5986622 PHIA.N							
6,852.00	30.9300000	0.00	242,270.49	297,962.57	- 48,267.81	- 7,424.27	- 55,692.08
NN GROUP N.V. EUR0.12 SEDOL: BNG8PQ9 NN NA							
4,048.00	34.8000000	0.00	161,036.00	155,308.61	1,739.14	3,988.25	5,727.39

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
RELX	PLC ORD GBP0.1444 SEDOL: BYWLC68						
21,186.00	17.9700000	0.00	435,211.42	372,493.68	43,640.07	19,077.67	62,717.74
UNILEVER NV CVA EUR0.16 SEDOL: B12T3J1 UNA NA							
13,256.00	47.4200000	0.00	718,583.57	737,939.33	15,147.66	- 34,503.42	- 19,355.76
WOLTERS KLUWER EUR0.12 SEDOL: 5671519							
1,024.00	51.6600000	0.00	60,472.45	61,583.68	340.59	- 1,451.82	- 1,111.23
Total EUR		0.00	1,691,310.71	1,696,270.69	16,405.79	- 21,365.77	- 4,959.98
Netherlands - USD							
ADR AEGON N V NY REGISTRY SHS SHS SEDOL: 2008411							
42,839.00	4.6500000	0.00	199,201.35	292,478.79	- 93,277.44	0.00	- 93,277.44
ADR WOLTERS KLUWER N V SPONSORED ADR SEDOL: 2977049 WTKWY							
2,500.00	58.6800000	0.00	146,700.00	130,687.05	16,012.95	0.00	16,012.95
KONINKLIJKE PHILIPS NV SEDOL: 2614313 PHG							
10,067.00	35.1100000	0.00	353,452.37	412,729.77	- 59,277.40	0.00	- 59,277.40

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
Total USD		0.00	699,353.72	835,895.61	- 136,541.89	0.00	- 136,541.89
Total Netherlands		0.00	2,390,664.43	2,532,166.30	- 120,136.10	- 21,365.77	- 141,501.87
New Zealand - AUD							
XERO LIMITED NPV SEDOL: B8P4LP4							
2,200.00	42.0200000	0.00	65,080.58	73,821.07	- 2,929.67	- 5,810.82	- 8,740.49
Total AUD		0.00	65,080.58	73,821.07	- 2,929.67	- 5,810.82	- 8,740.49
Total New Zealand		0.00	65,080.58	73,821.07	- 2,929.67	- 5,810.82	- 8,740.49
Norway - USD							
ADR EQUINOR ASA SPONSORED ADR SEDOL: BF4K3J0							
4,834.00	21.1700000	0.00	102,335.78	114,176.60	- 11,840.82	0.00	- 11,840.82
ADR ORKLA A S SPONSORED ADR SEDOL: 2654717							
6,206.00	7.7500000	0.00	48,096.50	55,292.62	- 7,196.12	0.00	- 7,196.12
Total USD		0.00	150,432.28	169,469.22	- 19,036.94	0.00	- 19,036.94

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
Total Norway		0.00	150,432.28	169,469.22	- 19,036.94	0.00	- 19,036.94
Peru - USD							
CREDICORP LTD COM STK SEDOL: 2232878 BAP							
900.00	221.6700000	0.00	199,503.00	206,828.95	- 7,325.95	0.00	- 7,325.95
Total USD		0.00	199,503.00	206,828.95	- 7,325.95	0.00	- 7,325.95
Total Peru		0.00	199,503.00	206,828.95	- 7,325.95	0.00	- 7,325.95
Poland - PLN							
PGE POLSKA GRUPA PLN10.25 SEDOL: B544PW9							
60,836.00	10.0000000	0.00	161,937.85	184,634.61	- 23,043.53	346.77	- 22,696.76
PKN ORLEN SA PLN1.25 SEDOL: 5810066							
8,742.00	108.1500000	0.00	251,666.28	244,368.45	7,320.60	- 22.77	7,297.83
POWSZECHNA KASA OS PLN1.00 SEDOL: B03NGS5							
21,954.00	39.4700000	0.00	230,657.98	245,302.23	- 15,564.92	920.67	- 14,644.25

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
Total PLN		0.00	644,262.11	674,305.29	- 31,287.85	1,244.67	- 30,043.18
Total Poland		0.00	644,262.11	674,305.29	- 31,287.85	1,244.67	- 30,043.18
Russian Federation - USD							
ADR GAZPROM SPONSORED ADR PJSC GAZPROM SEDOL: 2016629 OGZPY							
35,700.00	4.4200000	0.00	157,794.00	189,313.79	- 31,519.79	0.00	- 31,519.79
ADR MMC NORILSK NICKEL PJSC SPONSORED ADR SEDOL: BYSW6M9							
2,300.00	18.8400000	0.00	43,332.00	43,891.90	- 559.90	0.00	- 559.90
ADR SBERBANK RUSSIA SPONSORED ADR SEDOL: B3P7N29 SBRCY							
12,200.00	10.9600000	0.00	133,712.00	218,816.84	- 85,104.84	0.00	- 85,104.84
GAZPROM PJSC SPON ADR-EACH REPR 2 ORD SHS SEDOL: 5140989 OGZD LI							
44,967.00	4.4290000	0.00	199,158.84	208,762.01	- 9,603.17	0.00	- 9,603.17
MMC NORILSK NICKEL ADR EACH REPR 1/10 SHARE (S SEDOL: BYSW6D0							
8,309.00	18.7600000	0.00	155,876.84	162,733.16	- 6,856.32	0.00	- 6,856.32

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
NOVATEK PJSC GDR EACH REPR 10 ORD 'REG S SEDOL: B0DK750							
1,327.00	171.0000000	0.00	226,917.00	169,379.79	57,537.21	0.00	57,537.21
OIL CO LUKOIL PJSC ADR EACH REPR 1 ORD RUB0.02 SEDOL: BYZDW27 LKOD.L							
6,546.00	71.4800000	8,361.13	467,908.08	292,934.25	174,973.83	0.00	174,973.83
SBERBANK OF RUSSIA SPON ADR SEDOL: B5SC091 SBER LI							
14,245.00	10.9600000	0.00	156,125.20	271,398.30	- 115,273.10	0.00	- 115,273.10
Total USD		8,361.13	1,540,823.96	1,557,230.04	- 16,406.08	0.00	- 16,406.08
Total Russian Federation		8,361.13	1,540,823.96	1,557,230.04	- 16,406.08	0.00	- 16,406.08
Singapore - SGD							
BEST WORLD INTL NPV (POST SUBDIVISION) SEDOL: BD370L9							
74,600.00	2.6300000	0.00	143,945.71	78,108.25	66,261.53	- 424.07	65,837.46
CHINA AVIATION OIL NPV SEDOL: B10SYQ4							
87,600.00	1.0600000	0.00	68,126.19	98,529.88	- 31,374.20	970.51	- 30,403.69
Total SGD		0.00	212,071.90	176,638.13	34,887.33	546.44	35,433.77

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
Total Singapore		0.00	212,071.90	176,638.13	34,887.33	546.44	35,433.77
South Africa - USD							
ADR ANGLO AMERN PLC SPONSORED ADR SEDOL: BYYWFP9							
3,811.00	11.0400000	0.00	42,073.44	44,203.42	- 2,129.98	0.00	- 2,129.98
Total USD		0.00	42,073.44	44,203.42	- 2,129.98	0.00	- 2,129.98
South Africa - ZAR							
REMGRO NPV SEDOL: 6290689 REM SJ							
17,486.00	194.7400000	0.00	236,720.45	258,089.85	- 21,907.65	538.25	- 21,369.40
Total ZAR		0.00	236,720.45	258,089.85	- 21,907.65	538.25	- 21,369.40
Total South Africa		0.00	278,793.89	302,293.27	- 24,037.63	538.25	- 23,499.38
Spain - EUR							
AMADEUS IT GROUP EUR0.01 SEDOL: B3MSM28 AMS SM							
7,255.00	60.8400000	0.00	504,579.80	259,761.99	273,554.41	- 28,736.60	244,817.81

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
GRIFOLS SA SEDOL: BYY3DX6 GRF.SM							
3,224.00	22.9000000	0.00	84,398.31	90,881.47	- 6,606.55	123.39	- 6,483.16
IBERDROLA SA EUR0.75 SEDOL: B288C92							
28,054.00	7.0180000	0.00	225,066.78	221,666.43	9,583.15	- 6,182.80	3,400.35
LETS GOWEX SA EUR0.01 SEDOL: B9JHSH7							
1,627.00	7.9200000	0.00	14,730.45	46,100.79	- 23,391.74	- 7,978.60	- 31,370.34
REPSOL SA EUR1 SEDOL: 5669354 REP SM							
8,684.00	14.0800000	0.00	139,773.78	171,098.42	- 27,422.33	- 3,902.31	- 31,324.64
TELEFONICA SA EUR1 SEDOL: 5732524 TEF SM							
77,134.00	7.3390000	0.00	647,121.73	659,478.33	- 7,610.53	- 4,746.07	- 12,356.60
VIDRALA SA EUR1.02 SEDOL: 5466726							
572.00	73.9000000	0.00	48,321.87	46,097.88	3,743.86	- 1,519.87	2,223.99
Total EUR		0.00	1,663,992.72	1,495,085.31	221,850.27	- 52,942.86	168,907.41

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
Spain - GBP							
INTL CONS AIRL DI SEDOL: B5M6XQ7 IAG.LN							
35,038.00	6.1800000	0.00	275,778.80	313,651.98	- 35,090.60	- 2,782.58	- 37,873.18
Total GBP		0.00	275,778.80	313,651.98	- 35,090.60	- 2,782.58	- 37,873.18
Total Spain		0.00	1,939,771.52	1,808,737.29	186,759.67	- 55,725.44	131,034.23
Sweden - SEK							
BOLIDEN AB NPV SEDOL: BDFD9D0							
11,297.00	191.9800000	0.00	244,623.82	302,018.13	- 58,579.64	1,185.33	- 57,394.31
ELEKTA SER'B'NPV SEDOL: B0M42T2							
6,692.00	105.3500000	0.00	79,518.85	81,561.23	- 3,539.14	1,496.76	- 2,042.38
ERICSSON SER'B'NPV SEDOL: 5959378							
36,132.00	77.9200000	0.00	317,556.18	301,026.68	8,426.49	8,103.01	16,529.50
HEXAGON AB SER'B'NPV SEDOL: B1XFTL2 HEXAB SS							
2,651.00	408.0000000	0.00	121,997.10	133,018.98	- 272.84	- 10,749.04	- 11,021.88

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
INVESTOR AB SER'A'NPV SEDOL: 5679579							
4,573.00	378.0000000	0.00	194,972.17	180,361.05	18,205.43	- 3,594.31	14,611.12
KNOWIT AB SEDOL: 5364886							
588.00	153.6000000	0.00	10,187.04	11,783.82	- 1,192.00	- 404.78	- 1,596.78
LUNDIN PETROLEUM A NPV SEDOL: 7187627							
5,049.00	221.4000000	0.00	126,084.76	145,998.01	- 20,903.77	990.52	- 19,913.25
SANDVIK AB NPV SEDOL: B1VQ252							
6,482.00	126.3500000	0.00	92,377.01	94,255.39	- 3,291.28	1,412.90	- 1,878.38
SWEDISH MATCH NPV SEDOL: 5048566 SWMA SS							
4,122.00	349.1000000	0.00	162,307.08	186,746.65	- 12,574.46	- 11,865.11	- 24,439.57
SWEDISH ORPHAN BIOVITRUM AB NPV SEDOL: B1CC9H0							
12,167.00	193.0000000	0.00	264,862.48	262,902.68	- 1,456.99	3,416.79	1,959.80
Total SEK		0.00	1,614,486.49	1,699,672.62	- 75,178.20	- 10,007.93	- 85,186.13
Total Sweden		0.00	1,614,486.49	1,699,672.62	- 75,178.20	- 10,007.93	- 85,186.13

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
Switzerland - CHF							
NOVARTIS AG CHF0.50 (REGD) SEDOL: 7103065 NOVN VX							
14,946.00	84.0400000	0.00	1,274,154.84	1,226,962.17	36,736.22	10,456.45	47,192.67
ROCHE HLDGS AG CHF1 (BR) SEDOL: 7108918							
2,084.00	239.4000000	0.00	506,096.17	510,824.96	- 7,352.56	2,623.77	- 4,728.79
ROCHE HLDGS AG GENUSSCHEINE NPV SEDOL: 7110388 ROCZG							
5,780.00	243.4000000	0.00	1,427,117.06	1,470,121.76	- 22,092.49	- 20,912.21	- 43,004.70
STRAUMANN HLDG CHF0.10 (REGD) SEDOL: 7156832							
59.00	618.0000000	0.00	36,987.22	44,617.41	- 8,200.47	570.28	- 7,630.19
Total CHF		0.00	3,244,355.29	3,252,526.30	- 909.30	- 7,261.71	- 8,171.01
Switzerland - USD							
ADR SONOVA HLDG AG UNSP ADR SEDOL: B3K9YR2 SONVY							
2,600.00	32.7800000	0.00	85,228.00	92,419.89	- 7,191.89	0.00	- 7,191.89
Total USD		0.00	85,228.00	92,419.89	- 7,191.89	0.00	- 7,191.89

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
Total Switzerland		0.00	3,329,583.29	3,344,946.19	- 8,101.19	- 7,261.71	- 15,362.90
Taiwan - TWD							
ADDCN TECHNOLOGY C TWD10 SEDOL: B840528							
9,000.00	239.5000000	0.00	70,127.21	73,313.55	397.40	- 3,583.74	- 3,186.34
AXIOMTEK CO TWD10 SEDOL: B06YVW4							
42,000.00	50.6000000	0.00	69,141.43	79,497.56	- 10,175.03	- 181.10	- 10,356.13
CHENG UEI PRECISIO TWD10 SEDOL: 6175667							
27,000.00	23.7000000	0.00	20,818.56	35,081.14	- 13,710.02	- 552.56	- 14,262.58
CHONG HONG CONSTRU TWD10 SEDOL: 6511788							
30,000.00	77.2000000	0.00	75,348.93	91,761.84	- 16,045.71	- 367.20	- 16,412.91
D-LINK TWD10 SEDOL: 6254878							
95,000.00	12.0500000	0.00	37,243.39	37,552.49	- 267.56	- 41.54	- 309.10
EVERGREEN INTL STO TWD10 SEDOL: 6324511							
60,000.00	13.5000000	0.00	26,352.60	25,658.61	807.11	- 113.12	693.99

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
GREATEK ELECTRONIC TWD10 SEDOL: 6293989							
16,000.00	42.9500000	0.00	22,357.42	21,748.06	702.59	- 93.23	609.36
ITE TECH INC TWD10 SEDOL: 6548753							
57,000.00	30.4000000	0.00	56,375.05	69,467.13	- 12,353.68	- 738.40	- 13,092.08
JIH SUN FINANCIAL TWD10 SEDOL: 6439608							
161,490.00	8.6400000	0.00	45,393.94	44,572.14	1,870.96	- 1,049.16	821.80
KING'S TOWN BANK TWD10 SEDOL: 6575159							
9,000.00	28.8500000	0.00	8,447.47	10,876.32	- 1,992.55	- 436.30	- 2,428.85
LOTES CO LTD TWD10 SEDOL: B1GJFG8							
8,000.00	211.5000000	0.00	55,047.66	50,411.36	5,365.98	- 729.68	4,636.30
MERCURIES LIFE INS TWD10 SEDOL: B6S2Z37							
7,172.00	11.6500000	0.00	2,718.35	2,625.49	81.67	11.19	92.86
NANYA TECHNOLOGY C TWD10 SEDOL: 6283601							
76,000.00	55.0000000	0.00	135,992.45	218,955.77	- 80,368.52	- 2,594.80	- 82,963.32

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
SENAO NETWORKS INC TWD10 SEDOL: B1XK8R6							
13,000.00	87.3000000	0.00	36,922.93	58,129.52	- 20,896.44	- 310.15	- 21,206.59
SINON CORP TWD10 SEDOL: 6805942							
90,000.00	16.7500000	0.00	49,045.12	47,486.20	2,085.30	- 526.38	1,558.92
SOFT-WORLD INTL CO TWD10 SEDOL: 6343691							
19,000.00	66.4000000	0.00	41,044.99	43,808.72	- 1,957.02	- 806.71	- 2,763.73
TAIWAN PCB TECHVES TWD10 SEDOL: B02QXR3							
19,000.00	27.7500000	0.00	17,153.59	16,842.81	382.02	- 71.24	310.78
TAIWAN SECOM CO TWD10 SEDOL: 6877811							
15,000.00	88.4000000	0.00	43,140.19	44,365.72	- 275.47	- 950.06	- 1,225.53
TAIWAN SEMICON MAN TWD10 SEDOL: 6889106 2330 TT							
5,000.00	225.5000000	0.00	36,682.17	38,294.02	- 466.28	- 1,145.57	- 1,611.85
USI CORPORATION TWD10 SEDOL: 6919003							
62,424.00	11.9000000	0.00	24,167.80	29,320.83	- 5,857.03	704.00	- 5,153.03
Total TWD		0.00	873,521.25	1,039,769.28	- 152,672.28	- 13,575.75	- 166,248.03

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
Taiwan - USD							
TAIWAN SEMICONDUCTOR MANUFACTURING ADS EACH CNV INTO 5 ORD SEDOL: 2113382 TSM							
26,821.00	36.9100000	0.00	989,963.11	1,071,426.14	- 81,463.03	0.00	- 81,463.03
Total USD		0.00	989,963.11	1,071,426.14	- 81,463.03	0.00	- 81,463.03
Total Taiwan		0.00	1,863,484.36	2,111,195.42	- 234,135.31	- 13,575.75	- 247,711.06
Thailand - THB							
PTT EXPLORTN & PRD THB1(FOREIGN) SEDOL: B1359J0 PTTEP/F TB							
44,700.00	113.5000000	0.00	155,818.49	150,036.64	7,717.22	- 1,935.37	5,781.85
PTT PUBLIC COMPANY THB1(ALIEN) SEDOL: BD0BDJ3							
117,400.00	46.0000000	0.00	165,859.95	206,609.91	- 37,704.11	- 3,045.85	- 40,749.96
Total THB		0.00	321,678.44	356,646.55	- 29,986.89	- 4,981.22	- 34,968.11
Total Thailand		0.00	321,678.44	356,646.55	- 29,986.89	- 4,981.22	- 34,968.11

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
Turkey - TRY							
AKBANK TRY1 SEDOL: B03MN70 AKBNK TI 189,610.00	6.8600000	0.00	244,501.70	315,641.36	- 26,094.29	- 45,045.37	- 71,139.66
CIMSA TRY1 SEDOL: B03MQV5 37,903.00	7.5500000	0.00	53,791.92	52,733.43	1,462.92	- 404.43	1,058.49
KARDEMIR KARABUK D TRY1 (B SHARES) SEDOL: B03MV54 233,198.00	1.8300000	0.00	80,218.11	202,882.16	- 83,398.47	- 39,265.58	- 122,664.05
Total TRY		0.00	378,511.73	571,256.95	- 108,029.84	- 84,715.38	- 192,745.22
Total Turkey		0.00	378,511.73	571,256.95	- 108,029.84	- 84,715.38	- 192,745.22
United Kingdom - EUR							
TUI AG ORD REG SHS NPV SEDOL: 5666292 4,168.00	12.3000000	0.00	58,605.19	96,927.06	- 36,601.80	- 1,720.07	- 38,321.87
Total EUR		0.00	58,605.19	96,927.06	- 36,601.80	- 1,720.07	- 38,321.87

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
United Kingdom - GBP							
ANGLO AMERICAN USD0.54945 SEDOL: B1XZS82 AAL LN							
16,426.00	17.4780000	0.00	365,642.48	332,181.60	38,804.42	- 5,343.54	33,460.88
AVEVA GROUP ORD GBP0.03556 SEDOL: BBG9VN7							
5,697.00	24.2000000	0.00	175,587.94	212,533.25	- 28,824.05	- 8,121.26	- 36,945.31
BHP GROUP PLC ORD USD0.50 SEDOL: BH0P3Z9							
7,307.00	16.5160000	0.00	153,701.13	85,481.07	76,305.41	- 8,085.35	68,220.06
COCA-COLA HBC AG ORD (CDI) SEDOL: B9895B7							
4,001.00	24.5200000	0.00	124,945.93	92,453.99	48,795.37	- 16,303.43	32,491.94
EXPERIAN ORD USD0.10 SEDOL: B19NLV4 EXPN.L							
16,982.00	19.0500000	0.00	412,018.68	337,990.67	90,034.21	- 16,006.20	74,028.01
SCHRODERS NON VTG ORD GBP1 SEDOL: 0239581							
1,789.00	20.6500000	0.00	47,050.42	49,346.84	- 3,536.99	1,240.57	- 2,296.42
SHIRE PLC ORD GBP0.05 SEDOL: B2QKY05 SHP.LN							
1,090.00	45.7500000	0.00	63,511.25	63,226.55	507.31	- 222.61	284.70

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
SOPHOS GROUP PLC ORD GBP0.03 SEDOL: BYZFZ91							
26,994.00	3.7860000	0.00	130,161.02	211,151.53	- 72,922.05	- 8,068.46	- 80,990.51
UNILEVER PLC ORD GBP0.031111 SEDOL: B10RZP7							
7,030.00	41.0850000	0.00	367,850.80	302,444.01	115,484.94	- 50,078.15	65,406.79
Total GBP		0.00	1,840,469.65	1,686,809.51	264,648.57	- 110,988.43	153,660.14
United Kingdom - USD							
#REORG/SHIRE PLAN OF REORG TAKEDA 206002901-08-2019 SEDOL: B39JBM7 SHPG							
2,882.00	174.0400000	0.00	501,583.28	508,939.88	- 7,356.60	0.00	- 7,356.60
ADR ASTRAZENECA PLC SPONSORED ADR UNITEDKINGDOM SEDOL: 2989044							
18,704.00	37.9800000	0.00	710,377.92	728,065.26	- 17,687.34	0.00	- 17,687.34
ADR BP P L C SPONSORED ADR SEDOL: 2142621 BP							
1,879.00	37.9200000	0.00	71,251.68	85,652.99	- 14,401.31	0.00	- 14,401.31
ADR BURBERRY GROUP PLC SPONSORED SEDOL: B3ZHYC6 BURBY							
294.00	22.1450000	41.79	6,510.63	6,501.52	9.11	0.00	9.11

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
ADR GLAXOSMITHKLINE PLC SPONSORED ADR SEDOL: 2374112							
17,628.00	38.2100000	8,652.63	673,565.88	700,270.01	- 26,704.13	0.00	- 26,704.13
ADR KINGFISHER PLC SPONSORED ADR PAR 15 5/7 PENCE SEDOL: B3D0Q65 KGFHY							
9,300.00	5.2200000	0.00	48,546.00	53,599.18	- 5,053.18	0.00	- 5,053.18
ADR RELX PLC SPONSORED ADR SEDOL: BYRY2M8							
12,996.00	20.5200000	0.00	266,677.92	279,844.15	- 13,166.23	0.00	- 13,166.23
ADR SMITH & NEPHEW GROUP P L C SPONSOREDADR NEW SEDOL: 2615565 SNN							
5,700.00	37.3800000	0.00	213,066.00	187,263.72	25,802.28	0.00	25,802.28
ADR VODAFONE GROUP PLC NEW SPONSORED ADRNO PAR SEDOL: BK019T4							
26,804.00	19.2800000	14,620.83	516,781.12	538,541.93	- 21,760.81	0.00	- 21,760.81
ADR WPP PLC ADR DR EACH REPR 5 SHS SEDOL: B7YQHN4 WPPGY							
1,900.00	54.8000000	0.00	104,120.00	103,583.69	536.31	0.00	536.31
BHP GROUP PLC SEDOL: 2878993 BBL							
3,400.00	41.8900000	0.00	142,426.00	82,065.21	60,360.79	0.00	60,360.79

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
DIAGEO PLC SPONSORED ADR NEW SEDOL: 2144724							
2,939.00	141.8000000	0.00	416,750.20	329,173.02	87,577.18	0.00	87,577.18
Total USD		23,315.25	3,671,656.63	3,603,500.56	68,156.07	0.00	68,156.07
Total United Kingdom		23,315.25	5,570,731.47	5,387,237.13	296,202.84	- 112,708.50	183,494.34
United States - USD							
#REORG/ NEWFIELD EXPL STOCK MERGER ECANA CORP 270062W 02-14-2019 SEDOL: 2635079 NFX							
45,325.00	14.6600000	0.00	664,464.50	1,389,985.80	- 725,521.30	0.00	- 725,521.30
ADR MITSUBISHI ELEC CORP ADR ISIN #US6067762012 SEDOL: 2597458							
7,500.00	21.9900000	0.00	164,925.00	163,348.91	1,576.09	0.00	1,576.09
AERIE PHARMACEUTICALS INC COM SEDOL: BFRTDG1							
19,072.00	36.1000000	0.00	688,499.20	1,051,734.48	- 363,235.28	0.00	- 363,235.28
AGIOS PHARMACEUTICALS INC COM SEDOL: BCBVTX1							
14,239.00	46.1100000	0.00	656,560.29	1,149,521.45	- 492,961.16	0.00	- 492,961.16

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
AKAMAI TECHNOLOGIES INC COM STK SEDOL: 2507457							
13,962.00	61.0800000	0.00	852,798.96	904,929.83	- 52,130.87	0.00	- 52,130.87
ALKERMES PLC SHS SEDOL: B3P6D26							
26,676.00	29.5100000	0.00	787,208.76	1,650,398.83	- 863,190.07	0.00	- 863,190.07
ALLEGHANY CORP DEL COM SEDOL: 2016801							
1,266.00	623.3200000	0.00	789,123.12	641,037.34	148,085.78	0.00	148,085.78
ALNYLAM PHARMACEUTICALS INC COM SEDOL: B00FWN1							
10,259.00	72.9100000	0.00	747,983.69	1,006,061.72	- 258,078.03	0.00	- 258,078.03
AMERCO COM SEDOL: 2028174							
2,748.00	328.1100000	1,420.00	901,646.28	948,667.76	- 47,021.48	0.00	- 47,021.48
ARAMARK COM SEDOL: BH3XG17 ARMK							
28,916.00	28.9700000	0.00	837,696.52	1,139,148.97	- 301,452.45	0.00	- 301,452.45
BALL CORP COM SEDOL: 2073022 BLL							
29,847.00	45.9800000	0.00	1,372,365.06	1,098,289.22	274,075.84	0.00	274,075.84

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
BERKLEY W R CORP COM SEDOL: 2093644							
9,387.00	73.9100000	0.00	693,793.17	482,080.06	211,713.11	0.00	211,713.11
BIO-TECHNE CORP COM SEDOL: BSHZ3Q0							
5,623.00	144.7200000	0.00	813,760.56	1,041,826.87	- 228,066.31	0.00	- 228,066.31
BLACK HILLS CORP COM SEDOL: 2101741							
8,546.00	62.7800000	0.00	536,517.88	509,720.03	26,797.85	0.00	26,797.85
BLACK KNIGHT INC COM USD0.0001 WI SEDOL: BDG75V1							
15,003.00	45.0600000	0.00	676,035.18	606,915.95	69,119.23	0.00	69,119.23
BLACKBAUD INC COM SEDOL: 2458878							
15,602.00	62.9000000	0.00	981,365.80	1,180,806.83	- 199,441.03	0.00	- 199,441.03
BLUEBIRD BIO INC COM SEDOL: BBFL7S1							
6,862.00	99.2000000	0.00	680,710.40	827,455.92	- 146,745.52	0.00	- 146,745.52
CARGURUS INC CL A CL A SEDOL: BF5D6S8							
11,324.00	33.7300000	0.00	381,958.52	476,252.00	- 94,293.48	0.00	- 94,293.48

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
CARMAX INC COM SEDOL: 2983563							
14,970.00	62.7300000	0.00	939,068.10	992,330.22	- 53,262.12	0.00	- 53,262.12
CARTER INC FORMERLY CARTER HLDGS INC TO 09/13/2003 COM SEDOL: 2980939							
9,708.00	81.6200000	0.00	792,366.96	933,261.13	- 140,894.17	0.00	- 140,894.17
CDW CORP COM SEDOL: BBM5MD6							
18,599.00	81.0500000	0.00	1,507,448.95	822,263.60	685,185.35	0.00	685,185.35
CHOICE HOTELS INTL INC COM SEDOL: 2106780							
13,857.00	71.5800000	2,979.26	991,884.06	809,128.12	182,755.94	0.00	182,755.94
CIMPRESS N.V CMN STK SEDOL: B48HGT1							
6,067.00	103.4200000	0.00	627,449.14	736,527.11	- 109,077.97	0.00	- 109,077.97
CINTAS CORP COM SEDOL: 2197137							
4,993.00	167.9900000	0.00	838,774.07	464,929.72	373,844.35	0.00	373,844.35
COSTAR GROUP INC COM SEDOL: 2262864							
2,669.00	337.3400000	0.00	900,360.46	590,568.07	309,792.39	0.00	309,792.39

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
CREDIT ACCEP CORP MICH COM SEDOL: 2232050 CACC							
2,642.00	381.7600000	0.00	1,008,609.92	600,419.45	408,190.47	0.00	408,190.47
CULLEN / FROST BANKERS INC COM SEDOL: 2239556							
9,287.00	87.9400000	0.00	816,698.78	792,240.74	24,458.04	0.00	24,458.04
DIAMONDBACK ENERGY INC COM SEDOL: B7Y8YR3							
8,619.00	92.7000000	0.00	798,981.30	929,903.97	- 130,922.67	0.00	- 130,922.67
EPAM SYS INC COM STK SEDOL: B44Z3T8							
6,018.00	116.0100000	0.00	698,148.18	793,365.56	- 95,217.38	0.00	- 95,217.38
EQUITY COMMONWEALTH USD0.01(BNF INT) SEDOL: BPH3N63							
26,851.00	30.0100000	0.00	805,798.51	809,945.65	- 4,147.14	0.00	- 4,147.14
ETSY INC COM SEDOL: BWTN5N1							
14,634.00	47.5700000	0.00	696,139.38	678,588.07	17,551.31	0.00	17,551.31
FACTSET RESH SYS INC COM STK SEDOL: 2329770							
4,750.00	200.1300000	0.00	950,617.50	754,066.55	196,550.95	0.00	196,550.95

Asset Detail - Base Currency

Description/Asset ID / Investment Mgr ID / Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	Translation	Total
Equities							
Common stock							
FAIR ISAAC CORPORATION COM SEDOL: 2330299 FICO							
5,178.00	187.0000000	0.00	968,286.00	1,113,169.03	- 144,883.03	0.00	- 144,883.03
FASTENAL CO COM SEDOL: 2332262							
17,101.00	52.2900000	0.00	894,211.29	696,620.73	197,590.56	0.00	197,590.56
FIDELITY NATL FINL INC NEW FORMERLY FIDELITY COMMON STOCK SEDOL: BNBRDD4							
16,577.00	31.4400000	0.00	521,180.88	483,303.09	37,877.79	0.00	37,877.79
FIRST REP BK SAN FRANCISCO CALIF NEW COM SEDOL: B4WHY15							
12,466.00	86.9000000	0.00	1,083,295.40	777,868.26	305,427.14	0.00	305,427.14
F5 NETWORKS INC COM STK SEDOL: 2427599 FFIV							
5,659.00	162.0300000	0.00	916,927.77	926,753.83	- 9,826.06	0.00	- 9,826.06
GENESEE & WYO INC CL A CL A SEDOL: 2374060							
16,254.00	74.0200000	0.00	1,203,121.08	1,424,695.09	- 221,574.01	0.00	- 221,574.01
GENPACT LIMITED COM STK USD0.01 SEDOL: B23DBK6							
77,919.00	26.9900000	0.00	2,103,033.81	1,949,077.22	153,956.59	0.00	153,956.59

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
GLOBAL PMTS INC COM SEDOL: 2712013 GPN							
12,158.00	103.1300000	0.00	1,253,854.54	741,183.30	512,671.24	0.00	512,671.24
GUIDEWIRE SOFTWARE INC COM USD0.0001 SEDOL: B7JYSG3							
13,550.00	80.2300000	0.00	1,087,116.50	791,429.79	295,686.71	0.00	295,686.71
HEICO CORP NEW CL A CL A SEDOL: 2237561							
11,521.00	63.0000000	0.00	725,823.00	378,663.37	347,159.63	0.00	347,159.63
HILL-ROM HLDGS INC COM STK SEDOL: 2425924 HRC							
10,662.00	88.5500000	0.00	944,120.10	999,584.19	- 55,464.09	0.00	- 55,464.09
IDEX CORP COM SEDOL: 2456612							
11,630.00	126.2600000	0.00	1,468,403.80	917,784.68	550,619.12	0.00	550,619.12
II-VI INC COM SEDOL: 2452698							
40,204.00	32.4600000	0.00	1,305,021.84	1,555,826.38	- 250,804.54	0.00	- 250,804.54
INTEGRA LIFESCIENCES HLDG CORP COM DESP SEDOL: 2248693 IART							
18,174.00	45.1000000	0.00	819,647.40	1,019,464.03	- 199,816.63	0.00	- 199,816.63

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
IONIS PHARMACEUTICALS INC COM SEDOL: BDJ0LS6							
16,920.00	54.0600000	0.00	914,695.20	634,937.46	279,757.74	0.00	279,757.74
IRONWOOD PHARMACEUTICALS INC COM CL A SEDOL: B3MZ6K5							
45,275.00	10.3600000	0.00	469,049.00	714,527.72	- 245,478.72	0.00	- 245,478.72
JETBLUE AWYS CORP COM SEDOL: 2852760							
45,918.00	16.0600000	0.00	737,443.08	912,782.79	- 175,339.71	0.00	- 175,339.71
KAR AUCTION SVCS INC COM STK SEDOL: B4Y1MH7							
20,329.00	47.7200000	7,350.70	970,099.88	1,017,800.88	- 47,701.00	0.00	- 47,701.00
KEYSIGHT TECHNOLOGIES INC COM SEDOL: BQZJ0Q9							
21,093.00	62.0800000	0.00	1,309,453.44	828,335.12	481,118.32	0.00	481,118.32
LENNOX INTL INC COM SEDOL: 2442053							
8,371.00	218.8600000	5,357.44	1,832,077.06	1,005,147.41	826,929.65	0.00	826,929.65
LINCOLN ELEC HLDGS INC COM SEDOL: 2516851							
11,411.00	78.8500000	5,363.17	899,757.35	1,017,514.89	- 117,757.54	0.00	- 117,757.54

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
M & T BK CORP COM SEDOL: 2340168							
7,081.00	143.1300000	0.00	1,013,503.53	910,185.25	103,318.28	0.00	103,318.28
MARKEL CORP HOLDING CO COM SEDOL: 2566436							
1,755.00	1,038.0500000	0.00	1,821,777.75	1,441,528.77	380,248.98	0.00	380,248.98
METTLER-TOLEDO INTL INC COM SEDOL: 2126249							
1,567.00	565.5800000	0.00	886,263.86	560,016.36	326,247.50	0.00	326,247.50
MIDDLEBY CORP COM SEDOL: 2590930 MIDD							
5,899.00	102.7300000	0.00	606,004.27	767,153.13	- 161,148.86	0.00	- 161,148.86
MKS INSTRS INC COM SEDOL: 2404871							
17,593.00	64.6100000	0.00	1,136,683.73	1,150,448.69	- 13,764.96	0.00	- 13,764.96
MONOLITHIC PWR SYS INC COM SEDOL: B01Z7J1							
6,593.00	116.2500000	1,977.90	766,436.25	878,869.92	- 112,433.67	0.00	- 112,433.67
N V R INC COM SEDOL: 2637785 NVR							
535.00	2,436.9900000	0.00	1,303,789.65	678,643.96	625,145.69	0.00	625,145.69

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
NATIONAL INSTRS CORP COM SEDOL: 2645078							
23,200.00	45.3800000	0.00	1,052,816.00	744,108.36	308,707.64	0.00	308,707.64
NISOURCE INC COM SEDOL: 2645409							
16,791.00	25.3500000	0.00	425,651.85	420,516.79	5,135.06	0.00	5,135.06
NORTHERN TR CORP COM SEDOL: 2648668							
9,201.00	83.5900000	5,193.10	769,111.59	655,489.16	113,622.43	0.00	113,622.43
NUVASIVE INC COM SEDOL: B00GJC2							
12,675.00	49.5600000	0.00	628,173.00	763,573.99	- 135,400.99	0.00	- 135,400.99
PACCAR INC COM SEDOL: 2665861							
12,397.00	57.1400000	21,654.00	708,364.58	761,890.29	- 53,525.71	0.00	- 53,525.71
PACKAGING CORP AMER COM ISIN US6951561090 SEDOL: 2504566							
8,062.00	83.4600000	6,472.47	672,854.52	665,550.66	7,303.86	0.00	7,303.86
PINNACLE FINL PARTNERS INC COM SEDOL: 2675097							
7,772.00	46.1000000	0.00	358,289.20	513,259.64	- 154,970.44	0.00	- 154,970.44

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
PRA HEALTH SCIENCES INC COM SEDOL: BSHZ3V5							
9,514.00	91.9600000	0.00	874,907.44	989,734.12	- 114,826.68	0.00	- 114,826.68
PROSPERITY BANCSHARES INC COM SEDOL: 2310257							
11,896.00	62.3000000	4,981.91	741,120.80	820,411.63	- 79,290.83	0.00	- 79,290.83
PTC INC COM SEDOL: B95N910							
11,977.00	82.9000000	0.00	992,893.30	1,037,829.28	- 44,935.98	0.00	- 44,935.98
REDFIN CORP COM SEDOL: BF1BDQ3							
34,709.00	14.4000000	0.00	499,809.60	777,366.23	- 277,556.63	0.00	- 277,556.63
REPLIGEN CORP COM STK USD0.01 SEDOL: 2731654							
9,563.00	52.7400000	0.00	504,352.62	524,274.13	- 19,921.51	0.00	- 19,921.51
SAGE THERAPEUTICS INC COM SEDOL: BP4GNK9							
8,062.00	95.7900000	0.00	772,258.98	621,311.96	150,947.02	0.00	150,947.02
SEATTLE GENETICS INC COM SEDOL: 2738127							
19,166.00	56.6600000	0.00	1,085,945.56	1,161,130.47	- 75,184.91	0.00	- 75,184.91

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
SERVICE CORP INTL COM SEDOL: 2797560							
2,683.00	40.2600000	0.00	108,017.58	120,806.47	- 12,788.89	0.00	- 12,788.89
SILGAN HLDGS INC COM SEDOL: 2809324 SLGN							
18,717.00	23.6200000	0.00	442,095.54	542,082.29	- 99,986.75	0.00	- 99,986.75
SILICON LABORATORIES INC COM SEDOL: 2568131							
10,194.00	78.8100000	0.00	803,389.14	764,655.05	38,734.09	0.00	38,734.09
SOUTH ST CORP COM SEDOL: BNFX071							
8,808.00	59.9500000	0.00	528,039.60	772,647.07	- 244,607.47	0.00	- 244,607.47
SPIRIT AIRLS INC COM SEDOL: B3ZG8F4							
13,377.00	57.9200000	0.00	774,795.84	598,393.34	176,402.50	0.00	176,402.50
STERIS PLC NEW STERIS LTD COMSTK SEDOL: BVVBC02							
9,231.00	106.8500000	0.00	986,332.35	654,124.22	332,208.13	0.00	332,208.13
TELEFLEX INC COM SEDOL: 2881407							
5,207.00	258.4800000	0.00	1,345,905.36	979,780.37	366,124.99	0.00	366,124.99

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
TERADATA CORP DEL COM STK SEDOL: B247H10 TDC							
37,282.00	38.3600000	0.00	1,430,137.52	1,233,063.80	197,073.72	0.00	197,073.72
TOTAL SYS SVCS INC COM SEDOL: 2897697							
10,285.00	81.2900000	1,387.75	836,067.65	532,437.80	303,629.85	0.00	303,629.85
TRANSUNION COM SEDOL: BYMWL86							
25,141.00	56.8000000	0.00	1,428,008.80	729,423.54	698,585.26	0.00	698,585.26
TRIPADVISOR INC COM USD0.001 SEDOL: B6ZC3N6							
21,341.00	53.9400000	0.00	1,151,133.54	942,403.62	208,729.92	0.00	208,729.92
UGI CORP NEW COM SEDOL: 2910118							
25,447.00	53.3500000	6,828.64	1,357,597.45	904,840.30	452,757.15	0.00	452,757.15
ULTRAGENYX PHARMACEUTICAL INC COM SEDOL: BJ62Z18							
15,719.00	43.4800000	0.00	683,462.12	935,922.59	- 252,460.47	0.00	- 252,460.47
UNDER ARMOUR INC CL C COM SEDOL: BDF9YM2							
39,052.00	16.1700000	0.00	631,470.84	665,516.32	- 34,045.48	0.00	- 34,045.48

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
UNIFIRST CORP MASS COM SEDOL: 2466428							
2,956.00	143.0700000	342.45	422,914.92	327,548.94	95,365.98	0.00	95,365.98
VARIAN MEDICAL SYSTEMS INC SEDOL: 2927516							
9,345.00	113.3100000	0.00	1,058,881.95	803,283.55	255,598.40	0.00	255,598.40
VEEVA SYS INC CL A COM CL A COM SEDOL: BFH3N85							
11,013.00	89.3200000	0.00	983,681.16	655,729.70	327,951.46	0.00	327,951.46
VERISIGN INC COM SEDOL: 2142922							
11,668.00	148.2900000	0.00	1,730,247.72	878,758.14	851,489.58	0.00	851,489.58
WASTE CONNECTIONS INC COM SEDOL: BYVG1F6							
12,948.00	74.2500000	0.00	961,389.00	454,109.61	507,279.39	0.00	507,279.39
WEX INC COM SEDOL: B8383P2							
14,176.00	140.0600000	0.00	1,985,490.56	1,544,766.48	440,724.08	0.00	440,724.08
WHITE MOUNTAINS INSURANCE GROUP COM STOCK SEDOL: 2339252							
895.00	857.6900000	0.00	767,632.55	654,890.47	112,742.08	0.00	112,742.08

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
WPX ENERGY INC COM SHS SEDOL: B40PCD9							
118,182.00	11.3500000	0.00	1,341,365.70	1,599,917.92	- 258,552.22	0.00	- 258,552.22
ZILLOW GROUP INC COM USD0.0001 SEDOL: BVYJBR3							
6,148.00	31.4300000	0.00	193,231.64	180,396.99	12,834.65	0.00	12,834.65
ZILLOW GROUP INC COM USD0.0001 CLASS C SEDOL: BYXJF62							
16,816.00	31.5800000	0.00	531,049.28	552,200.98	- 21,151.70	0.00	- 21,151.70
1ST CTZNS BANCSHARES INC N C CL A SEDOL: 2355582							
1,829.00	377.0500000	743.60	689,624.45	504,295.61	185,328.84	0.00	185,328.84
2U INC COM SEDOL: BKWBZZ0							
11,404.00	49.7200000	0.00	567,006.88	1,006,633.83	- 439,626.95	0.00	- 439,626.95
Total USD		72,052.39	89,386,353.84	83,264,110.98	6,122,242.86	0.00	6,122,242.86
Total United States		72,052.39	89,386,353.84	83,264,110.98	6,122,242.86	0.00	6,122,242.86
Total Common Stock							
11,335,745.00		**172,792.92**	**152,180,534.59**	**149,454,027.90**	**3,621,803.09**	**- 895,296.40**	**2,726,506.69**

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Funds - common stock							
International Region - USD							
MFO VANGUARD DEVELOPED MARKETS INDEX INSTL CUSIP: 921943882							
2,051,680.80	11.9700000	0.00	24,558,619.18	27,076,920.68	- 2,518,301.50	0.00	- 2,518,301.50
Total USD		0.00	24,558,619.18	27,076,920.68	- 2,518,301.50	0.00	- 2,518,301.50
Total International Region		0.00	24,558,619.18	27,076,920.68	- 2,518,301.50	0.00	- 2,518,301.50
United States - USD							
MFO BLACKROCK MID CAPITALIZATION EQUITY INDEX NL FUNDM CUSIP: 09257F404							
1,049,757.42	18.3877000	0.00	19,302,624.51	19,132,077.06	170,547.45	0.00	170,547.45
MFO COL LSV US SMALL CAP VALUE TIER 5. CUSIP: 66585Y208							
4,905,009.56	8.4100000	0.00	41,251,130.40	49,076,798.38	- 7,825,667.98	0.00	- 7,825,667.98
MFO FIDELITY GROWTH COMPANY COMMINGLED POOL CLASS 2 CUSIP: 31617E711							
26,687,693.74	18.2500000	0.00	487,050,410.76	250,816,078.68	236,234,332.08	0.00	236,234,332.08
MFO VANGUARD TARGET RETIREMENT 2015 TRUST 1 CUSIP: 92202V617							
49,840.09	49.8300000	0.00	2,483,531.68	2,542,494.02	- 58,962.34	0.00	- 58,962.34

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Funds - common stock							
MFO VANGUARD TARGET RETIREMENT 2020 TRUST I CUSIP: 92202V591							
4,526,400.13	50.8300000	0.00	230,076,918.61	221,015,263.37	9,061,655.24	0.00	9,061,655.24
MFO VANGUARD TARGET RETIREMENT 2025 TRUST 1 CUSIP: 92202V583							
382,539.91	50.6700000	0.00	19,383,297.24	20,215,536.39	- 832,239.15	0.00	- 832,239.15
MFO VANGUARD TARGET RETIREMENT 2030 TRUST I CUSIP: 92202V575							
4,691,580.19	50.6700000	0.00	237,722,368.23	228,359,972.72	9,362,395.51	0.00	9,362,395.51
MFO VANGUARD TARGET RETIREMENT 2035 TRUST 1 CUSIP: 92202V567							
106,159.27	51.3200000	0.00	5,448,093.74	5,766,914.59	- 318,820.85	0.00	- 318,820.85
MFO VANGUARD TARGET RETIREMENT 2040 TRUST I CUSIP: 92202V559							
1,878,222.86	52.5200000	0.00	98,644,264.61	95,529,679.89	3,114,584.72	0.00	3,114,584.72
MFO VANGUARD TARGET RETIREMENT 2045 TRUST 1 CUSIP: 92202V542							
60,045.47	52.3900000	0.00	3,145,782.17	3,371,616.54	- 225,834.37	0.00	- 225,834.37
MFO VANGUARD TARGET RETIREMENT 2050 TRUST I CUSIP: 92202V534							
798,022.43	52.7000000	0.00	42,055,782.06	41,324,668.37	731,113.69	0.00	731,113.69

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Funds - common stock							
MFO VANGUARD TARGET RETIREMENT 2055 TRUST 1 CUSIP: 92202V484							
26,340.43	64.2600000	0.00	1,692,636.03	1,823,964.09	- 131,328.06	0.00	- 131,328.06
MFO VANGUARD TARGET RETIREMENT 2060 TRUST 1 CUSIP: 92202V211							
158,016.57	33.7400000	0.00	5,331,479.07	5,471,081.29	- 139,602.22	0.00	- 139,602.22
MFO VANGUARD TARGET RETIREMENT 2065 TRUST I CUSIP: 92202V146							
20,767.08	20.7600000	0.00	431,124.58	464,504.99	- 33,380.41	0.00	- 33,380.41
MFO VANGUARD WINDSOR II FD ADMIRAL SHS CUSIP: 922018304							
2,309,040.71	55.2000000	0.00	127,459,047.19	130,061,930.38	- 2,602,883.19	0.00	- 2,602,883.19
MFOFIDELITY 500 INDEX-INST PREM CUSIP: 315911750							
3,540,561.93	87.1000000	0.00	308,382,944.10	200,979,996.09	107,402,948.01	0.00	107,402,948.01
NT COLLECTIVE RUSSELL 2000 INDEX FUND - DC -NON LENDING TIER THREE CUSIP: 66586W391							
16,801.49	205.2000000	0.00	3,447,665.75	3,982,012.69	- 534,346.94	0.00	- 534,346.94
Total USD		0.00	1,633,309,100.73	1,279,934,589.54	353,374,511.19	0.00	353,374,511.19
Total United States		0.00	1,633,309,100.73	1,279,934,589.54	353,374,511.19	0.00	353,374,511.19

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Funds - common stock							
Total Funds - Common Stock							
53,258,480.08		**0.00**	**1,657,867,719.91**	**1,307,011,510.22**	**350,856,209.69**	**0.00**	**350,856,209.69**
Preferred stock							
Brazil - BRL							
CENTRAIS ELET BRAS PRF'B'NPV SEDOL: 2308445 ELET6 BZ							
5,800.00	28.1700000	0.00	42,155.97	39,573.09	3,881.14	- 1,298.26	2,582.88
COMPANHIA DE GAS D PRF'A'NPV SEDOL: 2039110 CGAS5 BZ							
5,600.00	58.7500000	0.00	84,886.80	82,766.16	1,487.89	632.75	2,120.64
ITAUSA INV ITAU SA PRF NPV SEDOL: 2458771 ITSA4 BZ							
97,601.00	12.0800000	677.03	304,204.37	278,531.20	40,477.14	- 14,803.97	25,673.17
PETROL BRASILEIROS PRF NPV SEDOL: 2684532 PETR4 BZ							
9,300.00	22.6800000	1,427.72	54,421.47	51,700.85	4,943.65	- 2,223.03	2,720.62
Total BRL		2,104.75	485,668.61	452,571.30	50,789.82	- 17,692.51	33,097.31
Total Brazil		2,104.75	485,668.61	452,571.30	50,789.82	- 17,692.51	33,097.31

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Preferred stock							
Germany - EUR							
HENKEL AG & CO KGAA NON-VTG PRF NPV SEDOL: 5076705 HEN3 GR							
1,997.00	95.4000000	0.00	217,785.86	214,091.26	3,199.25	495.35	3,694.60
PORSCHE AUTO HL SE NON VTG PRF NPV SEDOL: 7101069							
6,007.00	51.6400000	0.00	354,606.84	387,884.13	- 31,608.78	- 1,668.51	- 33,277.29
Total EUR		0.00	572,392.70	601,975.39	- 28,409.53	- 1,173.16	- 29,582.69
Total Germany		0.00	572,392.70	601,975.39	- 28,409.53	- 1,173.16	- 29,582.69
Korea, Republic of - KRW							
CJ CHEILJEDANG 1ST PRF KRW5000 SEDOL: B24GTQ6							
276.00	125,000.0000000	629.96	30,919.52	52,021.90	- 22,517.21	1,414.83	- 21,102.38
HYUNDAI MOTOR CO 2ND PRF KRW5000 SEDOL: 6148272							
3,583.00	77,000.0000000	8,312.06	247,258.47	211,733.07	33,504.46	2,020.94	35,525.40
HYUNDAI MOTOR CO 3RD PRF KRW5000 SEDOL: 6152488							
538.00	66,300.0000000	1,227.95	31,967.56	45,890.92	- 14,807.52	884.16	- 13,923.36

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Preferred stock							
NH INVESTMENT & SE PFD KRW5000 SEDOL: 6537159							
21,383.00	8,810.0000000	8,800.99	168,833.33	180,400.50	- 12,291.16	723.99	- 11,567.17
SAMSUNG ELECTRONIC PFD KRW100 SEDOL: 6773812							
2,750.00	31,750.0000000	728.51	78,251.03	85,996.13	- 8,469.57	724.47	- 7,745.10
Total KRW		19,699.47	557,229.91	576,042.52	- 24,581.00	5,768.39	- 18,812.61
Total Korea, Republic of		19,699.47	557,229.91	576,042.52	- 24,581.00	5,768.39	- 18,812.61
Spain - EUR							
GRIFOLS SA NON-CUM PRF SHS EUR0.05 (B) POST CONS SEDOL: BYP0K57							
10,215.00	16.1400000	0.00	188,471.26	219,115.19	- 25,231.95	- 5,411.98	- 30,643.93
Total EUR		0.00	188,471.26	219,115.19	- 25,231.95	- 5,411.98	- 30,643.93
Total Spain		0.00	188,471.26	219,115.19	- 25,231.95	- 5,411.98	- 30,643.93

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Preferred stock							
United States - USD							
CITIGROUP CAP XIII 7.875% TR PFD SECS FIXED/FLTG SEDOL: B3Z1BZ0							
1,050.00	26.4300000	0.00	27,751.50	27,173.08	578.42	0.00	578.42
Total USD		0.00	27,751.50	27,173.08	578.42	0.00	578.42
Total United States		0.00	27,751.50	27,173.08	578.42	0.00	578.42
Total Preferred Stock							
166,100.00		**21,804.22**	**1,831,513.98**	**1,876,877.48**	**- 26,854.24**	**- 18,509.26**	**- 45,363.50**
Rights/warrants							
Taiwan - TWD							
LOTES CO LTD	RIGHT 07/01/2019 SEDOL: 1A8CQWU						
684.00	71.5000000	0.00	1,591.11	0.00	1,591.11	0.00	1,591.11
Total TWD		0.00	1,591.11	0.00	1,591.11	0.00	1,591.11
Total Taiwan		0.00	1,591.11	0.00	1,591.11	0.00	1,591.11

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Rights/warrants							
Total Rights/Warrants							
684.00		**0.00**	**1,591.11**	**0.00**	**1,591.11**	**0.00**	**1,591.11**
Funds - equities etf							
Europe Region - USD							
MFC ISHARES INC MSCI EUROZONE ETF SEDOL: 2670605							
3,700.00	35.0600000	0.00	129,722.00	126,842.50	2,879.50	0.00	2,879.50
Total USD		0.00	129,722.00	126,842.50	2,879.50	0.00	2,879.50
Total Europe Region		0.00	129,722.00	126,842.50	2,879.50	0.00	2,879.50
International Region - USD							
MFC ISHARES TR MSCI EAFE ETF SEDOL: 2801290							
112.00	58.7800000	0.00	6,583.36	7,688.93	- 1,105.57	0.00	- 1,105.57
Total USD		0.00	6,583.36	7,688.93	- 1,105.57	0.00	- 1,105.57
Total International Region		0.00	6,583.36	7,688.93	- 1,105.57	0.00	- 1,105.57

Asset Detail - Base Currency

Description/Asset ID / Investment Mgr ID / Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	Translation	Total
Equities							
Funds - equities etf							
Total Funds - Equities ETF							
3,812.00		**0.00**	**136,305.36**	**134,531.43**	**1,773.93**	**0.00**	**1,773.93**
Total Equities							
64,764,821.08		**194,597.14**	**1,812,017,664.95**	**1,458,476,947.03**	**354,454,523.58**	**- 913,805.66**	**353,540,717.92**
Fixed Income							
Government bonds							
Argentina - ARS							
ARGENTINA(REP OF) FRN 06/2020 ARS1 SEDOL: BF116H5							
5,280,000.00	110.2500000	0.00	154,572.49	301,049.34	2,069.44	- 148,546.29	- 146,476.85
Issue Date: 21 Jun 17 Rate: 59.25686% Maturity Date: 21 Jun 20							
Total ARS		0.00	154,572.49	301,049.34	2,069.44	- 148,546.29	- 146,476.85
Argentina - USD							
ARGENTINA REP BD SER B 7.5% DUE 04-22-2026 REG SEDOL: BD6QTG1							
150,000.00	80.1250000	2,156.25	120,187.50	150,000.00	- 29,812.50	0.00	- 29,812.50
Issue Date: 22 Oct 16 Rate: 7.5% Yield to Maturity: 11.602% Maturity Date: 22 Apr 26							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government bonds							
ARGENTINA(REP OF) PAR BD 2.5 D UE 12-31-2040/09-30-2029 REG CUSIP: 040114GK0							
230,000.00	54.8010000	1,453.47	126,042.30	129,025.00	- 2,982.70	0.00	- 2,982.70
Issue Date: 30 Sep 05 Rate: 2.5% Call Date: 30 Sep 29 Call Price: 5.00 Yield to Maturity: 9.078% Maturity Date: 31 Dec 38							
REPUBLIC OF ARGENTINA 5.625% 01-26-2022 SEDOL: BFMDJG0							
270,000.00	84.3750000	6,539.06	227,812.50	270,000.00	- 42,187.50	0.00	- 42,187.50
Issue Date: 26 Jan 17 Rate: 5.625% Yield to Maturity: 11.84% Maturity Date: 26 Jan 22							
Total USD		10,148.78	474,042.30	549,025.00	- 74,982.70	0.00	- 74,982.70
Total Argentina		10,148.78	628,614.79	850,074.34	- 72,913.26	- 148,546.29	- 221,459.55
Brazil - BRL							
BRAZIL(FED REP OF) 10% GTD 01/01/2021 BRL 'F' SEDOL: B62L3V4							
2,953,000.00	1,094.1730000	0.00	833,669.06	730,388.82	102,224.91	1,055.33	103,280.24
Issue Date: 1 Jan 10 Rate: 10% Yield to Maturity: 5.028% Maturity Date: 1 Jan 21							
SECRETARIA TESOURO 10% GTD 01/01/2027 BRL 'F' SEDOL: BYYCKC1							
105,000.00	1,094.6660000	0.00	29,656.18	26,693.74	2,923.87	38.57	2,962.44
Issue Date: 1 Jan 16 Rate: 10% Yield to Maturity: 8.54% Maturity Date: 1 Jan 27							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government bonds							
Total BRL		0.00	863,325.24	757,082.56	105,148.78	1,093.90	106,242.68
Brazil - USD							
BRAZIL FEDERATIVE REP BD 4.625% DUE 01-13-2028 CUSIP: 105756BZ2							
320,000.00	96.1510000	6,906.67	307,683.20	296,320.00	11,363.20	0.00	11,363.20
Issue Date: 13 Oct 17 Rate: 4.625% Yield to Maturity: 5.163% Maturity Date: 13 Jan 28							
BRAZIL FEDERATIVE REP GLOBAL BD 5 T BOND 01-27-2045 CUSIP: 105756BW9							
200,000.00	87.3510000	4,277.78	174,702.00	163,250.00	11,452.00	0.00	11,452.00
Issue Date: 1 Aug 14 Rate: 5% Yield to Maturity: 5.962% Maturity Date: 27 Jan 45							
BRAZIL FEDERATIVE REP GLOBAL NT 5.625% DUE 01-07-2041 REG SEDOL: B7YZ7Z3							
310,000.00	96.0000000	8,428.13	297,600.00	287,395.00	10,205.00	0.00	10,205.00
Issue Date: 7 Oct 09 Rate: 5.625% Yield to Maturity: 5.953% Maturity Date: 7 Jan 41							
Total USD		19,612.58	779,985.20	746,965.00	33,020.20	0.00	33,020.20
Total Brazil		19,612.58	1,643,310.44	1,504,047.56	138,168.98	1,093.90	139,262.88

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government bonds							
Colombia - USD							
REPUBLIC OF COLOMBIA 5.625 02-26-2044 REG CUSIP: 195325BR5							
200,000.00	103.1000000	3,906.25	206,200.00	199,354.00	6,846.00	0.00	6,846.00
Issue Date: 28 Jan 14 Rate: 5.625% Call Date: 26 Aug 43 Call Price: 100.00 Yield to Maturity: 5.398% Maturity Date: 26 Feb 44							
Total USD		3,906.25	206,200.00	199,354.00	6,846.00	0.00	6,846.00
Total Colombia		3,906.25	206,200.00	199,354.00	6,846.00	0.00	6,846.00
Ecuador - USD							
REP OF ECUADOR TBOND 7.875% 23/01/2028 SEDOL: BD1DD43							
200,000.00	81.6875000	6,912.50	163,375.00	200,000.00	- 36,625.00	0.00	- 36,625.00
Issue Date: 23 Jan 18 Rate: 7.875% Yield to Maturity: 11.378% Maturity Date: 23 Jan 28							
Total USD		6,912.50	163,375.00	200,000.00	- 36,625.00	0.00	- 36,625.00
Total Ecuador		6,912.50	163,375.00	200,000.00	- 36,625.00	0.00	- 36,625.00

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government bonds							
Indonesia - USD							
INDONESIA REP MEDIUM TERM NT 144A 3.75% DUE 04-25-2022 BEO SEDOL: B828NL9							
240,000.00	98.9927000	1,650.00	237,582.48	225,240.00	12,342.48	0.00	12,342.48
Issue Date: 25 Apr 12 Rate: 3.75% Yield to Maturity: 4.077% Maturity Date: 25 Apr 22							
REPUBLIC OF INDONESIA 4.35% DUE 01-11-2048 REG CUSIP: 455780CE4							
220,000.00	91.1622000	3,615.34	200,556.84	218,165.20	- 17,608.36	0.00	- 17,608.36
Issue Date: 11 Dec 17 Rate: 4.35% Yield to Maturity: 4.925% Maturity Date: 11 Jan 48							
Total USD		5,265.34	438,139.32	443,405.20	- 5,265.88	0.00	- 5,265.88
Total Indonesia		5,265.34	438,139.32	443,405.20	- 5,265.88	0.00	- 5,265.88
Kuwait - USD							
KUWAIT ST NT 144A 3.5% DUE 03-20-2027 BEO CUSIP: 501499AB3							
200,000.00	99.4344000	1,963.89	198,868.80	198,052.00	816.80	0.00	816.80
Issue Date: 20 Mar 17 Rate: 3.5% Yield to Maturity: 3.58% Maturity Date: 20 Mar 27							
Total USD		1,963.89	198,868.80	198,052.00	816.80	0.00	816.80

Asset Detail - Base Currency

Description/Asset ID / Investment Mgr ID / Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	Translation	Total
Fixed Income							
Government bonds							
Total Kuwait		1,963.89	198,868.80	198,052.00	816.80	0.00	816.80
Mexico - MXN							
MEXICO(UNITED MEXICAN STATES) 6.5% BDS 09/06/22 SEDOL: B4NDCC9							
11,165,900.00	93.9480000	1,945.05	532,663.39	878,515.37	- 58,963.66	- 286,888.32	- 345,851.98
Issue Date: 22 Dec 11 Rate: 6.5% Yield to Maturity: 8.734% Maturity Date: 9 Jun 22							
MEXICO(UNITED MEXICAN STATES) 7.75% NTS 13/11/42 SEDOL: B7V21L1							
11,554,200.00	88.3980000	2,399.74	518,625.54	885,635.29	- 146,796.60	- 220,213.15	- 367,009.75
Issue Date: 22 Dec 11 Rate: 7.75% Yield to Maturity: 9.257% Maturity Date: 13 Nov 42							
MEXICO(UNITED MEXICAN STATES) 10% 05/12/24 SEDOL: B05QN14							
7,730,000.00	106.3110000	2,071.58	417,281.64	652,965.57	- 93,602.86	- 142,081.07	- 235,683.93
Issue Date: 30 Dec 04 Rate: 10% Yield to Maturity: 8.821% Maturity Date: 5 Dec 24							
Total MXN		6,416.37	1,468,570.57	2,417,116.23	- 299,363.12	- 649,182.54	- 948,545.66
Mexico - USD							
UTD MEXICAN STS TRANCHE # TR 00026 4.75 DUE 03-08-2044 CUSIP: 91086QBB3							
20,000.00	90.9000000	298.19	18,180.00	20,950.00	- 2,770.00	0.00	- 2,770.00
Issue Date: 8 Mar 12 Rate: 4.75% Yield to Maturity: 5.416% Maturity Date: 8 Mar 44							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government bonds							
Total USD		298.19	18,180.00	20,950.00	- 2,770.00	0.00	- 2,770.00
Total Mexico		6,714.56	1,486,750.57	2,438,066.23	- 302,133.12	- 649,182.54	- 951,315.66
Peru - USD							
PERU REP BD 6.55 DUE 03-14-2037 BEO CUSIP: 715638AU6							
90,000.00	126.2500000	1,752.13	113,625.00	114,800.00	- 1,175.00	0.00	- 1,175.00
Issue Date: 14 Mar 07 Rate: 6.55% Yield to Maturity: 4.364% Maturity Date: 14 Mar 37							
PERU REP US$ GLOBAL BD 5.625% DUE 11-18-2050 REG SEDOL: B84L725							
40,000.00	117.4000000	268.75	46,960.00	44,972.00	1,988.00	0.00	1,988.00
Issue Date: 18 Nov 10 Rate: 5.625% Yield to Maturity: 4.581% Maturity Date: 18 Nov 50							
Total USD		2,020.88	160,585.00	159,772.00	813.00	0.00	813.00
Total Peru		2,020.88	160,585.00	159,772.00	813.00	0.00	813.00

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government bonds							
Poland - USD							
STATE TREAS REP POLAND 4 DUE 01-22-2024 REG CUSIP: 857524AC6							
270,000.00	102.3004000	4,770.00	276,211.08	267,823.80	8,387.28	0.00	8,387.28
Issue Date: 22 Jan 14 Rate: 4% Yield to Maturity: 3.5% Maturity Date: 22 Jan 24							
Total USD		4,770.00	276,211.08	267,823.80	8,387.28	0.00	8,387.28
Total Poland		4,770.00	276,211.08	267,823.80	8,387.28	0.00	8,387.28
Russian Federation - USD							
RUSSIAN FEDN US$ BD 144A 7.5 DUE 03-31-2030/09-30-2009 REG SEDOL: 2646048							
33,200.00	109.1040060	629.42	36,222.53	37,691.34	- 1,468.81	0.00	- 1,468.81
Issue Date: 31 Mar 00 Rate: 7.5% Yield to Maturity: 4.437% Maturity Date: 31 Mar 30							
RUSSIAN FOREIGN BOND- EUROBOND STEP CPN DUE 31/03/2030 SEDOL: 4230814							
108,730.00	109.3013980	2,061.34	118,843.41	127,963.94	- 9,120.53	0.00	- 9,120.53
Issue Date: 31 Mar 00 Rate: 7.5% Yield to Maturity: 4.376% Maturity Date: 31 Mar 30							
Total USD		2,690.76	155,065.94	165,655.28	- 10,589.34	0.00	- 10,589.34

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government bonds							
Total Russian Federation		2,690.76	155,065.94	165,655.28	- 10,589.34	0.00	- 10,589.34
United States - USD							
UNITED STATES OF AMER TREAS BONDS DTD 02/15/2015 2.5% DUE 02-15-2045 REG SEDOL: BVVT273							
280,000.00	90.6250000	2,644.02	253,750.00	256,025.00	- 2,275.00	0.00	- 2,275.00
Issue Date: 15 Feb 15 Rate: 2.5% Yield to Maturity: 3.021% Maturity Date: 15 Feb 45							
UNITED STATES TREAS BDS DTD 3.125% 05-15-2048 SEDOL: BD59D47							
10,000.00	101.8984000	40.57	10,189.84	9,520.31	669.53	0.00	669.53
Issue Date: 15 May 18 Rate: 3.125% Yield to Maturity: 3.027% Maturity Date: 15 May 48							
UNITED STATES TREAS BDS DTD 2.75% 08-15-2047 SEDOL: BF53YK6							
220,000.00	94.7070000	2,285.19	208,355.40	217,325.70	- 8,970.30	0.00	- 8,970.30
Issue Date: 15 Aug 17 Rate: 2.75% Yield to Maturity: 3.028% Maturity Date: 15 Aug 47							
UNITED STATES TREAS BDS 00245 2.875% DUE 08-15-2045 REG SEDOL: BYSJ1Z8							
560,000.00	97.3984000	6,081.25	545,431.04	545,905.60	- 474.56	0.00	- 474.56
Issue Date: 15 Aug 15 Rate: 2.875% Yield to Maturity: 3.018% Maturity Date: 15 Aug 45							
UNITED STATES TREAS BDS 3.0% DUE 02-15-2048 SEDOL: BG0D0F5							
10,000.00	99.4648000	113.32	9,946.48	9,850.00	96.48	0.00	96.48
Issue Date: 15 Feb 18 Rate: 3% Yield to Maturity: 3.028% Maturity Date: 15 Feb 48							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government bonds							
UNITED STATES TREAS NTS DTD 1.5% DUE 02-28-2019 REG SEDOL: BK01C51							
3,400,000.00	99.8569000	17,328.73	3,395,134.60	3,381,140.64	13,993.96	0.00	13,993.96
Issue Date: 28 Feb 14 Rate: 1.5% Yield to Maturity: 2.375% Maturity Date: 28 Feb 19							
UNITED STATES TREAS NTS 2.875% DUE 05-15-2028 SEDOL: BD59D36							
1,000.00	101.5350000	3.73	1,015.35	1,008.05	7.30	0.00	7.30
Issue Date: 15 May 18 Rate: 2.875% Yield to Maturity: 2.688% Maturity Date: 15 May 28							
UNITED STATES TREAS NTS 2.875% DUE 10-15-2021 SEDOL: BFY6Z58							
1,600,000.00	101.0547000	9,857.14	1,616,875.20	1,594,861.61	22,013.59	0.00	22,013.59
Issue Date: 15 Oct 18 Rate: 2.875% Yield to Maturity: 2.481% Maturity Date: 15 Oct 21							
US TREASURY N/B 2.875% DUE 11-30-2023 REG SEDOL: BGSLD29							
2,810,000.00	101.7422000	7,102.20	2,858,955.82	2,808,966.88	49,988.94	0.00	49,988.94
Issue Date: 30 Nov 18 Rate: 2.875% Yield to Maturity: 2.496% Maturity Date: 30 Nov 23							
Total USD		45,456.15	8,899,653.73	8,824,603.79	75,049.94	0.00	75,049.94
Total United States		45,456.15	8,899,653.73	8,824,603.79	75,049.94	0.00	75,049.94

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government bonds							
Total Government Bonds							
50,781,030.00		**109,461.69**	**14,256,774.67**	**15,250,854.20**	**- 197,444.60**	**- 796,634.93**	**- 994,079.53**
Government agencies							
Japan - USD							
JAPAN FIN ORGANIZATION FOR MUNICIPALITIES 4 DUE 01-13-2021 REG CUSIP: 471068AA4							
200,000.00	102.2756000	3,733.33	204,551.20	198,340.00	6,211.20	0.00	6,211.20
Issue Date: 13 Jan 11 Rate: 4% Yield to Maturity: 2.84% Maturity Date: 13 Jan 21							
Total USD		3,733.33	204,551.20	198,340.00	6,211.20	0.00	6,211.20
Total Japan		3,733.33	204,551.20	198,340.00	6,211.20	0.00	6,211.20
Mexico - USD							
PEMEX PROJ FDG MASTER TR GTD BD 6.625% DUE 06-15-2035 REG SEDOL: B7GPR51							
10,000.00	87.3000000	29.44	8,730.00	10,912.67	- 2,182.67	0.00	- 2,182.67
Issue Date: 15 Dec 05 Rate: 6.625% Yield to Maturity: 8.029% Maturity Date: 15 Jun 35							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government agencies							
PETROLEOS MEXICANOS GTD 6.875% DUE 08-04-2026 REG CUSIP: 71654QCB6							
60,000.00	97.2000000	1,684.38	58,320.00	59,889.00	- 1,569.00	0.00	- 1,569.00
Issue Date: 27 Jan 17 Rate: 6.875% Yield to Maturity: 7.361% Maturity Date: 4 Aug 26							
PETROLEOS MEXICANOS 3.5% 01-30-2023 CUSIP: 71654QBG6							
138,000.00	90.5000000	2,025.92	124,890.00	137,619.12	- 12,729.12	0.00	- 12,729.12
Issue Date: 30 Jul 13 Rate: 3.5% Yield to Maturity: 6.166% Maturity Date: 30 Jan 23							
PETROLEOS MEXICANOS 6.375% 01-23-2045 CUSIP: 71654QBR2							
10,000.00	80.5000000	279.79	8,050.00	9,925.20	- 1,875.20	0.00	- 1,875.20
Issue Date: 23 Jul 14 Rate: 6.375% Yield to Maturity: 8.198% Maturity Date: 23 Jan 45							
Total USD		4,019.53	199,990.00	218,345.99	- 18,355.99	0.00	- 18,355.99
Total Mexico		4,019.53	199,990.00	218,345.99	- 18,355.99	0.00	- 18,355.99
United States - USD							
FEDERAL HOME LN BKS 2.125% DUE 02-11-2020 SEDOL: BDF5S62							
40,000.00	99.5316000	330.56	39,812.64	39,926.80	- 114.16	0.00	- 114.16
Issue Date: 9 Feb 18 Rate: 2.125% Yield to Maturity: 2.555% Maturity Date: 11 Feb 20							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government agencies							
FNMA CAP DEB ZERO CPN DTD 10/09/84 0% DUE 10-09-2019 REG SEDOL: 2338925							
260,000.00	97.9179000	0.00	254,586.54	143,271.58	111,314.96	0.00	111,314.96
Issue Date: 9 Oct 84 Yield to Maturity: 2.745% Maturity Date: 9 Oct 19							
Total USD		330.56	294,399.18	183,198.38	111,200.80	0.00	111,200.80
Total United States		330.56	294,399.18	183,198.38	111,200.80	0.00	111,200.80
Total Government Agencies							
718,000.00		**8,083.42**	**698,940.38**	**599,884.37**	**99,056.01**	**0.00**	**99,056.01**
Municipal/provincial bonds							
Argentina - USD							
PROVINCIA DE BUENOS AIRE 6.5% DUE 02-15-2023 BEO 6.5% DUE 02-15-2023 BEO CUSIP: P1910WNX3							
90,000.00	80.5000000	2,210.00	72,450.00	89,622.90	- 17,172.90	0.00	- 17,172.90
Issue Date: 15 Feb 17 Rate: 6.5% Yield to Maturity: 14.569% Maturity Date: 15 Feb 23							
Total USD		2,210.00	72,450.00	89,622.90	- 17,172.90	0.00	- 17,172.90

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Municipal/provincial bonds							
Total Argentina		2,210.00	72,450.00	89,622.90	- 17,172.90	0.00	- 17,172.90
Total Municipal/Provincial Bonds							
90,000.00		**2,210.00**	**72,450.00**	**89,622.90**	**- 17,172.90**	**0.00**	**- 17,172.90**
Corporate bonds							
Australia - USD							
BHP BILLITON FIN 2.875% DUE 02-24-2022 SEDOL: B71D2M2							
5,000.00	99.2170000	50.71	4,960.85	5,019.20	- 58.35	0.00	- 58.35
Issue Date: 24 Feb 12 Rate: 2.875% Yield to Maturity: 3.138% Maturity Date: 24 Feb 22							
BHP BILLITON FIN 5% DUE 09-30-2043 SEDOL: BFD3PF0							
70,000.00	109.2490000	884.72	76,474.30	69,989.50	6,484.80	0.00	6,484.80
Issue Date: 30 Sep 13 Rate: 5% Yield to Maturity: 4.384% Maturity Date: 30 Sep 43							
PVTPL BHP BILLITON FIN USA LTD 6.75% D UE 10-19-2075 CUSIP: 055451AX6							
200,000.00	103.6980000	2,700.00	207,396.00	229,500.00	- 22,104.00	0.00	- 22,104.00
Issue Date: 19 Oct 15 Rate: 6.75% Call Date: 20 Oct 25 Call Price: 100.00 Yield to Maturity: 6.076% Maturity Date: 19 Oct 75							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
PVTPL COMMONWEALTH BANK AUST TRANCHE # TR 00081 5% DUE 10-15-2019 BEO CUSIP: 2027A0DJ5							
20,000.00	101.4472000	211.11	20,289.44	19,889.60	399.84	0.00	399.84
Issue Date: 15 Oct 09 Rate: 5% Yield to Maturity: 3.123% Maturity Date: 15 Oct 19							
PVTPL COMMONWEALTH BANK AUST 3.9% 07-12-2047 SEDOL: BF550C6							
80,000.00	93.3958000	1,464.67	74,716.64	79,704.80	- 4,988.16	0.00	- 4,988.16
Issue Date: 12 Jul 17 Rate: 3.9% Yield to Maturity: 4.304% Maturity Date: 12 Jul 47							
WESTPAC BKG CORP 2.6% DUE 11-23-2020 SEDOL: BDCBW38							
50,000.00	98.7243000	137.22	49,362.15	49,335.00	27.15	0.00	27.15
Issue Date: 23 Nov 15 Rate: 2.6% Yield to Maturity: 3.299% Maturity Date: 23 Nov 20							
WESTPAC BKG CORP 4.875% DUE 11-19-2019 SEDOL: BFNYBV1							
200,000.00	101.5507000	1,137.50	203,101.40	210,756.00	- 7,654.60	0.00	- 7,654.60
Issue Date: 19 Nov 09 Rate: 4.875% Yield to Maturity: 3.079% Maturity Date: 19 Nov 19							
Total USD		6,585.93	636,300.78	664,194.10	- 27,893.32	0.00	- 27,893.32
Total Australia		6,585.93	636,300.78	664,194.10	- 27,893.32	0.00	- 27,893.32

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
Belgium - USD							
ANHEUSER BUSCH 2.5% DUE 07-15-2022 SEDOL: B9NM5N3							
70,000.00	95.4791000	806.94	66,835.37	69,662.60	- 2,827.23	0.00	- 2,827.23
Issue Date: 16 Jul 12 Rate: 2.5% Yield to Maturity: 3.879% Maturity Date: 15 Jul 22							
ANHEUSER-BUSCH 2.65% DUE 02-01-2021 SEDOL: BYW89Z7							
35,000.00	98.3396000	386.46	34,418.86	34,890.45	- 471.59	0.00	- 471.59
Issue Date: 25 Jan 16 Rate: 2.65% Call Date: 1 Jan 21 Call Price: 100.00 Yield to Maturity: 3.483% Maturity Date: 1 Feb 21							
ANHEUSER-BUSCH 3.3% DUE 02-01-2023 SEDOL: BYMLHV8							
180,000.00	97.2349000	2,475.00	175,022.82	180,152.40	- 5,129.58	0.00	- 5,129.58
Issue Date: 25 Jan 16 Rate: 3.3% Call Date: 1 Dec 22 Call Price: 100.00 Yield to Maturity: 4.041% Maturity Date: 1 Feb 23							
PVTPL ANHEUSER-BUSCH COS LLC/ANHEUSER-BUSCH 4.9% 02-01-2046 SEDOL: BGT0PJ6							
160,000.00	92.7385000	3,266.67	148,381.60	159,730.71	- 11,349.11	0.00	- 11,349.11
Issue Date: 1 Aug 18 Rate: 4.9% Call Date: 1 Aug 45 Call Price: 100.00 Yield to Maturity: 5.414% Maturity Date: 1 Feb 46							
Total USD		6,935.07	424,658.65	444,436.16	- 19,777.51	0.00	- 19,777.51
Total Belgium		6,935.07	424,658.65	444,436.16	- 19,777.51	0.00	- 19,777.51

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
Brazil - USD							
PETROBRAS GLOBAL FINANCE BNDS 6.85% DUE 06-05-2115 REG SEDOL: BZ0C914							
120,000.00	89.3500000	593.67	107,220.00	97,284.00	9,936.00	0.00	9,936.00
Issue Date: 5 Jun 15 Rate: 6.85% Yield to Maturity: 7.666% Maturity Date: 5 Jun 15							
PETROBRAS GLOBAL FINANCE 5.299% 01-27-2025 SEDOL: BGSDJG1							
488,000.00	95.5000000	11,061.96	466,040.00	471,150.50	- 5,110.50	0.00	- 5,110.50
Issue Date: 27 Jul 18 Rate: 5.299% Yield to Maturity: 6.199% Maturity Date: 27 Jan 25							
PETROBRAS GLOBAL 4.375% DUE 05-20-2023 SEDOL: B99J925							
130,000.00	95.3870000	647.74	124,003.10	128,476.40	- 4,473.30	0.00	- 4,473.30
Issue Date: 20 May 13 Rate: 4.375% Yield to Maturity: 5.574% Maturity Date: 20 May 23							
PETROBRAS GLOBAL 6.25% DUE 03-17-2024 SEDOL: BLMP0R6							
102,000.00	101.4500000	1,841.67	103,479.00	102,009.80	1,469.20	0.00	1,469.20
Issue Date: 17 Mar 14 Rate: 6.25% Yield to Maturity: 5.92% Maturity Date: 17 Mar 24							
PETROBRAS GLOBAL 7.375% DUE 01-17-2027 SEDOL: BYNCHH6							
10,000.00	102.7500000	335.97	10,275.00	10,487.50	- 212.50	0.00	- 212.50
Issue Date: 17 Jan 17 Rate: 7.375% Yield to Maturity: 6.923% Maturity Date: 17 Jan 27							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
VALE OVERSEAS LTD 6.875% DUE 11-21-2036 SEDOL: B1HMKF0							
96,000.00	114.3500000	733.33	109,776.00	105,249.09	4,526.91	0.00	4,526.91
Issue Date: 21 Nov 06 Rate: 6.875% Yield to Maturity: 5.595% Maturity Date: 21 Nov 36							
Total USD		15,214.34	920,793.10	914,657.29	6,135.81	0.00	6,135.81
Total Brazil		15,214.34	920,793.10	914,657.29	6,135.81	0.00	6,135.81
British Virgin Islands - USD							
SINOPEC GROUP 4.375% DUE 04-10-2024 CUSIP: 82937WAE5							
200,000.00	102.0961000	1,968.75	204,192.20	199,534.00	4,658.20	0.00	4,658.20
Issue Date: 10 Apr 14 Rate: 4.375% Yield to Maturity: 3.93% Maturity Date: 10 Apr 24							
Total USD		1,968.75	204,192.20	199,534.00	4,658.20	0.00	4,658.20
Total British Virgin Islands		1,968.75	204,192.20	199,534.00	4,658.20	0.00	4,658.20

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
Canada - USD							
BANK MONTREAL QUE 3.803% 12-15-2032 CUSIP: 06368BGS1							
10,000.00	92.6000000	16.90	9,260.00	9,308.20	- 48.20	0.00	- 48.20
Issue Date: 12 Dec 17 Rate: 3.803% Call Date: 15 Dec 27 Call Price: 100.00 Yield to Maturity: 4.83% Maturity Date: 15 Dec 32							
BARRICK GOLD CORP 5.25% DUE 04-01-2042 SEDOL: B8L1XS6							
20,000.00	99.9959000	262.50	19,999.18	21,009.00	- 1,009.82	0.00	- 1,009.82
Issue Date: 3 Apr 12 Rate: 5.25% Yield to Maturity: 5.25% Maturity Date: 1 Apr 42							
BARRICK N AMER FIN 5.7% DUE 05-30-2041 SEDOL: B4TYCN7							
30,000.00	105.4245000	147.25	31,627.35	32,833.20	- 1,205.85	0.00	- 1,205.85
Issue Date: 1 Jun 11 Rate: 5.7% Yield to Maturity: 5.284% Maturity Date: 30 May 41							
BARRICK N AMER FIN 5.75% DUE 05-01-2043 SEDOL: BCRWZ96							
30,000.00	105.0344000	287.50	31,510.32	35,716.50	- 4,206.18	0.00	- 4,206.18
Issue Date: 2 May 13 Rate: 5.75% Yield to Maturity: 5.376% Maturity Date: 1 May 43							
PVTPL VALEANT PHARMACEUTICALS 5.625% DUE 01/12/2021 SEDOL: BGLVXJ3							
10,000.00	98.5000000	46.88	9,850.00	9,950.00	- 100.00	0.00	- 100.00
Issue Date: 2 Dec 13 Rate: 5.625% Yield to Maturity: 6.193% Maturity Date: 1 Dec 21							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
PVTPL VALEANT PHARMACEUTICALS INTL INC CDA 7.0% DUE 03-15-2024 SEDOL: BDH3Q93							
50,000.00	101.0000000	1,030.56	50,500.00	50,975.00	- 475.00	0.00	- 475.00
Issue Date: 21 Mar 17 Rate: 7% Call Date: 15 Mar 20 Call Price: 103.50 Yield to Maturity: 6.766% Maturity Date: 15 Mar 24							
PVTPL VALEANT PHARMACEUTICALS USD SR 6.125% DUE 04-15-2025/03-27-2015 SEDOL: BWD21S1							
80,000.00	87.2500000	1,034.44	69,800.00	75,875.00	- 6,075.00	0.00	- 6,075.00
Issue Date: 27 Mar 15 Rate: 6.125% Call Date: 15 Apr 20 Call Price: 103.06 Yield to Maturity: 8.805% Maturity Date: 15 Apr 25							
ROYAL BANK OF CANADA 2.15% DUE 10-26-2020 BEO SEDOL: BF2JLR3							
40,000.00	98.4640000	155.28	39,385.60	39,154.80	230.80	0.00	230.80
Issue Date: 26 Oct 17 Rate: 2.15% Yield to Maturity: 3.023% Maturity Date: 26 Oct 20							
ROYAL BK CDA GLOBAL MEDIUM TERM 3.2% 04-30-2021 CUSIP: 78013XKG2							
50,000.00	99.9897000	271.11	49,994.85	49,964.50	30.35	0.00	30.35
Issue Date: 30 Apr 18 Rate: 3.2% Yield to Maturity: 3.204% Maturity Date: 30 Apr 21							
TORONTO DOMINION SR MEDIUM 3.25% 11/06/2021 CUSIP: 89114QBZ0							
50,000.00	100.4447400	90.28	50,222.37	49,977.50	244.87	0.00	244.87
Issue Date: 12 Jun 18 Rate: 3.25% Yield to Maturity: 3.06% Maturity Date: 11 Jun 21							
Total USD		3,342.70	362,149.67	374,763.70	- 12,614.03	0.00	- 12,614.03

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
Total Canada		3,342.70	362,149.67	374,763.70	- 12,614.03	0.00	- 12,614.03
China - USD							
CNOOC FIN 2015 U S 3.5% DUE 05-05-2025 CUSIP: 12634MAB6							
260,000.00	96.8529000	1,415.56	251,817.54	257,595.00	- 5,777.46	0.00	- 5,777.46
Issue Date: 5 May 15 Rate: 3.5% Yield to Maturity: 4.067% Maturity Date: 5 May 25							
Total USD		1,415.56	251,817.54	257,595.00	- 5,777.46	0.00	- 5,777.46
Total China		1,415.56	251,817.54	257,595.00	- 5,777.46	0.00	- 5,777.46
Colombia - USD							
ECOPETROL S A 5.875% DUE 05-28-2045 SEDOL: BMQXLW5							
230,000.00	94.4220000	1,065.24	217,170.60	213,836.00	3,334.60	0.00	3,334.60
Issue Date: 28 May 14 Rate: 5.875% Yield to Maturity: 6.311% Maturity Date: 28 May 45							
Total USD		1,065.24	217,170.60	213,836.00	3,334.60	0.00	3,334.60
Total Colombia		1,065.24	217,170.60	213,836.00	3,334.60	0.00	3,334.60

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
France - USD							
ARCELORMITTAL STEP CPN 7% DUE 10-15-2039 SEDOL: BFLRCV9							
10,000.00	105.3600000	147.78	10,536.00	7,900.00	2,636.00	0.00	2,636.00
Issue Date: 8 Oct 09 Rate: 7% Yield to Maturity: 6.765% Maturity Date: 15 Oct 39							
ARCELORMITTAL 6.25 DUE 02-25-2022 SEDOL: B7MPB86							
20,000.00	105.7000000	437.50	21,140.00	20,600.00	540.00	0.00	540.00
Issue Date: 28 Feb 12 Rate: 6.25% Yield to Maturity: 4.535% Maturity Date: 25 Feb 22							
BNP PARIBAS / BNP 5 DUE 01-15-2021 SEDOL: B3QB126							
120,000.00	103.4773000	2,766.67	124,172.76	121,929.60	2,243.16	0.00	2,243.16
Issue Date: 18 Jan 11 Rate: 5% Yield to Maturity: 3.224% Maturity Date: 15 Jan 21							
CREDIT AGRICOLE S A UNDATED DEEPLY FIXEDTO 144A FLTG RATE NT 8.375 15 AUG 39 SEDOL: B4VK998							
130,000.00	102.2500000	2,358.96	132,925.00	130,000.00	2,925.00	0.00	2,925.00
Issue Date: 13 Oct 09 Rate: 8.375% Call Date: 13 Oct 19 Call Price: 100.00 Yield to Maturity: 5.385% Maturity Date: 13 Dec 49							
PVTPL ALTICE FRANCE S.A. SR SECD NT 144A7.375% DUE 05-01-2026/05-01-2021 BEO CUSIP: 67054KAA7							
200,000.00	91.7500000	6,801.39	183,500.00	203,250.00	- 19,750.00	0.00	- 19,750.00
Issue Date: 11 Apr 16 Rate: 7.375% Call Date: 1 May 21 Call Price: 103.68 Yield to Maturity: 8.933% Maturity Date: 1 May 26							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
PVTPL BNP PARIBAS SR NON PFD MED 4.4% 08-14-2028 CUSIP: 09659W2F0							
200,000.00	97.6041000	3,348.89	195,208.20	198,928.00	- 3,719.80	0.00	- 3,719.80
Issue Date: 14 Aug 18 Rate: 4.4% Yield to Maturity: 4.712% Maturity Date: 14 Aug 28							
PVTPL DANONE NT 144A 2.947% DUE 11-02-2026/11-02-2016 BEO CUSIP: 23636TAE0							
270,000.00	91.2393000	1,304.05	246,346.11	270,000.00	- 23,653.89	0.00	- 23,653.89
Issue Date: 2 Nov 16 Rate: 2.947% Call Date: 2 Aug 26 Call Price: 100.00 Yield to Maturity: 4.274% Maturity Date: 2 Nov 26							
Total USD		17,165.24	913,828.07	952,607.60	- 38,779.53	0.00	- 38,779.53
Total France		17,165.24	913,828.07	952,607.60	- 38,779.53	0.00	- 38,779.53
Germany - USD							
BMW US CAP LLC 1.85% DUE 09-15-2021 SEDOL: BD5L581							
10,000.00	95.8616000	54.47	9,586.16	9,557.40	28.76	0.00	28.76
Issue Date: 15 Sep 16 Rate: 1.85% Call Date: 15 Aug 21 Call Price: 100.00 Yield to Maturity: 3.465% Maturity Date: 15 Sep 21							
PVTPL FRESENIUS MED CARE US FIN II INC 5.875 DUE 01-31-2022 BEO CUSIP: 35802XAF0							
30,000.00	104.2535000	739.27	31,276.05	32,357.14	- 1,081.09	0.00	- 1,081.09
Issue Date: 26 Jan 12 Rate: 5.875% Yield to Maturity: 4.384% Maturity Date: 31 Jan 22							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
Total USD		793.74	40,862.21	41,914.54	- 1,052.33	0.00	- 1,052.33
Total Germany		793.74	40,862.21	41,914.54	- 1,052.33	0.00	- 1,052.33
Ireland - USD							
PVTPL ARDAGH PACKAGING FIN PLC/ARDAGH HLDGS 4.625% DUE 05-15-2023 CUSIP: 03969AAH3							
230,000.00	95.5000000	1,359.24	219,650.00	231,725.00	- 12,075.00	0.00	- 12,075.00
Issue Date: 16 May 16 Rate: 4.625% Call Date: 15 May 19 Call Price: 102.31 Yield to Maturity: 5.804% Maturity Date: 15 May 23							
PVTPL PARK AEROSPACE HLDGS LTD 144A 5.5% DUE 02-15-2024 BEO CUSIP: 70014LAB6							
30,000.00	96.5000000	623.33	28,950.00	30,000.00	- 1,050.00	0.00	- 1,050.00
Issue Date: 3 Feb 17 Rate: 5.5% Yield to Maturity: 6.308% Maturity Date: 15 Feb 24							
PVTPL PARK AEROSPACE HLDGS 5.25% 08-15-2022 CUSIP: 70014LAA8							
40,000.00	96.7500000	793.33	38,700.00	41,050.00	- 2,350.00	0.00	- 2,350.00
Issue Date: 3 Feb 17 Rate: 5.25% Yield to Maturity: 6.265% Maturity Date: 15 Aug 22							
Total USD		2,775.90	287,300.00	302,775.00	- 15,475.00	0.00	- 15,475.00
Total Ireland		2,775.90	287,300.00	302,775.00	- 15,475.00	0.00	- 15,475.00

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
Israel - USD							
TEVA 1.7% DUE 07-19-2019 SEDOL: BD3GNX9							
20,000.00	98.4477000	153.00	19,689.54	19,436.70	252.84	0.00	252.84
Issue Date: 21 Jul 16 Rate: 1.7% Yield to Maturity: 4.59% Maturity Date: 19 Jul 19							
TEVA 2.2% DUE 07-21-2021 SEDOL: BD3GP11							
150,000.00	91.9212000	1,466.67	137,881.80	139,784.90	- 1,903.10	0.00	- 1,903.10
Issue Date: 21 Jul 16 Rate: 2.2% Yield to Maturity: 5.638% Maturity Date: 21 Jul 21							
TEVA 2.8% DUE 07-21-2023 SEDOL: BD3GP22							
10,000.00	86.1246000	124.44	8,612.46	8,925.00	- 312.54	0.00	- 312.54
Issue Date: 21 Jul 16 Rate: 2.8% Yield to Maturity: 6.355% Maturity Date: 21 Jul 23							
TEVA 3.65% DUE 11-10-2021 SEDOL: B41H706							
10,000.00	94.7463000	51.71	9,474.63	9,682.00	- 207.37	0.00	- 207.37
Issue Date: 10 Nov 11 Rate: 3.65% Yield to Maturity: 5.665% Maturity Date: 10 Nov 21							
Total USD		1,795.82	175,658.43	177,828.60	- 2,170.17	0.00	- 2,170.17
Total Israel		1,795.82	175,658.43	177,828.60	- 2,170.17	0.00	- 2,170.17

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
Italy - USD							
PVTPL INTESA SANPAOLO S P A RCPTS CL X 144A 3.125% DUE 07-14-2022 BEO CUSIP: 46115HAZ0							
200,000.00	92.4612000	2,899.31	184,922.40	199,688.00	- 14,765.60	0.00	- 14,765.60
Issue Date: 14 Jul 17 Rate: 3.125% Yield to Maturity: 5.5% Maturity Date: 14 Jul 22							
PVTPL INTESA SANPAOLO S P A 144A BD 5.017% DUE 06-26-2024 REG CUSIP: 46115HAT4							
200,000.00	90.6883000	139.36	181,376.60	200,000.00	- 18,623.40	0.00	- 18,623.40
Issue Date: 26 Jun 14 Rate: 5.017% Yield to Maturity: 7.095% Maturity Date: 26 Jun 24							
Total USD		3,038.67	366,299.00	399,688.00	- 33,389.00	0.00	- 33,389.00
Total Italy		3,038.67	366,299.00	399,688.00	- 33,389.00	0.00	- 33,389.00
Japan - USD							
MITSUBISHI UFJ FINL GROUP INC 2.998% 02-22-2022 SEDOL: BD8BYB4							
40,000.00	98.5998000	429.71	39,439.92	40,156.00	- 716.08	0.00	- 716.08
Issue Date: 22 Feb 17 Rate: 2.998% Yield to Maturity: 3.472% Maturity Date: 22 Feb 22							
SUMITOMO MITSUI FIXED 2.058% DUE 07-14-2021 SEDOL: BD1DFG9							
60,000.00	96.8462000	572.81	58,107.72	58,221.60	- 113.88	0.00	- 113.88
Issue Date: 14 Jul 16 Rate: 2.058% Yield to Maturity: 3.366% Maturity Date: 14 Jul 21							

Asset Detail - Base Currency

Description/Asset ID / Investment Mgr ID / Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	Translation	Total
Fixed Income							
Corporate bonds							
Total USD		1,002.52	97,547.64	98,377.60	- 829.96	0.00	- 829.96
Total Japan		1,002.52	97,547.64	98,377.60	- 829.96	0.00	- 829.96
Macau - USD							
PVTPL SANDS CHINA LTD 5.125% DUE 08-08-2025 BEO CUSIP: 80007RAC9							
200,000.00	99.0250000	4,043.06	198,050.00	199,826.00	- 1,776.00	0.00	- 1,776.00
Issue Date: 9 Aug 18 Rate: 5.125% Call Date: 8 Jun 25 Call Price: 100.00 Yield to Maturity: 5.301% Maturity Date: 8 Aug 25							
Total USD		4,043.06	198,050.00	199,826.00	- 1,776.00	0.00	- 1,776.00
Total Macau		4,043.06	198,050.00	199,826.00	- 1,776.00	0.00	- 1,776.00
Mexico - USD							
AMER MOVIL SAB DE 5% DUE 03-30-2020 SEDOL: B5ZVH67							
120,000.00	101.7355000	1,516.67	122,082.60	133,425.60	- 11,343.00	0.00	- 11,343.00
Issue Date: 30 Mar 10 Rate: 5% Yield to Maturity: 3.564% Maturity Date: 30 Mar 20							
Total USD		1,516.67	122,082.60	133,425.60	- 11,343.00	0.00	- 11,343.00

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
Total Mexico		1,516.67	122,082.60	133,425.60	- 11,343.00	0.00	- 11,343.00
Morocco - USD							
OCP S A 4.5% DUE 10-22-2025 CUSIP: 67091TAC9							
310,000.00	95.7620000	2,673.75	296,862.20	301,475.00	- 4,612.80	0.00	- 4,612.80
Issue Date: 22 Apr 15 Rate: 4.5% Yield to Maturity: 5.247% Maturity Date: 22 Oct 25							
Total USD		2,673.75	296,862.20	301,475.00	- 4,612.80	0.00	- 4,612.80
Total Morocco		2,673.75	296,862.20	301,475.00	- 4,612.80	0.00	- 4,612.80
Netherlands - USD							
AERCAP IRELAND CAP FIXED 3.75% DUE 05-15-2019 SEDOL: BYXJFL7							
150,000.00	99.9925000	718.75	149,988.75	150,000.00	- 11.25	0.00	- 11.25
Issue Date: 15 May 15 Rate: 3.75% Yield to Maturity: 3.754% Maturity Date: 15 May 19							
AERCAP IRELAND CAP 5% DUE 10-01-2021 SEDOL: BYXJFP1							
150,000.00	101.5723000	1,875.00	152,358.45	156,480.00	- 4,121.55	0.00	- 4,121.55
Issue Date: 1 Apr 15 Rate: 5% Yield to Maturity: 4.384% Maturity Date: 1 Oct 21							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
COOPERATIEVE 4.375% DUE 08-04-2025 SEDOL: BYW41H1							
320,000.00	98.2160000	5,716.67	314,291.20	313,414.40	876.80	0.00	876.80
Issue Date: 4 Aug 15 Rate: 4.375% Yield to Maturity: 4.692% Maturity Date: 4 Aug 25							
RABOBANK NEDERLAND UTREC 3.875 08 FEB 2022 CUSIP: 21685WDD6							
50,000.00	101.1050000	769.62	50,552.50	52,378.00	- 1,825.50	0.00	- 1,825.50
Issue Date: 8 Feb 12 Rate: 3.875% Yield to Maturity: 3.495% Maturity Date: 8 Feb 22							
SHELL INTERNATIONAL FIN 4.55 DUE 08-12-2043 REG SEDOL: BCZQWS8							
40,000.00	103.9434000	702.72	41,577.36	41,968.80	- 391.44	0.00	- 391.44
Issue Date: 12 Aug 13 Rate: 4.55% Yield to Maturity: 4.289% Maturity Date: 12 Aug 43							
SHELL INTL FIN B V GTD NT 4.375 DUE 03-25-2020 SEDOL: B4TG6R5							
20,000.00	101.7249000	233.33	20,344.98	19,905.60	439.38	0.00	439.38
Issue Date: 25 Mar 10 Rate: 4.375% Yield to Maturity: 2.938% Maturity Date: 25 Mar 20							
SHELL INTL FIN B V 3.75% DUE 09-12-2046 SEDOL: BD5NF87							
10,000.00	92.5617000	113.54	9,256.17	9,222.80	33.37	0.00	33.37
Issue Date: 12 Sep 16 Rate: 3.75% Yield to Maturity: 4.207% Maturity Date: 12 Sep 46							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
SHELL INTL FIN B V 4% DUE 05-10-2046 SEDOL: BDB2XM8							
20,000.00	96.5663000	113.33	19,313.26	21,054.20	- 1,740.94	0.00	- 1,740.94
Issue Date: 10 May 16 Rate: 4% Yield to Maturity: 4.212% Maturity Date: 10 May 46							
SHELL INTL FIN B V 6.375% DUE 12-15-2038 SEDOL: B90FLN7							
20,000.00	126.3369000	56.67	25,267.38	19,893.80	5,373.58	0.00	5,373.58
Issue Date: 11 Dec 08 Rate: 6.375% Yield to Maturity: 4.382% Maturity Date: 15 Dec 38							
Total USD		10,299.63	782,950.05	784,317.60	- 1,367.55	0.00	- 1,367.55
Total Netherlands		10,299.63	782,950.05	784,317.60	- 1,367.55	0.00	- 1,367.55
Peru - USD							
SOUTHN COPPER CORP 5.25% DUE 11-08-2042 SEDOL: B8FM8R9							
250,000.00	95.0417000	1,932.29	237,604.25	245,517.50	- 7,913.25	0.00	- 7,913.25
Issue Date: 8 Nov 12 Rate: 5.25% Yield to Maturity: 5.63% Maturity Date: 8 Nov 42							
Total USD		1,932.29	237,604.25	245,517.50	- 7,913.25	0.00	- 7,913.25
Total Peru		1,932.29	237,604.25	245,517.50	- 7,913.25	0.00	- 7,913.25

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
South Africa - USD							
MYRIAD INTL HLDGS 4.85% DUE 07-06-2027 CUSIP: 62856RAD7							
200,000.00	95.7756000	4,715.28	191,551.20	200,000.00	- 8,448.80	0.00	- 8,448.80
Issue Date: 6 Jul 17 Rate: 4.85% Call Date: 6 Apr 27 Call Price: 100.00 Yield to Maturity: 5.477% Maturity Date: 6 Jul 27							
PVTPL ANGLO AMERN CAP PLC GTD NT 3.625% 09-11-2024 CUSIP: 034863AS9							
200,000.00	94.5250000	2,215.28	189,050.00	199,890.00	- 10,840.00	0.00	- 10,840.00
Issue Date: 11 Sep 17 Rate: 3.625% Yield to Maturity: 4.732% Maturity Date: 11 Sep 24							
Total USD		6,930.56	380,601.20	399,890.00	- 19,288.80	0.00	- 19,288.80
Total South Africa		6,930.56	380,601.20	399,890.00	- 19,288.80	0.00	- 19,288.80
Spain - USD							
BANCO SANTANDER SA 3.848% 04-12-2023 SEDOL: BYWFD12							
200,000.00	97.1664000	1,688.84	194,332.80	199,900.00	- 5,567.20	0.00	- 5,567.20
Issue Date: 12 Apr 18 Rate: 3.848% Yield to Maturity: 4.583% Maturity Date: 12 Apr 23							
TELEFONICA EMISIONES S A U 5.213% 03-08-2047 REG SEDOL: BYWMQF8							
150,000.00	91.5398000	2,454.45	137,309.70	155,002.50	- 17,692.80	0.00	- 17,692.80
Issue Date: 8 Mar 17 Rate: 5.213% Yield to Maturity: 5.827% Maturity Date: 8 Mar 47							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
TELEFONICA SA 5.877% DUE 07-15-2019 SEDOL: B8DNC49							
30,000.00	101.1981000	812.99	30,359.43	30,175.80	183.63	0.00	183.63
Issue Date: 6 Jul 09 Rate: 5.877% Yield to Maturity: 3.609% Maturity Date: 15 Jul 19							
Total USD		4,956.28	362,001.93	385,078.30	- 23,076.37	0.00	- 23,076.37
Total Spain		4,956.28	362,001.93	385,078.30	- 23,076.37	0.00	- 23,076.37
Switzerland - USD							
CR SUISSE GROUP FDG GUERNSEY LTD 4.875% 05-15-2045 SEDOL: BY4K810							
250,000.00	98.6910000	1,557.29	246,727.50	249,182.50	- 2,455.00	0.00	- 2,455.00
Issue Date: 15 Nov 15 Rate: 4.875% Yield to Maturity: 4.964% Maturity Date: 15 May 45							
GLENCORE FDG LLC 4% DUE 03-27-2027 SEDOL: BYQ47H9							
130,000.00	91.0978000	1,357.78	118,427.14	128,619.10	- 10,191.96	0.00	- 10,191.96
Issue Date: 27 Mar 17 Rate: 4% Call Date: 27 Dec 26 Call Price: 100.00 Yield to Maturity: 5.349% Maturity Date: 27 Mar 27							
PVTPL GLENCORE FDG LLC GTD NT 144A 2.875% DUE 04-16-2020 BEO SEDOL: BVYP881							
10,000.00	99.0517000	59.90	9,905.17	9,928.90	- 23.73	0.00	- 23.73
Issue Date: 16 Apr 15 Rate: 2.875% Yield to Maturity: 3.631% Maturity Date: 16 Apr 20							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
PVTPL UBS GROUP FDG SWITZ AG SR 4.253% DUE 03-23-2028 CUSIP: 90352JAC7							
240,000.00	98.6039000	2,778.63	236,649.36	240,000.00	- 3,350.64	0.00	- 3,350.64
Issue Date: 23 Mar 17 Rate: 4.253% Call Date: 23 Mar 27 Call Price: 100.00 Yield to Maturity: 4.438% Maturity Date: 23 Mar 28							
PVTPL1 GLENCORE FDG LLC GTD 4.125% DUE 05-30-2023 BEO SEDOL: BB18C25							
10,000.00	98.1987000	35.52	9,819.87	10,290.50	- 470.63	0.00	- 470.63
Issue Date: 30 May 13 Rate: 4.125% Yield to Maturity: 4.58% Maturity Date: 30 May 23							
Total USD		5,789.12	621,529.04	638,021.00	- 16,491.96	0.00	- 16,491.96
Total Switzerland		5,789.12	621,529.04	638,021.00	- 16,491.96	0.00	- 16,491.96
United Arab Emirates - USD							
PVTPL DAE FUNDING LLC SR NT 5.75% DUE 11-15-2023 BEO SEDOL: BJ2JVX7							
30,000.00	99.0000000	225.21	29,700.00	30,000.00	- 300.00	0.00	- 300.00
Issue Date: 14 Nov 18 Rate: 5.75% Call Date: 15 Nov 20 Call Price: 102.87 Yield to Maturity: 5.988% Maturity Date: 15 Nov 23							
Total USD		225.21	29,700.00	30,000.00	- 300.00	0.00	- 300.00
Total United Arab Emirates		225.21	29,700.00	30,000.00	- 300.00	0.00	- 300.00

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
United Kingdom - USD							
B A T CAP CORP FIXED 3.557% DUE 08-15-2027 CUSIP: 05526DBB0							
140,000.00	88.7746000	1,881.26	124,284.44	140,002.69	- 15,718.25	0.00	- 15,718.25
Issue Date: 15 Aug 18 Rate: 3.557% Call Date: 15 May 27 Call Price: 100.00 Yield to Maturity: 5.188% Maturity Date: 15 Aug 27							
B A T CAP CORP 4.54% 08-15-2047 CUSIP: 05526DBF1							
90,000.00	79.6050000	1,543.60	71,644.50	90,000.00	- 18,355.50	0.00	- 18,355.50
Issue Date: 15 Aug 18 Rate: 4.54% Call Date: 15 Feb 47 Call Price: 100.00 Yield to Maturity: 6.047% Maturity Date: 15 Aug 47							
BARCLAYS PLC 4.972% 05-16-2029 SEDOL: BDCL2Z0							
200,000.00	96.4178000	1,243.00	192,835.60	197,686.00	- 4,850.40	0.00	- 4,850.40
Issue Date: 16 May 18 Rate: 4.972% Call Date: 16 May 28 Call Price: 100.00 Yield to Maturity: 5.465% Maturity Date: 16 May 29							
BP CAP MKTS P L C 3.506% DUE 03-17-2025 SEDOL: BWDRY09							
40,000.00	98.0350000	405.14	39,214.00	40,025.60	- 811.60	0.00	- 811.60
Issue Date: 17 Mar 15 Rate: 3.506% Yield to Maturity: 3.864% Maturity Date: 17 Mar 25							
BP CAP MKTS P L C 3.535% DUE 11-04-2024 SEDOL: BSL7FV1							
10,000.00	99.0711000	55.97	9,907.11	9,971.00	- 63.89	0.00	- 63.89
Issue Date: 4 Nov 14 Rate: 3.535% Yield to Maturity: 3.713% Maturity Date: 4 Nov 24							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
BP CAP MKTS P L C 3.561% DUE 11-01-2021 SEDOL: BC7H8G9							
90,000.00	100.8634000	534.15	90,777.06	94,029.54	- 3,252.48	0.00	- 3,252.48
Issue Date: 1 Nov 11 Rate: 3.561% Yield to Maturity: 3.239% Maturity Date: 1 Nov 21							
BP CAP MKTS P L C 3.814% DUE 02-10-2024 SEDOL: BJT16F3							
120,000.00	100.9300000	1,792.58	121,116.00	126,444.00	- 5,328.00	0.00	- 5,328.00
Issue Date: 10 Feb 14 Rate: 3.814% Yield to Maturity: 3.612% Maturity Date: 10 Feb 24							
DIAGEO CAP PLC GTD NT 4.828 DUE 07-15-2020 SEDOL: B4ND575							
160,000.00	102.7389000	3,561.99	164,382.24	159,519.68	4,862.56	0.00	4,862.56
Issue Date: 14 May 10 Rate: 4.828% Yield to Maturity: 2.993% Maturity Date: 15 Jul 20							
DIAGEO INVT CORP 2.875% DUE 05-11-2022 SEDOL: BFN08R4							
80,000.00	99.0253000	319.44	79,220.24	79,710.40	- 490.16	0.00	- 490.16
Issue Date: 11 May 12 Rate: 2.875% Yield to Maturity: 3.183% Maturity Date: 11 May 22							
GLAXOSMITHKLINE 2.85 DUE 05-08-2022 SEDOL: B847TC7							
80,000.00	98.7874000	335.67	79,029.92	79,456.00	- 426.08	0.00	- 426.08
Issue Date: 9 May 12 Rate: 2.85% Yield to Maturity: 3.234% Maturity Date: 8 May 22							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
HSBC HLDGS PLC 3.9% DUE 05-25-2026 SEDOL: BD0QRM9							
440,000.00	95.8205000	1,716.00	421,610.20	438,446.80	- 16,836.60	0.00	- 16,836.60
Issue Date: 25 May 16 Rate: 3.9% Yield to Maturity: 4.572% Maturity Date: 25 May 26							
HSBC HLDGS PLC 4.583% 06-19-2029 SEDOL: BD36V02							
200,000.00	99.1238000	305.53	198,247.60	200,000.00	- 1,752.40	0.00	- 1,752.40
Issue Date: 19 Jun 18 Rate: 4.583% Call Date: 19 Jun 28 Call Price: 100.00 Yield to Maturity: 4.699% Maturity Date: 19 Jun 29							
LLOYDS BK PLC 6.5 DUE 09-14-2020 CUSIP: 53947NAA2							
100,000.00	103.7112000	1,931.94	103,711.20	101,525.00	2,186.20	0.00	2,186.20
Issue Date: 14 Sep 10 Rate: 6.5% Yield to Maturity: 4.214% Maturity Date: 14 Sep 20							
LLOYDS BKG GROUP 0% DUE 03-22-2028 SEDOL: BG10BS5							
200,000.00	94.8688000	2,406.25	189,737.60	200,338.00	- 10,600.40	0.00	- 10,600.40
Issue Date: 22 Mar 18 Rate: 4.375% Yield to Maturity: 5.078% Maturity Date: 22 Mar 28							
PVTPL UNITED BUSINESS MEDIA LT 5.75 DUE 11-03-2020 SEDOL: B5WHQ05							
50,000.00	102.4126000	463.19	51,206.30	49,147.50	2,058.80	0.00	2,058.80
Issue Date: 3 Nov 10 Rate: 5.75% Yield to Maturity: 4.367% Maturity Date: 3 Nov 20							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
REYNOLDS AMERN INC 3.25% DUE 06-12-2020 SEDOL: BZ0HGT6							
33,000.00	99.3859090	56.60	32,797.35	32,994.06	- 196.71	0.00	- 196.71
Issue Date: 12 Jun 15 Rate: 3.25% Yield to Maturity: 3.689% Maturity Date: 12 Jun 20							
ROYAL BK SCOTLAND GROUP PLC 6 DUE 12-19-2023 REG SEDOL: BHD60D6							
130,000.00	101.2103000	260.00	131,573.39	132,718.00	- 1,144.61	0.00	- 1,144.61
Issue Date: 19 Dec 13 Rate: 6% Yield to Maturity: 5.716% Maturity Date: 19 Dec 23							
ROYAL BK SCOTLAND 6.1% DUE 06-10-2023 SEDOL: BBDY0Z0							
90,000.00	101.5793000	320.25	91,421.37	89,881.20	1,540.17	0.00	1,540.17
Issue Date: 10 Jun 13 Rate: 6.1% Yield to Maturity: 5.692% Maturity Date: 10 Jun 23							
ROYAL BK SCOTLAND 6.125% DUE 12-15-2022 SEDOL: B9052M3							
60,000.00	101.3460000	163.33	60,807.60	65,430.60	- 4,623.00	0.00	- 4,623.00
Issue Date: 4 Dec 12 Rate: 6.125% Yield to Maturity: 5.739% Maturity Date: 15 Dec 22							
SHELL INTERNATIONAL FIN 4.375% DUE 05-11-2045 SEDOL: BXQ9DY6							
60,000.00	102.5396000	364.58	61,523.76	59,880.60	1,643.16	0.00	1,643.16
Issue Date: 11 May 15 Rate: 4.375% Yield to Maturity: 4.214% Maturity Date: 11 May 45							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
VIRGIN MEDIA SECD 5.25% DUE 01-15-2026 SEDOL: BWDPLQ8							
200,000.00	91.6250000	4,841.67	183,250.00	204,000.00	- 20,750.00	0.00	- 20,750.00
Issue Date: 30 Mar 15 Rate: 5.25% Call Date: 15 Jan 20 Call Price: 102.62 Yield to Maturity: 6.765% Maturity Date: 15 Jan 26							
VODAFONE GROUP PLC 4.375% 05-30-2028 SEDOL: BFMLP00							
160,000.00	97.0069000	602.78	155,211.04	158,579.60	- 3,368.56	0.00	- 3,368.56
Issue Date: 30 May 18 Rate: 4.375% Yield to Maturity: 4.773% Maturity Date: 30 May 28							
VODAFONE GROUP PLC 5.25% DUE 05-30-2048 SEDOL: BFMLP22							
90,000.00	93.8836000	406.88	84,495.24	90,853.60	- 6,358.36	0.00	- 6,358.36
Issue Date: 30 May 18 Rate: 5.25% Yield to Maturity: 5.68% Maturity Date: 30 May 48							
Total USD		25,511.80	2,738,003.76	2,840,639.87	- 102,636.11	0.00	- 102,636.11
Total United Kingdom		25,511.80	2,738,003.76	2,840,639.87	- 102,636.11	0.00	- 102,636.11
United States - USD							
ABB FIN USA INC 4.375 DUE 05-08-2042 SEDOL: BB0R331							
10,000.00	101.4393000	64.41	10,143.93	9,479.60	664.33	0.00	664.33
Issue Date: 8 May 12 Rate: 4.375% Yield to Maturity: 4.277% Maturity Date: 8 May 42							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
ABBOTT LABS 3.75% DUE 11-30-2026 SEDOL: BYQHX36							
40,000.00	98.7596000	129.17	39,503.84	39,702.40	- 198.56	0.00	- 198.56
Issue Date: 22 Nov 16 Rate: 3.75% Call Date: 30 Aug 26 Call Price: 100.00 Yield to Maturity: 3.934% Maturity Date: 30 Nov 26							
ABBOTT LABS 4.75% DUE 11-30-2036 SEDOL: BYVQ5V0							
30,000.00	104.3936000	122.71	31,318.08	29,808.00	1,510.08	0.00	1,510.08
Issue Date: 22 Nov 16 Rate: 4.75% Call Date: 30 May 36 Call Price: 100.00 Yield to Maturity: 4.393% Maturity Date: 30 Nov 36							
ABBOTT LABS 4.9% DUE 11-30-2046 SEDOL: BYQHX58							
60,000.00	104.9724000	253.17	62,983.44	59,546.55	3,436.89	0.00	3,436.89
Issue Date: 22 Nov 16 Rate: 4.9% Call Date: 30 May 46 Call Price: 100.00 Yield to Maturity: 4.582% Maturity Date: 30 Nov 46							
ABBVIE INC 3.6% 05-14-2025 SEDOL: BXDZFX0							
50,000.00	95.9185000	235.00	47,959.25	49,912.50	- 1,953.25	0.00	- 1,953.25
Issue Date: 14 May 15 Rate: 3.6% Call Date: 14 Feb 25 Call Price: 100.00 Yield to Maturity: 4.34% Maturity Date: 14 May 25							
ACE INA HLDGS INC 2.3% DUE 11-03-2020 SEDOL: BYSRKJ9							
30,000.00	98.5699000	111.17	29,570.97	29,983.20	- 412.23	0.00	- 412.23
Issue Date: 3 Nov 15 Rate: 2.3% Call Date: 3 Oct 20 Call Price: 100.00 Yield to Maturity: 3.106% Maturity Date: 3 Nov 20							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
ACTAVIS FDG SCS 3.45% DUE 03-15-2022 SEDOL: BWDBNC6							
60,000.00	98.4043000	609.50	59,042.58	59,914.80	- 872.22	0.00	- 872.22
Issue Date: 12 Mar 15 Rate: 3.45% Call Date: 15 Jan 22 Call Price: 100.00 Yield to Maturity: 3.984% Maturity Date: 15 Mar 22							
ACTAVIS FDG SCS 4.55% DUE 03-15-2035 SEDOL: BWDBND7							
10,000.00	94.8598000	133.97	9,485.98	10,291.10	- 805.12	0.00	- 805.12
Issue Date: 12 Mar 15 Rate: 4.55% Call Date: 15 Sep 34 Call Price: 100.00 Yield to Maturity: 5.017% Maturity Date: 15 Mar 35							
ACTAVIS FDG SCS 4.75% DUE 03-15-2045 SEDOL: BWDBNG0							
4,000.00	94.9277500	55.94	3,797.11	4,116.48	- 319.37	0.00	- 319.37
Issue Date: 12 Mar 15 Rate: 4.75% Call Date: 15 Sep 44 Call Price: 100.00 Yield to Maturity: 5.103% Maturity Date: 15 Mar 45							
ACTAVIS FUNDING SCS FIXED 3.8% DUE 03-15-2025 SEDOL: BWDRY10							
90,000.00	97.6224000	1,007.00	87,860.16	89,680.50	- 1,820.34	0.00	- 1,820.34
Issue Date: 12 Mar 15 Rate: 3.8% Call Date: 15 Dec 24 Call Price: 100.00 Yield to Maturity: 4.239% Maturity Date: 15 Mar 25							
AETNA INC NEW 2.8% DUE 06-15-2023 SEDOL: BD203G5							
10,000.00	95.1008000	12.44	9,510.08	9,985.40	- 475.32	0.00	- 475.32
Issue Date: 9 Jun 16 Rate: 2.8% Call Date: 15 Apr 23 Call Price: 100.00 Yield to Maturity: 4.012% Maturity Date: 15 Jun 23							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
ALLY FINL INC 7.5% DUE 09-15-2020 SEDOL: B4QDVQ3							
48,000.00	103.7500000	1,060.00	49,800.00	53,160.00	- 3,360.00	0.00	- 3,360.00
Issue Date: 15 Mar 11 Rate: 7.5% Yield to Maturity: 5.168% Maturity Date: 15 Sep 20							
ALTRIA GROUP INC 4.75% DUE 05-05-2021 SEDOL: BG49060							
130,000.00	102.2044000	960.56	132,865.72	129,727.69	3,138.03	0.00	3,138.03
Issue Date: 5 May 11 Rate: 4.75% Yield to Maturity: 3.757% Maturity Date: 5 May 21							
ALTRIA GROUP INC 9.25% DUE 08-06-2019 SEDOL: BG49059							
10,000.00	103.3529000	372.57	10,335.29	12,328.20	- 1,992.91	0.00	- 1,992.91
Issue Date: 6 Feb 09 Rate: 9.25% Yield to Maturity: 3.518% Maturity Date: 6 Aug 19							
AMAZON COM INC FIXED 3.875% DUE 08-22-2037 SEDOL: BF199R0							
30,000.00	96.5755000	416.56	28,972.65	29,925.30	- 952.65	0.00	- 952.65
Issue Date: 22 Feb 18 Rate: 3.875% Call Date: 22 Feb 37 Call Price: 100.00 Yield to Maturity: 4.14% Maturity Date: 22 Aug 37							
AMAZON COM INC 3.15% DUE 08-22-2027 BEO SEDOL: BDGMR43							
60,000.00	96.5482000	677.25	57,928.92	59,892.60	- 1,963.68	0.00	- 1,963.68
Issue Date: 22 Feb 18 Rate: 3.15% Call Date: 22 May 27 Call Price: 100.00 Yield to Maturity: 3.618% Maturity Date: 22 Aug 27							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
AMAZON COM INC 4.05% 08-22-2047 SEDOL: BFMLMY3							
40,000.00	97.7099000	580.50	39,083.96	39,704.40	- 620.44	0.00	- 620.44
Issue Date: 22 Feb 18 Rate: 4.05% Call Date: 22 Feb 47 Call Price: 100.00 Yield to Maturity: 4.188% Maturity Date: 22 Aug 47							
AMAZON COM INC 4.95% DUE 12-05-2044 CUSIP: 023135AQ9							
70,000.00	110.8627000	250.25	77,603.89	68,941.83	8,662.06	0.00	8,662.06
Issue Date: 5 Dec 14 Rate: 4.95% Call Date: 5 Jun 44 Call Price: 100.00 Yield to Maturity: 4.254% Maturity Date: 5 Dec 44							
AMERICAN EXPRESS CREDIT 2.375% DUE 05-26-2020 SEDOL: BYRBP19							
50,000.00	98.9513000	115.45	49,475.65	49,254.50	221.15	0.00	221.15
Issue Date: 26 May 15 Rate: 2.375% Call Date: 25 Apr 20 Call Price: 100.00 Yield to Maturity: 3.144% Maturity Date: 26 May 20							
AMERICAN INTERNATIONAL GROUP INC BNDS 3.75% DUE 07-10-2025 REG SEDOL: BXSSDR4							
70,000.00	95.7449000	1,246.88	67,021.43	69,757.10	- 2,735.67	0.00	- 2,735.67
Issue Date: 10 Jul 15 Rate: 3.75% Call Date: 10 Apr 25 Call Price: 100.00 Yield to Maturity: 4.51% Maturity Date: 10 Jul 25							
AMERN AXLE & MFG 6.625 DUE 10-15-2022 SEDOL: B78Q1F0							
25,000.00	99.0000000	349.65	24,750.00	26,562.50	- 1,812.50	0.00	- 1,812.50
Issue Date: 17 Sep 12 Rate: 6.625% Call Date: 15 Oct 19 Call Price: 101.10 Yield to Maturity: 6.925% Maturity Date: 15 Oct 22							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
AMERN EXPRESS CO 2.65 DUE 12-02-2022 SEDOL: B8DV8Y5							
49,000.00	96.7401020	104.60	47,402.65	45,540.30	1,862.35	0.00	1,862.35
Issue Date: 3 Dec 12 Rate: 2.65% Yield to Maturity: 3.548% Maturity Date: 2 Dec 22							
AMGEN INC 2.125% 05-01-2020 SEDOL: BWTM3C3							
10,000.00	98.6675000	35.42	9,866.75	9,828.00	38.75	0.00	38.75
Issue Date: 1 May 15 Rate: 2.125% Call Date: 1 Apr 20 Call Price: 100.00 Yield to Maturity: 3.152% Maturity Date: 1 May 20							
AMGEN INC 3.875 DUE 11-15-2021 CUSIP: 031162BM1							
180,000.00	101.3225000	891.25	182,380.50	181,269.00	1,111.50	0.00	1,111.50
Issue Date: 10 Nov 11 Rate: 3.875% Call Date: 15 Aug 21 Call Price: 100.00 Yield to Maturity: 3.387% Maturity Date: 15 Nov 21							
ANADARKO PETE CORP 4.85% DUE 03-15-2021 SEDOL: BD5FGF7							
48,000.00	102.3880000	685.47	49,146.24	48,470.48	675.76	0.00	675.76
Issue Date: 17 Mar 16 Rate: 4.85% Call Date: 15 Feb 21 Call Price: 100.00 Yield to Maturity: 3.71% Maturity Date: 15 Mar 21							
ANADARKO PETE CORP 6.45% DUE 09-15-2036 SEDOL: B1FGZM6							
30,000.00	107.9996000	569.75	32,399.88	34,500.30	- 2,100.42	0.00	- 2,100.42
Issue Date: 19 Sep 06 Rate: 6.45% Yield to Maturity: 5.724% Maturity Date: 15 Sep 36							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
ANADARKO PETE CORP 6.6% DUE 03-15-2046 SEDOL: BD5FGB3							
60,000.00	110.4179000	1,166.00	66,250.74	74,605.20	- 8,354.46	0.00	- 8,354.46
Issue Date: 17 Mar 16 Rate: 6.6% Call Date: 15 Sep 45 Call Price: 100.00 Yield to Maturity: 5.831% Maturity Date: 15 Mar 46							
ANTHEM INC 2.95% 12-01-2022 SEDOL: BFXCMQ7							
40,000.00	97.5238000	98.33	39,009.52	39,981.20	- 971.68	0.00	- 971.68
Issue Date: 21 Nov 17 Rate: 2.95% Call Date: 1 Nov 22 Call Price: 100.00 Yield to Maturity: 3.634% Maturity Date: 1 Dec 22							
ANTHEM INC 3.35% DUE 12-01-2024 SEDOL: BFMC2N5							
20,000.00	97.4195000	55.83	19,483.90	19,993.60	- 509.70	0.00	- 509.70
Issue Date: 21 Nov 17 Rate: 3.35% Call Date: 1 Oct 24 Call Price: 100.00 Yield to Maturity: 3.841% Maturity Date: 1 Dec 24							
ANTHEM INC 3.65% 12-01-2027 SEDOL: BFXCMS9							
50,000.00	95.5427000	152.08	47,771.35	49,423.90	- 1,652.55	0.00	- 1,652.55
Issue Date: 21 Nov 17 Rate: 3.65% Call Date: 1 Sep 27 Call Price: 100.00 Yield to Maturity: 4.256% Maturity Date: 1 Dec 27							
APACHE CORP FIXED 4.25% DUE 01-15-2044 SEDOL: BLNMSB6							
70,000.00	80.5145000	1,371.81	56,360.15	68,115.00	- 11,754.85	0.00	- 11,754.85
Issue Date: 3 Dec 12 Rate: 4.25% Call Date: 15 Jul 43 Call Price: 100.00 Yield to Maturity: 5.724% Maturity Date: 15 Jan 44							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
APACHE CORP 3.25 DUE 04-15-2022 REG SEDOL: B73KYD6							
46,000.00	97.9421960	315.61	45,053.41	45,844.06	- 790.65	0.00	- 790.65
Issue Date: 9 Apr 12 Rate: 3.25% Call Date: 15 Jan 22 Call Price: 100.00 Yield to Maturity: 3.922% Maturity Date: 15 Apr 22							
APACHE CORP 4.375% DUE 10-15-2028 SEDOL: BYZLW65							
10,000.00	93.4005000	155.55	9,340.05	9,475.50	- 135.45	0.00	- 135.45
Issue Date: 23 Aug 18 Rate: 4.375% Call Date: 15 Jul 28 Call Price: 100.00 Yield to Maturity: 5.244% Maturity Date: 15 Oct 28							
APACHE CORP 4.75% DUE 04-15-2043 SEDOL: B7XL9Z6							
10,000.00	85.7760000	100.28	8,577.60	10,559.60	- 1,982.00	0.00	- 1,982.00
Issue Date: 9 Apr 12 Rate: 4.75% Call Date: 15 Oct 42 Call Price: 100.00 Yield to Maturity: 5.854% Maturity Date: 15 Apr 43							
APACHE CORP 5.1% DUE 09-01-2040 SEDOL: B58CQJ3							
40,000.00	90.5735000	680.00	36,229.40	38,417.67	- 2,188.27	0.00	- 2,188.27
Issue Date: 20 Aug 10 Rate: 5.1% Call Date: 1 Mar 40 Call Price: 100.00 Yield to Maturity: 5.874% Maturity Date: 1 Sep 40							
APPLE INC 2.45% DUE 08-04-2026 CUSIP: 037833BZ2							
130,000.00	92.4231000	1,300.54	120,150.03	129,645.10	- 9,495.07	0.00	- 9,495.07
Issue Date: 4 Aug 16 Rate: 2.45% Call Date: 4 May 26 Call Price: 100.00 Yield to Maturity: 3.599% Maturity Date: 4 Aug 26							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
APPLE INC 2% 11-13-2020 CUSIP: 037833DJ6							
50,000.00	98.6827000	133.33	49,341.35	49,958.00	- 616.65	0.00	- 616.65
Issue Date: 13 Nov 17 Rate: 2% Yield to Maturity: 2.728% Maturity Date: 13 Nov 20							
AT&T INC 3.4% DUE 05-15-2025 SEDOL: BX2KBD8							
120,000.00	94.1653000	521.33	112,998.36	120,381.81	- 7,383.45	0.00	- 7,383.45
Issue Date: 4 May 15 Rate: 3.4% Call Date: 15 Feb 25 Call Price: 100.00 Yield to Maturity: 4.462% Maturity Date: 15 May 25							
AT&T INC 3.875% DUE 08-15-2021 SEDOL: B6QV183							
10,000.00	100.9955000	146.39	10,099.55	10,324.93	- 225.38	0.00	- 225.38
Issue Date: 18 Aug 11 Rate: 3.875% Yield to Maturity: 3.474% Maturity Date: 15 Aug 21							
AT&T INC 3% DUE 06-30-2022 SEDOL: BX2KBC7							
40,000.00	97.5251000	3.33	39,010.04	41,084.00	- 2,073.96	0.00	- 2,073.96
Issue Date: 4 May 15 Rate: 3% Call Date: 30 Apr 22 Call Price: 100.00 Yield to Maturity: 3.761% Maturity Date: 30 Jun 22							
AT&T INC 4.35% DUE 06-15-2045 SEDOL: BBNC4H4							
70,000.00	84.5067000	135.33	59,154.69	63,639.19	- 4,484.50	0.00	- 4,484.50
Issue Date: 15 Jun 13 Rate: 4.35% Call Date: 15 Dec 44 Call Price: 100.00 Yield to Maturity: 5.464% Maturity Date: 15 Jun 45							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
AT&T INC 4.45% DUE 05-15-2021 SEDOL: B662KC3							
30,000.00	102.1661000	170.58	30,649.83	33,654.60	- 3,004.77	0.00	- 3,004.77
Issue Date: 29 Apr 11 Rate: 4.45% Yield to Maturity: 3.489% Maturity Date: 15 May 21							
AT&T INC 4.5% DUE 03-09-2048 SEDOL: BD3HCY6							
49,000.00	85.5706940	686.00	41,929.64	46,143.37	- 4,213.73	0.00	- 4,213.73
Issue Date: 7 Sep 16 Rate: 4.5% Call Date: 9 Sep 47 Call Price: 100.00 Yield to Maturity: 5.498% Maturity Date: 9 Mar 48							
BANK AMER CORP BDS 4 04-01-2024 SEDOL: BLBP4G4							
60,000.00	100.5543000	600.00	60,332.58	59,822.45	510.13	0.00	510.13
Issue Date: 1 Apr 14 Rate: 4% Yield to Maturity: 3.881% Maturity Date: 1 Apr 24							
BANK AMER CORP CORP BD 4.125 DUE 01-22-2024 REG SEDOL: BJ7B570							
50,000.00	101.3627000	910.94	50,681.35	50,776.60	- 95.25	0.00	- 95.25
Issue Date: 21 Jan 14 Rate: 4.125% Yield to Maturity: 3.826% Maturity Date: 22 Jan 24							
BANK AMER CORP FLTG RT 3.593% DUE 07-21-2028 SEDOL: BF8F0V2							
40,000.00	94.8319000	638.76	37,932.76	40,080.40	- 2,147.64	0.00	- 2,147.64
Issue Date: 21 Jul 17 Rate: 3.593% Call Date: 21 Jul 27 Call Price: 100.00 Yield to Maturity: 4.322% Maturity Date: 21 Jul 28							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
BANK AMER CORP FLTG RT 6.25% DUE 09-29-2049 SEDOL: BRJSX82							
90,000.00	98.8000000	1,812.50	88,920.00	90,000.00	- 1,080.00	0.00	- 1,080.00
Issue Date: 5 Sep 14 Rate: 6.25% Call Date: 5 Sep 24 Call Price: 0.00 Yield to Maturity: 6.504% Maturity Date: 29 Sep 49							
BANK AMER CORP 3.3% DUE 01-11-2023 SEDOL: B799RR2							
30,000.00	98.4859000	467.50	29,545.77	29,646.60	- 100.83	0.00	- 100.83
Issue Date: 11 Jan 13 Rate: 3.3% Yield to Maturity: 3.708% Maturity Date: 11 Jan 23							
BANK AMER CORP 3.419% 12-20-2028 SEDOL: BF50RK8							
132,000.00	93.4150000	137.90	123,307.80	118,507.88	4,799.92	0.00	4,799.92
Issue Date: 20 Dec 17 Rate: 3.419% Call Date: 20 Dec 27 Call Price: 100.00 Yield to Maturity: 4.312% Maturity Date: 20 Dec 28							
BANK AMER CORP 4.45% DUE 03-03-2026 SEDOL: BYYD0K2							
20,000.00	98.8595000	291.72	19,771.90	21,244.80	- 1,472.90	0.00	- 1,472.90
Issue Date: 3 Mar 16 Rate: 4.45% Yield to Maturity: 4.638% Maturity Date: 3 Mar 26							
BANK AMER CORP 4% DUE 01-22-2025 SEDOL: BVV2M05							
150,000.00	97.4146000	2,650.00	146,121.90	148,737.60	- 2,615.70	0.00	- 2,615.70
Issue Date: 22 Jan 15 Rate: 4% Yield to Maturity: 4.492% Maturity Date: 22 Jan 25							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
BANK AMER CORP 5% DUE 01-21-2044 SEDOL: BJ7B592							
160,000.00	103.4870000	3,555.56	165,579.20	164,610.03	969.17	0.00	969.17
Issue Date: 21 Jan 14 Rate: 5% Yield to Maturity: 4.76% Maturity Date: 21 Jan 44							
BANK OF AMER CORP FLTG RT 6.1% DUE 12-29-2049 SEDOL: BWCN5X8							
40,000.00	98.5000000	704.89	39,400.00	44,050.00	- 4,650.00	0.00	- 4,650.00
Issue Date: 17 Mar 15 Rate: 6.1% Call Date: 17 Mar 25 Call Price: 100.00 Yield to Maturity: 6.394% Maturity Date: 29 Dec 49							
BANK OF AMERICA CORP 3.004% 12-20-2023 SEDOL: BG37Y96							
169,000.00	97.2007990	155.12	164,269.35	168,079.14	- 3,809.79	0.00	- 3,809.79
Issue Date: 20 Dec 17 Rate: 3.004% Call Date: 20 Dec 22 Call Price: 100.00 Yield to Maturity: 3.77% Maturity Date: 20 Dec 23							
BANK OF AMERICA CORP BNDS 4.2 DUE 08-26-2024 SEDOL: BQK7V65							
140,000.00	99.1800000	2,041.67	138,852.00	140,019.60	- 1,167.60	0.00	- 1,167.60
Issue Date: 26 Aug 14 Rate: 4.2% Yield to Maturity: 4.364% Maturity Date: 26 Aug 24							
BANK OF AMERICA CORP 2.6 DUE 01-15-2019 SEDOL: BG49KX7							
16,000.00	99.9805000	191.82	15,996.88	15,997.28	- 0.40	0.00	- 0.40
Rate: 2.6% Yield to Maturity: 3.078% Maturity Date: 15 Jan 19							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
BANK OF AMERICA CORP 3.55% 03-05-2024 SEDOL: BFN8M10							
90,000.00	98.7906000	1,029.50	88,911.54	90,000.00	- 1,088.46	0.00	- 1,088.46
Issue Date: 5 Mar 18 Rate: 3.55% Call Date: 5 Mar 23 Call Price: 100.00 Yield to Maturity: 3.865% Maturity Date: 5 Mar 24							
BECTON DICKINSON & 3.363% DUE 06-06-2024 SEDOL: BF2MPF8							
100,000.00	96.0477000	233.54	96,047.70	99,969.70	- 3,922.00	0.00	- 3,922.00
Issue Date: 6 Jun 17 Rate: 3.363% Call Date: 6 Apr 24 Call Price: 100.00 Yield to Maturity: 4.184% Maturity Date: 6 Jun 24							
BECTON DICKINSON & 3.734% DUE 12-15-2024 SEDOL: BTDD0Y2							
33,000.00	96.5996060	54.77	31,877.87	34,863.72	- 2,985.85	0.00	- 2,985.85
Issue Date: 15 Dec 14 Rate: 3.734% Call Date: 15 Sep 24 Call Price: 100.00 Yield to Maturity: 4.389% Maturity Date: 15 Dec 24							
BECTON DICKINSON & 4.685% DUE 12-15-2044 SEDOL: BTDFT52							
20,000.00	93.5964000	41.64	18,719.28	19,750.80	- 1,031.52	0.00	- 1,031.52
Issue Date: 15 Dec 14 Rate: 4.685% Call Date: 15 Jun 44 Call Price: 100.00 Yield to Maturity: 5.134% Maturity Date: 15 Dec 44							
BOEING CAP CORP 4.7% DUE 10-27-2019 SEDOL: BFZDD98							
40,000.00	101.2439000	334.22	40,497.56	39,971.60	525.96	0.00	525.96
Issue Date: 27 Oct 09 Rate: 4.7% Yield to Maturity: 3.152% Maturity Date: 27 Oct 19							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
BOEING CO SR NT 4.875 DUE 02-15-2020 SEDOL: BBM4N85							
10,000.00	102.1470000	184.17	10,214.70	9,895.80	318.90	0.00	318.90
Issue Date: 28 Jul 09 Rate: 4.875% Yield to Maturity: 2.914% Maturity Date: 15 Feb 20							
BOEING CO SR NT 6 DUE 03-15-2019 SEDOL: BG48P17							
50,000.00	100.4838000	883.33	50,241.90	49,233.00	1,008.90	0.00	1,008.90
Issue Date: 13 Mar 09 Rate: 6% Yield to Maturity: 3.57% Maturity Date: 15 Mar 19							
BP CAP MKTS AMER INC 3.119% 05-04-2026 SEDOL: BH4K3S3							
30,000.00	94.0331000	148.15	28,209.93	30,113.60	- 1,903.67	0.00	- 1,903.67
Issue Date: 4 Nov 18 Rate: 3.119% Call Date: 4 Feb 26 Call Price: 100.00 Yield to Maturity: 4.067% Maturity Date: 4 May 26							
BP CAP MKTS AMER INC 3.216% 11-28-2023 SEDOL: BHNZLG3							
100,000.00	98.5570000	294.80	98,557.00	100,000.00	- 1,443.00	0.00	- 1,443.00
Issue Date: 28 Nov 18 Rate: 3.216% Call Date: 28 Sep 23 Call Price: 100.00 Yield to Maturity: 3.538% Maturity Date: 28 Nov 23							
BROADCOM CORP / BROADCOM CAYMAN FIN LTD 3.125% 01-15-2025 SEDOL: BDRTGQ8							
50,000.00	90.2761000	720.49	45,138.05	48,621.20	- 3,483.15	0.00	- 3,483.15
Issue Date: 17 Oct 17 Rate: 3.125% Call Date: 15 Nov 24 Call Price: 100.00 Yield to Maturity: 5.011% Maturity Date: 15 Jan 25							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
CARDINAL HLTH INC 2.616% DUE 06-15-2022 SEDOL: BZ4DMC5							
30,000.00	96.3335000	34.88	28,900.05	30,000.00	- 1,099.95	0.00	- 1,099.95
Issue Date: 12 Jun 17 Rate: 2.616% Call Date: 15 May 22 Call Price: 100.00 Yield to Maturity: 3.757% Maturity Date: 15 Jun 22							
CARDINAL HLTH INC 3.079% DUE 06-15-2024 SEDOL: BZ4DM81							
40,000.00	93.9057000	54.74	37,562.28	40,000.00	- 2,437.72	0.00	- 2,437.72
Issue Date: 12 Jun 17 Rate: 3.079% Call Date: 15 Apr 24 Call Price: 100.00 Yield to Maturity: 4.346% Maturity Date: 15 Jun 24							
CAROLINA PWR & LT CO 1ST MTG BD 3 9-15-2021 SEDOL: B6TJFV5							
160,000.00	100.1428000	1,413.33	160,228.48	160,214.40	14.08	0.00	14.08
Issue Date: 15 Sep 11 Rate: 3% Call Date: 15 Jun 21 Call Price: 100.00 Yield to Maturity: 2.944% Maturity Date: 15 Sep 21							
CATHOLIC HEALTH INITIATI 4.35 DUE 11-01-2042 SEDOL: B8BB1R1							
10,000.00	90.4559000	72.50	9,045.59	8,901.80	143.79	0.00	143.79
Issue Date: 31 Oct 12 Rate: 4.35% Call Date: 1 Nov 40 Call Price: 33.33 Yield to Maturity: 5.059% Maturity Date: 1 Nov 42							
CCO HLDGS LLC / 5.125% DUE 02-15-2023 SEDOL: B90VDV7							
40,000.00	97.5000000	774.44	39,000.00	39,900.00	- 900.00	0.00	- 900.00
Issue Date: 17 Dec 12 Rate: 5.125% Call Date: 15 Feb 20 Call Price: 100.85 Yield to Maturity: 5.814% Maturity Date: 15 Feb 23							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
CELGENE CORP FIXED 2.25% DUE 08-15-2021 SEDOL: BF16ZY0							
40,000.00	96.9467000	340.00	38,778.68	38,584.00	194.68	0.00	194.68
Issue Date: 10 Aug 17 Rate: 2.25% Yield to Maturity: 3.478% Maturity Date: 15 Aug 21							
CELGENE CORP 3.55% DUE 08-15-2022 CUSIP: 151020AR5							
20,000.00	98.9016000	268.22	19,780.32	19,945.80	- 165.48	0.00	- 165.48
Issue Date: 12 Aug 15 Rate: 3.55% Yield to Maturity: 3.877% Maturity Date: 15 Aug 22							
CELGENE CORP 3.875% DUE 08-15-2025 CUSIP: 151020AS3							
90,000.00	96.2662000	1,317.50	86,639.58	89,150.87	- 2,511.29	0.00	- 2,511.29
Issue Date: 12 Aug 15 Rate: 3.875% Call Date: 15 May 25 Call Price: 100.00 Yield to Maturity: 4.533% Maturity Date: 15 Aug 25							
CELGENE CORP 5% DUE 08-15-2045 SEDOL: BYQH7V2							
20,000.00	92.4683000	377.78	18,493.66	19,974.62	- 1,480.96	0.00	- 1,480.96
Issue Date: 12 Aug 15 Rate: 5% Call Date: 15 Feb 45 Call Price: 100.00 Yield to Maturity: 5.544% Maturity Date: 15 Aug 45							
CENTENE CORP DEL 4.75% DUE 05-15-2022 SEDOL: BLYL2Q5							
20,000.00	98.7500000	121.39	19,750.00	20,625.00	- 875.00	0.00	- 875.00
Issue Date: 29 Apr 14 Rate: 4.75% Call Date: 15 May 19 Call Price: 102.38 Yield to Maturity: 5.157% Maturity Date: 15 May 22							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
CENTENE CORP DEL 5.625% DUE 02-15-2021 SEDOL: BD0Q9T0							
10,000.00	100.2500000	212.50	10,025.00	10,275.00	- 250.00	0.00	- 250.00
Issue Date: 11 Feb 16 Rate: 5.625% Call Date: 15 Feb 20 Call Price: 100.00 Yield to Maturity: 5.495% Maturity Date: 15 Feb 21							
CENTENE CORP DEL 6.125% DUE 02-15-2024 SEDOL: BD0Q9P6							
50,000.00	102.3750000	1,156.94	51,187.50	51,875.00	- 687.50	0.00	- 687.50
Issue Date: 11 Feb 16 Rate: 6.125% Call Date: 15 Feb 20 Call Price: 103.06 Yield to Maturity: 5.584% Maturity Date: 15 Feb 24							
CHARTER 3.579% DUE 07-23-2020 CUSIP: 161175AX2							
50,000.00	99.8922000	785.39	49,946.10	50,156.50	- 210.40	0.00	- 210.40
Issue Date: 23 Jul 16 Rate: 3.579% Call Date: 23 Jun 20 Call Price: 100.00 Yield to Maturity: 3.65% Maturity Date: 23 Jul 20							
CHARTER 4.908% DUE 07-23-2025 SEDOL: BZ06JV6							
170,000.00	99.4360000	3,661.91	169,041.20	185,935.80	- 16,894.60	0.00	- 16,894.60
Issue Date: 23 Jul 16 Rate: 4.908% Call Date: 23 Apr 25 Call Price: 100.00 Yield to Maturity: 5.009% Maturity Date: 23 Jul 25							
CHARTER 5.375% DUE 04-01-2038 SEDOL: BFY3CF8							
10,000.00	93.1023000	134.38	9,310.23	10,071.30	- 761.07	0.00	- 761.07
Issue Date: 17 Apr 18 Rate: 5.375% Call Date: 1 Oct 37 Call Price: 100.00 Yield to Maturity: 5.982% Maturity Date: 1 Apr 38							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
CHARTER 6.834% DUE 10-23-2055 SEDOL: BD3JMW0							
10,000.00	101.6963000	129.09	10,169.63	11,230.30	- 1,060.67	0.00	- 1,060.67
Issue Date: 23 Oct 16 Rate: 6.834% Call Date: 23 Apr 55 Call Price: 100.00 Yield to Maturity: 6.708% Maturity Date: 23 Oct 55							
CHENIERE CORPUS CHRISTI HLDGS LLC 5.125% 06-30-2027 SEDOL: BDRJN78							
40,000.00	94.4050000	5.69	37,762.00	40,000.00	- 2,238.00	0.00	- 2,238.00
Issue Date: 19 May 17 Rate: 5.125% Call Date: 1 Jan 27 Call Price: 100.00 Yield to Maturity: 5.974% Maturity Date: 30 Jun 27							
CHES ENERGY CORP 6.125% DUE 02-15-2021 SEDOL: B3X59Q1							
50,000.00	94.0000000	1,156.94	47,000.00	53,517.86	- 6,517.86	0.00	- 6,517.86
Issue Date: 11 Feb 11 Rate: 6.125% Yield to Maturity: 9.299% Maturity Date: 15 Feb 21							
CHEVRON CORP NEW 2.954% DUE 05-16-2026 SEDOL: BYP8MZ5							
110,000.00	96.2676000	406.18	105,894.36	110,000.00	- 4,105.64	0.00	- 4,105.64
Issue Date: 16 May 16 Rate: 2.954% Call Date: 16 Feb 26 Call Price: 100.00 Yield to Maturity: 3.533% Maturity Date: 16 May 26							
CIMAREX ENERGY CO 3.9% 05-15-2027 SEDOL: BF3CK63							
110,000.00	92.7940000	548.17	102,073.40	111,026.30	- 8,952.90	0.00	- 8,952.90
Issue Date: 10 Apr 17 Rate: 3.9% Call Date: 15 Feb 27 Call Price: 100.00 Yield to Maturity: 4.962% Maturity Date: 15 May 27							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
CINTAS CORP NO 2 2.9% DUE 04-01-2022 SEDOL: BDC4N67							
40,000.00	98.3646000	290.00	39,345.84	40,120.60	- 774.76	0.00	- 774.76
Issue Date: 14 Mar 17 Rate: 2.9% Call Date: 1 Mar 22 Call Price: 100.00 Yield to Maturity: 3.435% Maturity Date: 1 Apr 22							
CINTAS CORP NO 2 3.7% DUE 04-01-2027 SEDOL: BD096S7							
50,000.00	97.6660000	462.50	48,833.00	49,981.80	- 1,148.80	0.00	- 1,148.80
Issue Date: 14 Mar 17 Rate: 3.7% Call Date: 1 Jan 27 Call Price: 100.00 Yield to Maturity: 4.035% Maturity Date: 1 Apr 27							
CIT GROUP INC NEW FIXED 5.25% DUE 03-07-2025 SEDOL: BYZQMH1							
20,000.00	97.7500000	326.67	19,550.00	20,550.00	- 1,000.00	0.00	- 1,000.00
Issue Date: 9 Mar 18 Rate: 5.25% Call Date: 7 Dec 24 Call Price: 100.00 Yield to Maturity: 5.685% Maturity Date: 7 Mar 25							
CITIGROUP INC DEP SHS REPSTG 5.95 12-29-2049 CUSIP: 172967GD7							
60,000.00	91.2600000	1,497.42	54,756.00	60,000.00	- 5,244.00	0.00	- 5,244.00
Issue Date: 29 Oct 12 Rate: 5.95% Call Date: 30 Jan 23 Call Price: 100.00 Yield to Maturity: 8.527% Maturity Date: 29 Jul 49							
CITIGROUP INC FLTG RT 5.35% DUE 12-31-2049 CUSIP: 172967GR6							
60,000.00	89.8750000	410.17	53,925.00	60,000.00	- 6,075.00	0.00	- 6,075.00
Issue Date: 30 Apr 13 Rate: 5.35% Call Date: 15 May 24 Call Price: 100.00 Yield to Maturity: 8.146% Maturity Date: 31 Dec 49							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
CITIGROUP INC FLTG RT 5.9% DUE 12-29-2049 CUSIP: 172967GF2							
30,000.00	93.2000000	668.67	27,960.00	30,000.00	- 2,040.00	0.00	- 2,040.00
Issue Date: 13 Dec 12 Rate: 5.9% Call Date: 15 Feb 23 Call Price: 100.00 Yield to Maturity: 7.86% Maturity Date: 29 Dec 49							
CITIGROUP INC NT VAR RATE 12-31-2049 REG CUSIP: 172967JM4							
230,000.00	90.5000000	1,748.64	208,150.00	230,000.00	- 21,850.00	0.00	- 21,850.00
Issue Date: 24 Apr 15 Rate: 5.95% Call Date: 15 May 26 Call Price: 100.00 Yield to Maturity: 7.872% Maturity Date: 31 Dec 49							
CITIGROUP INC VAR RT DUE 12-29-2049 SEDOL: BLWX1S8							
80,000.00	92.2500000	644.00	73,800.00	79,912.50	- 6,112.50	0.00	- 6,112.50
Issue Date: 30 Apr 14 Rate: 6.3% Call Date: 15 May 24 Call Price: 0.00 Yield to Maturity: 8.105% Maturity Date: 29 Dec 49							
CITIGROUP INC 3.5% DUE 05-15-2023 SEDOL: BFMYZM1							
80,000.00	98.1745000	357.78	78,539.60	77,116.12	1,423.48	0.00	1,423.48
Issue Date: 14 May 13 Rate: 3.5% Yield to Maturity: 3.958% Maturity Date: 15 May 23							
CITIGROUP INC 4.05% DUE 07-30-2022 SEDOL: BDZRH27							
80,000.00	100.4546000	1,359.00	80,363.68	83,073.83	- 2,710.15	0.00	- 2,710.15
Issue Date: 8 Feb 13 Rate: 4.05% Yield to Maturity: 3.912% Maturity Date: 30 Jul 22							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
CITIGROUP INC 4.3% DUE 11-20-2026 SEDOL: BSPCB69							
30,000.00	96.1621000	146.92	28,848.63	30,395.10	- 1,546.47	0.00	- 1,546.47
Issue Date: 20 Nov 14 Rate: 4.3% Yield to Maturity: 4.892% Maturity Date: 20 Nov 26							
CITIGROUP INC 4.4% DUE 06-10-2025 SEDOL: BYZZP79							
60,000.00	97.8644000	154.00	58,718.64	59,832.80	- 1,114.16	0.00	- 1,114.16
Issue Date: 10 Jun 15 Rate: 4.4% Yield to Maturity: 4.789% Maturity Date: 10 Jun 25							
CITIGROUP INC 4.45% DUE 09-29-2027 SEDOL: BY7RB31							
140,000.00	96.3817000	1,592.11	134,934.38	140,586.20	- 5,651.82	0.00	- 5,651.82
Issue Date: 29 Sep 15 Rate: 4.45% Yield to Maturity: 4.964% Maturity Date: 29 Sep 27							
CITIGROUP INC 4.5% DUE 01-14-2022 SEDOL: BBPV6C8							
160,000.00	102.1734000	3,340.00	163,477.44	154,534.40	8,943.04	0.00	8,943.04
Issue Date: 1 Nov 11 Rate: 4.5% Yield to Maturity: 3.736% Maturity Date: 14 Jan 22							
CITIGROUP INC 4.65% DUE 07-30-2045 SEDOL: BYTHPH1							
182,000.00	97.4033020	3,549.76	177,274.01	182,371.28	- 5,097.27	0.00	- 5,097.27
Issue Date: 30 Jul 15 Rate: 4.65% Yield to Maturity: 4.824% Maturity Date: 30 Jul 45							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
CITIGROUP INC 4.75% DUE 05-18-2046 SEDOL: BDGLCL2							
10,000.00	92.4459000	56.74	9,244.59	10,047.50	- 802.91	0.00	- 802.91
Issue Date: 18 May 16 Rate: 4.75% Yield to Maturity: 5.274% Maturity Date: 18 May 46							
CITIGROUP INC 5.3 DUE 05-06-2044 SEDOL: BMH4H85							
31,000.00	99.6585160	251.01	30,894.14	32,400.04	- 1,505.90	0.00	- 1,505.90
Issue Date: 6 May 14 Rate: 5.3% Yield to Maturity: 5.324% Maturity Date: 6 May 44							
CITIGROUP INC 5.5% DUE 09-13-2025 SEDOL: BDT7Y00							
100,000.00	104.9389000	1,650.00	104,938.90	100,108.20	4,830.70	0.00	4,830.70
Issue Date: 13 Sep 13 Rate: 5.5% Yield to Maturity: 4.633% Maturity Date: 13 Sep 25							
CITIGROUP INC 8.125% DUE 07-15-2039 SEDOL: B8G0DX3							
16,000.00	138.7351250	599.44	22,197.62	23,083.98	- 886.36	0.00	- 886.36
Issue Date: 23 Jul 09 Rate: 8.125% Yield to Maturity: 5.068% Maturity Date: 15 Jul 39							
COMCAST CORP NEW 3.15% DUE 03-01-2026 CUSIP: 20030NBS9							
20,000.00	95.6814000	210.00	19,136.28	19,015.80	120.48	0.00	120.48
Issue Date: 23 Feb 16 Rate: 3.15% Call Date: 1 Dec 25 Call Price: 100.00 Yield to Maturity: 3.845% Maturity Date: 1 Mar 26							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
COMCAST CORP NEW 3.95% 10-15-2025 CUSIP: 20030NCS8							
120,000.00	101.1837000	1,132.34	121,420.44	119,852.40	1,568.04	0.00	1,568.04
Issue Date: 5 Oct 18 Rate: 3.95% Call Date: 15 Aug 25 Call Price: 100.00 Yield to Maturity: 3.75% Maturity Date: 15 Oct 25							
COMCAST CORP NEW 4.15% DUE 10-15-2028 CUSIP: 20030NCT6							
190,000.00	101.5433000	1,883.64	192,932.27	190,160.40	2,771.87	0.00	2,771.87
Issue Date: 5 Oct 18 Rate: 4.15% Call Date: 15 Jul 28 Call Price: 100.00 Yield to Maturity: 3.958% Maturity Date: 15 Oct 28							
COMCAST CORP NEW 4.2% DUE 08-15-2034 SEDOL: BPYD9Q8							
50,000.00	96.4198000	793.33	48,209.90	50,386.00	- 2,176.10	0.00	- 2,176.10
Issue Date: 12 Aug 14 Rate: 4.2% Call Date: 15 Feb 34 Call Price: 100.00 Yield to Maturity: 4.522% Maturity Date: 15 Aug 34							
COMCAST CORP NEW 4.25% DUE 10-15-2030 CUSIP: 20030NCU3							
50,000.00	101.1308000	507.64	50,565.40	49,937.20	628.20	0.00	628.20
Issue Date: 5 Oct 18 Rate: 4.25% Call Date: 15 Jul 30 Call Price: 100.00 Yield to Maturity: 4.127% Maturity Date: 15 Oct 30							
COMCAST CORP NEW 5.65% DUE 06-15-2035 SEDOL: B0B7ZQ0							
10,000.00	109.6282000	25.11	10,962.82	10,305.90	656.92	0.00	656.92
Issue Date: 9 Jun 05 Rate: 5.65% Yield to Maturity: 4.797% Maturity Date: 15 Jun 35							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
COMCAST CORP 3.7% 04-15-2024 CUSIP: 20030NCR0							
40,000.00	100.6105000	353.55	40,244.20	39,888.80	355.40	0.00	355.40
Issue Date: 5 Oct 18 Rate: 3.7% Call Date: 15 Mar 24 Call Price: 100.00 Yield to Maturity: 3.571% Maturity Date: 15 Apr 24							
COMCAST CORP 4.7% 10-15-2048 SEDOL: BGV15K8							
20,000.00	101.0881000	224.55	20,217.62	19,684.60	533.02	0.00	533.02
Issue Date: 5 Oct 18 Rate: 4.7% Call Date: 15 Apr 48 Call Price: 100.00 Yield to Maturity: 4.632% Maturity Date: 15 Oct 48							
CONCHO RESOURCES INC 4.3% 06-18-2028 CUSIP: 20605PAK7							
40,000.00	97.8201000	855.22	39,128.04	39,864.00	- 735.96	0.00	- 735.96
Issue Date: 2 Jul 18 Rate: 4.3% Call Date: 15 May 28 Call Price: 100.00 Yield to Maturity: 4.582% Maturity Date: 15 Aug 28							
CONOCO INC 6.95% DUE 04-15-2029 SEDOL: B2PJ1B3							
70,000.00	123.6508000	1,027.06	86,555.56	76,395.41	10,160.15	0.00	10,160.15
Issue Date: 20 Apr 99 Rate: 6.95% Yield to Maturity: 4.107% Maturity Date: 15 Apr 29							
CONSTELLATION 4.75% DUE 11-15-2024 SEDOL: BRSG3M1							
50,000.00	103.6036000	303.47	51,801.80	52,062.50	- 260.70	0.00	- 260.70
Issue Date: 3 Nov 14 Rate: 4.75% Yield to Maturity: 4.054% Maturity Date: 15 Nov 24							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
CONTL RES INC FIXED 3.8% DUE 06-01-2024 SEDOL: BZ02873							
10,000.00	94.6669000	31.67	9,466.69	9,456.50	10.19	0.00	10.19
Issue Date: 19 May 14 Rate: 3.8% Call Date: 1 Mar 24 Call Price: 100.00 Yield to Maturity: 4.934% Maturity Date: 1 Jun 24							
CONTL RES INC 4.375% DUE 01-15-2028 SEDOL: BF19CF9							
20,000.00	94.0762000	403.47	18,815.24	19,614.60	- 799.36	0.00	- 799.36
Issue Date: 8 Dec 17 Rate: 4.375% Call Date: 15 Oct 27 Call Price: 100.00 Yield to Maturity: 5.205% Maturity Date: 15 Jan 28							
CVS HEALTH CORP 2.75% DUE 12-01-2022 SEDOL: B90QJ25							
100,000.00	96.2406000	229.17	96,240.60	99,861.00	- 3,620.40	0.00	- 3,620.40
Issue Date: 29 Nov 12 Rate: 2.75% Call Date: 1 Sep 22 Call Price: 100.00 Yield to Maturity: 3.792% Maturity Date: 1 Dec 22							
CVS HEALTH CORP 3.7% DUE 03-09-2023 SEDOL: BF4JKN0							
60,000.00	98.9295000	690.67	59,357.70	59,462.40	- 104.70	0.00	- 104.70
Issue Date: 9 Mar 18 Rate: 3.7% Call Date: 9 Feb 23 Call Price: 100.00 Yield to Maturity: 3.979% Maturity Date: 9 Mar 23							
CVS HEALTH CORP 3.875% DUE 07-20-2025 SEDOL: BYPFB82							
44,000.00	97.4500000	762.51	42,878.00	43,557.36	- 679.36	0.00	- 679.36
Issue Date: 20 Jul 15 Rate: 3.875% Call Date: 20 Apr 25 Call Price: 100.00 Yield to Maturity: 4.326% Maturity Date: 20 Jul 25							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
CVS HEALTH CORP 4.1% DUE 03-25-2025 SEDOL: BF4JKP2							
60,000.00	99.0022000	656.00	59,401.32	59,412.60	- 11.28	0.00	- 11.28
Issue Date: 9 Mar 18 Rate: 4.1% Call Date: 25 Jan 25 Call Price: 100.00 Yield to Maturity: 4.283% Maturity Date: 25 Mar 25							
CVS HEALTH CORP 4.3% DUE 03-25-2028 SEDOL: BF3V2P3							
380,000.00	97.7609000	4,357.33	371,491.42	374,912.70	- 3,421.28	0.00	- 3,421.28
Issue Date: 9 Mar 18 Rate: 4.3% Call Date: 25 Dec 27 Call Price: 100.00 Yield to Maturity: 4.6% Maturity Date: 25 Mar 28							
CVS HEALTH CORP 5.125% DUE 07-20-2045 SEDOL: BYPFC45							
40,000.00	97.3409000	916.81	38,936.36	40,934.57	- 1,998.21	0.00	- 1,998.21
Issue Date: 20 Jul 15 Rate: 5.125% Yield to Maturity: 5.313% Maturity Date: 20 Jul 45							
CVS HEALTH CORP 6.943% DUE 01-10-2030 SEDOL: B3TDF49							
68,509.44	111.0959020	277.47	76,111.18	68,509.43	7,601.75	0.00	7,601.75
Issue Date: 10 Jun 09 Rate: 6.943% Yield to Maturity: 4.838% Maturity Date: 10 Jan 30							
DEERE JOHN CAP CORP 1.7 01-15-2020 SEDOL: B8DXN13							
30,000.00	98.6952000	235.17	29,608.56	28,389.60	1,218.96	0.00	1,218.96
Issue Date: 12 Oct 12 Rate: 1.7% Yield to Maturity: 2.985% Maturity Date: 15 Jan 20							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
DEERE JOHN CAP CORP 2.25 DUE 04-17-2019 SEDOL: B819852							
50,000.00	99.7753000	231.25	49,887.65	50,091.72	- 204.07	0.00	- 204.07
Issue Date: 17 Apr 12 Rate: 2.25% Yield to Maturity: 3.007% Maturity Date: 17 Apr 19							
DELTA AIR LINES 6.821% DUE 02-10-2024 SEDOL: B2R0761							
35,511.73	107.3699870	948.72	38,128.94	35,511.71	2,617.23	0.00	2,617.23
Issue Date: 10 Feb 08 Rate: 6.821% Yield to Maturity: 4.118% Maturity Date: 10 Feb 24							
DEVON ENERGY CORP 3.25% DUE 05-15-2022 SEDOL: B76V362							
110,000.00	97.4450000	456.81	107,189.50	103,357.50	3,832.00	0.00	3,832.00
Issue Date: 14 May 12 Rate: 3.25% Call Date: 15 Feb 22 Call Price: 100.00 Yield to Maturity: 4.068% Maturity Date: 15 May 22							
DEVON ENERGY CORP 5.6 DUE 07-15-2041 SEDOL: B3Q7W10							
30,000.00	94.8203000	774.67	28,446.09	30,597.85	- 2,151.76	0.00	- 2,151.76
Issue Date: 12 Jul 11 Rate: 5.6% Call Date: 15 Jan 41 Call Price: 100.00 Yield to Maturity: 6.023% Maturity Date: 15 Jul 41							
DEVON ENERGY CORP 5.85% DUE 12-15-2025 SEDOL: BYQ1PX2							
10,000.00	106.0634000	26.00	10,606.34	10,612.80	- 6.46	0.00	- 6.46
Issue Date: 15 Dec 15 Rate: 5.85% Call Date: 15 Sep 25 Call Price: 100.00 Yield to Maturity: 4.813% Maturity Date: 15 Dec 25							

Asset Detail - Base Currency

Description/Asset ID / Investment Mgr ID / Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	Translation	Total

Fixed Income

Corporate bonds

DIAMOND 1 FIN CORP 3.48% DUE 06-01-2019 SEDOL: BD96MF8

210,000.00	99.7045000	609.00	209,379.45	211,204.20	- 1,824.75	0.00	- 1,824.75

Issue Date: 1 Jun 16 Rate: 3.48% Yield to Maturity: 4.191% Maturity Date: 1 Jun 19

DIAMOND 1 FIN CORP 4.42% DUE 06-15-2021 SEDOL: BD96MQ9

190,000.00	99.8350000	373.24	189,686.50	192,267.31	- 2,580.81	0.00	- 2,580.81

Issue Date: 1 Jun 16 Rate: 4.42% Call Date: 15 May 21 Call Price: 100.00 Yield to Maturity: 4.491% Maturity Date: 15 Jun 21

DISH DBS CORP 5.875% 11-15-2024 SEDOL: BVRZ8M2

115,000.00	80.5000000	863.30	92,575.00	111,475.00	- 18,900.00	0.00	- 18,900.00

Issue Date: 20 Nov 14 Rate: 5.875% Yield to Maturity: 10.391% Maturity Date: 15 Nov 24

DISH DBS CORP 5.875% DUE 07-15-2022 SEDOL: B8HNVJ3

30,000.00	92.0000000	812.71	27,600.00	30,650.00	- 3,050.00	0.00	- 3,050.00

Issue Date: 9 Oct 12 Rate: 5.875% Yield to Maturity: 8.541% Maturity Date: 15 Jul 22

DUKE ENERGY 5.3% DUE 02-15-2040 SEDOL: B432721

130,000.00	113.7524000	2,602.89	147,878.12	158,434.90	- 10,556.78	0.00	- 10,556.78

Issue Date: 19 Nov 09 Rate: 5.3% Yield to Maturity: 4.302% Maturity Date: 15 Feb 40

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
EATON CORP OHIO 2.75% DUE 11-02-2022 SEDOL: BH4XWD0							
110,000.00	97.2593000	495.76	106,985.23	109,378.42	- 2,393.19	0.00	- 2,393.19
Issue Date: 2 Nov 13 Rate: 2.75% Yield to Maturity: 3.519% Maturity Date: 2 Nov 22							
EATON CORP OHIO 4.15 DUE 11-02-2042 REG SEDOL: BGLPFR7							
70,000.00	93.8778000	476.10	65,714.46	70,572.40	- 4,857.94	0.00	- 4,857.94
Issue Date: 2 Nov 13 Rate: 4.15% Yield to Maturity: 4.574% Maturity Date: 2 Nov 42							
EL PASO NAT GAS CO 8.375% DUE 06-15-2032 SEDOL: 2787237							
110,000.00	120.7220000	409.44	132,794.20	128,194.00	4,600.20	0.00	4,600.20
Issue Date: 15 Jun 03 Rate: 8.375% Call Date: 14 Jun 32 Call Price: 100.00 Yield to Maturity: 6.095% Maturity Date: 15 Jun 32							
ENERGY TRANSFER 4.95% DUE 06-15-2028 CUSIP: 29278NAF0							
10,000.00	97.8413000	22.00	9,784.13	10,235.80	- 451.67	0.00	- 451.67
Issue Date: 8 Jun 18 Rate: 4.95% Call Date: 15 Mar 28 Call Price: 100.00 Yield to Maturity: 5.242% Maturity Date: 15 Jun 28							
ENTERPRISE PRODS 4.15% DUE 10-16-2028 SEDOL: BF39WG8							
30,000.00	99.4961000	276.67	29,848.83	29,849.20	- 0.37	0.00	- 0.37
Issue Date: 11 Oct 18 Rate: 4.15% Call Date: 16 Jul 28 Call Price: 100.00 Yield to Maturity: 4.213% Maturity Date: 16 Oct 28							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
ENTERPRISE PRODS 5.7% DUE 02-15-2042 SEDOL: B56MMZ3							
20,000.00	106.3609000	430.67	21,272.18	20,553.54	718.64	0.00	718.64
Issue Date: 24 Aug 11 Rate: 5.7% Yield to Maturity: 5.223% Maturity Date: 15 Feb 42							
EOG RES INC 4.15% DUE 01-15-2026 SEDOL: BYV01X6							
40,000.00	102.6374000	765.44	41,054.96	42,708.00	- 1,653.04	0.00	- 1,653.04
Issue Date: 14 Jan 16 Rate: 4.15% Call Date: 15 Oct 25 Call Price: 100.00 Yield to Maturity: 3.721% Maturity Date: 15 Jan 26							
EXELON CORP 5.625% DUE 06-15-2035 SEDOL: B0LK7L8							
100,000.00	107.8747000	250.00	107,874.70	89,339.50	18,535.20	0.00	18,535.20
Issue Date: 9 Jun 05 Rate: 5.625% Yield to Maturity: 4.921% Maturity Date: 15 Jun 35							
EXXON MOBIL CORP 3.043% DUE 03-01-2026 SEDOL: BYYD0F7							
150,000.00	97.5567000	1,521.50	146,335.05	151,205.92	- 4,870.87	0.00	- 4,870.87
Issue Date: 3 Mar 16 Rate: 3.043% Call Date: 1 Dec 25 Call Price: 100.00 Yield to Maturity: 3.43% Maturity Date: 1 Mar 26							
FIRSTENERGY CORP 3.9% 07-15-2027 SEDOL: BDC3P91							
120,000.00	96.9209000	2,158.00	116,305.08	120,357.60	- 4,052.52	0.00	- 4,052.52
Issue Date: 21 Jun 17 Rate: 3.9% Call Date: 15 Apr 27 Call Price: 100.00 Yield to Maturity: 4.335% Maturity Date: 15 Jul 27							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
FIRSTENERGY CORP 4.25 DUE 03-15-2023 SEDOL: B9DM5H7							
130,000.00	101.5999000	1,626.81	132,079.87	127,591.19	4,488.68	0.00	4,488.68
Issue Date: 5 Mar 13 Rate: 4.25% Call Date: 15 Dec 22 Call Price: 100.00 Yield to Maturity: 3.833% Maturity Date: 15 Mar 23							
FIRSTENERGY CORP 7.375% DUE 11-15-2031 SEDOL: 2819486							
370,000.00	126.3549000	3,486.74	467,513.13	415,165.99	52,347.14	0.00	52,347.14
Issue Date: 15 Nov 01 Rate: 7.375% Call Date: 14 Nov 31 Call Price: 100.00 Yield to Maturity: 4.633% Maturity Date: 15 Nov 31							
FORD MTR CR CO LLC 3.2% DUE 01-15-2021 SEDOL: BZBZM02							
200,000.00	96.9755000	2,951.11	193,951.00	198,636.00	- 4,685.00	0.00	- 4,685.00
Issue Date: 9 Nov 15 Rate: 3.2% Yield to Maturity: 4.774% Maturity Date: 15 Jan 21							
FREEPORT-MCMORAN INC 6.875% 02-15-2023 SEDOL: BF5SP75							
10,000.00	103.1250000	259.72	10,312.50	11,357.14	- 1,044.64	0.00	- 1,044.64
Issue Date: 15 Feb 17 Rate: 6.875% Call Date: 15 Feb 20 Call Price: 103.43 Yield to Maturity: 6.005% Maturity Date: 15 Feb 23							
FREEPORT-MCMORAN 4% DUE 11-14-2021 SEDOL: BSM5T01							
60,000.00	97.2500000	313.33	58,350.00	59,582.57	- 1,232.57	0.00	- 1,232.57
Issue Date: 14 Nov 14 Rate: 4% Yield to Maturity: 5.04% Maturity Date: 14 Nov 21							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
FREEPORT-MCMORAN 5.45% DUE 03-15-2043 SEDOL: BFPC4S1							
38,000.00	76.1250000	609.79	28,927.50	30,950.00	- 2,022.50	0.00	- 2,022.50
Issue Date: 15 Sep 13 Rate: 5.45% Call Date: 15 Sep 42 Call Price: 100.00 Yield to Maturity: 7.625% Maturity Date: 15 Mar 43							
GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00818 6.875 DUE 01-10-2039 SEDOL: B7XW2Z0							
102,000.00	104.5504020	3,330.94	106,641.41	119,074.07	- 12,432.66	0.00	- 12,432.66
Issue Date: 9 Jan 09 Rate: 6.875% Yield to Maturity: 6.466% Maturity Date: 10 Jan 39							
GEN ELEC CAP CORP 4.625 DUE 01-07-2021 REG SEDOL: B3V4ST6							
100,000.00	100.2582000	2,235.42	100,258.20	99,620.00	638.20	0.00	638.20
Issue Date: 7 Jan 11 Rate: 4.625% Yield to Maturity: 4.489% Maturity Date: 7 Jan 21							
GEN ELEC CAP CORP 5.3% DUE 02-11-2021 SEDOL: B3YD469							
120,000.00	100.1240000	2,473.33	120,148.80	138,057.60	- 17,908.80	0.00	- 17,908.80
Issue Date: 11 Feb 11 Rate: 5.3% Yield to Maturity: 5.234% Maturity Date: 11 Feb 21							
GEN ELEC CAP CORP 6% DUE 08-07-2019 SEDOL: B9DKFX7							
50,000.00	101.0771000	1,200.00	50,538.55	49,944.00	594.55	0.00	594.55
Issue Date: 7 Aug 09 Rate: 6% Yield to Maturity: 4.156% Maturity Date: 7 Aug 19							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
GEN MOTORS FINL CO 4.3750 09-25-2021 SEDOL: BRJ6GB0							
40,000.00	100.1935000	466.67	40,077.40	40,000.00	77.40	0.00	77.40
Issue Date: 25 Sep 14 Rate: 4.375% Yield to Maturity: 4.297% Maturity Date: 25 Sep 21							
GEN MTRS FINL CO 4.25 DUE 05-15-2023 SEDOL: BJT3FD0							
20,000.00	97.6618000	108.61	19,532.36	20,000.00	- 467.64	0.00	- 467.64
Issue Date: 15 Nov 13 Rate: 4.25% Yield to Maturity: 4.849% Maturity Date: 15 May 23							
GENERAL ELEC CAP CORP MEDIUM TERM NTS BOOK ENTRY MTN 4.375% DUE 09-16-2020 SEDOL: B68HVZ6							
250,000.00	99.8576000	3,190.10	249,644.00	250,066.70	- 422.70	0.00	- 422.70
Issue Date: 16 Sep 10 Rate: 4.375% Yield to Maturity: 4.459% Maturity Date: 16 Sep 20							
GENERAL ELEC CAP CORP 3.15% DUE 09-07-2022 SEDOL: B74Y084							
20,000.00	94.5080000	199.50	18,901.60	20,235.60	- 1,334.00	0.00	- 1,334.00
Issue Date: 7 Sep 12 Rate: 3.15% Yield to Maturity: 4.793% Maturity Date: 7 Sep 22							
GENERAL ELEC CO 4.5% DUE 03-11-2044 SEDOL: BKRVHN7							
40,000.00	81.5579000	550.00	32,623.16	39,635.60	- 7,012.44	0.00	- 7,012.44
Issue Date: 11 Mar 14 Rate: 4.5% Yield to Maturity: 5.917% Maturity Date: 11 Mar 44							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
GENERAL MOTORS FINANCIAL 3.45% DUE 04-10-2022 BEO SEDOL: BYVDTM0							
10,000.00	96.7061000	77.63	9,670.61	9,605.70	64.91	0.00	64.91
Issue Date: 10 Apr 15 Rate: 3.45% Call Date: 10 Feb 22 Call Price: 100.00 Yield to Maturity: 4.542% Maturity Date: 10 Apr 22							
GENERAL MTRS CO 5.15% DUE 04-01-2038 SEDOL: BD93QC4							
30,000.00	85.4363000	386.25	25,630.89	31,798.50	- 6,167.61	0.00	- 6,167.61
Issue Date: 7 Aug 17 Rate: 5.15% Call Date: 1 Oct 37 Call Price: 100.00 Yield to Maturity: 6.484% Maturity Date: 1 Apr 38							
GENERAL MTRS CO 6.25% DUE 10-02-2043 SEDOL: BP8Y7Q3							
20,000.00	93.7343000	309.03	18,746.86	23,275.00	- 4,528.14	0.00	- 4,528.14
Issue Date: 2 Apr 14 Rate: 6.25% Yield to Maturity: 6.774% Maturity Date: 2 Oct 43							
GILEAD SCIENCES 2.55% DUE 09-01-2020 CUSIP: 375558BB8							
10,000.00	99.1912000	85.00	9,919.12	9,897.70	21.42	0.00	21.42
Issue Date: 14 Sep 15 Rate: 2.55% Yield to Maturity: 3.05% Maturity Date: 1 Sep 20							
GILEAD SCIENCES 3.65% DUE 03-01-2026 SEDOL: BYMYP46							
20,000.00	98.0201000	243.33	19,604.02	19,977.70	- 373.68	0.00	- 373.68
Issue Date: 14 Sep 15 Rate: 3.65% Call Date: 1 Dec 25 Call Price: 100.00 Yield to Maturity: 3.97% Maturity Date: 1 Mar 26							

Asset Detail - Base Currency

Description/Asset ID / Investment Mgr ID / Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss: Market	Translation	Total

Fixed Income

Corporate bonds

GILEAD SCIENCES 3.7% DUE 04-01-2024 SEDOL: BK1KRL8

70,000.00	99.8329000	647.50	69,883.03	72,518.84	- 2,635.81	0.00	- 2,635.81

Issue Date: 7 Mar 14 Rate: 3.7% Call Date: 1 Jan 24 Call Price: 100.00 Yield to Maturity: 3.735% Maturity Date: 1 Apr 24

GILEAD SCIENCES 4.75% DUE 03-01-2046 CUSIP: 375558BD4

50,000.00	99.2092000	791.67	49,604.60	50,711.37	- 1,106.77	0.00	- 1,106.77

Issue Date: 14 Sep 15 Rate: 4.75% Call Date: 1 Sep 45 Call Price: 100.00 Yield to Maturity: 4.802% Maturity Date: 1 Mar 46

GLP CAP L P / GLP 5.375% DUE 04-15-2026 SEDOL: BYP9PM6

10,000.00	98.9010000	113.47	9,890.10	10,000.00	- 109.90	0.00	- 109.90

Issue Date: 28 Apr 16 Rate: 5.375% Call Date: 15 Jan 26 Call Price: 100.00 Yield to Maturity: 5.559% Maturity Date: 15 Apr 26

GOLDMAN SACHS GROUP INC MEDIUM TERM NTS BOOK ENTRY NT 5.375% DUE 03-15-2020 SEDOL: BFN0J93

50,000.00	102.2361000	791.32	51,118.05	49,549.50	1,568.55	0.00	1,568.55

Issue Date: 8 Mar 10 Rate: 5.375% Yield to Maturity: 3.461% Maturity Date: 15 Mar 20

GOLDMAN SACHS GROUP INC 4.223% 05-01-2029 SEDOL: BFXTLV6

40,000.00	96.2388000	281.53	38,495.52	39,069.50	- 573.98	0.00	- 573.98

Issue Date: 23 Apr 18 Rate: 4.223% Call Date: 1 May 28 Call Price: 100.00 Yield to Maturity: 4.725% Maturity Date: 1 May 29

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
GOLDMAN SACHS 3.5% DUE 11-16-2026 SEDOL: BZ12537							
60,000.00	92.3651000	262.50	55,419.06	59,518.20	- 4,099.14	0.00	- 4,099.14
Issue Date: 16 Nov 16 Rate: 3.5% Call Date: 16 Nov 25 Call Price: 100.00 Yield to Maturity: 4.669% Maturity Date: 16 Nov 26							
GOLDMAN SACHS 4.25% DUE 10-21-2025 SEDOL: BYNMJP8							
90,000.00	95.7624000	743.75	86,186.16	90,569.40	- 4,383.24	0.00	- 4,383.24
Issue Date: 21 Oct 15 Rate: 4.25% Yield to Maturity: 4.991% Maturity Date: 21 Oct 25							
GOLDMAN SACHS 4.75% DUE 10-21-2045 SEDOL: BYNZDD3							
70,000.00	95.1466000	646.53	66,602.62	69,358.80	- 2,756.18	0.00	- 2,756.18
Issue Date: 21 Oct 15 Rate: 4.75% Call Date: 21 Apr 45 Call Price: 100.00 Yield to Maturity: 5.083% Maturity Date: 21 Oct 45							
GOLDMAN SACHS 4% DUE 03-03-2024 SEDOL: BKGR2C0							
190,000.00	98.6774000	2,491.11	187,487.06	189,386.70	- 1,899.64	0.00	- 1,899.64
Issue Date: 3 Mar 14 Rate: 4% Yield to Maturity: 4.287% Maturity Date: 3 Mar 24							
GOLDMAN SACHS 5.15% DUE 05-22-2045 SEDOL: BY58YT3							
110,000.00	93.5140000	613.71	102,865.40	110,691.40	- 7,826.00	0.00	- 7,826.00
Issue Date: 22 May 15 Rate: 5.15% Yield to Maturity: 5.624% Maturity Date: 22 May 45							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
GOLDMAN SACHS 5.25% DUE 07-27-2021 SEDOL: B8BDN60							
40,000.00	103.8093000	898.33	41,523.72	41,253.00	270.72	0.00	270.72
Issue Date: 27 Jul 11 Rate: 5.25% Yield to Maturity: 3.683% Maturity Date: 27 Jul 21							
GOLDMAN SACHS 6 DUE 06-15-2020 SEDOL: BCZSZS5							
120,000.00	103.5187000	320.00	124,222.44	128,870.80	- 4,648.36	0.00	- 4,648.36
Issue Date: 3 Jun 10 Rate: 6% Yield to Maturity: 3.498% Maturity Date: 15 Jun 20							
GOLDMAN SACHS 6.25% DUE 02-01-2041 SEDOL: B920YP3							
270,000.00	114.0557000	7,031.25	307,950.39	273,310.30	34,640.09	0.00	34,640.09
Issue Date: 28 Jan 11 Rate: 6.25% Yield to Maturity: 5.174% Maturity Date: 1 Feb 41							
HALLIBURTON CO 4.85% DUE 11-15-2035 SEDOL: BYNR6K7							
20,000.00	98.1872000	123.94	19,637.44	20,485.20	- 847.76	0.00	- 847.76
Issue Date: 13 Nov 15 Rate: 4.85% Call Date: 15 May 35 Call Price: 100.00 Yield to Maturity: 5.01% Maturity Date: 15 Nov 35							
HALLIBURTON CO 5% DUE 11-15-2045 SEDOL: BYNR4N6							
10,000.00	98.1837000	63.89	9,818.37	10,166.20	- 347.83	0.00	- 347.83
Issue Date: 13 Nov 15 Rate: 5% Call Date: 15 May 45 Call Price: 100.00 Yield to Maturity: 5.125% Maturity Date: 15 Nov 45							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
HARRIS CORP DEL 5.054% DUE 04-27-2045 SEDOL: BX1DFF8							
30,000.00	102.8673000	269.55	30,860.19	30,183.90	676.29	0.00	676.29
Issue Date: 27 Apr 15 Rate: 5.054% Call Date: 27 Oct 44 Call Price: 100.00 Yield to Maturity: 4.859% Maturity Date: 27 Apr 45							
HCA INC 5.25% DUE 06-15-2026 SEDOL: BZ57YX1							
10,000.00	99.2500000	23.33	9,925.00	10,075.00	- 150.00	0.00	- 150.00
Issue Date: 15 Mar 16 Rate: 5.25% Call Date: 15 Dec 25 Call Price: 100.00 Yield to Maturity: 5.373% Maturity Date: 15 Jun 26							
HCA INC 5.5% DUE 06-15-2047 SEDOL: BF2XWB6							
10,000.00	94.7500000	24.44	9,475.00	10,250.00	- 775.00	0.00	- 775.00
Issue Date: 22 Jun 17 Rate: 5.5% Call Date: 15 Dec 46 Call Price: 100.00 Yield to Maturity: 5.882% Maturity Date: 15 Jun 47							
HCA INC 5.875 DUE 05-01-2023 SEDOL: B6RQPK7							
20,000.00	101.2500000	195.83	20,250.00	21,100.00	- 850.00	0.00	- 850.00
Issue Date: 23 Oct 12 Rate: 5.875% Yield to Maturity: 5.544% Maturity Date: 1 May 23							
HCA INC 5.875% DUE 03-15-2022 SEDOL: B92MJN2							
100,000.00	102.5000000	1,729.86	102,500.00	105,050.00	- 2,550.00	0.00	- 2,550.00
Issue Date: 16 Feb 12 Rate: 5.875% Yield to Maturity: 5.018% Maturity Date: 15 Mar 22							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
HCA INC 5% DUE 03-15-2024 SEDOL: BJZD8Y6							
30,000.00	99.0000000	441.67	29,700.00	30,262.50	- 562.50	0.00	- 562.50
Issue Date: 17 Mar 14 Rate: 5% Yield to Maturity: 5.22% Maturity Date: 15 Mar 24							
HCA INC 7.5 DUE 02-15-2022 SEDOL: B4MRFV2							
20,000.00	106.2500000	566.67	21,250.00	23,064.29	- 1,814.29	0.00	- 1,814.29
Issue Date: 1 Aug 11 Rate: 7.5% Yield to Maturity: 5.299% Maturity Date: 15 Feb 22							
HILTON WORLDWIDE FIXED 4.875% DUE 04-01-2027 SEDOL: BZ5ZRW5							
60,000.00	93.7500000	731.25	56,250.00	59,700.00	- 3,450.00	0.00	- 3,450.00
Issue Date: 16 Mar 17 Rate: 4.875% Call Date: 1 Apr 22 Call Price: 102.43 Yield to Maturity: 5.839% Maturity Date: 1 Apr 27							
HUMANA INC FIXED 3.95% DUE 03-15-2027 SEDOL: BYZKXV4							
20,000.00	97.6984000	232.61	19,539.68	20,137.50	- 597.82	0.00	- 597.82
Issue Date: 16 Mar 17 Rate: 3.95% Call Date: 15 Dec 26 Call Price: 100.00 Yield to Maturity: 4.285% Maturity Date: 15 Mar 27							
HUMANA INC 3.15 DUE 12-01-2022 SEDOL: B7D47L7							
40,000.00	97.9640000	105.00	39,185.60	40,084.10	- 898.50	0.00	- 898.50
Issue Date: 10 Dec 12 Rate: 3.15% Call Date: 1 Sep 22 Call Price: 100.00 Yield to Maturity: 3.713% Maturity Date: 1 Dec 22							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
HUMANA INC 4.625 DUE 12-01-2042 SEDOL: B8VGK80							
20,000.00	98.8636000	77.08	19,772.72	20,319.40	- 546.68	0.00	- 546.68
Issue Date: 10 Dec 12 Rate: 4.625% Call Date: 1 Jun 42 Call Price: 100.00 Yield to Maturity: 4.704% Maturity Date: 1 Dec 42							
HUMANA INC 4.95% DUE 10-01-2044 SEDOL: BQZJCM9							
20,000.00	102.7191000	247.50	20,543.82	20,987.20	- 443.38	0.00	- 443.38
Issue Date: 19 Sep 14 Rate: 4.95% Call Date: 1 Apr 44 Call Price: 100.00 Yield to Maturity: 4.765% Maturity Date: 1 Oct 44							
ILFC E-CAPITAL TR II BD 144A DUE 12-21-2065/12-21-2015 BEO SEDOL: B0V0S60							
100,000.00	78.0000000	146.67	78,000.00	97,534.00	- 19,534.00	0.00	- 19,534.00
Issue Date: 21 Dec 05 Rate: 4.8% Yield to Maturity: 5.734% Maturity Date: 21 Dec 65							
IN DEFAULT PAC GAS & ELEC CO NO-INCOME 0% DUE 12-31-2040 SEDOL: B8FPMT8							
170,000.00	92.6557000	3,428.33	157,514.69	209,204.86	- 51,690.17	0.00	- 51,690.17
Issue Date: 23 Mar 04 Call Date: 28 Feb 34 Call Price: 100.00 Yield to Maturity: 6.834% Maturity Date: 31 Dec 40							
IN DEFAULT PACIFIC GAS & ELEC CO 0.0% DUE 12-31-2040 BEO SEDOL: B1V4L37							
10,000.00	92.6759000	193.33	9,267.59	9,327.70	- 60.11	0.00	- 60.11
Issue Date: 13 Mar 07 Yield to Maturity: 6.492% Maturity Date: 31 Dec 40							

Asset Detail - Base Currency

Description/Asset ID / Investment Mgr ID / Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss: Market	Translation	Total
Fixed Income							
Corporate bonds							
IN DEFAULT PACIFIC GAS & ELEC CO 0.0% DUE 12-31-2040 REG SEDOL: B3N1HV0							
40,000.00	95.2882000	350.00	38,115.28	38,100.00	15.28	0.00	15.28
Issue Date: 15 Sep 10 Call Date: 1 Jul 20 Call Price: 100.00 Yield to Maturity: 6.384% Maturity Date: 31 Dec 40							
INTEL CORP 3.7% DUE 07-29-2025 SEDOL: BWVFJP5							
30,000.00	100.8733000	468.67	30,261.99	29,955.30	306.69	0.00	306.69
Issue Date: 29 Jul 15 Rate: 3.7% Call Date: 29 Apr 25 Call Price: 100.00 Yield to Maturity: 3.55% Maturity Date: 29 Jul 25							
INTEL CORP 3.734% 12-08-2047 BEO SEDOL: BFMFJQ6							
21,000.00	92.5919050	50.10	19,444.30	17,397.94	2,046.36	0.00	2,046.36
Issue Date: 8 Jun 18 Rate: 3.734% Call Date: 8 Jun 47 Call Price: 100.00 Yield to Maturity: 4.178% Maturity Date: 8 Dec 47							
JOHNSON & JOHNSON 3.625% DUE 03-03-2037 SEDOL: BF01Z57							
50,000.00	96.1902000	594.10	48,095.10	48,650.70	- 555.60	0.00	- 555.60
Issue Date: 3 Mar 17 Rate: 3.625% Call Date: 3 Sep 36 Call Price: 100.00 Yield to Maturity: 3.92% Maturity Date: 3 Mar 37							
JPMORGAN CHASE & CO 4.25% 10-01-2027 SEDOL: BZ027V0							
20,000.00	98.4409000	212.50	19,688.18	21,432.80	- 1,744.62	0.00	- 1,744.62
Issue Date: 25 Sep 15 Rate: 4.25% Yield to Maturity: 4.467% Maturity Date: 1 Oct 27							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
JPMORGAN CHASE & FLTG RT 4.023% DUE 12-05-2024 SEDOL: BH31XJ8							
130,000.00	100.7957000	377.72	131,034.41	130,000.00	1,034.41	0.00	1,034.41
Issue Date: 5 Dec 18 Rate: 4.023% Call Date: 5 Jun 19 Call Price: 100.00 Yield to Maturity: 3.844% Maturity Date: 5 Dec 24							
JPMORGAN CHASE & FLTG RT 4.452% DUE 12-05-2029 SEDOL: BH31X98							
20,000.00	101.7145000	64.31	20,342.90	20,000.00	342.90	0.00	342.90
Issue Date: 5 Dec 18 Rate: 4.452% Call Date: 5 Jun 19 Call Price: 100.00 Yield to Maturity: 4.238% Maturity Date: 5 Dec 29							
JPMORGAN CHASE & 2.55% DUE 03-01-2021 SEDOL: BD31B96							
20,000.00	98.5900000	170.00	19,718.00	19,646.00	72.00	0.00	72.00
Issue Date: 1 Mar 16 Rate: 2.55% Call Date: 1 Feb 21 Call Price: 100.00 Yield to Maturity: 3.228% Maturity Date: 1 Mar 21							
JPMORGAN CHASE & 4.203% DUE 07-23-2029 SEDOL: BFMW7H4							
60,000.00	99.6960000	1,106.79	59,817.60	60,000.00	- 182.40	0.00	- 182.40
Issue Date: 23 Jul 18 Rate: 4.203% Call Date: 23 Jul 28 Call Price: 100.00 Yield to Maturity: 4.242% Maturity Date: 23 Jul 29							
JPMORGAN CHASE & 4.35% DUE 08-15-2021 SEDOL: B4KLND4							
220,000.00	102.3326000	3,615.33	225,131.72	220,831.00	4,300.72	0.00	4,300.72
Issue Date: 10 Aug 11 Rate: 4.35% Yield to Maturity: 3.411% Maturity Date: 15 Aug 21							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
JPMORGAN CHASE & 4.95% DUE 06-01-2045 SEDOL: BYR8P32							
140,000.00	101.4137000	577.50	141,979.18	139,618.40	2,360.78	0.00	2,360.78
Issue Date: 29 May 15 Rate: 4.95% Yield to Maturity: 4.854% Maturity Date: 1 Jun 45							
KERR MCGEE CORP 6.95 DUE 07-01-2024 BEO SEDOL: BBMT8H4							
160,000.00	111.4861000	5,560.00	178,377.76	177,309.99	1,067.77	0.00	1,067.77
Issue Date: 1 Jul 04 Rate: 6.95% Yield to Maturity: 4.565% Maturity Date: 1 Jul 24							
KERR MCGEE CORP 7.875% DUE 09-15-2031 SEDOL: 2806659							
30,000.00	119.7550000	695.63	35,926.50	34,666.89	1,259.61	0.00	1,259.61
Issue Date: 3 Oct 01 Rate: 7.875% Yield to Maturity: 5.671% Maturity Date: 15 Sep 31							
KINDER MORGAN 3.95% DUE 09-01-2022 SEDOL: B76YC20							
160,000.00	99.9525000	2,106.67	159,924.00	167,412.80	- 7,488.80	0.00	- 7,488.80
Issue Date: 14 Mar 12 Rate: 3.95% Call Date: 1 Jun 22 Call Price: 100.00 Yield to Maturity: 3.963% Maturity Date: 1 Sep 22							
KRAFT FOODS GROUP 5.375% DUE 02-10-2020 CUSIP: 50076QAU0							
54,000.00	102.2850930	1,136.81	55,233.95	57,225.79	- 1,991.84	0.00	- 1,991.84
Issue Date: 10 Aug 12 Rate: 5.375% Yield to Maturity: 3.256% Maturity Date: 10 Feb 20							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
KRAFT FOODS GROUP 5% DUE 06-04-2042 CUSIP: 50076QAE6							
20,000.00	89.4273000	75.00	17,885.46	20,504.60	- 2,619.14	0.00	- 2,619.14
Issue Date: 4 Dec 12 Rate: 5% Yield to Maturity: 5.833% Maturity Date: 4 Jun 42							
KRAFT HEINZ FOODS 3.5% DUE 07-15-2022 SEDOL: BD7YG41							
60,000.00	98.5493000	968.33	59,129.58	60,808.86	- 1,679.28	0.00	- 1,679.28
Issue Date: 15 Jul 16 Rate: 3.5% Call Date: 15 May 22 Call Price: 100.00 Yield to Maturity: 3.943% Maturity Date: 15 Jul 22							
KRAFT HEINZ FOODS 3.95% DUE 07-15-2025 CUSIP: 50077LAK2							
20,000.00	96.7755000	364.28	19,355.10	20,076.00	- 720.90	0.00	- 720.90
Issue Date: 15 Jul 16 Rate: 3.95% Call Date: 15 Apr 25 Call Price: 100.00 Yield to Maturity: 4.525% Maturity Date: 15 Jul 25							
KRAFT HEINZ FOODS 3% DUE 06-01-2026 CUSIP: 50077LAD8							
70,000.00	89.2083000	175.00	62,445.81	66,756.20	- 4,310.39	0.00	- 4,310.39
Issue Date: 24 May 16 Rate: 3% Call Date: 1 Mar 26 Call Price: 100.00 Yield to Maturity: 4.743% Maturity Date: 1 Jun 26							
KRAFT HEINZ FOODS 5% DUE 07-15-2035 SEDOL: BZ4V7B3							
30,000.00	93.8478000	691.67	28,154.34	29,714.70	- 1,560.36	0.00	- 1,560.36
Issue Date: 15 Jul 16 Rate: 5% Call Date: 15 Jan 35 Call Price: 100.00 Yield to Maturity: 5.574% Maturity Date: 15 Jul 35							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
LAMB WESTON HLDGS 4.875% DUE 11-01-2026 SEDOL: BYTY5N8							
40,000.00	96.0000000	325.00	38,400.00	39,850.00	- 1,450.00	0.00	- 1,450.00
Issue Date: 9 Nov 16 Rate: 4.875% Call Date: 1 Nov 21 Call Price: 102.43 Yield to Maturity: 5.51% Maturity Date: 1 Nov 26							
LENNAR CORP 4.5% DUE 04-30-2024 SEDOL: BYWC0Q7							
30,000.00	94.5000000	228.75	28,350.00	30,000.00	- 1,650.00	0.00	- 1,650.00
Issue Date: 28 Apr 17 Rate: 4.5% Call Date: 30 Jan 24 Call Price: 100.00 Yield to Maturity: 5.709% Maturity Date: 30 Apr 24							
LILLY ELI & CO 3.1% DUE 05-15-2027 SEDOL: BDVJY71							
40,000.00	96.8196000	158.44	38,727.84	39,986.00	- 1,258.16	0.00	- 1,258.16
Issue Date: 9 May 17 Rate: 3.1% Call Date: 15 Feb 27 Call Price: 100.00 Yield to Maturity: 3.542% Maturity Date: 15 May 27							
LOCKHEED MARTIN 3.55% DUE 01-15-2026 SEDOL: BDCRZH1							
100,000.00	99.2291000	1,636.94	99,229.10	100,433.80	- 1,204.70	0.00	- 1,204.70
Issue Date: 23 Nov 15 Rate: 3.55% Call Date: 15 Oct 25 Call Price: 100.00 Yield to Maturity: 3.675% Maturity Date: 15 Jan 26							
LOCKHEED MARTIN 4.5% DUE 05-15-2036 SEDOL: BDB6BN7							
20,000.00	103.1828000	115.00	20,636.56	21,324.20	- 687.64	0.00	- 687.64
Issue Date: 23 Nov 15 Rate: 4.5% Call Date: 15 Nov 35 Call Price: 100.00 Yield to Maturity: 4.239% Maturity Date: 15 May 36							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
LYONDELLBASELL INDS N V 6 DUE 11-15-2021 SEDOL: BLSP809							
200,000.00	105.7019000	1,533.33	211,403.80	218,500.00	- 7,096.20	0.00	- 7,096.20
Issue Date: 15 May 12 Rate: 6% Call Date: 17 Aug 21 Call Price: 100.00 Yield to Maturity: 3.881% Maturity Date: 15 Nov 21							
MCDONALDS CORP MEDIUM TERM NTS BOOK ENTRTRANCHE # TR 00122 3.5% DUE 03-01-2027 SEDOL: BDFC7V1							
20,000.00	97.1210000	233.33	19,424.20	19,867.90	- 443.70	0.00	- 443.70
Issue Date: 9 Mar 17 Rate: 3.5% Call Date: 1 Dec 26 Call Price: 100.00 Yield to Maturity: 3.915% Maturity Date: 1 Mar 27							
MCDONALDS CORP 3.7% DUE 01-30-2026 SEDOL: BYWKW76							
70,000.00	98.0291000	1,086.36	68,620.37	69,773.20	- 1,152.83	0.00	- 1,152.83
Issue Date: 9 Dec 15 Rate: 3.7% Call Date: 30 Oct 25 Call Price: 100.00 Yield to Maturity: 4.022% Maturity Date: 30 Jan 26							
MEDTRONIC GLOBAL HLDGS 3.35% 04-01-2027 SEDOL: BYPBTY2							
50,000.00	97.9480000	418.75	48,974.00	50,000.00	- 1,026.00	0.00	- 1,026.00
Issue Date: 28 Mar 17 Rate: 3.35% Call Date: 1 Jan 27 Call Price: 100.00 Yield to Maturity: 3.64% Maturity Date: 1 Apr 27							
MEDTRONIC INC 3.125 DUE 03-15-2022 REG SEDOL: B7NDY02							
50,000.00	99.6177000	460.07	49,808.85	49,847.00	- 38.15	0.00	- 38.15
Issue Date: 19 Mar 12 Rate: 3.125% Call Date: 15 Dec 21 Call Price: 100.00 Yield to Maturity: 3.251% Maturity Date: 15 Mar 22							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
MEDTRONIC INC 3.5% DUE 03-15-2025 REG SEDOL: BYMLL27							
130,000.00	99.6049000	1,339.72	129,486.37	128,754.60	731.77	0.00	731.77
Issue Date: 15 Mar 15 Rate: 3.5% Yield to Maturity: 3.571% Maturity Date: 15 Mar 25							
MERCK & CO INC NEW FIXED 2.75% DUE 02-10-2025 SEDOL: BVG7BT7							
40,000.00	96.7388000	430.83	38,695.52	39,934.00	- 1,238.48	0.00	- 1,238.48
Issue Date: 10 Feb 15 Rate: 2.75% Call Date: 10 Nov 24 Call Price: 100.00 Yield to Maturity: 3.345% Maturity Date: 10 Feb 25							
METLIFE INC 6.4% DUE 12-15-2066 SEDOL: B1L8RP3							
140,000.00	101.5860000	398.22	142,220.40	129,438.78	12,781.62	0.00	12,781.62
Issue Date: 21 Dec 06 Rate: 6.4% Call Date: 15 Dec 31 Call Price: 100.00 Yield to Maturity: 6.251% Maturity Date: 15 Dec 66							
MICROSOFT CORP FIXED 2.7% DUE 02-12-2025 CUSIP: 594918BB9							
30,000.00	96.9898000	312.75	29,096.94	29,211.30	- 114.36	0.00	- 114.36
Issue Date: 12 Feb 15 Rate: 2.7% Call Date: 12 Nov 24 Call Price: 100.00 Yield to Maturity: 3.247% Maturity Date: 12 Feb 25							
MICROSOFT CORP 2.4% DUE 08-08-2026 CUSIP: 594918BR4							
230,000.00	93.2347000	2,192.67	214,439.81	229,586.40	- 15,146.59	0.00	- 15,146.59
Issue Date: 8 Aug 16 Rate: 2.4% Call Date: 8 May 26 Call Price: 100.00 Yield to Maturity: 3.418% Maturity Date: 8 Aug 26							

Asset Detail - Base Currency

Description/Asset ID / Investment Mgr ID / Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss: Market	Translation	Total

Fixed Income

Corporate bonds

MICROSOFT CORP 2.875% DUE 02-06-2024 SEDOL: BYP2NV0

120,000.00	99.0573000	1,389.58	118,868.76	119,126.40	- 257.64	0.00	- 257.64

Issue Date: 6 Feb 17 Rate: 2.875% Call Date: 6 Dec 23 Call Price: 100.00 Yield to Maturity: 3.076% Maturity Date: 6 Feb 24

MICROSOFT CORP 3.3% DUE 02-06-2027 SEDOL: BYP2PD6

180,000.00	99.0502000	2,392.50	178,290.36	179,361.00	- 1,070.64	0.00	- 1,070.64

Issue Date: 6 Feb 17 Rate: 3.3% Call Date: 6 Nov 26 Call Price: 100.00 Yield to Maturity: 3.435% Maturity Date: 6 Feb 27

MICROSOFT CORP 3.95% DUE 08-08-2056 CUSIP: 594918BU7

20,000.00	97.5675000	313.81	19,513.50	19,057.60	455.90	0.00	455.90

Issue Date: 8 Aug 16 Rate: 3.95% Call Date: 8 Feb 56 Call Price: 100.00 Yield to Maturity: 4.077% Maturity Date: 8 Aug 56

MOLSON COORS 3.5 DUE 05-01-2022 SEDOL: B4MW885

10,000.00	99.4015000	58.33	9,940.15	10,021.60	- 81.45	0.00	- 81.45

Issue Date: 3 May 12 Rate: 3.5% Yield to Maturity: 3.692% Maturity Date: 1 May 22

MORGAN STANLEY 3.737% DUE 04-24-2024 SEDOL: BD1ML80

100,000.00	99.1484000	695.50	99,148.40	100,000.90	- 852.50	0.00	- 852.50

Issue Date: 24 Apr 18 Rate: 3.737% Call Date: 24 Apr 23 Call Price: 100.00 Yield to Maturity: 3.953% Maturity Date: 24 Apr 24

Asset Detail - Base Currency

Description/Asset ID / Investment Mgr ID / Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss: Market	Translation	Total
Fixed Income							
Corporate bonds							
MORGAN STANLEY 3.772% DUE 01-24-2029 CUSIP: 61744YAP3							
30,000.00	95.6775000	493.50	28,703.25	28,837.20	- 133.95	0.00	- 133.95
Issue Date: 23 Jan 18 Rate: 3.772% Call Date: 24 Jan 28 Call Price: 100.00 Yield to Maturity: 4.354% Maturity Date: 24 Jan 29							
MORGAN STANLEY 5.5% DUE 07-24-2020 SEDOL: BBPV6G2							
100,000.00	103.0876000	2,398.61	103,087.60	99,492.00	3,595.60	0.00	3,595.60
Issue Date: 26 Jul 10 Rate: 5.5% Yield to Maturity: 3.454% Maturity Date: 24 Jul 20							
MPLX LP 4.7% 04-15-2048 SEDOL: BYZGJY7							
80,000.00	86.8505000	793.78	69,480.40	79,478.40	- 9,998.00	0.00	- 9,998.00
Issue Date: 8 Feb 18 Rate: 4.7% Call Date: 15 Oct 47 Call Price: 100.00 Yield to Maturity: 5.62% Maturity Date: 15 Apr 48							
MPLX LP 4.8% 02-15-2029 SEDOL: BYW3N72							
40,000.00	99.7537000	245.33	39,901.48	40,256.80	- 355.32	0.00	- 355.32
Issue Date: 15 Nov 18 Rate: 4.8% Call Date: 15 Nov 28 Call Price: 100.00 Yield to Maturity: 4.831% Maturity Date: 15 Feb 29							
MPLX LP 4.875% DUE 06-01-2025 SEDOL: BYYHPS7							
70,000.00	100.9163000	284.38	70,641.41	64,312.50	6,328.91	0.00	6,328.91
Issue Date: 1 Jun 16 Rate: 4.875% Call Date: 1 Mar 25 Call Price: 100.00 Yield to Maturity: 4.707% Maturity Date: 1 Jun 25							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
MPLX LP 4.875% DUE 12-01-2024 SEDOL: BDCG2P5							
70,000.00	101.7931000	284.38	71,255.17	71,248.86	6.31	0.00	6.31
Issue Date: 1 Jun 16 Rate: 4.875% Call Date: 1 Sep 24 Call Price: 100.00 Yield to Maturity: 4.525% Maturity Date: 1 Dec 24							
MPLX LP 5.5% DUE 02-15-2049 SEDOL: BH4Q9M7							
30,000.00	97.2713000	210.83	29,181.39	29,602.80	- 421.41	0.00	- 421.41
Issue Date: 15 Nov 18 Rate: 5.5% Call Date: 15 Aug 48 Call Price: 100.00 Yield to Maturity: 5.691% Maturity Date: 15 Feb 49							
NBCUNIVERSAL MEDIA LLC SR NT 4.375 4-1-2021 SEDOL: B447W08							
50,000.00	102.4978000	546.88	51,248.90	55,494.50	- 4,245.60	0.00	- 4,245.60
Issue Date: 1 Apr 11 Rate: 4.375% Yield to Maturity: 3.214% Maturity Date: 1 Apr 21							
NEWELL BRANDS INC 3.85% DUE 04-01-2023 SEDOL: BD3J3K5							
40,000.00	98.5345000	385.00	39,413.80	41,033.00	- 1,619.20	0.00	- 1,619.20
Issue Date: 30 Mar 16 Rate: 3.85% Call Date: 1 Feb 23 Call Price: 100.00 Yield to Maturity: 4.229% Maturity Date: 1 Apr 23							
NEWELL BRANDS INC 4.2% DUE 04-01-2026 SEDOL: BD3J3H2							
30,000.00	97.7319000	315.00	29,319.57	31,370.58	- 2,051.01	0.00	- 2,051.01
Issue Date: 30 Mar 16 Rate: 4.2% Call Date: 1 Jan 26 Call Price: 100.00 Yield to Maturity: 4.57% Maturity Date: 1 Apr 26							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
NOBLE ENERGY INC 3.85% DUE 01-15-2028 SEDOL: BD0NMS1							
50,000.00	90.4124000	887.64	45,206.20	49,844.00	- 4,637.80	0.00	- 4,637.80
Issue Date: 15 Aug 17 Rate: 3.85% Call Date: 15 Oct 27 Call Price: 100.00 Yield to Maturity: 5.192% Maturity Date: 15 Jan 28							
NOBLE ENERGY INC 4.15% DUE 12-15-2021 SEDOL: B719WP3							
170,000.00	100.4696000	313.56	170,798.32	170,229.30	569.02	0.00	569.02
Issue Date: 8 Dec 11 Rate: 4.15% Call Date: 15 Sep 21 Call Price: 100.00 Yield to Maturity: 3.98% Maturity Date: 15 Dec 21							
NOBLE ENERGY INC 4.95% DUE 08-15-2047 SEDOL: BD0NMR0							
20,000.00	86.5200000	374.00	17,304.00	19,928.60	- 2,624.60	0.00	- 2,624.60
Issue Date: 15 Aug 17 Rate: 4.95% Call Date: 15 Feb 47 Call Price: 100.00 Yield to Maturity: 5.934% Maturity Date: 15 Aug 47							
NORTHROP GRUMMAN 2.93% DUE 01-15-2025 SEDOL: BF15KG4							
40,000.00	94.8885000	540.42	37,955.40	37,956.00	- 0.60	0.00	- 0.60
Issue Date: 13 Oct 17 Rate: 2.93% Call Date: 15 Nov 24 Call Price: 100.00 Yield to Maturity: 3.888% Maturity Date: 15 Jan 25							
NORTHROP GRUMMAN 3.25% DUE 01-15-2028 SEDOL: BF15KF3							
140,000.00	93.3001000	2,098.06	130,620.14	139,925.80	- 9,305.66	0.00	- 9,305.66
Issue Date: 13 Oct 17 Rate: 3.25% Call Date: 15 Oct 27 Call Price: 100.00 Yield to Maturity: 4.146% Maturity Date: 15 Jan 28							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
OASIS PETE INC 6.875 DUE 03-15-2022 SEDOL: BQ8NZY1							
29,000.00	94.2500000	587.05	27,332.50	28,855.00	- 1,522.50	0.00	- 1,522.50
Issue Date: 15 Mar 14 Rate: 6.875% Call Date: 15 Sep 19 Call Price: 100.00 Yield to Maturity: 8.972% Maturity Date: 15 Mar 22							
OCCIDENTAL PETE 3.125% DUE 02-15-2022 SEDOL: B663PS7							
60,000.00	99.4388000	708.33	59,663.28	60,240.15	- 576.87	0.00	- 576.87
Issue Date: 18 Aug 11 Rate: 3.125% Call Date: 15 Nov 21 Call Price: 100.00 Yield to Maturity: 3.315% Maturity Date: 15 Feb 22							
OCCIDENTAL PETE 3.4% DUE 04-15-2026 SEDOL: BDBFN27							
40,000.00	97.8392000	287.11	39,135.68	39,908.80	- 773.12	0.00	- 773.12
Issue Date: 4 Apr 16 Rate: 3.4% Call Date: 15 Jan 26 Call Price: 100.00 Yield to Maturity: 3.741% Maturity Date: 15 Apr 26							
OCCIDENTAL PETE 3% DUE 02-15-2027 SEDOL: BZ1C634							
50,000.00	94.9121000	566.67	47,456.05	49,827.20	- 2,371.15	0.00	- 2,371.15
Issue Date: 7 Nov 16 Rate: 3% Call Date: 15 Nov 26 Call Price: 100.00 Yield to Maturity: 3.732% Maturity Date: 15 Feb 27							
OCCIDENTAL PETE 4.2% DUE 03-15-2048 SEDOL: BFMZD75							
20,000.00	95.5743000	247.33	19,114.86	19,434.10	- 319.24	0.00	- 319.24
Issue Date: 2 Mar 18 Rate: 4.2% Call Date: 15 Sep 47 Call Price: 100.00 Yield to Maturity: 4.473% Maturity Date: 15 Mar 48							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
OCCIDENTAL PETE 4.4% DUE 04-15-2046 SEDOL: BDBFN16							
20,000.00	97.2949000	185.78	19,458.98	19,815.00	- 356.02	0.00	- 356.02
Issue Date: 4 Apr 16 Rate: 4.4% Call Date: 15 Oct 45 Call Price: 100.00 Yield to Maturity: 4.574% Maturity Date: 15 Apr 46							
OCCIDENTAL PETE 4.625% DUE 06-15-2045 SEDOL: BYQ27T5							
30,000.00	99.2831000	61.67	29,784.93	29,765.30	19.63	0.00	19.63
Issue Date: 23 Jun 15 Rate: 4.625% Call Date: 15 Dec 44 Call Price: 100.00 Yield to Maturity: 4.672% Maturity Date: 15 Jun 45							
PEPSICO INC 3% DUE 08-25-2021 SEDOL: BG491K1							
160,000.00	100.2418000	1,680.00	160,386.88	160,280.00	106.88	0.00	106.88
Issue Date: 29 Aug 11 Rate: 3% Yield to Maturity: 2.904% Maturity Date: 25 Aug 21							
PHILIP MORRIS INTL INC 1.875% DUE 11-01-2019 SEDOL: BF8NDF1							
60,000.00	98.7969000	187.50	59,278.14	59,881.80	- 603.66	0.00	- 603.66
Issue Date: 2 Nov 17 Rate: 1.875% Yield to Maturity: 3.35% Maturity Date: 1 Nov 19							
PHILIP MORRIS INTL INC 2.5% 11-02-2022 SEDOL: BF8RVR1							
70,000.00	96.1102000	286.81	67,277.14	69,699.70	- 2,422.56	0.00	- 2,422.56
Issue Date: 2 Nov 17 Rate: 2.5% Call Date: 2 Oct 22 Call Price: 100.00 Yield to Maturity: 3.594% Maturity Date: 2 Nov 22							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
PHILIP MORRIS INTL INC 2.9 DUE 11-15-2021 SEDOL: BFNXV52							
70,000.00	98.7552000	259.39	69,128.64	69,059.20	69.44	0.00	69.44
Issue Date: 15 Nov 11 Rate: 2.9% Yield to Maturity: 3.358% Maturity Date: 15 Nov 21							
PHILIP MORRIS INTL 2.5% DUE 08-22-2022 SEDOL: B994CD2							
60,000.00	96.3627000	537.50	57,817.62	59,323.20	- 1,505.58	0.00	- 1,505.58
Issue Date: 21 Aug 12 Rate: 2.5% Yield to Maturity: 3.574% Maturity Date: 22 Aug 22							
PHILIP MORRIS INTL 4.5% DUE 03-20-2042 SEDOL: B94Q147							
10,000.00	94.9601000	126.25	9,496.01	9,755.50	- 259.49	0.00	- 259.49
Issue Date: 20 Mar 12 Rate: 4.5% Yield to Maturity: 4.864% Maturity Date: 20 Mar 42							
PVPTL CCO HLDGS LLC / CCO HLDGS CAP CORP 5.125% DUE 05-01-2027 SEDOL: BYM4WW3							
30,000.00	93.1400000	256.25	27,942.00	29,700.00	- 1,758.00	0.00	- 1,758.00
Issue Date: 6 Feb 17 Rate: 5.125% Call Date: 1 May 22 Call Price: 102.56 Yield to Maturity: 6.19% Maturity Date: 1 May 27							
PVPTL NCL CORP LTD 4.75% 12-15-2021 SEDOL: BYPL1Z7							
8,000.00	99.2500000	16.89	7,940.00	8,030.00	- 90.00	0.00	- 90.00
Issue Date: 14 Dec 16 Rate: 4.75% Call Date: 15 Dec 19 Call Price: 101.18 Yield to Maturity: 5.025% Maturity Date: 15 Dec 21							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
PVTPL BEACON ESCROW CORP 4.875% DUE 11-01-2025 BEO SEDOL: BZ1DXD6							
20,000.00	87.8750000	162.50	17,575.00	20,275.00	- 2,700.00	0.00	- 2,700.00
Issue Date: 25 Oct 17 Rate: 4.875% Call Date: 1 Nov 20 Call Price: 102.43 Yield to Maturity: 7.147% Maturity Date: 1 Nov 25							
PVTPL HALFMOON PARENT INC 3.4% 09-17-2021 SEDOL: BZ0X3L5							
30,000.00	99.7725000	294.67	29,931.75	30,000.00	- 68.25	0.00	- 68.25
Issue Date: 17 Sep 18 Rate: 3.4% Yield to Maturity: 3.488% Maturity Date: 17 Sep 21							
PVTPL HALFMOON PARENT INC 3.75% 07-15-2023 SEDOL: BZ0X371							
90,000.00	99.6670000	975.00	89,700.30	89,952.30	- 252.00	0.00	- 252.00
Issue Date: 17 Sep 18 Rate: 3.75% Call Date: 15 Jun 23 Call Price: 100.00 Yield to Maturity: 3.831% Maturity Date: 15 Jul 23							
PVTPL HALFMOON PARENT INC 4.125% 11-15-2025 SEDOL: BZ0X3B5							
30,000.00	99.8592000	357.51	29,957.76	29,975.10	- 17.34	0.00	- 17.34
Issue Date: 17 Sep 18 Rate: 4.125% Call Date: 15 Sep 25 Call Price: 100.00 Yield to Maturity: 4.146% Maturity Date: 15 Nov 25							
PVTPL HALFMOON PARENT INC 4.375% 10-15-2028 SEDOL: BZ0X348							
70,000.00	100.5581000	884.72	70,390.67	69,906.90	483.77	0.00	483.77
Issue Date: 17 Sep 18 Rate: 4.375% Call Date: 15 Jul 28 Call Price: 100.00 Yield to Maturity: 4.303% Maturity Date: 15 Oct 28							

Asset Detail - Base Currency

Description/Asset ID / Investment Mgr ID / Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss: Market	Translation	Total

Fixed Income

Corporate bonds

PVTPL KKR GROUP FIN CO II LLC 5.5 DUE 02-01-2043 SEDOL: B94CGZ1

10,000.00	101.6684000	229.17	10,166.84	10,182.50	- 15.66	0.00	- 15.66

Issue Date: 1 Feb 13 Rate: 5.5% Call Date: 1 Aug 42 Call Price: 100.00 Yield to Maturity: 5.375% Maturity Date: 1 Feb 43

PVTPL NBCUNIVERSAL ENTERPRISE INC GTD SRNT 144A 1.974% DUE 04-15-2019 BEO SEDOL: B94SHL2

120,000.00	99.6817000	500.08	119,618.04	121,140.00	- 1,521.96	0.00	- 1,521.96

Issue Date: 19 Mar 13 Rate: 1.974% Yield to Maturity: 3.075% Maturity Date: 15 Apr 19

PVTPL TEACHERS INS & 4.9% DUE 09-15-2044 SEDOL: BQVC9R6

160,000.00	103.6921000	2,308.44	165,907.36	174,566.80	- 8,659.44	0.00	- 8,659.44

Issue Date: 18 Sep 14 Rate: 4.9% Yield to Maturity: 4.652% Maturity Date: 15 Sep 44

PVTPL WRIGLEY WM JR CO NT 2.9 DUE 10-21-2019 SEDOL: BFT6575

70,000.00	99.8508000	394.72	69,895.56	70,294.60	- 399.04	0.00	- 399.04

Issue Date: 21 Oct 13 Rate: 2.9% Call Date: 21 Sep 19 Call Price: 100.00 Yield to Maturity: 3.087% Maturity Date: 21 Oct 19

QEP RES INC 6.875% DUE 03-01-2021 SEDOL: B54SJ96

40,000.00	100.7500000	916.67	40,300.00	42,951.71	- 2,651.71	0.00	- 2,651.71

Issue Date: 16 Aug 10 Rate: 6.875% Yield to Maturity: 6.492% Maturity Date: 1 Mar 21

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
RANGE RES CORP 5.0% 03-15-2023 SEDOL: BF3TMD5							
60,000.00	88.0000000	883.33	52,800.00	59,792.31	- 6,992.31	0.00	- 6,992.31
Issue Date: 15 Sep 17 Rate: 5% Call Date: 15 Dec 22 Call Price: 100.00 Yield to Maturity: 8.446% Maturity Date: 15 Mar 23							
RAYTHEON CO 3.125% DUE 10-15-2020 SEDOL: B4NJ5B7							
40,000.00	100.3114000	263.89	40,124.56	39,786.00	338.56	0.00	338.56
Issue Date: 20 Oct 10 Rate: 3.125% Yield to Maturity: 2.944% Maturity Date: 15 Oct 20							
REGENCY ENERGY 5.875% DUE 03-01-2022 SEDOL: BJSVP24							
43,000.00	104.0475120	842.08	44,740.43	43,863.75	876.68	0.00	876.68
Issue Date: 10 Feb 14 Rate: 5.875% Call Date: 1 Dec 21 Call Price: 100.00 Yield to Maturity: 4.487% Maturity Date: 1 Mar 22							
REYNOLDS AMERN INC FIXED 5.85% DUE 08-15-2045 SEDOL: BZ0HGQ3							
40,000.00	92.9030000	884.00	37,161.20	41,950.94	- 4,789.74	0.00	- 4,789.74
Issue Date: 12 Jun 15 Rate: 5.85% Call Date: 15 Feb 45 Call Price: 100.00 Yield to Maturity: 6.408% Maturity Date: 15 Aug 45							
ROCK-TENN CO 3.5% DUE 03-01-2020 SEDOL: B9MBCT6							
50,000.00	99.9104000	583.33	49,955.20	49,682.30	272.90	0.00	272.90
Issue Date: 1 Mar 13 Rate: 3.5% Yield to Maturity: 3.576% Maturity Date: 1 Mar 20							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
ROCK-TENN CO 4% DUE 03-01-2023 SEDOL: B9N5468							
10,000.00	99.9533000	133.33	9,995.33	9,937.20	58.13	0.00	58.13
Issue Date: 1 Mar 13 Rate: 4% Call Date: 1 Dec 22 Call Price: 100.00 Yield to Maturity: 4.011% Maturity Date: 1 Mar 23							
SALESFORCE COM INC 3.25% BNDS 04-11-2023 SEDOL: BFMYX38							
50,000.00	100.5138000	361.11	50,256.90	49,970.00	286.90	0.00	286.90
Issue Date: 11 Apr 18 Rate: 3.25% Call Date: 11 Mar 23 Call Price: 100.00 Yield to Maturity: 3.12% Maturity Date: 11 Apr 23							
SALESFORCE COM INC 3.7% DUE 04-11-2028 SEDOL: BYZGK66							
10,000.00	100.5285000	82.22	10,052.85	10,092.60	- 39.75	0.00	- 39.75
Issue Date: 11 Apr 18 Rate: 3.7% Call Date: 11 Jan 28 Call Price: 100.00 Yield to Maturity: 3.632% Maturity Date: 11 Apr 28							
SANTANDER HLDGS FIXED 4.5% DUE 07-17-2025 SEDOL: BYNP1N9							
10,000.00	99.0105000	205.00	9,901.05	10,108.50	- 207.45	0.00	- 207.45
Issue Date: 17 Jul 15 Rate: 4.5% Call Date: 18 Apr 25 Call Price: 100.00 Yield to Maturity: 4.677% Maturity Date: 17 Jul 25							
SPCL1 GEN ELEC CAP CORP 5.875% DUE 01-14-2038 SEDOL: B2NJ7Z1							
30,000.00	95.6091000	817.60	28,682.73	32,915.70	- 4,232.97	0.00	- 4,232.97
Issue Date: 14 Jan 08 Rate: 5.875% Yield to Maturity: 6.273% Maturity Date: 14 Jan 38							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
SPECTRUM BRANDS INC 6.625 DUE 11-15-2022 REG SEDOL: BJ3Q665							
30,000.00	101.2500000	253.96	30,375.00	32,212.50	- 1,837.50	0.00	- 1,837.50
Issue Date: 15 Nov 13 Rate: 6.625% Call Date: 15 Nov 19 Call Price: 101.10 Yield to Maturity: 6.254% Maturity Date: 15 Nov 22							
SPECTRUM BRANDS 5.75% DUE 07-15-2025 SEDOL: BD9N099							
20,000.00	94.9700000	530.28	18,994.00	20,900.00	- 1,906.00	0.00	- 1,906.00
Issue Date: 15 Jan 16 Rate: 5.75% Call Date: 15 Jul 20 Call Price: 102.87 Yield to Maturity: 6.712% Maturity Date: 15 Jul 25							
SPRINT CORPORATION 7.875% DUE 09-15-2023 SEDOL: BSDRYY5							
130,000.00	102.6250000	3,014.38	133,412.50	133,625.00	- 212.50	0.00	- 212.50
Issue Date: 15 Sep 14 Rate: 7.875% Yield to Maturity: 7.203% Maturity Date: 15 Sep 23							
SPRINT SPECTRUM CO 3.36% DUE 09-20-2021 SEDOL: BDR0D93							
137,500.00	98.7500000	154.00	135,781.25	137,156.25	- 1,375.00	0.00	- 1,375.00
Issue Date: 27 Oct 16 Rate: 3.3599998951% Yield to Maturity: 3.865% Maturity Date: 20 Mar 23							
TARGA RES INC/TARGA RES FIN CORP 5.375% 02-01-2027 SEDOL: BF51L09							
30,000.00	93.7500000	671.88	28,125.00	30,000.00	- 1,875.00	0.00	- 1,875.00
Issue Date: 6 Oct 16 Rate: 5.375% Call Date: 1 Feb 22 Call Price: 102.68 Yield to Maturity: 6.376% Maturity Date: 1 Feb 27							

Asset Detail - Base Currency

Description/Asset ID / Investment Mgr ID / Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss: Market	Translation	Total

Fixed Income

Corporate bonds

TARGA RES PARTNERS LP CORP BD 4.25 DUE 11-15-2023 SEDOL: BMP8TY9

20,000.00	92.6250000	108.61	18,525.00	19,900.00	- 1,375.00	0.00	- 1,375.00

Issue Date: 14 May 13 Rate: 4.25% Call Date: 15 May 19 Call Price: 101.41 Yield to Maturity: 6.018% Maturity Date: 15 Nov 23

TARGA RES PARTNERS LP 5.125% 02-01-2025 SEDOL: BF51L21

10,000.00	93.7500000	213.54	9,375.00	10,000.00	- 625.00	0.00	- 625.00

Issue Date: 6 Oct 16 Rate: 5.125% Call Date: 1 Feb 20 Call Price: 103.84 Yield to Maturity: 6.38% Maturity Date: 1 Feb 25

TEACHERS INS & 6.85% DUE 12-16-2039 SEDOL: B50WZ61

6,000.00	130.0213300	17.13	7,801.28	6,055.35	1,745.93	0.00	1,745.93

Issue Date: 16 Dec 09 Rate: 6.85% Yield to Maturity: 4.602% Maturity Date: 16 Dec 39

TIME WARNER CABLE INC 8.25 DUE 04-01-2019 REG SEDOL: BBNBG53

70,000.00	101.1222000	1,443.75	70,785.54	81,733.87	- 10,948.33	0.00	- 10,948.33

Issue Date: 26 Mar 09 Rate: 8.25% Yield to Maturity: 3.646% Maturity Date: 1 Apr 19

TIME WARNER CABLE 5.875% DUE 11-15-2040 SEDOL: B66BW80

30,000.00	95.5056000	225.21	28,651.68	32,164.96	- 3,513.28	0.00	- 3,513.28

Issue Date: 15 Nov 10 Rate: 5.875% Call Date: 15 May 40 Call Price: 100.00 Yield to Maturity: 6.254% Maturity Date: 15 Nov 40

Asset Detail - Base Currency

Description/Asset ID / Investment Mgr ID / Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	Translation	Total

Fixed Income

Corporate bonds

TIME WARNER CABLE 5% DUE 02-01-2020 SEDOL: BB0RFV3

20,000.00	101.4025000	416.67	20,280.50	23,221.20	- 2,940.70	0.00	- 2,940.70

Issue Date: 11 Dec 09 Rate: 5% Yield to Maturity: 3.665% Maturity Date: 1 Feb 20

TIME WARNER CABLE 6.55% DUE 05-01-2037 SEDOL: BBNBG20

20,000.00	102.6240000	218.33	20,524.80	24,995.35	- 4,470.55	0.00	- 4,470.55

Issue Date: 9 Apr 07 Rate: 6.55% Call Date: 30 Apr 37 Call Price: 100.00 Yield to Maturity: 6.306% Maturity Date: 1 May 37

TIME WARNER CABLE 6.75% DUE 06-15-2039 SEDOL: B62X8Y8

30,000.00	101.6126000	90.00	30,483.78	29,139.30	1,344.48	0.00	1,344.48

Issue Date: 29 Jun 09 Rate: 6.75% Yield to Maturity: 6.605% Maturity Date: 15 Jun 39

TIME WARNER CABLE 7.3% DUE 07-01-2038 SEDOL: B3B14R7

70,000.00	108.4055000	2,555.00	75,883.85	86,067.90	- 10,184.05	0.00	- 10,184.05

Issue Date: 19 Jun 08 Rate: 7.3% Yield to Maturity: 6.532% Maturity Date: 1 Jul 38

TIME WARNER INC NEW NT 4.75 DUE 03-29-2021 SEDOL: BG494Y6

60,000.00	102.5218000	728.33	61,513.08	61,389.80	123.28	0.00	123.28

Issue Date: 1 Apr 11 Rate: 4.75% Call Date: 27 Mar 19 Call Price: 0.00 Yield to Maturity: 3.569% Maturity Date: 29 Mar 21

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
TIME WARNER NEW 4.7 DUE 01-15-2021 SEDOL: B45T2J2							
20,000.00	102.5430000	433.44	20,508.60	19,994.60	514.00	0.00	514.00
Issue Date: 14 Jul 10 Rate: 4.7% Call Date: 27 Mar 19 Call Price: 0.00 Yield to Maturity: 3.398% Maturity Date: 15 Jan 21							
TOLL BROS FIN CORP GTD SR NT 4.375 04-15-2023 SEDOL: B9GWFM9							
20,000.00	93.7500000	184.72	18,750.00	19,975.00	- 1,225.00	0.00	- 1,225.00
Issue Date: 10 Apr 13 Rate: 4.375% Call Date: 15 Jan 23 Call Price: 100.00 Yield to Maturity: 6.049% Maturity Date: 15 Apr 23							
TRCNTNTL GAS PIPE 7.85% DUE 02-01-2026 SEDOL: BYXR3R3							
110,000.00	120.8887000	3,597.92	132,977.57	110,827.40	22,150.17	0.00	22,150.17
Issue Date: 1 Aug 16 Rate: 7.85% Call Date: 1 Nov 25 Call Price: 100.00 Yield to Maturity: 4.386% Maturity Date: 1 Feb 26							
UNION PAC CORP 3.75% 07-15-2025 SEDOL: BDFY0J6							
40,000.00	100.9489000	845.84	40,379.56	40,029.00	350.56	0.00	350.56
Issue Date: 8 Jun 18 Rate: 3.75% Call Date: 15 May 25 Call Price: 100.00 Yield to Maturity: 3.586% Maturity Date: 15 Jul 25							
UNION PAC CORP 3.95% DUE 09-10-2028 SEDOL: BGLQST3							
100,000.00	99.8636000	2,227.36	99,863.60	99,920.90	- 57.30	0.00	- 57.30
Issue Date: 8 Jun 18 Rate: 3.95% Call Date: 10 Jun 28 Call Price: 100.00 Yield to Maturity: 3.966% Maturity Date: 10 Sep 28							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
UNION PAC CORP 4.5% 09-10-2048 SEDOL: BYZGKF5							
80,000.00	98.6046000	2,030.00	78,883.68	81,088.56	- 2,204.88	0.00	- 2,204.88
Issue Date: 8 Jun 18 Rate: 4.5% Call Date: 10 Mar 48 Call Price: 100.00 Yield to Maturity: 4.586% Maturity Date: 10 Sep 48							
UNITED PARCEL SVC INC 2.5% DUE 04-01-2023/11-14-2017 SEDOL: BDRYRK4							
30,000.00	97.2881000	187.50	29,186.43	29,907.60	- 721.17	0.00	- 721.17
Issue Date: 14 Nov 17 Rate: 2.5% Call Date: 1 Mar 23 Call Price: 100.00 Yield to Maturity: 3.187% Maturity Date: 1 Apr 23							
UNITED RENTALS NORTH AMER INC 4.875% DUE01-15-2028 SEDOL: BDGSYG2							
10,000.00	87.7500000	224.79	8,775.00	10,125.00	- 1,350.00	0.00	- 1,350.00
Issue Date: 11 Aug 17 Rate: 4.875% Call Date: 15 Jan 23 Call Price: 102.44 Yield to Maturity: 6.704% Maturity Date: 15 Jan 28							
UNITED RENTALS NORTH AMER INC 5.5% DUE 07-15-2025 SEDOL: BYXJMZ0							
20,000.00	94.2500000	507.22	18,850.00	19,185.00	- 335.00	0.00	- 335.00
Issue Date: 26 Mar 15 Rate: 5.5% Call Date: 15 Jul 20 Call Price: 102.75 Yield to Maturity: 6.596% Maturity Date: 15 Jul 25							
UNITED RENTALS NORTH AMER INC 6.5% DUE 12-15-2026 REG SEDOL: BGS1LZ8							
10,000.00	98.5000000	110.14	9,850.00	10,000.00	- 150.00	0.00	- 150.00
Issue Date: 30 Oct 18 Rate: 6.5% Call Date: 15 Dec 21 Call Price: 103.25 Yield to Maturity: 6.742% Maturity Date: 15 Dec 26							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
UNITED TECHNOLOGIES CORP 3.95% 08-16-2025 SEDOL: BYVN9D1							
30,000.00	99.2255000	444.38	29,767.65	29,949.00	- 181.35	0.00	- 181.35
Issue Date: 16 Aug 18 Rate: 3.95% Call Date: 16 Jun 25 Call Price: 100.00 Yield to Maturity: 4.084% Maturity Date: 16 Aug 25							
UNITED TECHNOLOGIES CORP 4.125% 11-16-2028 SEDOL: BYVN9F3							
60,000.00	99.0701000	309.38	59,442.06	60,127.70	- 685.64	0.00	- 685.64
Issue Date: 16 Aug 18 Rate: 4.125% Call Date: 16 Aug 28 Call Price: 100.00 Yield to Maturity: 4.241% Maturity Date: 16 Nov 28							
UNITEDHEALTH GROUP INC 3.375 DUE 11-15-2021 SEDOL: B5VQJQ0							
10,000.00	100.6377000	43.13	10,063.77	9,945.30	118.47	0.00	118.47
Issue Date: 10 Nov 11 Rate: 3.375% Call Date: 15 Aug 21 Call Price: 100.00 Yield to Maturity: 3.14% Maturity Date: 15 Nov 21							
UNITEDHEALTH GROUP 2.875% DUE 12-15-2021 SEDOL: BWB93D3							
30,000.00	99.6768000	38.33	29,903.04	29,678.70	224.34	0.00	224.34
Issue Date: 8 Dec 14 Rate: 2.875% Yield to Maturity: 2.99% Maturity Date: 15 Dec 21							
UNITEDHEALTH GROUP 3.75% DUE 07-15-2025 SEDOL: BYTRVX9							
30,000.00	101.2266000	518.75	30,367.98	29,918.70	449.28	0.00	449.28
Issue Date: 23 Jul 15 Rate: 3.75% Yield to Maturity: 3.538% Maturity Date: 15 Jul 25							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
UNITEDHEALTH GROUP 3.875% DUE 10-15-2020 SEDOL: B57ZR67							
50,000.00	101.3345000	409.03	50,667.25	49,832.50	834.75	0.00	834.75
Issue Date: 25 Oct 10 Rate: 3.875% Call Date: 15 Jul 20 Call Price: 100.00 Yield to Maturity: 3.101% Maturity Date: 15 Oct 20							
UNITEDHEALTH GROUP 5.8% DUE 03-15-2036 SEDOL: BG49576							
30,000.00	118.0391000	512.33	35,411.73	30,801.60	4,610.13	0.00	4,610.13
Issue Date: 2 Mar 06 Rate: 5.8% Yield to Maturity: 4.305% Maturity Date: 15 Mar 36							
US BANK NA CIN FIXED 3.15% DUE 04-26-2021 SEDOL: BD24YJ7							
250,000.00	100.0922000	1,421.88	250,230.50	249,985.00	245.50	0.00	245.50
Issue Date: 26 Apr 18 Rate: 3.15% Call Date: 26 Mar 21 Call Price: 100.00 Yield to Maturity: 3.107% Maturity Date: 26 Apr 21							
UTD PARCEL SVC INC 3.05% DUE 11-15-2027 SEDOL: BDRYRP9							
10,000.00	95.2485000	38.97	9,524.85	9,956.40	- 431.55	0.00	- 431.55
Issue Date: 14 Nov 17 Rate: 3.05% Call Date: 15 Aug 27 Call Price: 100.00 Yield to Maturity: 3.682% Maturity Date: 15 Nov 27							
UTD RENTALS N AMER 5.875% DUE 09-15-2026 SEDOL: BD076X6							
30,000.00	94.2500000	518.96	28,275.00	30,000.00	- 1,725.00	0.00	- 1,725.00
Issue Date: 13 May 16 Rate: 5.875% Call Date: 15 Sep 21 Call Price: 102.93 Yield to Maturity: 6.846% Maturity Date: 15 Sep 26							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
UTD TECHNOLOGIES 4.5% DUE 04-15-2020 SEDOL: BG495R6							
60,000.00	101.3508000	570.00	60,810.48	66,388.80	- 5,578.32	0.00	- 5,578.32
Issue Date: 26 Feb 10 Rate: 4.5% Yield to Maturity: 3.417% Maturity Date: 15 Apr 20							
UTD TECHNOLOGIES 4.5% DUE 06-01-2042 SEDOL: B8J6DZ0							
20,000.00	94.4741000	75.00	18,894.82	20,570.16	- 1,675.34	0.00	- 1,675.34
Issue Date: 1 Jun 12 Rate: 4.5% Yield to Maturity: 4.899% Maturity Date: 1 Jun 42							
VERIZON COMMUNICATIONS BNDS 5.25% DUE 03-16-2037 REG SEDOL: BYZKXZ8							
10,000.00	104.1667000	153.13	10,416.67	10,423.60	- 6.93	0.00	- 6.93
Issue Date: 16 Mar 17 Rate: 5.25% Yield to Maturity: 4.901% Maturity Date: 16 Mar 37							
VERIZON COMMUNICATIONS INC 4.329% 09-21-2028 SEDOL: BGDQ891							
30,000.00	100.4110000	685.43	30,123.30	30,496.50	- 373.20	0.00	- 373.20
Issue Date: 21 Jun 18 Rate: 4.329% Yield to Maturity: 4.275% Maturity Date: 21 Sep 28							
VERIZON COMMUNICATIONS 4.125% DUE 03-16-2027 SEDOL: BYZNV75							
40,000.00	100.0772000	481.25	40,030.88	40,566.93	- 536.05	0.00	- 536.05
Issue Date: 16 Mar 17 Rate: 4.125% Yield to Maturity: 4.113% Maturity Date: 16 Mar 27							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
VERIZON COMMUNICATIONS 4.4% DUE 11-01-2034 REG SEDOL: BSBN5N1							
50,000.00	96.3792000	366.67	48,189.60	48,083.00	106.60	0.00	106.60
Issue Date: 29 Oct 14 Rate: 4.4% Call Date: 1 May 34 Call Price: 100.00 Yield to Maturity: 4.727% Maturity Date: 1 Nov 34							
VERIZON FIXED 3.376% DUE 02-15-2025 SEDOL: BDD8108							
119,000.00	97.0408990	1,517.70	115,478.67	131,557.23	- 16,078.56	0.00	- 16,078.56
Issue Date: 16 Aug 17 Rate: 3.376% Yield to Maturity: 3.924% Maturity Date: 15 Feb 25							
VERIZON 2.625% DUE 08-15-2026 SEDOL: BY7RR33							
90,000.00	90.6631000	892.50	81,596.79	81,720.33	- 123.54	0.00	- 123.54
Issue Date: 1 Aug 16 Rate: 2.625% Call Date: 15 May 26 Call Price: 100.00 Yield to Maturity: 4.061% Maturity Date: 15 Aug 26							
VERIZON 3.85% DUE 11-01-2042 SEDOL: B8HCRP8							
10,000.00	86.2077000	64.17	8,620.77	9,276.10	- 655.33	0.00	- 655.33
Issue Date: 7 Nov 12 Rate: 3.85% Call Date: 1 May 42 Call Price: 100.00 Yield to Maturity: 4.83% Maturity Date: 1 Nov 42							
VERIZON 4.5% DUE 08-10-2033 SEDOL: BF22PM5							
80,000.00	98.7086000	1,410.00	78,966.88	80,111.90	- 1,145.02	0.00	- 1,145.02
Issue Date: 10 Aug 17 Rate: 4.5% Yield to Maturity: 4.622% Maturity Date: 10 Aug 33							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
VERIZON 5.5% DUE 03-16-2047 SEDOL: BYZNV86							
10,000.00	106.3416000	160.42	10,634.16	10,589.00	45.16	0.00	45.16
Issue Date: 16 Mar 17 Rate: 5.5% Yield to Maturity: 5.074% Maturity Date: 16 Mar 47							
VIACOM INC NEW 3.875% DUE 04-01-2024 SEDOL: BK1L2Q1							
20,000.00	98.0874000	193.75	19,617.48	18,713.60	903.88	0.00	903.88
Issue Date: 11 Mar 14 Rate: 3.875% Call Date: 1 Jan 24 Call Price: 100.00 Yield to Maturity: 4.285% Maturity Date: 1 Apr 24							
VIACOM INC NEW 4.25% DUE 09-01-2023 CUSIP: 92553PAT9							
20,000.00	99.6097000	283.33	19,921.94	19,709.96	211.98	0.00	211.98
Issue Date: 19 Aug 13 Rate: 4.25% Call Date: 1 Jun 23 Call Price: 100.00 Yield to Maturity: 4.342% Maturity Date: 1 Sep 23							
VISA INC 4.3% DUE 12-14-2045 SEDOL: BYPHFN1							
210,000.00	103.3482000	426.42	217,031.22	214,194.65	2,836.57	0.00	2,836.57
Issue Date: 14 Dec 15 Rate: 4.3% Call Date: 14 Jun 45 Call Price: 100.00 Yield to Maturity: 4.094% Maturity Date: 14 Dec 45							
WACHOVIA CAP TR III FXD-FLTG RATE BD DUE12-31-2049 REG SEDOL: B0XNTL9 EF258781							
320,000.00	90.4500000	742.63	289,440.00	289,626.52	- 186.52	0.00	- 186.52
Issue Date: 1 Feb 06 Rate: 5.56975% Yield to Maturity: 6.221% Maturity Date: 31 Dec 49							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
WALGREENS BOOTS 3.45% DUE 06-01-2026 SEDOL: BYVG9S5							
60,000.00	94.0888000	172.50	56,453.28	59,888.00	- 3,434.72	0.00	- 3,434.72
Issue Date: 1 Jun 16 Rate: 3.45% Call Date: 1 Mar 26 Call Price: 100.00 Yield to Maturity: 4.392% Maturity Date: 1 Jun 26							
WALMART INC 3.7% DUE 06-26-2028 SEDOL: BFYK679							
100,000.00	101.4933000	51.39	101,493.30	99,854.20	1,639.10	0.00	1,639.10
Issue Date: 27 Jun 18 Rate: 3.7% Call Date: 26 Mar 28 Call Price: 100.00 Yield to Maturity: 3.514% Maturity Date: 26 Jun 28							
WARNER MEDIA LLC 6.25% DUE 03-29-2041 SEDOL: B5LPVC7							
10,000.00	107.9567000	159.72	10,795.67	10,405.30	390.37	0.00	390.37
Issue Date: 1 Apr 11 Rate: 6.25% Yield to Maturity: 5.618% Maturity Date: 29 Mar 41							
WASTE MANAGEMENT INC 4.6 DUE 03-01-2021 BEO SEDOL: B3LDNN2							
30,000.00	103.0928000	460.00	30,927.84	33,713.10	- 2,785.26	0.00	- 2,785.26
Issue Date: 28 Feb 11 Rate: 4.6% Call Date: 1 Dec 20 Call Price: 100.00 Yield to Maturity: 3.111% Maturity Date: 1 Mar 21							
WASTE MGMT INC DEL 3.5% DUE 05-15-2024 SEDOL: BMH0QX1							
50,000.00	99.8943000	223.61	49,947.15	49,874.00	73.15	0.00	73.15
Issue Date: 8 May 14 Rate: 3.5% Call Date: 15 Feb 24 Call Price: 100.00 Yield to Maturity: 3.521% Maturity Date: 15 May 24							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
WASTE MGMT INC DEL 7.375% DUE 05-15-2029 SEDOL: BBNBGM0							
20,000.00	123.5691000	188.47	24,713.82	25,183.20	- 469.38	0.00	- 469.38
Issue Date: 15 Nov 99 Rate: 7.375% Yield to Maturity: 4.505% Maturity Date: 15 May 29							
WELLPOINT INC 3.125% DUE 05-15-2022 SEDOL: B87XCR8							
70,000.00	98.5305000	279.51	68,971.35	69,641.60	- 670.25	0.00	- 670.25
Issue Date: 7 May 12 Rate: 3.125% Yield to Maturity: 3.591% Maturity Date: 15 May 22							
WELLS FARGO & CO NEW MEDIUM TERM SR 4.65% 11-04-2044 SEDOL: BS9FPF1							
30,000.00	94.1403000	220.88	28,242.09	29,927.40	- 1,685.31	0.00	- 1,685.31
Issue Date: 4 Nov 14 Rate: 4.65% Yield to Maturity: 5.058% Maturity Date: 4 Nov 44							
WELLS FARGO & CO NEW MEDIUM TERM SR NTS TRANCHE # TR 00155 4.3% DUE 07-22-2027 SEDOL: BYQXN34							
290,000.00	98.3665000	5,507.58	285,262.85	290,749.10	- 5,486.25	0.00	- 5,486.25
Issue Date: 22 Jul 15 Rate: 4.3% Yield to Maturity: 4.532% Maturity Date: 22 Jul 27							
WELLS FARGO & CO TRANCHE # SR 00129 3.45DUE 02-13-2023 SEDOL: B8YNT14							
80,000.00	97.9018000	1,058.00	78,321.44	80,421.96	- 2,100.52	0.00	- 2,100.52
Issue Date: 13 Feb 13 Rate: 3.45% Yield to Maturity: 4.007% Maturity Date: 13 Feb 23							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
WELLS FARGO & CO 4.4% DUE 06-14-2046 SEDOL: BD39X50							
20,000.00	91.7312000	41.56	18,346.24	19,920.60	- 1,574.36	0.00	- 1,574.36
Issue Date: 14 Jun 16 Rate: 4.4% Yield to Maturity: 4.954% Maturity Date: 14 Jun 46							
WELLS FARGO & CO 4.48% DUE 01-16-2024 SEDOL: BL25Y29							
289,000.00	101.1995990	5,934.13	292,466.84	271,389.33	21,077.51	0.00	21,077.51
Issue Date: 26 Nov 13 Rate: 4.48% Yield to Maturity: 4.213% Maturity Date: 16 Jan 24							
WELLS FARGO & CO 4.9% DUE 11-17-2045 SEDOL: BYQ29R7							
110,000.00	97.5076000	658.78	107,258.36	109,607.60	- 2,349.24	0.00	- 2,349.24
Issue Date: 17 Nov 15 Rate: 4.9% Yield to Maturity: 5.071% Maturity Date: 17 Nov 45							
WELLS FARGO & CO 5.375% DUE 11-02-2043 SEDOL: BG48MR2							
60,000.00	104.3574000	528.54	62,614.44	59,822.40	2,792.04	0.00	2,792.04
Issue Date: 28 Oct 13 Rate: 5.375% Yield to Maturity: 5.064% Maturity Date: 2 Nov 43							
WELLS FARGO & COMPANY 4.6 MTN TRANCHE # SR 00116 DUE 04-01-2021 USD1000 SEDOL: BCZTDH3							
20,000.00	102.4019000	230.00	20,480.38	21,479.20	- 998.82	0.00	- 998.82
Issue Date: 29 Mar 11 Rate: 4.6% Yield to Maturity: 3.479% Maturity Date: 1 Apr 21							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
WELLS FARGO CAP X 5.95% DUE 12-01-2086 SEDOL: B1JNGS6							
50,000.00	103.2500000	132.22	51,625.00	46,637.80	4,987.20	0.00	4,987.20
Issue Date: 5 Dec 06 Rate: 5.95% Call Date: 15 Dec 19 Call Price: 100.00 Yield to Maturity: 5.659% Maturity Date: 1 Dec 86							
WHITING PETROLEUM CORP 6.625% DUE 01-15-2026 BEO SEDOL: BG4QJT7							
30,000.00	85.7500000	916.46	25,725.00	30,950.00	- 5,225.00	0.00	- 5,225.00
Issue Date: 15 Jul 18 Rate: 6.625% Call Date: 15 Oct 25 Call Price: 100.00 Yield to Maturity: 9.441% Maturity Date: 15 Jan 26							
WILLIAMS COS INC 7.5% DUE 01-15-2031 SEDOL: 2830807							
68,000.00	119.3713970	2,351.67	81,172.55	72,266.03	8,906.52	0.00	8,906.52
Issue Date: 17 Jan 01 Rate: 7.5% Yield to Maturity: 5.302% Maturity Date: 15 Jan 31							
WILLIAMS COS INC 7.75% DUE 06-15-2031 SEDOL: 2793063							
60,000.00	120.7961000	206.67	72,477.66	73,125.00	- 647.34	0.00	- 647.34
Issue Date: 13 Jun 01 Rate: 7.75% Yield to Maturity: 5.43% Maturity Date: 15 Jun 31							
WILLIAMS PARTNERS 5.25% DUE 03-15-2020 SEDOL: B43Y8S0							
20,000.00	101.9881000	309.17	20,397.62	20,774.60	- 376.98	0.00	- 376.98
Issue Date: 9 Feb 10 Rate: 5.25% Yield to Maturity: 3.546% Maturity Date: 15 Mar 20							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
WPX ENERGY INC 6% DUE 01-15-2022 SEDOL: B8F4N14							
10,000.00	97.2500000	276.67	9,725.00	9,662.50	62.50	0.00	62.50
Issue Date: 14 Nov 11 Rate: 6% Call Date: 15 Oct 21 Call Price: 100.00 Yield to Maturity: 7.019% Maturity Date: 15 Jan 22							
WPX ENERGY INC 8.25% DUE 08-01-2023 SEDOL: BYSVZ07							
60,000.00	104.5000000	2,062.50	62,700.00	68,800.00	- 6,100.00	0.00	- 6,100.00
Issue Date: 22 Jul 15 Rate: 8.25% Call Date: 1 Jun 23 Call Price: 100.00 Yield to Maturity: 7.081% Maturity Date: 1 Aug 23							
WYETH NT 5.95 DUE 04-01-2037/03-27-2007 BEO SEDOL: B91ZLT2							
20,000.00	119.9265000	297.50	23,985.30	19,113.66	4,871.64	0.00	4,871.64
Issue Date: 27 Mar 07 Rate: 5.95% Yield to Maturity: 4.356% Maturity Date: 1 Apr 37							
21ST CENTY FOX 6.2% DUE 12-15-2034 SEDOL: BWXSBP6							
10,000.00	121.5817000	27.56	12,158.17	9,321.90	2,836.27	0.00	2,836.27
Issue Date: 3 Dec 04 Rate: 6.2% Yield to Maturity: 4.315% Maturity Date: 15 Dec 34							
21ST CENTY FOX 6.65% DUE 11-15-2037 SEDOL: BWV6C71							
10,000.00	131.6723000	84.97	13,167.23	9,855.00	3,312.23	0.00	3,312.23
Issue Date: 15 Nov 07 Rate: 6.65% Yield to Maturity: 4.202% Maturity Date: 15 Nov 37							
Total USD		266,093.19	22,744,894.28	23,145,825.37	- 400,931.09	0.00	- 400,931.09

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
Total United States		266,093.19	22,744,894.28	23,145,825.37	- 400,931.09	0.00	- 400,931.09
Total Corporate Bonds							
33,834,521.17		**393,071.04**	**33,412,857.20**	**34,146,223.83**	**- 733,366.63**	**0.00**	**- 733,366.63**
Funds - corporate bond							
United States - USD							
MFO VANGUARD BD INDEX FDS TOTAL BD MKT PORTFOLIO INSTL SHS CUSIP: 921937504							
6,370,263.48	10.4500000	168,405.69	66,569,253.37	68,349,179.21	- 1,779,925.84	0.00	- 1,779,925.84
Issue Date: 2 Sep 08							
Total USD		168,405.69	66,569,253.37	68,349,179.21	- 1,779,925.84	0.00	- 1,779,925.84
Total United States		168,405.69	66,569,253.37	68,349,179.21	- 1,779,925.84	0.00	- 1,779,925.84
Total Funds - Corporate Bond							
6,370,263.48		**168,405.69**	**66,569,253.37**	**68,349,179.21**	**- 1,779,925.84**	**0.00**	**- 1,779,925.84**

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Bank loans							
United States - USD							
ATLANTIC AVIATION FBO, INC. TERM LOAN 11-28-2025 CUSIP: 04822DAJ8							
10,000.00	99.0000000	13.36	9,900.00	9,900.00	0.00	0.00	0.00
Issue Date: 30 Nov 18 Maturity Date: 28 Nov 25							
BRIGHTVIEW LANDSCAPES, LLC TERM LOAN B DUE 08-08-2025 BEO CUSIP: 10801XAG2							
19,950.00	95.2500250	0.00	19,002.38	19,900.12	- 897.74	0.00	- 897.74
Issue Date: 18 Dec 13 Maturity Date: 15 Aug 25							
CAESARS RESORT COLLECTION, LLC TERM LOANSENIOR SECURED DUE 10-02-2024 BEO CUSIP: 12769LAB5							
198,997.50	95.8569980	0.00	190,753.03	199,496.24	- 8,743.21	0.00	- 8,743.21
Issue Date: 22 Dec 17 Maturity Date: 23 Dec 24							
CHARTER COMMUNICATIONS OPERATING, LLC (AKA CCO SAFARI LLC) TL DUE 04-30-2025 CUSIP: 16117LBS7							
198,997.50	95.6380000	851.27	190,317.23	199,246.87	- 8,929.64	0.00	- 8,929.64
Issue Date: 15 Dec 17 Maturity Date: 30 Apr 25							
ENVISION HEALTHCARE CORPORATION DUE 10-11-2025 CUSIP: 29373UAC5							
80,000.00	92.9640000	0.00	74,371.20	80,000.00	- 5,628.80	0.00	- 5,628.80
Issue Date: 11 Oct 18 Maturity Date: 10 Oct 25							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Bank loans							
FOUR SEASONS HOLDINGS INC TERM LOAN DUE 06-27-2020 BEO CUSIP: 35100DAR7							
228,835.44	95.7319990	0.00	219,068.74	229,408.98	- 10,340.24	0.00	- 10,340.24
Issue Date: 30 Dec 13 Maturity Date: 27 Jun 20							
REYNOLDS GROUP HOLDINGS INC. TERM LOAN DUE 02-05-2023 BEO CUSIP: 76173FAU1							
198,987.34	94.9999980	0.00	189,037.97	199,987.34	- 10,949.37	0.00	- 10,949.37
Issue Date: 17 Jan 17 Maturity Date: 5 Feb 23							
SCIENTIFIC GAMES INTERNATIONAL INC. DUE 08-14-2024 BEO CUSIP: 80875AAP6							
199,000.00	93.6070000	0.00	186,277.93	199,124.69	- 12,846.76	0.00	- 12,846.76
Issue Date: 18 Oct 13 Maturity Date: 14 Aug 24							
Total USD		864.63	1,078,728.48	1,137,064.24	- 58,335.76	0.00	- 58,335.76
Total United States		864.63	1,078,728.48	1,137,064.24	- 58,335.76	0.00	- 58,335.76
Total Bank Loans							
1,134,767.78		**864.63**	**1,078,728.48**	**1,137,064.24**	**- 58,335.76**	**0.00**	**- 58,335.76**

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
United States - USD							
FEDERAL HOME LN MTG CORP POOL #A74793 5%03-01-2038 BEO CUSIP: 3128L8KE4							
92,744.44	105.8564050	386.44	98,175.93	100,395.87	- 2,219.94	0.00	- 2,219.94
Issue Date: 1 Mar 08 Rate: 5% Yield to Maturity: 3.689% Maturity Date: 1 Mar 38							
FEDERAL HOME LN MTG CORP POOL #C91981 3%02-01-2038 BEO CUSIP: 3128P8FW6							
94,540.35	98.4051990	236.35	93,032.62	92,472.28	560.34	0.00	560.34
Issue Date: 1 Feb 18 Rate: 3% Yield to Maturity: 3.291% Maturity Date: 1 Feb 38							
FEDERAL HOME LN MTG CORP POOL #C91987 3%04-01-2038 BEO CUSIP: 3128P8F48							
94,770.16	98.4849980	236.93	93,334.39	92,697.07	637.32	0.00	637.32
Issue Date: 1 Mar 18 Rate: 3% Yield to Maturity: 3.275% Maturity Date: 1 Apr 38							
FEDERAL HOME LN MTG CORP POOL #G0-8771 4% 07-01-2047 BEO CUSIP: 3128MJ2D1							
337,520.46	102.0897010	1,125.07	344,573.63	356,664.21	- 12,090.58	0.00	- 12,090.58
Issue Date: 1 Jun 17 Rate: 4% Yield to Maturity: 3.64% Maturity Date: 1 Jul 47							
FEDERAL HOME LN MTG CORP POOL #G02427 5.5% 12-01-2036 BEO SEDOL: B3TYBV1							
48,774.48	107.8731950	223.55	52,614.59	48,252.43	4,362.16	0.00	4,362.16
Issue Date: 1 Nov 06 Rate: 5.5% Yield to Maturity: 3.657% Maturity Date: 1 Dec 36							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
FEDERAL HOME LN MTG CORP POOL #G06172 5.5% 12-01-2038 BEO CUSIP: 3128M8FM1							
31,332.76	107.3320070	143.61	33,630.08	33,903.04	- 272.96	0.00	- 272.96
Issue Date: 1 Nov 10 Rate: 5.5% Yield to Maturity: 3.833% Maturity Date: 1 Dec 38							
FEDERAL HOME LN MTG CORP POOL #G06409 6%11-01-2039 BEO SEDOL: B60PMR7							
97,240.08	109.2330040	486.20	106,218.26	108,361.93	- 2,143.67	0.00	- 2,143.67
Issue Date: 1 Apr 11 Rate: 6% Yield to Maturity: 3.828% Maturity Date: 1 Nov 39							
FEDERAL HOME LN MTG CORP POOL #G08859 5%01-01-2049 BEO CUSIP: 3128MJ5V8							
200,000.00	104.8235000	833.33	209,647.00	209,656.25	- 9.25	0.00	- 9.25
Issue Date: 1 Dec 18 Rate: 5% Yield to Maturity: 3.793% Maturity Date: 1 Jan 49							
FEDERAL HOME LN MTG CORP POOL #G18669 2.5% 12-01-2032 BEO CUSIP: 3128MMW74							
90,204.41	97.6431970	187.93	88,078.47	87,142.39	936.08	0.00	936.08
Issue Date: 1 Nov 17 Rate: 2.5% Yield to Maturity: 3.01% Maturity Date: 1 Dec 32							
FEDERAL HOME LN MTG CORP POOL #J38164 2.5% 12-01-2032 BEO CUSIP: 31307VB96							
681,219.81	97.6432000	1,419.21	665,164.82	658,095.58	7,069.24	0.00	7,069.24
Issue Date: 1 Dec 17 Rate: 2.5% Yield to Maturity: 3.001% Maturity Date: 1 Dec 32							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
FEDERAL HOME LN MTG CORP POOL #Q45737 3.0% DUE 3 01-01-2047 CUSIP: 3132WKLT3							
260,819.00	97.7206990	652.05	254,874.15	260,431.86	- 5,557.71	0.00	- 5,557.71
Issue Date: 1 Jan 17 Rate: 3% Yield to Maturity: 3.333% Maturity Date: 1 Jan 47							
FEDERAL HOME LN MTG CORP POOL #Q55997 4%05-01-2048 BEO CUSIP: 3132XYUX3							
96,183.41	101.9785950	320.61	98,086.49	97,490.90	595.59	0.00	595.59
Issue Date: 1 May 18 Rate: 4% Yield to Maturity: 3.68% Maturity Date: 1 May 48							
FEDERAL HOME LN MTG CORP POOL #Q57230 4%07-01-2048 BEO CUSIP: 3132Y1A81							
291,206.19	101.9734990	970.69	296,953.14	297,223.69	- 270.55	0.00	- 270.55
Issue Date: 1 Jul 18 Rate: 4% Yield to Maturity: 3.672% Maturity Date: 1 Jul 48							
FEDERAL HOME LN MTG CORP POOL #U99045 3.5% 03-01-2043 BEO CUSIP: 3132H7BP8							
172,831.99	100.5540990	504.09	173,789.65	180,096.33	- 6,306.68	0.00	- 6,306.68
Issue Date: 1 May 13 Rate: 3.5% Yield to Maturity: 3.406% Maturity Date: 1 Mar 43							
FEDERAL HOME LN MTG CORP POOL #U99076 4.5% 12-01-2043 BEO CUSIP: 3132H7CN2							
185,486.92	104.8030020	695.58	194,395.86	199,898.41	- 5,502.55	0.00	- 5,502.55
Issue Date: 1 Nov 13 Rate: 4.5% Yield to Maturity: 3.633% Maturity Date: 1 Dec 43							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
FEDERAL HOME LN MTG CORP POOL #U99084 4.5% 02-01-2044 BEO CUSIP: 3132H7CW2							
130,466.58	104.7946990	489.25	136,722.06	140,603.26	- 3,881.20	0.00	- 3,881.20
Issue Date: 1 Feb 14 Rate: 4.5% Yield to Maturity: 3.633% Maturity Date: 1 Feb 44							
FEDERAL HOME LN MTG CORP POOL #U99091 4.5% 03-01-2044 BEO CUSIP: 3132H7C51							
65,054.77	104.8176940	243.96	68,188.91	70,109.20	- 1,920.29	0.00	- 1,920.29
Issue Date: 1 Mar 14 Rate: 4.5% Yield to Maturity: 3.619% Maturity Date: 1 Mar 44							
FEDERAL HOME LN MTG CORP POOL #U99124 3.5% 03-01-2045 BEO CUSIP: 3132H7D68							
128,225.09	100.5541970	373.99	128,935.71	134,351.36	- 5,415.65	0.00	- 5,415.65
Issue Date: 1 Apr 15 Rate: 3.5% Yield to Maturity: 3.407% Maturity Date: 1 Mar 45							
FEDERAL NATL MTG ASSN GTD MTG POOL #AH4169 4% 01-01-2041 BEO CUSIP: 3138A5T36							
44,527.99	102.8036970	148.43	45,776.42	47,818.89	- 2,042.47	0.00	- 2,042.47
Issue Date: 1 Jan 11 Rate: 4% Yield to Maturity: 3.444% Maturity Date: 1 Jan 41							
FEDERAL NATL MTG ASSN GTD MTG POOL #AL0814 6.5% 06-01-2040 BEO CUSIP: 3138EG3Y8							
38,144.81	113.9237030	206.62	43,455.98	42,722.20	733.78	0.00	733.78
Issue Date: 1 Oct 11 Rate: 6.5% Yield to Maturity: 3.216% Maturity Date: 1 Jun 40							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
FEDERAL NATL MTG ASSN GTD MTG POOL #AL1176 6.5% 10-01-2039 BEO CUSIP: 3138EHJW3							
124,144.74	113.8768020	672.45	141,372.06	139,585.23	1,786.83	0.00	1,786.83
Issue Date: 1 Dec 11 Rate: 6.5% Yield to Maturity: 3.242% Maturity Date: 1 Oct 39							
FEDERAL NATL MTG ASSN GTD MTG POOL #AL3024 3.5% 01-01-2043 BEO CUSIP: 3138EKLE3							
111,971.22	100.4686030	326.58	112,495.92	118,724.49	- 6,228.57	0.00	- 6,228.57
Issue Date: 1 Jan 13 Rate: 3.5% Yield to Maturity: 3.407% Maturity Date: 1 Jan 43							
FEDERAL NATL MTG ASSN GTD MTG POOL #AL4593 5% 06-01-2026 BEO CUSIP: 3138EMC74							
12,244.12	101.8822100	51.02	12,474.58	13,112.69	- 638.11	0.00	- 638.11
Issue Date: 1 Dec 13 Rate: 5% Yield to Maturity: 3.62% Maturity Date: 1 Jun 26							
FEDERAL NATL MTG ASSN GTD MTG POOL #AL4741 4.5% 01-01-2044 BEO CUSIP: 3138EMHT1							
56,066.52	104.5213080	210.25	58,601.46	61,112.49	- 2,511.03	0.00	- 2,511.03
Issue Date: 1 Jan 14 Rate: 4.5% Yield to Maturity: 3.652% Maturity Date: 1 Jan 44							
FEDERAL NATL MTG ASSN GTD MTG POOL #AL5540 4.5% 07-01-2044 BEO CUSIP: 3138ENEN5							
51,309.59	104.8776070	192.41	53,812.27	56,232.11	- 2,419.84	0.00	- 2,419.84
Issue Date: 1 Jul 14 Rate: 4.5% Yield to Maturity: 3.523% Maturity Date: 1 Jul 44							

Asset Detail - Base Currency

Description/Asset ID / Investment Mgr ID / Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss: Market	Translation	Total
Fixed Income							
Government mortgage backed securities							
FEDERAL NATL MTG ASSN GTD MTG POOL #AL6308 5% 08-01-2038 BEO CUSIP: 3138EPAJ3							
78,102.49	106.1716980	325.43	82,922.74	86,831.01	- 3,908.27	0.00	- 3,908.27
Issue Date: 1 Jan 15 Rate: 5% Yield to Maturity: 3.466% Maturity Date: 1 Aug 38							
FEDERAL NATL MTG ASSN GTD MTG POOL #AL9631 3% 12-01-2046 BEO CUSIP: 3138ERVZ0							
85,651.99	97.7452950	214.13	83,720.79	85,541.59	- 1,820.80	0.00	- 1,820.80
Issue Date: 1 Dec 16 Rate: 3% Yield to Maturity: 3.318% Maturity Date: 1 Dec 46							
FHLMC GOLD G07117 6 10-01-2036 CUSIP: 3128M9G22							
18,004.94	109.2375200	90.02	19,668.15	20,491.87	- 823.72	0.00	- 823.72
Issue Date: 1 Sep 12 Rate: 6% Yield to Maturity: 3.611% Maturity Date: 1 Oct 36							
FHLMC GOLD G07335 7 03-01-2039 CUSIP: 3128M9PU0							
31,424.57	113.4084890	183.31	35,638.13	37,100.65	- 1,462.52	0.00	- 1,462.52
Issue Date: 1 Apr 13 Rate: 7% Yield to Maturity: 3.674% Maturity Date: 1 Mar 39							
FHLMC GOLD POOL #Q45819 Q45819 3 01-01-2047 CUSIP: 3132WKPD4							
87,084.53	97.7208010	217.71	85,099.70	86,853.20	- 1,753.50	0.00	- 1,753.50
Issue Date: 1 Jan 17 Rate: 3% Yield to Maturity: 3.333% Maturity Date: 1 Jan 47							

Asset Detail - Base Currency

Description/Asset ID / Investment Mgr ID / Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss: Market	Translation	Total
Fixed Income							
Government mortgage backed securities							
FHLMC GOLD POOL#Q17792 3.5 DUE 05-01-2043 CUSIP: 3132J9C63							
161,995.07	100.7418000	472.49	163,196.75	173,486.59	- 10,289.84	0.00	- 10,289.84
Issue Date: 1 Apr 13 Rate: 3.5% Yield to Maturity: 3.371% Maturity Date: 1 May 43							
FHLMC GOLD Q19611 4 07-01-2043 CUSIP: 3132JBDR1							
53,137.36	103.1224920	177.12	54,796.57	55,291.92	- 495.35	0.00	- 495.35
Issue Date: 1 Jun 13 Rate: 4% Yield to Maturity: 3.427% Maturity Date: 1 Jul 43							
FHLMC GOLD Q19615 4 07-01-2043 CUSIP: 3132JBDV2							
53,122.55	102.9524000	177.08	54,690.94	55,127.07	- 436.13	0.00	- 436.13
Issue Date: 1 Jun 13 Rate: 4% Yield to Maturity: 3.465% Maturity Date: 1 Jul 43							
FHLMC GOLD Q45560 3.0% 01-01-2047 CUSIP: 3132WKFA1							
86,166.75	97.6277040	215.42	84,122.62	86,193.69	- 2,071.07	0.00	- 2,071.07
Issue Date: 1 Jan 17 Rate: 3% Yield to Maturity: 3.347% Maturity Date: 1 Jan 47							
FHLMC GOLD SINGLE FAMILY 4% 30 YEARS SETTLES JANUARY SEDOL: B7WKLP8							
800,000.00	101.9434000	0.00	815,547.20	808,375.00	7,172.20	0.00	7,172.20
Issue Date: 1 Oct 00 Rate: 4% Yield to Maturity: 3.679%							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
FHLMC GOLD SINGLE FAMILY 5% 30 YEARS SETTLES JANUARY SEDOL: B7SH3R9							
100,000.00	104.7244000	0.00	104,724.40	104,652.34	72.06	0.00	72.06
Issue Date: 1 Jan 01 Rate: 5% Yield to Maturity: 4.004%							
FHLMC GOLD U90316 4 10-01-2042 CUSIP: 3132H3K51							
100,227.92	102.6141020	334.09	102,847.98	111,722.83	- 8,874.85	0.00	- 8,874.85
Issue Date: 1 Oct 12 Rate: 4% Yield to Maturity: 3.544% Maturity Date: 1 Oct 42							
FHLMC GOLD U95137 4 08-01-2043 CUSIP: 3132H5EK0							
61,595.00	102.6236060	205.32	63,211.01	63,255.15	- 44.14	0.00	- 44.14
Issue Date: 1 Jul 13 Rate: 4% Yield to Maturity: 3.55% Maturity Date: 1 Aug 43							
FHLMC MULTICLASS SER R007 CL ZA 6 05-15-2036 SEDOL: B80Q8T8							
32,973.58	111.3469030	164.87	36,715.06	38,002.91	- 1,287.85	0.00	- 1,287.85
Issue Date: 1 May 06 Rate: 6% Yield to Maturity: 3.283% Maturity Date: 15 May 36							
FHLMC MULTICLASS SER 4813 CLS CJ 3 08-15-2048 CUSIP: 3137FGSM8							
96,294.53	97.2695960	240.74	93,665.30	92,533.03	1,132.27	0.00	1,132.27
Issue Date: 1 Jul 18 Rate: 3% Yield to Maturity: 3.468% Maturity Date: 15 Aug 48							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
FHLMC 4% MBS 01/10/2045 USD'Q3-6985' POOL #Q36985 4 10-01-2045 CUSIP: 3132QTXP6							
170,775.38	102.0055990	569.25	174,200.45	178,140.07	- 3,939.62	0.00	- 3,939.62
Issue Date: 1 Oct 15 Rate: 4% Yield to Maturity: 3.631% Maturity Date: 1 Oct 45							
FNMA FN BF0145 POOL #BF0145 3.5% DUE 03-01-2057 REG CUSIP: 3140FXET5							
583,355.09	99.6656990	1,701.45	581,404.93	604,911.90	- 23,506.97	0.00	- 23,506.97
Issue Date: 1 May 17 Rate: 3.5% Maturity Date: 1 Mar 57							
FNMA FNR 2012-51 B 7 DUE 05-25-2042 SEDOL: BYT4613							
27,363.74	116.2148160	159.62	31,800.72	32,676.15	- 875.43	0.00	- 875.43
Issue Date: 1 Apr 12 Rate: 7% Yield to Maturity: 3.139% Maturity Date: 25 May 42							
FNMA POOL CA2652 5.0% 11-01-2048 CUSIP: 3140Q95N9							
98,281.26	105.0178030	409.51	103,212.82	102,824.86	387.96	0.00	387.96
Issue Date: 1 Oct 18 Rate: 5% Yield to Maturity: 3.54% Maturity Date: 1 Nov 48							
FNMA POOL #AB6201 3% 09-01-2042 BEO CUSIP: 31417C3K9							
464,261.47	98.3735010	1,160.65	456,710.26	486,640.31	- 29,930.05	0.00	- 29,930.05
Issue Date: 1 Aug 12 Rate: 3% Yield to Maturity: 3.25% Maturity Date: 1 Sep 42							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
FNMA POOL #AB9683 4% DUE 06-01-2043 BEO CUSIP: 31417GXM3							
46,546.29	102.7855930	155.15	47,842.88	48,189.95	- 347.07	0.00	- 347.07
Issue Date: 1 May 13 Rate: 4% Yield to Maturity: 3.481% Maturity Date: 1 Jun 43							
FNMA POOL #AD7593 4.5% 07-01-2040 BEO CUSIP: 31418VNK4							
259,769.50	104.7442980	974.14	272,093.74	281,200.49	- 9,106.75	0.00	- 9,106.75
Issue Date: 1 Jul 10 Rate: 4.5% Yield to Maturity: 3.507% Maturity Date: 1 Jul 40							
FNMA POOL #AE0758 7% 02-01-2039 BEO CUSIP: 31419AZY6							
21,468.05	113.7133090	125.23	24,412.03	24,795.60	- 383.57	0.00	- 383.57
Issue Date: 1 Dec 10 Rate: 7% Yield to Maturity: 3.662% Maturity Date: 1 Feb 39							
FNMA POOL #AN8493 3.3% 02-01-2030 BEO CUSIP: 3138LMNK5							
100,000.00	98.9176000	275.00	98,917.60	101,109.38	- 2,191.78	0.00	- 2,191.78
Issue Date: 1 Feb 18 Rate: 3.3% Yield to Maturity: 3.466% Maturity Date: 1 Feb 30							
FNMA POOL #AP4781 3% 09-01-2042 BEO CUSIP: 3138M8J38							
197,844.15	98.3656980	494.61	194,610.78	207,550.86	- 12,940.08	0.00	- 12,940.08
Issue Date: 1 Sep 12 Rate: 3% Yield to Maturity: 3.253% Maturity Date: 1 Sep 42							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
FNMA POOL #AP9633 2.5% 10-01-2042 BEO CUSIP: 3138MDV33							
109,432.54	94.8507000	227.98	103,797.53	111,663.84	- 7,866.31	0.00	- 7,866.31
Issue Date: 1 Oct 12 Rate: 2.5% Yield to Maturity: 3.321% Maturity Date: 1 Oct 42							
FNMA POOL #AQ4555 4% 12-01-2042 BEO CUSIP: 3138MLBZ6							
38,975.43	102.8254980	129.92	40,076.68	42,483.24	- 2,406.56	0.00	- 2,406.56
Issue Date: 1 Nov 12 Rate: 4% Yield to Maturity: 3.47% Maturity Date: 1 Dec 42							
FNMA POOL #AS0070 4% DUE 08-01-2043 REG CUSIP: 3138W9CG3							
56,142.32	102.5630930	187.14	57,581.30	58,002.06	- 420.76	0.00	- 420.76
Issue Date: 1 Jul 13 Rate: 4% Yield to Maturity: 3.541% Maturity Date: 1 Aug 43							
FNMA POOL #AS4347 4% 01-01-2045 BEO CUSIP: 3138WDZM6							
56,148.49	102.8031920	187.16	57,722.44	60,449.54	- 2,727.10	0.00	- 2,727.10
Issue Date: 1 Jan 15 Rate: 4% Yield to Maturity: 3.474% Maturity Date: 1 Jan 45							
FNMA POOL #AS6328 3.5% 12-01-2045 BEO CUSIP: 3138WGA61							
526,399.24	100.3214010	1,535.33	528,091.09	551,286.13	- 23,195.04	0.00	- 23,195.04
Issue Date: 1 Dec 15 Rate: 3.5% Yield to Maturity: 3.433% Maturity Date: 1 Dec 45							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
FNMA POOL #AS6340 3.5% 12-01-2045 BEO CUSIP: 3138WGBJ2							
75,582.82	100.3265030	220.45	75,829.60	78,216.45	- 2,386.85	0.00	- 2,386.85
Issue Date: 1 Dec 15 Rate: 3.5% Yield to Maturity: 3.434% Maturity Date: 1 Dec 45							
FNMA POOL #AS6541 3.5% 01-01-2046 BEO CUSIP: 3138WGHT4							
74,552.89	100.3955040	217.45	74,847.75	76,801.12	- 1,953.37	0.00	- 1,953.37
Issue Date: 1 Jan 16 Rate: 3.5% Yield to Maturity: 3.424% Maturity Date: 1 Jan 46							
FNMA POOL #AS6562 3.5% 01-01-2046 BEO CUSIP: 3138WGJG0							
74,555.53	100.3161940	217.45	74,791.27	76,687.36	- 1,896.09	0.00	- 1,896.09
Issue Date: 1 Jan 16 Rate: 3.5% Yield to Maturity: 3.435% Maturity Date: 1 Jan 46							
FNMA POOL #AS8359 3% 11-01-2046 BEO CUSIP: 3138WJJD1							
330,057.70	97.5290990	825.14	321,902.30	339,933.66	- 18,031.36	0.00	- 18,031.36
Issue Date: 1 Oct 16 Rate: 3% Yield to Maturity: 3.355% Maturity Date: 1 Nov 46							
FNMA POOL #AS8623 3% 01-01-2047 BEO CUSIP: 3138WJSM1							
85,493.64	97.6512050	213.73	83,485.57	85,249.85	- 1,764.28	0.00	- 1,764.28
Issue Date: 1 Dec 16 Rate: 3% Yield to Maturity: 3.329% Maturity Date: 1 Jan 47							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
FNMA POOL #AS8745 3% 02-01-2047 BEO CUSIP: 3138WJWF1							
260,771.72	97.7425010	651.93	254,884.80	260,313.34	- 5,428.54	0.00	- 5,428.54
Issue Date: 1 Jan 17 Rate: 3% Yield to Maturity: 3.317% Maturity Date: 1 Feb 47							
FNMA POOL #AS9453 4% 04-01-2047 BEO CUSIP: 3138WKQF5							
334,962.78	102.3062000	1,116.54	342,687.69	356,107.32	- 13,419.63	0.00	- 13,419.63
Issue Date: 1 Mar 17 Rate: 4% Yield to Maturity: 3.584% Maturity Date: 1 Apr 47							
FNMA POOL #AS9615 4.5% 05-01-2047 BEO SEDOL: BDRXSL9							
157,772.73	103.6342970	591.65	163,506.66	165,143.68	- 1,637.02	0.00	- 1,637.02
Issue Date: 1 Apr 17 Rate: 4.5% Yield to Maturity: 3.804% Maturity Date: 1 May 47							
FNMA POOL #AT8394 4 DUE 06-01-2043 CUSIP: 3138WWKG3							
52,028.67	103.1140910	173.43	53,648.89	54,085.43	- 436.54	0.00	- 436.54
Issue Date: 1 Jun 13 Rate: 4% Yield to Maturity: 3.422% Maturity Date: 1 Jun 43							
FNMA POOL #AT9637 4% DUE 07-01-2043 REG CUSIP: 3138WXV79							
110,773.05	102.8033980	369.24	113,878.46	114,961.65	- 1,083.19	0.00	- 1,083.19
Issue Date: 1 Jun 13 Rate: 4% Yield to Maturity: 3.478% Maturity Date: 1 Jul 43							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
FNMA POOL #AT9653 4% DUE 07-01-2043 REG CUSIP: 3138WXWP8							
55,429.86	103.1249940	184.77	57,162.04	57,621.07	- 459.03	0.00	- 459.03
Issue Date: 1 Jun 13 Rate: 4% Yield to Maturity: 3.416% Maturity Date: 1 Jul 43							
FNMA POOL #AT9657 4% DUE 07-01-2043 REG CUSIP: 3138WXWT0							
45,277.43	102.6704030	150.92	46,486.52	46,954.09	- 467.57	0.00	- 467.57
Issue Date: 1 Jun 13 Rate: 4% Yield to Maturity: 3.504% Maturity Date: 1 Jul 43							
FNMA POOL #BD2455 3% 01-01-2047 BEO SEDOL: BHPRBP6							
170,521.01	97.6501020	426.30	166,513.94	170,048.09	- 3,534.15	0.00	- 3,534.15
Issue Date: 1 Jan 17 Rate: 3% Yield to Maturity: 3.329% Maturity Date: 1 Jan 47							
FNMA POOL #BF0148 4.5% 04-01-2056 BEO CUSIP: 3140FXEW8							
79,890.40	104.4877980	299.59	83,475.72	86,849.60	- 3,373.88	0.00	- 3,373.88
Issue Date: 1 May 17 Rate: 4.5% Maturity Date: 1 Apr 56							
FNMA POOL #BF0163 5% 11-01-2046 BEO CUSIP: 3140FXFD9							
212,887.11	105.6081980	887.03	224,826.24	232,861.89	- 8,035.65	0.00	- 8,035.65
Issue Date: 1 Jun 17 Rate: 5% Maturity Date: 1 Nov 46							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
FNMA POOL #BF0222 4.5% 09-01-2057 BEO CUSIP: 3140FXG89							
186,490.58	103.8720030	699.34	193,711.50	195,596.56	- 1,885.06	0.00	- 1,885.06
Issue Date: 1 Apr 18 Rate: 4.5% Maturity Date: 1 Sep 57							
FNMA POOL #BH2623 4% DUE 08-01-2047 BEO CUSIP: 3140GQ4H6							
350,677.32	101.9674010	1,168.92	357,576.55	370,759.09	- 13,182.54	0.00	- 13,182.54
Issue Date: 1 Aug 17 Rate: 4% Yield to Maturity: 3.652% Maturity Date: 1 Aug 47							
FNMA POOL #BJ2544 3% 12-01-2037 BEO CUSIP: 3140H3ZJ8							
93,252.74	98.9236990	233.13	92,249.06	91,212.84	1,036.22	0.00	1,036.22
Issue Date: 1 Dec 17 Rate: 3% Yield to Maturity: 3.181% Maturity Date: 1 Dec 37							
FNMA POOL #MA0706 4.5% 04-01-2031 BEO SEDOL: B8H4G24							
15,948.89	104.5437020	59.81	16,673.56	16,940.69	- 267.13	0.00	- 267.13
Issue Date: 1 Mar 11 Rate: 4.5% Yield to Maturity: 3.256% Maturity Date: 1 Apr 31							
FNMA POOL #MA0734 4.5% DUE 05-01-2031 BEO CUSIP: 31417YY84							
51,608.94	104.5439030	193.53	53,954.00	54,818.37	- 864.37	0.00	- 864.37
Issue Date: 1 Apr 11 Rate: 4.5% Yield to Maturity: 3.259% Maturity Date: 1 May 31							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
FNMA POOL #MA0776 4.5% DUE 06-01-2031 BEO CUSIP: 31417Y2J5							
17,145.59	104.5442010	64.30	17,924.72	18,211.81	- 287.09	0.00	- 287.09
Issue Date: 1 May 11 Rate: 4.5% Yield to Maturity: 3.262% Maturity Date: 1 Jun 31							
FNMA POOL #MA0913 4.5% 11-01-2031 BEO CUSIP: 31418AAP3							
25,315.09	104.5461030	94.93	26,465.94	27,284.92	- 818.98	0.00	- 818.98
Issue Date: 1 Oct 11 Rate: 4.5% Yield to Maturity: 3.298% Maturity Date: 1 Nov 31							
FNMA POOL #MA0939 4.5% 12-01-2031 BEO CUSIP: 31418ABH0							
29,065.78	104.4984860	109.00	30,373.30	31,327.47	- 954.17	0.00	- 954.17
Issue Date: 1 Nov 11 Rate: 4.5% Yield to Maturity: 3.314% Maturity Date: 1 Dec 31							
FNMA POOL #MA1213 3.5% DUE 10-01-2042 BEO CUSIP: 31418AK31							
108,680.29	100.5914960	316.98	109,323.13	115,659.62	- 6,336.49	0.00	- 6,336.49
Issue Date: 1 Sep 12 Rate: 3.5% Yield to Maturity: 3.386% Maturity Date: 1 Oct 42							
FNMA POOL #MA1217 4% 10-01-2042 BEO CUSIP: 31418AK72							
363,574.24	102.5680010	1,211.91	372,910.83	390,955.91	- 18,045.08	0.00	- 18,045.08
Issue Date: 1 Sep 12 Rate: 4% Yield to Maturity: 3.532% Maturity Date: 1 Oct 42							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
FNMA POOL #MA1253 4% 11-01-2042 BEO CUSIP: 31418AMB1							
153,680.10	102.5640990	512.27	157,620.61	165,302.15	- 7,681.54	0.00	- 7,681.54
Issue Date: 1 Oct 12 Rate: 4% Yield to Maturity: 3.539% Maturity Date: 1 Nov 42							
FNMA POOL #MA1591 4.5% 09-01-2043 BEO CUSIP: 31418AXV5							
58,228.17	104.5353990	218.36	60,869.05	63,500.55	- 2,631.50	0.00	- 2,631.50
Issue Date: 1 Aug 13 Rate: 4.5% Yield to Maturity: 3.665% Maturity Date: 1 Sep 43							
FNMA POOL #MA1629 4.5% 10-01-2043 BEO CUSIP: 31418AY36							
59,423.53	104.5175030	222.84	62,107.99	64,804.14	- 2,696.15	0.00	- 2,696.15
Issue Date: 1 Sep 13 Rate: 4.5% Yield to Maturity: 3.652% Maturity Date: 1 Oct 43							
FNMA POOL #MA1664 4.5% 11-01-2043 BEO CUSIP: 31418AZ68							
63,255.80	104.5249920	237.21	66,118.12	68,948.83	- 2,830.71	0.00	- 2,830.71
Issue Date: 1 Oct 13 Rate: 4.5% Yield to Maturity: 3.64% Maturity Date: 1 Nov 43							
FNMA POOL #MA1711 4.5% 12-01-2043 BEO CUSIP: 31418A3V8							
58,635.73	104.5193950	219.88	61,285.71	63,931.28	- 2,645.57	0.00	- 2,645.57
Issue Date: 1 Nov 13 Rate: 4.5% Yield to Maturity: 3.65% Maturity Date: 1 Dec 43							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
FNMA POOL #MA3501 5% 10-01-2048 BEO CUSIP: 31418C3K8							
97,958.48	104.7858950	408.16	102,646.67	102,890.85	- 244.18	0.00	- 244.18
Issue Date: 1 Sep 18 Rate: 5% Yield to Maturity: 3.712% Maturity Date: 1 Oct 48							
FNMA POOL #254793 5% 07-01-2033 BEO SEDOL: B115HQ5							
4,797.58	106.1714500	19.99	5,093.66	5,182.87	- 89.21	0.00	- 89.21
Issue Date: 1 Jun 03 Rate: 5% Yield to Maturity: 3.406% Maturity Date: 1 Jul 33							
FNMA POOL #310088 5% DUE 06-01-2038 BEO CUSIP: 31374CND4							
53,682.80	105.3513040	223.68	56,555.53	58,430.48	- 1,874.95	0.00	- 1,874.95
Issue Date: 1 Aug 11 Rate: 5% Yield to Maturity: 3.769% Maturity Date: 1 Jun 38							
FNMA POOL #555743 5% 09-01-2033 BEO CUSIP: 31385XLY1							
5,340.68	106.1745000	22.25	5,670.44	5,769.60	- 99.16	0.00	- 99.16
Issue Date: 1 Aug 03 Rate: 5% Yield to Maturity: 3.406% Maturity Date: 1 Sep 33							
FNMA POOL #852523 5.5% 02-01-2036 BEO CUSIP: 31408JD40							
13,468.33	107.5575810	61.73	14,486.21	13,581.97	904.24	0.00	904.24
Issue Date: 1 Feb 06 Rate: 5.5% Yield to Maturity: 3.651% Maturity Date: 1 Feb 36							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
FNMA POOL #888832 6.5% 11-01-2037 BEO CUSIP: 31410GPR8							
18,677.27	113.0290990	101.17	21,110.75	21,070.27	40.48	0.00	40.48
Issue Date: 1 Oct 07 Rate: 6.5% Yield to Maturity: 3.415% Maturity Date: 1 Nov 37							
FNMA POOL #889117 5% 10-01-2035 BEO CUSIP: 31410GYN7							
26,603.01	106.1829850	110.85	28,247.87	28,747.87	- 500.00	0.00	- 500.00
Issue Date: 1 Jan 08 Rate: 5% Yield to Maturity: 3.417% Maturity Date: 1 Oct 35							
FNMA POOL #890604 4.5% 10-01-2044 BEO CUSIP: 31410LNV0							
240,787.46	104.8309990	902.95	252,419.90	264,038.49	- 11,618.59	0.00	- 11,618.59
Issue Date: 1 Oct 14 Rate: 4.5% Yield to Maturity: 3.543% Maturity Date: 1 Oct 44							
FNMA POOL #915154 5% DUE 04-01-2037 REG CUSIP: 31411UWP2							
32,997.48	105.4035040	137.49	34,780.50	35,920.72	- 1,140.22	0.00	- 1,140.22
Issue Date: 1 Apr 07 Rate: 5% Yield to Maturity: 3.745% Maturity Date: 1 Apr 37							
FNMA POOL #918552 5% DUE 06-01-2022 REG CUSIP: 31411YQD8							
62,829.02	101.8111060	261.79	63,966.92	67,698.27	- 3,731.35	0.00	- 3,731.35
Issue Date: 1 May 07 Rate: 5% Yield to Maturity: 3.333% Maturity Date: 1 Jun 22							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
FNMA POOL #924874 7% 10-01-2037 BEO CUSIP: 31412GQ38							
667.11	108.1516000	3.89	721.49	774.68	- 53.19	0.00	- 53.19
Issue Date: 1 Oct 07 Rate: 7% Yield to Maturity: 4.938% Maturity Date: 1 Oct 37							
FNMA POOL #928938 7% 12-01-2037 BEO CUSIP: 31412MBF4							
3,326.77	114.5504500	19.41	3,810.83	3,863.20	- 52.37	0.00	- 52.37
Issue Date: 1 Dec 07 Rate: 7% Yield to Maturity: 3.508% Maturity Date: 1 Dec 37							
FNMA POOL #934648 7% DUE 11-01-2038 BEO CUSIP: 31412TZM8							
5,484.30	116.5815200	31.99	6,393.68	6,368.64	25.04	0.00	25.04
Issue Date: 1 Nov 08 Rate: 7% Yield to Maturity: 2.563% Maturity Date: 1 Nov 38							
FNMA POOL #975097 5% 06-01-2038 BEO CUSIP: 31414SX24							
27,920.30	105.6023040	116.33	29,484.48	30,249.96	- 765.48	0.00	- 765.48
Issue Date: 1 Jun 08 Rate: 5% Yield to Maturity: 3.739% Maturity Date: 1 Jun 38							
FNMA POOL #995072 5.5% 08-01-2038 BEO CUSIP: 31416BMV7							
8,629.71	107.7446400	39.55	9,298.05	9,445.50	- 147.45	0.00	- 147.45
Issue Date: 1 Nov 08 Rate: 5.5% Yield to Maturity: 3.723% Maturity Date: 1 Aug 38							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
FNMA REMIC SER 2012-46 CL BA 6 DUE 05-25-2042 SEDOL: BYT4624							
44,232.60	107.6362000	221.16	47,610.29	50,770.75	- 3,160.46	0.00	- 3,160.46
Issue Date: 1 Apr 12 Rate: 6% Yield to Maturity: 4.148% Maturity Date: 25 May 42							
FNMA REMIC SER 2013-9 CL CB 5.50 04-25-2042 SEDOL: BYT47R6							
149,171.14	108.8084000	683.70	162,310.73	171,989.65	- 9,678.92	0.00	- 9,678.92
Issue Date: 1 Jan 13 Rate: 5.5% Yield to Maturity: 3.268% Maturity Date: 25 Apr 42							
FNMA REMIC TR 2005-29 CL-ZA 5.5% DUE 04-25-2035 SEDOL: BYT4JX6							
116,299.25	111.1264000	533.04	129,239.17	130,242.52	- 1,003.35	0.00	- 1,003.35
Issue Date: 1 Mar 05 Rate: 5.5% Yield to Maturity: 3.152% Maturity Date: 25 Apr 35							
FNMA SER 2011-15 CL AB 9.75 08-25-2019 SEDOL: B8BS2S0							
8.48	100.4700000	0.01	8.52	9.99	- 1.47	0.00	- 1.47
Issue Date: 1 Feb 11 Rate: 9.75% Yield to Maturity: 4.765% Maturity Date: 25 Aug 19							
FNMA SER 2012-28 CL B 6.5 06-25-2039 SEDOL: BYT45Z0							
10,832.17	106.7211830	58.67	11,560.22	12,660.10	- 1,099.88	0.00	- 1,099.88
Issue Date: 1 Feb 12 Rate: 6.5% Yield to Maturity: 2.894% Maturity Date: 25 Jun 39							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
FNMA SINGLE FAMILY MORTGAGE 3.5% 15 YEARS SETTLES JANUARY SEDOL: B6XMDK5							
2,400,000.00	101.2012000	0.00	2,428,828.80	2,415,312.51	13,516.29	0.00	13,516.29
Issue Date: 1 Dec 11 Rate: 3.5% Yield to Maturity: 3.207% Maturity Date: 15 Jan 34							
FNMA SINGLE FAMILY MORTGAGE 4.5% 30 YEARS SETTLES JANUARY SEDOL: B6VWL25							
1,200,000.00	103.5488000	0.00	1,242,585.60	1,235,875.01	6,710.59	0.00	6,710.59
Issue Date: 1 Aug 85 Rate: 4.5% Yield to Maturity: 3.851%							
FNMA SINGLE FAMILY MORTGAGE 4% 30 YEARS SETTLES JANUARY SEDOL: B3KFK16							
350,000.00	101.9375000	0.00	356,781.25	353,695.31	3,085.94	0.00	3,085.94
Issue Date: 1 Apr 83 Rate: 4% Yield to Maturity: 3.663%							
FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES JANUARY SEDOL: 2216504							
100,000.00	104.7422000	0.00	104,742.20	104,546.88	195.32	0.00	195.32
Issue Date: 1 Nov 82 Yield to Maturity: 3.981%							
GNMA FLTG RT 2.83713% DUE 10-20-2060 CUSIP: 38375BGF3							
246,336.38	99.8175990	196.00	245,887.06	246,336.38	- 449.32	0.00	- 449.32
Issue Date: 20 Oct 10 Rate: 2.64356% Yield to Maturity: 2.894% Maturity Date: 20 Oct 60							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
GNMA II GTD CTF MULTI ISSUER POOL #MA5135 FIXED 3% 04-20-2048 BEO CUSIP: 36179TV44							
693,437.41	98.4983990	1,733.59	683,024.75	672,634.29	10,390.46	0.00	10,390.46
Issue Date: 1 Apr 18 Rate: 3% Yield to Maturity: 3.297% Maturity Date: 20 Apr 48							
GNMA II JUMBOS 3.5% 30 YEARS SETTLES JAN SEDOL: B4ZX852							
100,000.00	100.6172000	0.00	100,617.20	99,757.81	859.39	0.00	859.39
Issue Date: 1 Nov 97 Rate: 3.5% Yield to Maturity: 3.397%							
GNMA II JUMBOS 4.5% 30 YEARS SETTLES JANUARY SEDOL: B7XRPC3							
1,880,000.00	103.4746000	0.00	1,945,322.48	1,940,207.81	5,114.67	0.00	5,114.67
Issue Date: 1 Jan 40 Rate: 4.5% Yield to Maturity: 3.774%							
GNMA II JUMBOS 5% 30 YEARS SETTLES JANUARY SEDOL: B7XRP45							
800,000.00	104.0742000	0.00	832,593.60	831,250.01	1,343.59	0.00	1,343.59
Issue Date: 1 Jan 40 Rate: 5% Yield to Maturity: 4.1%							
GNMA POOL #AP6338 4% 10-20-2045 BEO CUSIP: 36189EBF2							
207,587.45	102.9628000	691.96	213,737.85	221,583.37	- 7,845.52	0.00	- 7,845.52
Issue Date: 1 Oct 15 Rate: 4% Yield to Maturity: 3.346% Maturity Date: 20 Oct 45							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
GNMA POOL #BC4732 3.5% 10-20-2047 BEO CUSIP: 3617B8HH4							
94,141.85	100.7102050	274.58	94,810.45	98,050.95	- 3,240.50	0.00	- 3,240.50
Issue Date: 1 Oct 17 Rate: 3.5% Yield to Maturity: 3.379% Maturity Date: 20 Oct 47							
GNMA POOL #BD0384 3.5% 10-20-2047 BEO CUSIP: 3617BFM90							
92,340.45	100.7263010	269.33	93,011.12	96,174.74	- 3,163.62	0.00	- 3,163.62
Issue Date: 1 Oct 17 Rate: 3.5% Yield to Maturity: 3.376% Maturity Date: 20 Oct 47							
GNMA POOL #BJ1853 4.5% 09-20-2048 BEO CUSIP: 3617HPBW3							
98,569.03	103.5640000	369.63	102,082.03	101,048.66	1,033.37	0.00	1,033.37
Issue Date: 1 Sep 18 Rate: 4.5% Yield to Maturity: 3.763% Maturity Date: 20 Sep 48							
GNMA POOL #MA4836 3% 11-20-2047 BEO CUSIP: 36179TLR4							
465,738.88	98.5046000	1,164.35	458,774.22	470,641.87	- 11,867.65	0.00	- 11,867.65
Issue Date: 1 Nov 17 Rate: 3% Yield to Maturity: 3.296% Maturity Date: 20 Nov 47							
GNMA POOL #MA5265 4.5% 06-20-2048 BEO SEDOL: BD5J4S8							
391,246.47	103.5784990	1,467.17	405,247.22	404,496.89	750.33	0.00	750.33
Issue Date: 1 Jun 18 Rate: 4.5% Yield to Maturity: 3.746% Maturity Date: 20 Jun 48							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
GNMA POOL #4245 6% 09-20-2038 BEO SEDOL: B8GQ869							
75,577.33	107.8426960	377.89	81,504.63	84,575.77	- 3,071.14	0.00	- 3,071.14
Issue Date: 1 Sep 08 Rate: 6% Yield to Maturity: 3.879% Maturity Date: 20 Sep 38							
GNMA POOL #4617 4.5% 01-20-2040 BEO CUSIP: 36202FDW3							
15,707.69	104.9301970	58.90	16,482.11	17,143.45	- 661.34	0.00	- 661.34
Issue Date: 1 Jan 10 Rate: 4.5% Yield to Maturity: 3.259% Maturity Date: 20 Jan 40							
GNMA POOL #4774 6% 08-20-2040 BEO CUSIP: 36202FJT4							
13,589.14	106.4831920	67.95	14,470.15	15,054.17	- 584.02	0.00	- 584.02
Issue Date: 1 Aug 10 Rate: 6% Yield to Maturity: 4.172% Maturity Date: 20 Aug 40							
GNMA POOL #4871 6% 11-20-2040 BEO CUSIP: 36202FMU7							
27,750.32	108.3644080	138.75	30,071.47	30,729.05	- 657.58	0.00	- 657.58
Issue Date: 1 Nov 10 Rate: 6% Yield to Maturity: 3.628% Maturity Date: 20 Nov 40							
GNMA POOL #4928 6% 01-20-2041 BEO CUSIP: 36202FPM2							
10,035.36	108.3015460	50.18	10,868.45	11,115.75	- 247.30	0.00	- 247.30
Issue Date: 1 Jan 11 Rate: 6% Yield to Maturity: 3.551% Maturity Date: 20 Jan 41							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
GNMA POOL #4978 4.5% 03-20-2041 BEO SEDOL: BF3CYP0							
160,875.09	104.9353010	603.28	168,814.76	170,326.47	- 1,511.71	0.00	- 1,511.71
Issue Date: 1 Mar 11 Rate: 4.5% Yield to Maturity: 3.283% Maturity Date: 20 Mar 41							
GNMA POOL #4991 6% 03-20-2041 BEO CUSIP: 36202FRL2							
16,321.91	106.4293950	81.61	17,371.31	18,056.11	- 684.80	0.00	- 684.80
Issue Date: 1 Mar 11 Rate: 6% Yield to Maturity: 4.176% Maturity Date: 20 Mar 41							
GNMA POOL #711067 5% 01-15-2040 BEO CUSIP: 36297F6C1							
19,229.80	105.9835260	80.12	20,380.42	20,041.02	339.40	0.00	339.40
Issue Date: 1 Jan 10 Rate: 5% Yield to Maturity: 3.443% Maturity Date: 15 Jan 40							
GNMA POOL #783704 0 DUE 06-15-2036 REG CUSIP: 3622A2DH2							
25,013.95	108.2290880	114.65	27,072.37	27,828.00	- 755.63	0.00	- 755.63
Issue Date: 1 Dec 12 Rate: 5.5% Yield to Maturity: 3.157% Maturity Date: 15 Jun 36							
GNMA SER 2010-H010 CL FC FLTG RT DUE 05-20-2060 CUSIP: 38375BCN0							
92,078.98	101.3208010	93.46	93,295.16	94,547.22	- 1,252.06	0.00	- 1,252.06
Issue Date: 20 Jun 10 Rate: 3.32188% Yield to Maturity: 3.145% Maturity Date: 20 May 60							

Asset Detail - Base Currency

Description/Asset ID / Investment Mgr ID / Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss: Market	Translation	Total

Fixed Income

Government mortgage backed securities

GNMA 2010-H22 REMIC PASSTHRU CTF CL FE FLTG RATE 05-20-2059 CUSIP: 38375BHR6

66,017.47	99.9258080	52.93	65,968.49	66,017.47	- 48.98	0.00	- 48.98

Issue Date: 20 Nov 10 Rate: 2.66356% Yield to Maturity: 2.886% Maturity Date: 20 May 59

GNMA 2010-H24 CL FA 10-20-2060 CUSIP: 38375BGP1

220,505.70	99.8612010	177.40	220,199.64	220,505.68	- 306.04	0.00	- 306.04

Issue Date: 20 Nov 10 Rate: 2.66356% Yield to Maturity: 2.903% Maturity Date: 20 Oct 60

GNMA 2011-H06 REMIC PASSTHRU CTF CL FA FLTG RATE 02-20-2061 CUSIP: 38375BKL5

161,860.37	100.1302970	134.72	162,071.27	161,557.25	514.02	0.00	514.02

Issue Date: 20 Feb 11 Rate: 2.76356% Yield to Maturity: 2.931% Maturity Date: 20 Feb 61

GNMA 2011-H09 CL AF VAR 03-20-2061 CUSIP: 38375BLE0

58,174.40	100.2217990	54.56	58,303.43	58,174.39	129.04	0.00	129.04

Issue Date: 20 Mar 11 Rate: 2.81356% Yield to Maturity: 2.958% Maturity Date: 20 Mar 61

GNMAII POOL #MA4653 4% DUE 08-20-2047 REG SEDOL: BD5N4L3

411,813.16	102.4607010	1,372.71	421,946.65	435,299.38	- 13,352.73	0.00	- 13,352.73

Issue Date: 1 Aug 17 Rate: 4% Yield to Maturity: 3.474% Maturity Date: 20 Aug 47

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
GNMAII POOL #MA4718 3% DUE 09-20-2047 REG CUSIP: 36179TG33							
183,750.16	98.5142000	459.38	181,020.00	179,447.10	1,572.90	0.00	1,572.90
Issue Date: 1 Sep 17 Rate: 3% Yield to Maturity: 3.298% Maturity Date: 20 Sep 47							
GNMAII POOL #MA5400 SER 2048 5% DUE 08-20-2048 REG SEDOL: BGKLMW0							
197,862.48	104.2570980	824.43	206,285.68	206,457.13	- 171.45	0.00	- 171.45
Issue Date: 1 Aug 18 Rate: 5% Yield to Maturity: 4.049% Maturity Date: 20 Aug 48							
GNMAII POOL #MA5597 5.0% 11-20-2048 REG SEDOL: BHN88S3							
49,909.76	104.2407940	207.96	52,026.33	51,989.98	36.35	0.00	36.35
Issue Date: 1 Nov 18 Rate: 5% Yield to Maturity: 4.076% Maturity Date: 20 Nov 48							
GNMAII POOL #4040 SER 2037 6.5% DUE 10-20-2037 REG CUSIP: 36202EPZ6							
12,184.32	115.0423660	66.00	14,017.13	13,581.69	435.44	0.00	435.44
Issue Date: 1 Oct 07 Rate: 6.5% Yield to Maturity: 2.532% Maturity Date: 20 Oct 37							
GNMAII POOL #4195 SER 2038 6% DUE 07-20-2038 REG CUSIP: 36202EUU1							
12,815.77	109.2272260	64.08	13,998.31	14,365.70	- 367.39	0.00	- 367.39
Issue Date: 1 Jul 08 Rate: 6% Yield to Maturity: 3.519% Maturity Date: 20 Jul 38							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
GNMAII POOL #4696 SER 2040 4.5% DUE 05-20-2040 REG SEDOL: BYZBFN3							
30,252.68	104.9309020	113.45	31,744.41	33,017.97	- 1,273.56	0.00	- 1,273.56
Issue Date: 1 May 10 Rate: 4.5% Yield to Maturity: 3.264% Maturity Date: 20 May 40							
GNMAII POOL #4747 SER 2040 5% DUE 07-20-2040 BEO CUSIP: 36202FHY5							
66,491.68	106.6808960	277.05	70,933.92	73,956.40	- 3,022.48	0.00	- 3,022.48
Issue Date: 1 Jul 10 Rate: 5% Yield to Maturity: 3.284% Maturity Date: 20 Jul 40							
GNMAII POOL #783050 5 DUE 07-20-2040 CUSIP: 36241LL79							
39,975.25	107.6924100	166.56	43,050.31	42,901.56	148.75	0.00	148.75
Issue Date: 1 Aug 10 Rate: 5% Yield to Maturity: 3.036% Maturity Date: 20 Jul 40							
GNMAII POOL #783368 SER 2041 4.5% DUE 07-20-2041 BEO CUSIP: 36241LW51							
66,982.62	104.9083030	251.18	70,270.33	73,178.52	- 2,908.19	0.00	- 2,908.19
Issue Date: 1 Aug 11 Rate: 4.5% Yield to Maturity: 3.296% Maturity Date: 20 Jul 41							
I/O FEDERAL HOME LN MTG CORP SER 4057 CLUI 3 05-15-2027 CUSIP: 3137ARKV7							
131,223.90	7.8389000	328.06	10,286.51	14,188.59	- 3,902.08	0.00	- 3,902.08
Issue Date: 1 Jun 12 Rate: 3% Yield to Maturity: 4.853% Maturity Date: 15 May 27							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
I/O FEDERAL HOME LN MTG CORP SER 4194 CL BI 3.5% 04-01-2043 REG SEDOL: BYT4FT4							
135,254.74	15.9041010	210.40	21,511.05	22,359.29	- 848.24	0.00	- 848.24
Issue Date: 1 Apr 13 Rate: 3.5% Yield to Maturity: 4.939% Maturity Date: 15 Apr 43							
I/O FHLMC MULTICLASS SER 004298 CL PI 4.0% DUE 04-15-2043 SEDOL: BYT4GG8							
61,710.68	13.3906970	109.71	8,263.49	10,018.34	- 1,754.85	0.00	- 1,754.85
Issue Date: 1 Feb 14 Rate: 4% Yield to Maturity: 7.487% Maturity Date: 15 Apr 43							
I/O FHLMC MULTICLASS SER 4057 CL CS 04-15-2039 SEDOL: BYT4DH8							
105,659.35	7.3955030	189.92	7,814.04	8,667.35	- 853.31	0.00	- 853.31
Issue Date: 15 Jun 12 Rate: 3.59487% Yield to Maturity: 3.059% Maturity Date: 15 Apr 39							
I/O FHLMC MULTICLASS SER 4085 CL IO 3 06-15-2027 REG CUSIP: 3137ARUW4							
250,522.56	7.5668990	334.03	18,956.79	34,720.85	- 15,764.06	0.00	- 15,764.06
Issue Date: 1 Jul 12 Rate: 3% Yield to Maturity: 8.556% Maturity Date: 15 Jun 27							
I/O FNMA REMIC SER 2012-70 CL YS FTLG RTDUE 02-25-2041 SEDOL: BYT46H9							
128,068.93	11.0569990	77.10	14,160.58	30,096.18	- 15,935.60	0.00	- 15,935.60
Issue Date: 25 Jun 12 Rate: 4.14375% Yield to Maturity: 4.945% Maturity Date: 25 Feb 41							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
I/O FNMA REMIC TR 2012-101 CL-AI 3.0% 06-25-2027 SEDOL: BYT46G8							
304,393.64	7.6465990	760.98	23,275.76	39,837.51	- 16,561.75	0.00	- 16,561.75
Issue Date: 1 Aug 12 Rate: 3% Yield to Maturity: 3.706% Maturity Date: 25 Jun 27							
I/O FNMA REMIC TR 2012-101 CL-BI 4% 09-25-2027 CUSIP: 3136A76M9							
19,469.32	8.5440070	79.19	1,663.46	1,889.15	- 225.69	0.00	- 225.69
Issue Date: 1 Aug 12 Rate: 4% Yield to Maturity: 5.713% Maturity Date: 25 Sep 27							
I/O FNMA REMIC TR 2016-60 CL-QS VAR RATE09-25-2046 CUSIP: 3136ATNF7							
194,307.40	13.5302980	181.75	26,290.37	39,377.60	- 13,087.23	0.00	- 13,087.23
Issue Date: 25 Aug 16 Rate: 3.59375% Yield to Maturity: 5.059% Maturity Date: 25 Sep 46							
I/O FNMA SER 2014-47 CL AI 1.8840 08-25-2044 CUSIP: 3136AKTB9							
168,954.31	5.2831980	228.93	8,926.19	12,750.75	- 3,824.56	0.00	- 3,824.56
Issue Date: 1 Jul 14 Rate: 1.67975% Maturity Date: 25 Aug 44							
I/O FNMA SMBS TR 000390 CL C3 6.00% 07-25-2038 SEDOL: BYT4BK7							
13,246.40	21.0611940	66.23	2,789.85	2,367.78	422.07	0.00	422.07
Issue Date: 1 Jul 08 Rate: 6% Yield to Maturity: 8.045% Maturity Date: 25 Jul 38							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total

Fixed Income

Government mortgage backed securities

I/O FNMA STRIPPED MTG BACKED SECS SMBS TR 407 CL 41 01-25-2038 SEDOL: BYT4BQ3

9,499.68	23.1983600	57.69	2,203.77	1,706.96	496.81	0.00	496.81

Issue Date: 1 Apr 11 Rate: 6% Yield to Maturity: 6.119% Maturity Date: 25 Jan 38

I/O FNMA 407 CL 22 5% 01-25-2039 SEDOL: BYT4BL8

15,143.04	20.7297210	63.10	3,139.11	2,874.33	264.78	0.00	264.78

Issue Date: 1 Apr 11 Rate: 5% Yield to Maturity: 6.716% Maturity Date: 25 Jan 39

I/O GNMA REMIC SER 2015-036 CL MI 5.50% 03-20-2045 CUSIP: 38379JA50

208,040.36	21.9598010	953.52	45,685.25	42,908.33	2,776.92	0.00	2,776.92

Issue Date: 1 Mar 15 Rate: 5.5% Yield to Maturity: 0.23% Maturity Date: 20 Mar 45

I/O GNMA SER 2014-117 CL SJ FLTG RT 08-20-2044 CUSIP: 38379EWA6

86,764.81	11.8906040	82.98	10,316.86	14,750.02	- 4,433.16	0.00	- 4,433.16

Issue Date: 20 Aug 14 Rate: 3.12987% Yield to Maturity: 7.116% Maturity Date: 20 Aug 44

I/O GNMA 2012-H27 CL AI FLTG 10-20-2062 CUSIP: 38375BZC9

166,261.42	5.2301010	238.30	8,695.64	11,690.24	- 2,994.60	0.00	- 2,994.60

Issue Date: 1 Nov 12 Rate: 1.73989% Yield to Maturity: 11.906% Maturity Date: 20 Oct 62

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
I/O GNMA 2012-066 REMIC PASS THRU CL CI 3.5 02-20-2038 REG CUSIP: 38378EMF7							
310,431.17	7.4396010	905.42	23,094.84	55,877.59	- 32,782.75	0.00	- 32,782.75
Issue Date: 1 May 12 Rate: 3.5% Maturity Date: 20 Feb 38							
I/O GNMA 2015-167 REMIC PASS THRU CTF CLOI 04-16-2045 CUSIP: 38379FFB0							
61,678.34	19.6885000	102.80	12,143.54	14,282.39	- 2,138.85	0.00	- 2,138.85
Issue Date: 1 Nov 15 Rate: 4% Yield to Maturity: 0.006% Maturity Date: 16 Apr 45							
Total USD		55,738.23	24,709,384.13	25,177,175.57	- 467,791.44	0.00	- 467,791.44
Total United States		55,738.23	24,709,384.13	25,177,175.57	- 467,791.44	0.00	- 467,791.44
Total Government Mortgage Backed Securities							
26,343,631.55		**55,738.23**	**24,709,384.13**	**25,177,175.57**	**- 467,791.44**	**0.00**	**- 467,791.44**
Gov't-issued commercial mortgage-backed							
United States - USD							
FHLMC MULTICLASS TRANCHE 00415 2.982% DUE SER KJ17 CL A2 11-25-2025 SEDOL: BDGJM05							
100,000.00	98.9659000	248.50	98,965.90	101,999.70	- 3,033.80	0.00	- 3,033.80
Issue Date: 1 Nov 17 Rate: 2.982% Yield to Maturity: 3.151% Maturity Date: 25 Nov 25							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Gov't-issued commercial mortgage-backed							
FNMA REMIC SER 2018-M2 CL A2 FLTG 01-25-2028 CUSIP: 3136B0YM2							
110,000.00	96.0354000	274.88	105,638.94	106,743.42	- 1,104.48	0.00	- 1,104.48
Issue Date: 1 Feb 18 Rate: 2.90199995041% Yield to Maturity: 3.419% Maturity Date: 25 Jan 28							
GNMA SER 18-99 CLS A 3.2% 01-16-2052 CUSIP: 38380J6N3							
19,882.15	99.0788220	53.02	19,699.00	19,499.27	199.73	0.00	199.73
Issue Date: 1 Jul 18 Rate: 3.2% Yield to Maturity: 3.515% Maturity Date: 16 Jan 52							
GNMA 3.1% DUE 05-16-2059 CUSIP: 38380MMK4							
199,384.78	98.6651990	515.08	196,723.39	195,085.54	1,637.85	0.00	1,637.85
Issue Date: 1 Sep 18 Rate: 3.1% Yield to Maturity: 3.576% Maturity Date: 16 May 59							
I/O FEDERAL HOME LN MTG CORP SER K-044 CL X-1 FLTG RT 1-25-2025 SEDOL: BYT4HC1							
1,326,843.32	3.7214000	966.56	49,377.15	59,396.97	- 10,019.82	0.00	- 10,019.82
Issue Date: 1 Apr 15 Rate: 0.75660002232% Yield to Maturity: 3.905% Maturity Date: 25 Jan 25							
I/O FHLMC MULTICLASS SER K015 X1 FLTG RT07-25-2021 CUSIP: 3137AH6D5							
156,524.79	3.3530020	227.38	5,248.28	17,640.17	- 12,391.89	0.00	- 12,391.89
Issue Date: 1 Nov 11 Rate: 1.802084% Yield to Maturity: 6.286% Maturity Date: 25 Jul 21							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Gov't-issued commercial mortgage-backed							
I/O FHLMC MULTICLASS TRANCHE 00048 08-25-2027 CUSIP: 3137FBBZ8							
517,762.13	3.1947010	226.32	16,540.95	19,024.14	- 2,483.19	0.00	- 2,483.19
Issue Date: 1 Oct 17 Rate: 0.43626499176% Maturity Date: 25 Aug 27							
I/O FHLMC MULTICLASS TRANCHE 08-25-2023 CUSIP: 3137BSPY3							
699,916.93	3.5537000	626.73	24,872.95	32,425.83	- 7,552.88	0.00	- 7,552.88
Issue Date: 1 Nov 16 Rate: 0.95098501444% Yield to Maturity: 6.167% Maturity Date: 25 Aug 23							
I/O FNMA TRANCHE SERIES 2014-M8 CLS X2 FLT RT 06-25-2024 SEDOL: BYT48Z1							
4,194,751.08	1.7782000	1,754.75	74,591.06	137,804.16	- 63,213.10	0.00	- 63,213.10
Issue Date: 1 Jul 14 Rate: 0.54238% Yield to Maturity: 5.225% Maturity Date: 25 Jun 24							
I/O FREMF 2012-K20 MTG .2% DUE 05-25-2045 SEDOL: BYT4442							
1,438,203.83	0.5577000	47.94	8,020.86	17,041.26	- 9,020.40	0.00	- 9,020.40
Issue Date: 1 Sep 12 Rate: 0.2% Maturity Date: 25 May 45							
I/O GNMA VAR RT .89457% DUE 08-16-2054 CUSIP: 38378XW72							
1,249,849.02	4.4732000	788.23	55,908.25	89,979.36	- 34,071.11	0.00	- 34,071.11
Issue Date: 1 Dec 14 Rate: 0.75652998686% Yield to Maturity: 4.501% Maturity Date: 16 Aug 54							

Asset Detail - Base Currency

Description/Asset ID / Investment Mgr ID / Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	Translation	Total
Fixed Income							
Gov't-issued commercial mortgage-backed							
I/O GNMA 2014-124 REMIC PASSTHRU CTF CL MX-IE 05-16-2054 CUSIP: 38378XLN9							
1,129,031.49	4.0350000	697.58	45,556.42	80,487.54	- 34,931.12	0.00	- 34,931.12
Issue Date: 1 Aug 14 Rate: 0.74867% Yield to Maturity: 2.743% Maturity Date: 16 May 54							
Total USD		6,426.97	701,143.15	877,127.36	- 175,984.21	0.00	- 175,984.21
Total United States		6,426.97	701,143.15	877,127.36	- 175,984.21	0.00	- 175,984.21
Total Gov't-issued Commercial Mortgage-Backed							
11,142,149.52		**6,426.97**	**701,143.15**	**877,127.36**	**- 175,984.21**	**0.00**	**- 175,984.21**
Commercial mortgage-backed							
United States - USD							
BBCCRE TR 2015-GTP FLTG RT 4.5626% DUE 08-10-2033 SEDOL: BD60LR8							
210,000.00	96.9860000	691.99	203,670.60	196,395.78	7,274.82	0.00	7,274.82
Issue Date: 6 Aug 15 Rate: 4.5626% Yield to Maturity: 5.131% Maturity Date: 10 Aug 33							
CMO COMM 2012-LC4 MTG TR CTF CL AM VAR RT DUE 12-10-2044 REG SEDOL: B7L8MB6							
100,000.00	103.1003000	329.39	103,100.30	113,164.06	- 10,063.76	0.00	- 10,063.76
Issue Date: 1 Mar 12 Rate: 5.53882% Yield to Maturity: 4.531% Maturity Date: 10 Dec 44							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Commercial mortgage-backed							
CMO COMM 2013-CCRE12 MTG TR MTG PASS THRU CTF CL B 4.762% DUE 10-10-2046 REG SEDOL: BD6CTY7							
10,000.00	103.2547000	41.01	10,325.47	10,299.56	25.91	0.00	25.91
Issue Date: 1 Nov 13 Rate: 4.76200008392% Yield to Maturity: 4.055% Maturity Date: 10 Oct 46							
CMO COMM 2014-CCRE20 MTG SER 2014-CR20 CL A-M 3.938 DUE 11-10-2047 REG SEDOL: BRYG949							
110,000.00	101.5210000	360.98	111,673.10	113,296.90	- 1,623.80	0.00	- 1,623.80
Issue Date: 1 Oct 14 Rate: 3.938% Yield to Maturity: 3.652% Maturity Date: 10 Nov 47							
CMO GS MTG SECS TR 2013-GCJ16 COML MTG PASSTHRU CTF CL B 5.161 DUE 11-01-2046 SEDOL: BKM4NF5							
40,000.00	105.7714000	177.77	42,308.56	41,197.33	1,111.23	0.00	1,111.23
Issue Date: 1 Nov 13 Rate: 5.161% Yield to Maturity: 3.866% Maturity Date: 10 Nov 46							
CMO J P MORGAN CHASE COML MTG SECS TR 2012-C CTF CL D VAR RT 05-15-2045 REG CUSIP: 46634SAJ4							
100,000.00	98.7522000	442.62	98,752.20	108,093.75	- 9,341.55	0.00	- 9,341.55
Issue Date: 1 Apr 12 Rate: 5.140025% Yield to Maturity: 5.526% Maturity Date: 15 May 45							
CMO JPMBB COML MTG SECS TR 2013-C17 COMLMTG PASSTHRU CTF CL B DUE 01-15-2047 REGCUSIP: 46640UAJ1							
20,000.00	103.5634000	84.24	20,712.68	20,363.96	348.72	0.00	348.72
Issue Date: 1 Dec 13 Rate: 4.891492% Yield to Maturity: 4.092% Maturity Date: 15 Jan 47							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Commercial mortgage-backed							
CMO WELLS FARGO COMMERCIAL MTG TST SR 2013-LC12 CL B VAR RT 07-15-2046 CUSIP: 94988QAQ4							
20,000.00	101.3824000	76.01	20,276.48	20,768.75	- 492.27	0.00	- 492.27
Issue Date: 1 Jul 13 Rate: 4.286438% Yield to Maturity: 3.959% Maturity Date: 15 Jul 46							
COMM 2013-CCRE12 MTG TR MTG PASS THRU CTF CL C VAR RATE DUE 10-10-2046 SEDOL: BD6CTZ8							
10,000.00	101.1176000	43.79	10,111.76	10,136.86	- 25.10	0.00	- 25.10
Issue Date: 1 Nov 13 Rate: 5.085766% Yield to Maturity: 4.879% Maturity Date: 10 Oct 46							
COMM 2013-CCRE12 4.3% DUE 10-10-2046 SEDOL: BD6CTX6							
10,000.00	102.9120000	35.83	10,291.20	10,299.31	- 8.11	0.00	- 8.11
Issue Date: 1 Nov 13 Rate: 4.3% Yield to Maturity: 3.662% Maturity Date: 10 Oct 46							
I/O CMO COMM MORTGAGE TRUS SER 2014-UBS3 CL XA FLTG RT 06-10-2047 SEDOL: BD0D5M6							
1,703,972.39	4.2367000	2,038.14	72,192.20	156,584.39	- 84,392.19	0.00	- 84,392.19
Issue Date: 1 Jun 14 Rate: 1.272123% Yield to Maturity: 6.44% Maturity Date: 10 Jun 47							
I/O CMO WFRBS COML MTG TR 2012-C7 PASSTHRU CTF CL X-A 144A 06-15-2045 BEO CUSIP: 92936TAF9							
184,245.91	3.6341970	240.59	6,695.86	19,692.94	- 12,997.08	0.00	- 12,997.08
Issue Date: 1 Jun 12 Rate: 1.402029% Yield to Maturity: 6.687% Maturity Date: 15 Jun 45							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Commercial mortgage-backed							
I/O CMO WFRBS COML MTG TR 2013-C12 PASSTHRU CTF CL X-A 144A 3-15-48 BEO CUSIP: 92937FAJ0							
1,187,875.59	4.2403000	1,404.88	50,369.49	102,871.89	- 52,502.40	0.00	- 52,502.40
Issue Date: 1 Mar 13 Rate: 1.274728% Yield to Maturity: 6.691% Maturity Date: 15 Mar 48							
I/O CMO WFRBS COML MTG TR 2013-C13 CL X-A 144A VAR RT 05-17-2045 BEO CUSIP: 92937UAS7							
1,027,460.69	4.3228000	1,147.82	44,415.07	88,779.04	- 44,363.97	0.00	- 44,363.97
Issue Date: 1 May 13 Rate: 1.200783% Yield to Maturity: 6.284% Maturity Date: 15 May 45							
I/O WFRBS COML MTG TR FLTG RT 1.36% DUE 08-15-2047 CUSIP: 92939FBA6							
1,224,048.16	4.2555000	1,092.15	52,089.37	101,566.63	- 49,477.26	0.00	- 49,477.26
Issue Date: 1 Aug 14 Rate: 1.069655% Yield to Maturity: 5.776% Maturity Date: 15 Aug 47							
J P MORGAN CHASE COML MTG SECS TR 2014-FL6 VAR 144A DUE 11-15-2031 BEO CUSIP: 46643RAG1							
117,361.91	100.0243010	261.46	117,390.43	116,188.29	1,202.14	0.00	1,202.14
Issue Date: 8 Dec 14 Rate: 4.73513% Yield to Maturity: 4.169% Maturity Date: 15 Nov 31							
JPMBB COML MTG 3.6108% DUE 05-15-2048 SEDOL: BYSZR47							
280,000.00	100.6485000	842.52	281,815.80	288,398.04	- 6,582.24	0.00	- 6,582.24
Issue Date: 1 Jun 15 Rate: 3.6108% Yield to Maturity: 3.495% Maturity Date: 15 May 48							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Commercial mortgage-backed							
MORGAN STANLEY BK 3.561% DUE 05-15-2046 SEDOL: BY9D1V5							
160,000.00	99.7027000	474.80	159,524.32	164,794.74	- 5,270.42	0.00	- 5,270.42
Issue Date: 1 Apr 15 Rate: 3.561% Yield to Maturity: 3.618% Maturity Date: 15 May 46							
PVTPL CMO BX TR 2017-SLCT CL A FRN 07-15-2034 CUSIP: 05607DAA5							
173,041.87	99.1029970	274.37	171,489.68	173,582.62	- 2,092.94	0.00	- 2,092.94
Issue Date: 15 Aug 17 Rate: 3.37513% Yield to Maturity: 4.945% Maturity Date: 15 Jul 34							
PVTPL CMO CHT 2017-COSMO MTG TR COML CL A VAR RT DUE 11-15-2034 CUSIP: 12546DAA5							
120,000.00	98.7814000	201.18	118,537.68	120,000.00	- 1,462.32	0.00	- 1,462.32
Issue Date: 15 Dec 17 Rate: 3.38513% Yield to Maturity: 4.771% Maturity Date: 15 Nov 36							
PVTPL CMO GS MTG SECS CORP TR 2018-SRP5 COML MTG PASSTHRU CTF CL A 08-25-2023 CUSIP: 36255TAA0							
220,000.00	100.0844000	388.30	220,185.68	220,000.00	185.68	0.00	185.68
Issue Date: 15 Jun 18 Rate: 3.75513% Yield to Maturity: 3.793% Maturity Date: 15 Sep 31							
PVTPL CMO JP MORGAN CHASE SEC TRUST SER 2015-FL7 CL D DUE 05-15-2028 BEO CUSIP: 46644PAG4							
200,000.00	98.4884000	349.69	196,976.80	196,000.00	976.80	0.00	976.80
Issue Date: 30 Jun 15 Rate: 6.20513% Yield to Maturity: 9.9% Maturity Date: 15 May 28							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Commercial mortgage-backed							
PVTPL CMO MSCCG TR 2015-ALDR 3.57714% DUE 06-07-2035 BEO CUSIP: 55352NAC1							
320,000.00	96.7614000	953.90	309,636.48	325,749.95	- 16,113.47	0.00	- 16,113.47
Issue Date: 1 May 15 Rate: 3.46175% Yield to Maturity: 4.058% Maturity Date: 7 Jun 35							
PVTPL CREDIT SUISSE MORTGAGE TRUST SER 2017-PFHP CL A FLTG RT 12-15-2020 CUSIP: 12595KAA9							
200,000.00	99.5894000	319.94	199,178.80	200,000.00	- 821.20	0.00	- 821.20
Issue Date: 19 Dec 17 Rate: 3.40513% Yield to Maturity: 3.935% Maturity Date: 15 Dec 30							
WELLS FARGO COML FLTG RT 3.872% DUE 05-15-2048 CUSIP: 94989JBB1							
150,000.00	100.9374000	484.00	151,406.10	154,491.00	- 3,084.90	0.00	- 3,084.90
Issue Date: 1 May 15 Rate: 3.87199997902% Yield to Maturity: 3.707% Maturity Date: 15 May 48							
WELLS FARGO COML 3.065% DUE 11-15-2059 CUSIP: 95000MBP5							
110,000.00	96.5848000	149.84	106,243.28	113,296.59	- 7,053.31	0.00	- 7,053.31
Issue Date: 1 Nov 16 Rate: 3.065% Yield to Maturity: 3.576% Maturity Date: 15 Nov 59							
WELLS FARGO COML 3.467% DUE 04-30-2050 CUSIP: 94989EAG2							
100,000.00	98.3836000	154.09	98,383.60	102,994.70	- 4,611.10	0.00	- 4,611.10
Issue Date: 1 Mar 15 Rate: 3.46700000763% Yield to Maturity: 3.762% Maturity Date: 15 Apr 50							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Commercial mortgage-backed							
WFRBS COML MTG TR FLTG RT 4.29% DUE 11-15-2047 CUSIP: 92939KAK4							
110,000.00	95.4763000	406.36	105,023.93	109,999.12	- 4,975.19	0.00	- 4,975.19
Issue Date: 1 Nov 14 Rate: 4.28999996185% Yield to Maturity: 5.204% Maturity Date: 15 Nov 47							
WFRBS COML MTG TR 3.607% DUE 11-15-2047 CUSIP: 92939KAE8							
40,000.00	100.7874000	120.23	40,314.96	41,198.48	- 883.52	0.00	- 883.52
Issue Date: 1 Nov 14 Rate: 3.607% Yield to Maturity: 3.453% Maturity Date: 15 Nov 47							
Total USD		13,587.89	3,133,091.88	3,440,204.68	- 307,112.80	0.00	- 307,112.80
Total United States		13,587.89	3,133,091.88	3,440,204.68	- 307,112.80	0.00	- 307,112.80
Total Commercial Mortgage-Backed							
8,258,006.52		**13,587.89**	**3,133,091.88**	**3,440,204.68**	**- 307,112.80**	**0.00**	**- 307,112.80**
Asset backed securities							
Cayman Islands - USD							
AIRSPEED 07-1 FR A/BKD 15/06/2032 USD 144 SEDOL: B27YPX6							
53,810.91	96.0473070	61.10	51,683.93	44,932.10	6,751.83	0.00	6,751.83
Issue Date: 27 Jun 07 Rate: 2.72513% Call Date: 15 Mar 19 Call Price: 100.00 Maturity Date: 15 Jun 32							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Asset backed securities							
PVTPL COMMUNITY FUNDING CLO LTD SR SECD NT CL A 144A VAR RT DUE 11-01-2027 BEO CUSIP: 20369FAA7							
265,851.22	99.8060310	2,547.74	265,335.55	265,851.22	- 515.67	0.00	- 515.67
Issue Date: 15 Oct 15 Rate: 5.75% Maturity Date: 1 Nov 27							
Total USD		2,608.84	317,019.48	310,783.32	6,236.16	0.00	6,236.16
Total Cayman Islands		2,608.84	317,019.48	310,783.32	6,236.16	0.00	6,236.16
United States - USD							
AMERIQUEST MTG FLTG RT 3.17988% DUE 04-25-2034 CUSIP: 03072SPX7							
11,847.53	100.0719980	6.31	11,856.06	10,125.94	1,730.12	0.00	1,730.12
Issue Date: 5 Apr 04 Rate: 3.19625% Yield to Maturity: 2.813% Maturity Date: 25 Apr 34							
AMERIQUEST MTG FLTG RT 3.24988% DUE 09-25-2033 CUSIP: 03072SJQ9							
55,190.65	99.2946090	30.04	54,801.34	51,810.22	2,991.12	0.00	2,991.12
Issue Date: 10 Sep 03 Rate: 3.26625% Yield to Maturity: 3.072% Maturity Date: 25 Sep 33							
CENTEX HOME EQTY FLTG RT 5.85% DUE 09-25-2034 CUSIP: 152314LE8							
185,899.80	100.8183980	0.00	187,421.20	187,758.79	- 337.59	0.00	- 337.59
Issue Date: 1 Sep 04 Rate: 5.85% Yield to Maturity: 4.999% Maturity Date: 25 Sep 34							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Asset backed securities							
CITIGROUP MTG LN FLTG RT 2.73988% DUE 06-25-2037 CUSIP: 17313CAC3							
339,860.01	99.5192990	0.00	338,226.30	337,735.89	490.41	0.00	490.41
Issue Date: 25 Jun 07 Rate: 2.75625% Yield to Maturity: 3.066% Maturity Date: 25 Jun 37							
COUNTRYWIDE AST-BACKED CERTIFICATES SER 2007-13 RATE 02-25-2036 REG SEDOL: BD6CZW7							
151,331.72	98.0793980	69.49	148,425.24	136,576.90	11,848.34	0.00	11,848.34
Issue Date: 30 Oct 07 Rate: 3.30625% Yield to Maturity: 3.69% Maturity Date: 25 Oct 47							
CWABS INC 2004-6 ASSET BKD CTF CL 1-A-1 FLTG RATE 12-25-2034 REG CUSIP: 126673AW2							
117,299.95	99.1873990	59.55	116,346.77	106,266.42	10,080.35	0.00	10,080.35
Issue Date: 30 Jun 04 Rate: 3.04625% Yield to Maturity: 3.077% Maturity Date: 25 Dec 34							
FORD CR FLOORPLAN MASTER OWNER TR SER 18-4 CL A 4.06% 11-15-2030 REG SEDOL: BHWCD92							
230,000.00	99.9400520	0.00	229,862.12	229,862.12	0.00	0.00	0.00
Issue Date: 21 Dec 18 Rate: 4.06% Yield to Maturity: 4.101% Maturity Date: 15 Nov 30							
HERTZ CORP 3.56% DUE 10-25-2021 CUSIP: 428040CV9							
250,000.00	99.7832000	148.33	249,458.00	249,039.05	418.95	0.00	418.95
Issue Date: 20 Sep 17 Rate: 3.56% Yield to Maturity: 3.706% Maturity Date: 25 Oct 21							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Asset backed securities							
N.W AIRLS PASS THRU TRS 1999-2 MTG PASSTHRU CTF CL A 7.575 03-01-19 BEO SEDOL: 2564344							
1,700.80	99.0669100	42.95	1,684.93	1,753.95	- 69.02	0.00	- 69.02
Issue Date: 25 Jun 99 Rate: 7.575% Yield to Maturity: 13.025% Maturity Date: 1 Sep 20							
NOMURA AST ACCEP FLTG RT 5.957% DUE 03-25-2047 CUSIP: 65538PAD0							
56,040.06	101.0668980	278.19	56,637.95	55,479.46	1,158.49	0.00	1,158.49
Issue Date: 1 Apr 07 Rate: 5.957% Yield to Maturity: 4.068% Maturity Date: 25 Mar 47							
PVTPL CWABS AST-BACKED NTS TR 2006-SD4 MTG BACKED A-1 144A VAR DUE 12-25-2036 CUSIP: 232433AA0							
86,223.15	52.6087020	38.14	45,360.88	86,404.84	- 41,043.96	0.00	- 41,043.96
Issue Date: 29 Dec 06 Rate: 2.84625% Maturity Date: 25 Dec 36							
PVTPL MASTR AST BACKED SER 07-NCW CL A-1FLTG RT 5-25-37 CUSIP: 576456AA5							
192,524.60	93.3308990	14.50	179,684.94	177,554.62	2,130.32	0.00	2,130.32
Issue Date: 14 Aug 07 Rate: 2.80625% Yield to Maturity: 6.832% Maturity Date: 25 May 37							
PVTPL SASCO MTG LN TR SASCO MTG LN TRSER 04-GEL3 CL A FLGT DUE 08-25-2034 REG CUSIP: 80382UAR4							
198,673.00	99.3881000	0.00	197,457.32	198,424.67	- 967.35	0.00	- 967.35
Issue Date: 1 Sep 04 Rate: 3.27513% Yield to Maturity: 3.131% Maturity Date: 25 Aug 34							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Asset backed securities							
PVTPL STRUCTURED AST SECS CORP MTG LN TR2006-ARS1 CL A1 VAR RT DUE 02-25-2036BEOCUSIP: 86358LAA8							
273,739.69	4.9352000	97.34	13,509.60	143,330.66	- 129,821.06	0.00	- 129,821.06
Issue Date: 25 Jun 06 Rate: 2.72625% Yield to Maturity: 5.783% Maturity Date: 25 Feb 36							
SLM STUDENT LN TR SLM STUDENT LOAN 03-15-2033 REG SEDOL: BYYXBV0							
96,020.16	98.6136040	141.56	94,688.94	95,600.07	- 911.13	0.00	- 911.13
Issue Date: 16 Apr 03 Rate: 3.53819% Yield to Maturity: 4.512% Maturity Date: 15 Mar 33							
Total USD		926.40	1,925,421.59	2,067,723.60	- 142,302.01	0.00	- 142,302.01
Total United States		926.40	1,925,421.59	2,067,723.60	- 142,302.01	0.00	- 142,302.01
Total Asset Backed Securities							
2,566,013.25		**3,535.24**	**2,242,441.07**	**2,378,506.92**	**- 136,065.85**	**0.00**	**- 136,065.85**
Non-government backed c.m.o.s							
United States - USD							
CMO AMERN HOME MTG INVT TR 2004-4 MTG BKD NT CL I-A-1 CUSIP: 02660TCC5							
182,712.37	99.9449020	97.03	182,611.70	168,487.36	14,124.34	0.00	14,124.34
Issue Date: 21 Dec 04 Rate: 3.18625% Yield to Maturity: 3.213% Maturity Date: 25 Feb 45							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Non-government backed c.m.o.s							
CMO BEAR STEARNS ALT-A TR FLTG RT SER 2004-6 CL M-1 DUE 07-25-2034 SEDOL: BZ0C624							
287,337.71	95.4201000	159.53	274,177.93	257,167.25	17,010.68	0.00	17,010.68
Issue Date: 30 Jun 04 Rate: 3.33125% Yield to Maturity: 4.395% Maturity Date: 25 Jul 34							
CMO CONNECTICUT AVENUE SEC SER 2016-C04 CL 1M-2 FLTG RT 01-25-2029 SEDOL: BD6P7Z3							
240,000.00	110.7286000	270.25	265,748.64	253,875.00	11,873.64	0.00	11,873.64
Issue Date: 28 Jul 16 Rate: 6.75625% Yield to Maturity: 3.891% Maturity Date: 25 Jan 29							
CMO CSMC 2018-J1 TR CL A-2 FLTGE 02-01-2048 CUSIP: 12653TAB7							
765,126.72	97.5445000	2,306.01	746,339.03	746,020.35	318.68	0.00	318.68
Issue Date: 1 Jun 18 Rate: 3.5% Maturity Date: 25 Feb 48							
CMO FED HOME LN MTG CORP FLTG RT DUE 04-25-2024 SEDOL: BVYJF04							
100,789.68	100.7430030	66.02	101,538.55	100,789.68	748.87	0.00	748.87
Issue Date: 9 Apr 14 Rate: 4.15625% Yield to Maturity: 3.411% Maturity Date: 25 Apr 24							
CMO FED HOME LN MTG CORP SER 2016-DNA1 CL M-3 FLTG RATE DUE 07-25-2028 REG CUSIP: 3137G0HW2							
350,000.00	118.3276000	469.95	414,146.60	356,125.00	58,021.60	0.00	58,021.60
Issue Date: 21 Jan 16 Rate: 8.05625% Yield to Maturity: 4.134% Maturity Date: 25 Jul 28							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Non-government backed c.m.o.s							
CMO FEDERAL HOME LN MTG CORP SER 16-DNA1 CL M2 FNR 07-25-2028 SEDOL: BYVXQT6							
189,203.15	101.7393000	170.48	192,493.96	189,203.15	3,290.81	0.00	3,290.81
Issue Date: 21 Jan 16 Rate: 5.40625% Yield to Maturity: 3.42% Maturity Date: 25 Jul 28							
CMO FEDERAL HOME LN MTG CORP SER 16-DNA2 CL M3 FLTG 10-25-2028 CUSIP: 3137G0JU4							
820,000.00	112.4465000	695.07	922,061.30	826,846.88	95,214.42	0.00	95,214.42
Issue Date: 10 May 16 Rate: 7.15625% Yield to Maturity: 4.779% Maturity Date: 25 Oct 28							
CMO HARBORVIEW MTG LN TR 2006-13 MTG PASSTHRU CTF CL A DUE 11-19-2046 REG SEDOL: B1L4B48							
50,318.09	83.5004070	45.11	42,015.81	50,008.88	- 7,993.07	0.00	- 7,993.07
Issue Date: 13 Dec 06 Rate: 2.64963% Yield to Maturity: 6.16% Maturity Date: 19 Nov 46							
CMO J P MORGAN MTG TR 2004-A3 MTG PASSTHRU CTF CL S-F-3 DUE 06-25-2034 REGCUSIP: 466247DD2							
8,872.80	100.1425700	30.56	8,885.45	7,630.62	1,254.83	0.00	1,254.83
Issue Date: 1 Jun 04 Rate: 4.145054% Yield to Maturity: 4.477% Maturity Date: 25 Jun 34							
CMO MASTR ADJ RATE MTG TR 2006 2 CL 3 A 1 VAR RATE DUE 01-25-2036 REG CUSIP: 576438AD7							
19,215.39	98.0090960	45.21	18,832.83	18,893.81	- 60.98	0.00	- 60.98
Issue Date: 1 Apr 06 Rate: 4.516294% Yield to Maturity: 5.541% Maturity Date: 25 Jan 36							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Non-government backed c.m.o.s							
CMO MASTR REPERFORMING LN TR 2005-2 1A1F144A DUE 05-05-2035 REG SEDOL: B70FCC9							
40,615.73	79.0053020	4.10	32,088.58	33,482.42	- 1,393.84	0.00	- 1,393.84
Issue Date: 25 Aug 05 Rate: 2.85625% Yield to Maturity: 7.75% Maturity Date: 25 May 35							
CMO MORGAN STANLEY MTG LN TR 2004-2AR DUE 09-25-2034 REG SEDOL: B67YKW8							
14,791.83	102.2363700	53.48	15,122.63	13,220.19	1,902.44	0.00	1,902.44
Issue Date: 1 Aug 04 Rate: 4.416632% Yield to Maturity: 3.907% Maturity Date: 25 Sep 34							
CMO STRUCTURED ASSET SECS CORP 2004-2 CL4-A1 DUE 03-25-2034 REG CUSIP: 86359BLE9							
47,579.77	99.0135930	164.20	47,110.44	41,899.91	5,210.53	0.00	5,210.53
Issue Date: 1 Feb 04 Rate: 4.186856% Yield to Maturity: 4.439% Maturity Date: 25 Mar 34							
CMO STRUCTURED AST SECS CORP 2002-9 MTG PASSTHRU CTF CL A-2 ADJ RATE/10-25-27 CUSIP: 86358RC21							
6,440.40	98.5783500	3.33	6,348.84	5,832.59	516.25	0.00	516.25
Issue Date: 25 Apr 02 Rate: 3.10625% Yield to Maturity: 4.249% Maturity Date: 25 Oct 27							
CMO WAMU MTG PASS-THROUGH CTFS SER 2004-AR2 CL A FLT RT DUE 04-25-2044 REG SEDOL: B03SL52							
235,731.45	98.7659010	700.90	232,822.29	229,248.82	3,573.47	0.00	3,573.47
Issue Date: 1 Apr 04 Rate: 3.452852% Yield to Maturity: 4.268% Maturity Date: 25 Apr 44							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Non-government backed c.m.o.s							
CMO WAMU MTG PASS-THROUGH CTFS 2005-AR17CL A-1A2 DUE 12-25-2045 REG SEDOL: B6QV150							
76,001.12	98.6370990	6.71	74,965.30	76,289.04	- 1,323.74	0.00	- 1,323.74
Issue Date: 21 Dec 05 Rate: 2.79625% Yield to Maturity: 3.154% Maturity Date: 25 Dec 45							
CMO WELLS FARGO MTG BACKED SECS 2004-Y CL 1A2 VAR RT 11-25-2034 CUSIP: 94982AAB8							
11,240.65	102.3952350	24.54	11,509.89	11,029.92	479.97	0.00	479.97
Issue Date: 1 Oct 04 Rate: 4.908181% Yield to Maturity: 3.334% Maturity Date: 25 Nov 34							
CMO WELLS FARGO MTG BACKED SECS 2005-AR8TR CL II-A-1 4.489 DUE 03-25-2034 REG SEDOL: B81SJC3							
10,357.18	102.7352040	37.07	10,640.47	10,020.56	619.91	0.00	619.91
Issue Date: 1 May 05 Rate: 4.570706% Yield to Maturity: 3.756% Maturity Date: 25 Jun 35							
FLAGSTAR MTG TR 2018-2 MTG SER 2018-2 CLS A4 VAR 04-25-2048 CUSIP: 33851HAD5							
187,198.44	97.6625020	564.20	182,822.68	184,507.46	- 1,684.78	0.00	- 1,684.78
Issue Date: 1 Apr 18 Rate: 3.5% Yield to Maturity: 4.736% Maturity Date: 25 Apr 48							
PVTPL CMO LA HIPOTECARIA PANAMANIAN MTG 2007-1 TR CTF 144A VAR RT 12-23-36 BEO CUSIP: 50346AAA3							
117,761.80	97.5000040	300.23	114,817.76	117,750.01	- 2,932.25	0.00	- 2,932.25
Issue Date: 22 Mar 07 Rate: 4.25% Maturity Date: 23 Dec 36							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Non-government backed c.m.o.s							
PVTPL EVERBANK MTG LN TR SER 2018-1 CL A-22 VAR DUE 02-25-2048 CUSIP: 29978CAX8							
235,917.63	98.9531010	114.68	233,447.81	232,968.66	479.15	0.00	479.15
Issue Date: 1 Feb 18 Rate: 3.5% Yield to Maturity: 3.694% Maturity Date: 25 Feb 48							
PVTPL J P MORGAN MTG TR SER 18-3 CLS A1 FLTG 04-25-2018 CUSIP: 46649TAA4							
448,753.65	98.5031010	1,352.49	442,036.26	442,302.81	- 266.55	0.00	- 266.55
Issue Date: 1 Mar 18 Rate: 3.5% Yield to Maturity: 4.281% Maturity Date: 25 Sep 48							
PVTPL J P MORGAN MTG TR SER 18-5 CL A1 VAR 10-25-2048 CUSIP: 46649KAA3							
579,088.84	98.0561000	337.80	567,831.93	567,778.52	53.41	0.00	53.41
Issue Date: 1 May 18 Rate: 3.5% Maturity Date: 25 Oct 48							
Total USD		8,018.95	5,140,416.68	4,941,378.89	199,037.79	0.00	199,037.79
Total United States		8,018.95	5,140,416.68	4,941,378.89	199,037.79	0.00	199,037.79
Total Non-Government Backed C.M.O.s							
5,025,054.40		**8,018.95**	**5,140,416.68**	**4,941,378.89**	**199,037.79**	**0.00**	**199,037.79**

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Index linked government bonds							
United States - USD							
UNITED STATES OF AMER TREAS BONDS 0.75 DEB TIPS 02-15-2042 SEDOL: B622LB3							
310,000.00	101.5228320	950.15	314,720.78	330,913.67	- 16,192.89	0.00	- 16,192.89
Issue Date: 15 Feb 12 Rate: 0.8393175% Yield to Maturity: 3.019% Maturity Date: 15 Feb 42							
UNITED STATES TREAS BDS 1.375 02-15-2044 REG SEDOL: BK0HZL6							
80,000.00	112.0041380	415.49	89,603.31	89,542.81	60.50	0.00	60.50
Issue Date: 15 Feb 14 Rate: 1.49188875% Yield to Maturity: 3.037% Maturity Date: 15 Feb 44							
UNITED STATES TREAS NTS INFL IDX 0.625% 04-15-2023 SEDOL: BFWS4X7							
1,000,000.00	100.1066690	1,357.85	1,001,066.69	996,603.53	4,463.16	0.00	4,463.16
Issue Date: 15 Apr 18 Rate: 0.63626875% Yield to Maturity: 2.514% Maturity Date: 15 Apr 23							
Total USD		2,723.49	1,405,390.78	1,417,060.01	- 11,669.23	0.00	- 11,669.23
Total United States		2,723.49	1,405,390.78	1,417,060.01	- 11,669.23	0.00	- 11,669.23
Total Index Linked Government Bonds							
1,390,000.00		**2,723.49**	**1,405,390.78**	**1,417,060.01**	**- 11,669.23**	**0.00**	**- 11,669.23**

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Funds - other fixed income							
United States - USD							
MFO VANGUARD TARGET RETIREMENT INCOME TRUST I CUSIP: 92202V633							
1,378,269.99	50.2500000	0.00	69,258,067.00	67,457,918.91	1,800,148.09	0.00	1,800,148.09
Total USD		0.00	69,258,067.00	67,457,918.91	1,800,148.09	0.00	1,800,148.09
Total United States		0.00	69,258,067.00	67,457,918.91	1,800,148.09	0.00	1,800,148.09
Total Funds - Other Fixed Income							
1,378,269.99		**0.00**	**69,258,067.00**	**67,457,918.91**	**1,800,148.09**	**0.00**	**1,800,148.09**
Fixed income derivatives - futures							
Germany - EUR							
FUT MAR 19 EURO BUXL BND CUSIP: 999599GH0							
- 1.00	180.6200000	0.00	- 206,475.76	- 202,170.23	- 2,880.74	- 1,424.79	- 4,305.53
Maturity Date: 7 Mar 19							
FUT MAR 19 EURX EUR-BUND CUSIP: 999599GH0							
- 26.00	163.5400000	0.00	- 4,860,719.76	- 4,757,482.68	- 66,382.72	- 36,854.36	- 103,237.08
Maturity Date: 7 Mar 19							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Fixed income derivatives - futures							
Total EUR		0.00	- 5,067,195.52	- 4,959,652.91	- 69,263.46	- 38,279.15	- 107,542.61
Total Germany		0.00	- 5,067,195.52	- 4,959,652.91	- 69,263.46	- 38,279.15	- 107,542.61
United States - USD							
FUT MAR 19 CBT UL T-BONDS CUSIP: 999599GH0							
43.00	160.6560000	0.00	6,908,218.75	6,592,076.64	316,142.11	0.00	316,142.11
Maturity Date: 20 Mar 19							
FUT MAR 19 CBT 5Y T-NOTE CUSIP: 999599GH0							
21.00	114.6880000	0.00	2,408,437.50	2,397,234.38	11,203.12	0.00	11,203.12
Maturity Date: 29 Mar 19							
FUT MAR 19 U.S. T-BONDS CUSIP: 999599GH0							
3.00	146.0000000	0.00	438,000.00	436,068.04	1,931.96	0.00	1,931.96
Maturity Date: 20 Mar 19							
FUT MAR 19 US 2YR T-NOTE CUSIP: 999599GH0							
27.00	106.1560000	0.00	5,732,437.50	5,693,296.87	39,140.63	0.00	39,140.63
Maturity Date: 29 Mar 19							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Fixed income derivatives - futures							
FUT MAR 19 10 YR T-NOTES CUSIP: 999599GH0							
16.00	122.0160000	0.00	1,952,250.00	1,908,210.95	44,039.05	0.00	44,039.05
Maturity Date: 20 Mar 19							
Total USD		0.00	17,439,343.75	17,026,886.88	412,456.87	0.00	412,456.87
Total United States		0.00	17,439,343.75	17,026,886.88	412,456.87	0.00	412,456.87
Total Fixed Income Derivatives - Futures							
83.00		**0.00**	**12,372,148.23**	**12,067,233.97**	**343,193.41**	**- 38,279.15**	**304,914.26**
Total Fixed Income							
149,031,790.66		**772,127.24**	**235,051,087.02**	**237,329,435.06**	**- 1,443,433.96**	**- 834,914.08**	**- 2,278,348.04**
Other Assets							
Swaps							
United States - USD							
CDS / STS ICE_BARCUS PURC PROTECTION ON CDX NAHYS29V1 5Y 12-20-2022 0WZ027302 SEDOL: 9G8EN6U 0WZ027302							
1,160,000.00	- 0.0330760	- 1,933.33	- 38,368.03	- 88,933.33	50,565.30	0.00	50,565.30

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Other Assets							
Swaps							
CDS / STS ICE_BARCUS PURC PROTECTION ON CDX NAHYS31V1 5Y 12-20-2023 0WZ028748 SEDOL: 9HXHMWU 0WZ028748							
740,000.00	- 0.0203010	- 1,233.33	- 15,022.62	- 54,618.76	39,596.14	0.00	39,596.14
Total USD		- 3,166.66	- 53,390.65	- 143,552.09	90,161.44	0.00	90,161.44
Total United States		- 3,166.66	- 53,390.65	- 143,552.09	90,161.44	0.00	90,161.44
Total Swaps							
1,900,000.00		**- 3,166.66**	**- 53,390.65**	**- 143,552.09**	**90,161.44**	**0.00**	**90,161.44**
Miscellaneous							
United States - USD							
&&&TYCO PARTICIPANT LOAN FUND CUSIP: 000675900							
32,024,887.57	1.0000000	0.00	32,024,887.57	32,024,887.57	0.00	0.00	0.00
ESC GCB LEHMAN BROTHERS HL D06/14/06 0.010 FA65 ESCROW CUSIP: 525ESCRB7							
60,000.00	0.0000000	0.00	0.00	36,600.00	- 36,600.00	0.00	- 36,600.00
ESC GCB LEHMAN BRTH HLD D12/21/07 6.750 JD17 ESCROW CUSIP: 524ESC7M6							
200,000.00	0.0100000	0.00	20.00	199,852.00	- 199,832.00	0.00	- 199,832.00

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Other Assets							
Miscellaneous							
ESC LEHMAN BROTH HLD INC D05/17/07 5.857MN56 CUSIP: 524ESCXA3							
100,000.00	0.0000000	0.00	0.00	97,206.00	- 97,206.00	0.00	- 97,206.00
Total USD		0.00	32,024,907.57	32,358,545.57	- 333,638.00	0.00	- 333,638.00
Total United States		0.00	32,024,907.57	32,358,545.57	- 333,638.00	0.00	- 333,638.00
Total Miscellaneous							
32,384,887.57		**0.00**	**32,024,907.57**	**32,358,545.57**	**- 333,638.00**	**0.00**	**- 333,638.00**
Cash collateral held elsewhere							
United States - USD							
CCP DUE FROM BARCLAYS SEDOL: 9AYQMCU							
232,400.00	1.0000000	0.00	232,400.00	232,400.00	0.00	0.00	0.00
OTC DER CASH COLL REC FROM BARCLAYS SEDOL: 9A32GFU							
2,000.00	1.0000000	0.00	2,000.00	2,000.00	0.00	0.00	0.00
Total USD		0.00	234,400.00	234,400.00	0.00	0.00	0.00

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Other Assets							
Cash collateral held elsewhere							
Total United States		0.00	234,400.00	234,400.00	0.00	0.00	0.00
Total Cash Collateral Held Elsewhere							
234,400.00		**0.00**	**234,400.00**	**234,400.00**	**0.00**	**0.00**	**0.00**
Exchange cleared swaps - other assets							
European Union - EUR							
CME_IRS CME_BARCUS EUR P 1.5%/R 6M EURIB 23/08/2047 LEGID:0WS026161- 0WS026161		SEDOL: 9FXTZZU					
19,500.00	0.0000000	- 21.57	0.00	23.44	- 21.61	- 1.83	- 23.44
Total EUR		- 21.57	0.00	23.44	- 21.61	- 1.83	- 23.44
Total European Union		- 21.57	0.00	23.44	- 21.61	- 1.83	- 23.44
Mexico - MXN							
CME_IRS CME_BARCUS MXN P 28D TIIE/R 7.33% 06/04/2022 LEGID:0WS027904- LEGID:0WS027904-		SEDOL: 9GYAT5U					
48,900,000.00	0.0000000	6,337.69	0.00	174.62	- 160.42	- 14.20	- 174.62
CME_IRS CME_BARCUS MXN P 28D TIIE/R 7.35% 05/04/2021 LEGID:0WS027862- LEGID:0WS027862-		SEDOL: 9GY2FXU					
71,270,000.00	0.0000000	9,975.31	0.00	332.39	- 307.83	- 24.56	- 332.39

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Other Assets							
Exchange cleared swaps - other assets							
Total MXN		16,313.00	0.00	507.01	- 468.25	- 38.76	- 507.01
Total Mexico		16,313.00	0.00	507.01	- 468.25	- 38.76	- 507.01
United States - USD							
CME_IRS CME_BARCUS USD P 3M LIBOR/R 2.85% 08/31/2022 LEGID:0WS028027- SEDOL: 9GZ1PGU LEGID:0WS028027-							
4,708,000.00	0.0093020	45,098.72	43,792.36	0.00	43,792.36	0.00	43,792.36
Total USD		45,098.72	43,792.36	0.00	43,792.36	0.00	43,792.36
Total United States		45,098.72	43,792.36	0.00	43,792.36	0.00	43,792.36
Total Exchange Cleared Swaps - Other Assets							
124,897,500.00		**61,390.15**	**43,792.36**	**530.45**	**43,302.50**	**- 40.59**	**43,261.91**
Total Other Assets							
159,416,787.57		**58,223.49**	**32,249,709.28**	**32,449,923.93**	**- 200,174.06**	**- 40.59**	**- 200,214.65**

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Derivative Offsets							
Cash and cash equivalent futures							
United States - USD							
FUT MAR 19 IMM EURO FX CUSIP: 999599GH0							
3.00	1.1500000	0.00	432,093.75	429,018.75	3,075.00	0.00	3,075.00
Total USD		0.00	432,093.75	429,018.75	3,075.00	0.00	3,075.00
Total United States		0.00	432,093.75	429,018.75	3,075.00	0.00	3,075.00
Total Cash and Cash Equivalent Futures							
3.00		**0.00**	**432,093.75**	**429,018.75**	**3,075.00**	**0.00**	**3,075.00**
Fixed income futures							
Germany - EUR							
FUT MAR 19 EURO BUXL BND CUSIP: 999599GH0							
1.00	180.6200000	0.00	206,475.76	202,170.23	2,880.74	1,424.79	4,305.53
FUT MAR 19 EURX EUR-BUND CUSIP: 999599GH0							
26.00	163.5400000	0.00	4,860,719.76	4,757,482.68	66,382.72	36,854.36	103,237.08
Total EUR		0.00	5,067,195.52	4,959,652.91	69,263.46	38,279.15	107,542.61

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Derivative Offsets							
Fixed income futures							
Total Germany		0.00	5,067,195.52	4,959,652.91	69,263.46	38,279.15	107,542.61
United States - USD							
FUT MAR 19 CBT UL T-BONDS CUSIP: 999599GH0							
- 43.00	160.6560000	0.00	- 6,908,218.75	- 6,592,076.64	- 316,142.11	0.00	- 316,142.11
FUT MAR 19 CBT 5Y T-NOTE CUSIP: 999599GH0							
- 21.00	114.6880000	0.00	- 2,408,437.50	- 2,397,234.38	- 11,203.12	0.00	- 11,203.12
FUT MAR 19 U.S. T-BONDS CUSIP: 999599GH0							
- 3.00	146.0000000	0.00	- 438,000.00	- 436,068.04	- 1,931.96	0.00	- 1,931.96
FUT MAR 19 US 2YR T-NOTE CUSIP: 999599GH0							
- 27.00	106.1560000	0.00	- 5,732,437.50	- 5,693,296.87	- 39,140.63	0.00	- 39,140.63
FUT MAR 19 10 YR T-NOTES CUSIP: 999599GH0							
- 16.00	122.0160000	0.00	- 1,952,250.00	- 1,908,210.95	- 44,039.05	0.00	- 44,039.05
Total USD		0.00	- 17,439,343.75	- 17,026,886.88	- 412,456.87	0.00	- 412,456.87
Total United States		0.00	- 17,439,343.75	- 17,026,886.88	- 412,456.87	0.00	- 412,456.87

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Derivative Offsets							
Fixed income futures							
Total Fixed Income Futures							
-83.00		**0.00**	**- 12,372,148.23**	**- 12,067,233.97**	**- 343,193.41**	**38,279.15**	**- 304,914.26**
Total Derivative Offsets							
-80.00		**0.00**	**- 11,940,054.48**	**- 11,638,215.22**	**- 340,118.41**	**38,279.15**	**- 301,839.26**
Liabilities							
Expense accruals							
United States - USD							
INVESTMENT MANAGEMENT EXPENSE ACCRUAL SEDOL: 3879785							
0.00	0.0000000	- 357,815.12	0.00	0.00	0.00	0.00	0.00
Total USD		- 357,815.12	0.00	0.00	0.00	0.00	0.00
Total United States		- 357,815.12	0.00	0.00	0.00	0.00	0.00
Total Expense Accruals							
0.00		**- 357,815.12**	**0.00**	**0.00**	**0.00**	**0.00**	**0.00**

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Liabilities							
Swap liabilities							
United States - USD							
CDS / STS ICE_BARCUS 12-20-2023 0WS028647 SEDOL: 9HXEUBL 0WS028647							
- 4,880,000.00	- 0.0056220	1,626.67	27,434.82	52,722.09	- 25,287.27	0.00	- 25,287.27
Total USD		1,626.67	27,434.82	52,722.09	- 25,287.27	0.00	- 25,287.27
Total United States		1,626.67	27,434.82	52,722.09	- 25,287.27	0.00	- 25,287.27
Total Swap Liabilities							
-4,880,000.00		**1,626.67**	**27,434.82**	**52,722.09**	**- 25,287.27**	**0.00**	**- 25,287.27**
Exchange cleared swap liabilities							
European Union - EUR							
CME_IRS CME_BARCUS EUR P 1.5%/R 6M EURIB 23/08/2047 LEGID:0WS026161-0WZ026163 SEDOL: 9FXTZZL							
- 19,500.00	0.0298360	- 118.73	- 665.08	0.00	- 665.08	0.00	- 665.08
Total EUR		- 118.73	- 665.08	0.00	- 665.08	0.00	- 665.08
Total European Union		- 118.73	- 665.08	0.00	- 665.08	0.00	- 665.08

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Liabilities							
Exchange cleared swap liabilities							
Mexico - MXN							
CME_IRS CME_BARCUS MXN P 28D TIIE/R 7.33% 06/04/2022 LEGID:0WS027904- LEGID:0WS027904-			SEDOL: 9GYAT5L				
- 48,900,000.00	0.0358760	- 7,232.58	- 89,080.87	- 1,541.86	- 87,652.73	113.72	- 87,539.01
CME_IRS CME_BARCUS MXN P 28D TIIE/R 7.35% 05/04/2021 LEGID:0WS027862- LEGID:0WS027862-			SEDOL: 9GY2FXL				
- 71,270,000.00	0.0258700	- 11,335.12	- 93,620.09	- 1,094.76	- 92,613.71	88.38	- 92,525.33
Total MXN		- 18,567.70	- 182,700.96	- 2,636.62	- 180,266.44	202.10	- 180,064.34
Total Mexico		- 18,567.70	- 182,700.96	- 2,636.62	- 180,266.44	202.10	- 180,064.34
United States - USD							
CME_IRS CME_BARCUS USD P 3M LIBOR/R 2.85% 08/31/2022 LEGID:0WS028027- LEGID:0WS028027-			SEDOL: 9GZ1PGL				
- 4,708,000.00	0.0000000	- 11,326.95	0.00	- 1,330.01	1,330.01	0.00	1,330.01
Total USD		- 11,326.95	0.00	- 1,330.01	1,330.01	0.00	1,330.01
Total United States		- 11,326.95	0.00	- 1,330.01	1,330.01	0.00	1,330.01

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Liabilities							
Exchange cleared swap liabilities							
Total Exchange Cleared Swap Liabilities							
-124,897,500.00		**- 30,013.38**	**- 183,366.04**	**- 3,966.63**	**- 179,601.51**	**202.10**	**- 179,399.41**
Total Liabilities							
-129,777,500.00		**- 386,201.83**	**- 155,931.22**	**48,755.46**	**- 204,888.78**	**202.10**	**- 204,686.68**
All Other							
Recoverable taxes							
CHF - Swiss franc	0.9858000	69,641.92	0.00	0.00	0.00	0.00	0.00
DKK - Danish krone	6.5279500	36,750.05	0.00	0.00	0.00	0.00	0.00
EUR - Euro	0.8747758	134,387.21	0.00	0.00	0.00	0.00	0.00
GBP - British pound sterling	0.7851758	422.13	0.00	0.00	0.00	0.00	0.00

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
All Other							
Recoverable taxes							
SEK - Swedish krona	8.8658500	7,766.70	0.00	0.00	0.00	0.00	0.00
USD - United States dollar	1.0000000	29,946.71	0.00	0.00	0.00	0.00	0.00
ZAR - South African rand	14.3850000	244.99	0.00	0.00	0.00	0.00	0.00
Total recoverable taxes - all currencies		279,159.71	0.00	0.00	0.00	0.00	0.00
Total recoverable taxes - all countries		279,159.71	0.00	0.00	0.00	0.00	0.00
Total Recoverable taxes							
0.00		**279,159.71**	**0.00**	**0.00**	**0.00**	**0.00**	**0.00**
Total All Other							
0.00		**279,159.71**	**0.00**	**0.00**	**0.00**	**0.00**	**0.00**

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Cash and Cash Equivalents							
Cash & cash equivalent deriv. - futures							
United States - USD							
FUT MAR 19 IMM EURO FX CUSIP: 999599GH0							
- 3.00	1.1500000	0.00	- 432,093.75	- 429,018.75	- 3,075.00	0.00	- 3,075.00
Total USD		0.00	- 432,093.75	- 429,018.75	- 3,075.00	0.00	- 3,075.00
Total United States		0.00	- 432,093.75	- 429,018.75	- 3,075.00	0.00	- 3,075.00
Total Cash & Cash Equivalent Deriv. - Futures							
-3.00		**0.00**	**- 432,093.75**	**- 429,018.75**	**- 3,075.00**	**0.00**	**- 3,075.00**
Cash							
ARS - Argentine peso	37.6600000	0.00	22,881.10	22,881.10	0.00	0.00	0.00
BRL - Brazilian real	3.8757500	0.00	2,644.64	2,644.64	0.00	0.00	0.00
CAD - Canadian dollar	1.3658000	0.00	14,417.04	14,417.04	0.00	0.00	0.00

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Cash and Cash Equivalents							
Cash							
CHF - Swiss franc	0.9858000	0.00	1,005.88	1,005.88	0.00	0.00	0.00
CZK - Czech koruna	22.5141000	0.00	0.02	0.02	0.00	0.00	0.00
DKK - Danish krone	6.5279500	0.00	990.21	990.21	0.00	0.00	0.00
EUR - Euro	0.8747758	0.00	112,285.70	112,285.70	0.00	0.00	0.00
GBP - British pound sterling	0.7851758	0.00	6,262.28	6,262.28	0.00	0.00	0.00
HKD - Hong Kong dollar	7.8293500	0.00	8,568.78	8,568.78	0.00	0.00	0.00
HUF - Hungarian forint	280.6281000	0.00	1,006.67	1,006.67	0.00	0.00	0.00

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Cash and Cash Equivalents							
Cash							
IDR - Indonesian rupiah	14,380.0000000	0.00	3,352.83	3,352.83	0.00	0.00	0.00
ILS - New Israeli shekel	3.7367500	0.00	2,664.09	2,664.09	0.00	0.00	0.00
JPY - Japanese yen	109.7150000	0.00	551.45	551.45	0.00	0.00	0.00
MXN - Mexican peso	19.6937500	0.00	79,192.53	79,192.53	0.00	0.00	0.00
MYR - Malaysian ringgit	4.1325000	0.00	1,877.52	1,877.52	0.00	0.00	0.00
NOK - Norwegian krone	8.6591500	0.00	956.16	956.16	0.00	0.00	0.00
NZD - New Zealand dollar	1.4913131	0.00	1,794.43	1,794.43	0.00	0.00	0.00

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Cash and Cash Equivalents							
Cash							
PHP - Philippine peso	52.5850000	0.00	0.00	0.00	0.00	0.00	0.00
PLN - Polish zloty	3.7567500	0.00	2.05	2.05	0.00	0.00	0.00
SEK - Swedish krona	8.8658500	0.00	2,707.73	2,707.73	0.00	0.00	0.00
SGD - Singapore dollar	1.3630000	0.00	1,671.75	1,671.75	0.00	0.00	0.00
THB - Thai baht	32.5600000	0.00	7,761.00	7,761.00	0.00	0.00	0.00
TRY - Turkish lira	5.3199000	0.00	1,036.90	1,036.90	0.00	0.00	0.00
TWD - New Taiwan dollar	30.7370000	0.00	4,134.86	4,134.86	0.00	0.00	0.00

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Cash and Cash Equivalents							
Cash							
ZAR - South African rand	14.3850000	0.00	5,192.59	5,192.59	0.00	0.00	0.00
Total cash - all currencies		0.00	282,958.21	282,958.21	0.00	0.00	0.00
Total cash - all countries		0.00	282,958.21	282,958.21	0.00	0.00	0.00
Total Cash							
282,958.21		**0.00**	**282,958.21**	**282,958.21**	**0.00**	**0.00**	**0.00**
Invested cash							
USD - United States dollar	1.0000000	4,457.08	3,086,488.64	3,086,488.64	0.00	0.00	0.00
Total invested cash - all currencies		4,457.08	3,086,488.64	3,086,488.64	0.00	0.00	0.00
Total invested cash - all countries		4,457.08	3,086,488.64	3,086,488.64	0.00	0.00	0.00

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Cash and Cash Equivalents							
Invested cash							
Total Invested cash							
3,086,488.64		**4,457.08**	**3,086,488.64**	**3,086,488.64**	**0.00**	**0.00**	**0.00**
Funds - short term investment							
United States - USD							
COLTV SHORT TERM INVT FD CUSIP: 195998AI0							
997,633.43	1.0000000	4,411.20	997,633.43	997,633.43	0.00	0.00	0.00
MFO VANGUARD FEDERAL MONEY MARKET FUND CUSIP: 922906300							
151,796,026.01	1.0000000	281,735.23	151,796,026.01	151,796,026.01	0.00	0.00	0.00
Total USD		286,146.43	152,793,659.44	152,793,659.44	0.00	0.00	0.00
Total United States		286,146.43	152,793,659.44	152,793,659.44	0.00	0.00	0.00
Total Funds - Short Term Investment							
152,793,659.44		**286,146.43**	**152,793,659.44**	**152,793,659.44**	**0.00**	**0.00**	**0.00**

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Cash and Cash Equivalents							
Cash collateral due to/from ccp broker							
EUR - Euro	0.8747758	0.00	767.29	767.29	0.00	0.00	0.00
MXN - Mexican peso	19.6937500	0.00	184,874.45	184,874.45	0.00	0.00	0.00
USD - United States dollar	1.0000000	0.00	- 46,514.14	- 46,514.14	0.00	0.00	0.00
Total cash collateral due to/from ccp broker - all currencies		0.00	139,127.60	139,127.60	0.00	0.00	0.00
Total cash collateral due to/from ccp broker - all countries		0.00	139,127.60	139,127.60	0.00	0.00	0.00
Total Cash Collateral Due to/from CCP Broker							
139,127.60		**0.00**	**139,127.60**	**139,127.60**	**0.00**	**0.00**	**0.00**
Total Cash and Cash Equivalents							
156,302,230.89		**290,603.51**	**155,870,140.14**	**155,873,215.14**	**- 3,075.00**	**0.00**	**- 3,075.00**

Total Market Value: $2,223,092,615.69

Schedule H, Line 4i
Schedule of Assets (Held At End of Year)

Name of Plan:

TE CONNECTIVITY RETIREMENT SAVINGS AND INVESTMENT PLAN

Employer Identification Number: 23-0332575

For plan year (beginning/ending): 2018 Plan number: 008

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par or maturity value	(d) Cost	(e) Current value
	21ST CENTY FOX 6.2% DUE 12-15-2034	Corporate Debt Instruments - Other		12,158
	21ST CENTY FOX 6.65% DUE 11-15-2037	Corporate Debt Instruments - Other		13,167
	ABB FIN USA INC 4.375 DUE 05-08-2042	Corporate Debt Instruments - Other		10,144
	ABBOTT LABS 3.75% DUE 11-30-2026	Corporate Debt Instruments - Other		39,504
	ABBOTT LABS 4.75% DUE 11-30-2036	Corporate Debt Instruments - Other		31,318
	ABBOTT LABS 4.9% DUE 11-30-2046	Corporate Debt Instruments - Other		62,983
	ABBVIE INC 3.6% 05-14-2025	Corporate Debt Instruments - Other		47,959
	ACTAVIS FDG SCS 3.45% DUE 03-15-2022	Corporate Debt Instruments - Other		59,043
	ACTAVIS FDG SCS 4.55% DUE 03-15-2035	Corporate Debt Instruments - Other		9,486
	ACTAVIS FDG SCS 4.75% DUE 03-15-2045	Corporate Debt Instruments - Other		3,797
	ACTAVIS FUNDING SCS FIXED 3.8% DUE 03-15-2025	Corporate Debt Instruments - Other		87,860
	AERCAP IRELAND CAP 5% DUE 10-01-2021	Corporate Debt Instruments - Other		152,358
	AERCAP IRELAND CAP FIXED 3.75% DUE 05-15-2019	Corporate Debt Instruments - Other		149,989
	AETNA INC NEW 2.8% DUE 06-15-2023	Corporate Debt Instruments - Other		9,510
	AIRSPEED 07-1 FR A/BKD 15/06/2032 USD 144	Corporate Debt Instruments - Other		51,684
	ALLY FINL INC 7.5% DUE 09-15-2020	Corporate Debt Instruments - Other		49,800
	ALTRIA GROUP INC 4.75% DUE 05-05-2021	Corporate Debt Instruments - Other		132,866
	ALTRIA GROUP INC 9.25% DUE 08-06-2019	Corporate Debt Instruments - Other		10,335
	AMAZON COM INC 3.15% DUE 08-22-2027 BEO	Corporate Debt Instruments - Other		57,929
	AMAZON COM INC 4.05% 08-22-2047	Corporate Debt Instruments - Other		39,084
	AMAZON COM INC 4.95% DUE 12-05-2044	Corporate Debt Instruments - Other		77,604
	AMAZON COM INC FIXED 3.875% DUE 08-22-2037	Corporate Debt Instruments - Other		28,973
	AMER MOVIL SAB DE 5% DUE 03-30-2020	Corporate Debt Instruments - Other		122,083
	AMERICAN EXPRESS CREDIT 2.375% DUE 05-26-2020	Corporate Debt Instruments - Other		49,476
	AMERICAN INTERNATIONAL GROUP INC BNDS 3.75% DUE 07-10-2025 REG	Corporate Debt Instruments - Other		67,021
	AMERIQUEST MTG FLTG RT 3.1755% DUE 04-25-2034	Corporate Debt Instruments - Other		11,856
	AMERIQUEST MTG FLTG RT 3.2455% DUE 09-25-2033	Corporate Debt Instruments - Other		54,801
	AMERN AXLE & MFG 6.625 DUE 10-15-2022	Corporate Debt Instruments - Other		24,750

Schedule H, Line 4i
Schedule of Assets (Held At End of Year)

Name of Plan:

TE CONNECTIVITY RETIREMENT SAVINGS AND INVESTMENT PLAN

Employer Identification Number: 23-0332575

For plan year (beginning/ending): 2018 Plan number: 008

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par or maturity value	(d) Cost	(e) Current value
	AMERN EXPRESS CO 2.65 DUE 12-02-2022	Corporate Debt Instruments - Other		47,403
	AMGEN INC 2.125% 05-01-2020	Corporate Debt Instruments - Other		9,867
	AMGEN INC 3.875 DUE 11-15-2021	Corporate Debt Instruments - Other		182,381
	ANADARKO PETE CORP 4.85% DUE 03-15-2021	Corporate Debt Instruments - Other		49,146
	ANADARKO PETE CORP 6.45% DUE 09-15-2036	Corporate Debt Instruments - Other		32,400
	ANADARKO PETE CORP 6.6% DUE 03-15-2046	Corporate Debt Instruments - Other		66,251
	ANHEUSER BUSCH 2.5% DUE 07-15-2022	Corporate Debt Instruments - Other		66,835
	ANHEUSER-BUSCH 2.65% DUE 02-01-2021	Corporate Debt Instruments - Other		34,419
	ANHEUSER-BUSCH 3.3% DUE 02-01-2023	Corporate Debt Instruments - Other		175,023
	ANTHEM INC 2.95% 12-01-2022	Corporate Debt Instruments - Other		39,010
	ANTHEM INC 3.35% DUE 12-01-2024	Corporate Debt Instruments - Other		19,484
	APACHE CORP 3.25 DUE 04-15-2022 REG	Corporate Debt Instruments - Other		45,053
	APACHE CORP 4.375% DUE 10-15-2028	Corporate Debt Instruments - Other		9,340
	APACHE CORP 4.75% DUE 04-15-2043	Corporate Debt Instruments - Other		8,578
	APACHE CORP 5.1% DUE 09-01-2040	Corporate Debt Instruments - Other		36,229
	APACHE CORP FIXED 4.25% DUE 01-15-2044	Corporate Debt Instruments - Other		56,360
	APPLE INC 2% 11-13-2020	Corporate Debt Instruments - Other		49,341
	APPLE INC 2.45% DUE 08-04-2026	Corporate Debt Instruments - Other		120,150
	ARCELORMITTAL 6.25 DUE 02-25-2022	Corporate Debt Instruments - Other		21,140
	ARCELORMITTAL STEP CPN 7% DUE 10-15-2039	Corporate Debt Instruments - Other		10,536
	AT&T INC 3% DUE 06-30-2022	Corporate Debt Instruments - Other		39,010
	AT&T INC 3.4% DUE 05-15-2025	Corporate Debt Instruments - Other		112,998
	AT&T INC 3.875% DUE 08-15-2021	Corporate Debt Instruments - Other		10,100
	AT&T INC 4.35% DUE 06-15-2045	Corporate Debt Instruments - Other		59,155
	AT&T INC 4.45% DUE 05-15-2021	Corporate Debt Instruments - Other		30,650
	AT&T INC 4.5% DUE 03-09-2048	Corporate Debt Instruments - Other		41,930
	ATLANTIC AVIATION FBO, INC. TERM LOAN 11-28-2025	Corporate Debt Instruments - Other		9,900
	B A T CAP CORP 4.54% 08-15-2047	Corporate Debt Instruments - Other		71,645
	B A T CAP CORP FIXED 3.557% DUE 08-15-2027	Corporate Debt Instruments - Other		124,284
	BANCO SANTANDER SA 3.848% 04-12-2023	Corporate Debt Instruments - Other		194,333
	BANK AMER CORP 3.3% DUE 01-11-2023	Corporate Debt Instruments - Other		29,546

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For plan year (beginning/ending): 2018 Plan number: 008

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par or maturity value	(d) Cost	(e) Current value
	BANK AMER CORP 3.419% 12-20-2028	Corporate Debt Instruments - Other		123,308
	BANK AMER CORP 4% DUE 01-22-2025	Corporate Debt Instruments - Other		146,122
	BANK AMER CORP 4.45% DUE 03-03-2026	Corporate Debt Instruments - Other		19,772
	BANK AMER CORP 5% DUE 01-21-2044	Corporate Debt Instruments - Other		165,579
	BANK AMER CORP BDS 4 04-01-2024	Corporate Debt Instruments - Other		60,333
	BANK AMER CORP CORP BD 4.125 DUE 01-22-2024 REG	Corporate Debt Instruments - Other		50,681
	BANK AMER CORP FLTG RT 3.593% DUE 07-21-2028	Corporate Debt Instruments - Other		37,933
	BANK AMER CORP FLTG RT 6.25% DUE 09-29-2049	Corporate Debt Instruments - Other		88,920
	BANK MONTREAL QUE 3.803% 12-15-2032	Corporate Debt Instruments - Other		9,260
	BANK OF AMER CORP FLTG RT 6.1% DUE 12-29-2049	Corporate Debt Instruments - Other		39,400
	BANK OF AMERICA CORP 3.004% 12-20-2023	Corporate Debt Instruments - Other		164,269
	BANK OF AMERICA CORP 2.6 DUE 01-15-2019	Corporate Debt Instruments - Other		15,997
	BANK OF AMERICA CORP 3.55% 03-05-2024	Corporate Debt Instruments - Other		88,912
	BANK OF AMERICA CORP BNDS 4.2 DUE 08-26-2024	Corporate Debt Instruments - Other		138,852
	BARCLAYS PLC 4.972% 05-16-2029	Corporate Debt Instruments - Other		192,836
	BARRICK GOLD CORP 5.25% DUE 04-01-2042	Corporate Debt Instruments - Other		19,999
	BARRICK N AMER FIN 5.7% DUE 05-30-2041	Corporate Debt Instruments - Other		31,627
	BARRICK N AMER FIN 5.75% DUE 05-01-2043	Corporate Debt Instruments - Other		31,510
	BBCCRE TR 2015-GTP FLTG RT 4.5626% DUE 08-10-2033	Corporate Debt Instruments - Other		203,671
	BECTON DICKINSON & 3.363% DUE 06-06-2024	Corporate Debt Instruments - Other		96,048
	BECTON DICKINSON & 3.734% DUE 12-15-2024	Corporate Debt Instruments - Other		31,878
	BECTON DICKINSON & 4.685% DUE 12-15-2044	Corporate Debt Instruments - Other		18,719
	BMW US CAP LLC 1.85% DUE 09-15-2021	Corporate Debt Instruments - Other		9,586
	BNP PARIBAS / BNP 5 DUE 01-15-2021	Corporate Debt Instruments - Other		124,173

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	BP CAP MKTS AMER INC 3.119% 05-04-2026	Corporate Debt Instruments - Other		28,210
	BP CAP MKTS AMER INC 3.216% 11-28-2023	Corporate Debt Instruments - Other		98,557
	BP CAP MKTS P L C 3.506% DUE 03-17-2025	Corporate Debt Instruments - Other		39,214
	BP CAP MKTS P L C 3.535% DUE 11-04-2024	Corporate Debt Instruments - Other		9,907
	BP CAP MKTS P L C 3.561% DUE 11-01-2021	Corporate Debt Instruments - Other		90,777
	BP CAP MKTS P L C 3.814% DUE 02-10-2024	Corporate Debt Instruments - Other		121,116
	BRIGHTVIEW LANDSCAPES, LLC TERM LOAN B DUE 08-08-2025 BEO	Corporate Debt Instruments - Other		19,002
	BROADCOM CORP / BROADCOM CAYMAN FIN LTD 3.125% 01-15-2025	Corporate Debt Instruments - Other		45,138
	CAESARS RESORT COLLECTION, LLC TERM LOANSENIOR SECURED DUE 10-02-2024 BEO	Corporate Debt Instruments - Other		190,753
	CARDINAL HLTH INC 2.616% DUE 06-15-2022	Corporate Debt Instruments - Other		28,900
	CARDINAL HLTH INC 3.079% DUE 06-15-2024	Corporate Debt Instruments - Other		37,562
	CATHOLIC HEALTH INITIATI 4.35 DUE 11-01-2042	Corporate Debt Instruments - Other		9,046
	CCO HLDGS LLC / 5.125% DUE 02-15-	Corporate Debt Instruments - Other		39,000
	CELGENE CORP 3.55% DUE 08-15-2022	Corporate Debt Instruments - Other		19,780
	CELGENE CORP 3.875% DUE 08-15-2025	Corporate Debt Instruments - Other		86,640
	CELGENE CORP 5% DUE 08-15-2045	Corporate Debt Instruments - Other		18,494
	CELGENE CORP FIXED 2.25% DUE 08-15-2021	Corporate Debt Instruments - Other		38,779
	CENTENE CORP DEL 4.75% DUE 05-15-2022	Corporate Debt Instruments - Other		19,750
	CENTENE CORP DEL 5.625% DUE 02-15-2021	Corporate Debt Instruments - Other		10,025
	CENTENE CORP DEL 6.125% DUE 02-15-2024	Corporate Debt Instruments - Other		51,188
	CENTEX HOME EQTY FLTG RT 5.85% DUE 09-25-2034	Corporate Debt Instruments - Other		187,421
	CHARTER 3.579% DUE 07-23-2020	Corporate Debt Instruments - Other		49,946
	CHARTER 4.908% DUE 07-23-2025	Corporate Debt Instruments - Other		169,041
	CHARTER 5.375% DUE 04-01-2038	Corporate Debt Instruments - Other		9,310
	CHARTER 6.834% DUE 10-23-2055	Corporate Debt Instruments - Other		10,170

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	CHARTER COMMUNICATIONS OPERATING, LLC (AKA CCO SAFARI LLC) TL DUE 04-30-2025	Corporate Debt Instruments - Other		190,317
	CHENIERE CORPUS CHRISTI HLDGS LLC 5.125% 06-30-2027	Corporate Debt Instruments - Other		37,762
	CHES ENERGY CORP 6.125% DUE 02-15-2021	Corporate Debt Instruments - Other		47,000
	CHEVRON CORP NEW 2.954% DUE 05-16-2026	Corporate Debt Instruments - Other		105,894
	CIMAREX ENERGY CO 3.9% 05-15-2027	Corporate Debt Instruments - Other		102,073
	CINTAS CORP NO 2 2.9% DUE 04-01-2022	Corporate Debt Instruments - Other		39,346
	CINTAS CORP NO 2 3.7% DUE 04-01-2027	Corporate Debt Instruments - Other		48,833
	CIT GROUP INC NEW FIXED 5.25% DUE 03-07-2025	Corporate Debt Instruments - Other		19,550
	CITIGROUP INC 3.5% DUE 05-15-2023	Corporate Debt Instruments - Other		78,540
	CITIGROUP INC 4.05% DUE 07-30-2022	Corporate Debt Instruments - Other		80,364
	CITIGROUP INC 4.3% DUE 11-20-2026	Corporate Debt Instruments - Other		28,849
	CITIGROUP INC 4.4% DUE 06-10-2025	Corporate Debt Instruments - Other		58,719
	CITIGROUP INC 4.45% DUE 09-29-2027	Corporate Debt Instruments - Other		134,934
	CITIGROUP INC 4.5% DUE 01-14-2022	Corporate Debt Instruments - Other		163,477
	CITIGROUP INC 4.65% DUE 07-30-2045	Corporate Debt Instruments - Other		177,274
	CITIGROUP INC 4.75% DUE 05-18-2046	Corporate Debt Instruments - Other		9,245
	CITIGROUP INC 5.3 DUE 05-06-2044	Corporate Debt Instruments - Other		30,894
	CITIGROUP INC 5.5% DUE 09-13-2025	Corporate Debt Instruments - Other		104,939
	CITIGROUP INC 8.125% DUE 07-15-2039	Corporate Debt Instruments - Other		22,198
	CITIGROUP INC DEP SHS REPSTG 5.95 12-29-2049	Corporate Debt Instruments - Other		54,756
	CITIGROUP INC FLTG RT 5.35% DUE 12-31-2049	Corporate Debt Instruments - Other		53,925
	CITIGROUP INC FLTG RT 5.9% DUE 12-29-2049	Corporate Debt Instruments - Other		27,960
	CITIGROUP INC NT VAR RATE 12-31-2049 REG	Corporate Debt Instruments - Other		208,150
	CITIGROUP INC VAR RT DUE 12-29-2049	Corporate Debt Instruments - Other		73,800
	CITIGROUP MTG LN FLTG RT 2.7355% DUE 06-25-2037	Corporate Debt Instruments - Other		338,226
	CMO AMERN HOME MTG INVT TR 2004-4 MTG BKD NT CL I-A-1	Corporate Debt Instruments - Other		182,612
	CMO BEAR STEARNS ALT-A TR FLTG RT SER 2004-6 CL M-1 DUE 07-25-2034	Corporate Debt Instruments - Other		274,178
	CMO COMM 2012-LC4 MTG TR CTF CL AM VAR RT DUE 12-10-2044 REG	Corporate Debt Instruments - Other		103,100

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	CMO COMM 2013-CCRE12 MTG TR MTG PASS THRU CTF CL B 4.762% DUE 10-10-2046 REG	Corporate Debt Instruments - Other		10,325
	CMO COMM 2014-CCRE20 MTG SER 2014-CR20 CL A-M 3.938 DUE 11-10-2047 REG	Corporate Debt Instruments - Other		111,673
	CMO CONNECTICUT AVENUE SEC SER 2016-C04 CL 1M-2 FLTG RT 01-25-2029	Corporate Debt Instruments - Other		265,749
	CMO CSMC 2018-J1 TR CL A-2 FLTGE 02-01-2048	Corporate Debt Instruments - Other		746,339
	CMO FED HOME LN MTG CORP FLTG RT DUE 04-25-2024	Corporate Debt Instruments - Other		101,539
	CMO FED HOME LN MTG CORP SER 2016-DNA1 CL M-3 FLTG RATE DUE 07-25-2028 REG	Corporate Debt Instruments - Other		414,147
	CMO FEDERAL HOME LN MTG CORP SER 16-DNA1 CL M2 FNR 07-25-2028	Corporate Debt Instruments - Other		192,494
	CMO FEDERAL HOME LN MTG CORP SER 16-DNA2 CL M3 FLTG 10-25-2028	Corporate Debt Instruments - Other		922,061
	CMO GS MTG SECS TR 2013-GCJ16 COML MTG PASSTHRU CTF CL B 5.161 DUE 11-01-2046	Corporate Debt Instruments - Other		42,309
	CMO HARBORVIEW MTG LN TR 2006-13 MTG PASSTHRU CTF CL A DUE 11-19-2046 REG	Corporate Debt Instruments - Other		42,016
	CMO J P MORGAN CHASE COML MTG SECS TR 2012-C CTF CL D VAR RT 05-15-2045 REG	Corporate Debt Instruments - Other		98,752
	CMO J P MORGAN MTG TR 2004-A3 MTG PASSTHRU CTF CL S-F-3 DUE 06-25-2034 REG	Corporate Debt Instruments - Other		8,885
	CMO JPMBB COML MTG SECS TR 2013-C17 COMLMTG PASSTHRU CTF CL B DUE 01-15-2047 REG	Corporate Debt Instruments - Other		20,713
	CMO MASTR ADJ RATE MTG TR 2006 2 CL 3 A 1 VAR RATE DUE 01-25-2036 REG	Corporate Debt Instruments - Other		18,833
	CMO MASTR REPERFORMING LN TR 2005-2 1A1F144A DUE 05-05-2035 REG	Corporate Debt Instruments - Other		32,089
	CMO MORGAN STANLEY MTG LN TR 2004-2AR DUE 09-25-2034 REG	Corporate Debt Instruments - Other		15,123
	CMO STRUCTURED ASSET SECS CORP 2004-2 CL4-A1 DUE 03-25-2034 REG	Corporate Debt Instruments - Other		47,110

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	CMO STRUCTURED AST SECS CORP 2002-9 MTG PASSTHRU CTF CL A-2 ADJ RATE/10-25-27	Corporate Debt Instruments - Other		6,349
	CMO WAMU MTG PASS-THROUGH CTFS 2005-AR17CL A-1A2 DUE 12-25-2045 REG	Corporate Debt Instruments - Other		74,965
	CMO WAMU MTG PASS-THROUGH CTFS SER 2004-AR2 CL A FLT RT DUE 04-25-2044 REG	Corporate Debt Instruments - Other		232,822
	CMO WELLS FARGO COMMERCIAL MTG TST SR 2013-LC12 CL B VAR RT 07-15-2046	Corporate Debt Instruments - Other		20,276
	CMO WELLS FARGO MTG BACKED SECS 2004-Y CL 1A2 VAR RT 11-25-2034	Corporate Debt Instruments - Other		11,510
	CMO WELLS FARGO MTG BACKED SECS 2005-AR8TR CL II-A-1 4.489 DUE 03-25-2034 REG	Corporate Debt Instruments - Other		10,640
	CNOOC FIN 2015 U S 3.5% DUE 05-05-2025	Corporate Debt Instruments - Other		251,818
	COMCAST CORP 3.7% 04-15-2024	Corporate Debt Instruments - Other		40,244
	COMCAST CORP 4.7% 10-15-2048	Corporate Debt Instruments - Other		20,218
	COMCAST CORP NEW 3.15% DUE 03-01-2026	Corporate Debt Instruments - Other		19,136
	COMCAST CORP NEW 3.95% 10-15-2025	Corporate Debt Instruments - Other		121,420
	COMCAST CORP NEW 4.15% DUE 10-15-2028	Corporate Debt Instruments - Other		192,932
	COMCAST CORP NEW 4.2% DUE 08-15-2034	Corporate Debt Instruments - Other		48,210
	COMCAST CORP NEW 4.25% DUE 10-15-2030	Corporate Debt Instruments - Other		50,565
	COMCAST CORP NEW 5.65% DUE 06-15-2035	Corporate Debt Instruments - Other		10,963
	COMM 2013-CCRE12 4.3% DUE 10-10-2046	Corporate Debt Instruments - Other		10,291
	COMM 2013-CCRE12 MTG TR MTG PASS THRU CTF CL C VAR RATE DUE 10-10-2046	Corporate Debt Instruments - Other		10,112
	CONCHO RESOURCES INC 4.3% 06-18-2028	Corporate Debt Instruments - Other		39,128
	CONSTELLATION 4.75% DUE 11-15-2024	Corporate Debt Instruments - Other		51,802
	CONTL RES INC 4.375% DUE 01-15-2028	Corporate Debt Instruments - Other		18,815

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	CONTL RES INC FIXED 3.8% DUE 06-01-2024	Corporate Debt Instruments - Other		9,467
	COOPERATIEVE 4.375% DUE 08-04-2025	Corporate Debt Instruments - Other		314,291
	COUNTRYWIDE AST-BACKED CERTIFICATES SER 2007-13 RATE 02-25-2036 REG	Corporate Debt Instruments - Other		148,425
	CR SUISSE GROUP FDG GUERNSEY LTD 4.875% 05-15-2045	Corporate Debt Instruments - Other		246,728
	CREDIT AGRICOLE S A UNDATED DEEPLY FIXEDTO 144A FLTG RATE NT 8.375 15 AUG 39	Corporate Debt Instruments - Other		132,925
	CVS HEALTH CORP 2.75% DUE 12-01-2022	Corporate Debt Instruments - Other		96,241
	CVS HEALTH CORP 3.7% DUE 03-09-2023	Corporate Debt Instruments - Other		59,358
	CVS HEALTH CORP 3.875% DUE 07-20-2025	Corporate Debt Instruments - Other		42,878
	CVS HEALTH CORP 4.1% DUE 03-25-2025	Corporate Debt Instruments - Other		59,401
	CVS HEALTH CORP 4.3% DUE 03-25-2028	Corporate Debt Instruments - Other		371,491
	CVS HEALTH CORP 5.125% DUE 07-20-2045	Corporate Debt Instruments - Other		38,936
	CVS HEALTH CORP 6.943% DUE 01-10-2030	Corporate Debt Instruments - Other		76,111
	CWABS INC 2004-6 ASSET BKD CTF CL 1-A-1 FLTG RATE 12-25-2034 REG	Corporate Debt Instruments - Other		116,347
	DELTA AIR LINES 6.821% DUE 02-10-2024	Corporate Debt Instruments - Other		38,129
	DEVON ENERGY CORP 3.25% DUE 05-15-2022	Corporate Debt Instruments - Other		107,190
	DEVON ENERGY CORP 5.6 DUE 07-15-2041	Corporate Debt Instruments - Other		28,446
	DEVON ENERGY CORP 5.85% DUE 12-15-2025	Corporate Debt Instruments - Other		10,606
	DIAGEO CAP PLC GTD NT 4.828 DUE 07-15-2020	Corporate Debt Instruments - Other		164,382
	DIAGEO INVT CORP 2.875% DUE 05-11-2022	Corporate Debt Instruments - Other		79,220
	DIAMOND 1 FIN CORP 3.48% DUE 06-01-2019	Corporate Debt Instruments - Other		209,379
	DIAMOND 1 FIN CORP 4.42% DUE 06-15-2021	Corporate Debt Instruments - Other		189,687
	DISH DBS CORP 5.875% 11-15-2024	Corporate Debt Instruments - Other		92,575
	DISH DBS CORP 5.875% DUE 07-15-2022	Corporate Debt Instruments - Other		27,600

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	EATON CORP OHIO 2.75% DUE 11-02-2022	Corporate Debt Instruments - Other		106,985
	EATON CORP OHIO 4.15 DUE 11-02-2042 REG	Corporate Debt Instruments - Other		65,714
	ECOPETROL S A 5.875% DUE 05-28-2045	Corporate Debt Instruments - Other		217,171
	EL PASO NAT GAS CO 8.375% DUE 06-15-2032	Corporate Debt Instruments - Other		132,794
	ENERGY TRANSFER 4.95% DUE 06-15-2028	Corporate Debt Instruments - Other		9,784
	ENTERPRISE PRODS 4.15% DUE 10-16-2028	Corporate Debt Instruments - Other		29,849
	ENTERPRISE PRODS 5.7% DUE 02-15-2042	Corporate Debt Instruments - Other		21,272
	ENVISION HEALTHCARE CORPORATION DUE 10-11-2025	Corporate Debt Instruments - Other		74,371
	EOG RES INC 4.15% DUE 01-15-2026	Corporate Debt Instruments - Other		41,055
	EXELON CORP 5.625% DUE 06-15-2035	Corporate Debt Instruments - Other		107,875
	EXXON MOBIL CORP 3.043% DUE 03-01-2026	Corporate Debt Instruments - Other		146,335
	FIRSTENERGY CORP 3.9% 07-15-2027	Corporate Debt Instruments - Other		116,305
	FIRSTENERGY CORP 4.25 DUE 03-15-	Corporate Debt Instruments - Other		132,080
	FIRSTENERGY CORP 7.375% DUE 11-15-2031	Corporate Debt Instruments - Other		467,513
	FLAGSTAR MTG TR 2018-2 MTG SER 2018-2 CLS A4 VAR 04-25-2048	Corporate Debt Instruments - Other		182,823
	FORD CR FLOORPLAN MASTER OWNER TR SER 18-4 CL A 4.06% 11-15-2030 REG	Corporate Debt Instruments - Other		229,862
	FORD MTR CR CO LLC 3.2% DUE 01-15-2021	Corporate Debt Instruments - Other		193,951
	FOUR SEASONS HOLDINGS INC TERM LOAN DUE 06-27-2020 BEO	Corporate Debt Instruments - Other		219,069
	FREEPORT-MCMORAN 4% DUE 11-14-2021	Corporate Debt Instruments - Other		58,350
	FREEPORT-MCMORAN 5.45% DUE 03-15-2043	Corporate Debt Instruments - Other		28,928
	FREEPORT-MCMORAN INC 6.875% 02-15-2023	Corporate Debt Instruments - Other		10,313
	GEN ELEC CAP CORP 4.625 DUE 01-07-2021 REG	Corporate Debt Instruments - Other		100,258
	GEN ELEC CAP CORP 5.3% DUE 02-11-2021	Corporate Debt Instruments - Other		120,149
	GEN ELEC CAP CORP 6% DUE 08-07-2019	Corporate Debt Instruments - Other		50,539

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	GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00818 6.875 DUE 01-10-2039	Corporate Debt Instruments - Other		106,641
	GEN MOTORS FINL CO 4.3750 09-25-2021	Corporate Debt Instruments - Other		40,077
	GEN MTRS FINL CO 4.25 DUE 05-15-2023	Corporate Debt Instruments - Other		19,532
	GENERAL ELEC CAP CORP 3.15% DUE 09-07-2022	Corporate Debt Instruments - Other		18,902
	GENERAL ELEC CAP CORP MEDIUM TERM NTS BOOK ENTRY MTN 4.375% DUE 09-16-2020	Corporate Debt Instruments - Other		249,644
	GENERAL ELEC CO 4.5% DUE 03-11-2044	Corporate Debt Instruments - Other		32,623
	GENERAL MOTORS FINANCIAL 3.45% DUE 04-10-2022 BEO	Corporate Debt Instruments - Other		9,671
	GENERAL MTRS CO 5.15% DUE 04-01-2038	Corporate Debt Instruments - Other		25,631
	GENERAL MTRS CO 6.25% DUE 10-02-2043	Corporate Debt Instruments - Other		18,747
	GILEAD SCIENCES 2.55% DUE 09-01-2020	Corporate Debt Instruments - Other		9,919
	GILEAD SCIENCES 3.65% DUE 03-01-2026	Corporate Debt Instruments - Other		19,604
	GILEAD SCIENCES 3.7% DUE 04-01-2024	Corporate Debt Instruments - Other		69,883
	GILEAD SCIENCES 4.75% DUE 03-01-2046	Corporate Debt Instruments - Other		49,605
	GLENCORE FDG LLC 4% DUE 03-27-2027	Corporate Debt Instruments - Other		118,427
	GLP CAP L P / GLP 5.375% DUE 04-15-2026	Corporate Debt Instruments - Other		9,890
	GOLDMAN SACHS 3.5% DUE 11-16-2026	Corporate Debt Instruments - Other		55,419
	GOLDMAN SACHS 4% DUE 03-03-2024	Corporate Debt Instruments - Other		187,487
	GOLDMAN SACHS 4.25% DUE 10-21-2025	Corporate Debt Instruments - Other		86,186
	GOLDMAN SACHS 4.75% DUE 10-21-2045	Corporate Debt Instruments - Other		66,603
	GOLDMAN SACHS 5.15% DUE 05-22-2045	Corporate Debt Instruments - Other		102,865
	GOLDMAN SACHS 5.25% DUE 07-27-2021	Corporate Debt Instruments - Other		41,524
	GOLDMAN SACHS 6 DUE 06-15-2020	Corporate Debt Instruments - Other		124,222
	GOLDMAN SACHS 6.25% DUE 02-01-2041	Corporate Debt Instruments - Other		307,950
	GOLDMAN SACHS GROUP INC 4.223% 05-01-2029	Corporate Debt Instruments - Other		38,496
	GOLDMAN SACHS GROUP INC MEDIUM TERM NTS BOOK ENTRY NT 5.375% DUE 03-15-2020	Corporate Debt Instruments - Other		51,118

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(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par or maturity value	(d) Cost	(e) Current value
	HALLIBURTON CO 4.85% DUE 11-15-2035	Corporate Debt Instruments - Other		19,637
	HALLIBURTON CO 5% DUE 11-15-2045	Corporate Debt Instruments - Other		9,818
	HARRIS CORP DEL 5.054% DUE 04-27-2045	Corporate Debt Instruments - Other		30,860
	HCA INC 5% DUE 03-15-2024	Corporate Debt Instruments - Other		29,700
	HCA INC 5.25% DUE 06-15-2026	Corporate Debt Instruments - Other		9,925
	HCA INC 5.5% DUE 06-15-2047	Corporate Debt Instruments - Other		9,475
	HCA INC 5.875 DUE 05-01-2023	Corporate Debt Instruments - Other		20,250
	HCA INC 5.875% DUE 03-15-2022	Corporate Debt Instruments - Other		102,500
	HCA INC 7.5 DUE 02-15-2022	Corporate Debt Instruments - Other		21,250
	HERTZ CORP 3.56% DUE 10-25-2021	Corporate Debt Instruments - Other		249,458
	HILTON WORLDWIDE FIXED 4.875% DUE 04-01-2027	Corporate Debt Instruments - Other		56,250
	HSBC HLDGS PLC 3.9% DUE 05-25-2026	Corporate Debt Instruments - Other		421,610
	HSBC HLDGS PLC 4.583% 06-19-2029	Corporate Debt Instruments - Other		198,248
	HUMANA INC 3.15 DUE 12-01-2022	Corporate Debt Instruments - Other		39,186
	HUMANA INC 4.625 DUE 12-01-2042	Corporate Debt Instruments - Other		19,773
	HUMANA INC 4.95% DUE 10-01-2044	Corporate Debt Instruments - Other		20,544
	HUMANA INC FIXED 3.95% DUE 03-15-2027	Corporate Debt Instruments - Other		19,540
	I/O CMO COMM MORTGAGE TRUS SER 2014-UBS3 CL XA FLTG RT 06-10-2047	Corporate Debt Instruments - Other		72,192
	I/O CMO WFRBS COML MTG TR 2012-C7 PASSTHRU CTF CL X-A 144A 06-15-2045 BEO	Corporate Debt Instruments - Other		6,696
	I/O CMO WFRBS COML MTG TR 2013-C12 PASSTHRU CTF CL X-A 144A 3-15-48 BEO	Corporate Debt Instruments - Other		50,369
	I/O CMO WFRBS COML MTG TR 2013-C13 CL X-A 144A VAR RT 05-17-2045 BEO	Corporate Debt Instruments - Other		44,415
	I/O WFRBS COML MTG TR FLTG RT 1.36% DUE 08-15-2047	Corporate Debt Instruments - Other		52,089
	ILFC E-CAPITAL TR II BD 144A DUE 12-21-2065/12-21-2015 BEO	Corporate Debt Instruments - Other		78,000
	IN DEFAULT PAC GAS & ELEC CO NO-INCOME 0% DUE 12-31-2040	Corporate Debt Instruments - Other		157,515
	IN DEFAULT PACIFIC GAS & ELEC CO 0.0% DUE 12-31-2040 BEO	Corporate Debt Instruments - Other		9,268
	IN DEFAULT PACIFIC GAS & ELEC CO 0.0% DUE 12-31-2040 REG	Corporate Debt Instruments - Other		38,115

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	INTEL CORP 3.7% DUE 07-29-2025	Corporate Debt Instruments - Other		30,262
	INTEL CORP 3.734% 12-08-2047 BEO	Corporate Debt Instruments - Other		19,444
	J P MORGAN CHASE COML MTG SECS TR 2014-FL6 VAR 144A DUE 11-15-2031 BEO	Corporate Debt Instruments - Other		117,390
	JOHNSON & JOHNSON 3.625% DUE 03-03-2037	Corporate Debt Instruments - Other		48,095
	JPMBB COML MTG 3.6108% DUE 05-15-2048	Corporate Debt Instruments - Other		281,816
	JPMORGAN CHASE & 2.55% DUE 03-01-2021	Corporate Debt Instruments - Other		19,718
	JPMORGAN CHASE & 4.203% DUE 07-23-2029	Corporate Debt Instruments - Other		59,818
	JPMORGAN CHASE & 4.35% DUE 08-15-2021	Corporate Debt Instruments - Other		225,132
	JPMORGAN CHASE & 4.95% DUE 06-01-2045	Corporate Debt Instruments - Other		141,979
	JPMORGAN CHASE & CO 4.25% 10-01-2027	Corporate Debt Instruments - Other		19,688
	JPMORGAN CHASE & FLTG RT 4.023% DUE 12-05-2024	Corporate Debt Instruments - Other		131,034
	JPMORGAN CHASE & FLTG RT 4.452% DUE 12-05-2029	Corporate Debt Instruments - Other		20,343
	KERR MCGEE CORP 6.95 DUE 07-01-2024 BEO	Corporate Debt Instruments - Other		178,378
	KERR MCGEE CORP 7.875% DUE 09-15-2031	Corporate Debt Instruments - Other		35,927
	KINDER MORGAN 3.95% DUE 09-01-2022	Corporate Debt Instruments - Other		159,924
	KRAFT FOODS GROUP 5% DUE 06-04-2042	Corporate Debt Instruments - Other		17,885
	KRAFT FOODS GROUP 5.375% DUE 02-10-2020	Corporate Debt Instruments - Other		55,234
	KRAFT HEINZ FOODS 3% DUE 06-01-2026	Corporate Debt Instruments - Other		62,446
	KRAFT HEINZ FOODS 3.5% DUE 07-15-2022	Corporate Debt Instruments - Other		59,130
	KRAFT HEINZ FOODS 3.95% DUE 07-15-2025	Corporate Debt Instruments - Other		19,355
	KRAFT HEINZ FOODS 5% DUE 07-15-2035	Corporate Debt Instruments - Other		28,154
	LAMB WESTON HLDGS 4.875% DUE 11-01-2026	Corporate Debt Instruments - Other		38,400

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	LENNAR CORP 4.5% DUE 04-30-2024	Corporate Debt Instruments - Other		28,350
	LILLY ELI & CO 3.1% DUE 05-15-2027	Corporate Debt Instruments - Other		38,728
	LLOYDS BK PLC 6.5 DUE 09-14-2020	Corporate Debt Instruments - Other		103,711
	LLOYDS BKG GROUP 0% DUE 03-22-2028	Corporate Debt Instruments - Other		189,738
	LOCKHEED MARTIN 3.55% DUE 01-15-2026	Corporate Debt Instruments - Other		99,229
	LOCKHEED MARTIN 4.5% DUE 05-15-2036	Corporate Debt Instruments - Other		20,637
	LYONDELLBASELL INDS N V 6 DUE 11-15-2021	Corporate Debt Instruments - Other		211,404
	MCDONALDS CORP 3.7% DUE 01-30-2026	Corporate Debt Instruments - Other		68,620
	MCDONALDS CORP MEDIUM TERM NTS BOOK ENTRTRANCHE # TR 00122 3.5% DUE 03-01-2027	Corporate Debt Instruments - Other		19,424
	METLIFE INC 6.4% DUE 12-15-2066	Corporate Debt Instruments - Other		142,220
	MICROSOFT CORP 2.4% DUE 08-08-2026	Corporate Debt Instruments - Other		214,440
	MICROSOFT CORP 2.875% DUE 02-06-2024	Corporate Debt Instruments - Other		118,869
	MICROSOFT CORP 3.3% DUE 02-06-2027	Corporate Debt Instruments - Other		178,290
	MICROSOFT CORP 3.95% DUE 08-08-2056	Corporate Debt Instruments - Other		19,514
	MICROSOFT CORP FIXED 2.7% DUE 02-12-2025	Corporate Debt Instruments - Other		29,097
	MITSUBISHI UFJ FINL GROUP INC 2.998% 02-22-2022	Corporate Debt Instruments - Other		39,440
	MOLSON COORS 3.5 DUE 05-01-2022	Corporate Debt Instruments - Other		9,940
	MORGAN STANLEY 3.737% DUE 04-24-2024	Corporate Debt Instruments - Other		99,148
	MORGAN STANLEY 3.772% DUE 01-24-2029	Corporate Debt Instruments - Other		28,703
	MORGAN STANLEY 5.5% DUE 07-24-2020	Corporate Debt Instruments - Other		103,088
	MORGAN STANLEY BK 3.561% DUE 05-15-2046	Corporate Debt Instruments - Other		159,524
	MPLX LP 4.7% 04-15-2048	Corporate Debt Instruments - Other		69,480
	MPLX LP 4.8% 02-15-2029	Corporate Debt Instruments - Other		39,901
	MPLX LP 4.875% DUE 06-01-2025	Corporate Debt Instruments - Other		70,641
	MPLX LP 4.875% DUE 12-01-2024	Corporate Debt Instruments - Other		71,255
	MPLX LP 5.5% DUE 02-15-2049	Corporate Debt Instruments - Other		29,181
	MYRIAD INTL HLDGS 4.85% DUE 07-06-2027	Corporate Debt Instruments - Other		191,551
	N.W AIRLS PASS THRU TRS 1999-2 MTG PASSTHRU CTF CL A 7.575 03-01-19 BEO	Corporate Debt Instruments - Other		1,685

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	NBCUNIVERSAL MEDIA LLC SR NT 4.375 4-1-2021	Corporate Debt Instruments - Other		51,249
	NEWELL BRANDS INC 3.85% DUE 04-01-2023	Corporate Debt Instruments - Other		39,414
	NEWELL BRANDS INC 4.2% DUE 04-01-2026	Corporate Debt Instruments - Other		29,320
	NOBLE ENERGY INC 3.85% DUE 01-15-2028	Corporate Debt Instruments - Other		45,206
	NOBLE ENERGY INC 4.15% DUE 12-15-2021	Corporate Debt Instruments - Other		170,798
	NOBLE ENERGY INC 4.95% DUE 08-15-2047	Corporate Debt Instruments - Other		17,304
	NOMURA AST ACCEP FLTG RT 5.957% DUE 03-25-2047	Corporate Debt Instruments - Other		56,638
	NORTHROP GRUMMAN 2.93% DUE 01-15-2025	Corporate Debt Instruments - Other		37,955
	NORTHROP GRUMMAN 3.25% DUE 01-15-2028	Corporate Debt Instruments - Other		130,620
	OASIS PETE INC 6.875 DUE 03-15-2022	Corporate Debt Instruments - Other		27,333
	OCCIDENTAL PETE 3% DUE 02-15-2027	Corporate Debt Instruments - Other		47,456
	OCCIDENTAL PETE 3.4% DUE 04-15-2026	Corporate Debt Instruments - Other		39,136
	OCCIDENTAL PETE 4.2% DUE 03-15-2048	Corporate Debt Instruments - Other		19,115
	OCCIDENTAL PETE 4.4% DUE 04-15-2046	Corporate Debt Instruments - Other		19,459
	OCP S A 4.5% DUE 10-22-2025	Corporate Debt Instruments - Other		296,862
	PETROBRAS GLOBAL 4.375% DUE 05-20-2023	Corporate Debt Instruments - Other		124,003
	PETROBRAS GLOBAL 6.25% DUE 03-17-2024	Corporate Debt Instruments - Other		103,479
	PETROBRAS GLOBAL 7.375% DUE 01-17-2027	Corporate Debt Instruments - Other		10,275
	PETROBRAS GLOBAL FINANCE 5.299% 01-27-2025	Corporate Debt Instruments - Other		466,040
	PETROBRAS GLOBAL FINANCE BNDS 6.85% DUE 06-05-2115 REG	Corporate Debt Instruments - Other		107,220
	PHILIP MORRIS INTL INC 1.875% DUE 11-01-2019	Corporate Debt Instruments - Other		59,278
	PHILIP MORRIS INTL INC 2.5% 11-02-2022	Corporate Debt Instruments - Other		67,277
	PVPTL CCO HLDGS LLC / CCO HLDGS CAP CORP 5.125% DUE 05-01-2027	Corporate Debt Instruments - Other		27,942
	PVPTL NCL CORP LTD 4.75% 12-15-2021	Corporate Debt Instruments - Other		7,940

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	PVTPL ALTICE FRANCE S.A. SR SECD NT 144A7.375% DUE 05-01-2026/05-01-2021 BEO	Corporate Debt Instruments - Other		183,500
	PVTPL ANGLO AMERN CAP PLC GTD NT 3.625% 09-11-2024	Corporate Debt Instruments - Other		189,050
	PVTPL ANHEUSER-BUSCH COS LLC/ANHEUSER-BUSCH 4.9% 02-01-2046	Corporate Debt Instruments - Other		148,382
	PVTPL ARDAGH PACKAGING FIN PLC/ARDAGH HLDGS 4.625% DUE 05-15-2023	Corporate Debt Instruments - Other		219,650
	PVTPL BEACON ESCROW CORP 4.875% DUE 11-01-2025 BEO	Corporate Debt Instruments - Other		17,575
	PVTPL BHP BILLITON FIN USA LTD 6.75% D UE 10-19-2075	Corporate Debt Instruments - Other		207,396
	PVTPL BNP PARIBAS SR NON PFD MED 4.4% 08-14-2028	Corporate Debt Instruments - Other		195,208
	PVTPL CMO BX TR 2017-SLCT CL A FRN 07-15-2034	Corporate Debt Instruments - Other		171,490
	PVTPL CMO CHT 2017-COSMO MTG TR COML CL A VAR RT DUE 11-15-2034	Corporate Debt Instruments - Other		118,538
	PVTPL CMO GS MTG SECS CORP TR 2018-SRP5 COML MTG PASSTHRU CTF CL A 08-25-2023	Corporate Debt Instruments - Other		220,186
	PVTPL CMO JP MORGAN CHASE SEC TRUST SER 2015-FL7 CL D DUE 05-15-2028 BEO	Corporate Debt Instruments - Other		196,977
	PVTPL CMO LA HIPOTECARIA PANAMANIAN MTG 2007-1 TR CTF 144A VAR RT 12-23-36 BEO	Corporate Debt Instruments - Other		114,818
	PVTPL CMO MSCCG TR 2015-ALDR 3.57714% DUE 06-07-2035 BEO	Corporate Debt Instruments - Other		309,636
	PVTPL COMMONWEALTH BANK AUST 3.9% 07-12-2047	Corporate Debt Instruments - Other		74,717
	PVTPL COMMONWEALTH BANK AUST TRANCHE # TR 00081 5% DUE 10-15-2019 BEO	Corporate Debt Instruments - Other		20,289
	PVTPL COMMUNITY FUNDING CLO LTD SR SECD NT CL A 144A VAR RT DUE 11-01-2027 BEO	Corporate Debt Instruments - Other		265,336
	PVTPL CREDIT SUISSE MORTGAGE TRUST SER 2017-PFHP CL A FLTG RT 12-15-2020	Corporate Debt Instruments - Other		199,179

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	PVTPL CWABS AST-BACKED NTS TR 2006-SD4 MTG BACKED A-1 144A VAR DUE 12-25-2036	Corporate Debt Instruments - Other		45,361
	PVTPL DAE FUNDING LLC SR NT 5.75% DUE 11-15-2023 BEO	Corporate Debt Instruments - Other		29,700
	PVTPL DANONE NT 144A 2.947% DUE 11-02-2026/11-02-2016 BEO	Corporate Debt Instruments - Other		246,346
	PVTPL EVERBANK MTG LN TR SER 2018-1 CL A-22 VAR DUE 02-25-2048	Corporate Debt Instruments - Other		233,448
	PVTPL FRESENIUS MED CARE US FIN II INC 5.875 DUE 01-31-2022 BEO	Corporate Debt Instruments - Other		31,276
	PVTPL GLENCORE FDG LLC GTD NT 144A 2.875% DUE 04-16-2020 BEO	Corporate Debt Instruments - Other		9,905
	PVTPL HALFMOON PARENT INC 3.4% 09-17-2021	Corporate Debt Instruments - Other		29,932
	PVTPL HALFMOON PARENT INC 3.75% 07-15-2023	Corporate Debt Instruments - Other		89,700
	PVTPL HALFMOON PARENT INC 4.125% 11-15-2025	Corporate Debt Instruments - Other		29,958
	PVTPL HALFMOON PARENT INC 4.375% 10-15-2028	Corporate Debt Instruments - Other		70,391
	PVTPL INTESA SANPAOLO S P A 144A BD 5.017% DUE 06-26-2024 REG	Corporate Debt Instruments - Other		181,377
	PVTPL INTESA SANPAOLO S P A RCPTS CL X 144A 3.125% DUE 07-14-2022 BEO	Corporate Debt Instruments - Other		184,922
	PVTPL J P MORGAN MTG TR SER 18-3 CLS A1 FLTG 04-25-2018	Corporate Debt Instruments - Other		442,036
	PVTPL J P MORGAN MTG TR SER 18-5 CL A1 VAR 10-25-2048	Corporate Debt Instruments - Other		567,832
	PVTPL KKR GROUP FIN CO II LLC 5.5 DUE 02-01-2043	Corporate Debt Instruments - Other		10,167
	PVTPL MASTR AST BACKED SER 07-NCW CL A-1FLTG RT 5-25-37	Corporate Debt Instruments - Other		179,685
	PVTPL NBCUNIVERSAL ENTERPRISE INC GTD SRNT 144A 1.974% DUE 04-15-2019 BEO	Corporate Debt Instruments - Other		119,618
	PVTPL PARK AEROSPACE HLDGS 5.25% 08-15-2022	Corporate Debt Instruments - Other		38,700
	PVTPL PARK AEROSPACE HLDGS LTD 144A 5.5% DUE 02-15-2024 BEO	Corporate Debt Instruments - Other		28,950
	PVTPL SANDS CHINA LTD 5.125% DUE 08-08-2025 BEO	Corporate Debt Instruments - Other		198,050

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	PVTPL SASCO MTG LN TR SASCO MTG LN TRSER 04-GEL3 CL A FLGT DUE 08-25-2034 REG	Corporate Debt Instruments - Other		197,457
	PVTPL STRUCTURED AST SECS CORP MTG LN TR2006-ARS1 CL A1 VAR RT DUE 02-25-2036BEO	Corporate Debt Instruments - Other		13,510
	PVTPL TEACHERS INS & 4.9% DUE 09-15-2044	Corporate Debt Instruments - Other		165,907
	PVTPL UBS GROUP FDG SWITZ AG SR 4.253% DUE 03-23-2028	Corporate Debt Instruments - Other		236,649
	PVTPL UNITED BUSINESS MEDIA LT 5.75 DUE 11-03-2020	Corporate Debt Instruments - Other		51,206
	PVTPL VALEANT PHARMACEUTICALS 5.625% DUE 01/12/2021	Corporate Debt Instruments - Other		9,850
	PVTPL VALEANT PHARMACEUTICALS INTL INC CDA 7.0% DUE 03-15-2024	Corporate Debt Instruments - Other		50,500
	PVTPL VALEANT PHARMACEUTICALS USD SR 6.125% DUE 04-15-2025/03-27-2015	Corporate Debt Instruments - Other		69,800
	PVTPL WRIGLEY WM JR CO NT 2.9 DUE 10-21-2019	Corporate Debt Instruments - Other		69,896
	PVTPL1 GLENCORE FDG LLC GTD 4.125% DUE 05-30-2023 BEO	Corporate Debt Instruments - Other		9,820
	QEP RES INC 6.875% DUE 03-01-2021	Corporate Debt Instruments - Other		40,300
	RABOBANK NEDERLAND UTREC 3.875 08 FEB 2022	Corporate Debt Instruments - Other		50,553
	RANGE RES CORP 5.0% 03-15-2023	Corporate Debt Instruments - Other		52,800
	REGENCY ENERGY 5.875% DUE 03-01-2022	Corporate Debt Instruments - Other		44,740
	REYNOLDS AMERN INC 3.25% DUE 06-12-2020	Corporate Debt Instruments - Other		32,797
	REYNOLDS AMERN INC FIXED 5.85% DUE 08-15-2045	Corporate Debt Instruments - Other		37,161
	REYNOLDS GROUP HOLDINGS INC. TERM LOAN DUE 02-05-2023 BEO	Corporate Debt Instruments - Other		189,038
	ROCK-TENN CO 3.5% DUE 03-01-2020	Corporate Debt Instruments - Other		49,955
	ROCK-TENN CO 4% DUE 03-01-2023	Corporate Debt Instruments - Other		9,995
	ROYAL BANK OF CANADA 2.15% DUE 10-26-2020 BEO	Corporate Debt Instruments - Other		39,386
	ROYAL BK CDA GLOBAL MEDIUM TERM 3.2% 04-30-2021	Corporate Debt Instruments - Other		49,995
	ROYAL BK SCOTLAND 6.1% DUE 06-10-2023	Corporate Debt Instruments - Other		91,421

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	ROYAL BK SCOTLAND 6.125% DUE 12-15-2022	Corporate Debt Instruments - Other		60,808
	ROYAL BK SCOTLAND GROUP PLC 6 DUE 12-19-2023 REG	Corporate Debt Instruments - Other		131,573
	SALESFORCE COM INC 3.25% BNDS 04-11-2023	Corporate Debt Instruments - Other		50,257
	SALESFORCE COM INC 3.7% DUE 04-11-2028	Corporate Debt Instruments - Other		10,053
	SANTANDER HLDGS FIXED 4.5% DUE 07-17-2025	Corporate Debt Instruments - Other		9,901
	SCIENTIFIC GAMES INTERNATIONAL INC. DUE 08-14-2024 BEO	Corporate Debt Instruments - Other		186,278
	SHELL INTL FIN B V 4% DUE 05-10-2046	Corporate Debt Instruments - Other		19,313
	SHELL INTL FIN B V GTD NT 4.375 DUE 03-25-2020	Corporate Debt Instruments - Other		20,345
	SINOPEC GROUP 4.375% DUE 04-10-2024	Corporate Debt Instruments - Other		204,192
	SOUTHN COPPER CORP 5.25% DUE 11-08-2042	Corporate Debt Instruments - Other		237,604
	SPCL1 GEN ELEC CAP CORP 5.875% DUE 01-14-2038	Corporate Debt Instruments - Other		28,683
	SPECTRUM BRANDS 5.75% DUE 07-15-2025	Corporate Debt Instruments - Other		18,994
	SPECTRUM BRANDS INC 6.625 DUE 11-15-2022 REG	Corporate Debt Instruments - Other		30,375
	SPRINT CORPORATION 7.875% DUE 09-15-2023	Corporate Debt Instruments - Other		133,413
	SPRINT SPECTRUM CO 3.36% DUE 09-20-2021	Corporate Debt Instruments - Other		135,781
	SUMITOMO MITSUI FIXED 2.058% DUE 07-14-2021	Corporate Debt Instruments - Other		58,108
	TARGA RES INC/TARGA RES FIN CORP 5.375% 02-01-2027	Corporate Debt Instruments - Other		28,125
	TARGA RES PARTNERS LP 5.125% 02-01-2025	Corporate Debt Instruments - Other		9,375
	TARGA RES PARTNERS LP CORP BD 4.25 DUE 11-15-2023	Corporate Debt Instruments - Other		18,525
	TEACHERS INS & 6.85% DUE 12-16-2039	Corporate Debt Instruments - Other		7,801
	TELEFONICA EMISIONES S A U 5.213% 03-08-2047 REG	Corporate Debt Instruments - Other		137,310
	TELEFONICA SA 5.877% DUE 07-15-2019	Corporate Debt Instruments - Other		30,359
	TEVA 1.7% DUE 07-19-2019	Corporate Debt Instruments - Other		19,690
	TEVA 2.2% DUE 07-21-2021	Corporate Debt Instruments - Other		137,882
	TEVA 2.8% DUE 07-21-2023	Corporate Debt Instruments - Other		8,612

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For plan year (beginning/ending): 2018 Plan number: 008

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par or maturity value	(d) Cost	(e) Current value
	TEVA 3.65% DUE 11-10-2021	Corporate Debt Instruments - Other		9,475
	TIME WARNER CABLE 5% DUE 02-01-2020	Corporate Debt Instruments - Other		20,281
	TIME WARNER CABLE 5.875% DUE 11-15-2040	Corporate Debt Instruments - Other		28,652
	TIME WARNER CABLE 6.55% DUE 05-01-2037	Corporate Debt Instruments - Other		20,525
	TIME WARNER CABLE 6.75% DUE 06-15-2039	Corporate Debt Instruments - Other		30,484
	TIME WARNER CABLE 7.3% DUE 07-01-2038	Corporate Debt Instruments - Other		75,884
	TIME WARNER CABLE INC 8.25 DUE 04-01-2019 REG	Corporate Debt Instruments - Other		70,786
	TIME WARNER INC NEW NT 4.75 DUE 03-29-2021	Corporate Debt Instruments - Other		61,513
	TIME WARNER NEW 4.7 DUE 01-15-2021	Corporate Debt Instruments - Other		20,509
	TOLL BROS FIN CORP GTD SR NT 4.375 04-15-2023	Corporate Debt Instruments - Other		18,750
	TORONTO DOMINION SR MEDIUM 3.25% 11/06/2021	Corporate Debt Instruments - Other		50,222
	TRCNTNTL GAS PIPE 7.85% DUE 02-01-2026	Corporate Debt Instruments - Other		132,978
	UNION PAC CORP 3.75% 07-15-2025	Corporate Debt Instruments - Other		40,380
	UNION PAC CORP 3.95% DUE 09-10-2028	Corporate Debt Instruments - Other		99,864
	UNION PAC CORP 4.5% 09-10-2048	Corporate Debt Instruments - Other		78,884
	UNITED PARCEL SVC INC 2.5% DUE 04-01-2023/11-14-2017	Corporate Debt Instruments - Other		29,186
	UNITED RENTALS NORTH AMER INC 4.875% DUE01-15-2028	Corporate Debt Instruments - Other		8,775
	UNITED RENTALS NORTH AMER INC 5.5% DUE 07-15-2025	Corporate Debt Instruments - Other		18,850
	UNITED RENTALS NORTH AMER INC 6.5% DUE 12-15-2026 REG	Corporate Debt Instruments - Other		9,850
	UNITED TECHNOLOGIES CORP 3.95% 08-16-2025	Corporate Debt Instruments - Other		29,768
	UNITED TECHNOLOGIES CORP 4.125% 11-16-2028	Corporate Debt Instruments - Other		59,442
	UNITEDHEALTH GROUP 2.875% DUE 12-15-2021	Corporate Debt Instruments - Other		29,903
	UNITEDHEALTH GROUP INC 3.375 DUE 11-15-2021	Corporate Debt Instruments - Other		10,064
	US BANK NA CIN FIXED 3.15% DUE 04-26-2021	Corporate Debt Instruments - Other		250,231

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	UTD PARCEL SVC INC 3.05% DUE 11-15-2027	Corporate Debt Instruments - Other		9,525
	UTD RENTALS N AMER 5.875% DUE 09-15-2026	Corporate Debt Instruments - Other		28,275
	UTD TECHNOLOGIES 4.5% DUE 04-15-2020	Corporate Debt Instruments - Other		60,810
	UTD TECHNOLOGIES 4.5% DUE 06-01-2042	Corporate Debt Instruments - Other		18,895
	VALE OVERSEAS LTD 6.875% DUE 11-21-2036	Corporate Debt Instruments - Other		109,776
	VERIZON 2.625% DUE 08-15-2026	Corporate Debt Instruments - Other		81,597
	VERIZON 3.85% DUE 11-01-2042	Corporate Debt Instruments - Other		8,621
	VERIZON 4.5% DUE 08-10-2033	Corporate Debt Instruments - Other		78,967
	VERIZON 5.5% DUE 03-16-2047	Corporate Debt Instruments - Other		10,634
	VERIZON COMMUNICATIONS 4.125% DUE 03-16-2027	Corporate Debt Instruments - Other		40,031
	VERIZON COMMUNICATIONS 4.4% DUE 11-01-2034 REG	Corporate Debt Instruments - Other		48,190
	VERIZON COMMUNICATIONS BNDS 5.25% DUE 03-16-2037 REG	Corporate Debt Instruments - Other		10,417
	VERIZON COMMUNICATIONS INC 4.329% 09-21-2028	Corporate Debt Instruments - Other		30,123
	VERIZON FIXED 3.376% DUE 02-15-2025	Corporate Debt Instruments - Other		115,479
	VIACOM INC NEW 3.875% DUE 04-01-2024	Corporate Debt Instruments - Other		19,617
	VIACOM INC NEW 4.25% DUE 09-01-2023	Corporate Debt Instruments - Other		19,922
	VIRGIN MEDIA SECD 5.25% DUE 01-15-2026	Corporate Debt Instruments - Other		183,250
	VODAFONE GROUP PLC 4.375% 05-30-2028	Corporate Debt Instruments - Other		155,211
	VODAFONE GROUP PLC 5.25% DUE 05-30-2048	Corporate Debt Instruments - Other		84,495
	WACHOVIA CAP TR III FXD-FLTG RATE BD DUE12-31-2049 REG	Corporate Debt Instruments - Other		289,440
	WALGREENS BOOTS 3.45% DUE 06-01-2026	Corporate Debt Instruments - Other		56,453
	WALMART INC 3.7% DUE 06-26-2028	Corporate Debt Instruments - Other		101,493
	WARNER MEDIA LLC 6.25% DUE 03-29-2041	Corporate Debt Instruments - Other		10,796
	WASTE MANAGEMENT INC 4.6 DUE 03-01-2021 BEO	Corporate Debt Instruments - Other		30,928
	WASTE MGMT INC DEL 3.5% DUE 05-15-2024	Corporate Debt Instruments - Other		49,947

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	WASTE MGMT INC DEL 7.375% DUE 05-15-2029	Corporate Debt Instruments - Other		24,714
	WELLPOINT INC 3.125% DUE 05-15-2022	Corporate Debt Instruments - Other		68,971
	WELLS FARGO & CO 4.4% DUE 06-14-2046	Corporate Debt Instruments - Other		18,346
	WELLS FARGO & CO 4.48% DUE 01-16-2024	Corporate Debt Instruments - Other		292,467
	WELLS FARGO & CO 4.9% DUE 11-17-2045	Corporate Debt Instruments - Other		107,258
	WELLS FARGO & CO 5.375% DUE 11-02-2043	Corporate Debt Instruments - Other		62,614
	WELLS FARGO & CO NEW MEDIUM TERM SR 4.65% 11-04-2044	Corporate Debt Instruments - Other		28,242
	WELLS FARGO & CO NEW MEDIUM TERM SR NTS TRANCHE # TR 00155 4.3% DUE 07-22-2027	Corporate Debt Instruments - Other		285,263
	WELLS FARGO & CO TRANCHE # SR 00129 3.45DUE 02-13-2023	Corporate Debt Instruments - Other		78,321
	WELLS FARGO & COMPANY 4.6 MTN TRANCHE # SR 00116 DUE 04-01-2021 USD1000	Corporate Debt Instruments - Other		20,480
	WELLS FARGO CAP X 5.95% DUE 12-01-2086	Corporate Debt Instruments - Other		51,625
	WELLS FARGO COML 3.065% DUE 11-15-2059	Corporate Debt Instruments - Other		106,243
	WELLS FARGO COML 3.467% DUE 04-30-2050	Corporate Debt Instruments - Other		98,384
	WELLS FARGO COML FLTG RT 3.872% DUE 05-15-2048	Corporate Debt Instruments - Other		151,406
	WESTPAC BKG CORP 4.875% DUE 11-19-2019	Corporate Debt Instruments - Other		203,101
	WFRBS COML MTG TR 3.607% DUE 11-15-2047	Corporate Debt Instruments - Other		40,315
	WFRBS COML MTG TR FLTG RT 4.29% DUE 11-15-2047	Corporate Debt Instruments - Other		105,024
	WHITING PETROLEUM CORP 6.625% DUE 01-15-2026 BEO	Corporate Debt Instruments - Other		25,725
	WILLIAMS COS INC 7.5% DUE 01-15-2031	Corporate Debt Instruments - Other		81,173
	WILLIAMS COS INC 7.75% DUE 06-15-2031	Corporate Debt Instruments - Other		72,478
	WILLIAMS PARTNERS 5.25% DUE 03-15-2020	Corporate Debt Instruments - Other		20,398

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	WPX ENERGY INC 6% DUE 01-15-2022	Corporate Debt Instruments - Other		9,725
	WPX ENERGY INC 8.25% DUE 08-01-2023	Corporate Debt Instruments - Other		62,700
	ACE INA HLDGS INC 2.3% DUE 11-03-2020	Corporate Debt Instruments - Preferred		29,571
	ANTHEM INC 3.65% 12-01-2027	Corporate Debt Instruments - Preferred		47,771
	BHP BILLITON FIN 2.875% DUE 02-24-2022	Corporate Debt Instruments - Preferred		4,961
	BHP BILLITON FIN 5% DUE 09-30-2043	Corporate Debt Instruments - Preferred		76,474
	BOEING CAP CORP 4.7% DUE 10-27-2019	Corporate Debt Instruments - Preferred		40,498
	BOEING CO SR NT 4.875 DUE 02-15-2020	Corporate Debt Instruments - Preferred		10,215
	BOEING CO SR NT 6 DUE 03-15-2019	Corporate Debt Instruments - Preferred		50,242
	CAROLINA PWR & LT CO 1ST MTG BD 3 9-15-2021	Corporate Debt Instruments - Preferred		160,228
	CONOCO INC 6.95% DUE 04-15-2029	Corporate Debt Instruments - Preferred		86,556
	DEERE JOHN CAP CORP 1.7 01-15-2020	Corporate Debt Instruments - Preferred		29,609
	DEERE JOHN CAP CORP 2.25 DUE 04-17-2019	Corporate Debt Instruments - Preferred		49,888
	DUKE ENERGY 5.3% DUE 02-15-2040	Corporate Debt Instruments - Preferred		147,878
	GLAXOSMITHKLINE 2.85 DUE 05-08-2022	Corporate Debt Instruments - Preferred		79,030
	MEDTRONIC GLOBAL HLDGS 3.35% 04-01-2027	Corporate Debt Instruments - Preferred		48,974
	MEDTRONIC INC 3.125 DUE 03-15-2022 REG	Corporate Debt Instruments - Preferred		49,809
	MEDTRONIC INC 3.5% DUE 03-15-2025 REG	Corporate Debt Instruments - Preferred		129,486
	MERCK & CO INC NEW FIXED 2.75% DUE 02-10-2025	Corporate Debt Instruments - Preferred		38,696
	OCCIDENTAL PETE 3.125% DUE 02-15-2022	Corporate Debt Instruments - Preferred		59,663
	OCCIDENTAL PETE 4.625% DUE 06-15-2045	Corporate Debt Instruments - Preferred		29,785
	PEPSICO INC 3% DUE 08-25-2021	Corporate Debt Instruments - Preferred		160,387
	PHILIP MORRIS INTL 2.5% DUE 08-22-2022	Corporate Debt Instruments - Preferred		57,818
	PHILIP MORRIS INTL 4.5% DUE 03-20-2042	Corporate Debt Instruments - Preferred		9,496
	PHILIP MORRIS INTL INC 2.9 DUE 11-15-2021	Corporate Debt Instruments - Preferred		69,129
	RAYTHEON CO 3.125% DUE 10-15-2020	Corporate Debt Instruments - Preferred		40,125
	SHELL INTERNATIONAL FIN 4.375% DUE 05-11-2045	Corporate Debt Instruments - Preferred		61,524

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	SHELL INTERNATIONAL FIN 4.55 DUE 08-12-2043 REG	Corporate Debt Instruments - Preferred		41,577
	SHELL INTL FIN B V 3.75% DUE 09-12-2046	Corporate Debt Instruments - Preferred		9,256
	SHELL INTL FIN B V 6.375% DUE 12-15-2038	Corporate Debt Instruments - Preferred		25,267
	UNITEDHEALTH GROUP 3.75% DUE 07-15-2025	Corporate Debt Instruments - Preferred		30,368
	UNITEDHEALTH GROUP 3.875% DUE 10-15-2020	Corporate Debt Instruments - Preferred		50,667
	UNITEDHEALTH GROUP 5.8% DUE 03-15-2036	Corporate Debt Instruments - Preferred		35,412
	VISA INC 4.3% DUE 12-14-2045	Corporate Debt Instruments - Preferred		217,031
	WESTPAC BKG CORP 2.6% DUE 11-23-2020	Corporate Debt Instruments - Preferred		49,362
	WYETH NT 5.95 DUE 04-01-2037/03-27-2007 BEO	Corporate Debt Instruments - Preferred		23,985
	CENTRAIS ELET BRAS PRF'B'NPV	Corporate Stock - Preferred		42,156
	CITIGROUP CAP XIII 7.875% TR PFD SECS FIXED/FLTG	Corporate Stock - Preferred		27,752
	CJ CHEILJEDANG 1ST PRF KRW5000	Corporate Stock - Preferred		30,920
	COMPANHIA DE GAS D PRF'A'NPV	Corporate Stock - Preferred		84,887
	GRIFOLS SA NON-CUM PRF SHS EUR0.05 (B) POST CONS	Corporate Stock - Preferred		188,471
	HENKEL AG & CO KGAA NON-VTG PRF NPV	Corporate Stock - Preferred		217,786
	HYUNDAI MOTOR CO 2ND PRF KRW5000	Corporate Stock - Preferred		247,258
	HYUNDAI MOTOR CO 3RD PRF KRW5000	Corporate Stock - Preferred		31,968
	ITAUSA INV ITAU SA PRF NPV	Corporate Stock - Preferred		304,204
	NH INVESTMENT & SE PFD KRW5000	Corporate Stock - Preferred		168,833
	PETROL BRASILEIROS PRF NPV	Corporate Stock - Preferred		54,421
	PORSCHE AUTO HL SE NON VTG PRF NPV	Corporate Stock - Preferred		354,607
	SAMSUNG ELECTRONIC PFD KRW100	Corporate Stock - Preferred		78,251
	#REORG/ NEWFIELD EXPL STOCK MERGER ECANA CORP 270062W 02-14-2019	Corporate Stock - Common		664,465
	#REORG/SHIRE PLAN OF REORG TAKEDA 206002901-08-2019	Corporate Stock - Common		501,583

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	#REORG/STERIS PLC NAME AND CUSIP CHANGE STERIS PLC 2W1LAA2 03-28-2019	Corporate Stock - Common		986,332
	1ST CTZNS BANCSHARES INC N C CL A	Corporate Stock - Common		689,624
	2U INC COM	Corporate Stock - Common		567,007
	ADDCN TECHNOLOGY C TWD10	Corporate Stock - Common		70,127
	ADIDAS AG	Corporate Stock - Common		391,166
	ADR AEGON N V NY REGISTRY SHS SHS	Corporate Stock - Common		199,201
	ADR ANGLO AMERN PLC SPONSORED ADR	Corporate Stock - Common		42,073
	ADR ASTRAZENECA PLC SPONSORED ADR UNITEDKINGDOM	Corporate Stock - Common		710,378
	ADR BANK CHINA LTD ADR ADR	Corporate Stock - Common		374,781
	ADR BP P L C SPONSORED ADR	Corporate Stock - Common		71,252
	ADR BURBERRY GROUP PLC SPONSORED	Corporate Stock - Common		6,511
	ADR CHINA CONSTR BK CORP ADR	Corporate Stock - Common		212,943
	ADR CHINA UNICOM HONG KONG LTD SPONSOREDADR	Corporate Stock - Common		124,541
	ADR CNOOC LTD SPONSORED ADR SPONSORED ADR	Corporate Stock - Common		124,552
	ADR COLOPLAST A/S ADR	Corporate Stock - Common		23,116
	ADR DEUTSCHE LUFTHANSA A G SPONSORED	Corporate Stock - Common		43,605
	ADR DSV AS	Corporate Stock - Common		16,475
	ADR EAST JAPAN RY CO ADR	Corporate Stock - Common		121,305
	ADR ECOPETROL S A SPONSORED ADS	Corporate Stock - Common		10,989
	ADR ENI S P A SPONSORED ADR	Corporate Stock - Common		148,775
	ADR EQUINOR ASA SPONSORED ADR	Corporate Stock - Common		102,336
	ADR ESSILORLUXOTTICA SA	Corporate Stock - Common		69,476
	ADR GAZPROM SPONSORED ADR PJSC GAZPROM	Corporate Stock - Common		157,794
	ADR GLAXOSMITHKLINE PLC SPONSORED ADR	Corporate Stock - Common		673,566
	ADR GRUPO FINANCIERO BANORTE S A B DE C	Corporate Stock - Common		51,440
	ADR HEIDELBERGCEMENT AG ADR	Corporate Stock - Common		92,872
	ADR HEXINDAI INC ADR	Corporate Stock - Common		17,750
	ADR HITACHI LTD A.D.R. FOR 10 COM	Corporate Stock - Common		68,848
	ADR HONDA MTR LTD ADR REPRESENTING 2 ORDSHS	Corporate Stock - Common		77,763
	ADR HOYA CORP SPONSORED ADR	Corporate Stock - Common		107,780

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	ADR KINGFISHER PLC SPONSORED ADR PAR 15 5/7 PENCE	Corporate Stock - Common		48,546
	ADR LEXINFINTECH HLDGS LTD ADR	Corporate Stock - Common		17,835
	ADR MITSUBISHI ELEC CORP ADR ISIN #US6067762012	Corporate Stock - Common		164,925
	ADR MITSUBISHI UFJ FINL GROUP INC SPONSORED ADR	Corporate Stock - Common		13,831
	ADR MMC NORILSK NICKEL PJSC SPONSORED ADR	Corporate Stock - Common		43,332
	ADR MOMO INC ADR	Corporate Stock - Common		49,875
	ADR ORKLA A S SPONSORED ADR	Corporate Stock - Common		48,097
	ADR PETROCHINA CO LTD SPONSORED ADR	Corporate Stock - Common		92,325
	ADR RELX PLC SPONSORED ADR	Corporate Stock - Common		266,678
	ADR RIO TINTO PLC SPONSORED ADR	Corporate Stock - Common		260,968
	ADR SBERBANK RUSSIA SPONSORED ADR	Corporate Stock - Common		133,712
	ADR SMITH & NEPHEW GROUP P L C SPONSOREDADR NEW	Corporate Stock - Common		213,066
	ADR SONOVA HLDG AG UNSP ADR	Corporate Stock - Common		85,228
	ADR STMICROELECTRONICS N V SHS-N Y REGISTRY SHS-N Y REGISTRY	Corporate Stock - Common		109,333
	ADR SUN HUNG KAI PROP LTD NEW	Corporate Stock - Common		207,495
	ADR VIVENDI SA ADR	Corporate Stock - Common		41,055
	ADR VODAFONE GROUP PLC NEW SPONSORED ADRNO PAR	Corporate Stock - Common		516,781
	ADR WOLTERS KLUWER N V SPONSORED ADR	Corporate Stock - Common		146,700
	ADR WPP PLC ADR DR EACH REPR 5 SHS	Corporate Stock - Common		104,120
	ADR XINYUAN REAL ESTATE CO LTD SPONSOREDADR	Corporate Stock - Common		66,120
	AERIE PHARMACEUTICALS INC COM	Corporate Stock - Common		688,499
	AGC INC NPV	Corporate Stock - Common		193,829
	AGIOS PHARMACEUTICALS INC COM	Corporate Stock - Common		656,560
	AGRICULTURAL BANK OF CHINA CMN STK	Corporate Stock - Common		104,705
	AIR WATER INC NPV	Corporate Stock - Common		113,818
	AIRBUS SE EUR1	Corporate Stock - Common		175,065
	AKAMAI TECHNOLOGIES INC COM STK	Corporate Stock - Common		852,799
	AKBANK TRY1	Corporate Stock - Common		244,502
	ALKERMES PLC SHS	Corporate Stock - Common		787,209

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	ALLEGHANY CORP DEL COM	Corporate Stock - Common		789,123
	ALLIANZ SE NPV(REGD)(VINKULIERT)	Corporate Stock - Common		380,802
	ALNYLAM PHARMACEUTICALS INC COM	Corporate Stock - Common		747,984
	AMADEUS IT GROUP EUR0.01	Corporate Stock - Common		504,580
	AMERCO COM	Corporate Stock - Common		901,646
	ANGLO AMERICAN USD0.54945	Corporate Stock - Common		365,642
	ANTON OILFIELD SER HKD0.10	Corporate Stock - Common		40,846
	ARAMARK COM	Corporate Stock - Common		837,697
	ARCELORMITTAL LUXEMBOURG N Y REGISTRY SHS NEW 2017 N Y REGISTRY SHS NEW 2017	Corporate Stock - Common		131,234
	ARISTOCRAT LEISURE NPV	Corporate Stock - Common		224,911
	ASAHI GROUP HOLDINGS LTD NPV	Corporate Stock - Common		116,730
	ASAHI KASEI CORP NPV	Corporate Stock - Common		172,000
	ASSIC GENERALI SPA EUR1	Corporate Stock - Common		374,123
	ASTELLAS PHARMA NPV	Corporate Stock - Common		383,220
	ASX LTD NPV	Corporate Stock - Common		162,841
	ATLANTIA S.P.A	Corporate Stock - Common		134,083
	AVEVA GROUP ORD GBP0.03556	Corporate Stock - Common		175,588
	AXA EUR2.29	Corporate Stock - Common		570,692
	AXIOMTEK CO TWD10	Corporate Stock - Common		69,141
	B3 SA COM NPV	Corporate Stock - Common		156,333
	BAIDU INC SPONS ADR REPR 0.10 ORD CLS A	Corporate Stock - Common		63,440
	BALL CORP COM	Corporate Stock - Common		1,372,365
	BANK N S HALIFAX COM STK	Corporate Stock - Common		418,808
	BANK OF COMMUNICATIONS CO 'H'	Corporate Stock - Common		361,324
	BAYER AG NPV (REGD)	Corporate Stock - Common		660,585
	BCO BRADESCO SA COM NPV	Corporate Stock - Common		134,500
	BCO DO BRASIL SA COM NPV	Corporate Stock - Common		321,469
	BEIJING ENTERPRISE NPV	Corporate Stock - Common		79,509
	BERKLEY W R CORP COM	Corporate Stock - Common		693,793
	BEST WORLD INTL NPV (POST SUBDIVISION)	Corporate Stock - Common		143,946
	BHP GROUP LIMITED	Corporate Stock - Common		582,037
	BHP GROUP PLC	Corporate Stock - Common		142,426
	BHP GROUP PLC ORD USD0.50	Corporate Stock - Common		153,701
	BIO-TECHNE CORP COM	Corporate Stock - Common		813,761
	BK LEUMI LE ISRAEL ILS1	Corporate Stock - Common		203,093
	BLACK HILLS CORP COM	Corporate Stock - Common		536,518
	BLACK KNIGHT INC COM USD0.0001 WI	Corporate Stock - Common		676,035
	BLACKBAUD INC COM	Corporate Stock - Common		981,366

Schedule H, Line 4i
Schedule of Assets (Held At End of Year)

Name of Plan:

TE CONNECTIVITY RETIREMENT SAVINGS AND INVESTMENT PLAN

Employer Identification Number: 23-0332575

For plan year (beginning/ending): 2018 Plan number: 008

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par or maturity value	(d) Cost	(e) Current value
	BLUEBIRD BIO INC COM	Corporate Stock - Common		680,710
	BNP PARIBAS EUR2	Corporate Stock - Common		208,707
	BOLIDEN AB NPV	Corporate Stock - Common		244,624
	BROTHER INDUSTRIES NPV	Corporate Stock - Common		78,789
	CANADIAN PACIFIC R COM NPV	Corporate Stock - Common		22,702
	CANON INC NPV	Corporate Stock - Common		38,294
	CAPGEMINI EUR8	Corporate Stock - Common		278,228
	CARGURUS INC CL A CL A	Corporate Stock - Common		381,959
	CARMAX INC COM	Corporate Stock - Common		939,068
	CARTER INC FORMERLY CARTER HLDGS INC TO 09/13/2003 COM	Corporate Stock - Common		792,367
	CDN NATL RAILWAYS COM NPV	Corporate Stock - Common		484,451
	CDW CORP COM	Corporate Stock - Common		1,507,449
	CENTRAL JAPAN RLWY NPV	Corporate Stock - Common		337,821
	CHENG UEI PRECISIO TWD10	Corporate Stock - Common		20,819
	CHINA AVIATION OIL NPV	Corporate Stock - Common		68,126
	CHINA BLUECHEMICAL LTD H SHS	Corporate Stock - Common		53,414
	CHINA EVERBRIGHT B 'H'CNY1	Corporate Stock - Common		61,484
	CHINA LIFE INSURANCE CO H CNY1	Corporate Stock - Common		263,542
	CHINA MOBILE LTD NPV	Corporate Stock - Common		375,338
	CHINA PETROLEUM & CHEMICAL CORP CNY1'H'SHS	Corporate Stock - Common		746,823
	CHINA SCE GROUP HOLDINGS LTD	Corporate Stock - Common		86,636
	CHOICE HOTELS INTL INC COM	Corporate Stock - Common		991,884
	CHONG HONG CONSTRU TWD10	Corporate Stock - Common		75,349
	CHUBU ELECTRIC POWER CO INC NPV	Corporate Stock - Common		95,418
	CIE DE ST-GOBAIN EUR4	Corporate Stock - Common		108,888
	CIMPRESS N.V CMN STK	Corporate Stock - Common		627,449
	CIMSA TRY1	Corporate Stock - Common		53,792
	CINTAS CORP COM	Corporate Stock - Common		838,774
	CK ASSET HOLDINGS LTD	Corporate Stock - Common		340,316
	CNOOC LTD HKD0.02	Corporate Stock - Common		709,369
	COCA-COLA HBC AG ORD (CDI)	Corporate Stock - Common		124,946
	COMPUTERSHARE LTD NPV	Corporate Stock - Common		64,999
	CONSUN PHARMACEUTI HKD0.1	Corporate Stock - Common		25,570
	CONTINENTAL AG ORD NPV	Corporate Stock - Common		304,644
	COSTAR GROUP INC COM	Corporate Stock - Common		900,360
	COVESTRO AG NPV	Corporate Stock - Common		315,517
	CREDICORP LTD COM STK	Corporate Stock - Common		199,503
	CREDIT ACCEP CORP MICH COM	Corporate Stock - Common		1,008,610
	CSC FINANCIAL CO LTD 'H' CNY1	Corporate Stock - Common		65,647
	CSL LTD NPV	Corporate Stock - Common		557,127

Schedule H, Line 4i
Schedule of Assets (Held At End of Year)

Name of Plan:

TE CONNECTIVITY RETIREMENT SAVINGS AND INVESTMENT PLAN

Employer Identification Number: 23-0332575

For plan year (beginning/ending): 2018 Plan number: 008

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par or maturity value	(d) Cost	(e) Current value
	CULLEN / FROST BANKERS INC COM	Corporate Stock - Common		816,699
	DAI-ICHI LIFE HOLD NPV	Corporate Stock - Common		267,765
	DAIICHI SANKYO COM NPV	Corporate Stock - Common		160,005
	DANSKE BANK A/S DKK10	Corporate Stock - Common		190,311
	DASSAULT SYSTEMES EUR0.50	Corporate Stock - Common		63,658
	DEMANT A/S DKK0.20	Corporate Stock - Common		147,428
	DEUTSCHE BOERSE AG NPV(REGD)	Corporate Stock - Common		331,607
	DEUTSCHE TELEKOM NPV(REGD)	Corporate Stock - Common		256,223
	DIAGEO PLC SPONSORED ADR NEW	Corporate Stock - Common		416,750
	DIAMONDBACK ENERGY INC COM	Corporate Stock - Common		798,981
	D-LINK TWD10	Corporate Stock - Common		37,243
	DONGWON DEVMT KRW500	Corporate Stock - Common		83,897
	E.ON SE NPV	Corporate Stock - Common		153,304
	EAST JAPAN RAILWAY CO NPV	Corporate Stock - Common		274,385
	EDENRED EUR2	Corporate Stock - Common		113,754
	EISAI CO NPV	Corporate Stock - Common		147,234
	ELEKTA SER'B'NPV	Corporate Stock - Common		79,519
	ENEL SPA EUR1	Corporate Stock - Common		739,721
	ENI SPA EUR1	Corporate Stock - Common		610,033
	EPAM SYS INC COM STK	Corporate Stock - Common		698,148
	ERICSSON SER'B'NPV	Corporate Stock - Common		317,556
	ERSTE GROUP BANK AG NPV	Corporate Stock - Common		68,742
	ETSY INC COM	Corporate Stock - Common		696,139
	EVERGREEN INTL STO TWD10	Corporate Stock - Common		26,353
	EXOR NV EUR0.01	Corporate Stock - Common		110,104
	EXPERIAN ORD USD0.10	Corporate Stock - Common		412,019
	F5 NETWORKS INC COM STK	Corporate Stock - Common		916,928
	FACTSET RESH SYS INC COM STK	Corporate Stock - Common		950,618
	FAIR ISAAC CORPORATION COM	Corporate Stock - Common		968,286
	FAIRFAX FINL HLDGS SUB-VTG COM NPV	Corporate Stock - Common		602,828
	FAIRWOOD HOLDINGS HKD1.00	Corporate Stock - Common		43,586
	FASTENAL CO COM	Corporate Stock - Common		894,211
	FIAT CHRYSLER AUTOMOBILES NV	Corporate Stock - Common		197,325
	FIDELITY NATL FINL INC NEW FORMERLY FIDELITY COMMON STOCK	Corporate Stock - Common		521,181
	FIRST REP BK SAN FRANCISCO CALIF NEW COM	Corporate Stock - Common		1,083,295
	FLEXIGROUP LIMITED NPV	Corporate Stock - Common		7,548
	FRESENIUS MED CARE AG & CO.KGAA	Corporate Stock - Common		169,141
	FUJI SOFT INC NPV	Corporate Stock - Common		144,429
	FUJIFILM HOLDINGS CORP NPV	Corporate Stock - Common		214,055

Schedule H, Line 4i
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TE CONNECTIVITY RETIREMENT SAVINGS AND INVESTMENT PLAN

Employer Identification Number: 23-0332575

For plan year (beginning/ending): 2018 Plan number: 008

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par or maturity value	(d) Cost	(e) Current value
	GAZPROM PJSC SPON ADR-EACH REPR 2 ORD SHS	Corporate Stock - Common		199,159
	GENESEE & WYO INC CL A CL A	Corporate Stock - Common		1,203,121
	GENPACT LIMITED COM STK USD0.01	Corporate Stock - Common		2,103,034
	GLOBAL PMTS INC COM	Corporate Stock - Common		1,253,855
	GOEASY LTD COMMON STOCK	Corporate Stock - Common		16,683
	GREATEK ELECTRONIC TWD10	Corporate Stock - Common		22,357
	GRIFOLS SA	Corporate Stock - Common		84,398
	GRUPO FINANCIERO BANORTE S A B DE C V	Corporate Stock - Common		166,331
	GUIDEWIRE SOFTWARE INC COM USD0.0001	Corporate Stock - Common		1,087,117
	HANA FINANCIAL GRP KRW5000	Corporate Stock - Common		248,305
	HEICO CORP NEW CL A CL A	Corporate Stock - Common		725,823
	HEXAGON AB SER'B'NPV	Corporate Stock - Common		121,997
	HILL-ROM HLDGS INC COM STK	Corporate Stock - Common		944,120
	HINO MOTORS NPV	Corporate Stock - Common		271,102
	HITACHI NPV	Corporate Stock - Common		294,313
	HOYA CORP NPV	Corporate Stock - Common		343,668
	HUABAO INTL HLDG COMSTK	Corporate Stock - Common		24,243
	HWA SUNG IND KRW5000	Corporate Stock - Common		70,837
	IBERDROLA SA EUR0.75	Corporate Stock - Common		225,067
	IDEX CORP COM	Corporate Stock - Common		1,468,404
	II-VI INC COM	Corporate Stock - Common		1,305,022
	INDUSTRIAL & COMMERCIAL BANK CHINA 'H'	Corporate Stock - Common		334,857
	INTEGRA LIFESCIENCES HLDG CORP COM DESP	Corporate Stock - Common		819,647
	INTL CONS AIRL DI	Corporate Stock - Common		275,779
	INVESTOR AB SER'A'NPV	Corporate Stock - Common		194,972
	IONIS PHARMACEUTICALS INC COM	Corporate Stock - Common		914,695
	IRONWOOD PHARMACEUTICALS INC COM CL A	Corporate Stock - Common		469,049
	ITAU UNIBANCO HLDG	Corporate Stock - Common		88,388
	ITE TECH INC TWD10	Corporate Stock - Common		56,375
	JAPAN EXCHANGE GROUP INC NPV	Corporate Stock - Common		295,108
	JAPAN POST HOLD CO NPV	Corporate Stock - Common		258,269
	JETBLUE AWYS CORP COM	Corporate Stock - Common		737,443
	JIH SUN FINANCIAL TWD10	Corporate Stock - Common		45,394
	JXTG HOLDINGS INC NPV	Corporate Stock - Common		180,293
	KAO CORP NPV	Corporate Stock - Common		237,823
	KAR AUCTION SVCS INC COM STK	Corporate Stock - Common		970,100

Schedule H, Line 4i
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(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par or maturity value	(d) Cost	(e) Current value
	KARDEMIR KARABUK D TRY1 (B SHARES)	Corporate Stock - Common		80,218
	KDDI CORP NPV	Corporate Stock - Common		267,865
	KEISEI ELEC RY CO NPV	Corporate Stock - Common		125,416
	KEYSIGHT TECHNOLOGIES INC COM	Corporate Stock - Common		1,309,453
	KING'S TOWN BANK TWD10	Corporate Stock - Common		8,447
	KNOWIT AB	Corporate Stock - Common		10,187
	KOMATSU NPV	Corporate Stock - Common		209,136
	KON AHOLD DELHAIZE EUR0.01	Corporate Stock - Common		73,737
	KONE CORPORATION NPV ORD 'B'	Corporate Stock - Common		56,121
	KONINKLIJKE PHILIP EUR0.20	Corporate Stock - Common		242,270
	KONINKLIJKE PHILIPS NV	Corporate Stock - Common		353,452
	LENNOX INTL INC COM	Corporate Stock - Common		1,832,077
	LETS GOWEX SA EUR0.01	Corporate Stock - Common		14,730
	LINCOLN ELEC HLDGS INC COM	Corporate Stock - Common		899,757
	L'OREAL EUR0.20	Corporate Stock - Common		575,004
	LOTES CO LTD RIGHT 07/01/2019	Corporate Stock - Common		1,591
	LOTES CO LTD TWD10	Corporate Stock - Common		55,048
	LUNDIN PETROLEUM A NPV	Corporate Stock - Common		126,085
	M & T BK CORP COM	Corporate Stock - Common		1,013,504
	MARKEL CORP HOLDING CO COM	Corporate Stock - Common		1,821,778
	MEDIASET EUR0.52	Corporate Stock - Common		117,586
	MERCK KGAA NPV	Corporate Stock - Common		318,251
	MERCURIES LIFE INS TWD10	Corporate Stock - Common		2,718
	METTLER-TOLEDO INTL INC COM	Corporate Stock - Common		886,264
	MICHELIN (CGDE) EUR2	Corporate Stock - Common		132,512
	MICROPORT COMSTK	Corporate Stock - Common		42,290
	MIDDLEBY CORP COM	Corporate Stock - Common		606,004
	MITSUBISHI CORP NPV	Corporate Stock - Common		349,578
	MITSUI & CO LTD NPV	Corporate Stock - Common		224,958
	MKS INSTRS INC COM	Corporate Stock - Common		1,136,684
	MMC NORILSK NICKEL ADR EACH REPR 1/10 SHARE (S	Corporate Stock - Common		155,877
	MONOLITHIC PWR SYS INC COM	Corporate Stock - Common		766,436
	MS&AD INS GP HLDGS NPV	Corporate Stock - Common		331,142
	MS&AD INSURANCE-UNSPONS ADR	Corporate Stock - Common		9,846
	MUENCHENER RUECKVE NPV(REGD)	Corporate Stock - Common		403,634
	N V R INC COM	Corporate Stock - Common		1,303,790
	NANYA TECHNOLOGY C TWD10	Corporate Stock - Common		135,992
	NATIONAL INSTRS CORP COM	Corporate Stock - Common		1,052,816
	NIPPON EXPRESS CO NPV	Corporate Stock - Common		105,984

Schedule H, Line 4i
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(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par or maturity value	(d) Cost	(e) Current value
	NIPPON TELEGRAPH & TELEPHONE CORP NPV	Corporate Stock - Common		261,448
	NISOURCE INC COM	Corporate Stock - Common		425,652
	NN GROUP N.V. EUR0.12	Corporate Stock - Common		161,036
	NOKIA OYJ EUR0.06	Corporate Stock - Common		283,563
	NORTHERN TR CORP COM	Corporate Stock - Common		769,112
	NOVARTIS AG CHF0.50 (REGD)	Corporate Stock - Common		1,274,155
	NOVATEK PJSC GDR EACH REPR 10 ORD 'REG S	Corporate Stock - Common		226,917
	NOVO-NORDISK AS DKK0.2 SERIES'B'	Corporate Stock - Common		708,978
	NTT DATA CORP NPV	Corporate Stock - Common		117,518
	NUVASIVE INC COM	Corporate Stock - Common		628,173
	OIL CO LUKOIL PJSC ADR EACH REPR 1 ORD RUB0.02	Corporate Stock - Common		467,908
	OTP BANK NYRT HUF100	Corporate Stock - Common		214,955
	OTSUKA HOLDINGS CO LTD	Corporate Stock - Common		417,706
	PACCAR INC COM	Corporate Stock - Common		708,365
	PACKAGING CORP AMER COM ISIN US6951561090	Corporate Stock - Common		672,855
	PANASONIC CORP	Corporate Stock - Common		106,540
	PETROCHINA COMPANY LIMITED H CNY1	Corporate Stock - Common		299,182
	PGE POLSKA GRUPA PLN10.25	Corporate Stock - Common		161,938
	PICC PROPERTY & CA 'H'CNY1	Corporate Stock - Common		147,323
	PINNACLE FINL PARTNERS INC COM	Corporate Stock - Common		358,289
	PINNACLE INV MGMT NPV	Corporate Stock - Common		16,429
	PKN ORLEN SA PLN1.25	Corporate Stock - Common		251,666
	PORTO SEGURO SA COM NPV	Corporate Stock - Common		78,042
	POSCO KRW5000	Corporate Stock - Common		130,451
	POWSZECHNA KASA OS PLN1.00	Corporate Stock - Common		230,658
	PRA HEALTH SCIENCES INC COM	Corporate Stock - Common		874,907
	PROSPERITY BANCSHARES INC COM	Corporate Stock - Common		741,121
	PTC INC COM	Corporate Stock - Common		992,893
	PTT EXPLORTN & PRD THB1(FOREIGN)	Corporate Stock - Common		155,818
	PTT PUBLIC COMPANY THB1(ALIEN)	Corporate Stock - Common		165,860
	REDFIN CORP COM	Corporate Stock - Common		499,810
	RELX PLC ORD GBP0.1444	Corporate Stock - Common		435,211
	REMGRO NPV	Corporate Stock - Common		236,720
	RENAULT SA EUR3.81	Corporate Stock - Common		91,231
	RENESAS ELECTRONICS CORPORATION NPV	Corporate Stock - Common		48,763
	REPLIGEN CORP COM STK USD0.01	Corporate Stock - Common		504,353

Schedule H, Line 4i
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Name of Plan:

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(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par or maturity value	(d) Cost	(e) Current value
	REPSOL SA EUR1	Corporate Stock - Common		139,774
	ROCHE HLDGS AG CHF1 (BR)	Corporate Stock - Common		506,096
	ROCHE HLDGS AG GENUSSCHEINE NPV	Corporate Stock - Common		1,427,117
	ROYAL BK OF CANADA COM NPV	Corporate Stock - Common		398,854
	RWE AG NPV	Corporate Stock - Common		139,943
	SAGE THERAPEUTICS INC COM	Corporate Stock - Common		772,259
	SAMPO PLC SER'A'NPV	Corporate Stock - Common		118,860
	SAMSUNG ELECTRONIC GDR	Corporate Stock - Common		39,015
	SAMSUNG ELECTRONIC GDR EACH REP 25 ORD SHS	Corporate Stock - Common		327,066
	SAMSUNG ELECTRONIC KRW100	Corporate Stock - Common		1,529,548
	SANDVIK AB NPV	Corporate Stock - Common		92,377
	SANOFI EUR2	Corporate Stock - Common		240,012
	SANY HEAVY EQUIPME HKD0.1	Corporate Stock - Common		48,425
	SAP SE	Corporate Stock - Common		451,854
	SAP SE-SPONSORED ADR	Corporate Stock - Common		231,653
	SBERBANK OF RUSSIA SPON ADR	Corporate Stock - Common		156,125
	SCHNEIDER ELECTRIC EUR4.00	Corporate Stock - Common		367,082
	SCHRODERS NON VTG ORD GBP1	Corporate Stock - Common		47,050
	SCREEN HOLDINGS CO LTD NPV	Corporate Stock - Common		113,325
	SEATTLE GENETICS INC COM	Corporate Stock - Common		1,085,946
	SENAO NETWORKS INC TWD10	Corporate Stock - Common		36,923
	SERVICE CORP INTL COM	Corporate Stock - Common		108,018
	SEVEN & I HOLDINGS NPV	Corporate Stock - Common		427,229
	SFP HOLDINGS CO LT NPV	Corporate Stock - Common		84,874
	SHIN-ETSU CHEMICAL NPV	Corporate Stock - Common		264,525
	SHIONOGI & CO LTD NPV	Corporate Stock - Common		525,846
	SHIRE PLC ORD GBP0.05	Corporate Stock - Common		63,511
	SHISEIDO CO LTD NPV	Corporate Stock - Common		163,325
	SIEMENS AG NPV(REGD)	Corporate Stock - Common		1,279,623
	SILGAN HLDGS INC COM	Corporate Stock - Common		442,096
	SILICON LABORATORIES INC COM	Corporate Stock - Common		803,389
	SINON CORP TWD10	Corporate Stock - Common		49,045
	SK HYNIX INC	Corporate Stock - Common		496,558
	SOFT-WORLD INTL CO TWD10	Corporate Stock - Common		41,045
	SOMPO HOLDINGS INC	Corporate Stock - Common		200,691
	SONY FINANCIAL HOL NPV	Corporate Stock - Common		33,715
	SOPHOS GROUP PLC ORD GBP0.03	Corporate Stock - Common		130,161
	SOUTH ST CORP COM	Corporate Stock - Common		528,040
	SPIRIT AIRLS INC COM	Corporate Stock - Common		774,796
	STMICROELECTRONICS EUR1.04	Corporate Stock - Common		61,767
	STMICROELECTRONICS EUR1.04	Corporate Stock - Common		99,492
	STORA ENSO OYJ SER'R'NPV	Corporate Stock - Common		95,953

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(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par or maturity value	(d) Cost	(e) Current value
	STRAUMANN HLDG CHF0.10 (REGD)	Corporate Stock - Common		36,987
	SUMITOMO CHEMICAL CO. LTD NPV	Corporate Stock - Common		82,587
	SUMITOMO CORP NPV	Corporate Stock - Common		160,825
	SUMITOMO MITSUI TRUST HOLDINGS INC	Corporate Stock - Common		157,632
	SWEDISH MATCH NPV	Corporate Stock - Common		162,307
	SWEDISH ORPHAN BIOVITRUM AB NPV	Corporate Stock - Common		264,862
	SYSMEX CORP NPV	Corporate Stock - Common		52,897
	TAIWAN PCB TECHVES TWD10	Corporate Stock - Common		17,154
	TAIWAN SECOM CO TWD10	Corporate Stock - Common		43,140
	TAIWAN SEMICON MAN TWD10	Corporate Stock - Common		36,682
	TAIWAN SEMICONDUCTOR MANUFACTURING ADS EACH CNV INTO 5 ORD	Corporate Stock - Common		989,963
	TAKEDA PHARMACEUTICAL CO LTD SPONSORED ADS	Corporate Stock - Common		126,318
	TAKEDA PHARMACEUTICAL CO NPV	Corporate Stock - Common		236,385
	TECK RESOURCES LTD CLASS'B'SUB-VTG COM NPV	Corporate Stock - Common		176,452
	TELECOM ITALIA SPA DI RISP NPV	Corporate Stock - Common		76,267
	TELECOM ITALIA SPA NPV	Corporate Stock - Common		179,188
	TELEFLEX INC COM	Corporate Stock - Common		1,345,905
	TELEFONICA SA EUR1	Corporate Stock - Common		647,122
	TELENET GRP HLDG NPV	Corporate Stock - Common		137,983
	TERADATA CORP DEL COM STK	Corporate Stock - Common		1,430,138
	TERNA ENERGY SA EUR0.30	Corporate Stock - Common		60,643
	TOKIO MARINE HOLDINGS INC NPV	Corporate Stock - Common		582,229
	TOKYO ELEC POWER H NPV	Corporate Stock - Common		463,049
	TOKYO GAS CO LTD NPV	Corporate Stock - Common		236,113
	TOKYU CORP NPV	Corporate Stock - Common		130,885
	TORONTO-DOMINION COM NPV	Corporate Stock - Common		188,804
	TOTAL SYS SVCS INC COM	Corporate Stock - Common		836,068
	TRANSUNION COM	Corporate Stock - Common		1,428,009
	TREASURY WINE ESTA NPV	Corporate Stock - Common		22,891
	TRIPADVISOR INC COM USD0.001	Corporate Stock - Common		1,151,134
	TUI AG ORD REG SHS NPV	Corporate Stock - Common		58,605
	UBISOFT ENTERTAIN NPV	Corporate Stock - Common		172,338
	UCB NPV	Corporate Stock - Common		257,398
	UGI CORP NEW COM	Corporate Stock - Common		1,357,597
	ULTRAGENYX PHARMACEUTICAL INC COM	Corporate Stock - Common		683,462
	UNDER ARMOUR INC CL C COM	Corporate Stock - Common		631,471

Schedule H, Line 4i
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Name of Plan:

TE CONNECTIVITY RETIREMENT SAVINGS AND INVESTMENT PLAN

Employer Identification Number: 23-0332575

For plan year (beginning/ending): 2018 Plan number: 008

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par or maturity value	(d) Cost	(e) Current value
	UNICHARM CORP NPV	Corporate Stock - Common		240,046
	UNICREDIT SPA NPV	Corporate Stock - Common		271,742
	UNIFIRST CORP MASS COM	Corporate Stock - Common		422,915
	UNILEVER NV CVA EUR0.16	Corporate Stock - Common		718,584
	UNILEVER PLC ORD GBP0.031111	Corporate Stock - Common		367,851
	UPM-KYMMENE CORP NPV	Corporate Stock - Common		229,356
	USI CORPORATION TWD10	Corporate Stock - Common		24,168
	VALE SA COM NPV	Corporate Stock - Common		57,898
	VARIAN MEDICAL SYSTEMS INC	Corporate Stock - Common		1,058,882
	VEEVA SYS INC CL A COM CL A COM	Corporate Stock - Common		983,681
	VERISIGN INC COM	Corporate Stock - Common		1,730,248
	VIDRALA SA EUR1.02	Corporate Stock - Common		48,322
	VIENNA INS GRP AG NPV (BR)	Corporate Stock - Common		20,540
	WASTE CONNECTIONS INC COM	Corporate Stock - Common		961,389
	WEST JAPAN RAILWAY NPV	Corporate Stock - Common		148,549
	WEX INC COM	Corporate Stock - Common		1,985,491
	WH GROUP LIMITED COMSTK	Corporate Stock - Common		103,589
	WHITE MOUNTAINS INSURANCE GROUP COM STOCK	Corporate Stock - Common		767,633
	WOLTERS KLUWER EUR0.12	Corporate Stock - Common		60,472
	WOOLWORTHS GRP LTD NPV	Corporate Stock - Common		454,311
	WPX ENERGY INC COM SHS	Corporate Stock - Common		1,341,366
	XERO LIMITED NPV	Corporate Stock - Common		65,081
	YAKULT HONSHA CO NPV	Corporate Stock - Common		189,983
	YOKOGAWA ELECTRIC NPV	Corporate Stock - Common		64,109
	ZILLOW GROUP INC COM USD0.0001	Corporate Stock - Common		193,232
	ZILLOW GROUP INC COM USD0.0001 CLASS C	Corporate Stock - Common		531,049
	ARGENTINA REP BD SER B 7.5% DUE 04-22-2026 REG	Other		120,188
	ARGENTINA(REP OF) FRN 06/2020 ARS1	Other		154,572
	ARGENTINA(REP OF) PAR BD 2.5 D UE 12-31-2040/09-30-2029 REG	Other		126,042
	BRAZIL FEDERATIVE REP BD 4.625% DUE 01-13-2028	Other		307,683
	BRAZIL FEDERATIVE REP GLOBAL BD 5 T BOND 01-27-2045	Other		174,702
	BRAZIL FEDERATIVE REP GLOBAL NT 5.625% DUE 01-07-2041 REG	Other		297,600
	BRAZIL(FED REP OF) 10% GTD 01/01/2021 BRL 'F'	Other		833,669
	CCP DUE FROM BARCLAYS	Other		232,400

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	CDS / STS ICE_BARCUS 12-20-2023 0WS028647	Other		27,435
	CDS / STS ICE_BARCUS PURC PROTECTION ON CDX NAHYS29V1 5Y 12-20-2022 0WZ027302	Other		-38,368
	CDS / STS ICE_BARCUS PURC PROTECTION ON CDX NAHYS31V1 5Y 12-20-2023 0WZ028748	Other		-15,023
	CME_IRS CME_BARCUS EUR P 1.5%/R 6M EURIB 23/08/2047 LEGID:0WS026161-	Other		-665
	CME_IRS CME_BARCUS MXN P 28D TIIE/R 7.33% 06/04/2022 LEGID:0WS027904-	Other		-89,081
	CME_IRS CME_BARCUS MXN P 28D TIIE/R 7.35% 05/04/2021 LEGID:0WS027862-	Other		-93,620
	CME_IRS CME_BARCUS USD P 3M LIBOR/R 2.85% 08/31/2022 LEGID:0WS028027-	Other		43,792
	EQUITY COMMONWEALTH USD0.01(BNF INT)	Other		805,799
	ESC GCB LEHMAN BRTH HLD D12/21/07 6.750 JD17 ESCROW	Other		20
	INDONESIA REP MEDIUM TERM NT 144A 3.75% DUE 04-25-2022 BEO	Other		237,582
	JAPAN FIN ORGANIZATION FOR MUNICIPALITIES 4 DUE 01-13-2021 REG	Other		204,551
	KUWAIT ST NT 144A 3.5% DUE 03-20-2027 BEO	Other		198,869
	LINK REAL ESTATE INVESTMENT	Other		258,278
	MEXICO(UNITED MEXICAN STATES) 6.5% BDS 09/06/22	Other		532,663
	MEXICO(UNITED MEXICAN STATES) 7.75% NTS 13/11/42	Other		518,626
	MEXICO(UNITED MEXICAN STATES) 10% 05/12/24	Other		417,282
	OTC DER CASH COLL REC FROM BARCLAYS	Other		2,000
	PEMEX PROJ FDG MASTER TR GTD BD 6.625% DUE 06-15-2035 REG	Other		8,730
	PERU REP BD 6.55 DUE 03-14-2037 BEO	Other		113,625
	PERU REP US$ GLOBAL BD 5.625% DUE 11-18-2050 REG	Other		46,960

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	PETROLEOS MEXICANOS 3.5% 01-30-2023	Other		124,890
	PETROLEOS MEXICANOS 6.375% 01-23-2045	Other		8,050
	PETROLEOS MEXICANOS GTD 6.875% DUE 08-04-2026 REG	Other		58,320
	PROVINCIA DE BUENOS AIRE 6.5% DUE 02-15-2023 BEO 6.5% DUE 02-15-2023	Other		72,450
	REP OF ECUADOR TBOND 7.875% 23/01/2028	Other		163,375
	REPUBLIC OF ARGENTINA 5.625% 01-26-2022	Other		227,813
	REPUBLIC OF COLOMBIA 5.625 02-26-2044 REG	Other		206,200
	REPUBLIC OF INDONESIA 4.35% DUE 01-11-2048 REG	Other		200,557
	RUSSIAN FEDN US$ BD 144A 7.5 DUE 03-31-2030/09-30-2009 REG	Other		36,223
	RUSSIAN FOREIGN BOND- EUROBOND STEP CPN DUE 31/03/2030	Other		118,843
	SECRETARIA TESOURO 10% GTD 01/01/2027 BRL 'F'	Other		29,656
	STATE TREAS REP POLAND 4 DUE 01-22-2024 REG	Other		276,211
	SUNLIGHT REAL EST NPV REIT	Other		76,300
	UTD MEXICAN STS TRANCHE # TR 00026 4.75 DUE 03-08-2044	Other		18,180
	FEDERAL HOME LN BKS 2.125% DUE 02-11-2020	U.S. Government Securities		39,813
	FEDERAL HOME LN MTG CORP POOL #A74793 5%03-01-2038 BEO	U.S. Government Securities		98,176
	FEDERAL HOME LN MTG CORP POOL #C91981 3%02-01-2038 BEO	U.S. Government Securities		93,033
	FEDERAL HOME LN MTG CORP POOL #C91987 3%04-01-2038 BEO	U.S. Government Securities		93,334
	FEDERAL HOME LN MTG CORP POOL #G02427 5.5% 12-01-2036 BEO	U.S. Government Securities		52,615
	FEDERAL HOME LN MTG CORP POOL #G06172 5.5% 12-01-2038 BEO	U.S. Government Securities		33,630
	FEDERAL HOME LN MTG CORP POOL #G06409 6%11-01-2039 BEO	U.S. Government Securities		106,218
	FEDERAL HOME LN MTG CORP POOL #G0-8771 4% 07-01-2047 BEO	U.S. Government Securities		344,574

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	FEDERAL HOME LN MTG CORP POOL #G08859 5%01-01-2049 BEO	U.S. Government Securities		209,647
	FEDERAL HOME LN MTG CORP POOL #G18669 2.5% 12-01-2032 BEO	U.S. Government Securities		88,078
	FEDERAL HOME LN MTG CORP POOL #J38164 2.5% 12-01-2032 BEO	U.S. Government Securities		665,165
	FEDERAL HOME LN MTG CORP POOL #Q45737 3.0% DUE 3 01-01-2047	U.S. Government Securities		254,874
	FEDERAL HOME LN MTG CORP POOL #Q55997 4%05-01-2048 BEO	U.S. Government Securities		98,086
	FEDERAL HOME LN MTG CORP POOL #Q57230 4%07-01-2048 BEO	U.S. Government Securities		296,953
	FEDERAL HOME LN MTG CORP POOL #U99045 3.5% 03-01-2043 BEO	U.S. Government Securities		173,790
	FEDERAL HOME LN MTG CORP POOL #U99076 4.5% 12-01-2043 BEO	U.S. Government Securities		194,396
	FEDERAL HOME LN MTG CORP POOL #U99084 4.5% 02-01-2044 BEO	U.S. Government Securities		136,722
	FEDERAL HOME LN MTG CORP POOL #U99091 4.5% 03-01-2044 BEO	U.S. Government Securities		68,189
	FEDERAL HOME LN MTG CORP POOL #U99124 3.5% 03-01-2045 BEO	U.S. Government Securities		128,936
	FEDERAL NATL MTG ASSN GTD MTG POOL #AH4169 4% 01-01-2041 BEO	U.S. Government Securities		45,776
	FEDERAL NATL MTG ASSN GTD MTG POOL #AL0814 6.5% 06-01-2040 BEO	U.S. Government Securities		43,456
	FEDERAL NATL MTG ASSN GTD MTG POOL #AL1176 6.5% 10-01-2039 BEO	U.S. Government Securities		141,372
	FEDERAL NATL MTG ASSN GTD MTG POOL #AL3024 3.5% 01-01-2043 BEO	U.S. Government Securities		112,496
	FEDERAL NATL MTG ASSN GTD MTG POOL #AL4593 5% 06-01-2026 BEO	U.S. Government Securities		12,475
	FEDERAL NATL MTG ASSN GTD MTG POOL #AL4741 4.5% 01-01-2044 BEO	U.S. Government Securities		58,601
	FEDERAL NATL MTG ASSN GTD MTG POOL #AL5540 4.5% 07-01-2044 BEO	U.S. Government Securities		53,812
	FEDERAL NATL MTG ASSN GTD MTG POOL #AL6308 5% 08-01-2038 BEO	U.S. Government Securities		82,923
	FEDERAL NATL MTG ASSN GTD MTG POOL #AL9631 3% 12-01-2046 BEO	U.S. Government Securities		83,721
	FHLMC 4% MBS 01/10/2045 USD'Q3-6985' POOL #Q36985 4 10-01-2045	U.S. Government Securities		174,200
	FHLMC GOLD G07117 6 10-01-2036	U.S. Government Securities		19,668

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	FHLMC GOLD G07335 7 03-01-2039	U.S. Government Securities		35,638
	FHLMC GOLD POOL #Q45819 Q45819 3 01-01-2047	U.S. Government Securities		85,100
	FHLMC GOLD POOL#Q17792 3.5 DUE 05-01-2043	U.S. Government Securities		163,197
	FHLMC GOLD Q19611 4 07-01-2043	U.S. Government Securities		54,797
	FHLMC GOLD Q19615 4 07-01-2043	U.S. Government Securities		54,691
	FHLMC GOLD Q45560 3.0% 01-01-2047	U.S. Government Securities		84,123
	FHLMC GOLD SINGLE FAMILY 4% 30 YEARS SETTLES JANUARY	U.S. Government Securities		815,547
	FHLMC GOLD SINGLE FAMILY 5% 30 YEARS SETTLES JANUARY	U.S. Government Securities		104,724
	FHLMC GOLD U90316 4 10-01-2042	U.S. Government Securities		102,848
	FHLMC GOLD U95137 4 08-01-2043	U.S. Government Securities		63,211
	FHLMC MULTICLASS SER 4813 CLS CJ 3 08-15-2048	U.S. Government Securities		93,665
	FHLMC MULTICLASS SER R007 CL ZA 6 05-15-2036	U.S. Government Securities		36,715
	FHLMC MULTICLASS TRANCHE 00415 2.982% DUE SER KJ17 CL A2 11-25-2025	U.S. Government Securities		98,966
	FNMA CAP DEB ZERO CPN DTD 10/09/84 0% DUE 10-09-2019 REG	U.S. Government Securities		254,587
	FNMA FN BF0145 POOL #BF0145 3.5% DUE 03-01-2057 REG	U.S. Government Securities		581,405
	FNMA FNR 2012-51 B 7 DUE 05-25-2042	U.S. Government Securities		31,801
	FNMA POOL CA2652 5.0% 11-01-2048	U.S. Government Securities		103,213
	FNMA POOL #254793 5% 07-01-2033 BEO	U.S. Government Securities		5,094
	FNMA POOL #310088 5% DUE 06-01-2038 BEO	U.S. Government Securities		56,556
	FNMA POOL #555743 5% 09-01-2033 BEO	U.S. Government Securities		5,670
	FNMA POOL #852523 5.5% 02-01-2036 BEO	U.S. Government Securities		14,486
	FNMA POOL #888832 6.5% 11-01-2037 BEO	U.S. Government Securities		21,111
	FNMA POOL #889117 5% 10-01-2035 BEO	U.S. Government Securities		28,248
	FNMA POOL #890604 4.5% 10-01-2044 BEO	U.S. Government Securities		252,420
	FNMA POOL #915154 5% DUE 04-01-2037 REG	U.S. Government Securities		34,781
	FNMA POOL #918552 5% DUE 06-01-2022 REG	U.S. Government Securities		63,967
	FNMA POOL #924874 7% 10-01-2037 BEO	U.S. Government Securities		721

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	FNMA POOL #928938 7% 12-01-2037 BEO	U.S. Government Securities		3,811
	FNMA POOL #934648 7% DUE 11-01-2038 BEO	U.S. Government Securities		6,394
	FNMA POOL #975097 5% 06-01-2038 BEO	U.S. Government Securities		29,484
	FNMA POOL #995072 5.5% 08-01-2038 BEO	U.S. Government Securities		9,298
	FNMA POOL #AB6201 3% 09-01-2042 BEO	U.S. Government Securities		456,710
	FNMA POOL #AB9683 4% DUE 06-01-2043 BEO	U.S. Government Securities		47,843
	FNMA POOL #AD7593 4.5% 07-01-2040 BEO	U.S. Government Securities		272,094
	FNMA POOL #AE0758 7% 02-01-2039 BEO	U.S. Government Securities		24,412
	FNMA POOL #AN8493 3.3% 02-01-2030 BEO	U.S. Government Securities		98,918
	FNMA POOL #AP4781 3% 09-01-2042 BEO	U.S. Government Securities		194,611
	FNMA POOL #AP9633 2.5% 10-01-2042 BEO	U.S. Government Securities		103,798
	FNMA POOL #AQ4555 4% 12-01-2042 BEO	U.S. Government Securities		40,077
	FNMA POOL #AS0070 4% DUE 08-01-2043 REG	U.S. Government Securities		57,581
	FNMA POOL #AS4347 4% 01-01-2045 BEO	U.S. Government Securities		57,722
	FNMA POOL #AS6328 3.5% 12-01-2045 BEO	U.S. Government Securities		528,091
	FNMA POOL #AS6340 3.5% 12-01-2045 BEO	U.S. Government Securities		75,830
	FNMA POOL #AS6541 3.5% 01-01-2046 BEO	U.S. Government Securities		74,848
	FNMA POOL #AS6562 3.5% 01-01-2046 BEO	U.S. Government Securities		74,791
	FNMA POOL #AS8359 3% 11-01-2046 BEO	U.S. Government Securities		321,902
	FNMA POOL #AS8623 3% 01-01-2047 BEO	U.S. Government Securities		83,486
	FNMA POOL #AS8745 3% 02-01-2047 BEO	U.S. Government Securities		254,885
	FNMA POOL #AS9453 4% 04-01-2047 BEO	U.S. Government Securities		342,688

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	FNMA POOL #AS9615 4.5% 05-01-2047 BEO	U.S. Government Securities		163,507
	FNMA POOL #AT8394 4 DUE 06-01-2043	U.S. Government Securities		53,649
	FNMA POOL #AT9637 4% DUE 07-01-2043 REG	U.S. Government Securities		113,878
	FNMA POOL #AT9653 4% DUE 07-01-2043 REG	U.S. Government Securities		57,162
	FNMA POOL #AT9657 4% DUE 07-01-2043 REG	U.S. Government Securities		46,487
	FNMA POOL #BD2455 3% 01-01-2047 BEO	U.S. Government Securities		166,514
	FNMA POOL #BF0148 4.5% 04-01-2056 BEO	U.S. Government Securities		83,476
	FNMA POOL #BF0163 5% 11-01-2046 BEO	U.S. Government Securities		224,826
	FNMA POOL #BF0222 4.5% 09-01-2057 BEO	U.S. Government Securities		193,712
	FNMA POOL #BH2623 4% DUE 08-01-2047 BEO	U.S. Government Securities		357,577
	FNMA POOL #BJ2544 3% 12-01-2037 BEO	U.S. Government Securities		92,249
	FNMA POOL #MA0706 4.5% 04-01-2031 BEO	U.S. Government Securities		16,674
	FNMA POOL #MA0734 4.5% DUE 05-01-2031 BEO	U.S. Government Securities		53,954
	FNMA POOL #MA0776 4.5% DUE 06-01-2031 BEO	U.S. Government Securities		17,925
	FNMA POOL #MA0913 4.5% 11-01-2031 BEO	U.S. Government Securities		26,466
	FNMA POOL #MA0939 4.5% 12-01-2031 BEO	U.S. Government Securities		30,373
	FNMA POOL #MA1213 3.5% DUE 10-01-2042 BEO	U.S. Government Securities		109,323
	FNMA POOL #MA1217 4% 10-01-2042 BEO	U.S. Government Securities		372,911
	FNMA POOL #MA1253 4% 11-01-2042 BEO	U.S. Government Securities		157,621
	FNMA POOL #MA1591 4.5% 09-01-2043 BEO	U.S. Government Securities		60,869
	FNMA POOL #MA1629 4.5% 10-01-2043 BEO	U.S. Government Securities		62,108
	FNMA POOL #MA1664 4.5% 11-01-2043 BEO	U.S. Government Securities		66,118

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	FNMA POOL #MA1711 4.5% 12-01-2043 BEO	U.S. Government Securities		61,286
	FNMA POOL #MA3501 5% 10-01-2048 BEO	U.S. Government Securities		102,647
	FNMA REMIC SER 2012-46 CL BA 6 DUE 05-25-2042	U.S. Government Securities		47,610
	FNMA REMIC SER 2013-9 CL CB 5.50 04-25-2042	U.S. Government Securities		162,311
	FNMA REMIC SER 2018-M2 CL A2 FLTG 01-25-2028	U.S. Government Securities		105,639
	FNMA REMIC TR 2005-29 CL-ZA 5.5% DUE 04-25-2035	U.S. Government Securities		129,239
	FNMA SER 2011-15 CL AB 9.75 08-25-2019	U.S. Government Securities		9
	FNMA SER 2012-28 CL B 6.5 06-25-2039	U.S. Government Securities		11,560
	FNMA SINGLE FAMILY MORTGAGE 3.5% 15 YEARS SETTLES JANUARY	U.S. Government Securities		2,428,829
	FNMA SINGLE FAMILY MORTGAGE 4% 30 YEARS SETTLES JANUARY	U.S. Government Securities		356,781
	FNMA SINGLE FAMILY MORTGAGE 4.5% 30 YEARS SETTLES JANUARY	U.S. Government Securities		1,242,586
	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES JANUARY	U.S. Government Securities		104,742
	GNMA 2010-H22 REMIC PASSTHRU CTF CL FE FLTG RATE 05-20-2059	U.S. Government Securities		65,968
	GNMA 2010-H24 CL FA 10-20-2060	U.S. Government Securities		220,200
	GNMA 2011-H06 REMIC PASSTHRU CTF CL FA FLTG RATE 02-20-2061	U.S. Government Securities		162,071
	GNMA 2011-H09 CL AF VAR 03-20-2061	U.S. Government Securities		58,303
	GNMA 3.1% DUE 05-16-2059	U.S. Government Securities		196,723
	GNMA FLTG RT 2.83913% DUE 10-20-2060	U.S. Government Securities		245,887
	GNMA II GTD CTF MULTI ISSUER POOL #MA5135 FIXED 3% 04-20-2048 BEO	U.S. Government Securities		683,025
	GNMA II JUMBOS 3.5% 30 YEARS SETTLES JAN	U.S. Government Securities		100,617
	GNMA II JUMBOS 4.5% 30 YEARS SETTLES JANUARY	U.S. Government Securities		1,945,322
	GNMA II JUMBOS 5% 30 YEARS SETTLES JANUARY	U.S. Government Securities		832,594
	GNMA POOL #4245 6% 09-20-2038 BEO	U.S. Government Securities		81,505
	GNMA POOL #4617 4.5% 01-20-2040 BEO	U.S. Government Securities		16,482
	GNMA POOL #4774 6% 08-20-2040 BEO	U.S. Government Securities		14,470
	GNMA POOL #4871 6% 11-20-2040 BEO	U.S. Government Securities		30,071

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	GNMA POOL #4928 6% 01-20-2041 BEO	U.S. Government Securities		10,868
	GNMA POOL #4978 4.5% 03-20-2041 BEO	U.S. Government Securities		168,815
	GNMA POOL #4991 6% 03-20-2041 BEO	U.S. Government Securities		17,371
	GNMA POOL #711067 5% 01-15-2040 BEO	U.S. Government Securities		20,380
	GNMA POOL #783704 0 DUE 06-15-2036 REG	U.S. Government Securities		27,072
	GNMA POOL #AP6338 4% 10-20-2045 BEO	U.S. Government Securities		213,738
	GNMA POOL #BC4732 3.5% 10-20-2047 BEO	U.S. Government Securities		94,810
	GNMA POOL #BD0384 3.5% 10-20-2047 BEO	U.S. Government Securities		93,011
	GNMA POOL #BJ1853 4.5% 09-20-2048 BEO	U.S. Government Securities		102,082
	GNMA POOL #MA4836 3% 11-20-2047 BEO	U.S. Government Securities		458,774
	GNMA POOL #MA5265 4.5% 06-20-2048 BEO	U.S. Government Securities		405,247
	GNMA SER 18-99 CLS A 3.2% 01-16-2052	U.S. Government Securities		19,699
	GNMA SER 2010-H010 CL FC FLTG RT DUE 05-20-2060	U.S. Government Securities		93,295
	GNMAII POOL #4040 SER 2037 6.5% DUE 10-20-2037 REG	U.S. Government Securities		14,017
	GNMAII POOL #4195 SER 2038 6% DUE 07-20-2038 REG	U.S. Government Securities		13,998
	GNMAII POOL #4696 SER 2040 4.5% DUE 05-20-2040 REG	U.S. Government Securities		31,744
	GNMAII POOL #4747 SER 2040 5% DUE 07-20-2040 BEO	U.S. Government Securities		70,934
	GNMAII POOL #783050 5 DUE 07-20-2040	U.S. Government Securities		43,050
	GNMAII POOL #783368 SER 2041 4.5% DUE 07-20-2041 BEO	U.S. Government Securities		70,270
	GNMAII POOL #MA4653 4% DUE 08-20-2047 REG	U.S. Government Securities		421,947
	GNMAII POOL #MA4718 3% DUE 09-20-2047 REG	U.S. Government Securities		181,020
	GNMAII POOL #MA5400 SER 2048 5% DUE 08-20-2048 REG	U.S. Government Securities		206,286
	GNMAII POOL #MA5597 5.0% 11-20-2048 REG	U.S. Government Securities		52,026
	I/O FEDERAL HOME LN MTG CORP SER K-044 CL X-1 FLTG RT 1-25-2025	U.S. Government Securities		49,377

Schedule H, Line 4i
Schedule of Assets (Held At End of Year)

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TE CONNECTIVITY RETIREMENT SAVINGS AND INVESTMENT PLAN

Employer Identification Number: 23-0332575

For plan year (beginning/ending): 2018 Plan number: 008

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par or maturity value	(d) Cost	(e) Current value
	I/O FEDERAL HOME LN MTG CORP SER 4057 CLUI 3 05-15-2027	U.S. Government Securities		10,287
	I/O FEDERAL HOME LN MTG CORP SER 4194 CL BI 3.5% 04-01-2043 REG	U.S. Government Securities		21,511
	I/O FHLMC MULTICLASS SER 004298 CL PI 4.0% DUE 04-15-2043	U.S. Government Securities		8,263
	I/O FHLMC MULTICLASS SER 4057 CL CS 04-15-2039	U.S. Government Securities		7,814
	I/O FHLMC MULTICLASS SER 4085 CL IO 3 06-15-2027 REG	U.S. Government Securities		18,957
	I/O FHLMC MULTICLASS SER K015 X1 FLTG RT07-25-2021	U.S. Government Securities		5,248
	I/O FHLMC MULTICLASS TRANCHE 00048 08-25-2027	U.S. Government Securities		16,541
	I/O FHLMC MULTICLASS TRANCHE 08-25-2023	U.S. Government Securities		24,873
	I/O FNMA 407 CL 22 5% 01-25-2039	U.S. Government Securities		3,139
	I/O FNMA REMIC SER 2012-70 CL YS FTLG RTDUE 02-25-2041	U.S. Government Securities		14,161
	I/O FNMA REMIC TR 2012-101 CL-AI 3.0% 06-25-2027	U.S. Government Securities		23,276
	I/O FNMA REMIC TR 2012-101 CL-BI 4% 09-25-2027	U.S. Government Securities		1,663
	I/O FNMA REMIC TR 2016-60 CL-QS VAR RATE09-25-2046	U.S. Government Securities		26,290
	I/O FNMA SER 2014-47 CL AI 1.8840 08-25-2044	U.S. Government Securities		8,926
	I/O FNMA SMBS TR 000390 CL C3 6.00% 07-25-2038	U.S. Government Securities		2,790
	I/O FNMA STRIPPED MTG BACKED SECS SMBS TR 407 CL 41 01-25-2038	U.S. Government Securities		2,204
	I/O FNMA TRANCHE SERIES 2014-M8 CLS X2 FLT RT 06-25-2024	U.S. Government Securities		74,591
	I/O FREMF 2012-K20 MTG .2% DUE 05-25-2045	U.S. Government Securities		8,021
	I/O GNMA 2012-066 REMIC PASS THRU CL CI 3.5 02-20-2038 REG	U.S. Government Securities		23,095
	I/O GNMA 2012-H27 CL AI FLTG 10-20-2062	U.S. Government Securities		8,696
	I/O GNMA 2014-124 REMIC PASSTHRU CTF CL MX-IE 05-16-2054	U.S. Government Securities		45,556
	I/O GNMA 2015-167 REMIC PASS THRU CTF CLOI 04-16-2045	U.S. Government Securities		12,144

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	I/O GNMA REMIC SER 2015-036 CL MI 5.50% 03-20-2045	U.S. Government Securities		45,685
	I/O GNMA SER 2014-117 CL SJ FLTG RT 08-20-2044	U.S. Government Securities		10,317
	I/O GNMA VAR RT .89457% DUE 08-16-2054	U.S. Government Securities		55,908
	SLM STUDENT LN TR SLM STUDENT LOAN 03-15-2033 REG	U.S. Government Securities		94,689
	UNITED STATES OF AMER TREAS BONDS 0.75 DEB TIPS 02-15-2042	U.S. Government Securities		314,721
	UNITED STATES OF AMER TREAS BONDS DTD 02/15/2015 2.5% DUE 02-15-2045 REG	U.S. Government Securities		253,750
	UNITED STATES TREAS BDS 00245 2.875% DUE 08-15-2045 REG	U.S. Government Securities		545,431
	UNITED STATES TREAS BDS 1.375 02-15-2044 REG	U.S. Government Securities		89,603
	UNITED STATES TREAS BDS 3.0% DUE 02-15-2048	U.S. Government Securities		9,946
	UNITED STATES TREAS BDS DTD 3.125% 05-15-2048	U.S. Government Securities		10,190
	UNITED STATES TREAS BDS DTD 2.75% 08-15-2047	U.S. Government Securities		208,355
	UNITED STATES TREAS NTS 2.875% DUE 05-15-2028	U.S. Government Securities		1,015
	UNITED STATES TREAS NTS 2.875% DUE 10-15-2021	U.S. Government Securities		1,616,875
	UNITED STATES TREAS NTS DTD 1.5% DUE 02-28-2019 REG	U.S. Government Securities		3,395,135
	UNITED STATES TREAS NTS INFL IDX 0.625% 04-15-2023	U.S. Government Securities		1,001,067
	US TREASURY N/B 2.875% DUE 11-30-2023 REG	U.S. Government Securities		2,858,956
	MFO BLACKROCK MID CAPITALIZATION EQUITY INDEX NL FUNDM	Value of Interest in Common/Collective Trusts		19,302,625
	MFO COL LSV US SMALL CAP VALUE TIER 5.	Value of Interest in Common/Collective Trusts		41,251,130
	MFO FIDELITY GROWTH COMPANY COMMINGLED POOL CLASS 2	Value of Interest in Common/Collective Trusts		487,050,411
	MFO VANGUARD TARGET RETIREMENT 2015 TRUST 1	Value of Interest in Common/Collective Trusts		2,483,532

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	MFO VANGUARD TARGET RETIREMENT 2020 TRUST I	Value of Interest in Common/Collective Trusts		230,076,919
	MFO VANGUARD TARGET RETIREMENT 2025 TRUST 1	Value of Interest in Common/Collective Trusts		19,383,297
	MFO VANGUARD TARGET RETIREMENT 2030 TRUST I	Value of Interest in Common/Collective Trusts		237,722,368
	MFO VANGUARD TARGET RETIREMENT 2035 TRUST 1	Value of Interest in Common/Collective Trusts		5,448,094
	MFO VANGUARD TARGET RETIREMENT 2040 TRUST I	Value of Interest in Common/Collective Trusts		98,644,265
	MFO VANGUARD TARGET RETIREMENT 2045 TRUST 1	Value of Interest in Common/Collective Trusts		3,145,782
	MFO VANGUARD TARGET RETIREMENT 2050 TRUST I	Value of Interest in Common/Collective Trusts		42,055,782
	MFO VANGUARD TARGET RETIREMENT 2055 TRUST 1	Value of Interest in Common/Collective Trusts		1,692,636
	MFO VANGUARD TARGET RETIREMENT 2060 TRUST 1	Value of Interest in Common/Collective Trusts		5,331,479
	MFO VANGUARD TARGET RETIREMENT 2065 TRUST I	Value of Interest in Common/Collective Trusts		431,125
	MFO VANGUARD TARGET RETIREMENT INCOME TRUST I	Value of Interest in Common/Collective Trusts		69,258,067
	NT COLLECTIVE RUSSELL 2000 INDEX FUND - DC -NON LENDING TIER THREE	Value of Interest in Common/Collective Trusts		3,447,666
	MFC ISHARES INC MSCI EUROZONE ETF	Value of Interest in Registered Investment Companies		129,722
	MFC ISHARES TR MSCI EAFE ETF	Value of Interest in Registered Investment Companies		6,583
	MFO VANGUARD BD INDEX FDS TOTAL BD MKT PORTFOLIO INSTL SHS	Value of Interest in Registered Investment Companies		66,569,253
	MFO VANGUARD DEVELOPED MARKETS INDEX INSTL	Value of Interest in Registered Investment Companies		24,558,619
	MFO VANGUARD FEDERAL MONEY MARKET FUND	Value of Interest in Registered Investment Companies		151,796,026
	MFO VANGUARD WINDSOR II FD ADMIRAL SHS	Value of Interest in Registered Investment Companies		127,459,047
	MFOFIDELITY 500 INDEX-INST PREM	Value of Interest in Registered Investment Companies		308,382,944
	COLTV SHORT TERM INVT FD	Value of Interest in Registered Investment Companies		20
	COLTV SHORT TERM INVT FD	Value of Interest in Registered Investment Companies		997,613

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				2,187,559,154
	CASH			3,508,574
	PARTICIPANT LOANS	Interest rates ranging from 3.25% to 10.50% with various maturity dates		32,148,021
	TOTAL			2,223,215,749