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

2019

This Form is Open to Public Inspection

Part I Annual Report Identification Information

For calendar plan year 2019 or fiscal plan year beginning 01/01/2019 and ending 12/31/2019

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.)
- ☒ 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:
- ☒ 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.	10/13/2020	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**	17679
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)**	10350
a(2) Total number of active participants at the end of the plan year	**6a(2)**	9879
b Retired or separated participants receiving benefits	**6b**	1
c Other retired or separated participants entitled to future benefits	**6c**	6802
d Subtotal. Add lines **6a(2)**, **6b**, and **6c**	**6d**	16682
e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits.	**6e**	94
f Total. Add lines **6d** and **6e**.	**6f**	16776
g Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item)	**6g**	16474
h Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested	**6h**	355
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)	[ ] Insurance	**(1)**	[ ] 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)** [ ] 0 **A** (Insurance Information)
- **(4)** [X] **C** (Service Provider Information)
- **(5)** [X] **D** (DFE/Participating Plan Information)
- **(6)** [ ] **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 2019 Form M-1 annual report. If the plan was not required to file the 2019 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 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.**	**2019** **This Form is Open to Public Inspection.**

For calendar plan year 2019 or fiscal plan year beginning 01/01/2019 and ending 12/31/2019

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)

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	886653	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

(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	632710	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	471531	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	452049	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	245240	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	100983	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	80000	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

(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)

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	41625	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)

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	29110	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	14222	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	9200	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

2019

This Form is Open to Public Inspection.

For calendar plan year 2019 or fiscal plan year beginning 01/01/2019 and ending 12/31/2019

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	72729398

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	5132244

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	236356851

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	29207314

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	280166723

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	11754676

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	120569212

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	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
90-6083973-001	C	6808962

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	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
90-6083969-001	C	53971111

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	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
27-6715074-001	C	3680841

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	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
45-3799212-001	C	7053384

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	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
04-3022712-135	C	572095965

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	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
45-4379242-001	C	24988802

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	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
45-6138589-107	C	6729516

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	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
90-6169542-001	C	43915115

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	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
82-6190443-001	C	1101003

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

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

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

2019

This Form is Open to Public Inspection

For calendar plan year 2019 or fiscal plan year beginning 01/01/2019 and ending 12/31/2019

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)	1730686	1307715
(2) Participant contributions	1b(2)	0	0
(3) Other	1b(3)	71373504	73212498
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)	3508575	3326819
(2) U.S. Government securities	1c(2)	36104660	35931251
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)		
(B) All other	1c(3)(B)	44912846	50434802
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)	1831514	1640868
(B) Common	1c(4)(B)	151041749	165682856
(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)	32024908	30270766
(9) Value of interest in common/collective trusts	1c(9)	1266725176	1476261117
(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)	679899829	750293613
(14) Value of funds held in insurance company general account (unallocated contracts)	1c(14)	0	0
(15) Other	1c(15)	7043379	8812957

			(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	2296196826	2597175262
	Liabilities			
g	Benefit claims payable	1g		
h	Operating payables	1h		
i	Acquisition indebtedness	1i		
j	Other liabilities	1j	78268346	76537829
k	Total liabilities (add all amounts in lines 1g through1j)	1k	78268346	76537829
	Net Assets			
l	Net assets (subtract line 1k from line 1f)	1l	2217928480	2520637433

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)	48043176	
	(B) Participants	2a(1)(B)	73434012	
	(C) Others (including rollovers)	2a(1)(C)	5067036	
	(2) Noncash contributions	2a(2)		
	(3) Total contributions. Add lines **2a(1)(A), (B), (C),** and line **2a(2)**	2a(3)		126544224
b	**Earnings on investments:**			
	(1) Interest:			
	(A) Interest-bearing cash (including money market accounts and certificates of deposit)	2b(1)(A)	-2179	
	(B) U.S. Government securities	2b(1)(B)	718531	
	(C) Corporate debt instruments	2b(1)(C)	2079910	
	(D) Loans (other than to participants)	2b(1)(D)		
	(E) Participant loans	2b(1)(E)	1448518	
	(F) Other	2b(1)(F)	466974	
	(G) Total interest. Add lines **2b(1)(A)** through **(F)**	2b(1)(G)		4711754
	(2) Dividends: **(A)** Preferred stock	2b(2)(A)	116457	
	(B) Common stock	2b(2)(B)	3174510	
	(C) Registered investment company shares (e.g. mutual funds)	2b(2)(C)	15650363	
	(D) Total dividends. Add lines **2b(2)(A)**, **(B)**, and **(C)**	2b(2)(D)		18941330
	(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)	499063662	
	(C) Total unrealized appreciation of assets. Add lines **2b(5)(A)** and **(B)**	2b(5)(C)		499063662

		(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		14749
d Total income. Add all **income** amounts in column (b) and enter total	2d		649275719
Expenses			
e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)	351340895	
(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)		351340895
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)	595035	
(2) Contract administrator fees	2i(2)	886653	
(3) Investment advisory and management fees	2i(3)	1470416	
(4) Other	2i(4)	65607	
(5) Total administrative expenses. Add lines **2i(1)** through **(4)**	2i(5)		3017711
j Total expenses. Add all **expense** amounts in column (b) and enter total	2j		354358606
Net Income and Reconciliation			
k Net income (loss). Subtract line **2j** from line **2d**	2k		294917113
l Transfers of assets:			
(1) To this plan	2l(1)		7791840
(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) ☐ Unmodified (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		5334
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	
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

2019

This Form is Open to Public Inspection.

For calendar plan year 2019 or fiscal plan year beginning 01/01/2019 and ending 12/31/2019

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: _____% 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):

20 **PBGC missed contribution reporting requirements.** If this is a multiemployer plan or a single-employer plan that is not covered by PBGC, skip line 20.

a Is the amount of unpaid minimum required contributions for all years from Schedule SB (Form 5500) line 40 greater than zero? ☐ Yes ☐ No

b If line 20a is "Yes," has PBGC been notified as required by ERISA sections 4043(c)(5) and/or 303(k)(4)? Check the applicable box:

☐ Yes.

☐ No. Reporting was waived under 29 CFR 4043.25(c)(2) because contributions equal to or exceeding the unpaid minimum required contribution were made by the 30th day after the due date.

☐ No. The 30-day period referenced in 29 CFR 4043.25(c)(2) has not yet ended, and the sponsor intends to make a contribution equal to or exceeding the unpaid minimum required contribution by the 30th day after the due date.

☐ No. Other. Provide explanation_____

TE CONNECTIVITY RETIREMENT SAVINGS AND INVESTMENT PLAN

FINANCIAL STATEMENTS
AND SUPPLEMENTAL SCHEDULES

YEARS ENDED DECEMBER 31, 2019 AND 2018

TE CONNECTIVITY RETIREMENT SAVINGS AND INVESTMENT PLAN
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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, 2019 and 2018, 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, 2019 and 2018, 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 delinquent participant contributions as of and for the year ended December 31, 2019, 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 this 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 5, 2020

TE CONNECTIVITY RETIREMENT SAVINGS AND INVESTMENT PLAN
STATEMENTS OF NET ASSETS AVAILABLE FOR BENEFITS
DECEMBER 31, 2019 AND 2018

	2019	2018
ASSETS		
CASH	$ 3,688,782	$ 3,742,974
INVESTMENTS (at Fair Value)	2,488,695,501	2,187,324,734
RECEIVABLES		
Company Contributions	1,307,715	1,730,686
Accrued Income	1,149,684	1,208,509
Pending Sales	72,062,814	70,165,015
Notes Receivable from Participants	30,270,766	32,024,908
Total Receivables	104,790,979	105,129,118
Total Assets	2,597,175,262	2,296,196,826
LIABILITIES		
PENDING PURCHASES	76,537,829	78,268,346
Total Liabilities	76,537,829	78,268,346
NET ASSETS AVAILABLE FOR BENEFITS	$ 2,520,637,433	$ 2,217,928,480

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, 2019 AND 2018

	2019	2018
ADDITIONS TO NET ASSETS ATTRIBUTED TO:		
INVESTMENT INCOME (LOSS)		
Interest and Dividends	$ 22,204,566	$ 21,979,817
Net Appreciation (Depreciation) in Fair Value of Investments	499,063,662	(136,696,416)
Total Investment Income (Loss)	521,268,228	(114,716,599)
INTEREST INCOME ON NOTES RECEIVABLE FROM PARTICIPANTS	1,448,518	1,441,624
CONTRIBUTIONS		
Company	48,043,176	55,288,027
Participant	73,434,012	82,123,800
Rollover	5,067,036	6,312,944
Total Contributions	126,544,224	143,724,771
OTHER INCOME (LOSS)	14,749	(117,395)
Total Additions	649,275,719	30,332,401
DEDUCTIONS FROM NET ASSETS ATTRIBUTED TO:		
Benefits Paid to Participants	351,340,895	330,249,206
Administrative Expenses	3,017,711	3,258,111
Total Deductions	354,358,606	333,507,317
NET INCREASE (DECREASE) BEFORE TRANSFERS	294,917,113	(303,174,916)
Transfer of Net Assets from the Hirschmann Car Communication, Inc. 401(k) Plan	-	2,046,865
Transfer of Net Assets from the MicroGroup, Inc. 401(k) Savings Plan	7,791,840	-
NET INCREASE (DECREASE)	302,708,953	(301,128,051)
NET ASSETS AVAILABLE FOR BENEFITS:		
Beginning of Year	2,217,928,480	2,519,056,531
End of Year	$ 2,520,637,433	$ 2,217,928,480

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 (nonagency or nonstudent/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 July 9, 2020. The Plan is subject to the provisions of the Employee Retirement Income Security Act of 1974 (ERISA).

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.

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.

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

NOTE 1 PLAN DESCRIPTION (CONTINUED)

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. 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. 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 ($18,000 and $17,000 for 2019 and 2018, respectively) and HCEs who are eligible for the Company's nonqualified 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.

The Plan allows for a standard and nonstandard 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 nonstandard 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.

NOTE 1 PLAN DESCRIPTION (CONTINUED)

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; and
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.

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; and
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.

NOTE 1 PLAN DESCRIPTION (CONTINUED)

Transition Benefit Contributions (Continued)

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. On November 5, 2018, employees of this division were terminated from the Company in conjunction with the SubCom sale and no further supplemental contribution was given to these employees.

Participant Accounts

Each participant's account is credited with the participant's contribution, Company's contributions, and an allocation of Plan earnings (losses), 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 2019 and 2018. Loans are repaid through payroll deductions based upon an established amortization schedule.

NOTE 1 PLAN DESCRIPTION (CONTINUED)

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.

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 2019 and 2018, forfeitures used to reduce Company matching contributions totaled $1,114,253 and $1,378,145, respectively. During 2019 and 2018, forfeitures used to reduce plan expenses totaled $371,667 and $362,223, respectively. At December 31, 2019 and 2018, forfeited nonvested accounts totaled $56,854 and $47,701, 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.

NOTE 2 SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES (CONTINUED)

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.

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 appreciation (depreciation) 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, 2019 and 2018. 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 appreciation (depreciation) of fair value of investments.

Subsequent Events

Effective January 1, 2020, Alpha Sensors Inc. and Silicon Microstructures, Inc. employees will become eligible to participate in the plan and eligible for the standard matching contribution.

Effective April 2, 2020 the SMI 401(k) Plan was merged into the Plan and assets of approximately $7,100,000 were subsequently transferred to the Plan. Each SMI participant was 100% vested in amounts transferred into the Plan.

Effective June 1, 2020, former employees of Optinova-MLE, Inc. and Optinova Production LLC who were employed by TacPro, LLC will become eligible to participate in the Plan and eligible for the standard matching contributions.

NOTE 2 SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES (CONTINUED)

Subsequent Events (Continued)

Effective July 9, 2020 the ADP TotalSource Retirement Savings Plan attributable to employees of Optinova-MLE, Inc. and Optinova Production LLC were spun off from the ADP plan and assets of approximate $677,000 merged into the Plan. Each ADP participant was 100% vested in amounts transferred into the Plan except for discretionary profit sharing contribution accounts which will vest on cliff schedule with 100% vesting at six years of service.

Effective June 2020, certain provisions under the CARES Act relating to participant distributions and participant loans were enacted. The CARES Act allows for utilization of these provisions immediately, but requires formal adoption of the amendment no later than the last day of the plan year beginning on or after January 1, 2022. As of October 5, 2020, the Plan has not been formally amended to adopt these provisions.

The Plan has evaluated subsequent events through October 5, 2020, the date the financial statements were available to be issued.

NOTE 3 CERTIFIED INVESTMENTS

Certain information related to investments and notes receivable from participants disclosed in the accompanying financial statements and supplemental schedules, including investments and notes receivable from participants at December 31, 2019 and 2018, interest and dividends, net appreciation (depreciation) in fair value of the investments, and interest income on notes receivable from participants for the years ended December 31, 2019 and 2018, 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.

NOTE 4 FAIR VALUE MEASUREMENTS (CONTINUED)

- 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. The fair value summary of plan investments as of December 31, 2018 has been updated to conform to current year presentation. There have been no change in valuation methodologies.

*Equity Securities: V*alued 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.

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.

Short Term Investment Funds: Investments in money market and related funds are marked to fair value using models that are supported by observable market-based data.

Other Investments: Primarily comprised government and corporate bonds, structured products, and derivatives investments, which are marked to fair value using models that are supported by observable market-based-data (level 2). As of December 31, 2019 and 2018, derivatives include instruments with a notional value in asset positions of $28,520,310 and $22,577,766 and liability positions of $28,447,311 and $22,743,296, 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:

	2019			
	Level 1	Level 2	Level 3	Total
Equity Securities	$ 169,158,536	$ -	$ -	$ 169,158,536
Commingled Equity Funds	-	1,934,262,956	-	1,934,262,956
Commingled Bond Funds	-	146,780,534	-	146,780,534
Short-Term Investment Funds	-	145,511,239	-	145,511,239
Other Investments	-	92,982,236	-	92,982,236
Total Investments at Fair Value	$ 169,158,536	$ 2,319,536,965	$ -	$ 2,488,695,501

	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
Commingled Bond Funds	-	135,827,320	-	135,827,320
Short-Term Investment Funds	-	152,793,659	-	152,793,659
Other Investments	-	86,686,090	-	86,686,090
Total Investments at Fair Value	$ 154,013,640	$ 2,033,311,094	$ -	$ 2,187,324,734

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, 2019 and 2018 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.

NOTE 7 TAX STATUS (CONTINUED)

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 2019, we have assessed the likelihood of counterparty default as remote.

NOTE 9 NONEXEMPT TRANSACTION

The Company failed to remit employee 401(k) deferral contributions for one bonus payroll during 2019 within the timeframe prescribed by the Department of Labor. These are deemed prohibited transactions in accordance with ERISA and the Internal Revenue Code. The Employer will correct the prohibited transaction by depositing the lost earnings.

TE CONNECTIVITY RETIREMENT SAVINGS AND INVESTMENT PLAN
SCHEDULE H – LINE 4a SCHEDULE OF DELINQUENT PARTICPIANT CONTRIBUTIONS
EIN 23-0332575, PLAN 008
YEAR ENDED DECEMBER 31, 2019

Participant Contributions Transferred Late to Plan	Total that Constitute Nonexempt Prohibited Transactions			Total Fully Corrected under VFCP and PTE 2002-51
	Contributions Not Corrected	Contributions Corrected Outside VFCP	Contributions Pending Correction in VFCP	
2019 Check here if Late Participant Loan Repayments are Included ☐ Yes	$ 5,334	$ -	$ -	$ -

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, 2019

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							
AFTERPAY LIMITED SEDOL: BF5L8B9							
2,769.00	29.2800000	0.00	56,992.60	61,303.57	- 5,593.04	1,282.07	- 4,310.97
ALTIUM NPV SEDOL: 6167697							
7,517.00	34.7200000	0.00	183,463.10	177,212.22	7,539.74	- 1,288.86	6,250.88
ARISTOCRAT LEISURE NPV SEDOL: 6253983 ALL AU							
14,235.00	33.6700000	0.00	336,918.65	295,268.70	29,323.29	12,326.66	41,649.95
ASX LTD NPV SEDOL: 6129222 ASX AU							
3,859.00	78.4100000	0.00	212,701.57	179,532.14	37,189.27	- 4,019.84	33,169.43
BHP GROUP LIMITED SEDOL: 6144690 BHP AU							
32,951.00	38.9200000	0.00	901,500.33	710,660.54	227,315.06	- 36,475.27	190,839.79
BLUESCOPE STEEL NPV SEDOL: 6533232							
15,060.00	15.0600000	0.00	159,431.60	139,954.92	15,926.17	3,550.51	19,476.68
BORAL LIMITED NPV SEDOL: 6218670							
97,469.00	4.4800000	0.00	306,950.95	324,396.13	- 29,755.24	12,310.06	- 17,445.18

Asset Detail - Base Currency

Description/Asset 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							
BRAMBLES LTD NPV SEDOL: B1FJ0C0							
15,736.00	11.7200000	0.00	129,642.21	134,283.17	- 1,817.10	- 2,823.86	- 4,640.96
CLOVER CORP NPV SEDOL: 6186421							
35,563.00	2.7000000	0.00	67,497.33	72,172.90	- 8,309.83	3,634.26	- 4,675.57
COMPUTERSHARE LTD NPV SEDOL: 6180412							
5,371.00	16.7800000	0.00	63,353.64	40,789.62	26,217.18	- 3,653.16	22,564.02
CROWN RESORTS LIMITED SEDOL: B29LCJ0							
7,981.00	12.0100000	0.00	67,379.03	65,639.76	- 832.17	2,571.44	1,739.27
FLEXIGROUP LIMITED NPV SEDOL: B1L2QW5							
7,913.00	1.8400000	0.00	10,234.90	12,576.15	- 1,800.23	- 541.02	- 2,341.25
FLIGHT CENTRE TRAVEL GROUP LTD SEDOL: 6352147							
6,479.00	44.0600000	0.00	200,667.45	177,393.05	18,599.34	4,675.06	23,274.40
IRESS LIMITED NPV SEDOL: 6297497							
11,379.00	13.0400000	0.00	104,305.25	113,413.65	- 10,711.89	1,603.49	- 9,108.40

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							
JUMBO INTERACTIVE NPV SEDOL: 6524474							
6,791.00	14.9100000	0.00	71,176.37	95,775.48	- 25,465.24	866.13	- 24,599.11
LINK ADMINISTRATIO NPV SEDOL: BYZBCY3							
10,785.00	5.8600000	0.00	44,426.51	58,424.56	- 14,273.61	275.56	- 13,998.05
LOVISA HLDGS LTD NPV SEDOL: BT9PVP0							
6,857.00	12.3700000	0.00	59,624.99	60,733.04	- 2,595.07	1,487.02	- 1,108.05
MAGELLAN FINANCIAL NPV SEDOL: B015YX4							
3,109.00	56.9500000	0.00	124,462.61	118,205.42	5,265.22	991.97	6,257.19
MYER HOLDINGS LTD NPV SEDOL: B50YPZ6							
85,843.00	0.4800000	0.00	28,964.80	35,241.73	- 7,139.80	862.87	- 6,276.93
REA GROUP LIMITED NPV SEDOL: 6198578							
2,468.00	103.6000000	0.00	179,733.64	174,240.65	- 1,065.63	6,558.62	5,492.99
RIO TINTO LIMITED NPV SEDOL: 6220103 RIO.AU							
13,917.00	100.4000000	0.00	982,208.76	906,827.74	58,270.05	17,110.97	75,381.02

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							
SCENTRE GROUP SEDOL: BLZH0Z7							
47,995.00	3.8300000	0.00	129,216.87	130,199.34	- 6,083.04	5,100.57	- 982.47
SEEK LIMITED NPV SEDOL: B0767Y3							
13,000.00	22.5500000	0.00	206,069.80	182,083.52	15,840.76	8,145.52	23,986.28
TABCORP HOLDINGS LTD NPV SEDOL: 6873262							
25,072.00	4.5300000	0.00	79,838.37	83,173.31	- 5,358.98	2,024.04	- 3,334.94
VITA GROUP LIMITED NPV SEDOL: B0LX4B6							
70,060.00	1.1900000	0.00	58,605.93	77,348.85	- 19,495.90	752.98	- 18,742.92
WESFARMERS LTD NPV SEDOL: 6948836							
12,543.00	41.4000000	0.00	365,028.04	338,963.47	18,421.92	7,642.65	26,064.57
Total AUD		0.00	5,130,395.30	4,765,813.63	319,611.23	44,970.44	364,581.67
Australia - USD							
ADR BRAMBLES LTD SPONSORED ADR SEDOL: BYM1B61							
11,400.00	16.5100000	0.00	188,214.00	194,942.03	- 6,728.03	0.00	- 6,728.03

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							
ADR FORTESCUE METALS GROUP LTD SPONSORED ADR SEDOL: B7JPRC5							
15,200.00	14.9300000	0.00	226,936.00	189,459.43	37,476.57	0.00	37,476.57
ADR RIO TINTO PLC SPONSORED ADR SEDOL: 2740434 RIO							
10,593.00	59.3600000	0.00	628,800.48	575,871.59	52,928.89	0.00	52,928.89
Total USD		0.00	1,043,950.48	960,273.05	83,677.43	0.00	83,677.43
Total Australia		0.00	6,174,345.78	5,726,086.68	403,288.66	44,970.44	448,259.10
Austria - EUR							
ANDRITZ AG NPV (BR) SEDOL: B1WVF68							
3,919.00	38.4000000	0.00	168,924.59	169,424.76	- 3,162.40	2,662.23	- 500.17
Total EUR		0.00	168,924.59	169,424.76	- 3,162.40	2,662.23	- 500.17
Total Austria		0.00	168,924.59	169,424.76	- 3,162.40	2,662.23	- 500.17

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
Equities							
Common stock							
Belgium - EUR							
AGEAS NPV SEDOL: B86S2N0 AGS.BB							
5,255.00	52.6800000	0.00	310,745.53	266,731.75	42,580.37	1,433.41	44,013.78
UCB NPV SEDOL: 5596991 UCB BB							
3,158.00	70.9000000	0.00	251,330.25	285,325.71	- 24,428.89	- 9,566.57	- 33,995.46
UMICORE NPV SEDOL: BF44466							
7,645.00	43.3600000	0.00	372,094.42	332,383.06	35,588.24	4,123.12	39,711.36
Total EUR		0.00	934,170.20	884,440.52	53,739.72	- 4,010.04	49,729.68
Total Belgium		0.00	934,170.20	884,440.52	53,739.72	- 4,010.04	49,729.68
Brazil - BRL							
AES TIETE ENERGIA UNITS (1 COM & 4 PRF) SEDOL: BZ8W2L7							
37,017.00	16.0700000	870.47	147,876.60	112,196.04	42,846.17	- 7,165.61	35,680.56
BCO DO BRASIL SA COM NPV SEDOL: 2328595 BBAS3 BZ							
12,300.00	52.8200000	0.00	161,504.96	75,416.29	96,784.91	- 10,696.24	86,088.67

Asset Detail - Base Currency

Description/Asset 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							
B3 SA COM NPV SEDOL: BG36ZK1 B3SA3 BZ							
22,600.00	42.9700000	0.00	241,410.50	135,666.54	131,352.15	- 25,608.19	105,743.96
CIA PARANAENSE DE COM NPV SEDOL: 2192831							
4,300.00	69.1000000	2,037.38	73,863.33	53,820.68	22,924.53	- 2,881.88	20,042.65
DIRECIONAL ENGENHA COM NPV SEDOL: B59VLC7							
22,800.00	15.0000000	0.00	85,017.53	53,644.47	35,539.05	- 4,165.99	31,373.06
INTL MEAL CO ALMNT COM NPV SEDOL: BWNH4X2							
47,300.00	8.4000000	0.00	98,769.48	100,596.74	- 3,240.17	1,412.91	- 1,827.26
PETROBRAS DISTR COM NPV SEDOL: 2683777							
21,200.00	30.0700000	2,077.60	158,471.67	128,396.97	35,160.21	- 5,085.51	30,074.70
PORTO SEGURO SA COM NPV SEDOL: B0498T7							
0.00	0.0000000	1,449.50	0.00	0.00	0.00	0.00	0.00
SER EDUCACIONAL S NPV SEDOL: BFH4PZ9							
16,100.00	27.7500000	0.00	111,063.46	84,422.06	29,840.79	- 3,199.39	26,641.40

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							
YDUQS PARTICIPAC COM NPV SEDOL: BJGV3C2							
13,600.00	47.5000000	0.00	160,588.66	104,710.69	52,456.33	3,421.64	55,877.97
Total BRL		6,434.95	1,238,566.19	848,870.48	443,663.97	- 53,968.26	389,695.71
Total Brazil		6,434.95	1,238,566.19	848,870.48	443,663.97	- 53,968.26	389,695.71
Canada - CAD							
FIRST QUANTUM MINERALS LTD COM NPV SEDOL: 2347608 FM CN							
17,402.00	13.1700000	0.00	176,737.49	171,494.97	1,796.57	3,445.95	5,242.52
GILDAN ACTIVEWEAR COM NPV SEDOL: 2254645 GIL.CN							
341.00	38.3900000	0.00	10,095.23	11,985.45	- 2,106.50	216.28	- 1,890.22
KINROSS GOLD CORP COM SEDOL: B03Z841							
90,100.00	6.1600000	0.00	428,005.40	406,369.32	11,075.33	10,560.75	21,636.08
KIRKLAND LAKE GOLD COM NPV SEDOL: BD4G349							
10,804.00	57.2400000	653.46	476,900.68	449,653.94	21,916.97	5,329.77	27,246.74

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							
MAGNA INTL INC COM NPV SEDOL: 2554475 MG CN							
10,100.00	71.2000000	0.00	554,555.62	555,617.07	- 14,034.27	12,972.82	- 1,061.45
PIZZA PIZZA RTY CO COM NPV SEDOL: B8FP6T6							
6,700.00	9.7700000	368.39	50,479.28	52,934.55	- 3,853.39	1,398.12	- 2,455.27
SUN LIFE FINL INC COM NPV SEDOL: 2566124							
2,400.00	59.2100000	0.00	109,584.73	107,054.07	74.63	2,456.03	2,530.66
TECK RESOURCES LTD CLASS'B'SUB-VTG COM NPV SEDOL: 2879327 TCK/B CN							
700.00	22.5200000	0.00	12,156.55	14,128.86	- 2,397.25	424.94	- 1,972.31
Total CAD		1,021.85	1,818,514.98	1,769,238.23	12,472.09	36,804.66	49,276.75
Canada - USD							
CGI INC COM STOCK SEDOL: BJ2L553							
5,489.00	83.7100000	0.00	459,484.19	391,787.93	67,696.26	0.00	67,696.26
TECK RESOURCES LIMITED SEDOL: 2124533							
3,884.00	17.3700000	0.00	67,465.08	89,015.16	- 21,550.08	0.00	- 21,550.08

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							
Total USD		0.00	526,949.27	480,803.09	46,146.18	0.00	46,146.18
Total Canada		1,021.85	2,345,464.25	2,250,041.32	58,618.27	36,804.66	95,422.93
China - HKD							
AGRICULTURAL BANK OF CHINA CMN STK SEDOL: B60LZR6 HK1288							
600,000.00	3.4300000	0.00	264,123.82	262,867.66	- 473.96	1,730.12	1,256.16
BANK OF CHINA LTD H CNY1 SEDOL: B154564 3988 HK							
222,000.00	3.3300000	0.00	94,876.67	91,299.86	3,065.34	511.47	3,576.81
BANK OF COMMUNICATIONS CO 'H' SEDOL: B0B8Z29 3328 HK							
463,000.00	5.5400000	0.00	329,194.79	452,770.96	- 121,297.52	- 2,278.65	- 123,576.17
CHINA BLUECHEMICAL LTD H SHS SEDOL: B1DN3X6							
170,000.00	1.9200000	0.00	41,890.19	60,819.28	- 19,379.08	449.99	- 18,929.09
CHINA CITIC BANK CORPORATION LTD HCNY1 SEDOL: B1W0JF2 998 HK							
748,000.00	4.6700000	0.00	448,312.33	444,100.34	946.13	3,265.86	4,211.99

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							
CHINA EVERBRIGHT B 'H'CNY1 SEDOL: B5NRRJ0 6818 HK							
142,000.00	3.6200000	0.00	65,971.92	63,307.76	2,277.41	386.75	2,664.16
CHINA MINSHENG BAN 'H'CNY1 SEDOL: B57JY24 1988 HK							
286,500.00	5.8900000	0.00	216,571.91	214,303.43	835.53	1,432.95	2,268.48
CHINA PETROLEUM & CHEMICAL CORP CNY1'H'SHS SEDOL: 6291819 386 HK							
654,000.00	4.6900000	0.00	393,652.30	476,144.88	- 83,251.00	758.42	- 82,492.58
CHINA YONGDA AUTOMOBILES SER COM SEDOL: B8F2T65							
107,500.00	7.1000000	0.00	97,955.54	83,303.58	14,278.84	373.12	14,651.96
CSC FINANCIAL CO LTD 'H' CNY1 SEDOL: BDFF8H3							
113,500.00	6.7200000	0.00	97,887.52	83,902.46	13,725.01	260.05	13,985.06
GF SECURITIES CO LTD H SEDOL: BW4NKK8							
116,000.00	9.4900000	0.00	141,281.86	174,693.76	- 34,706.67	1,294.77	- 33,411.90
INDUSTRIAL & COMMERCIAL BANK CHINA 'H' SEDOL: B1G1QD8 1398 HK							
469,000.00	6.0000000	0.00	361,148.90	315,645.18	43,587.82	1,915.90	45,503.72

Asset Detail - Base Currency

Description/Asset 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	3.9100000	0.00	240,868.61	308,913.69	- 68,569.20	524.12	- 68,045.08
PICC PROPERTY & CA 'H'CNY1 SEDOL: 6706250 2328 HK							
114,000.00	9.3900000	0.00	137,382.89	134,048.35	2,985.31	349.23	3,334.54
THE PEOPLE S INSUR 'H'CNY1 SEDOL: B8RZJZ1 1339 HK							
663,000.00	3.2400000	0.00	275,689.83	256,461.18	17,752.44	1,476.21	19,228.65
WEIQIAO TEXTILE CO 'H'CNY1 SEDOL: 6684594							
123,500.00	2.2600000	0.00	35,820.99	44,399.69	- 8,886.12	307.42	- 8,578.70
XINHUA WINSHARE PU 'H'CNY1 SEDOL: B1XCJB3							
132,000.00	5.8600000	0.00	99,273.60	86,452.29	12,259.89	561.42	12,821.31
XINYI SOLAR HLDGS HKD0.10 SEDOL: BGQYNN1							
396,000.00	5.5300000	0.00	281,049.31	213,825.23	65,672.21	1,551.87	67,224.08
Total HKD		0.00	3,622,952.98	3,767,259.58	- 159,177.62	14,871.02	- 144,306.60

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
Equities							
Common stock							
China - USD							
ADR BANK CHINA LTD ADR ADR SEDOL: B3F2FD9 BACHY							
33,359.00	10.6300000	0.00	354,606.17	351,075.46	3,530.71	0.00	3,530.71
ADR CHINA SHENHUA ENERGY CO LTD ADR SEDOL: B3DTQB7							
6,909.00	8.3300000	0.00	57,551.97	63,380.81	- 5,828.84	0.00	- 5,828.84
ADR PETROCHINA CO LTD SPONSORED ADR SEDOL: 2568841							
12.00	50.3300000	0.00	603.96	822.54	- 218.58	0.00	- 218.58
ADR XINYUAN REAL ESTATE CO LTD SPONSOREDADR SEDOL: B29TR88							
18,200.00	3.7800000	1,820.00	68,796.00	71,352.17	- 2,556.17	0.00	- 2,556.17
Total USD		1,820.00	481,558.10	486,630.98	- 5,072.88	0.00	- 5,072.88
Total China		1,820.00	4,104,511.08	4,253,890.56	- 164,250.50	14,871.02	- 149,379.48
Denmark - DKK							
A.P. MOLLER-MAERSK SER'B'DKK1000 SEDOL: 4253048							
85.00	9,608.0000000	0.00	122,679.89	90,833.82	30,745.61	1,100.46	31,846.07

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							
DANSKE BANK A/S DKK10 SEDOL: 4588825 DANSKE.DC							
25,299.00	107.8000000	0.00	409,678.86	361,058.55	45,093.30	3,527.01	48,620.31
NOVO-NORDISK AS DKK0.2 SERIES'B' SEDOL: BHC8X90							
10,016.00	386.6500000	0.00	581,746.49	548,249.42	80,501.11	- 47,004.04	33,497.07
PER AARSLEFF HLDNG SER'B'DKK2 SEDOL: BYMM001							
1,445.00	214.5000000	0.00	46,560.39	49,886.69	- 4,323.74	997.44	- 3,326.30
SIM CORP SEDOL: BBCR9N1							
1,726.00	757.5000000	0.00	196,401.53	170,841.65	25,666.53	- 106.65	25,559.88
VESTAS WIND SYSTEM DKK1 SEDOL: 5964651							
725.00	673.2000000	0.00	73,316.81	58,179.64	14,581.33	555.84	15,137.17
Total DKK		0.00	1,430,383.97	1,279,049.77	192,264.14	- 40,929.94	151,334.20
Denmark - USD							
ADR CARLSBERG AS SPONSORED ADR SEDOL: B620WP8 CABGY							
16,700.00	29.7900000	0.00	497,493.00	411,012.69	86,480.31	0.00	86,480.31

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							
Common stock							
ADR COLOPLAST A/S ADR SEDOL: B3WT4T2							
8,998.00	12.3900000	0.00	111,485.22	104,085.53	7,399.69	0.00	7,399.69
ADR PANDORA A/S SPON ADR EACH REP 0.25 ORD SEDOL: BDZPJR0 PANDY							
2,300.00	10.8550000	0.00	24,966.50	20,199.71	4,766.79	0.00	4,766.79
Total USD		0.00	633,944.72	535,297.93	98,646.79	0.00	98,646.79
Total Denmark		0.00	2,064,328.69	1,814,347.70	290,910.93	- 40,929.94	249,980.99
Finland - EUR							
NOKIA OYJ EUR0.06 SEDOL: 5902941 NOKIA.							
50,869.00	3.2960000	0.00	188,203.11	183,125.11	3,634.31	1,443.69	5,078.00
ORIOLA OYJ SER'B'NPV SEDOL: B17NY95							
16,320.00	2.0250000	0.00	37,096.38	39,686.00	- 3,355.41	765.79	- 2,589.62
OUTOKUMPU OYJ SER'A'NPV SEDOL: 4665148							
38,547.00	2.8060000	0.00	121,412.85	96,172.25	23,228.80	2,011.80	25,240.60

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
Equities							
Common stock							
TOKMANNI GROUP OYJ NPV SEDOL: BD3CWG3							
4,075.00	12.6200000	0.00	57,726.25	39,664.72	18,323.04	- 261.51	18,061.53
WARTSILA EUR3.50 SEDOL: 4525189 WRT1V.							
14,901.00	9.8500000	0.00	164,754.79	165,264.37	- 1,807.97	1,298.39	- 509.58
Total EUR		0.00	569,193.38	523,912.45	40,022.77	5,258.16	45,280.93
Total Finland		0.00	569,193.38	523,912.45	40,022.77	5,258.16	45,280.93
France - EUR							
AIR FRANCE - KLM EUR8.50 SEDOL: 4916039							
12,526.00	9.9240000	0.00	139,535.77	125,161.28	12,472.78	1,901.71	14,374.49
AXA EUR2.29 SEDOL: 7088429 CS.FP							
10,673.00	25.1100000	0.00	300,828.94	262,779.91	48,766.14	- 10,717.11	38,049.03
CIE DE ST-GOBAIN EUR4 SEDOL: 7380482							
3,266.00	36.5000000	0.00	133,812.12	132,803.48	- 79.48	1,088.12	1,008.64

Asset Detail - Base Currency

Description/Asset 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							
DASSAULT SYSTEMES EUR0.50 SEDOL: 5330047 DSY FP							
537.00	146.5500000	0.00	88,337.78	70,268.35	22,290.55	- 4,221.12	18,069.43
EDENRED EUR2 SEDOL: B62G1B5							
2,227.00	46.1000000	0.00	115,241.14	63,465.86	58,392.05	- 6,616.77	51,775.28
L'OREAL EUR0.20 SEDOL: 4057808 OR FP							
2,303.00	264.0000000	0.00	682,471.09	423,183.85	246,095.48	13,191.76	259,287.24
MICHELIN (CGDE) EUR2 SEDOL: 4588364 ML FP							
1,337.00	109.1000000	0.00	163,735.39	124,272.47	49,704.01	- 10,241.09	39,462.92
RENAULT SA EUR3.81 SEDOL: 4712798							
1,463.00	42.1800000	0.00	69,268.74	109,078.17	- 37,885.91	- 1,923.52	- 39,809.43
SANOFI EUR2 SEDOL: 5671735 SAN FP							
2,775.00	89.6200000	0.00	279,160.73	248,371.74	33,186.54	- 2,397.55	30,788.99
SCHNEIDER ELECTRIC EUR4.00 SEDOL: 4834108 SU FP							
5,377.00	91.5000000	0.00	552,265.01	409,638.23	181,810.86	- 39,184.08	142,626.78

Asset Detail - Base Currency

Description/Asset 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							
STMICROELECTRONICS EUR1.04 SEDOL: 5962332							
23,843.00	23.9700000	0.00	641,527.58	368,963.21	279,903.21	- 7,338.84	272,564.37
Total EUR		0.00	3,166,184.29	2,337,986.55	894,656.23	- 66,458.49	828,197.74
France - USD							
ADR VIVENDI SA ADR SEDOL: B3S1WL0							
1,700.00	28.9500000	0.00	49,215.00	44,057.43	5,157.57	0.00	5,157.57
ARCELORMITTAL LUXEMBOURG N Y REGISTRY SHS NEW 2017 N Y REGISTRY SHS NEW 2017 SEDOL: BD4H9V1							
9,860.00	17.5400000	0.00	172,944.40	180,821.39	- 7,876.99	0.00	- 7,876.99
Total USD		0.00	222,159.40	224,878.82	- 2,719.42	0.00	- 2,719.42
Total France		0.00	3,388,343.69	2,562,865.37	891,936.81	- 66,458.49	825,478.32
Germany - EUR							
ADIDAS AG SEDOL: 4031976 ADS GR							
1,876.00	289.8000000	0.00	610,263.80	428,279.90	211,627.87	- 29,643.97	181,983.90

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
Equities							
Common stock							
ALLIANZ SE NPV(REGD)(VINKULIERT) SEDOL: 5231485							
2,993.00	218.4000000	0.00	733,746.00	650,467.34	89,673.07	- 6,394.41	83,278.66
BAYER AG NPV (REGD) SEDOL: 5069211 BAYN GR							
14,151.00	72.8100000	0.00	1,156,550.39	1,142,233.24	23,626.15	- 9,309.00	14,317.15
CONTINENTAL AG ORD NPV SEDOL: 4598589 CON.GR							
2,207.00	115.2600000	0.00	285,540.26	592,775.97	- 273,259.62	- 33,976.09	- 307,235.71
COVESTRO AG NPV SEDOL: BYTBWY9							
6,392.00	41.4500000	0.00	297,404.61	564,691.09	- 245,066.71	- 22,219.77	- 267,286.48
DEUTSCHE BOERSE AG NPV(REGD) SEDOL: 7021963 DB1.GR							
367.00	140.1500000	0.00	57,735.85	40,069.74	17,813.36	- 147.25	17,666.11
DEUTSCHE TELEKOM NPV(REGD) SEDOL: 5842359 DTE.GR							
27,188.00	14.5700000	0.00	444,655.03	465,673.09	- 21,254.98	236.92	- 21,018.06
E.ON SE NPV SEDOL: 4942904 EOAN.G							
4,463.00	9.5240000	0.00	47,712.55	46,887.22	1,869.88	- 1,044.55	825.33

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
Equities							
Common stock							
FRAPORT (FRANKFURT AIRPORT SERVICES) NPV SEDOL: 7107551							
4,411.00	75.7800000	0.00	375,213.15	379,484.73	- 9,119.37	4,847.79	- 4,271.58
HUGO BOSS AG SEDOL: B88MHC4							
1,660.00	43.2600000	0.00	80,608.53	68,290.07	11,240.08	1,078.38	12,318.46
INFINEON TECHNOLOG ORD NPV (REGD) SEDOL: 5889505							
12,404.00	20.3100000	0.00	282,786.11	234,752.18	45,827.19	2,206.74	48,033.93
SAP SE SEDOL: 4846288 SAP GR							
4,547.00	120.3200000	0.00	614,114.25	485,821.25	172,536.86	- 44,243.86	128,293.00
SIEMENS AG NPV(REGD) SEDOL: 5727973 SIE GR							
5,566.00	116.5400000	0.00	728,122.77	668,407.32	75,267.49	- 15,552.04	59,715.45
WIRECARD AG NPV SEDOL: 7508927							
1,239.00	107.5000000	0.00	149,508.60	166,505.11	- 19,160.29	2,163.78	- 16,996.51
Total EUR		0.00	5,863,961.90	5,934,338.25	81,620.98	- 151,997.33	- 70,376.35

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							
Germany - USD							
ADR CONTINENTAL AG SPONSORED ADR ISIN #US2107712000 SEDOL: 2219677 CTTAY							
2,600.00	12.8250000	0.00	33,345.00	33,801.48	- 456.48	0.00	- 456.48
ADR DEUTSCHE LUFTHANSA A G SPONSORED SEDOL: 2537595							
7,200.00	18.1500000	0.00	130,680.00	153,651.65	- 22,971.65	0.00	- 22,971.65
Total USD		0.00	164,025.00	187,453.13	- 23,428.13	0.00	- 23,428.13
Total Germany		0.00	6,027,986.90	6,121,791.38	58,192.85	- 151,997.33	- 93,804.48
Greece - EUR							
AEGEAN AIRLINES SA SHS SEDOL: B1ZBHG9							
8,671.00	8.4000000	0.00	81,758.87	80,824.63	215.05	719.19	934.24
HELLENIC EXCHANGE EUR0.58 SEDOL: 4108278							
33,355.00	4.6350000	0.00	173,539.00	171,948.17	335.00	1,255.83	1,590.83
JUMBO SA EUR0.88 SEDOL: 7243530							
3,049.00	18.5500000	0.00	63,487.43	58,574.75	3,982.33	930.35	4,912.68

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							
NATL BK OF GREECE SEDOL: BG087C6							
38,084.00	3.0200000	0.00	129,102.87	121,994.13	5,784.92	1,323.82	7,108.74
OPAP(ORG OF FOOTB) EUR0.30 (CR) SEDOL: 7107250							
43,525.00	11.5900000	0.00	566,250.52	479,511.52	77,837.28	8,901.72	86,739.00
TERNA ENERGY SA EUR0.30 SEDOL: B28XVV2							
9,473.00	7.6600000	0.00	81,452.18	58,011.37	26,947.58	- 3,506.77	23,440.81
Total EUR		0.00	1,095,590.87	970,864.57	115,102.16	9,624.14	124,726.30
Total Greece		0.00	1,095,590.87	970,864.57	115,102.16	9,624.14	124,726.30
Hong Kong - HKD							
SHUN TAK HLDGS NPV SEDOL: 6806633							
146,000.00	3.7200000	0.00	69,704.05	61,564.82	7,820.81	318.42	8,139.23
SUNLIGHT REAL EST NPV REIT SEDOL: B1KR438							
119,000.00	5.0400000	0.00	76,973.23	50,991.96	26,246.75	- 265.48	25,981.27

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
Equities							
Common stock							
TECHTRONIC INDUSTR NPV SEDOL: B0190C7 669 HK							
15,500.00	63.5500000	0.00	126,418.16	113,328.69	12,365.88	723.59	13,089.47
VTECH HOLDINGS LTD COMSTK SEDOL: 6928560							
16,000.00	77.0000000	0.00	158,114.94	146,671.18	10,466.81	976.95	11,443.76
WH GROUP LIMITED COMSTK SEDOL: BLLHKZ1							
134,500.00	8.0500000	0.00	138,956.98	102,674.27	36,702.41	- 419.70	36,282.71
YUE YUEN INDL HLDG HKD0.25 SEDOL: 6586537							
19,000.00	23.0000000	0.00	56,084.60	59,034.70	- 3,382.71	432.61	- 2,950.10
Total HKD		0.00	626,251.96	534,265.62	90,219.95	1,766.39	91,986.34
Hong Kong - USD							
ADR LENOVO GROUP LTD SPONSORED ADR SEDOL: 2249265 LNVGY							
4,900.00	13.3800000	0.00	65,562.00	73,551.46	- 7,989.46	0.00	- 7,989.46
MELCO RESORTS & ENTERTAINMENT LIMITED SEDOL: B1KYHF2							
15,000.00	24.1700000	0.00	362,550.00	353,758.95	8,791.05	0.00	8,791.05

Asset Detail - Base Currency

Description/Asset 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	428,112.00	427,310.41	801.59	0.00	801.59
Total Hong Kong		0.00	1,054,363.96	961,576.03	91,021.54	1,766.39	92,787.93
India - USD							
GENPACT LIMITED COM STK USD0.01 SEDOL: B23DBK6							
63,037.00	42.1700000	0.00	2,658,270.29	1,606,898.76	1,051,371.53	0.00	1,051,371.53
Total USD		0.00	2,658,270.29	1,606,898.76	1,051,371.53	0.00	1,051,371.53
Total India		0.00	2,658,270.29	1,606,898.76	1,051,371.53	0.00	1,051,371.53
Israel - ILS							
BK LEUMI LE ISRAEL ILS1 SEDOL: 6076425							
19,192.00	25.1400000	0.00	139,689.31	66,371.15	68,800.24	4,517.92	73,318.16
MAYTRONICS LTD ILS0.1 SEDOL: B034DS7							
2,265.00	28.8500000	0.00	18,918.72	15,392.58	2,957.66	568.48	3,526.14
Total ILS		0.00	158,608.03	81,763.73	71,757.90	5,086.40	76,844.30

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							
Israel - USD							
CAESARSTONE LTD SEDOL: B796245							
2,700.00	15.0700000	0.00	40,689.00	41,378.07	- 689.07	0.00	- 689.07
CHECK PT SOFTWARE TECHNOLOGIES ORDILS.01 SEDOL: 2181334 CHKP							
1,600.00	110.9600000	0.00	177,536.00	179,271.81	- 1,735.81	0.00	- 1,735.81
Total USD		0.00	218,225.00	220,649.88	- 2,424.88	0.00	- 2,424.88
Total Israel		0.00	376,833.03	302,413.61	69,333.02	5,086.40	74,419.42
Italy - EUR							
ASSIC GENERALI SPA EUR1 SEDOL: 4056719							
22,416.00	18.3950000	0.00	462,854.30	388,461.39	87,480.81	- 13,087.90	74,392.91
CNH INDUSTRIAL NV COM EUR0.01 SEDOL: BDSV2V0							
14,138.00	9.7900000	0.00	155,366.39	144,571.35	10,407.61	387.43	10,795.04
ENEL SPA EUR1 SEDOL: 7144569 ENEL IM							
79,254.00	7.0720000	0.00	629,143.68	429,987.41	204,761.28	- 5,605.01	199,156.27

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
Equities							
Common stock							
FIAT CHRYSLER AUTOMOBILES NV SEDOL: BRJFWP3							
23,702.00	13.1940000	0.00	351,032.94	310,915.36	33,674.71	6,442.87	40,117.58
RCS MEDIAGROUP NPV SEDOL: BBD8096							
100,236.00	1.0080000	0.00	113,415.04	101,617.00	10,252.53	1,545.51	11,798.04
TELECOM ITALIA SPA DI RISP NPV SEDOL: 7634402							
159,992.00	0.5458000	0.00	98,020.79	84,563.87	14,733.13	- 1,276.21	13,456.92
TELECOM ITALIA SPA NPV SEDOL: 7634394 TIT IM							
324,332.00	0.5564000	0.00	202,564.49	189,380.65	18,330.05	- 5,146.21	13,183.84
UNICREDIT SPA NPV SEDOL: BYMXPS7							
24,026.00	13.0200000	0.00	351,138.83	314,875.77	41,497.73	- 5,234.67	36,263.06
UNIEURO SPA NPV SEDOL: BDCVSL8							
13,249.00	13.4000000	0.00	199,284.86	213,626.70	- 15,048.36	706.52	- 14,341.84
Total EUR		0.00	2,562,821.32	2,177,999.50	406,089.49	- 21,267.67	384,821.82
Total Italy		0.00	2,562,821.32	2,177,999.50	406,089.49	- 21,267.67	384,821.82

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							
Japan - HKD							
DYNAM JAPAN HLDGS NPV SEDOL: B74FH64							
64,000.00	10.1800000	3,548.35	83,616.11	82,011.56	1,074.99	529.56	1,604.55
Total HKD		3,548.35	83,616.11	82,011.56	1,074.99	529.56	1,604.55
Japan - JPY							
ADVANTEST CORP NPV SEDOL: 6870490							
2,700.00	6,160.0000000	0.00	153,043.48	103,211.94	49,909.57	- 78.03	49,831.54
ALPS ALPINE CO LTD SEDOL: 6021500							
8,200.00	2,492.0000000	0.00	188,032.21	177,563.18	11,400.34	- 931.31	10,469.03
ASTELLAS PHARMA NPV SEDOL: 6985383 4503 JP							
26,400.00	1,870.0000000	0.00	454,271.91	261,820.13	243,157.60	- 50,705.82	192,451.78
BROTHER INDUSTRIES NPV SEDOL: 6146500 6448 JP							
5,300.00	2,271.0000000	0.00	110,755.00	90,329.04	27,154.06	- 6,728.10	20,425.96
CAWACHI LIMITED NPV SEDOL: 6289784							
3,900.00	2,213.0000000	0.00	79,417.53	75,122.43	5,211.01	- 915.91	4,295.10

Asset Detail - Base Currency

Description/Asset 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							
200.00	22,000.0000000	0.00	40,487.69	43,456.92	- 3,577.69	608.46	- 2,969.23
CHUBU ELECTRIC POWER CO INC NPV SEDOL: 6195609							
6,700.00	1,541.5000000	0.00	95,036.12	102,580.90	- 8,757.73	1,212.95	- 7,544.78
DAI-ICHI LIFE HOLD NPV SEDOL: B601QS4							
17,100.00	1,816.5000000	0.00	285,826.09	332,544.58	- 59,746.93	13,028.44	- 46,718.49
DAITO TRUST CONST NPV SEDOL: 6250508 1878 JP							
500.00	13,480.0000000	0.00	62,019.78	64,352.06	- 2,385.56	53.28	- 2,332.28
EISAI CO NPV SEDOL: 6307200 4523 JP							
1,900.00	8,204.0000000	0.00	143,433.17	166,379.56	- 25,717.47	2,771.08	- 22,946.39
FERROTEC HOLDINGS NPV SEDOL: 6354273							
11,600.00	924.0000000	0.00	98,628.02	96,345.09	3,426.57	- 1,143.64	2,282.93
FUJITSU Y50 SEDOL: 6356945							
2,800.00	10,270.0000000	0.00	264,605.48	188,613.23	74,586.43	1,405.82	75,992.25

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							
FUNAI SOKEN HOLDINGS INC SEDOL: 6357368							
5,400.00	2,481.0000000	1,142.86	123,279.50	123,422.70	104.89	- 248.09	- 143.20
HINO MOTORS NPV SEDOL: 6428305							
2,000.00	1,162.0000000	0.00	21,384.86	21,738.55	- 1,180.29	826.60	- 353.69
HIROSE ELECTRIC NPV SEDOL: 6428725							
700.00	14,030.0000000	0.00	90,370.37	87,461.56	2,236.81	672.00	2,908.81
HITACHI HIGH-TEC NPV SEDOL: 6642804							
1,800.00	7,740.0000000	0.00	128,198.76	112,945.75	15,440.08	- 187.07	15,253.01
HITACHI NPV SEDOL: 6429104 JP6501							
11,000.00	4,626.0000000	0.00	468,240.17	326,631.34	134,490.69	7,118.14	141,608.83
HOYA CORP NPV SEDOL: 6441506 JP7741							
5,700.00	10,450.0000000	0.00	548,102.14	300,474.94	245,134.74	2,492.46	247,627.20
ITOCHU TECHNO-SOLUTIONS CORPORATION NPV SEDOL: 6200194							
3,500.00	3,075.0000000	0.00	99,033.82	86,937.50	12,264.31	- 167.99	12,096.32

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							
JSR CORP NPV SEDOL: 6470986							
4,600.00	2,012.0000000	0.00	85,164.02	75,390.71	10,276.26	- 502.95	9,773.31
KASAI KOGYO CO LTD NPV SEDOL: 6483962							
6,200.00	860.0000000	0.00	49,063.72	47,688.74	1,651.44	- 276.46	1,374.98
KURARAY CO NPV SEDOL: 6497662							
7,200.00	1,331.0000000	1,457.56	88,182.19	87,296.86	1,343.21	- 457.88	885.33
KYOCERA CORP NPV SEDOL: 6499260 6971 JP							
7,800.00	7,480.0000000	0.00	536,866.80	484,289.51	57,796.57	- 5,219.28	52,577.29
MIMASU SEMICONDUCT NPV SEDOL: 6594604							
7,000.00	2,199.0000000	1,030.60	141,642.51	89,656.94	51,094.56	891.01	51,985.57
MITSUBISHI HVY IND NPV SEDOL: 6597067							
2,500.00	4,248.0000000	0.00	97,722.57	107,941.17	- 9,553.13	- 665.47	- 10,218.60
MS&AD INS GP HLDGS NPV SEDOL: B2Q4CS1							
3,700.00	3,611.0000000	0.00	122,941.80	121,663.79	- 2,230.88	3,508.89	1,278.01

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							
NAGANO KEIKI CO NPV SEDOL: 6136125							
2,900.00	921.0000000	0.00	24,576.95	20,498.12	3,684.61	394.22	4,078.83
NET ONE SYSTEMS CO NPV SEDOL: 6036548							
2,300.00	2,797.0000000	0.00	59,195.77	60,253.27	- 2,119.25	1,061.75	- 1,057.50
NGK INSULATORS LTD NPV SEDOL: 6619507							
23,400.00	1,904.0000000	0.00	409,971.01	407,477.83	- 431.43	2,924.61	2,493.18
NIPPON TELEGRAPH & TELEPHONE CORP NPV SEDOL: 6641373 9432 JP							
12,800.00	2,757.0000000	0.00	324,726.02	277,097.45	37,641.69	9,986.88	47,628.57
NITTO DENKO CORP NPV SEDOL: 6641801							
2,000.00	6,180.0000000	0.00	113,733.61	106,272.67	6,712.85	748.09	7,460.94
NTT DATA CORP NPV SEDOL: 6125639							
10,700.00	1,467.0000000	0.00	144,438.92	123,270.13	16,926.51	4,242.28	21,168.79
OBIC CO LTD NPV SEDOL: 6136749							
700.00	14,760.0000000	0.00	95,072.46	85,237.77	9,168.01	666.68	9,834.69

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							
OMRON CORP NPV SEDOL: 6659428							
3,900.00	6,420.0000000	0.00	230,393.37	198,294.83	32,326.63	- 228.09	32,098.54
ORACLE CORP JAPAN NPV SEDOL: 6141680							
400.00	9,950.0000000	0.00	36,622.96	25,871.40	10,096.89	654.67	10,751.56
OTSUKA CORP NPV SEDOL: 6267058 4768 JP							
4,800.00	4,375.0000000	4,196.00	193,236.71	181,793.38	10,857.85	585.48	11,443.33
PANASONIC CORP SEDOL: 6572707							
37,400.00	1,029.5000000	0.00	354,297.68	387,857.17	- 40,303.46	6,743.97	- 33,559.49
RENESAS ELECTRONICS CORPORATION NPV SEDOL: 6635677							
13,600.00	750.0000000	0.00	93,857.83	89,436.75	4,569.22	- 148.14	4,421.08
SEKISUI CHEMICAL CO LTD NPV SEDOL: 6793821 4204 JP							
5,000.00	1,904.0000000	0.00	87,600.64	88,452.52	- 965.82	113.94	- 851.88
SFP HOLDINGS CO LT NPV SEDOL: BSN9YH4							
200.00	2,386.0000000	0.00	4,391.07	3,714.19	645.85	31.03	676.88

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							
SHIN-ETSU CHEMICAL NPV SEDOL: 6804585 S4063							
4,600.00	12,060.0000000	0.00	510,476.19	403,916.65	99,239.06	7,320.48	106,559.54
SHIONOGI & CO LTD NPV SEDOL: 6804682 JP4507							
4,600.00	6,767.0000000	0.00	286,433.86	247,811.49	30,458.90	8,163.47	38,622.37
SHOWA DENKO KK NPV SEDOL: 6805469							
400.00	2,899.0000000	294.46	10,670.35	11,247.37	- 613.25	36.23	- 577.02
SOMPO HOLDINGS INC SEDOL: B62G7K6 8630 JP							
3,100.00	4,300.0000000	0.00	122,659.31	121,020.84	1,493.69	144.78	1,638.47
SUMCO CORPORATION NPV SEDOL: B0M0C89							
5,000.00	1,826.0000000	460.09	84,011.96	82,202.40	1,851.16	- 41.60	1,809.56
SUMITOMO CORP NPV SEDOL: 6858946 8053 JP							
11,300.00	1,624.0000000	0.00	168,863.12	196,082.73	- 28,043.32	823.71	- 27,219.61
SUMITOMO DAINIPPON PHARMA CO LTD NPV SEDOL: 6250865 4506 JP							
11,000.00	2,130.0000000	0.00	215,596.96	274,003.07	- 63,316.27	4,910.16	- 58,406.11

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							
SUMITOMO METAL MINING CO LTD NPV SEDOL: 6858849							
10,700.00	3,544.0000000	0.00	348,937.66	342,625.34	6,233.50	78.82	6,312.32
SUNCORPORATION NPV SEDOL: 6507118							
2,100.00	1,710.0000000	0.00	33,043.48	16,052.94	16,522.27	468.27	16,990.54
T RAD CO LTD JPY50 SEDOL: 6899923							
2,700.00	2,054.0000000	0.00	51,031.06	56,871.73	- 6,560.24	719.57	- 5,840.67
TDK CORP NPV SEDOL: 6869302 JP6762							
500.00	12,390.0000000	0.00	57,004.83	53,315.74	3,752.87	- 63.78	3,689.09
TOA CORP NPV SEDOL: 6894434							
1,800.00	1,152.0000000	0.00	19,080.75	20,120.79	- 1,197.42	157.38	- 1,040.04
TOKIO MARINE HOLDINGS INC NPV SEDOL: 6513126 8766 JP							
600.00	6,119.0000000	0.00	33,783.30	27,739.90	5,713.49	329.91	6,043.40
TOKYO ELEC POWER H NPV SEDOL: 6895404							
13,800.00	467.0000000	0.00	59,301.59	65,156.39	- 7,815.34	1,960.54	- 5,854.80

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
Equities							
Common stock							
TOKYO ELECTRON NPV SEDOL: 6895675							
1,600.00	23,925.0000000	0.00	352,242.93	277,728.12	76,031.18	- 1,516.37	74,514.81
TOYODA GOSEI NPV SEDOL: 6900557 T7282							
8,200.00	2,745.0000000	0.00	207,122.15	207,092.79	- 1,590.41	1,619.77	29.36
WEST JAPAN RAILWAY NPV SEDOL: 6957995 JP9021							
2,100.00	9,441.0000000	0.00	182,434.78	144,621.49	30,793.48	7,019.81	37,813.29
YAMAHA MOTOR CO NPV SEDOL: 6985264							
3,400.00	2,203.0000000	1,407.87	68,922.94	72,208.29	- 3,272.15	- 13.20	- 3,285.35
YASKAWA ELEC CORP NPV SEDOL: 6986041 Y6506							
100.00	4,170.0000000	0.00	3,837.13	3,709.63	129.89	- 2.39	127.50
YOKOGAWA ELECTRIC NPV SEDOL: 6986427							
3,700.00	1,929.0000000	0.00	65,675.64	62,633.55	1,641.58	1,400.51	3,042.09
YOKOWO CO LTD NPV SEDOL: 6986728							
4,500.00	3,245.0000000	0.00	134,368.53	124,492.27	10,597.96	- 721.70	9,876.26
Total JPY		9,989.44	9,763,363.23	8,642,040.12	1,094,390.24	26,932.87	1,121,323.11

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							
Japan - USD							
ADR EAST JAPAN RY CO ADR SEDOL: B2R8S40 EJPRY							
8,300.00	14.9900000	0.00	124,417.00	121,816.70	2,600.30	0.00	2,600.30
ADR HITACHI LTD A.D.R. FOR 10 COM SEDOL: 2428901 HTHIY							
1,300.00	84.4300000	0.00	109,759.00	70,346.52	39,412.48	0.00	39,412.48
ADR SEIKO EPSON CORP UNSPONSORED ADR ADR SEDOL: 2328186							
19,546.00	7.4800000	0.00	146,204.08	150,342.46	- 4,138.38	0.00	- 4,138.38
Total USD		0.00	380,380.08	342,505.68	37,874.40	0.00	37,874.40
Total Japan		13,537.79	10,227,359.42	9,066,557.36	1,133,339.63	27,462.43	1,160,802.06
Korea, Republic of - KRW							
DAESANG HOLDINGS C KRW1000 SEDOL: B0H1MC1							
15,779.00	6,740.0000000	2,022.10	91,962.87	115,263.12	- 20,060.98	- 3,239.27	- 23,300.25
DONGWON DEVMT KRW500 SEDOL: 6270733							
23,403.00	4,085.0000000	2,920.19	82,667.87	82,830.37	1,842.99	- 2,005.49	- 162.50

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
Equities							
Common stock							
HANA FINANCIAL GRP KRW5000 SEDOL: B0RNRF5 086790 KS							
7,643.00	36,900.0000000	7,990.30	243,872.80	178,120.67	61,655.10	4,097.03	65,752.13
KOREA PETRO CHEMIC KRW5000 SEDOL: 6166672							
497.00	117,500.0000000	1,340.86	50,497.21	63,124.37	- 10,593.89	- 2,033.27	- 12,627.16
POSCO KRW5000 SEDOL: 6693233 005490 KS							
599.00	236,500.0000000	2,424.08	122,498.59	138,071.77	- 12,863.53	- 2,709.65	- 15,573.18
SAMSUNG ELECTRONIC KRW100 SEDOL: 6771720 K05930							
38,364.00	55,800.0000000	9,159.98	1,851,105.71	1,345,424.48	543,275.61	- 37,594.38	505,681.23
SK HYNIX INC SEDOL: 6450267 K00660							
9,158.00	94,100.0000000	8,647.62	745,183.80	605,412.25	156,993.42	- 17,221.87	139,771.55
Total KRW		34,505.13	3,187,788.85	2,528,247.03	720,248.72	- 60,706.90	659,541.82
Korea, Republic of - USD							
SAMSUNG ELECTRONIC GDR SEDOL: 4942818 SMSN LI							
41.00	1,193.0000000	244.76	48,913.00	40,400.19	8,512.81	0.00	8,512.81

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							
SAMSUNG ELECTRONIC GDR EACH REP 25 ORD SHS SEDOL: B16D4P2							
453.00	970.0000000	2,703.96	439,410.00	209,178.98	230,231.02	0.00	230,231.02
Total USD		2,948.72	488,323.00	249,579.17	238,743.83	0.00	238,743.83
Total Korea, Republic of		37,453.85	3,676,111.85	2,777,826.20	958,992.55	- 60,706.90	898,285.65
Lithuania - EUR							
BANK OF SIAULIU EUR0.29 SEDOL: 7620843							
112,900.00	0.5060000	0.00	64,125.51	62,455.00	1,228.98	441.53	1,670.51
Total EUR		0.00	64,125.51	62,455.00	1,228.98	441.53	1,670.51
Total Lithuania		0.00	64,125.51	62,455.00	1,228.98	441.53	1,670.51
Mexico - MXN							
QUALITAS CONTROLAD SEDOL: BYMXF65							
15,600.00	79.4000000	0.00	65,592.04	44,629.49	20,202.13	760.42	20,962.55
Total MXN		0.00	65,592.04	44,629.49	20,202.13	760.42	20,962.55

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							
Mexico - USD							
ADR GRUPO FINANCIERO BANORTE S A B DE C SEDOL: B54V4Z6 GBOOY							
171.00	27.8800000	0.00	4,767.48	6,100.16	- 1,332.68	0.00	- 1,332.68
Total USD		0.00	4,767.48	6,100.16	- 1,332.68	0.00	- 1,332.68
Total Mexico		0.00	70,359.52	50,729.65	18,869.45	760.42	19,629.87
Netherlands - EUR							
BE SEMICONDUCTOR INDUSTRIES NV EUR0.01 SEDOL: BG0SCK9							
3,770.00	34.4600000	0.00	145,828.71	118,994.91	24,979.60	1,854.20	26,833.80
KONINKLIJKE PHILIP EUR0.20 SEDOL: 5986622 PHIA.N							
7,016.00	43.5200000	0.00	342,740.06	304,502.99	50,937.20	- 12,700.13	38,237.07
NN GROUP N.V. EUR0.12 SEDOL: BNG8PQ9 NN NA							
8,237.00	33.8200000	0.00	312,700.85	327,032.53	- 14,924.14	592.46	- 14,331.68
UNILEVER NV EUR0.16 SEDOL: B1527V7							
13,256.00	51.2300000	0.00	762,295.31	737,939.33	71,566.31	- 47,210.33	24,355.98

Asset Detail - Base Currency

Description/Asset 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							
WOLTERS KLUWER EUR0.12 SEDOL: 5671519							
1,024.00	65.0200000	0.00	74,736.60	61,583.68	15,690.96	- 2,538.04	13,152.92
Total EUR		0.00	1,638,301.53	1,550,053.44	148,249.93	- 60,001.84	88,248.09
Netherlands - USD							
ADR AEGON N V NY REGISTRY SHS SHS SEDOL: 2008411							
46,142.00	4.5300000	0.00	209,023.26	307,016.18	- 97,992.92	0.00	- 97,992.92
ADR WOLTERS KLUWER N V SPONSORED ADR SEDOL: 2977049 WTKWY							
547.00	72.8070000	0.00	39,825.43	28,594.33	11,231.10	0.00	11,231.10
AIRBUS SE UNSPON ADR EA REPR 0.25 ORD EUR1 SEDOL: BHR3R76 EADSY							
305.00	36.7500000	0.00	11,208.75	10,868.36	340.39	0.00	340.39
KONINKLIJKE PHILIPS NV SEDOL: 2614313 PHG							
9,296.00	48.8000000	0.00	453,644.80	381,120.09	72,524.71	0.00	72,524.71
NXP SEMICONDUCTORS N V COM STK SEDOL: B505PN7							
1,100.00	127.2600000	412.50	139,986.00	131,290.25	8,695.75	0.00	8,695.75

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
Equities							
Common stock							
Total USD		412.50	853,688.24	858,889.21	- 5,200.97	0.00	- 5,200.97
Total Netherlands		412.50	2,491,989.77	2,408,942.65	143,048.96	- 60,001.84	83,047.12
New Zealand - AUD							
XERO LIMITED NPV SEDOL: B8P4LP4							
1,018.00	80.0000000	0.00	57,248.25	42,945.60	13,845.75	456.90	14,302.65
Total AUD		0.00	57,248.25	42,945.60	13,845.75	456.90	14,302.65
Total New Zealand		0.00	57,248.25	42,945.60	13,845.75	456.90	14,302.65
Portugal - EUR							
JERONIMO MARTINS EUR1 SEDOL: B1Y1SQ7							
12,658.00	14.6650000	0.00	208,369.21	210,025.56	- 4,165.12	2,508.77	- 1,656.35
Total EUR		0.00	208,369.21	210,025.56	- 4,165.12	2,508.77	- 1,656.35
Total Portugal		0.00	208,369.21	210,025.56	- 4,165.12	2,508.77	- 1,656.35

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							
Russian Federation - RUB							
GAZPROM PJSC RUB5(RUB) SEDOL: B59L4L7							
60,310.00	256.4000000	0.00	248,964.30	196,705.78	42,896.28	9,362.24	52,258.52
MMC NORILSK NICKEL PJSC SEDOL: B5B1TX2							
1,357.00	19,102.0000000	11,878.28	417,338.47	286,683.70	116,338.91	14,315.86	130,654.77
PJSC ALROSA SEDOL: B6QPBP2							
111,390.00	84.3200000	0.00	151,219.06	142,324.61	5,234.39	3,660.06	8,894.45
ROSSETI PJSC RUB1(RUB) SEDOL: B5B27G4							
2,250,000.00	1.3839000	0.00	50,132.22	42,415.84	5,610.79	2,105.59	7,716.38
SBERBANK OF RUSSIA SEDOL: 4767981							
20,720.00	254.7500000	0.00	84,983.32	77,673.47	3,468.48	3,841.37	7,309.85
Total RUB		11,878.28	952,637.37	745,803.40	173,548.85	33,285.12	206,833.97
Russian Federation - USD							
ADR GAZPROM SPONSORED ADR PJSC GAZPROM OGZPY SEDOL: 2016629							
15,200.00	8.2200000	0.00	124,944.00	80,604.19	44,339.81	0.00	44,339.81

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							
ADR SBERBANK RUSSIA SPONSORED ADR SEDOL: B3P7N29 SBRCY							
115.00	16.4000000	0.00	1,886.00	2,062.62	- 176.62	0.00	- 176.62
GAZPROM PJSC SPON ADR-EACH REPR 2 ORD SHS SEDOL: 5140989 OGZD LI							
31,943.00	8.2280000	0.00	262,827.00	148,297.30	114,529.70	0.00	114,529.70
MMC NORILSK NICKEL ADR EACH REPR 1/10 SHARE (S SEDOL: BYSW6D0							
8,309.00	30.5500000	7,072.33	253,839.95	162,733.16	91,106.79	0.00	91,106.79
Total USD		7,072.33	643,496.95	393,697.27	249,799.68	0.00	249,799.68
Total Russian Federation		18,950.61	1,596,134.32	1,139,500.67	423,348.53	33,285.12	456,633.65
Singapore - SGD							
BEST WORLD INTL NPV (POST SUBDIVISION) SEDOL: BD370L9							
74,600.00	1.3600000	0.00	75,451.60	78,108.25	- 3,292.71	636.06	- 2,656.65
FRENCKEN GROUP LIMITED NPV SEDOL: B088VB3							
243,800.00	0.9250000	0.00	167,712.79	150,403.23	15,374.50	1,935.06	17,309.56

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							
GOLDEN AGRI-RESOURCES LTD USD0.025 SEDOL: 6164472 GGR SP							
1,474,900.00	0.2350000	0.00	257,763.36	236,086.69	17,954.48	3,722.19	21,676.67
Total SGD		0.00	500,927.75	464,598.17	30,036.27	6,293.31	36,329.58
Total Singapore		0.00	500,927.75	464,598.17	30,036.27	6,293.31	36,329.58
Spain - EUR							
AENA SME S.A. EUR10 SEDOL: BVRZ8L1 AENA SM							
630.00	170.5000000	0.00	120,573.35	113,791.78	6,374.61	406.96	6,781.57
AMADEUS IT GROUP EUR0.01 SEDOL: B3MSM28 AMS SM							
197.00	72.8000000	0.00	16,098.45	7,053.50	9,938.57	- 893.62	9,044.95
IBERDROLA SA EUR0.75 SEDOL: B288C92							
17,147.00	9.1800000	0.00	176,692.14	129,533.94	53,045.85	- 5,887.65	47,158.20
LETS GOWEX SA EUR0.01 SEDOL: B9JHSH7							
1,627.00	7.9200000	0.00	14,464.36	46,100.79	- 22,969.19	- 8,667.24	- 31,636.43

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							
TELEFONICA SA EUR1 SEDOL: 5732524 TEF SM							
58,705.00	6.2270000	0.00	410,336.70	501,914.53	- 78,964.35	- 12,613.48	- 91,577.83
Total EUR		0.00	738,165.00	798,394.54	- 32,574.51	- 27,655.03	- 60,229.54
Total Spain		0.00	738,165.00	798,394.54	- 32,574.51	- 27,655.03	- 60,229.54
Sweden - SEK							
ATLAS COPCO AB SER'B'NPV SEDOL: BD97BS7							
6,843.00	325.2000000	0.00	237,723.72	190,251.54	39,538.80	7,933.38	47,472.18
BOLIDEN AK SEDOL: BJV12J7							
8,206.00	248.5000000	0.00	217,837.85	210,512.76	3,334.56	3,990.53	7,325.09
ERICSSON SER'B'NPV SEDOL: 5959378							
12,168.00	81.5600000	0.00	106,016.11	101,375.31	7,419.10	- 2,778.30	4,640.80
EVOLUTION GAMING NPV SEDOL: BJXSCH4							
5,399.00	282.0000000	0.00	162,643.93	69,841.23	93,352.57	- 549.87	92,802.70

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							
HENNES & MAURITZ SER'B'NPV SEDOL: 5687431 HMB SS							
7,517.00	190.4800000	0.00	152,957.00	141,081.70	5,028.49	6,846.81	11,875.30
LINDAB INTL AB NPV SEDOL: B1HP071							
10,492.00	119.6000000	0.00	134,049.41	85,935.55	48,671.55	- 557.69	48,113.86
Total SEK		0.00	1,011,228.02	798,998.09	197,345.07	14,884.86	212,229.93
Sweden - USD							
ADR HEXAGON AB ADR SEDOL: B3Z0MB0							
1,455.00	55.7200000	0.00	81,072.60	72,158.71	8,913.89	0.00	8,913.89
Total USD		0.00	81,072.60	72,158.71	8,913.89	0.00	8,913.89
Total Sweden		0.00	1,092,300.62	871,156.80	206,258.96	14,884.86	221,143.82
Switzerland - CHF							
KARDEX AG CHF0.45 (REGD) SEDOL: B00ZC75							
589.00	163.0000000	0.00	99,144.94	81,879.57	15,595.39	1,669.98	17,265.37

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							
NESTLE SA CHF0.10(REGD) SEDOL: 7123870 NESN VX							
7,340.00	104.7800000	0.00	794,222.34	723,557.69	51,638.03	19,026.62	70,664.65
NOVARTIS AG CHF0.50 (REGD) SEDOL: 7103065 NOVN VX							
13,041.00	91.9000000	0.00	1,237,639.18	977,991.65	233,538.92	26,108.61	259,647.53
RIETER HLDG AG CHF5 (REGD) SEDOL: 5996159							
500.00	138.1000000	0.00	71,306.86	70,410.33	- 405.01	1,301.54	896.53
ROCHE HLDGS AG GENUSSCHEINE NPV SEDOL: 7110388 ROCZG							
6,333.00	314.0000000	0.00	2,053,557.08	1,630,283.49	408,699.74	14,573.85	423,273.59
Total CHF		0.00	4,255,870.40	3,484,122.73	709,067.07	62,680.60	771,747.67
Total Switzerland		0.00	4,255,870.40	3,484,122.73	709,067.07	62,680.60	771,747.67
Taiwan - TWD							
AXIOMTEK CO TWD10 SEDOL: B06YVW4							
42,000.00	57.3000000	0.00	80,281.55	79,497.56	- 1,045.80	1,829.79	783.99

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							
CHENG UEI PRECISIO TWD10 SEDOL: 6175667							
27,000.00	45.8000000	0.00	41,251.63	35,081.14	5,847.65	322.84	6,170.49
D-LINK TWD10 SEDOL: 6254878							
95,000.00	13.3000000	0.00	42,148.98	37,552.49	3,687.03	909.46	4,596.49
ESON PRECISION IND TWD10 SEDOL: BG6HNP2							
48,000.00	37.0000000	0.00	59,245.42	56,016.25	1,241.92	1,987.25	3,229.17
FARADAY TECHNOLOGY TWD10 SEDOL: 6186045							
38,000.00	56.3000000	0.00	71,368.05	66,157.53	1,893.49	3,317.03	5,210.52
GREATEK ELECTRONIC TWD10 SEDOL: 6293989							
16,000.00	47.8500000	0.00	25,539.58	21,748.06	3,335.74	455.78	3,791.52
ITE TECH INC TWD10 SEDOL: 6548753							
57,000.00	44.1500000	0.00	83,949.36	69,467.13	13,478.17	1,004.06	14,482.23
NETRONIX INC TWD10 SEDOL: 6432265							
38,000.00	39.7500000	0.00	50,388.63	58,158.40	- 10,116.32	2,346.55	- 7,769.77

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							
SENAO NETWORKS INC TWD10 SEDOL: B1XK8R6							
13,000.00	121.5000000	0.00	52,690.40	58,129.52	- 6,594.85	1,155.73	- 5,439.12
SOFT-WORLD INTL CO TWD10 SEDOL: 6343691							
19,000.00	83.2000000	0.00	52,733.76	43,808.72	8,641.53	283.51	8,925.04
TAIWAN PCB TECHVES TWD10 SEDOL: B02QXR3							
19,000.00	36.5500000	0.00	23,166.09	16,842.81	5,969.31	353.97	6,323.28
TAIWAN SEMICON MAN TWD10 SEDOL: 6889106 2330 TT							
5,000.00	331.0000000	329.42	55,208.99	38,294.02	17,118.72	- 203.75	16,914.97
Total TWD		329.42	637,972.44	580,753.63	43,456.59	13,762.22	57,218.81
Taiwan - USD							
ADR TAIWAN SEMICONDUCTOR MANUFACTURING SPON ADS EACH REP 5 ORD TWD10 SEDOL: 2113382 TSM							
4,978.00	58.1000000	1,612.31	289,221.80	203,638.62	85,583.18	0.00	85,583.18
Total USD		1,612.31	289,221.80	203,638.62	85,583.18	0.00	85,583.18
Total Taiwan		1,941.73	927,194.24	784,392.25	129,039.77	13,762.22	142,801.99

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							
Turkey - TRY							
FORD OTOMOTIV SAN TRY1 SEDOL: B03MSR5							
19,254.00	70.8500000	0.00	229,229.69	200,406.15	32,898.34	- 4,074.80	28,823.54
TURKIYE GARANTI BK TRY1 SEDOL: B03MYP5 GARAN TI							
93,197.00	11.1400000	0.00	174,460.52	161,361.28	19,769.53	- 6,670.29	13,099.24
Total TRY		0.00	403,690.21	361,767.43	52,667.87	- 10,745.09	41,922.78
Total Turkey		0.00	403,690.21	361,767.43	52,667.87	- 10,745.09	41,922.78
United Kingdom - EUR							
RELX PLC ORD GBP0.1444 SEDOL: BYWLC68							
10,648.00	22.4600000	0.00	268,450.48	187,213.85	75,203.32	6,033.31	81,236.63
Total EUR		0.00	268,450.48	187,213.85	75,203.32	6,033.31	81,236.63
United Kingdom - GBP							
AMIGO HOLDINGS PLC ORD GBP0.0025 SEDOL: BFFK8T4							
28,428.00	0.6640000	0.00	25,006.23	22,208.65	2,211.70	585.88	2,797.58

Asset Detail - Base Currency

Description/Asset 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							
ANGLO AMERICAN USD0.54945 SEDOL: B1XZS82 AAL LN							
20,526.00	21.7300000	0.00	590,878.22	436,999.09	141,666.53	12,212.60	153,879.13
ASHMORE GROUP ORD GBP0.0001 SEDOL: B132NW2							
33,586.00	5.1800000	0.00	230,474.02	203,834.35	21,411.30	5,228.37	26,639.67
AVEVA GROUP ORD GBP0.03556 SEDOL: BBG9VN7							
5,697.00	46.5600000	0.00	351,393.01	212,533.25	138,771.50	88.26	138,859.76
BHP GROUP PLC ORD USD0.50 SEDOL: BH0P3Z9							
15,161.00	17.7680000	0.00	356,862.02	257,686.19	87,835.55	11,340.28	99,175.83
EXPERIAN ORD USD0.10 SEDOL: B19NLV4 EXPN.L							
10,346.00	25.5200000	0.00	349,773.64	205,915.17	145,731.72	- 1,873.25	143,858.47
GLENCORE PLC ORD USD0.01 SEDOL: B4T3BW6 GLEN LN							
156,102.00	2.3535000	0.00	486,694.69	543,586.02	- 71,195.62	14,304.29	- 56,891.33
RIO TINTO ORD GBP0.10 SEDOL: 0718875 RIO LN							
5,750.00	45.0300000	0.00	343,007.59	329,224.43	9,063.63	4,719.53	13,783.16

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							
SCHRODERS NON VTG ORD GBP1 SEDOL: 0239581							
1,789.00	25.2000000	0.00	59,723.44	49,346.84	7,104.36	3,272.24	10,376.60
UNILEVER PLC ORD GBP0.031111 SEDOL: B10RZP7							
7,030.00	43.5050000	0.00	405,161.74	302,444.01	142,660.45	- 39,942.72	102,717.73
Total GBP		0.00	3,198,974.60	2,563,778.00	625,261.12	9,935.48	635,196.60
United Kingdom - USD							
ADR ASSD BRIT FOODS LTD ADR NEW SEDOL: 2416218							
3,000.00	34.4800000	1,325.76	103,440.00	87,152.46	16,287.54	0.00	16,287.54
ADR ASTRAZENECA PLC SPONSORED ADR UNITEDKINGDOM SEDOL: 2989044 AZN							
14,704.00	49.8600000	0.00	733,141.44	572,362.68	160,778.76	0.00	160,778.76
ADR CARNIVAL PLC ADR SEDOL: 2534927 CUK							
6,688.00	48.1600000	0.00	322,094.08	283,053.04	39,041.04	0.00	39,041.04
ADR GLAXOSMITHKLINE PLC SPONSORED ADR SEDOL: 2374112							
9,383.00	46.9900000	4,586.35	440,907.17	372,738.46	68,168.71	0.00	68,168.71

Asset Detail - Base Currency

Description/Asset 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 KINGFISHER PLC SPONSORED ADR PAR 15 5/7 PENCE SEDOL: B3D0Q65 KGFHY							
9,300.00	5.7300000	0.00	53,289.00	53,599.18	- 310.18	0.00	- 310.18
ADR MICRO FOCUS INTL PLC ADS SEDOL: BK4PGL3							
5,503.00	14.0300000	0.00	77,207.09	167,920.27	- 90,713.18	0.00	- 90,713.18
ADR SMITH & NEPHEW GROUP P L C SPONSOREDADR NEW SEDOL: 2615565 SNN							
5,700.00	48.0700000	0.00	273,999.00	187,263.72	86,735.28	0.00	86,735.28
BHP GROUP PLC SEDOL: 2878993 BBL							
2,600.00	47.0100000	0.00	122,226.00	62,755.75	59,470.25	0.00	59,470.25
DIAGEO PLC SPONSORED ADR NEW SEDOL: 2144724 DEO							
886.00	168.4200000	0.00	149,220.12	99,233.51	49,986.61	0.00	49,986.61
Total USD		5,912.11	2,275,523.90	1,886,079.07	389,444.83	0.00	389,444.83
Total United Kingdom		5,912.11	5,742,948.98	4,637,070.92	1,089,909.27	15,968.79	1,105,878.06

Asset Detail - Base Currency

Description/Asset 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 States - USD							
ADR FERGUSON PLC SPONSORED ADR NEW APRIL2019 SEDOL: BJDQWP6							
3,416.00	9.1600000	0.00	31,290.56	24,186.46	7,104.10	0.00	7,104.10
ADR SANDS CHINA LTD UNSPONSORED ADR SEDOL: B4NP4K7 SCHYY							
4,100.00	53.4500000	0.00	219,145.00	195,944.65	23,200.35	0.00	23,200.35
AERIE PHARMACEUTICALS INC COM SEDOL: BFRTDG1							
18,514.00	24.1700000	0.00	447,483.38	1,020,963.31	- 573,479.93	0.00	- 573,479.93
AKAMAI TECHNOLOGIES INC COM STK SEDOL: 2507457 AKAM							
10,908.00	86.3800000	0.00	942,233.04	724,944.56	217,288.48	0.00	217,288.48
ALLEGHANY CORP DEL COM SEDOL: 2016801							
1,021.00	799.5700000	0.00	816,360.97	516,981.93	299,379.04	0.00	299,379.04
ALNYLAM PHARMACEUTICALS INC COM SEDOL: B00FWN1							
12,182.00	115.1700000	0.00	1,403,000.94	1,154,188.98	248,811.96	0.00	248,811.96
AMERCO COM SEDOL: 2028174							
2,413.00	375.8200000	1,206.50	906,853.66	833,018.64	73,835.02	0.00	73,835.02

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							
ASPEN TECHNOLOGY INC COM SEDOL: 2051868							
6,604.00	120.9300000	0.00	798,621.72	778,455.34	20,166.38	0.00	20,166.38
AXON ENTERPRISE INC COM SEDOL: BDT5S35							
19,889.00	73.2800000	0.00	1,457,465.92	1,212,968.02	244,497.90	0.00	244,497.90
BALL CORP COM SEDOL: 2073022 BLL							
21,818.00	64.6700000	0.00	1,410,970.06	811,823.61	599,146.45	0.00	599,146.45
BERKLEY W R CORP COM SEDOL: 2093644							
11,507.00	69.1000000	0.00	795,133.70	393,970.04	401,163.66	0.00	401,163.66
BIO-TECHNE CORP COM SEDOL: BSHZ3Q0							
5,899.00	219.5100000	0.00	1,294,889.49	1,103,285.63	191,603.86	0.00	191,603.86
BLACK HILLS CORP COM SEDOL: 2101741							
7,301.00	78.5400000	0.00	573,420.54	435,462.89	137,957.65	0.00	137,957.65
BLACK KNIGHT INC COM USD0.0001 WI SEDOL: BDG75V1							
19,283.00	64.4800000	0.00	1,243,367.84	899,141.94	344,225.90	0.00	344,225.90

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
Equities							
Common stock							
BLACKBAUD INC COM SEDOL: 2458878							
14,622.00	79.6000000	0.00	1,163,911.20	1,105,064.77	58,846.43	0.00	58,846.43
CABLE ONE INC COM SEDOL: BZ07DS4							
806.00	1,488.4700000	0.00	1,199,706.82	1,016,718.69	182,988.13	0.00	182,988.13
CARGURUS INC CL A CL A SEDOL: BF5D6S8							
21,064.00	35.1800000	0.00	741,031.52	837,724.38	- 96,692.86	0.00	- 96,692.86
CARMAX INC COM SEDOL: 2983563							
10,049.00	87.6700000	0.00	880,995.83	667,128.10	213,867.73	0.00	213,867.73
CARTER INC FORMERLY CARTER HLDGS INC TO 09/13/2003 COM SEDOL: 2980939							
11,760.00	109.3400000	0.00	1,285,838.40	1,108,290.90	177,547.50	0.00	177,547.50
CDW CORP COM SEDOL: BBM5MD6							
7,268.00	142.8400000	0.00	1,038,161.12	323,979.40	714,181.72	0.00	714,181.72
CHOICE HOTELS INTL INC COM SEDOL: 2106780							
16,654.00	103.4300000	3,747.15	1,722,523.22	1,093,790.06	628,733.16	0.00	628,733.16

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							
CINTAS CORP COM SEDOL: 2197137							
2,410.00	269.0800000	0.00	648,482.80	242,463.90	406,018.90	0.00	406,018.90
COHERENT INC COM SEDOL: 2208374							
7,180.00	166.3500000	0.00	1,194,393.00	1,030,037.83	164,355.17	0.00	164,355.17
COSTAR GROUP INC COM SEDOL: 2262864							
1,599.00	598.3000000	0.00	956,681.70	353,809.83	602,871.87	0.00	602,871.87
CREDIT ACCEP CORP MICH COM SEDOL: 2232050 CACC							
2,647.00	442.3300000	0.00	1,170,847.51	694,182.16	476,665.35	0.00	476,665.35
CULLEN / FROST BANKERS INC COM SEDOL: 2239556							
10,131.00	97.7800000	0.00	990,609.18	877,056.83	113,552.35	0.00	113,552.35
DOUGLAS EMMETT INC COM REIT SEDOL: B1G3M58							
17,550.00	43.9000000	4,914.00	770,445.00	721,879.78	48,565.22	0.00	48,565.22
ENCOMPASS HEALTH CORP COM USD0.01 SEDOL: BYX2YJ7							
14,955.00	69.2700000	4,187.40	1,035,932.85	1,008,027.31	27,905.54	0.00	27,905.54

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							
EPAM SYS INC COM STK SEDOL: B44Z3T8							
4,834.00	212.1600000	0.00	1,025,581.44	644,180.18	381,401.26	0.00	381,401.26
EQUITY COMMONWEALTH USD0.01(BNF INT) SEDOL: BPH3N63							
23,564.00	32.8300000	0.00	773,606.12	711,833.08	61,773.04	0.00	61,773.04
ETSY INC COM SEDOL: BWTN5N1							
17,060.00	44.3000000	0.00	755,758.00	794,508.25	- 38,750.25	0.00	- 38,750.25
FACTSET RESH SYS INC COM STK SEDOL: 2329770							
2,709.00	268.3000000	0.00	726,824.70	431,711.88	295,112.82	0.00	295,112.82
FAIR ISAAC CORPORATION COM SEDOL: 2330299 FICO							
4,080.00	374.6800000	0.00	1,528,694.40	889,861.79	638,832.61	0.00	638,832.61
FASTENAL CO COM SEDOL: 2332262							
28,594.00	36.9500000	0.00	1,056,548.30	582,397.91	474,150.39	0.00	474,150.39
FIDELITY NATL FINL INC NEW FORMERLY FIDELITY COMMON STOCK SEDOL: BNBRDD4							
17,327.00	45.3500000	0.00	785,779.45	548,630.20	237,149.25	0.00	237,149.25

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							
FIRST REP BK SAN FRANCISCO CALIF NEW COM SEDOL: B4WHY15							
10,930.00	117.4500000	0.00	1,283,728.50	683,786.98	599,941.52	0.00	599,941.52
F5 NETWORKS INC COM STK SEDOL: 2427599 FFIV							
8,451.00	139.6500000	0.00	1,180,182.15	1,308,442.58	- 128,260.43	0.00	- 128,260.43
GARDNER DENVER HLDGS INC COM SEDOL: BZ4DG90							
35,930.00	36.6800000	0.00	1,317,912.40	1,093,671.65	224,240.75	0.00	224,240.75
GRUBHUB INC COM SEDOL: BKY7XF2							
8,871.00	48.6400000	0.00	431,485.44	651,675.05	- 220,189.61	0.00	- 220,189.61
GUIDEWIRE SOFTWARE INC COM USD0.0001 SEDOL: B7JYSG3							
11,667.00	109.7700000	0.00	1,280,686.59	683,662.37	597,024.22	0.00	597,024.22
HEALTHCARE SVCS GROUP INC COM SEDOL: 2417619							
20,362.00	24.3200000	0.00	495,203.84	678,222.14	- 183,018.30	0.00	- 183,018.30
HEICO CORP NEW CL A CL A SEDOL: 2237561							
6,461.00	89.5300000	0.00	578,453.33	212,355.17	366,098.16	0.00	366,098.16

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							
HILL-ROM HLDGS INC COM STK SEDOL: 2425924 HRC							
11,487.00	113.5300000	0.00	1,304,119.11	1,099,722.03	204,397.08	0.00	204,397.08
IAA SPINCO INC SEDOL: BJF8Q81							
23,700.00	47.0600000	0.00	1,115,322.00	805,684.98	309,637.02	0.00	309,637.02
IDEX CORP COM SEDOL: 2456612							
10,257.00	172.0000000	0.00	1,764,204.00	820,329.96	943,874.04	0.00	943,874.04
II-VI INC COM SEDOL: 2452698							
50,268.00	33.6700000	0.00	1,692,523.56	1,851,719.99	- 159,196.43	0.00	- 159,196.43
INTEGRA LIFESCIENCES HLDG CORP COM DESP SEDOL: 2248693 IART							
20,407.00	58.2800000	0.00	1,189,319.96	1,141,408.66	47,911.30	0.00	47,911.30
IONIS PHARMACEUTICALS INC COM SEDOL: BDJ0LS6							
20,771.00	60.4100000	0.00	1,254,776.11	945,634.08	309,142.03	0.00	309,142.03
KAR AUCTION SVCS INC COM STK SEDOL: B4Y1MH7							
42,406.00	21.7900000	7,870.56	924,026.74	941,365.04	- 17,338.30	0.00	- 17,338.30

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							
KEYSIGHT TECHNOLOGIES INC COM SEDOL: BQZJ0Q9							
8,597.00	102.6300000	0.00	882,310.11	337,609.51	544,700.60	0.00	544,700.60
LENNOX INTL INC COM SEDOL: 2442053							
6,365.00	243.9700000	4,901.05	1,552,869.05	768,835.69	784,033.36	0.00	784,033.36
LINCOLN ELEC HLDGS INC COM SEDOL: 2516851							
11,825.00	96.7300000	5,794.25	1,143,832.25	1,056,786.06	87,046.19	0.00	87,046.19
LUMENTUM HLDGS INC COM SEDOL: BYM9ZP2							
20,342.00	79.3000000	0.00	1,613,120.60	1,182,144.05	430,976.55	0.00	430,976.55
M & T BK CORP COM SEDOL: 2340168							
6,145.00	169.7500000	0.00	1,043,113.75	789,872.66	253,241.09	0.00	253,241.09
MARKEL CORP HOLDING CO COM SEDOL: 2566436							
1,446.00	1,143.1700000	0.00	1,653,023.82	1,190,016.45	463,007.37	0.00	463,007.37
MASIMO CORP COM STK SEDOL: B1YWR63							
8,311.00	158.0600000	0.00	1,313,636.66	1,168,398.65	145,238.01	0.00	145,238.01

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							
METTLER-TOLEDO INTL INC COM SEDOL: 2126249							
1,060.00	793.2800000	0.00	840,876.80	378,824.06	462,052.74	0.00	462,052.74
MKS INSTRS INC COM SEDOL: 2404871							
13,456.00	110.0100000	0.00	1,480,294.56	898,177.69	582,116.87	0.00	582,116.87
MONOLITHIC PWR SYS INC COM SEDOL: B01Z7J1							
7,061.00	178.0200000	2,824.40	1,256,999.22	954,130.51	302,868.71	0.00	302,868.71
N V R INC COM SEDOL: 2637785 NVR							
468.00	3,808.4100000	0.00	1,782,335.88	600,194.89	1,182,140.99	0.00	1,182,140.99
NATIONAL INSTRS CORP COM SEDOL: 2645078							
25,000.00	42.3400000	0.00	1,058,500.00	862,975.41	195,524.59	0.00	195,524.59
NISOURCE INC COM SEDOL: 2645409							
14,583.00	27.8400000	0.00	405,990.72	365,219.23	40,771.49	0.00	40,771.49
NORTHERN TR CORP COM SEDOL: 2648668							
9,422.00	106.2400000	6,595.40	1,000,993.28	694,290.53	306,702.75	0.00	306,702.75

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
Equities							
Common stock							
NUVASIVE INC COM SEDOL: B00GJC2							
19,032.00	77.3400000	0.00	1,471,934.88	1,077,375.25	394,559.63	0.00	394,559.63
PACCAR INC COM SEDOL: 2665861							
11,357.00	79.1000000	26,121.10	898,338.70	696,076.41	202,262.29	0.00	202,262.29
PACKAGING CORP AMER COM ISIN US6951561090 SEDOL: 2504566							
8,445.00	111.9900000	6,671.55	945,755.55	730,080.47	215,675.08	0.00	215,675.08
PERFORMANCE FOOD GROUP CO COM SEDOL: BYVYD43							
2,400.00	51.4800000	0.00	123,552.00	106,200.00	17,352.00	0.00	17,352.00
PRA HEALTH SCIENCES INC COM SEDOL: BSHZ3V5							
12,395.00	111.1500000	0.00	1,377,704.25	1,270,450.64	107,253.61	0.00	107,253.61
PROSPERITY BANCSHARES INC COM SEDOL: 2310257							
13,128.00	71.8900000	6,038.88	943,771.92	904,064.02	39,707.90	0.00	39,707.90
PTC INC COM SEDOL: B95N910							
13,595.00	74.8900000	0.00	1,018,129.55	1,136,345.54	- 118,215.99	0.00	- 118,215.99

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							
PVH CORP COM USD1 SEDOL: B3V9F12							
10,478.00	105.1500000	0.00	1,101,761.70	922,014.31	179,747.39	0.00	179,747.39
Q2 HLDGS INC COM SEDOL: BKM4KV0							
9,861.00	81.0800000	0.00	799,529.88	781,344.40	18,185.48	0.00	18,185.48
REATA PHARMACEUTICALS INC CL A CL A SEDOL: BYY9FX8							
4,161.00	204.4300000	0.00	850,633.23	804,245.44	46,387.79	0.00	46,387.79
REDFIN CORP COM SEDOL: BF1BDQ3							
34,070.00	21.1400000	0.00	720,239.80	756,572.91	- 36,333.11	0.00	- 36,333.11
REPLIGEN CORP COM STK USD0.01 SEDOL: 2731654							
8,491.00	92.5000000	0.00	785,417.50	473,324.23	312,093.27	0.00	312,093.27
ROKU INC COM CL A COM CL A SEDOL: BZ1LFG7							
5,098.00	133.9000000	0.00	682,622.20	234,215.54	448,406.66	0.00	448,406.66
SEATTLE GENETICS INC COM SEDOL: 2738127							
7,541.00	114.2600000	0.00	861,634.66	460,546.55	401,088.11	0.00	401,088.11

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							
SERVICE CORP INTL COM SEDOL: 2797560							
34,900.00	46.0300000	0.00	1,606,447.00	1,520,804.94	85,642.06	0.00	85,642.06
SILGAN HLDGS INC COM SEDOL: 2809324 SLGN							
15,494.00	31.0800000	0.00	481,553.52	448,737.67	32,815.85	0.00	32,815.85
SILICON LABORATORIES INC COM SEDOL: 2568131							
9,539.00	115.9800000	0.00	1,106,333.22	733,453.91	372,879.31	0.00	372,879.31
SOUTH ST CORP COM SEDOL: BNFX071							
7,356.00	86.7500000	0.00	638,133.00	645,276.10	- 7,143.10	0.00	- 7,143.10
STERIS PLC ORD USD0.001 SEDOL: BFY8C75							
6,706.00	152.4200000	0.00	1,022,128.52	478,180.80	543,947.72	0.00	543,947.72
TELEFLEX INC COM SEDOL: 2881407							
3,457.00	376.4400000	0.00	1,301,353.08	653,814.99	647,538.09	0.00	647,538.09
TERADATA CORP DEL COM STK SEDOL: B247H10 TDC							
46,269.00	26.7700000	0.00	1,238,621.13	1,517,737.02	- 279,115.89	0.00	- 279,115.89

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							
TRANSUNION COM SEDOL: BYMWL86							
13,363.00	85.6100000	0.00	1,144,006.43	437,894.28	706,112.15	0.00	706,112.15
UGI CORP NEW COM SEDOL: 2910118							
29,824.00	45.1600000	9,692.80	1,346,851.84	1,195,259.52	151,592.32	0.00	151,592.32
UNDER ARMOUR INC CL C COM SEDOL: BDF9YM2							
33,896.00	19.1800000	0.00	650,125.28	577,648.81	72,476.47	0.00	72,476.47
VARIAN MEDICAL SYSTEMS INC SEDOL: 2927516							
10,046.00	142.0100000	0.00	1,426,632.46	927,680.42	498,952.04	0.00	498,952.04
VEEVA SYS INC CL A COM CL A COM SEDOL: BFH3N85							
7,012.00	140.6600000	0.00	986,307.92	417,504.43	568,803.49	0.00	568,803.49
VERISIGN INC COM SEDOL: 2142922							
5,230.00	192.6800000	0.00	1,007,716.40	393,889.71	613,826.69	0.00	613,826.69
WASTE CONNECTIONS INC COM SEDOL: BYVG1F6							
5,554.00	90.7900000	0.00	504,247.66	194,788.73	309,458.93	0.00	309,458.93

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							
Common stock							
WATSCO INC COM SEDOL: 2943039							
4,476.00	180.1500000	0.00	806,351.40	742,867.65	63,483.75	0.00	63,483.75
WAYFAIR INC CL A CL A SEDOL: BQXZP64							
5,891.00	90.3700000	0.00	532,369.67	663,062.37	- 130,692.70	0.00	- 130,692.70
WEX INC COM SEDOL: B8383P2							
11,761.00	209.4600000	0.00	2,463,459.06	1,287,342.99	1,176,116.07	0.00	1,176,116.07
WHITE MOUNTAINS INSURANCE GROUP COM STOCK SEDOL: 2339252							
810.00	1,115.5100000	0.00	903,563.10	608,487.64	295,075.46	0.00	295,075.46
WPX ENERGY INC COM SHS SEDOL: B40PCD9							
32,976.00	13.7400000	0.00	453,090.24	446,420.71	6,669.53	0.00	6,669.53
YETI HLDGS INC COM SEDOL: BGR7KH2							
26,867.00	34.7800000	0.00	934,434.26	751,202.60	183,231.66	0.00	183,231.66
1ST CTZNS BANCSHARES INC N C CL A SEDOL: 2355582							
1,596.00	532.2100000	638.40	849,407.16	453,665.31	395,741.85	0.00	395,741.85
Total USD		91,203.44	100,616,587.98	75,402,345.61	25,214,242.37	0.00	25,214,242.37

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							
Total United States		91,203.44	100,616,587.98	75,402,345.61	25,214,242.37	0.00	25,214,242.37
Total Common Stock							
16,252,216.00		**178,688.83**	**167,433,097.25**	**133,738,254.83**	**33,893,034.62**	**- 198,192.20**	**33,694,842.42**
Funds - common stock							
International Region - USD							
MFO VANGUARD DEVELOPED MARKETS INDEX INSTL CUSIP: 921943882							
1,904,916.58	14.1600000	0.00	26,973,618.77	25,186,988.33	1,786,630.44	0.00	1,786,630.44
Total USD		0.00	26,973,618.77	25,186,988.33	1,786,630.44	0.00	1,786,630.44
Total International Region		0.00	26,973,618.77	25,186,988.33	1,786,630.44	0.00	1,786,630.44
United States - USD							
MFO BLACKROCK MID CAPITALIZATION EQUITY INDEX NL FUNDM CUSIP: 09257F404							
1,077,340.35	23.1949000	0.00	24,988,801.68	20,635,470.74	4,353,330.94	0.00	4,353,330.94
MFO COL LSV US SMALL CAP VALUE TIER 5. CUSIP: 66585Y208							
4,292,777.59	10.2300000	0.00	43,915,114.75	42,676,076.52	1,239,038.23	0.00	1,239,038.23

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
Equities							
Funds - common stock							
MFO FIDELITY GROWTH COMPANY COMMINGLED POOL CLASS 2 CUSIP: 31617E711							
22,541,212.18	25.3800000	0.00	572,095,965.13	218,156,606.63	353,939,358.50	0.00	353,939,358.50
MFO VANGUARD TARGET RETIREMENT 2015 TRUST 1 CUSIP: 92202V617							
89,630.52	57.2600000	0.00	5,132,243.58	4,761,700.09	370,543.49	0.00	370,543.49
MFO VANGUARD TARGET RETIREMENT 2020 TRUST I CUSIP: 92202V591							
3,949,813.68	59.8400000	0.00	236,356,850.61	194,819,049.90	41,537,800.71	0.00	41,537,800.71
MFO VANGUARD TARGET RETIREMENT 2025 TRUST 1 CUSIP: 92202V583							
481,254.15	60.6900000	0.00	29,207,314.36	26,150,563.91	3,056,750.45	0.00	3,056,750.45
MFO VANGUARD TARGET RETIREMENT 2030 TRUST I CUSIP: 92202V575							
4,562,975.95	61.4000000	0.00	280,166,723.33	224,998,003.18	55,168,720.15	0.00	55,168,720.15
MFO VANGUARD TARGET RETIREMENT 2035 TRUST 1 CUSIP: 92202V567							
186,849.09	62.9100000	0.00	11,754,676.25	10,505,325.73	1,249,350.52	0.00	1,249,350.52
MFO VANGUARD TARGET RETIREMENT 2040 TRUST I CUSIP: 92202V559							
1,851,777.18	65.1100000	0.00	120,569,212.19	95,845,419.79	24,723,792.40	0.00	24,723,792.40

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							
Funds - common stock							
MFO VANGUARD TARGET RETIREMENT 2045 TRUST 1 CUSIP: 92202V542							
103,890.18	65.5400000	0.00	6,808,962.40	6,030,685.47	778,276.93	0.00	778,276.93
MFO VANGUARD TARGET RETIREMENT 2050 TRUST I CUSIP: 92202V534							
818,860.73	65.9100000	0.00	53,971,110.71	43,527,266.70	10,443,844.01	0.00	10,443,844.01
MFO VANGUARD TARGET RETIREMENT 2055 TRUST 1 CUSIP: 92202V484							
45,792.99	80.3800000	0.00	3,680,840.54	3,271,606.33	409,234.21	0.00	409,234.21
MFO VANGUARD TARGET RETIREMENT 2060 TRUST 1 CUSIP: 92202V211							
167,141.81	42.2000000	0.00	7,053,384.38	5,998,640.27	1,054,744.11	0.00	1,054,744.11
MFO VANGUARD TARGET RETIREMENT 2065 TRUST I CUSIP: 92202V146							
42,395.17	25.9700000	0.00	1,101,002.56	984,498.48	116,504.08	0.00	116,504.08
MFO VANGUARD WINDSOR II FD ADMIRAL SHS CUSIP: 922018304							
2,219,810.15	64.6000000	0.00	143,399,735.69	127,311,404.59	16,088,331.10	0.00	16,088,331.10
MFOFIDELITY 500 INDEX-INST PREM CUSIP: 315911750							
3,213,993.17	112.0200000	0.00	360,031,514.90	192,570,367.14	167,461,147.76	0.00	167,461,147.76

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
Equities							
Funds - common stock							
NT COLLECTIVE RUSSELL 2000 INDEX FUND - DC -NON LENDING TIER THREE CUSIP: 66586W391							
26,131.00	257.5300000	0.00	6,729,516.43	6,237,864.58	491,651.85	0.00	491,651.85
Total USD		0.00	1,906,962,969.49	1,224,480,550.05	682,482,419.44	0.00	682,482,419.44
Total United States		0.00	1,906,962,969.49	1,224,480,550.05	682,482,419.44	0.00	682,482,419.44
Total Funds - Common Stock							
47,576,562.47		**0.00**	**1,933,936,588.26**	**1,249,667,538.38**	**684,269,049.88**	**0.00**	**684,269,049.88**
Preferred stock							
Brazil - BRL							
BCO EST R GDE SUL PRF CLASS 'B' NPV SEDOL: B23F8S9 BRSR6 BZ							
12,600.00	21.6500000	0.00	67,812.66	77,743.81	- 6,042.70	- 3,888.45	- 9,931.15
CENTRAIS ELET BRAS PRF'B'NPV SEDOL: 2308445 ELET6 BZ							
1,400.00	38.2400000	0.00	13,308.47	9,552.13	4,407.21	- 650.87	3,756.34
ITAUSA INV ITAU SA PRF NPV SEDOL: 2458771 ITSA4 BZ							
25,401.00	14.0900000	158.22	88,970.12	72,488.71	22,841.47	- 6,360.06	16,481.41

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							
Preferred stock							
Total BRL		158.22	170,091.25	159,784.65	21,205.98	- 10,899.38	10,306.60
Total Brazil		158.22	170,091.25	159,784.65	21,205.98	- 10,899.38	10,306.60
Germany - EUR							
BAYER MOTOREN WERK NON VTG PRF EUR1 SEDOL: 5756030							
2,060.00	55.0500000	0.00	127,294.88	128,193.10	- 2,038.90	1,140.68	- 898.22
PORSCHE AUTO HL SE NON VTG PRF NPV SEDOL: 7101069							
6,007.00	66.6400000	0.00	449,344.07	387,884.13	70,105.07	- 8,645.13	61,459.94
Total EUR		0.00	576,638.95	516,077.23	68,066.17	- 7,504.45	60,561.72
Total Germany		0.00	576,638.95	516,077.23	68,066.17	- 7,504.45	60,561.72
Korea, Republic of - KRW							
HYUNDAI MOTOR CO 2ND PRF KRW5000 SEDOL: 6148272							
3,583.00	79,400.0000000	7,491.63	246,003.03	211,733.07	39,762.62	- 5,492.66	34,269.96

Asset Detail - Base Currency

Description/Asset 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							
HYUNDAI MOTOR CO 3RD PRF KRW5000 SEDOL: 6152488							
538.00	70,600.0000000	1,106.75	32,844.31	45,890.92	- 12,286.60	- 760.01	- 13,046.61
NH INVESTMENT & SE PFD KRW5000 SEDOL: 6537159							
21,383.00	8,830.0000000	7,932.29	163,268.53	180,400.50	- 11,489.32	- 5,642.65	- 17,131.97
SAMSUNG ELECTRONIC PFD KRW100 SEDOL: 6773812							
2,750.00	45,400.0000000	656.60	107,959.70	85,996.13	24,287.39	- 2,323.82	21,963.57
Total KRW		17,187.27	550,075.57	524,020.62	40,274.09	- 14,219.14	26,054.95
Total Korea, Republic of		17,187.27	550,075.57	524,020.62	40,274.09	- 14,219.14	26,054.95
Russian Federation - RUB							
LENENERGO PUB JT PRF RUB1(RUB) SEDOL: B59CXB3							
34,200.00	122.3000000	0.00	67,341.42	59,400.67	6,840.99	1,099.76	7,940.75
Total RUB		0.00	67,341.42	59,400.67	6,840.99	1,099.76	7,940.75
Total Russian Federation		0.00	67,341.42	59,400.67	6,840.99	1,099.76	7,940.75

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
Equities							
Preferred stock							
Spain - EUR							
GRIFOLS SA NON-CUM PRF SHS EUR0.05 (B) POST CONS SEDOL: BYP0K57							
11,852.00	20.8000000	0.00	276,720.53	267,492.84	4,274.56	4,953.13	9,227.69
Total EUR		0.00	276,720.53	267,492.84	4,274.56	4,953.13	9,227.69
Total Spain		0.00	276,720.53	267,492.84	4,274.56	4,953.13	9,227.69
Total Preferred Stock							
121,774.00		**17,345.49**	**1,640,867.72**	**1,526,776.01**	**140,661.79**	**- 26,570.08**	**114,091.71**
Stapled securities							
Australia - AUD							
SYDNEY AIRPORT CORPORATION LTD NPV (STAPLED SECURITY) SEDOL: B70DWB2							
13,892.00	8.6600000	1,618.61	84,568.21	77,565.70	3,874.39	3,128.12	7,002.51
Total AUD		1,618.61	84,568.21	77,565.70	3,874.39	3,128.12	7,002.51
Total Australia		1,618.61	84,568.21	77,565.70	3,874.39	3,128.12	7,002.51

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
Equities							
Stapled securities							
Total Stapled Securities							
13,892.00		**1,618.61**	**84,568.21**	**77,565.70**	**3,874.39**	**3,128.12**	**7,002.51**
Funds - equities etf							
International Region - USD							
MFC ISHARES TR MSCI EAFE ETF SEDOL: 2801290							
4,700.00	69.4400000	0.00	326,368.00	316,782.04	9,585.96	0.00	9,585.96
Total USD		0.00	326,368.00	316,782.04	9,585.96	0.00	9,585.96
Total International Region		0.00	326,368.00	316,782.04	9,585.96	0.00	9,585.96
Total Funds - Equities ETF							
4,700.00		**0.00**	**326,368.00**	**316,782.04**	**9,585.96**	**0.00**	**9,585.96**
Total Equities							
63,969,144.47		**197,652.93**	**2,103,421,489.44**	**1,385,326,916.96**	**718,316,206.64**	**- 221,634.16**	**718,094,572.48**

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							
Argentina - ARS							
ARGENTINA(REP OF) FRN 06/2020 ARS1 SEDOL: BF116H5							
5,280,000.00	67.7500000	0.00	59,746.56	301,049.34	- 36,177.72	- 205,125.06	- 241,302.78
Issue Date: 21 Jun 17 Rate: 56.589482% Maturity Date: 21 Jun 20							
Total ARS		0.00	59,746.56	301,049.34	- 36,177.72	- 205,125.06	- 241,302.78
Argentina - USD							
ARGENTINA REP BD SER B 7.5% DUE 04-22-2026 REG SEDOL: BD6QTG1							
150,000.00	52.0000000	2,156.25	78,000.00	150,000.00	- 72,000.00	0.00	- 72,000.00
Issue Date: 22 Oct 16 Rate: 7.5% Yield to Maturity: 21.865% Maturity Date: 22 Apr 26							
ARGENTINA(REP OF) PAR BD 2.5 D UE 12-31-2040/09-30-2029 REG CUSIP: 040114GK0							
230,000.00	48.7510000	2,180.21	112,127.30	129,025.00	- 16,897.70	0.00	- 16,897.70
Issue Date: 30 Sep 05 Rate: 3.75% Call Date: 30 Sep 29 Call Price: 5.00 Yield to Maturity: -0.821% Maturity Date: 31 Dec 38							
REPUBLIC OF ARGENTINA 5.625% 01-26-2022 SEDOL: BFMDJG0							
80,000.00	51.7500000	1,937.50	41,400.00	80,000.00	- 38,600.00	0.00	- 38,600.00
Issue Date: 26 Jan 17 Rate: 5.625% Yield to Maturity: 43.143% Maturity Date: 26 Jan 22							
Total USD		6,273.96	231,527.30	359,025.00	- 127,497.70	0.00	- 127,497.70

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
Fixed Income							
Government bonds							
Total Argentina		6,273.96	291,273.86	660,074.34	- 163,675.42	- 205,125.06	- 368,800.48
Brazil - BRL							
BRAZIL(FED REP OF) 10% GTD SNR 01/01/21 BRL'F' SEDOL: B62L3V4							
2,953,000.00	1,100.7169010	0.00	808,018.75	730,388.82	103,294.39	- 25,664.46	77,629.93
Issue Date: 1 Jan 10 Rate: 10% Yield to Maturity: 4.561% Maturity Date: 1 Jan 21							
SECRETARIA TESOURO 10% GTD SNR 01/01/27 BRL'F' SEDOL: BYYCKC1							
105,000.00	1,230.7746670	0.00	32,125.52	26,693.74	6,369.75	- 937.97	5,431.78
Issue Date: 1 Jan 16 Rate: 10% Yield to Maturity: 6.365% Maturity Date: 1 Jan 27							
Total BRL		0.00	840,144.27	757,082.56	109,664.14	- 26,602.43	83,061.71
Brazil - USD							
BRAZIL FEDERATIVE REP GLOBAL BD 5 T BOND 01-27-2045 CUSIP: 105756BW9							
200,000.00	103.8800000	4,277.78	207,760.00	163,250.00	44,510.00	0.00	44,510.00
Issue Date: 1 Aug 14 Rate: 5% Yield to Maturity: 4.734% Maturity Date: 27 Jan 45							
BRAZIL FEDERATIVE REP GLOBAL NT 5.625% DUE 01-07-2041 REG SEDOL: B7YZ7Z3							
210,000.00	112.0000000	5,709.38	235,200.00	194,686.94	40,513.06	0.00	40,513.06
Issue Date: 7 Oct 09 Rate: 5.625% Yield to Maturity: 4.719% Maturity Date: 7 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 bonds							
Total USD		9,987.16	442,960.00	357,936.94	85,023.06	0.00	85,023.06
Total Brazil		9,987.16	1,283,104.27	1,115,019.50	194,687.20	- 26,602.43	168,084.77
Ecuador - USD							
REP OF ECUADOR TBOND 7.875% 23/01/2028 SEDOL: BD1DD43							
200,000.00	88.8760000	6,912.50	177,752.00	200,000.00	- 22,248.00	0.00	- 22,248.00
Issue Date: 23 Jan 18 Rate: 7.875% Yield to Maturity: 9.806% Maturity Date: 23 Jan 28							
Total USD		6,912.50	177,752.00	200,000.00	- 22,248.00	0.00	- 22,248.00
Total Ecuador		6,912.50	177,752.00	200,000.00	- 22,248.00	0.00	- 22,248.00
Indonesia - IDR							
INDONESIA(REP OF) 8.25% SNR 15/05/2029 IDR SEDOL: BF4Y9X8							
5,621,000,000.00	108.0250000	3,450.54	437,391.34	425,471.94	4,555.11	7,364.29	11,919.40
Issue Date: 15 May 18 Rate: 8.25% Yield to Maturity: 7.132% Maturity Date: 15 May 29							
Total IDR		3,450.54	437,391.34	425,471.94	4,555.11	7,364.29	11,919.40

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 bonds							
Indonesia - USD							
INDONESIA REP MEDIUM TERM NT 144A 3.75% DUE 04-25-2022 BEO SEDOL: B828NL9							
240,000.00	103.2469880	1,650.00	247,792.77	225,240.00	22,552.77	0.00	22,552.77
Issue Date: 25 Apr 12 Rate: 3.75% Yield to Maturity: 2.302% Maturity Date: 25 Apr 22							
REPUBLIC OF INDONESIA 4.35% DUE 01-11-2048 REG CUSIP: 455780CE4							
220,000.00	110.1081360	3,615.34	242,237.90	218,165.20	24,072.70	0.00	24,072.70
Issue Date: 11 Dec 17 Rate: 4.35% Yield to Maturity: 3.763% Maturity Date: 11 Jan 48							
Total USD		5,265.34	490,030.67	443,405.20	46,625.47	0.00	46,625.47
Total Indonesia		8,715.88	927,422.01	868,877.14	51,180.58	7,364.29	58,544.87
Kuwait - USD							
KUWAIT ST NT 144A 3.5% DUE 03-20-2027 BEO CUSIP: 501499AB3							
200,000.00	107.4640000	1,963.89	214,928.00	198,052.00	16,876.00	0.00	16,876.00
Issue Date: 20 Mar 17 Rate: 3.5% Yield to Maturity: 2.369% Maturity Date: 20 Mar 27							
Total USD		1,963.89	214,928.00	198,052.00	16,876.00	0.00	16,876.00

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							
Total Kuwait		1,963.89	214,928.00	198,052.00	16,876.00	0.00	16,876.00
Mexico - MXN							
MEXICO(UNITED MEXICAN STATES) 7.75% NTS 13/11/42 SEDOL: B7V21L1							
11,554,200.00	106.1490000	2,766.08	649,474.04	678,846.39	- 40,664.74	11,292.39	- 29,372.35
Issue Date: 22 Dec 11 Rate: 7.75% Yield to Maturity: 7.328% Maturity Date: 13 Nov 42							
MEXICO(UNITED MEXICAN STATES) 10% 05/12/24 SEDOL: B05QN14							
7,730,000.00	113.5990000	2,387.82	465,007.56	652,965.57	- 67,783.78	- 120,174.23	- 187,958.01
Issue Date: 30 Dec 04 Rate: 10% Yield to Maturity: 6.661% Maturity Date: 5 Dec 24							
MEXICO(UTD MEX ST) 8.5% GTD SNR 31/05/2029 MXN SEDOL: B4XH544							
9,030,000.00	111.3820000	2,370.99	532,609.33	506,331.44	9,129.42	17,148.47	26,277.89
Issue Date: 24 Dec 08 Rate: 8.5% Yield to Maturity: 6.832% Maturity Date: 31 May 29							
MEXICO(UTD MEX ST) 8% GTD SNR 07/11/47 MXN100 SEDOL: BDH3PR4							
7,850,000.00	109.6383730	1,939.91	455,762.14	443,678.60	4,659.14	7,424.40	12,083.54
Issue Date: 23 Feb 17 Rate: 8% Yield to Maturity: 7.382% Maturity Date: 7 Nov 47							
Total MXN		9,464.80	2,102,853.07	2,281,822.00	- 94,659.96	- 84,308.97	- 178,968.93

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
Fixed Income							
Government bonds							
Mexico - USD							
UTD MEXICAN STS TRANCHE # TR 00026 4.75 DUE 03-08-2044 CUSIP: 91086QBB3							
20,000.00	110.5000000	298.19	22,100.00	20,950.00	1,150.00	0.00	1,150.00
Issue Date: 8 Mar 12 Rate: 4.75% Yield to Maturity: 4.064% Maturity Date: 8 Mar 44							
Total USD		298.19	22,100.00	20,950.00	1,150.00	0.00	1,150.00
Total Mexico		9,762.99	2,124,953.07	2,302,772.00	- 93,509.96	- 84,308.97	- 177,818.93
Peru - USD							
PERU REP US$ GLOBAL BD 5.625% DUE 11-18-2050 REG SEDOL: B84L725							
40,000.00	146.1260000	268.75	58,450.40	44,972.00	13,478.40	0.00	13,478.40
Issue Date: 18 Nov 10 Rate: 5.625% Yield to Maturity: 3.248% Maturity Date: 18 Nov 50							
Total USD		268.75	58,450.40	44,972.00	13,478.40	0.00	13,478.40
Total Peru		268.75	58,450.40	44,972.00	13,478.40	0.00	13,478.40

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 bonds							
Poland - USD							
STATE TREAS REP POLAND 4 DUE 01-22-2024 REG CUSIP: 857524AC6							
110,000.00	107.5754000	1,943.33	118,332.94	109,113.40	9,219.54	0.00	9,219.54
Issue Date: 22 Jan 14 Rate: 4% Yield to Maturity: 2.045% Maturity Date: 22 Jan 24							
Total USD		1,943.33	118,332.94	109,113.40	9,219.54	0.00	9,219.54
Total Poland		1,943.33	118,332.94	109,113.40	9,219.54	0.00	9,219.54
Russian Federation - RUB							
RUSSIAN FEDERATION 6.9% BDS 23/05/2029 RUB1000 SEDOL: BFX1TW9							
20,720,000.00	105.4510000	1,765.77	351,779.22	331,391.98	12,884.95	7,502.29	20,387.24
Issue Date: 21 Feb 18 Rate: 6.9% Yield to Maturity: 6.478% Maturity Date: 23 May 29							
RUSSIAN FEDERATION 7.25% BDS 10/05/34 RUB1000 SEDOL: BYWR3W9							
1,080,000.00	107.8500000	120.88	18,753.12	16,833.17	1,591.02	328.93	1,919.95
Issue Date: 21 Feb 18 Rate: 7.25% Yield to Maturity: 6.7% Maturity Date: 10 May 34							
RUSSIAN FEDERATION 7.65% BDS 10/04/30 RUB1000 SEDOL: BJLSQR4							
16,390,000.00	110.4510000	3,871.46	291,459.58	266,877.05	21,265.94	3,316.59	24,582.53
Issue Date: 24 Apr 19 Rate: 7.65% Yield to Maturity: 6.498% Maturity Date: 10 Apr 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
Fixed Income							
Government bonds							
RUSSIAN FEDERATION 7.7% BDS 16/03/2039 RUB1000 SEDOL: BJXXZL4							
14,100,000.00	113.2505000	4,070.67	257,092.24	248,403.71	1,654.70	7,033.83	8,688.53
Issue Date: 5 Jun 19 Rate: 7.7% Yield to Maturity: 6.74% Maturity Date: 16 Mar 39							
Total RUB		9,828.78	919,084.16	863,505.91	37,396.61	18,181.64	55,578.25
Russian Federation - USD							
RUSSIAN FEDN US$ BD 144A 7.5 DUE 03-31-2030/09-30-2009 REG SEDOL: 2646048							
26,800.00	113.7270150	508.08	30,478.84	30,425.54	53.30	0.00	53.30
Issue Date: 31 Mar 00 Rate: 7.5% Yield to Maturity: 2.675% Maturity Date: 31 Mar 30							
RUSSIAN FOREIGN BOND- EUROBOND STEP CPN DUE 31/03/2030 SEDOL: 4230814							
87,770.00	113.9751050	1,663.97	100,035.95	103,296.20	- 3,260.25	0.00	- 3,260.25
Issue Date: 31 Mar 00 Rate: 7.5% Yield to Maturity: 2.598% Maturity Date: 31 Mar 30							
Total USD		2,172.05	130,514.79	133,721.74	- 3,206.95	0.00	- 3,206.95
Total Russian Federation		12,000.83	1,049,598.95	997,227.65	34,189.66	18,181.64	52,371.30

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
Fixed Income							
Government bonds							
United States - USD							
UNITED STATES T-BOND 2.875% 05-15-2049 SEDOL: BK1WFY3							
180,000.00	110.5195330	668.20	198,935.16	217,996.88	- 19,061.72	0.00	- 19,061.72
Issue Date: 15 May 19 Rate: 2.875% Yield to Maturity: 2.375% Maturity Date: 15 May 49							
UNITED STATES TREAS BDS 2.25% 08-15-2049 SEDOL: BK9DLC8							
20,000.00	97.2812500	169.97	19,456.25	20,349.53	- 893.28	0.00	- 893.28
Issue Date: 15 Aug 19 Rate: 2.25% Yield to Maturity: 2.378% Maturity Date: 15 Aug 49							
UNITED STATES TREAS NTS 2.25% T-NOTE 04-30-2024 SEDOL: BK1LRG6							
20,000.00	102.4062500	76.65	20,481.25	20,070.31	410.94	0.00	410.94
Issue Date: 30 Apr 19 Rate: 2.25% Yield to Maturity: 1.672% Maturity Date: 30 Apr 24							
UNITED STATES TREAS NTS DTD 05/31/2019 2.125% DUE 05-31-2021 REG SEDOL: BK0Y681							
1,080,000.00	100.7226560	2,006.56	1,087,804.68	1,085,948.43	1,856.25	0.00	1,856.25
Issue Date: 31 May 19 Rate: 2.125% Yield to Maturity: 1.607% Maturity Date: 31 May 21							
UNITED STATES TREAS NTS DTD 07/31/2019 1.75% DUE 07-31-2021 REG SEDOL: BJVN8P1							
480,000.00	100.2421880	3,515.22	481,162.50	482,081.25	- 918.75	0.00	- 918.75
Issue Date: 31 Jul 19 Rate: 1.75% Yield to Maturity: 1.594% Maturity Date: 31 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							
Government bonds							
UNITED STATES TREAS NTS DTD 11/30/2019 1.5% DUE 11-30-2024 REG SEDOL: BJR5GR9							
50,000.00	99.1914000	65.57	49,595.70	49,476.56	119.14	0.00	119.14
Issue Date: 30 Nov 19 Rate: 1.5% Yield to Maturity: 1.672% Maturity Date: 30 Nov 24							
UNITED STATES TREAS NTS 2.875% DUE 05-15-2028 SEDOL: BD59D36							
1,000.00	107.7070000	3.71	1,077.07	1,008.05	69.02	0.00	69.02
Issue Date: 15 May 18 Rate: 2.875% Yield to Maturity: 1.876% Maturity Date: 15 May 28							
US TREAS NTS DTD 05-15-2019 2.125% DUE 05-15-2022 REG SEDOL: BK1WFT8							
10,000.00	101.2344000	27.44	10,123.44	10,094.14	29.30	0.00	29.30
Issue Date: 15 May 19 Rate: 2.125% Yield to Maturity: 1.593% Maturity Date: 15 May 22							
UTD STATES TREAS 1.5% DUE 10-31-2024 SEDOL: BKZ7NF1							
590,000.00	99.1679690	1,507.42	585,091.02	588,021.44	- 2,930.42	0.00	- 2,930.42
Issue Date: 31 Oct 19 Rate: 1.5% Yield to Maturity: 1.68% Maturity Date: 31 Oct 24							
Total USD		8,040.74	2,453,727.07	2,475,046.59	- 21,319.52	0.00	- 21,319.52
Total United States		8,040.74	2,453,727.07	2,475,046.59	- 21,319.52	0.00	- 21,319.52

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
Fixed Income							
Government bonds							
Total Government Bonds							
5,722,237,770.00		**65,870.03**	**8,699,542.57**	**8,971,154.62**	**18,878.48**	**- 290,490.53**	**- 271,612.05**
Government agencies							
Japan - USD							
JAPAN FIN ORGANIZATION FOR MUNICIPALITIES 4 DUE 01-13-2021 REG CUSIP: 471068AA4							
200,000.00	102.1098500	3,733.33	204,219.70	198,340.00	5,879.70	0.00	5,879.70
Issue Date: 13 Jan 11 Rate: 4% Yield to Maturity: 1.928% Maturity Date: 13 Jan 21							
Total USD		3,733.33	204,219.70	198,340.00	5,879.70	0.00	5,879.70
Total Japan		3,733.33	204,219.70	198,340.00	5,879.70	0.00	5,879.70
Mexico - USD							
PEMEX PROJ FDG MASTER TR GTD BD 6.625% DUE 06-15-2035 REG SEDOL: B7GPR51							
10,000.00	102.4500000	29.44	10,245.00	10,912.67	- 667.67	0.00	- 667.67
Issue Date: 15 Dec 05 Rate: 6.625% Yield to Maturity: 6.373% 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	109.8670000	1,684.38	65,920.20	59,889.00	6,031.20	0.00	6,031.20
Issue Date: 27 Jan 17 Rate: 6.875% Yield to Maturity: 5.093% Maturity Date: 4 Aug 26							
PETROLEOS MEXICANOS 6.375% 01-23-2045 CUSIP: 71654QBR2							
10,000.00	96.3460000	279.79	9,634.60	9,925.20	- 290.60	0.00	- 290.60
Issue Date: 23 Jul 14 Rate: 6.375% Yield to Maturity: 6.677% Maturity Date: 23 Jan 45							
Total USD		1,993.61	85,799.80	80,726.87	5,072.93	0.00	5,072.93
Total Mexico		1,993.61	85,799.80	80,726.87	5,072.93	0.00	5,072.93
United States - USD							
FEDERAL HOME LN BKS 2.125% DUE 02-11-2020 SEDOL: BDF5S62							
40,000.00	100.0526750	330.56	40,021.07	39,926.80	94.27	0.00	94.27
Rate: 2.125% Yield to Maturity: 1.643% Maturity Date: 11 Feb 20							
SMALL BUSINESS ADMIN GTD DEV PARTN SER 2019-25G CL 1 2.69% FIXED 07-01-2044 CUSIP: 83162CC68							
30,000.00	101.3374670	367.63	30,401.24	30,000.00	401.24	0.00	401.24
Issue Date: 17 Jul 19 Rate: 2.69% Yield to Maturity: 2.568% 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 agencies							
SMALL BUSINESS ADMIN GTD SER 2019-20D CL 1 2.98% 04-01-2039 SEDOL: BK6NXF8							
29,164.47	102.5907550	217.28	29,920.05	29,164.47	755.58	0.00	755.58
Issue Date: 17 Apr 19 Rate: 2.98% Yield to Maturity: 2.688% Maturity Date: 1 Apr 39							
Total USD		915.47	100,342.36	99,091.27	1,251.09	0.00	1,251.09
Total United States		915.47	100,342.36	99,091.27	1,251.09	0.00	1,251.09
Total Government Agencies							
379,164.47		**6,642.41**	**390,361.86**	**378,158.14**	**12,203.72**	**0.00**	**12,203.72**
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	41.5000000	2,210.00	37,350.00	89,622.90	- 52,272.90	0.00	- 52,272.90
Issue Date: 15 Feb 17 Rate: 6.5% Yield to Maturity: 62.228% Maturity Date: 15 Feb 23							
Total USD		2,210.00	37,350.00	89,622.90	- 52,272.90	0.00	- 52,272.90

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	37,350.00	89,622.90	- 52,272.90	0.00	- 52,272.90
Total Municipal/Provincial Bonds							
90,000.00		**2,210.00**	**37,350.00**	**89,622.90**	**- 52,272.90**	**0.00**	**- 52,272.90**
Corporate bonds							
Australia - USD							
BHP BILLITON FIN 2.875% DUE 02-24-2022 SEDOL: B71D2M2							
5,000.00	101.9448000	50.71	5,097.24	5,019.20	78.04	0.00	78.04
Issue Date: 24 Feb 12 Rate: 2.875% Yield to Maturity: 1.946% Maturity Date: 24 Feb 22							
BHP BILLITON FIN 5% DUE 09-30-2043 SEDOL: BFD3PF0							
10,000.00	128.0704000	126.39	12,807.04	9,998.50	2,808.54	0.00	2,808.54
Issue Date: 30 Sep 13 Rate: 5% Yield to Maturity: 3.288% Maturity Date: 30 Sep 43							
PVTPL BHP BILLITON FIN USA LTD 6.75% D UE 10-19-2075 CUSIP: 055451AX6							
200,000.00	117.4170000	2,700.00	234,834.00	229,500.00	5,334.00	0.00	5,334.00
Issue Date: 19 Oct 15 Rate: 6.75% Call Date: 20 Oct 25 Call Price: 100.00 Yield to Maturity: 3.415% 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 3.9% 07-12-2047 SEDOL: BF550C6							
10,000.00	109.2997000	183.08	10,929.97	9,963.10	966.87	0.00	966.87
Issue Date: 12 Jul 17 Rate: 3.9% Yield to Maturity: 3.378% Maturity Date: 12 Jul 47							
Total USD		3,060.18	263,668.25	254,480.80	9,187.45	0.00	9,187.45
Total Australia		3,060.18	263,668.25	254,480.80	9,187.45	0.00	9,187.45
Belgium - USD							
ANHEUSER BUSCH 2.5% DUE 07-15-2022 SEDOL: B9NM5N3							
20,000.00	101.7877000	230.56	20,357.54	19,903.60	453.94	0.00	453.94
Issue Date: 16 Jul 12 Rate: 2.5% Yield to Maturity: 1.777% Maturity Date: 15 Jul 22							
ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046 SEDOL: BJXS2M9							
160,000.00	118.6122560	3,266.67	189,779.61	159,730.71	30,048.90	0.00	30,048.90
Issue Date: 1 Feb 19 Rate: 4.9% Call Date: 1 Aug 45 Call Price: 100.00 Yield to Maturity: 3.772% Maturity Date: 1 Feb 46							
ANHEUSER-BUSCH 3.3% DUE 02-01-2023 SEDOL: BYMLHV8							
162,000.00	103.6050800	2,227.50	167,840.23	162,137.16	5,703.07	0.00	5,703.07
Issue Date: 25 Jan 16 Rate: 3.3% Call Date: 1 Dec 22 Call Price: 100.00 Yield to Maturity: 2.086% Maturity Date: 1 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							
Total USD		5,724.73	377,977.38	341,771.47	36,205.91	0.00	36,205.91
Total Belgium		5,724.73	377,977.38	341,771.47	36,205.91	0.00	36,205.91
Brazil - USD							
PETROBRAS GLOBAL FIN B V 6.9% 03-19-2049 SEDOL: BJDS8N2							
130,000.00	117.3000000	2,541.50	152,490.00	130,000.00	22,490.00	0.00	22,490.00
Issue Date: 19 Mar 19 Rate: 6.9% Yield to Maturity: 5.679% Maturity Date: 19 Mar 49							
PETROBRAS GLOBAL FINANCE BNDS 6.85% DUE 06-05-2115 REG SEDOL: BZ0C914							
120,000.00	114.2760000	593.67	137,131.20	97,284.00	39,847.20	0.00	39,847.20
Issue Date: 5 Jun 15 Rate: 6.85% Yield to Maturity: 5.991% Maturity Date: 5 Jun 15							
PETROBRAS GLOBAL FINANCE 5.299% 01-27-2025 SEDOL: BGSDJG1							
278,000.00	109.0510000	6,301.69	303,161.78	268,401.31	34,760.47	0.00	34,760.47
Issue Date: 27 Jul 18 Rate: 5.299% Yield to Maturity: 3.344% Maturity Date: 27 Jan 25							
PETROBRAS GLOBAL 6.25% DUE 03-17-2024 SEDOL: BLMP0R6							
102,000.00	112.1050000	1,841.67	114,347.10	102,009.80	12,337.30	0.00	12,337.30
Issue Date: 17 Mar 14 Rate: 6.25% Yield to Maturity: 3.156% Maturity Date: 17 Mar 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							
PETROBRAS GLOBAL 7.375% DUE 01-17-2027 SEDOL: BYNCHH6							
10,000.00	122.0000000	335.97	12,200.00	10,487.50	1,712.50	0.00	1,712.50
Issue Date: 17 Jan 17 Rate: 7.375% Yield to Maturity: 3.787% Maturity Date: 17 Jan 27							
VALE OVERSEAS LTD 6.875% DUE 11-21-2036 SEDOL: B1HMKF0							
96,000.00	130.0000000	733.33	124,800.00	105,249.09	19,550.91	0.00	19,550.91
Issue Date: 21 Nov 06 Rate: 6.875% Yield to Maturity: 4.348% Maturity Date: 21 Nov 36							
Total USD		12,347.83	844,130.08	713,431.70	130,698.38	0.00	130,698.38
Total Brazil		12,347.83	844,130.08	713,431.70	130,698.38	0.00	130,698.38
Canada - USD							
BANK MONTREAL QUE 3.803% 12-15-2032 CUSIP: 06368BGS1							
10,000.00	104.2950000	16.90	10,429.50	9,308.20	1,121.30	0.00	1,121.30
Issue Date: 12 Dec 17 Rate: 3.803% Call Date: 15 Dec 27 Call Price: 100.00 Yield to Maturity: 3.187% Maturity Date: 15 Dec 32							
BARRICK GOLD CORP 5.25% DUE 04-01-2042 SEDOL: B8L1XS6							
20,000.00	119.3445000	262.50	23,868.90	21,009.00	2,859.90	0.00	2,859.90
Issue Date: 3 Apr 12 Rate: 5.25% Yield to Maturity: 3.937% Maturity Date: 1 Apr 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							
BARRICK N AMER FIN 5.7% DUE 05-30-2041 SEDOL: B4TYCN7							
30,000.00	123.3519330	147.25	37,005.58	32,833.20	4,172.38	0.00	4,172.38
Issue Date: 1 Jun 11 Rate: 5.7% Yield to Maturity: 4.058% Maturity Date: 30 May 41							
BARRICK N AMER FIN 5.75% DUE 05-01-2043 SEDOL: BCRWZ96							
30,000.00	127.3305000	287.50	38,199.15	35,716.50	2,482.65	0.00	2,482.65
Issue Date: 2 May 13 Rate: 5.75% Yield to Maturity: 3.947% Maturity Date: 1 May 43							
PVTPL 1011778 BC ULC/NEW RED FIN INC 4.25% DUE 05-15-2024 BEO CUSIP: 68245XAC3							
20,000.00	102.5000000	391.94	20,500.00	19,800.00	700.00	0.00	700.00
Issue Date: 17 May 17 Rate: 4.25% Call Date: 15 May 20 Call Price: 102.12 Yield to Maturity: 3.627% Maturity Date: 15 May 24							
ROYAL BANK OF CANADA 2.15% DUE 10-26-2020 BEO SEDOL: BF2JLR3							
40,000.00	100.1910750	155.28	40,076.43	39,154.80	921.63	0.00	921.63
Issue Date: 26 Oct 17 Rate: 2.15% Yield to Maturity: 1.913% Maturity Date: 26 Oct 20							
ROYAL BK CDA GLOBAL MEDIUM TERM 3.2% 04-30-2021 CUSIP: 78013XKG2							
50,000.00	101.7861800	271.11	50,893.09	49,964.50	928.59	0.00	928.59
Issue Date: 30 Apr 18 Rate: 3.2% Yield to Maturity: 1.837% Maturity Date: 30 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							
TORONTO DOMINION SR MEDIUM 3.25% 11/06/2021 CUSIP: 89114QBZ0							
50,000.00	102.1320200	90.28	51,066.01	49,977.50	1,088.51	0.00	1,088.51
Issue Date: 12 Jun 18 Rate: 3.25% Yield to Maturity: 1.748% Maturity Date: 11 Jun 21							
Total USD		1,622.76	272,038.66	257,763.70	14,274.96	0.00	14,274.96
Total Canada		1,622.76	272,038.66	257,763.70	14,274.96	0.00	14,274.96
China - USD							
MYRIAD INTL HLDGS 4.85% DUE 07-06-2027 CUSIP: 62856RAD7							
200,000.00	108.9398000	4,715.28	217,879.60	200,000.00	17,879.60	0.00	17,879.60
Issue Date: 6 Jul 17 Rate: 4.85% Call Date: 6 Apr 27 Call Price: 100.00 Yield to Maturity: 3.487% Maturity Date: 6 Jul 27							
SINOPEC GROUP 4.375% DUE 04-10-2024 CUSIP: 82937WAE5							
200,000.00	107.8835150	1,968.75	215,767.03	199,534.00	16,233.03	0.00	16,233.03
Issue Date: 10 Apr 14 Rate: 4.375% Yield to Maturity: 2.422% Maturity Date: 10 Apr 24							
Total USD		6,684.03	433,646.63	399,534.00	34,112.63	0.00	34,112.63
Total China		6,684.03	433,646.63	399,534.00	34,112.63	0.00	34,112.63

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
Fixed Income							
Corporate bonds							
Colombia - USD							
ECOPETROL S A 5.875% DUE 05-28-2045 SEDOL: BMQXLW5							
230,000.00	117.8750000	1,176.72	271,112.50	213,836.00	57,276.50	0.00	57,276.50
Issue Date: 28 May 14 Rate: 5.875% Yield to Maturity: 4.666% Maturity Date: 28 May 45							
Total USD		1,176.72	271,112.50	213,836.00	57,276.50	0.00	57,276.50
Total Colombia		1,176.72	271,112.50	213,836.00	57,276.50	0.00	57,276.50
Denmark - USD							
PVTPL DANSKE BK A/S 3.001% DUE 09-20-2022 CUSIP: 23636AAU5							
200,000.00	100.8864100	1,683.89	201,772.82	200,254.00	1,518.82	0.00	1,518.82
Issue Date: 20 Sep 19 Rate: 3.001% Call Date: 20 Sep 21 Call Price: 100.00 Yield to Maturity: 2.47% Maturity Date: 20 Sep 22							
Total USD		1,683.89	201,772.82	200,254.00	1,518.82	0.00	1,518.82
Total Denmark		1,683.89	201,772.82	200,254.00	1,518.82	0.00	1,518.82

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
Fixed Income							
Corporate bonds							
France - USD							
ARCELORMITTAL SA LUXEMBOURG 6.125% DUE 06-01-2025 SEDOL: BYNTS74							
50,000.00	114.8988000	255.21	57,449.40	56,018.80	1,430.60	0.00	1,430.60
Issue Date: 1 Jun 15 Rate: 6.125% Yield to Maturity: 3.114% Maturity Date: 1 Jun 25							
ARCELORMITTAL STEP CPN 7% DUE 10-15-2039 SEDOL: BFLRCV9							
10,000.00	121.8927000	147.78	12,189.27	7,900.00	4,289.27	0.00	4,289.27
Issue Date: 8 Oct 09 Rate: 7% Yield to Maturity: 5.43% Maturity Date: 15 Oct 39							
ARCELORMITTAL 3.6% DUE 07-16-2024 SEDOL: BKBJV91							
50,000.00	102.5454600	825.00	51,272.73	51,028.50	244.23	0.00	244.23
Issue Date: 16 Jul 19 Rate: 3.6% Yield to Maturity: 2.996% Maturity Date: 16 Jul 24							
ARCELORMITTAL 4.55% DUE 03-11-2026 SEDOL: BJ1G5L5							
20,000.00	106.1936500	278.06	21,238.73	20,125.00	1,113.73	0.00	1,113.73
Issue Date: 11 Mar 19 Rate: 4.55% Yield to Maturity: 3.431% Maturity Date: 11 Mar 26							
ARCELORMITTAL 6.25 DUE 02-25-2022 SEDOL: B7MPB86							
20,000.00	107.7896500	437.50	21,557.93	20,600.00	957.93	0.00	957.93
Issue Date: 28 Feb 12 Rate: 6.25% Call Date: 9 Mar 20 Call Price: 0.00 Yield to Maturity: 2.742% Maturity Date: 25 Feb 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							
BNP PARIBAS / BNP 5 DUE 01-15-2021 SEDOL: B3QB126							
120,000.00	103.1722250	2,766.67	123,806.67	121,929.60	1,877.07	0.00	1,877.07
Issue Date: 18 Jan 11 Rate: 5% Yield to Maturity: 1.901% Maturity Date: 15 Jan 21							
PVTPL ALTICE FRANCE S.A. SR SECD NT 144A7.375% DUE 05-01-2026/05-01-2021 BEO CUSIP: 67054KAA7							
200,000.00	107.3640000	6,801.39	214,728.00	203,250.00	11,478.00	0.00	11,478.00
Issue Date: 11 Apr 16 Rate: 7.375% Call Date: 1 May 21 Call Price: 103.68 Yield to Maturity: 5.963% Maturity Date: 1 May 26							
PVTPL BNP PARIBAS SR NON PFD MED 4.4% 08-14-2028 CUSIP: 09659W2F0							
200,000.00	111.1274150	3,348.89	222,254.83	198,928.00	23,326.83	0.00	23,326.83
Issue Date: 14 Aug 18 Rate: 4.4% Yield to Maturity: 2.93% Maturity Date: 14 Aug 28							
PVTPL DANONE NT 144A 2.947% DUE 11-02-2026/11-02-2016 BEO CUSIP: 23636TAE0							
270,000.00	102.1593330	1,304.05	275,830.20	270,000.00	5,830.20	0.00	5,830.20
Issue Date: 2 Nov 16 Rate: 2.947% Call Date: 2 Aug 26 Call Price: 100.00 Yield to Maturity: 2.6% Maturity Date: 2 Nov 26							
Total USD		16,164.55	1,000,327.76	949,779.90	50,547.86	0.00	50,547.86
Total France		16,164.55	1,000,327.76	949,779.90	50,547.86	0.00	50,547.86

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
Fixed Income							
Corporate bonds							
Germany - USD							
BMW US CAP LLC 1.85% DUE 09-15-2021 SEDOL: BD5L581							
10,000.00	99.7882000	54.47	9,978.82	9,557.40	421.42	0.00	421.42
Issue Date: 15 Sep 16 Rate: 1.85% Call Date: 15 Aug 21 Call Price: 100.00 Yield to Maturity: 1.976% 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	107.0101000	739.27	32,103.03	32,357.14	- 254.11	0.00	- 254.11
Issue Date: 26 Jan 12 Rate: 5.875% Yield to Maturity: 2.404% Maturity Date: 31 Jan 22							
Total USD		793.74	42,081.85	41,914.54	167.31	0.00	167.31
Total Germany		793.74	42,081.85	41,914.54	167.31	0.00	167.31
Ireland - USD							
PVTPL PARK AEROSPACE HLDGS LTD GTD 4.5% DUE 03-15-2023 SEDOL: BF97NM9							
10,000.00	104.7000000	132.50	10,470.00	9,912.50	557.50	0.00	557.50
Issue Date: 25 Sep 17 Rate: 4.5% Call Date: 15 Feb 23 Call Price: 100.00 Yield to Maturity: 2.951% Maturity Date: 15 Mar 23							
PVTPL PARK AEROSPACE HLDGS LTD 144A 5.5% DUE 02-15-2024 BEO CUSIP: 70014LAB6							
20,000.00	109.7910000	415.56	21,958.20	20,000.00	1,958.20	0.00	1,958.20
Issue Date: 3 Feb 17 Rate: 5.5% Yield to Maturity: 2.959% Maturity Date: 15 Feb 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							
PVTPL PARK AEROSPACE HLDGS 5.25% 08-15-2022 CUSIP: 70014LAA8							
60,000.00	106.5400000	1,190.00	63,924.00	61,550.00	2,374.00	0.00	2,374.00
Issue Date: 3 Feb 17 Rate: 5.25% Call Date: 15 Jul 22 Call Price: 100.00 Yield to Maturity: 2.651% Maturity Date: 15 Aug 22							
Total USD		1,738.06	96,352.20	91,462.50	4,889.70	0.00	4,889.70
Total Ireland		1,738.06	96,352.20	91,462.50	4,889.70	0.00	4,889.70
Israel - USD							
TEVA 2.2% DUE 07-21-2021 SEDOL: BD3GP11							
170,000.00	96.8450000	1,662.22	164,636.50	159,093.06	5,543.44	0.00	5,543.44
Issue Date: 21 Jul 16 Rate: 2.2% Yield to Maturity: 4.318% Maturity Date: 21 Jul 21							
TEVA 2.8% DUE 07-21-2023 SEDOL: BD3GP22							
30,000.00	92.7500000	373.33	27,825.00	26,296.87	1,528.13	0.00	1,528.13
Issue Date: 21 Jul 16 Rate: 2.8% Yield to Maturity: 5.053% Maturity Date: 21 Jul 23							
TEVA 2.95% DUE 12-18-2022 SEDOL: BFNY973							
10,000.00	95.5000000	10.65	9,550.00	9,025.00	525.00	0.00	525.00
Issue Date: 18 Dec 12 Rate: 2.95% Yield to Maturity: 4.591% Maturity Date: 18 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							
Total USD		2,046.20	202,011.50	194,414.93	7,596.57	0.00	7,596.57
Total Israel		2,046.20	202,011.50	194,414.93	7,596.57	0.00	7,596.57
Italy - USD							
PVTPL INTESA SANPAOLO S P A RCPTS CL X 144A 3.125% DUE 07-14-2022 BEO CUSIP: 46115HAZ0							
200,000.00	101.3393850	2,899.31	202,678.77	199,688.00	2,990.77	0.00	2,990.77
Issue Date: 14 Jul 17 Rate: 3.125% Yield to Maturity: 2.576% 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	105.0774700	139.36	210,154.94	200,000.00	10,154.94	0.00	10,154.94
Issue Date: 26 Jun 14 Rate: 5.017% Yield to Maturity: 3.776% Maturity Date: 26 Jun 24							
Total USD		3,038.67	412,833.71	399,688.00	13,145.71	0.00	13,145.71
Total Italy		3,038.67	412,833.71	399,688.00	13,145.71	0.00	13,145.71

Asset Detail - Base Currency

Description/Asset 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							
Japan - USD							
MITSUBISHI UFJ FINL GROUP INC 2.998% 02-22-2022 SEDOL: BD8BYB4							
40,000.00	101.9231250	429.71	40,769.25	40,156.00	613.25	0.00	613.25
Issue Date: 22 Feb 17 Rate: 2.998% Yield to Maturity: 2.075% Maturity Date: 22 Feb 22							
SUMITOMO MITSUI FIXED 2.058% DUE 07-14-2021 SEDOL: BD1DFG9							
60,000.00	100.1451330	572.81	60,087.08	58,221.60	1,865.48	0.00	1,865.48
Issue Date: 14 Jul 16 Rate: 2.058% Yield to Maturity: 1.962% Maturity Date: 14 Jul 21							
Total USD		1,002.52	100,856.33	98,377.60	2,478.73	0.00	2,478.73
Total Japan		1,002.52	100,856.33	98,377.60	2,478.73	0.00	2,478.73
Netherlands - USD							
AERCAP IRELAND CAP 5% DUE 10-01-2021 SEDOL: BYXJFP1							
150,000.00	104.8559330	1,875.00	157,283.90	156,480.00	803.90	0.00	803.90
Issue Date: 1 Apr 15 Rate: 5% Yield to Maturity: 2.156% Maturity Date: 1 Oct 21							
COOPERATIEVE 4.375% DUE 08-04-2025 SEDOL: BYW41H1							
320,000.00	108.5231940	5,716.67	347,274.22	313,414.40	33,859.82	0.00	33,859.82
Issue Date: 4 Aug 15 Rate: 4.375% Yield to Maturity: 2.721% Maturity Date: 4 Aug 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							
RABOBANK NEDERLAND UTREC 3.875 08 FEB 2022 CUSIP: 21685WDD6							
50,000.00	104.1489400	769.62	52,074.47	52,378.00	- 303.53	0.00	- 303.53
Issue Date: 8 Feb 12 Rate: 3.875% Yield to Maturity: 1.854% Maturity Date: 8 Feb 22							
SHELL INTERNATIONAL FIN 4.375% DUE 05-11-2045 SEDOL: BXQ9DY6							
60,000.00	119.3818330	364.58	71,629.10	59,880.60	11,748.50	0.00	11,748.50
Issue Date: 11 May 15 Rate: 4.375% Yield to Maturity: 3.247% Maturity Date: 11 May 45							
SHELL INTERNATIONAL FIN 4.55 DUE 08-12-2043 REG SEDOL: BCZQWS8							
40,000.00	121.9524750	702.72	48,780.99	41,968.80	6,812.19	0.00	6,812.19
Issue Date: 12 Aug 13 Rate: 4.55% Yield to Maturity: 3.216% Maturity Date: 12 Aug 43							
SHELL INTL FIN B V GTD NT 4.375 DUE 03-25-2020 SEDOL: B4TG6R5							
20,000.00	100.5278500	233.33	20,105.57	19,905.60	199.97	0.00	199.97
Issue Date: 25 Mar 10 Rate: 4.375% Yield to Maturity: 2.081% Maturity Date: 25 Mar 20							
SHELL INTL FIN B V 3.75% DUE 09-12-2046 SEDOL: BD5NF87							
10,000.00	109.9728000	113.54	10,997.28	9,222.80	1,774.48	0.00	1,774.48
Issue Date: 12 Sep 16 Rate: 3.75% Yield to Maturity: 3.192% 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	113.9606500	113.33	22,792.13	21,054.20	1,737.93	0.00	1,737.93
Issue Date: 10 May 16 Rate: 4% Yield to Maturity: 3.211% Maturity Date: 10 May 46							
SHELL INTL FIN B V 6.375% DUE 12-15-2038 SEDOL: B90FLN7							
20,000.00	145.9587000	56.67	29,191.74	19,893.80	9,297.94	0.00	9,297.94
Issue Date: 11 Dec 08 Rate: 6.375% Yield to Maturity: 3.139% Maturity Date: 15 Dec 38							
Total USD		9,945.46	760,129.40	694,198.20	65,931.20	0.00	65,931.20
Total Netherlands		9,945.46	760,129.40	694,198.20	65,931.20	0.00	65,931.20
Peru - USD							
SOUTHN COPPER CORP 5.25% DUE 11-08-2042 SEDOL: B8FM8R9							
250,000.00	115.0993760	1,932.29	287,748.44	245,517.50	42,230.94	0.00	42,230.94
Issue Date: 8 Nov 12 Rate: 5.25% Yield to Maturity: 4.214% Maturity Date: 8 Nov 42							
Total USD		1,932.29	287,748.44	245,517.50	42,230.94	0.00	42,230.94
Total Peru		1,932.29	287,748.44	245,517.50	42,230.94	0.00	42,230.94

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							
Corporate bonds							
South Africa - USD							
PVTPL ANGLO AMERN CAP PLC GTD NT 3.625% 09-11-2024 CUSIP: 034863AS9							
200,000.00	103.7448050	2,215.28	207,489.61	199,890.00	7,599.61	0.00	7,599.61
Issue Date: 11 Sep 17 Rate: 3.625% Yield to Maturity: 2.768% Maturity Date: 11 Sep 24							
Total USD		2,215.28	207,489.61	199,890.00	7,599.61	0.00	7,599.61
Total South Africa		2,215.28	207,489.61	199,890.00	7,599.61	0.00	7,599.61
Spain - USD							
BANCO SANTANDER SA 3.848% 04-12-2023 SEDOL: BYWFD12							
200,000.00	104.3224650	1,688.84	208,644.93	199,900.00	8,744.93	0.00	8,744.93
Issue Date: 12 Apr 18 Rate: 3.848% Yield to Maturity: 2.468% Maturity Date: 12 Apr 23							
TELEFONICA EMISIONES S A U 5.213% 03-08-2047 REG SEDOL: BYWMQF8							
150,000.00	118.6905870	2,454.45	178,035.88	155,002.50	23,033.38	0.00	23,033.38
Issue Date: 8 Mar 17 Rate: 5.213% Yield to Maturity: 4.07% Maturity Date: 8 Mar 47							
Total USD		4,143.29	386,680.81	354,902.50	31,778.31	0.00	31,778.31

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							
Corporate bonds							
Total Spain		4,143.29	386,680.81	354,902.50	31,778.31	0.00	31,778.31
Switzerland - USD							
GLENCORE FDG LLC 3.875% DUE 10-27-2027 SEDOL: BDFW2K5							
20,000.00	103.2780000	137.78	20,655.60	18,948.20	1,707.40	0.00	1,707.40
Issue Date: 27 Oct 17 Rate: 3.875% Call Date: 27 Jul 27 Call Price: 100.00 Yield to Maturity: 3.394% Maturity Date: 27 Oct 27							
GLENCORE FDG LLC 4% DUE 03-27-2027 SEDOL: BYQ47H9							
130,000.00	103.9400150	1,357.78	135,122.02	128,619.10	6,502.92	0.00	6,502.92
Issue Date: 27 Mar 17 Rate: 4% Call Date: 27 Dec 26 Call Price: 100.00 Yield to Maturity: 3.381% Maturity Date: 27 Mar 27							
PVTPL GLENCORE FDG LLC 4.125% 03-12-2024 SEDOL: BJLBZH6							
110,000.00	104.7396180	1,373.85	115,213.58	110,150.60	5,062.98	0.00	5,062.98
Issue Date: 12 Mar 19 Rate: 4.125% Call Date: 12 Feb 24 Call Price: 100.00 Yield to Maturity: 2.916% Maturity Date: 12 Mar 24							
PVTPL GLENCORE FDG LLC GTD NT 144A 2.875% DUE 04-16-2020 BEO SEDOL: BVYP881							
10,000.00	100.1329000	59.90	10,013.29	9,928.90	84.39	0.00	84.39
Issue Date: 16 Apr 15 Rate: 2.875% Yield to Maturity: 2.405% Maturity Date: 16 Apr 20							
PVTPL UBS GROUP FDG SWITZ AG SR 4.253% DUE 03-23-2028 CUSIP: 90352JAC7							
240,000.00	109.2932080	2,778.63	262,303.70	240,000.00	22,303.70	0.00	22,303.70
Issue Date: 23 Mar 17 Rate: 4.253% Call Date: 23 Mar 27 Call Price: 100.00 Yield to Maturity: 2.971% Maturity Date: 23 Mar 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							
PVTPL1 GLENCORE FDG LLC GTD 4.125% DUE 05-30-2023 BEO SEDOL: BB18C25							
10,000.00	104.2104000	35.52	10,421.04	10,290.50	130.54	0.00	130.54
Issue Date: 30 May 13 Rate: 4.125% Yield to Maturity: 2.823% Maturity Date: 30 May 23							
Total USD		5,743.46	553,729.23	517,937.30	35,791.93	0.00	35,791.93
Total Switzerland		5,743.46	553,729.23	517,937.30	35,791.93	0.00	35,791.93
United Arab Emirates - USD							
PVTPL DAE FUNDING LLC SR NT 5.75% DUE 11-15-2023 BEO SEDOL: BJ2JVX7							
10,000.00	104.8750000	73.47	10,487.50	10,000.00	487.50	0.00	487.50
Issue Date: 14 Nov 18 Rate: 5.75% Call Date: 15 Nov 20 Call Price: 102.87 Yield to Maturity: 4.366% Maturity Date: 15 Nov 23							
Total USD		73.47	10,487.50	10,000.00	487.50	0.00	487.50
Total United Arab Emirates		73.47	10,487.50	10,000.00	487.50	0.00	487.50

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

Corporate bonds

United Kingdom - USD

B A T CAP CORP FIXED 3.557% DUE 08-15-2027 CUSIP: 05526DBB0

140,000.00	102.1026070	1,881.26	142,943.65	140,002.69	2,940.96	0.00	2,940.96

Issue Date: 15 Aug 18 Rate: 3.557% Call Date: 15 May 27 Call Price: 100.00 Yield to Maturity: 3.243% Maturity Date: 15 Aug 27

B A T CAP CORP 4.54% 08-15-2047 CUSIP: 05526DBF1

90,000.00	100.5722670	1,543.60	90,515.04	90,000.00	515.04	0.00	515.04

Issue Date: 15 Aug 18 Rate: 4.54% Call Date: 15 Feb 47 Call Price: 100.00 Yield to Maturity: 4.503% Maturity Date: 15 Aug 47

BARCLAYS PLC FLTG RT 5.088% DUE 06-20-2030 SEDOL: BHWTW96

300,000.00	111.5040370	466.40	334,512.11	309,237.00	25,275.11	0.00	25,275.11

Issue Date: 20 Jun 19 Rate: 5.088% Call Date: 20 Jun 29 Call Price: 100.00 Yield to Maturity: 3.641% Maturity Date: 20 Jun 30

BARCLAYS PLC 4.972% 05-16-2029 SEDOL: BDCL2Z0

200,000.00	112.7610650	1,243.00	225,522.13	197,686.00	27,836.13	0.00	27,836.13

Issue Date: 16 May 18 Rate: 4.972% Call Date: 16 May 28 Call Price: 100.00 Yield to Maturity: 3.221% Maturity Date: 16 May 29

BP CAP MKTS P L C 3.506% DUE 03-17-2025 SEDOL: BWDRY09

40,000.00	106.4751000	405.14	42,590.04	40,025.60	2,564.44	0.00	2,564.44

Issue Date: 17 Mar 15 Rate: 3.506% Yield to Maturity: 2.184% Maturity Date: 17 Mar 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							
BP CAP MKTS P L C 3.535% DUE 11-04-2024 SEDOL: BSL7FV1							
10,000.00	106.5084000	55.97	10,650.84	9,971.00	679.84	0.00	679.84
Issue Date: 4 Nov 14 Rate: 3.535% Yield to Maturity: 2.113% Maturity Date: 4 Nov 24							
DIAGEO CAP PLC GTD NT 4.828 DUE 07-15-2020 SEDOL: B4ND575							
160,000.00	101.5151440	3,561.99	162,424.23	159,519.68	2,904.55	0.00	2,904.55
Issue Date: 14 May 10 Rate: 4.828% Yield to Maturity: 1.986% Maturity Date: 15 Jul 20							
DIAGEO INVT CORP 2.875% DUE 05-11-2022 SEDOL: BFN08R4							
80,000.00	102.0209380	319.44	81,616.75	79,710.40	1,906.35	0.00	1,906.35
Issue Date: 11 May 12 Rate: 2.875% Yield to Maturity: 1.994% Maturity Date: 11 May 22							
HSBC HLDGS PLC 3.9% DUE 05-25-2026 SEDOL: BD0QRM9							
440,000.00	106.6722660	1,716.00	469,357.97	438,446.80	30,911.17	0.00	30,911.17
Issue Date: 25 May 16 Rate: 3.9% Yield to Maturity: 2.755% Maturity Date: 25 May 26							
HSBC HLDGS PLC 4.583% 06-19-2029 SEDOL: BD36V02							
200,000.00	111.8242100	305.53	223,648.42	200,000.00	23,648.42	0.00	23,648.42
Issue Date: 19 Jun 18 Rate: 4.583% Call Date: 19 Jun 28 Call Price: 100.00 Yield to Maturity: 2.992% Maturity Date: 19 Jun 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							
LLOYDS BK PLC 6.5 DUE 09-14-2020 CUSIP: 53947NAA2							
100,000.00	102.7506200	1,931.94	102,750.62	101,525.00	1,225.62	0.00	1,225.62
Issue Date: 14 Sep 10 Rate: 6.5% Yield to Maturity: 2.521% Maturity Date: 14 Sep 20							
LLOYDS BKG GROUP 0% DUE 03-22-2028 SEDOL: BG10BS5							
200,000.00	110.2988600	2,406.25	220,597.72	200,338.00	20,259.72	0.00	20,259.72
Issue Date: 22 Mar 18 Rate: 4.375% Yield to Maturity: 2.955% Maturity Date: 22 Mar 28							
REYNOLDS AMERN INC 3.25% DUE 06-12-2020 SEDOL: BZ0HGT6							
33,000.00	100.4551820	56.60	33,150.21	32,994.06	156.15	0.00	156.15
Issue Date: 12 Jun 15 Rate: 3.25% Yield to Maturity: 2.219% Maturity Date: 12 Jun 20							
ROYAL BK SCOTLAND GROUP PLC 4.269% DUE 03-22-2025 SEDOL: BHPHFB0							
200,000.00	106.2453400	2,347.95	212,490.68	200,000.00	12,490.68	0.00	12,490.68
Issue Date: 22 Mar 19 Rate: 4.269% Call Date: 22 Mar 24 Call Price: 100.00 Yield to Maturity: 2.694% Maturity Date: 22 Mar 25							
ROYAL BK SCOTLAND GROUP PLC 6 DUE 12-19-2023 REG SEDOL: BHD60D6							
130,000.00	111.2199920	260.00	144,585.99	132,718.00	11,867.99	0.00	11,867.99
Issue Date: 19 Dec 13 Rate: 6% Yield to Maturity: 2.98% Maturity Date: 19 Dec 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							
ROYAL BK SCOTLAND 6.1% DUE 06-10-2023 SEDOL: BBDY0Z0							
90,000.00	110.1061330	320.25	99,095.52	89,881.20	9,214.32	0.00	9,214.32
Issue Date: 10 Jun 13 Rate: 6.1% Yield to Maturity: 2.988% Maturity Date: 10 Jun 23							
ROYAL BK SCOTLAND 6.125% DUE 12-15-2022 SEDOL: B9052M3							
60,000.00	109.4611670	163.33	65,676.70	65,430.60	246.10	0.00	246.10
Issue Date: 4 Dec 12 Rate: 6.125% Yield to Maturity: 2.769% Maturity Date: 15 Dec 22							
VODAFONE GROUP PLC 4.375% 05-30-2028 SEDOL: BFMLP00							
70,000.00	110.8757860	263.72	77,613.05	69,378.57	8,234.48	0.00	8,234.48
Issue Date: 30 May 18 Rate: 4.375% Yield to Maturity: 2.909% Maturity Date: 30 May 28							
Total USD		19,248.37	2,739,741.67	2,556,864.60	182,877.07	0.00	182,877.07
Total United Kingdom		19,248.37	2,739,741.67	2,556,864.60	182,877.07	0.00	182,877.07
United States - USD							
ABB FIN USA INC 4.375 DUE 05-08-2042 SEDOL: BB0R331							
10,000.00	120.0096000	64.41	12,000.96	9,479.60	2,521.36	0.00	2,521.36
Issue Date: 8 May 12 Rate: 4.375% Yield to Maturity: 3.124% 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	109.2651500	129.17	43,706.06	39,702.40	4,003.66	0.00	4,003.66
Issue Date: 22 Nov 16 Rate: 3.75% Call Date: 30 Aug 26 Call Price: 100.00 Yield to Maturity: 2.294% Maturity Date: 30 Nov 26							
ABBOTT LABS 4.75% DUE 11-30-2036 SEDOL: BYVQ5V0							
30,000.00	125.4148000	122.71	37,624.44	29,808.00	7,816.44	0.00	7,816.44
Issue Date: 22 Nov 16 Rate: 4.75% Call Date: 30 May 36 Call Price: 100.00 Yield to Maturity: 2.846% Maturity Date: 30 Nov 36							
ABBOTT LABS 4.9% DUE 11-30-2046 SEDOL: BYQHX58							
30,000.00	131.4258670	126.58	39,427.76	29,773.27	9,654.49	0.00	9,654.49
Issue Date: 22 Nov 16 Rate: 4.9% Call Date: 30 May 46 Call Price: 100.00 Yield to Maturity: 3.158% Maturity Date: 30 Nov 46							
ABBVIE INC 2.6% DUE 11-21-2024 SEDOL: BL3LN07							
150,000.00	100.8092000	433.33	151,213.80	149,961.10	1,252.70	0.00	1,252.70
Issue Date: 21 Nov 19 Rate: 2.6% Call Date: 21 Oct 24 Call Price: 100.00 Yield to Maturity: 2.423% Maturity Date: 21 Nov 24							
ABBVIE INC 3.6% 05-14-2025 SEDOL: BXDZFX0							
50,000.00	105.6475000	235.00	52,823.75	49,912.50	2,911.25	0.00	2,911.25
Issue Date: 14 May 15 Rate: 3.6% Call Date: 14 Feb 25 Call Price: 100.00 Yield to Maturity: 2.47% Maturity Date: 14 May 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							
ACTAVIS FDG SCS 3.45% DUE 03-15-2022 SEDOL: BWDBNC6							
60,000.00	102.2964500	609.50	61,377.87	59,914.80	1,463.07	0.00	1,463.07
Issue Date: 12 Mar 15 Rate: 3.45% Call Date: 15 Jan 22 Call Price: 100.00 Yield to Maturity: 2.374% Maturity Date: 15 Mar 22							
AETNA INC NEW 2.8% DUE 06-15-2023 SEDOL: BD203G5							
10,000.00	101.6253000	12.44	10,162.53	9,985.40	177.13	0.00	177.13
Issue Date: 9 Jun 16 Rate: 2.8% Call Date: 15 Apr 23 Call Price: 100.00 Yield to Maturity: 2.308% Maturity Date: 15 Jun 23							
ALLERGAN FUNDING SCS 3.8% 03-15-2025 SEDOL: BWDRY10							
40,000.00	105.0907500	447.56	42,036.30	39,858.00	2,178.30	0.00	2,178.30
Issue Date: 12 Mar 15 Rate: 3.8% Yield to Maturity: 2.743% Maturity Date: 15 Mar 25							
ALTRIA GROUP INC FIXED 4.4% DUE 02-14-2026 SEDOL: BFZ57X6							
60,000.00	108.7146170	1,004.67	65,228.77	60,229.40	4,999.37	0.00	4,999.37
Issue Date: 14 Feb 19 Rate: 4.4% Call Date: 14 Dec 25 Call Price: 100.00 Yield to Maturity: 2.838% Maturity Date: 14 Feb 26							
ALTRIA GROUP INC 3.49% DUE 02-14-2022 SEDOL: BFZ57V4							
20,000.00	102.9227000	265.63	20,584.54	19,998.80	585.74	0.00	585.74
Issue Date: 14 Feb 19 Rate: 3.49% Call Date: 14 Jan 22 Call Price: 100.00 Yield to Maturity: 2.073% Maturity Date: 14 Feb 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							
ALTRIA GROUP INC 3.8% DUE 02-14-2024 SEDOL: BFZ57W5							
10,000.00	105.3066000	144.61	10,530.66	9,979.70	550.96	0.00	550.96
Issue Date: 14 Feb 19 Rate: 3.8% Call Date: 14 Jan 24 Call Price: 100.00 Yield to Maturity: 2.438% Maturity Date: 14 Feb 24							
ALTRIA GROUP INC 4.75% DUE 05-05-2021 SEDOL: BG49060							
130,000.00	103.6356920	960.56	134,726.40	129,727.69	4,998.71	0.00	4,998.71
Issue Date: 5 May 11 Rate: 4.75% Yield to Maturity: 1.995% Maturity Date: 5 May 21							
ALTRIA GROUP INC 4.8% DUE 02-14-2029 SEDOL: BFZ57Y7							
100,000.00	111.4665000	1,826.67	111,466.50	100,686.90	10,779.60	0.00	10,779.60
Issue Date: 14 Feb 19 Rate: 4.8% Call Date: 14 Nov 28 Call Price: 100.00 Yield to Maturity: 3.331% Maturity Date: 14 Feb 29							
ALTRIA GROUP INC 5.8% DUE 02-14-2039 SEDOL: BFZ57Z8							
50,000.00	117.6515200	1,103.61	58,825.76	49,927.80	8,897.96	0.00	8,897.96
Issue Date: 14 Feb 19 Rate: 5.8% Call Date: 14 Aug 38 Call Price: 100.00 Yield to Maturity: 4.422% Maturity Date: 14 Feb 39							
ALTRIA GROUP INC 5.95% DUE 02-14-2049 SEDOL: BFZ5800							
30,000.00	121.2469000	679.29	36,374.07	30,974.50	5,399.57	0.00	5,399.57
Issue Date: 14 Feb 19 Rate: 5.95% Call Date: 14 Aug 48 Call Price: 100.00 Yield to Maturity: 4.616% Maturity Date: 14 Feb 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

ALTRIA GROUP INC 6.2% DUE 02-14-2059 SEDOL: BFZ5811

30,000.00	119.1584000	707.83	35,747.52	29,970.60	5,776.92	0.00	5,776.92

Issue Date: 14 Feb 19 Rate: 6.2% Call Date: 14 Aug 58 Call Price: 100.00 Yield to Maturity: 5.069% Maturity Date: 14 Feb 59

AMAZON COM INC FIXED 3.875% DUE 08-22-2037 CUSIP: 023135BF2

30,000.00	113.6584670	416.56	34,097.54	29,925.30	4,172.24	0.00	4,172.24

Issue Date: 22 Feb 18 Rate: 3.875% Call Date: 22 Feb 37 Call Price: 100.00 Yield to Maturity: 2.882% Maturity Date: 22 Aug 37

AMAZON COM INC 3.15% DUE 08-22-2027 BEO SEDOL: BDGMR43

60,000.00	105.9782170	677.25	63,586.93	59,892.60	3,694.33	0.00	3,694.33

Issue Date: 22 Feb 18 Rate: 3.15% Call Date: 22 May 27 Call Price: 100.00 Yield to Maturity: 2.293% Maturity Date: 22 Aug 27

AMAZON COM INC 4.05% 08-22-2047 CUSIP: 023135BJ4

40,000.00	117.6846750	580.50	47,073.87	39,704.40	7,369.47	0.00	7,369.47

Issue Date: 22 Feb 18 Rate: 4.05% Call Date: 22 Feb 47 Call Price: 100.00 Yield to Maturity: 3.093% Maturity Date: 22 Aug 47

AMAZON COM INC 4.95% DUE 12-05-2044 CUSIP: 023135AQ9

30,000.00	131.0416000	107.25	39,312.48	29,546.50	9,765.98	0.00	9,765.98

Issue Date: 5 Dec 14 Rate: 4.95% Call Date: 5 Jun 44 Call Price: 100.00 Yield to Maturity: 3.144% Maturity Date: 5 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							
Corporate bonds							
AMERICAN EXPRESS CREDIT 2.375% DUE 05-26-2020 SEDOL: BYRBP19							
50,000.00	100.1208000	115.45	50,060.40	49,254.50	805.90	0.00	805.90
Issue Date: 26 May 15 Rate: 2.375% Call Date: 25 Apr 20 Call Price: 100.00 Yield to Maturity: 2.07% Maturity Date: 26 May 20							
AMERICAN INTERNATIONAL GROUP INC BNDS 3.75% DUE 07-10-2025 REG SEDOL: BXSSDR4							
70,000.00	107.0346430	1,246.88	74,924.25	69,757.10	5,167.15	0.00	5,167.15
Issue Date: 10 Jul 15 Rate: 3.75% Call Date: 10 Apr 25 Call Price: 100.00 Yield to Maturity: 2.384% Maturity Date: 10 Jul 25							
AMERN AXLE & MFG 6.625 DUE 10-15-2022 SEDOL: B78Q1F0							
25,000.00	101.3750000	349.65	25,343.75	26,562.50	- 1,218.75	0.00	- 1,218.75
Issue Date: 17 Sep 12 Rate: 6.625% Call Date: 15 Oct 20 Call Price: 100.00 Yield to Maturity: 6.077% Maturity Date: 15 Oct 22							
AMERN EXPRESS CO 2.65 DUE 12-02-2022 SEDOL: B8DV8Y5							
49,000.00	101.9270200	104.60	49,944.24	45,540.30	4,403.94	0.00	4,403.94
Issue Date: 3 Dec 12 Rate: 2.65% Yield to Maturity: 1.967% Maturity Date: 2 Dec 22							
AMGEN INC 2.125% 05-01-2020 CUSIP: 031162BW9							
10,000.00	100.0375000	35.42	10,003.75	9,828.00	175.75	0.00	175.75
Issue Date: 1 May 15 Rate: 2.125% Call Date: 1 Apr 20 Call Price: 100.00 Yield to Maturity: 2.006% Maturity Date: 1 May 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							
ANTERO RES FIN 5.375% DUE 11-01-2021 SEDOL: BMMV231							
20,000.00	95.2187500	179.17	19,043.75	20,162.50	- 1,118.75	0.00	- 1,118.75
Issue Date: 1 May 14 Rate: 5.375% Yield to Maturity: 8.231% Maturity Date: 1 Nov 21							
ANTHEM INC 2.95% 12-01-2022 SEDOL: BFXCMQ7							
40,000.00	102.3074750	98.33	40,922.99	39,981.20	941.79	0.00	941.79
Issue Date: 21 Nov 17 Rate: 2.95% Call Date: 1 Nov 22 Call Price: 100.00 Yield to Maturity: 2.13% Maturity Date: 1 Dec 22							
ANTHEM INC 3.35% DUE 12-01-2024 SEDOL: BFMC2N5							
20,000.00	104.3833000	55.83	20,876.66	19,993.60	883.06	0.00	883.06
Issue Date: 21 Nov 17 Rate: 3.35% Call Date: 1 Oct 24 Call Price: 100.00 Yield to Maturity: 2.399% Maturity Date: 1 Dec 24							
ANTHEM INC 3.65% 12-01-2027 SEDOL: BFXCMS9							
50,000.00	105.8990800	152.08	52,949.54	49,423.90	3,525.64	0.00	3,525.64
Issue Date: 21 Nov 17 Rate: 3.65% Call Date: 1 Sep 27 Call Price: 100.00 Yield to Maturity: 2.813% Maturity Date: 1 Dec 27							
APACHE CORP FIXED 4.25% DUE 01-15-2044 SEDOL: BLNMSB6							
70,000.00	92.2282710	1,371.81	64,559.79	68,115.00	- 3,555.21	0.00	- 3,555.21
Issue Date: 3 Dec 12 Rate: 4.25% Call Date: 15 Jul 43 Call Price: 100.00 Yield to Maturity: 4.798% 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	101.8977830	315.61	46,872.98	45,844.06	1,028.92	0.00	1,028.92
Issue Date: 9 Apr 12 Rate: 3.25% Call Date: 15 Jan 22 Call Price: 100.00 Yield to Maturity: 2.392% Maturity Date: 15 Apr 22							
APACHE CORP 4.375% 10-15-2028 SEDOL: BYZLW65							
20,000.00	104.5988500	184.72	20,919.77	18,874.50	2,045.27	0.00	2,045.27
Issue Date: 23 Aug 18 Rate: 4.375% Call Date: 15 Jul 28 Call Price: 100.00 Yield to Maturity: 3.755% Maturity Date: 15 Oct 28							
APACHE CORP 4.75% 04-15-2043 SEDOL: B7XL9Z6							
10,000.00	96.6228000	100.28	9,662.28	10,559.60	- 897.32	0.00	- 897.32
Issue Date: 9 Apr 12 Rate: 4.75% Call Date: 15 Oct 42 Call Price: 100.00 Yield to Maturity: 4.997% Maturity Date: 15 Apr 43							
APACHE CORP 5.1% DUE 09-01-2040 SEDOL: B58CQJ3							
40,000.00	101.8136750	680.00	40,725.47	38,417.67	2,307.80	0.00	2,307.80
Issue Date: 20 Aug 10 Rate: 5.1% Call Date: 1 Mar 40 Call Price: 100.00 Yield to Maturity: 4.958% Maturity Date: 1 Sep 40							
APPLE INC 2.45% DUE 08-04-2026 CUSIP: 037833BZ2							
130,000.00	101.4280690	1,300.54	131,856.49	129,645.10	2,211.39	0.00	2,211.39
Issue Date: 4 Aug 16 Rate: 2.45% Call Date: 4 May 26 Call Price: 100.00 Yield to Maturity: 2.216% 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	100.2554000	133.33	50,127.70	49,958.00	169.70	0.00	169.70
Issue Date: 13 Nov 17 Rate: 2% Yield to Maturity: 1.701% Maturity Date: 13 Nov 20							
AT&T INC 3.4% DUE 05-15-2025 SEDOL: BX2KBD8							
120,000.00	104.7272500	521.33	125,672.70	120,381.81	5,290.89	0.00	5,290.89
Issue Date: 4 May 15 Rate: 3.4% Call Date: 15 Feb 25 Call Price: 100.00 Yield to Maturity: 2.455% Maturity Date: 15 May 25							
AT&T INC 3.875% DUE 08-15-2021 SEDOL: B6QV183							
10,000.00	103.0355000	146.39	10,303.55	10,324.93	- 21.38	0.00	- 21.38
Issue Date: 18 Aug 11 Rate: 3.875% Yield to Maturity: 1.964% Maturity Date: 15 Aug 21							
AT&T INC 3% DUE 06-30-2022 SEDOL: BX2KBC7							
40,000.00	102.1549250	3.33	40,861.97	41,084.00	- 222.03	0.00	- 222.03
Issue Date: 4 May 15 Rate: 3% Call Date: 30 Apr 22 Call Price: 100.00 Yield to Maturity: 2.111% Maturity Date: 30 Jun 22							
AT&T INC 4.35% DUE 06-15-2045 SEDOL: BBNC4H4							
70,000.00	107.9612140	135.33	75,572.85	63,639.19	11,933.66	0.00	11,933.66
Issue Date: 15 Jun 13 Rate: 4.35% Call Date: 15 Dec 44 Call Price: 100.00 Yield to Maturity: 3.856% 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	103.2416670	170.58	30,972.50	33,654.60	- 2,682.10	0.00	- 2,682.10
Issue Date: 29 Apr 11 Rate: 4.45% Yield to Maturity: 2.041% Maturity Date: 15 May 21							
AT&T INC 4.5% DUE 03-09-2048 SEDOL: BD3HCY6							
49,000.00	110.4798160	686.00	54,135.11	46,143.37	7,991.74	0.00	7,991.74
Issue Date: 7 Sep 16 Rate: 4.5% Call Date: 9 Sep 47 Call Price: 100.00 Yield to Maturity: 3.885% Maturity Date: 9 Mar 48							
AT&T INC 6.25% DUE 03-29-2041 SEDOL: BK1MHG9							
10,000.00	130.2241000	159.72	13,022.41	10,405.30	2,617.11	0.00	2,617.11
Issue Date: 29 Mar 19 Rate: 6.25% Yield to Maturity: 4.104% Maturity Date: 29 Mar 41							
BANK AMER CORP BDS 4 04-01-2024 SEDOL: BLBP4G4							
60,000.00	107.1083170	600.00	64,264.99	59,822.45	4,442.54	0.00	4,442.54
Issue Date: 1 Apr 14 Rate: 4% Yield to Maturity: 2.237% Maturity Date: 1 Apr 24							
BANK AMER CORP CORP BD 4.125 DUE 01-22-2024 REG SEDOL: BJ7B570							
50,000.00	107.4937000	910.94	53,746.85	50,776.60	2,970.25	0.00	2,970.25
Issue Date: 21 Jan 14 Rate: 4.125% Yield to Maturity: 2.185% Maturity Date: 22 Jan 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							
BANK AMER CORP FLTG RT 3.593% DUE 07-21-2028 SEDOL: BF8F0V2							
40,000.00	106.0077750	638.76	42,403.11	40,080.40	2,322.71	0.00	2,322.71
Issue Date: 21 Jul 17 Rate: 3.593% Call Date: 21 Jul 27 Call Price: 100.00 Yield to Maturity: 2.708% Maturity Date: 21 Jul 28							
BANK AMER CORP FLTG RT 6.25% DUE 09-29-2049 SEDOL: BRJSX82							
20,000.00	111.1250000	402.78	22,225.00	20,000.00	2,225.00	0.00	2,225.00
Issue Date: 5 Sep 14 Rate: 6.25% Call Date: 5 Sep 24 Call Price: 0.00 Yield to Maturity: 3.64% Maturity Date: 29 Sep 49							
BANK AMER CORP 3.3% DUE 01-11-2023 SEDOL: B799RR2							
30,000.00	103.3882000	467.50	31,016.46	29,646.60	1,369.86	0.00	1,369.86
Issue Date: 11 Jan 13 Rate: 3.3% Yield to Maturity: 2.138% Maturity Date: 11 Jan 23							
BANK AMER CORP 3.419% 12-20-2028 SEDOL: BF50RK8							
132,000.00	105.0143790	137.90	138,618.98	118,507.88	20,111.10	0.00	20,111.10
Issue Date: 20 Dec 17 Rate: 3.419% Call Date: 20 Dec 27 Call Price: 100.00 Yield to Maturity: 2.715% Maturity Date: 20 Dec 28							
BANK AMER CORP 3.974% 02-07-2030 SEDOL: BJ9NHM3							
80,000.00	109.7868000	1,271.68	87,829.44	80,000.00	7,829.44	0.00	7,829.44
Issue Date: 7 Feb 19 Rate: 3.974% Call Date: 7 Feb 29 Call Price: 100.00 Yield to Maturity: 2.751% Maturity Date: 7 Feb 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
Fixed Income							
Corporate bonds							
BANK AMER CORP 4.33% 03-15-2050 CUSIP: 06051GHS1							
30,000.00	120.5553330	382.48	36,166.60	30,000.00	6,166.60	0.00	6,166.60
Issue Date: 15 Mar 19 Rate: 4.33% Call Date: 15 Mar 49 Call Price: 100.00 Yield to Maturity: 3.236% Maturity Date: 15 Mar 50							
BANK AMER CORP 4.45% DUE 03-03-2026 SEDOL: BYYD0K2							
20,000.00	109.8309500	291.72	21,966.19	21,244.80	721.39	0.00	721.39
Issue Date: 3 Mar 16 Rate: 4.45% Yield to Maturity: 2.709% Maturity Date: 3 Mar 26							
BANK AMER CORP 4% DUE 01-22-2025 SEDOL: BVV2M05							
150,000.00	106.6696730	2,650.00	160,004.51	148,737.60	11,266.91	0.00	11,266.91
Issue Date: 22 Jan 15 Rate: 4% Yield to Maturity: 2.585% Maturity Date: 22 Jan 25							
BANK AMER CORP 5% DUE 01-21-2044 SEDOL: BJ7B592							
160,000.00	130.4305060	3,555.56	208,688.81	164,610.03	44,078.78	0.00	44,078.78
Issue Date: 21 Jan 14 Rate: 5% Yield to Maturity: 3.18% Maturity Date: 21 Jan 44							
BANK OF AMERICA CORP 3.004% 12-20-2023 SEDOL: BG37Y96							
169,000.00	102.3344850	155.12	172,945.28	168,079.14	4,866.14	0.00	4,866.14
Issue Date: 20 Dec 17 Rate: 3.004% Call Date: 20 Dec 22 Call Price: 100.00 Yield to Maturity: 2.188% Maturity Date: 20 Dec 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							
BANK OF AMERICA CORP BNDS 4.2 DUE 08-26-2024 SEDOL: BQK7V65							
140,000.00	107.3814210	2,041.67	150,333.99	140,019.60	10,314.39	0.00	10,314.39
Issue Date: 26 Aug 14 Rate: 4.2% Yield to Maturity: 2.509% Maturity Date: 26 Aug 24							
BANK OF AMERICA CORP 3.55% 03-05-2024 SEDOL: BFN8M10							
90,000.00	103.7854560	1,029.50	93,406.91	90,000.00	3,406.91	0.00	3,406.91
Issue Date: 5 Mar 18 Rate: 3.55% Call Date: 5 Mar 23 Call Price: 100.00 Yield to Maturity: 2.307% Maturity Date: 5 Mar 24							
BECTON DICKINSON & 3.363% DUE 06-06-2024 SEDOL: BF2MPF8							
100,000.00	104.1541500	233.54	104,154.15	99,969.70	4,184.45	0.00	4,184.45
Issue Date: 6 Jun 17 Rate: 3.363% Call Date: 6 Apr 24 Call Price: 100.00 Yield to Maturity: 2.37% Maturity Date: 6 Jun 24							
BECTON DICKINSON & 3.734% DUE 12-15-2024 SEDOL: BTDD0Y2							
33,000.00	106.0175760	54.77	34,985.80	34,863.72	122.08	0.00	122.08
Issue Date: 15 Dec 14 Rate: 3.734% Call Date: 15 Sep 24 Call Price: 100.00 Yield to Maturity: 2.437% Maturity Date: 15 Dec 24							
BECTON DICKINSON & 4.685% DUE 12-15-2044 SEDOL: BTDFT52							
16,000.00	117.0309380	33.32	18,724.95	15,800.64	2,924.31	0.00	2,924.31
Issue Date: 15 Dec 14 Rate: 4.685% Call Date: 15 Jun 44 Call Price: 100.00 Yield to Maturity: 3.64% Maturity Date: 15 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

Corporate bonds

BERKSHIRE HATHAWAY FIN CORP 4.25% DUE 01-15-2049 SEDOL: BJ00PK7

70,000.00	118.6475140	1,371.81	83,053.26	69,284.60	13,768.66	0.00	13,768.66

Issue Date: 11 Jan 19 Rate: 4.25% Call Date: 15 Jul 48 Call Price: 100.00 Yield to Maturity: 3.253% Maturity Date: 15 Jan 49

BOEING CO SR NT 4.875 DUE 02-15-2020 SEDOL: BBM4N85

10,000.00	100.3010000	184.17	10,030.10	9,895.80	134.30	0.00	134.30

Rate: 4.875% Yield to Maturity: 2.37% Maturity Date: 15 Feb 20

BOEING CO 2.7% DUE 02-01-2027 SEDOL: BKPHQK7

20,000.00	101.3908500	226.50	20,278.17	19,946.00	332.17	0.00	332.17

Issue Date: 31 Jul 19 Rate: 2.7% Call Date: 1 Dec 26 Call Price: 100.00 Yield to Maturity: 2.485% Maturity Date: 1 Feb 27

BOEING CO 2.8% DUE 03-01-2027 SEDOL: BZBZQX3

90,000.00	101.6216440	840.00	91,459.48	87,009.30	4,450.18	0.00	4,450.18

Issue Date: 16 Feb 17 Rate: 2.8% Call Date: 1 Dec 26 Call Price: 100.00 Yield to Maturity: 2.551% Maturity Date: 1 Mar 27

BOEING CO 3.25% DUE 02-01-2035 SEDOL: BKPHQH4

80,000.00	102.3463000	1,090.55	81,877.04	80,383.40	1,493.64	0.00	1,493.64

Issue Date: 31 Jul 19 Rate: 3.25% Call Date: 1 Nov 34 Call Price: 100.00 Yield to Maturity: 3.055% Maturity Date: 1 Feb 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							
BOEING CO 3.75% DUE 02-01-2050 SEDOL: BJGV2H0							
20,000.00	106.3517500	314.58	21,270.35	19,831.00	1,439.35	0.00	1,439.35
Issue Date: 31 Jul 19 Rate: 3.75% Call Date: 1 Aug 49 Call Price: 100.00 Yield to Maturity: 3.411% Maturity Date: 1 Feb 50							
BP CAP MKTS AMER INC 3.119% 05-04-2026 SEDOL: BH4K3S3							
30,000.00	104.4988000	148.15	31,349.64	30,113.60	1,236.04	0.00	1,236.04
Issue Date: 4 Nov 18 Rate: 3.119% Call Date: 4 Feb 26 Call Price: 100.00 Yield to Maturity: 2.351% Maturity Date: 4 May 26							
BP CAP MKTS AMER INC 3.216% 11-28-2023 SEDOL: BHNZLG3							
50,000.00	104.1953000	147.40	52,097.65	50,000.00	2,097.65	0.00	2,097.65
Issue Date: 28 Nov 18 Rate: 3.216% Call Date: 28 Sep 23 Call Price: 100.00 Yield to Maturity: 2.092% Maturity Date: 28 Nov 23							
BRISTOL MYERS SQUIBB CO SR NT EXCH 144A 2.25% 08-15-2021 SEDOL: BK56M73							
40,000.00	100.6253500	340.00	40,250.14	38,584.00	1,666.14	0.00	1,666.14
Issue Date: 15 Aug 19 Rate: 2.25% Yield to Maturity: 1.857% Maturity Date: 15 Aug 21							
BRISTOL MYERS SQUIBB CO SR NT EXCH 144A 3.875% 08-15-2025 SEDOL: BK56MF1							
90,000.00	108.1023560	1,317.50	97,292.12	89,150.87	8,141.25	0.00	8,141.25
Issue Date: 15 Aug 19 Rate: 3.875% Call Date: 15 May 25 Call Price: 100.00 Yield to Maturity: 2.329% Maturity Date: 15 Aug 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							
BRISTOL MYERS 3.4% DUE 07-26-2029 SEDOL: BK62TZ7							
40,000.00	107.0223500	850.00	42,808.94	39,670.00	3,138.94	0.00	3,138.94
Issue Date: 16 May 19 Rate: 3.4% Call Date: 26 Apr 29 Call Price: 100.00 Yield to Maturity: 2.567% Maturity Date: 26 Jul 29							
CATHOLIC HEALTH INITIATI 4.35 DUE 11-01-2042 SEDOL: B8BB1R1							
10,000.00	102.7133000	72.50	10,271.33	8,901.80	1,369.53	0.00	1,369.53
Issue Date: 31 Oct 12 Rate: 4.35% Call Date: 1 Nov 40 Call Price: 33.33 Yield to Maturity: 4.159% Maturity Date: 1 Nov 42							
CCO HLDGS LLC / 5.125% DUE 02-15-2023 SEDOL: B90VDV7							
40,000.00	101.1250000	774.44	40,450.00	39,900.00	550.00	0.00	550.00
Issue Date: 17 Dec 12 Rate: 5.125% Call Date: 15 Feb 21 Call Price: 100.00 Yield to Maturity: 4.731% Maturity Date: 15 Feb 23							
CENTENE CORP DEL 4.75% DUE 05-15-2022 SEDOL: BLYL2Q5							
20,000.00	102.0000000	121.39	20,400.00	20,625.00	- 225.00	0.00	- 225.00
Issue Date: 29 Apr 14 Rate: 4.75% Call Date: 15 May 20 Call Price: 101.18 Yield to Maturity: 3.858% Maturity Date: 15 May 22							
CENTENE CORP DEL 6.125% DUE 02-15-2024 SEDOL: BD0Q9P6							
50,000.00	103.7500000	1,156.94	51,875.00	51,875.00	0.00	0.00	0.00
Issue Date: 11 Feb 16 Rate: 6.125% Call Date: 15 Feb 21 Call Price: 101.53 Yield to Maturity: 5.103% Maturity Date: 15 Feb 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							
CHARTER COMMUNICATIONS OPER LLC / 5.05% 03-30-2029 SEDOL: BH420W2							
130,000.00	113.4657000	1,659.49	147,505.41	130,465.40	17,040.01	0.00	17,040.01
Issue Date: 17 Jan 19 Rate: 5.05% Call Date: 30 Dec 28 Call Price: 100.00 Yield to Maturity: 3.345% Maturity Date: 30 Mar 29							
CHARTER 3.579% DUE 07-23-2020 CUSIP: 161175AX2							
50,000.00	100.6373000	785.39	50,318.65	50,156.50	162.15	0.00	162.15
Issue Date: 23 Jul 16 Rate: 3.579% Call Date: 23 Jun 20 Call Price: 100.00 Yield to Maturity: 2.427% Maturity Date: 23 Jul 20							
CHARTER 4.908% DUE 07-23-2025 SEDOL: BZ06JV6							
170,000.00	110.1177410	3,661.91	187,200.16	185,935.80	1,264.36	0.00	1,264.36
Issue Date: 23 Jul 16 Rate: 4.908% Call Date: 23 Apr 25 Call Price: 100.00 Yield to Maturity: 2.923% Maturity Date: 23 Jul 25							
CHARTER 5.375% DUE 04-01-2038 CUSIP: 161175BM5							
10,000.00	114.1039000	134.38	11,410.39	10,071.30	1,339.09	0.00	1,339.09
Issue Date: 17 Apr 18 Rate: 5.375% Call Date: 1 Oct 37 Call Price: 100.00 Yield to Maturity: 4.255% Maturity Date: 1 Apr 38							
CHARTER 6.834% DUE 10-23-2055 SEDOL: BD3JMW0							
10,000.00	130.9622000	129.09	13,096.22	11,230.30	1,865.92	0.00	1,865.92
Issue Date: 23 Oct 16 Rate: 6.834% Call Date: 23 Apr 55 Call Price: 100.00 Yield to Maturity: 4.973% Maturity Date: 23 Oct 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

Fixed Income

Corporate bonds

CHEVRON CORP NEW 2.954% DUE 05-16-2026 SEDOL: BYP8MZ5

40,000.00	104.5266000	147.70	41,810.64	40,000.00	1,810.64	0.00	1,810.64

Issue Date: 16 May 16 Rate: 2.954% Call Date: 16 Feb 26 Call Price: 100.00 Yield to Maturity: 2.189% Maturity Date: 16 May 26

CHUBB INA HOLDINGS INC 2.3% 11-03-2020 SEDOL: BYSRKJ9

30,000.00	100.3541670	111.17	30,106.25	29,983.20	123.05	0.00	123.05

Issue Date: 3 Nov 15 Rate: 2.3% Call Date: 3 Oct 20 Call Price: 100.00 Yield to Maturity: 1.871% Maturity Date: 3 Nov 20

CIGNA CORP NEW CORP 3.4% 09-17-2021 SEDOL: BKPHRX7

30,000.00	102.3660670	294.67	30,709.82	30,000.00	709.82	0.00	709.82

Issue Date: 17 Mar 19 Rate: 3.4% Yield to Maturity: 1.986% Maturity Date: 17 Sep 21

CIGNA CORP NEW CORP 3.75% 07-15-2023 SEDOL: BKPHRZ9

90,000.00	104.8795670	1,556.25	94,391.61	89,952.30	4,439.31	0.00	4,439.31

Issue Date: 15 Jul 19 Rate: 3.75% Call Date: 15 Jun 23 Call Price: 100.00 Yield to Maturity: 2.306% Maturity Date: 15 Jul 23

CIGNA CORP NEW CORP 4.125% 11-15-2025 SEDOL: BKPHS01

30,000.00	108.5243670	158.13	32,557.31	29,975.10	2,582.21	0.00	2,582.21

Issue Date: 15 May 19 Rate: 4.125% Call Date: 15 Sep 25 Call Price: 100.00 Yield to Maturity: 2.552% Maturity Date: 15 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

Corporate bonds

CIGNA CORP NEW CORP 4.375% 10-15-2028 SEDOL: BKPHS12

70,000.00	110.7888000	646.53	77,552.16	69,906.90	7,645.26	0.00	7,645.26

Issue Date: 15 Apr 19 Rate: 4.375% Call Date: 15 Jul 28 Call Price: 100.00 Yield to Maturity: 2.971% Maturity Date: 15 Oct 28

CIMAREX ENERGY CO 3.9% 05-15-2027 SEDOL: BF3CK63

110,000.00	103.7430180	548.17	114,117.32	111,026.30	3,091.02	0.00	3,091.02

Issue Date: 10 Apr 17 Rate: 3.9% Call Date: 15 Feb 27 Call Price: 100.00 Yield to Maturity: 3.323% Maturity Date: 15 May 27

CIMAREX ENERGY CO 4.375% 03-15-2029 SEDOL: BHRT2V3

20,000.00	106.0790500	257.64	21,215.81	20,983.80	232.01	0.00	232.01

Issue Date: 8 Mar 19 Rate: 4.375% Call Date: 15 Dec 28 Call Price: 100.00 Yield to Maturity: 3.593% Maturity Date: 15 Mar 29

CINTAS CORP NO 2 2.9% DUE 04-01-2022 SEDOL: BDC4N67

40,000.00	102.0131000	290.00	40,805.24	40,120.60	684.64	0.00	684.64

Issue Date: 14 Mar 17 Rate: 2.9% Call Date: 1 Mar 22 Call Price: 100.00 Yield to Maturity: 1.98% Maturity Date: 1 Apr 22

CINTAS CORP NO 2 3.7% DUE 04-01-2027 SEDOL: BD096S7

50,000.00	108.4900000	462.50	54,245.00	49,981.80	4,263.20	0.00	4,263.20

Issue Date: 14 Mar 17 Rate: 3.7% Call Date: 1 Jan 27 Call Price: 100.00 Yield to Maturity: 2.416% Maturity Date: 1 Apr 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							
CIT GROUP INC NEW FIXED 5.25% DUE 03-07-2025 SEDOL: BYZQMH1							
20,000.00	110.0000000	326.67	22,000.00	20,550.00	1,450.00	0.00	1,450.00
Issue Date: 9 Mar 18 Rate: 5.25% Call Date: 7 Dec 24 Call Price: 100.00 Yield to Maturity: 3.143% Maturity Date: 7 Mar 25							
CITIGROUP INC DEP SHS REPSTG 5.95 12-29-2049 CUSIP: 172967GD7							
60,000.00	105.8800000	1,497.42	63,528.00	60,000.00	3,528.00	0.00	3,528.00
Issue Date: 29 Oct 12 Rate: 5.95% Call Date: 30 Jan 23 Call Price: 100.00 Yield to Maturity: 3.906% Maturity Date: 29 Jul 49							
CITIGROUP INC NT VAR RATE 12-31-2049 REG CUSIP: 172967JM4							
170,000.00	109.1250000	1,292.47	185,512.50	170,000.00	15,512.50	0.00	15,512.50
Issue Date: 24 Apr 15 Rate: 5.95% Call Date: 15 May 26 Call Price: 100.00 Yield to Maturity: 4.042% Maturity Date: 31 Dec 49							
CITIGROUP INC VAR RT DUE 12-29-2049 SEDOL: BLWX1S8							
80,000.00	108.3570000	644.00	86,685.60	79,912.50	6,773.10	0.00	6,773.10
Issue Date: 30 Apr 14 Rate: 6.3% Call Date: 15 May 24 Call Price: 0.00 Yield to Maturity: 4.187% Maturity Date: 29 Dec 49							
CITIGROUP INC 3.5% DUE 05-15-2023 SEDOL: BFMYZM1							
80,000.00	104.0834880	357.78	83,266.79	77,116.12	6,150.67	0.00	6,150.67
Issue Date: 14 May 13 Rate: 3.5% Yield to Maturity: 2.236% Maturity Date: 15 May 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							
CITIGROUP INC 4.05% DUE 07-30-2022 SEDOL: BDZRH27							
80,000.00	104.5159380	1,359.00	83,612.75	83,073.83	538.92	0.00	538.92
Issue Date: 8 Feb 13 Rate: 4.05% Yield to Maturity: 2.241% Maturity Date: 30 Jul 22							
CITIGROUP INC 4.3% DUE 11-20-2026 SEDOL: BSPCB69							
30,000.00	108.8950000	146.92	32,668.50	30,395.10	2,273.40	0.00	2,273.40
Issue Date: 20 Nov 14 Rate: 4.3% Yield to Maturity: 2.867% Maturity Date: 20 Nov 26							
CITIGROUP INC 4.4% DUE 06-10-2025 SEDOL: BYZZP79							
60,000.00	108.7091170	154.00	65,225.47	59,832.80	5,392.67	0.00	5,392.67
Issue Date: 10 Jun 15 Rate: 4.4% Yield to Maturity: 2.67% Maturity Date: 10 Jun 25							
CITIGROUP INC 4.45% DUE 09-29-2027 SEDOL: BY7RB31							
100,000.00	110.1781400	1,137.22	110,178.14	100,418.71	9,759.43	0.00	9,759.43
Issue Date: 29 Sep 15 Rate: 4.45% Yield to Maturity: 2.969% Maturity Date: 29 Sep 27							
CITIGROUP INC 4.5% DUE 01-14-2022 SEDOL: BBPV6C8							
160,000.00	104.8488060	3,340.00	167,758.09	154,534.40	13,223.69	0.00	13,223.69
Issue Date: 1 Nov 11 Rate: 4.5% Yield to Maturity: 2.056% Maturity Date: 14 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							
CITIGROUP INC 4.65% DUE 07-30-2045 SEDOL: BYTHPH1							
182,000.00	123.9049180	3,549.76	225,506.95	182,371.28	43,135.67	0.00	43,135.67
Issue Date: 30 Jul 15 Rate: 4.65% Yield to Maturity: 3.265% Maturity Date: 30 Jul 45							
CITIGROUP INC 4.75% DUE 05-18-2046 SEDOL: BDGLCL2							
10,000.00	119.6130000	56.74	11,961.30	10,047.50	1,913.80	0.00	1,913.80
Issue Date: 18 May 16 Rate: 4.75% Yield to Maturity: 3.593% Maturity Date: 18 May 46							
CITIGROUP INC 5.3 DUE 05-06-2044 SEDOL: BMH4H85							
31,000.00	127.5821290	251.01	39,550.46	32,400.04	7,150.42	0.00	7,150.42
Issue Date: 6 May 14 Rate: 5.3% Yield to Maturity: 3.591% Maturity Date: 6 May 44							
CITIGROUP INC 5.5% DUE 09-13-2025 SEDOL: BDT7Y00							
100,000.00	114.3490200	1,650.00	114,349.02	100,108.20	14,240.82	0.00	14,240.82
Issue Date: 13 Sep 13 Rate: 5.5% Yield to Maturity: 2.761% Maturity Date: 13 Sep 25							
CITIGROUP INC 8.125% DUE 07-15-2039 SEDOL: B8G0DX3							
16,000.00	166.9456880	599.44	26,711.31	23,083.98	3,627.33	0.00	3,627.33
Issue Date: 23 Jul 09 Rate: 8.125% Yield to Maturity: 3.405% Maturity Date: 15 Jul 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							
Corporate bonds							
COMCAST CORP NEW 3.15% DUE 03-01-2026 CUSIP: 20030NBS9							
20,000.00	104.8400500	210.00	20,968.01	19,015.80	1,952.21	0.00	1,952.21
Issue Date: 23 Feb 16 Rate: 3.15% Call Date: 1 Dec 25 Call Price: 100.00 Yield to Maturity: 2.303% Maturity Date: 1 Mar 26							
COMCAST CORP NEW 3.95% 10-15-2025 CUSIP: 20030NCS8							
120,000.00	109.1412580	1,000.67	130,969.51	119,852.40	11,117.11	0.00	11,117.11
Issue Date: 5 Oct 18 Rate: 3.95% Call Date: 15 Aug 25 Call Price: 100.00 Yield to Maturity: 2.256% Maturity Date: 15 Oct 25							
COMCAST CORP NEW 4.15% DUE 10-15-2028 CUSIP: 20030NCT6							
190,000.00	112.6344000	1,664.61	214,005.36	190,160.40	23,844.96	0.00	23,844.96
Issue Date: 5 Oct 18 Rate: 4.15% Call Date: 15 Jul 28 Call Price: 100.00 Yield to Maturity: 2.537% Maturity Date: 15 Oct 28							
COMCAST CORP NEW 4.2% DUE 08-15-2034 CUSIP: 20030NBM2							
50,000.00	114.1288600	793.33	57,064.43	50,386.00	6,678.43	0.00	6,678.43
Issue Date: 12 Aug 14 Rate: 4.2% Call Date: 15 Feb 34 Call Price: 100.00 Yield to Maturity: 2.999% Maturity Date: 15 Aug 34							
COMCAST CORP NEW 4.25% DUE 10-15-2030 CUSIP: 20030NCU3							
50,000.00	114.3861600	448.61	57,193.08	49,937.20	7,255.88	0.00	7,255.88
Issue Date: 5 Oct 18 Rate: 4.25% Call Date: 15 Jul 30 Call Price: 100.00 Yield to Maturity: 2.703% Maturity Date: 15 Oct 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

Fixed Income

Corporate bonds

COMCAST CORP NEW 5.65% DUE 06-15-2035 SEDOL: B0B7ZQ0

10,000.00	131.6076000	25.11	13,160.76	10,305.90	2,854.86	0.00	2,854.86

Issue Date: 9 Jun 05 Rate: 5.65% Yield to Maturity: 3.067% Maturity Date: 15 Jun 35

COMCAST CORP 3.7% 04-15-2024 CUSIP: 20030NCR0

40,000.00	106.6594000	312.44	42,663.76	39,888.80	2,774.96	0.00	2,774.96

Issue Date: 5 Oct 18 Rate: 3.7% Call Date: 15 Mar 24 Call Price: 100.00 Yield to Maturity: 2.069% Maturity Date: 15 Apr 24

COMCAST CORP 4.7% 10-15-2048 SEDOL: BGV15K8

20,000.00	123.4766000	198.44	24,695.32	19,684.60	5,010.72	0.00	5,010.72

Issue Date: 5 Oct 18 Rate: 4.7% Call Date: 15 Apr 48 Call Price: 100.00 Yield to Maturity: 3.413% Maturity Date: 15 Oct 48

CONCHO RES INC 3.75% DUE 10-01-2027 SEDOL: BFB5M35

10,000.00	105.1842000	93.75	10,518.42	10,356.60	161.82	0.00	161.82

Issue Date: 26 Sep 17 Rate: 3.75% Call Date: 1 Jul 27 Call Price: 100.00 Yield to Maturity: 2.995% Maturity Date: 1 Oct 27

CONCHO RES INC 4.375% DUE 01-15-2025 SEDOL: BDTKD35

30,000.00	103.3768670	605.21	31,013.06	30,670.90	342.16	0.00	342.16

Issue Date: 28 Dec 16 Rate: 4.375% Call Date: 15 Jan 21 Call Price: 102.18 Yield to Maturity: 3.635% 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

CONCHO RESOURCES INC 4.3% 06-18-2028 CUSIP: 20605PAK7

50,000.00	109.0403800	812.22	54,520.19	49,736.40	4,783.79	0.00	4,783.79

Issue Date: 2 Jul 18 Rate: 4.3% Call Date: 15 May 28 Call Price: 100.00 Yield to Maturity: 3.097% Maturity Date: 15 Aug 28

CONOCO INC 6.95% DUE 04-15-2029 SEDOL: B2PJ1B3

70,000.00	135.9930430	1,027.06	95,195.13	76,395.41	18,799.72	0.00	18,799.72

Issue Date: 20 Apr 99 Rate: 6.95% Yield to Maturity: 2.569% Maturity Date: 15 Apr 29

CONSTELLATION 4.75% DUE 11-15-2024 SEDOL: BRSG3M1

50,000.00	110.8595800	303.47	55,429.79	52,062.50	3,367.29	0.00	3,367.29

Issue Date: 3 Nov 14 Rate: 4.75% Yield to Maturity: 2.376% Maturity Date: 15 Nov 24

CONTL RES INC FIXED 3.8% DUE 06-01-2024 SEDOL: BZ02873

20,000.00	103.4287500	63.33	20,685.75	18,941.00	1,744.75	0.00	1,744.75

Issue Date: 19 May 14 Rate: 3.8% Call Date: 1 Mar 24 Call Price: 100.00 Yield to Maturity: 2.966% Maturity Date: 1 Jun 24

CONTL RES INC 4.375% DUE 01-15-2028 SEDOL: BF19CF9

50,000.00	106.3380000	1,008.68	53,169.00	51,129.00	2,040.00	0.00	2,040.00

Issue Date: 8 Dec 17 Rate: 4.375% Call Date: 15 Oct 27 Call Price: 100.00 Yield to Maturity: 3.465% 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							
CONTL RES INC 4.5 DUE 04-15-2023 SEDOL: BCCWFC4							
30,000.00	104.4844670	285.00	31,345.34	30,931.80	413.54	0.00	413.54
Issue Date: 5 Apr 13 Rate: 4.5% Call Date: 15 Jan 23 Call Price: 100.00 Yield to Maturity: 3.055% Maturity Date: 15 Apr 23							
CONTL RES INC 4.9% DUE 06-01-2044 SEDOL: BYN68H5							
10,000.00	106.1756000	40.83	10,617.56	10,115.50	502.06	0.00	502.06
Issue Date: 19 May 14 Rate: 4.9% Call Date: 1 Dec 43 Call Price: 100.00 Yield to Maturity: 4.481% Maturity Date: 1 Jun 44							
CVS HEALTH CORP 2.75% DUE 12-01-2022 SEDOL: B90QJ25							
100,000.00	101.6242700	229.17	101,624.27	99,861.00	1,763.27	0.00	1,763.27
Issue Date: 29 Nov 12 Rate: 2.75% Call Date: 1 Sep 22 Call Price: 100.00 Yield to Maturity: 2.172% Maturity Date: 1 Dec 22							
CVS HEALTH CORP 3.7% DUE 03-09-2023 SEDOL: BF4JKN0							
60,000.00	104.2336000	690.67	62,540.16	59,462.40	3,077.76	0.00	3,077.76
Issue Date: 9 Mar 18 Rate: 3.7% Call Date: 9 Feb 23 Call Price: 100.00 Yield to Maturity: 2.315% Maturity Date: 9 Mar 23							
CVS HEALTH CORP 3.875% DUE 07-20-2025 SEDOL: BYPFB82							
44,000.00	106.5105680	762.51	46,864.65	43,557.36	3,307.29	0.00	3,307.29
Issue Date: 20 Jul 15 Rate: 3.875% Call Date: 20 Apr 25 Call Price: 100.00 Yield to Maturity: 2.608% 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	107.3664170	656.00	64,419.85	59,412.60	5,007.25	0.00	5,007.25
Issue Date: 9 Mar 18 Rate: 4.1% Call Date: 25 Jan 25 Call Price: 100.00 Yield to Maturity: 2.585% Maturity Date: 25 Mar 25							
CVS HEALTH CORP 4.3% DUE 03-25-2028 SEDOL: BF3V2P3							
380,000.00	109.2441260	4,357.33	415,127.68	374,912.70	40,214.98	0.00	40,214.98
Issue Date: 9 Mar 18 Rate: 4.3% Call Date: 25 Dec 27 Call Price: 100.00 Yield to Maturity: 3.023% Maturity Date: 25 Mar 28							
CVS HEALTH CORP 5.125% DUE 07-20-2045 SEDOL: BYPFC45							
40,000.00	118.6315500	916.81	47,452.62	40,934.57	6,518.05	0.00	6,518.05
Issue Date: 20 Jul 15 Rate: 5.125% Yield to Maturity: 3.959% Maturity Date: 20 Jul 45							
CVS HEALTH CORP 6.943% DUE 01-10-2030 SEDOL: B3TDF49							
64,247.67	117.1566690	260.21	75,270.43	64,247.66	11,022.77	0.00	11,022.77
Issue Date: 10 Jun 09 Rate: 6.943% Yield to Maturity: 3.489% Maturity Date: 10 Jan 30							
DEERE JOHN CAP CORP 1.7 01-15-2020 SEDOL: B8DXN13							
30,000.00	99.9911670	235.17	29,997.35	28,389.60	1,607.75	0.00	1,607.75
Rate: 1.7% Yield to Maturity: 1.917% 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							
DELTA AIR LINES 6.821% DUE 02-10-2024 SEDOL: B2R0761							
32,963.37	108.5635660	880.64	35,786.21	32,963.35	2,822.86	0.00	2,822.86
Issue Date: 10 Feb 08 Rate: 6.821% Yield to Maturity: 2.679% Maturity Date: 10 Feb 24							
DEVON ENERGY CORP FIXED 5% DUE 06-15-2045 SEDOL: BYNCYY2							
30,000.00	116.0674330	66.67	34,820.23	35,172.30	- 352.07	0.00	- 352.07
Issue Date: 16 Jun 15 Rate: 5% Call Date: 15 Dec 44 Call Price: 100.00 Yield to Maturity: 3.989% Maturity Date: 15 Jun 45							
DEVON ENERGY CORP 5.6 DUE 07-15-2041 SEDOL: B3Q7W10							
70,000.00	121.6113000	1,807.56	85,127.91	79,472.25	5,655.66	0.00	5,655.66
Issue Date: 12 Jul 11 Rate: 5.6% Call Date: 15 Jan 41 Call Price: 100.00 Yield to Maturity: 4.082% Maturity Date: 15 Jul 41							
DEVON ENERGY CORP 5.85% DUE 12-15-2025 SEDOL: BYQ1PX2							
80,000.00	118.5858250	208.00	94,868.66	86,146.90	8,721.76	0.00	8,721.76
Issue Date: 15 Dec 15 Rate: 5.85% Call Date: 15 Sep 25 Call Price: 100.00 Yield to Maturity: 2.474% Maturity Date: 15 Dec 25							
DIAMOND 1 FIN CORP 4.42% DUE 06-15-2021 SEDOL: BD96MQ9							
190,000.00	102.9111630	373.24	195,531.21	192,267.31	3,263.90	0.00	3,263.90
Issue Date: 1 Jun 16 Rate: 4.42% Call Date: 15 May 21 Call Price: 100.00 Yield to Maturity: 2.373% Maturity Date: 15 Jun 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							
DISH DBS CORP 5.875% 11-15-2024 CUSIP: 25470XAW5							
95,000.00	102.1875050	713.16	97,078.13	92,088.04	4,990.09	0.00	4,990.09
Issue Date: 20 Nov 14 Rate: 5.875% Yield to Maturity: 5.357% Maturity Date: 15 Nov 24							
DISNEY WALT CO SR NT 6.2% 12-15-2034 SEDOL: BJQX577							
10,000.00	140.4493000	27.56	14,044.93	9,321.90	4,723.03	0.00	4,723.03
Issue Date: 15 Jun 19 Rate: 6.2% Yield to Maturity: 2.857% Maturity Date: 15 Dec 34							
DISNEY WALT CO SR NT 6.65% 11-15-2037 SEDOL: BKPTBZ3							
10,000.00	148.6525000	84.97	14,865.25	9,855.00	5,010.25	0.00	5,010.25
Issue Date: 15 Nov 19 Rate: 6.65% Yield to Maturity: 3.087% Maturity Date: 15 Nov 37							
DUKE ENERGY 5.3% DUE 02-15-2040 SEDOL: B432721							
130,000.00	129.5249080	2,602.89	168,382.38	158,434.90	9,947.48	0.00	9,947.48
Issue Date: 19 Nov 09 Rate: 5.3% Yield to Maturity: 3.283% Maturity Date: 15 Feb 40							
EATON CORP OHIO 4.15 DUE 11-02-2042 REG SEDOL: BGLPFR7							
70,000.00	111.9015570	476.10	78,331.09	70,572.40	7,758.69	0.00	7,758.69
Issue Date: 2 Nov 13 Rate: 4.15% Yield to Maturity: 3.396% Maturity Date: 2 Nov 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							
EL PASO NAT GAS CO 8.375% DUE 06-15-2032 SEDOL: 2787237							
110,000.00	139.7815640	409.44	153,759.72	128,194.00	25,565.72	0.00	25,565.72
Issue Date: 15 Jun 03 Rate: 8.375% Call Date: 14 Jun 32 Call Price: 100.00 Yield to Maturity: 4.232% Maturity Date: 15 Jun 32							
ENERGY TRANSFER 4.95% DUE 06-15-2028 CUSIP: 29278NAF0							
10,000.00	109.5815000	22.00	10,958.15	10,235.80	722.35	0.00	722.35
Issue Date: 8 Jun 18 Rate: 4.95% Call Date: 15 Mar 28 Call Price: 100.00 Yield to Maturity: 3.624% Maturity Date: 15 Jun 28							
ENERGY TRANSFER 6.25% DUE 04-15-2049 SEDOL: BJCYMJ5							
20,000.00	120.6812000	263.89	24,136.24	20,542.80	3,593.44	0.00	3,593.44
Issue Date: 15 Jan 19 Rate: 6.25% Call Date: 15 Oct 48 Call Price: 100.00 Yield to Maturity: 4.911% Maturity Date: 15 Apr 49							
ENTERPRISE PRODS 4.15% DUE 10-16-2028 SEDOL: BFY5JK8							
90,000.00	110.6939670	778.13	99,624.57	96,133.60	3,490.97	0.00	3,490.97
Issue Date: 11 Oct 18 Rate: 4.15% Call Date: 16 Jul 28 Call Price: 100.00 Yield to Maturity: 2.771% Maturity Date: 16 Oct 28							
ENTERPRISE PRODS 4.2% DUE 01-31-2050 SEDOL: BKB02C4							
20,000.00	107.3430000	406.00	21,468.60	21,526.40	- 57.80	0.00	- 57.80
Issue Date: 8 Jul 19 Rate: 4.2% Call Date: 31 Jul 49 Call Price: 100.00 Yield to Maturity: 3.789% Maturity Date: 31 Jan 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							
Corporate bonds							
ENTERPRISE PRODS 5.7% DUE 02-15-2042 SEDOL: B56MMZ3							
20,000.00	129.0422000	430.67	25,808.44	20,553.54	5,254.90	0.00	5,254.90
Issue Date: 24 Aug 11 Rate: 5.7% Yield to Maturity: 3.755% Maturity Date: 15 Feb 42							
ENTERPRISE PRODS 7.55% DUE 04-15-2038 SEDOL: B57FW28							
10,000.00	145.0832000	159.39	14,508.32	14,502.30	6.02	0.00	6.02
Issue Date: 15 Oct 09 Rate: 7.55% Yield to Maturity: 4.039% Maturity Date: 15 Apr 38							
ENTERPRISE PRODUCTS OPER L P 3.125% DUE 07-31-2029 SEDOL: BKB02B3							
10,000.00	102.9004000	151.05	10,290.04	10,219.00	71.04	0.00	71.04
Issue Date: 8 Jul 19 Rate: 3.125% Call Date: 30 Apr 29 Call Price: 100.00 Yield to Maturity: 2.778% Maturity Date: 31 Jul 29							
EOG RES INC 4.15% DUE 01-15-2026 SEDOL: BYV01X6							
40,000.00	109.9257750	765.44	43,970.31	42,708.00	1,262.31	0.00	1,262.31
Issue Date: 14 Jan 16 Rate: 4.15% Call Date: 15 Oct 25 Call Price: 100.00 Yield to Maturity: 2.376% Maturity Date: 15 Jan 26							
EXELON CORP 5.625% DUE 06-15-2035 SEDOL: B0LK7L8							
100,000.00	123.8572100	250.00	123,857.21	89,339.50	34,517.71	0.00	34,517.71
Issue Date: 9 Jun 05 Rate: 5.625% Yield to Maturity: 3.599% 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							
EXXON MOBIL CORP 3.043% DUE 03-01-2026 SEDOL: BYYD0F7							
150,000.00	104.9154730	1,521.50	157,373.21	151,205.92	6,167.29	0.00	6,167.29
Issue Date: 3 Mar 16 Rate: 3.043% Call Date: 1 Dec 25 Call Price: 100.00 Yield to Maturity: 2.186% Maturity Date: 1 Mar 26							
FIRSTENERGY CORP 3.9% 07-15-2027 SEDOL: BDC3P91							
120,000.00	106.9673830	2,158.00	128,360.86	120,357.60	8,003.26	0.00	8,003.26
Issue Date: 21 Jun 17 Rate: 3.9% Call Date: 15 Apr 27 Call Price: 100.00 Yield to Maturity: 2.866% Maturity Date: 15 Jul 27							
FIRSTENERGY CORP 4.25 DUE 03-15-2023 SEDOL: B9DM5H7							
130,000.00	105.4313620	1,626.81	137,060.77	127,591.19	9,469.58	0.00	9,469.58
Issue Date: 5 Mar 13 Rate: 4.25% Call Date: 15 Dec 22 Call Price: 100.00 Yield to Maturity: 2.476% Maturity Date: 15 Mar 23							
FIRSTENERGY CORP 7.375% DUE 11-15-2031 SEDOL: 2819486							
370,000.00	141.2103950	3,486.74	522,478.46	415,165.99	107,312.47	0.00	107,312.47
Issue Date: 15 Nov 01 Rate: 7.375% Call Date: 14 Nov 31 Call Price: 100.00 Yield to Maturity: 3.18% Maturity Date: 15 Nov 31							
FORD MTR CR CO LLC 3.2% DUE 01-15-2021 SEDOL: BYPYPQ5							
200,000.00	100.5594150	2,951.11	201,118.83	198,636.00	2,482.83	0.00	2,482.83
Issue Date: 9 Nov 15 Rate: 3.2% Yield to Maturity: 2.65% Maturity Date: 15 Jan 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 COPPER & GOLD INC 3.55%DUE 03-01-2022 SEDOL: B7L11G3							
40,000.00	101.2500000	473.33	40,500.00	39,400.00	1,100.00	0.00	1,100.00
Issue Date: 13 Feb 12 Rate: 3.55% Call Date: 1 Dec 21 Call Price: 100.00 Yield to Maturity: 2.949% Maturity Date: 1 Mar 22							
FREEPORT-MCMORAN 5.45% DUE 03-15-2043 SEDOL: BFPC4S1							
78,000.00	103.5000000	1,251.68	80,730.00	67,375.00	13,355.00	0.00	13,355.00
Issue Date: 15 Sep 13 Rate: 5.45% Call Date: 15 Sep 42 Call Price: 100.00 Yield to Maturity: 5.188% 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	133.6542750	3,330.94	136,327.36	119,074.07	17,253.29	0.00	17,253.29
Issue Date: 9 Jan 09 Rate: 6.875% Yield to Maturity: 4.273% Maturity Date: 10 Jan 39							
GEN ELEC CAP CORP 4.625 DUE 01-07-2021 REG SEDOL: B3V4ST6							
100,000.00	102.2726700	2,235.42	102,272.67	99,620.00	2,652.67	0.00	2,652.67
Issue Date: 7 Jan 11 Rate: 4.625% Yield to Maturity: 2.35% Maturity Date: 7 Jan 21							
GEN ELEC CAP CORP 5.3% DUE 02-11-2021 SEDOL: B3YD469							
120,000.00	103.1729330	2,473.33	123,807.52	138,057.60	- 14,250.08	0.00	- 14,250.08
Issue Date: 11 Feb 11 Rate: 5.3% Yield to Maturity: 2.388% Maturity Date: 11 Feb 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							
GEN MOTORS FINL CO 4.3750 09-25-2021 SEDOL: BRJ6GB0							
40,000.00	103.6177250	466.67	41,447.09	40,000.00	1,447.09	0.00	1,447.09
Issue Date: 25 Sep 14 Rate: 4.375% Yield to Maturity: 2.234% Maturity Date: 25 Sep 21							
GEN MTRS FINL CO 4.25 DUE 05-15-2023 SEDOL: BJT3FD0							
20,000.00	105.3257000	108.61	21,065.14	20,000.00	1,065.14	0.00	1,065.14
Issue Date: 15 Nov 13 Rate: 4.25% Yield to Maturity: 2.59% 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	101.5498800	3,190.10	253,874.70	250,066.70	3,808.00	0.00	3,808.00
Issue Date: 16 Sep 10 Rate: 4.375% Yield to Maturity: 2.156% Maturity Date: 16 Sep 20							
GENERAL ELEC CAP CORP 3.15% DUE 09-07-2022 SEDOL: B74Y084							
20,000.00	102.1137500	199.50	20,422.75	20,235.60	187.15	0.00	187.15
Issue Date: 7 Sep 12 Rate: 3.15% Yield to Maturity: 2.332% Maturity Date: 7 Sep 22							
GENERAL MOTORS FINANCIAL 3.45% DUE 04-10-2022 BEO SEDOL: BYVDTM0							
10,000.00	102.2736000	77.63	10,227.36	9,605.70	621.66	0.00	621.66
Issue Date: 10 Apr 15 Rate: 3.45% Call Date: 10 Feb 22 Call Price: 100.00 Yield to Maturity: 2.416% Maturity Date: 10 Apr 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							
GENERAL MTRS CO 5.15% DUE 04-01-2038 SEDOL: BD93QC4							
30,000.00	102.2985000	386.25	30,689.55	31,798.50	- 1,108.95	0.00	- 1,108.95
Issue Date: 7 Aug 17 Rate: 5.15% Call Date: 1 Oct 37 Call Price: 100.00 Yield to Maturity: 4.957% Maturity Date: 1 Apr 38							
GENERAL MTRS CO 6.25% DUE 10-02-2043 SEDOL: BP8Y7Q3							
20,000.00	112.3536000	309.03	22,470.72	23,275.00	- 804.28	0.00	- 804.28
Issue Date: 2 Apr 14 Rate: 6.25% Yield to Maturity: 5.327% Maturity Date: 2 Oct 43							
GILEAD SCIENCES 2.55% DUE 09-01-2020 CUSIP: 375558BB8							
10,000.00	100.4261000	85.00	10,042.61	9,897.70	144.91	0.00	144.91
Issue Date: 14 Sep 15 Rate: 2.55% Yield to Maturity: 1.902% Maturity Date: 1 Sep 20							
GILEAD SCIENCES 3.65% DUE 03-01-2026 SEDOL: BYMYP46							
20,000.00	107.6994500	243.33	21,539.89	19,977.70	1,562.19	0.00	1,562.19
Issue Date: 14 Sep 15 Rate: 3.65% Call Date: 1 Dec 25 Call Price: 100.00 Yield to Maturity: 2.303% Maturity Date: 1 Mar 26							
GILEAD SCIENCES 4.75% DUE 03-01-2046 CUSIP: 375558BD4							
50,000.00	120.2535000	791.67	60,126.75	50,711.37	9,415.38	0.00	9,415.38
Issue Date: 14 Sep 15 Rate: 4.75% Call Date: 1 Sep 45 Call Price: 100.00 Yield to Maturity: 3.554% Maturity Date: 1 Mar 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							
GOLDMAN SACHS GROUP INC MEDIUM TERM NTS BOOK ENTRY NT 5.375% DUE 03-15-2020 SEDOL: BFN0J93							
50,000.00	100.6775600	791.32	50,338.78	49,549.50	789.28	0.00	789.28
Issue Date: 8 Mar 10 Rate: 5.375% Yield to Maturity: 2.036% Maturity Date: 15 Mar 20							
GOLDMAN SACHS GROUP INC 4.223% 05-01-2029 CUSIP: 38141GWZ3							
40,000.00	110.2579250	281.53	44,103.17	39,069.50	5,033.67	0.00	5,033.67
Issue Date: 23 Apr 18 Rate: 4.223% Call Date: 1 May 28 Call Price: 100.00 Yield to Maturity: 2.832% Maturity Date: 1 May 29							
GOLDMAN SACHS 3.5% DUE 11-16-2026 SEDOL: BZ12537							
60,000.00	105.2446500	262.50	63,146.79	59,518.20	3,628.59	0.00	3,628.59
Issue Date: 16 Nov 16 Rate: 3.5% Call Date: 16 Nov 25 Call Price: 100.00 Yield to Maturity: 2.66% Maturity Date: 16 Nov 26							
GOLDMAN SACHS 4.25% DUE 10-21-2025 SEDOL: BYNMJP8							
90,000.00	108.6235440	743.75	97,761.19	90,569.40	7,191.79	0.00	7,191.79
Issue Date: 21 Oct 15 Rate: 4.25% Yield to Maturity: 2.638% Maturity Date: 21 Oct 25							
GOLDMAN SACHS 4.75% DUE 10-21-2045 SEDOL: BYNZDD3							
70,000.00	122.0816140	646.53	85,457.13	69,358.80	16,098.33	0.00	16,098.33
Issue Date: 21 Oct 15 Rate: 4.75% Call Date: 21 Apr 45 Call Price: 100.00 Yield to Maturity: 3.45% Maturity Date: 21 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							
Corporate bonds							
GOLDMAN SACHS 4% DUE 03-03-2024 SEDOL: BKGR2C0							
90,000.00	106.5636440	1,180.00	95,907.28	89,709.49	6,197.79	0.00	6,197.79
Issue Date: 3 Mar 14 Rate: 4% Yield to Maturity: 2.339% Maturity Date: 3 Mar 24							
GOLDMAN SACHS 5.15% DUE 05-22-2045 SEDOL: BY58YT3							
110,000.00	122.9234550	613.71	135,215.80	110,691.40	24,524.40	0.00	24,524.40
Issue Date: 22 May 15 Rate: 5.15% Yield to Maturity: 3.743% Maturity Date: 22 May 45							
GOLDMAN SACHS 5.25% DUE 07-27-2021 SEDOL: B8BDN60							
40,000.00	104.9420250	898.33	41,976.81	41,253.00	723.81	0.00	723.81
Issue Date: 27 Jul 11 Rate: 5.25% Yield to Maturity: 2.039% Maturity Date: 27 Jul 21							
GOLDMAN SACHS 6 DUE 06-15-2020 SEDOL: BCZSZS5							
120,000.00	101.7650250	320.00	122,118.03	128,870.80	- 6,752.77	0.00	- 6,752.77
Issue Date: 3 Jun 10 Rate: 6% Yield to Maturity: 2.083% Maturity Date: 15 Jun 20							
GOLDMAN SACHS 6.25% DUE 02-01-2041 SEDOL: B920YP3							
270,000.00	139.8357960	7,031.25	377,556.65	273,310.30	104,246.35	0.00	104,246.35
Issue Date: 28 Jan 11 Rate: 6.25% Yield to Maturity: 3.55% Maturity Date: 1 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							
Corporate bonds							
HALLIBURTON CO 4.85% DUE 11-15-2035 SEDOL: BYNR6K7							
20,000.00	113.1462500	123.94	22,629.25	20,485.20	2,144.05	0.00	2,144.05
Issue Date: 13 Nov 15 Rate: 4.85% Call Date: 15 May 35 Call Price: 100.00 Yield to Maturity: 3.744% Maturity Date: 15 Nov 35							
HALLIBURTON CO 5% DUE 11-15-2045 SEDOL: BYNR4N6							
10,000.00	114.3131000	63.89	11,431.31	10,166.20	1,265.11	0.00	1,265.11
Issue Date: 13 Nov 15 Rate: 5% Call Date: 15 May 45 Call Price: 100.00 Yield to Maturity: 4.097% Maturity Date: 15 Nov 45							
HARRIS CORP DEL 5.054% DUE 04-27-2045 SEDOL: BX1DFF8							
30,000.00	123.3769330	269.55	37,013.08	30,183.90	6,829.18	0.00	6,829.18
Issue Date: 27 Apr 15 Rate: 5.054% Call Date: 27 Oct 44 Call Price: 100.00 Yield to Maturity: 3.634% Maturity Date: 27 Apr 45							
HCA INC 4.75% 05-01-2023 SEDOL: B8ML9Q5							
100,000.00	107.1314600	791.67	107,131.46	101,750.00	5,381.46	0.00	5,381.46
Issue Date: 23 Oct 12 Rate: 4.75% Yield to Maturity: 2.506% Maturity Date: 1 May 23							
HCA INC 5.25% DUE 06-15-2026 SEDOL: BZ57YX1							
10,000.00	112.0332000	23.33	11,203.32	10,075.00	1,128.32	0.00	1,128.32
Issue Date: 15 Mar 16 Rate: 5.25% Call Date: 15 Dec 25 Call Price: 100.00 Yield to Maturity: 3.174% Maturity Date: 15 Jun 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							
HCA INC 5.375% DUE 02-01-2025 SEDOL: BVFB628							
20,000.00	110.5830000	447.92	22,116.60	22,000.00	116.60	0.00	116.60
Issue Date: 16 Jan 15 Rate: 5.375% Yield to Maturity: 3.108% Maturity Date: 1 Feb 25							
HCA INC 5.5% DUE 06-15-2047 SEDOL: BF2XWB6							
10,000.00	114.9498000	24.44	11,494.98	10,250.00	1,244.98	0.00	1,244.98
Issue Date: 22 Jun 17 Rate: 5.5% Call Date: 15 Dec 46 Call Price: 100.00 Yield to Maturity: 4.542% Maturity Date: 15 Jun 47							
HCA INC 5% DUE 03-15-2024 SEDOL: BJZD8Y6							
30,000.00	109.3167000	441.67	32,795.01	30,262.50	2,532.51	0.00	2,532.51
Issue Date: 17 Mar 14 Rate: 5% Yield to Maturity: 2.644% Maturity Date: 15 Mar 24							
HCA INC 7.5 DUE 02-15-2022 SEDOL: B4MRFV2							
20,000.00	110.5000000	566.67	22,100.00	23,064.29	- 964.29	0.00	- 964.29
Issue Date: 1 Aug 11 Rate: 7.5% Call Date: 13 Mar 20 Call Price: 0.00 Yield to Maturity: 2.394% Maturity Date: 15 Feb 22							
HILTON WORLDWIDE FIXED 4.875% DUE 04-01-2027 SEDOL: BZ5ZRW5							
60,000.00	106.2500000	731.25	63,750.00	59,700.00	4,050.00	0.00	4,050.00
Issue Date: 16 Mar 17 Rate: 4.875% Call Date: 1 Apr 22 Call Price: 102.43 Yield to Maturity: 3.877% Maturity Date: 1 Apr 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							
HUMANA INC FIXED 3.95% DUE 03-15-2027 SEDOL: BYZKXV4							
20,000.00	107.6280500	232.61	21,525.61	20,137.50	1,388.11	0.00	1,388.11
Issue Date: 16 Mar 17 Rate: 3.95% Call Date: 15 Dec 26 Call Price: 100.00 Yield to Maturity: 2.774% Maturity Date: 15 Mar 27							
HUMANA INC 3.15 DUE 12-01-2022 SEDOL: B7D47L7							
40,000.00	102.6300750	105.00	41,052.03	40,084.10	967.93	0.00	967.93
Issue Date: 10 Dec 12 Rate: 3.15% Call Date: 1 Sep 22 Call Price: 100.00 Yield to Maturity: 2.214% Maturity Date: 1 Dec 22							
HUMANA INC 4.625 DUE 12-01-2042 SEDOL: B8VGK80							
20,000.00	112.5727500	77.08	22,514.55	20,319.40	2,195.15	0.00	2,195.15
Issue Date: 10 Dec 12 Rate: 4.625% Call Date: 1 Jun 42 Call Price: 100.00 Yield to Maturity: 3.798% Maturity Date: 1 Dec 42							
HUMANA INC 4.95% DUE 10-01-2044 SEDOL: BQZJCM9							
20,000.00	118.1369500	247.50	23,627.39	20,987.20	2,640.19	0.00	2,640.19
Issue Date: 19 Sep 14 Rate: 4.95% Call Date: 1 Apr 44 Call Price: 100.00 Yield to Maturity: 3.811% Maturity Date: 1 Oct 44							
ILFC E-CAPITAL TR II BD 144A DUE 12-21-2065/12-21-2005 BEO CUSIP: 44965UAA2							
100,000.00	80.9375000	126.08	80,937.50	97,534.00	- 16,596.50	0.00	- 16,596.50
Issue Date: 21 Dec 05 Rate: 4.15% Yield to Maturity: 7.852% Maturity Date: 21 Dec 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
Fixed Income							
Corporate bonds							
INTEL CORP 3.7% DUE 07-29-2025 SEDOL: BWVFJP5							
30,000.00	108.1716670	468.67	32,451.50	29,955.30	2,496.20	0.00	2,496.20
Issue Date: 29 Jul 15 Rate: 3.7% Call Date: 29 Apr 25 Call Price: 100.00 Yield to Maturity: 2.138% Maturity Date: 29 Jul 25							
INTEL CORP 3.734% 12-08-2047 BEO SEDOL: BFMFJQ6							
21,000.00	110.0975240	50.10	23,120.48	17,397.94	5,722.54	0.00	5,722.54
Issue Date: 8 Jun 18 Rate: 3.734% Call Date: 8 Jun 47 Call Price: 100.00 Yield to Maturity: 3.185% Maturity Date: 8 Dec 47							
INTERNATIONAL BUSINESS MACHS CORP 3.0% DUE 05-15-2024 REG SEDOL: BK59294							
150,000.00	103.7718470	575.00	155,657.77	149,427.00	6,230.77	0.00	6,230.77
Issue Date: 15 May 19 Rate: 3% Yield to Maturity: 2.093% Maturity Date: 15 May 24							
JOHNSON & JOHNSON 3.625% DUE 03-03-2037 SEDOL: BF01Z57							
50,000.00	110.4659800	594.10	55,232.99	48,650.70	6,582.29	0.00	6,582.29
Issue Date: 3 Mar 17 Rate: 3.625% Call Date: 3 Sep 36 Call Price: 100.00 Yield to Maturity: 2.85% Maturity Date: 3 Mar 37							
JPMORGAN CHASE & CO 4.25% 10-01-2027 SEDOL: BZ027V0							
20,000.00	110.7181500	212.50	22,143.63	21,432.80	710.83	0.00	710.83
Issue Date: 25 Sep 15 Rate: 4.25% Yield to Maturity: 2.707% 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 & CO 4.452% 12-05-2028 CUSIP: 46647PAX4							
20,000.00	113.8091500	64.31	22,761.83	20,000.00	2,761.83	0.00	2,761.83
Issue Date: 5 Dec 18 Rate: 4.452% Call Date: 5 Dec 28 Call Price: 100.00 Yield to Maturity: 2.701% Maturity Date: 5 Dec 29							
JPMORGAN CHASE & 2.55% DUE 03-01-2021 SEDOL: BD31B96							
20,000.00	100.7735000	170.00	20,154.70	19,646.00	508.70	0.00	508.70
Issue Date: 1 Mar 16 Rate: 2.55% Call Date: 1 Feb 21 Call Price: 100.00 Yield to Maturity: 1.876% Maturity Date: 1 Mar 21							
JPMORGAN CHASE & 4.023% DUE 12-05-2024 CUSIP: 46647PAY2							
130,000.00	106.6472230	377.72	138,641.39	130,000.00	8,641.39	0.00	8,641.39
Issue Date: 5 Dec 18 Rate: 4.023% Call Date: 5 Dec 23 Call Price: 100.00 Yield to Maturity: 2.245% Maturity Date: 5 Dec 24							
JPMORGAN CHASE & 4.203% DUE 07-23-2029 CUSIP: 46647PAV8							
60,000.00	111.6290000	1,106.79	66,977.40	60,000.00	6,977.40	0.00	6,977.40
Issue Date: 23 Jul 18 Rate: 4.203% Call Date: 23 Jul 28 Call Price: 100.00 Yield to Maturity: 2.674% Maturity Date: 23 Jul 29							
JPMORGAN CHASE & 4.35% DUE 08-15-2021 SEDOL: B4KLND4							
120,000.00	103.8520750	1,972.00	124,622.49	120,453.27	4,169.22	0.00	4,169.22
Issue Date: 10 Aug 11 Rate: 4.35% Yield to Maturity: 1.926% 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	127.2858430	577.50	178,200.18	139,618.40	38,581.78	0.00	38,581.78
Issue Date: 29 May 15 Rate: 4.95% Yield to Maturity: 3.347% Maturity Date: 1 Jun 45							
KINDER MORGAN INC 4.3% 03-01-2028 SEDOL: BGB6GD3							
10,000.00	109.0417000	143.33	10,904.17	10,979.00	- 74.83	0.00	- 74.83
Issue Date: 1 Mar 18 Rate: 4.3% Call Date: 1 Dec 27 Call Price: 100.00 Yield to Maturity: 3.041% Maturity Date: 1 Mar 28							
KINDER MORGAN 3.95% DUE 09-01-2022 SEDOL: B76YC20							
60,000.00	104.2284830	790.00	62,537.09	62,779.80	- 242.71	0.00	- 242.71
Issue Date: 14 Mar 12 Rate: 3.95% Call Date: 1 Jun 22 Call Price: 100.00 Yield to Maturity: 2.305% Maturity Date: 1 Sep 22							
KRAFT HEINZ FOODS 3.95% DUE 07-15-2025 CUSIP: 50077LAK2							
20,000.00	105.8904000	364.28	21,178.08	20,076.00	1,102.08	0.00	1,102.08
Issue Date: 15 Jul 16 Rate: 3.95% Call Date: 15 Apr 25 Call Price: 100.00 Yield to Maturity: 2.795% Maturity Date: 15 Jul 25							
KRAFT HEINZ FOODS 3% DUE 06-01-2026 CUSIP: 50077LAD8							
20,000.00	100.0291000	50.00	20,005.82	19,073.20	932.62	0.00	932.62
Issue Date: 24 May 16 Rate: 3% Call Date: 1 Mar 26 Call Price: 100.00 Yield to Maturity: 2.995% Maturity Date: 1 Jun 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							
LAMB WESTON HLDGS 4.875% DUE 11-01-2026 SEDOL: BYTY5N8							
40,000.00	106.0000000	325.00	42,400.00	39,850.00	2,550.00	0.00	2,550.00
Issue Date: 9 Nov 16 Rate: 4.875% Call Date: 1 Nov 21 Call Price: 102.43 Yield to Maturity: 3.867% Maturity Date: 1 Nov 26							
LAS VEGAS SANDS 3.2% DUE 08-08-2024 SEDOL: BKPHQ63							
130,000.00	102.9605540	1,744.88	133,848.72	129,897.30	3,951.42	0.00	3,951.42
Issue Date: 31 Jul 19 Rate: 3.2% Call Date: 8 Jul 24 Call Price: 100.00 Yield to Maturity: 2.515% Maturity Date: 8 Aug 24							
LENNAR CORP 4.5% DUE 04-30-2024 SEDOL: BYWC0Q7							
30,000.00	105.7500000	228.75	31,725.00	30,000.00	1,725.00	0.00	1,725.00
Issue Date: 28 Apr 17 Rate: 4.5% Call Date: 30 Jan 24 Call Price: 100.00 Yield to Maturity: 3.072% Maturity Date: 30 Apr 24							
LOCKHEED MARTIN 3.55% DUE 01-15-2026 SEDOL: BDCRZH1							
100,000.00	107.2858300	1,636.94	107,285.83	100,433.80	6,852.03	0.00	6,852.03
Issue Date: 23 Nov 15 Rate: 3.55% Call Date: 15 Oct 25 Call Price: 100.00 Yield to Maturity: 2.253% Maturity Date: 15 Jan 26							
LOCKHEED MARTIN 4.5% DUE 05-15-2036 SEDOL: BDB6BN7							
20,000.00	118.6084000	115.00	23,721.68	21,324.20	2,397.48	0.00	2,397.48
Issue Date: 23 Nov 15 Rate: 4.5% Call Date: 15 Nov 35 Call Price: 100.00 Yield to Maturity: 3.048% 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							
MCDONALD'S CORPORATION 3.8% 04-01-2028 SEDOL: BFXSFH7							
10,000.00	109.3651000	95.00	10,936.51	10,053.30	883.21	0.00	883.21
Issue Date: 16 Mar 18 Rate: 3.8% Call Date: 1 Jan 28 Call Price: 100.00 Yield to Maturity: 2.535% Maturity Date: 1 Apr 28							
MCDONALDS CORP MEDIUM TERM NTS BOOK ENTRTRANCHE # TR 00122 3.5% DUE 03-01-2027 SEDOL: BDFC7V1							
10,000.00	106.8367000	116.67	10,683.67	9,933.95	749.72	0.00	749.72
Issue Date: 9 Mar 17 Rate: 3.5% Call Date: 1 Dec 26 Call Price: 100.00 Yield to Maturity: 2.454% Maturity Date: 1 Mar 27							
MCDONALDS CORP 3.7% DUE 01-30-2026 SEDOL: BYWKW76							
70,000.00	107.9043710	1,086.36	75,533.06	69,773.20	5,759.86	0.00	5,759.86
Issue Date: 9 Dec 15 Rate: 3.7% Call Date: 30 Oct 25 Call Price: 100.00 Yield to Maturity: 2.3% Maturity Date: 30 Jan 26							
MEDTRONIC INC 3.5% DUE 03-15-2025 REG SEDOL: BYMLL27							
28,000.00	107.1987860	288.56	30,015.66	27,731.76	2,283.90	0.00	2,283.90
Issue Date: 15 Mar 15 Rate: 3.5% Yield to Maturity: 2.035% Maturity Date: 15 Mar 25							
METLIFE INC 6.4% DUE 12-15-2066 SEDOL: B1L8RP3							
140,000.00	122.5000000	398.22	171,500.00	129,438.78	42,061.22	0.00	42,061.22
Issue Date: 21 Dec 06 Rate: 6.4% Call Date: 15 Dec 31 Call Price: 100.00 Yield to Maturity: 4.49% Maturity Date: 15 Dec 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
Fixed Income							
Corporate bonds							
MICROSOFT CORP FIXED 2.7% DUE 02-12-2025 CUSIP: 594918BB9							
30,000.00	103.3389330	312.75	31,001.68	29,211.30	1,790.38	0.00	1,790.38
Issue Date: 12 Feb 15 Rate: 2.7% Call Date: 12 Nov 24 Call Price: 100.00 Yield to Maturity: 2.01% Maturity Date: 12 Feb 25							
MICROSOFT CORP 2.4% DUE 08-08-2026 CUSIP: 594918BR4							
230,000.00	101.1844780	2,192.67	232,724.30	229,586.40	3,137.90	0.00	3,137.90
Issue Date: 8 Aug 16 Rate: 2.4% Call Date: 8 May 26 Call Price: 100.00 Yield to Maturity: 2.206% Maturity Date: 8 Aug 26							
MICROSOFT CORP 2.875% DUE 02-06-2024 SEDOL: BYP2NV0							
120,000.00	103.7659830	1,389.58	124,519.18	119,126.40	5,392.78	0.00	5,392.78
Issue Date: 6 Feb 17 Rate: 2.875% Call Date: 6 Dec 23 Call Price: 100.00 Yield to Maturity: 1.915% Maturity Date: 6 Feb 24							
MICROSOFT CORP 3.3% DUE 02-06-2027 SEDOL: BYP2PD6							
180,000.00	106.8906670	2,392.50	192,403.20	179,361.00	13,042.20	0.00	13,042.20
Issue Date: 6 Feb 17 Rate: 3.3% Call Date: 6 Nov 26 Call Price: 100.00 Yield to Maturity: 2.244% Maturity Date: 6 Feb 27							
MICROSOFT CORP 3.95% DUE 08-08-2056 CUSIP: 594918BU7							
20,000.00	118.5161500	313.81	23,703.23	19,057.60	4,645.63	0.00	4,645.63
Issue Date: 8 Aug 16 Rate: 3.95% Call Date: 8 Feb 56 Call Price: 100.00 Yield to Maturity: 3.1% Maturity Date: 8 Aug 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
Fixed Income							
Corporate bonds							
MOLSON COORS 3.5 DUE 05-01-2022 SEDOL: B4MW885							
10,000.00	102.8092000	58.33	10,280.92	10,021.60	259.32	0.00	259.32
Issue Date: 3 May 12 Rate: 3.5% Yield to Maturity: 2.256% Maturity Date: 1 May 22							
MORGAN STANLEY 3.737% DUE 04-24-2024 CUSIP: 61744YAQ1							
100,000.00	104.4897000	695.50	104,489.70	100,000.90	4,488.80	0.00	4,488.80
Issue Date: 24 Apr 18 Rate: 3.737% Call Date: 24 Apr 23 Call Price: 100.00 Yield to Maturity: 2.321% Maturity Date: 24 Apr 24							
MORGAN STANLEY 3.772% DUE 01-24-2029 CUSIP: 61744YAP3							
10,000.00	107.6453000	164.50	10,764.53	9,612.40	1,152.13	0.00	1,152.13
Issue Date: 23 Jan 18 Rate: 3.772% Call Date: 24 Jan 28 Call Price: 100.00 Yield to Maturity: 2.71% Maturity Date: 24 Jan 29							
MORGAN STANLEY 4.431% 01-23-2030 CUSIP: 6174468G7							
4,000.00	113.1075000	77.79	4,524.30	4,000.00	524.30	0.00	524.30
Issue Date: 23 Jan 19 Rate: 4.431% Call Date: 23 Jan 29 Call Price: 100.00 Yield to Maturity: 2.784% Maturity Date: 23 Jan 30							
MORGAN STANLEY 5.5% DUE 07-24-2020 SEDOL: BBPV6G2							
100,000.00	102.0180300	2,398.61	102,018.03	99,492.00	2,526.03	0.00	2,526.03
Issue Date: 26 Jul 10 Rate: 5.5% Yield to Maturity: 1.883% Maturity Date: 24 Jul 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

MPLX LP 4.7% 04-15-2048 SEDOL: BYZGJY7

80,000.00	101.8938380	793.78	81,515.07	79,478.40	2,036.67	0.00	2,036.67

Issue Date: 8 Feb 18 Rate: 4.7% Call Date: 15 Oct 47 Call Price: 100.00 Yield to Maturity: 4.58% Maturity Date: 15 Apr 48

MPLX LP 4.8% 02-15-2029 SEDOL: BYW3N72

40,000.00	109.7601250	725.33	43,904.05	40,256.80	3,647.25	0.00	3,647.25

Issue Date: 15 Nov 18 Rate: 4.8% Call Date: 15 Nov 28 Call Price: 100.00 Yield to Maturity: 3.538% Maturity Date: 15 Feb 29

MPLX LP 4.875% DUE 06-01-2025 SEDOL: BYYHPS7

70,000.00	109.2441000	284.38	76,470.87	64,312.50	12,158.37	0.00	12,158.37

Issue Date: 1 Jun 16 Rate: 4.875% Call Date: 1 Mar 25 Call Price: 100.00 Yield to Maturity: 3.012% Maturity Date: 1 Jun 25

MPLX LP 4.875% DUE 12-01-2024 SEDOL: BDCG2P5

70,000.00	108.7193290	284.38	76,103.53	71,248.86	4,854.67	0.00	4,854.67

Issue Date: 1 Jun 16 Rate: 4.875% Call Date: 1 Sep 24 Call Price: 100.00 Yield to Maturity: 2.956% Maturity Date: 1 Dec 24

MPLX LP 5.5% DUE 02-15-2049 SEDOL: BF5M0J4

30,000.00	113.6085000	623.33	34,082.55	29,602.80	4,479.75	0.00	4,479.75

Issue Date: 15 Nov 18 Rate: 5.5% Call Date: 15 Aug 48 Call Price: 100.00 Yield to Maturity: 4.643% Maturity Date: 15 Feb 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							
NBCUNIVERSAL MEDIA LLC SR NT 4.375 4-1-2021 SEDOL: B447W08							
50,000.00	103.1363600	546.88	51,568.18	55,494.50	- 3,926.32	0.00	- 3,926.32
Issue Date: 1 Apr 11 Rate: 4.375% Call Date: 6 Mar 20 Call Price: 0.00 Yield to Maturity: 1.824% Maturity Date: 1 Apr 21							
NEWELL BRANDS INC STEP CPN 3.85% DUE 04-01-2023 SEDOL: BD3J3K5							
27,000.00	103.9210740	259.87	28,058.69	27,697.27	361.42	0.00	361.42
Issue Date: 30 Mar 16 Rate: 3.85% Call Date: 1 Feb 23 Call Price: 100.00 Yield to Maturity: 2.583% Maturity Date: 1 Apr 23							
NEWELL BRANDS INC STEP CPN 4.2% DUE 04-01-2026 SEDOL: BD3J3H2							
20,000.00	104.2754500	210.00	20,855.09	20,913.72	- 58.63	0.00	- 58.63
Issue Date: 30 Mar 16 Rate: 4.2% Yield to Maturity: 3.433% Maturity Date: 1 Apr 26							
NOBLE ENERGY INC 3.85% DUE 01-15-2028 SEDOL: BD0NMS1							
60,000.00	105.6695830	1,065.17	63,401.75	60,367.50	3,034.25	0.00	3,034.25
Issue Date: 15 Aug 17 Rate: 3.85% Call Date: 15 Oct 27 Call Price: 100.00 Yield to Maturity: 3.049% Maturity Date: 15 Jan 28							
NOBLE ENERGY INC 4.95% DUE 08-15-2047 SEDOL: BD0NMR0							
20,000.00	111.1489000	374.00	22,229.78	19,928.60	2,301.18	0.00	2,301.18
Issue Date: 15 Aug 17 Rate: 4.95% Call Date: 15 Feb 47 Call Price: 100.00 Yield to Maturity: 4.259% Maturity Date: 15 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

Corporate bonds

NORTHROP GRUMMAN 2.93% DUE 01-15-2025 SEDOL: BF15KG4

40,000.00	103.1199750	540.42	41,247.99	37,956.00	3,291.99	0.00	3,291.99

Issue Date: 13 Oct 17 Rate: 2.93% Call Date: 15 Nov 24 Call Price: 100.00 Yield to Maturity: 2.271% Maturity Date: 15 Jan 25

NORTHROP GRUMMAN 3.25% DUE 01-15-2028 SEDOL: BF15KF3

140,000.00	104.3669070	2,098.06	146,113.67	139,925.80	6,187.87	0.00	6,187.87

Issue Date: 13 Oct 17 Rate: 3.25% Call Date: 15 Oct 27 Call Price: 100.00 Yield to Maturity: 2.644% Maturity Date: 15 Jan 28

OASIS PETE INC NEW SR NT 6.875 DUE 01-15-2023 SEDOL: B7QFG09

19,000.00	97.7500000	602.33	18,572.50	18,545.00	27.50	0.00	27.50

Issue Date: 2 Jul 12 Rate: 6.875% Call Date: 15 Jul 20 Call Price: 100.00 Yield to Maturity: 7.718% Maturity Date: 15 Jan 23

OASIS PETE INC 6.875 DUE 03-15-2022 SEDOL: BQ8NZY1

10,000.00	96.2500000	202.43	9,625.00	10,000.00	- 375.00	0.00	- 375.00

Issue Date: 15 Mar 14 Rate: 6.875% Yield to Maturity: 8.773% Maturity Date: 15 Mar 22

OCCIDENTAL PETE CORP SR NT 5.55% 03-15-2026 SEDOL: BK8VN94

10,000.00	113.4111000	163.42	11,341.11	10,516.50	824.61	0.00	824.61

Issue Date: 15 Sep 19 Rate: 5.55% Call Date: 15 Dec 25 Call Price: 100.00 Yield to Maturity: 3.153% Maturity Date: 15 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							
OCCIDENTAL PETE CORP SR NT 6.45% 09-15-2036 SEDOL: BK8VN61							
30,000.00	122.8415670	569.75	36,852.47	34,500.30	2,352.17	0.00	2,352.17
Issue Date: 15 Sep 19 Rate: 6.45% Yield to Maturity: 4.491% Maturity Date: 15 Sep 36							
OCCIDENTAL PETE CORP SR NT 6.6% 03-15-2046 SEDOL: BKVKRK7							
60,000.00	128.9260330	1,166.00	77,355.62	74,605.20	2,750.42	0.00	2,750.42
Issue Date: 15 Sep 19 Rate: 6.6% Call Date: 15 Sep 45 Call Price: 100.00 Yield to Maturity: 4.674% Maturity Date: 15 Mar 46							
OCCIDENTAL PETE CORP SR NT 6.95% 07-01-2024 SEDOL: BJSFZS2							
160,000.00	117.8098810	5,560.00	188,495.81	177,309.99	11,185.82	0.00	11,185.82
Issue Date: 1 Jul 19 Rate: 6.95% Yield to Maturity: 2.719% Maturity Date: 1 Jul 24							
OCCIDENTAL PETE FIXED 2.6% DUE 08-13-2021 SEDOL: BJ9NFJ6							
30,000.00	100.7399670	309.83	30,221.99	29,973.60	248.39	0.00	248.39
Issue Date: 8 Aug 19 Rate: 2.6% Yield to Maturity: 2.132% Maturity Date: 13 Aug 21							
OCCIDENTAL PETE FIXED 2.7% DUE 08-15-2022 SEDOL: BJ9NFK7							
40,000.00	101.0394750	429.00	40,415.79	39,957.20	458.59	0.00	458.59
Issue Date: 8 Aug 19 Rate: 2.7% Yield to Maturity: 2.289% Maturity Date: 15 Aug 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

OCCIDENTAL PETE FIXED 2.9% DUE 08-15-2024 SEDOL: BJ9NFL8

60,000.00	101.6339500	691.16	60,980.37	60,168.80	811.57	0.00	811.57

Issue Date: 8 Aug 19 Rate: 2.9% Call Date: 15 Jul 24 Call Price: 100.00 Yield to Maturity: 2.523% Maturity Date: 15 Aug 24

OCCIDENTAL PETE FIXED 7.875% DUE 09-15-2031 SEDOL: BKXCDZ8

30,000.00	134.1830330	695.63	40,254.91	34,666.89	5,588.02	0.00	5,588.02

Issue Date: 15 Sep 19 Rate: 7.875% Yield to Maturity: 4.156% Maturity Date: 15 Sep 31

OCCIDENTAL PETE 3.125% DUE 02-15-2022 SEDOL: B663PS7

60,000.00	101.7675170	708.33	61,060.51	60,240.15	820.36	0.00	820.36

Issue Date: 18 Aug 11 Rate: 3.125% Call Date: 15 Nov 21 Call Price: 100.00 Yield to Maturity: 2.267% Maturity Date: 15 Feb 22

OCCIDENTAL PETE 3.4% DUE 04-15-2026 SEDOL: BDBFN27

40,000.00	102.4725250	287.11	40,989.01	39,908.80	1,080.21	0.00	1,080.21

Issue Date: 4 Apr 16 Rate: 3.4% Call Date: 15 Jan 26 Call Price: 100.00 Yield to Maturity: 2.966% Maturity Date: 15 Apr 26

OCCIDENTAL PETE 3% DUE 02-15-2027 SEDOL: BZ1C634

50,000.00	100.1905200	566.67	50,095.26	49,827.20	268.06	0.00	268.06

Issue Date: 7 Nov 16 Rate: 3% Call Date: 15 Nov 26 Call Price: 100.00 Yield to Maturity: 2.97% Maturity Date: 15 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							
OCCIDENTAL PETE 4.2% DUE 03-15-2048 SEDOL: BFMZD75							
20,000.00	99.3419000	247.33	19,868.38	19,434.10	434.28	0.00	434.28
Issue Date: 2 Mar 18 Rate: 4.2% Call Date: 15 Sep 47 Call Price: 100.00 Yield to Maturity: 4.24% Maturity Date: 15 Mar 48							
OCCIDENTAL PETE 4.4% DUE 04-15-2046 SEDOL: BDBFN16							
20,000.00	101.3030000	185.78	20,260.60	19,815.00	445.60	0.00	445.60
Issue Date: 4 Apr 16 Rate: 4.4% Call Date: 15 Oct 45 Call Price: 100.00 Yield to Maturity: 4.316% Maturity Date: 15 Apr 46							
OCCIDENTAL PETE 4.625% DUE 06-15-2045 SEDOL: BYQ27T5							
30,000.00	103.4977670	61.67	31,049.33	29,765.30	1,284.03	0.00	1,284.03
Issue Date: 23 Jun 15 Rate: 4.625% Call Date: 15 Dec 44 Call Price: 100.00 Yield to Maturity: 4.395% Maturity Date: 15 Jun 45							
OCCIDENTAL PETE 4.85% DUE 03-15-2021 SEDOL: BJX69L1							
48,000.00	103.0081040	685.47	49,443.89	48,470.48	973.41	0.00	973.41
Issue Date: 15 Sep 19 Rate: 4.85% Call Date: 15 Feb 21 Call Price: 100.00 Yield to Maturity: 2.303% Maturity Date: 15 Mar 21							
PHILIP MORRIS INTL INC 2.5% 11-02-2022 SEDOL: BF8RVR1							
70,000.00	101.4806140	286.81	71,036.43	69,699.70	1,336.73	0.00	1,336.73
Issue Date: 2 Nov 17 Rate: 2.5% Call Date: 2 Oct 22 Call Price: 100.00 Yield to Maturity: 1.961% 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							
40,000.00	101.7787250	148.22	40,711.49	39,462.40	1,249.09	0.00	1,249.09
Issue Date: 15 Nov 11 Rate: 2.9% Yield to Maturity: 1.928% Maturity Date: 15 Nov 21							
PHILIP MORRIS INTL 2.5% DUE 08-22-2022 SEDOL: B994CD2							
10,000.00	101.2850000	89.58	10,128.50	9,887.20	241.30	0.00	241.30
Issue Date: 21 Aug 12 Rate: 2.5% Yield to Maturity: 1.998% Maturity Date: 22 Aug 22							
PHILIP MORRIS INTL 4.5% DUE 03-20-2042 SEDOL: B94Q147							
10,000.00	113.6506000	126.25	11,365.06	9,755.50	1,609.56	0.00	1,609.56
Issue Date: 20 Mar 12 Rate: 4.5% Yield to Maturity: 3.602% Maturity Date: 20 Mar 42							
PVPTL CCO HLDGS LLC / CCO HLDGS CAP CORP 5.125% DUE 05-01-2027 SEDOL: BYM4WW3							
10,000.00	105.5000000	85.42	10,550.00	9,900.00	650.00	0.00	650.00
Issue Date: 6 Feb 17 Rate: 5.125% Call Date: 1 May 22 Call Price: 102.56 Yield to Maturity: 4.243% Maturity Date: 1 May 27							
PVTPL FOX CORP 5.476% 01-25-2039 SEDOL: BHXD2H5							
60,000.00	122.3593330	1,423.76	73,415.60	65,297.90	8,117.70	0.00	8,117.70
Issue Date: 25 Jan 19 Rate: 5.476% Call Date: 25 Jul 38 Call Price: 100.00 Yield to Maturity: 3.815% Maturity Date: 25 Jan 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							
Corporate bonds							
PVTPL ABBVIE INC SR NT 144A 2.3% DUE 11-21-2022 SEDOL: BJTLVQ9							
160,000.00	100.5054500	408.89	160,808.72	159,843.20	965.52	0.00	965.52
Issue Date: 21 Nov 19 Rate: 2.3% Yield to Maturity: 2.119% Maturity Date: 21 Nov 22							
PVTPL ABBVIE INC 2.95% DUE 11-21-2026 SEDOL: BJLPYL5							
30,000.00	101.8163670	98.33	30,544.91	29,964.30	580.61	0.00	580.61
Issue Date: 21 Nov 19 Rate: 2.95% Call Date: 21 Sep 26 Call Price: 100.00 Yield to Maturity: 2.66% Maturity Date: 21 Nov 26							
PVTPL ABBVIE INC 3.2% DUE 11-21-2029 SEDOL: BJLPYN7							
90,000.00	101.7354440	320.00	91,561.90	90,054.90	1,507.00	0.00	1,507.00
Issue Date: 21 Nov 19 Rate: 3.2% Call Date: 21 Aug 29 Call Price: 100.00 Yield to Maturity: 2.996% Maturity Date: 21 Nov 29							
PVTPL BLUE RACER MID LLC/FINAN 6.125% DUE 11-15-2022 SEDOL: BSL7HP9							
20,000.00	98.0000000	156.53	19,600.00	20,450.00	- 850.00	0.00	- 850.00
Issue Date: 13 Nov 14 Rate: 6.125% Call Date: 15 Nov 20 Call Price: 100.00 Yield to Maturity: 6.901% Maturity Date: 15 Nov 22							
PVTPL BRISTOL MYERS SQUIBB CO CORP 3.55% 08-15-2022 SEDOL: BK56M95							
20,000.00	103.9304500	268.22	20,786.09	19,945.80	840.29	0.00	840.29
Issue Date: 15 Aug 19 Rate: 3.55% Yield to Maturity: 2.003% Maturity Date: 15 Aug 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							
PVTPL BRISTOL MYERS SQUIBB CO 2.6% 05-16-2022 SEDOL: BK62V51							
40,000.00	101.6659250	130.00	40,666.37	39,892.40	773.97	0.00	773.97
Issue Date: 16 May 19 Rate: 2.6% Yield to Maturity: 1.879% Maturity Date: 16 May 22							
PVTPL BRISTOL MYERS SQUIBB CO 2.9% 07-26-2024 SEDOL: BK62TN5							
80,000.00	103.2598000	1,450.00	82,607.84	79,689.60	2,918.24	0.00	2,918.24
Issue Date: 16 May 19 Rate: 2.9% Call Date: 26 Jun 24 Call Price: 100.00 Yield to Maturity: 2.147% Maturity Date: 26 Jul 24							
PVTPL BRISTOL MYERS SQUIBB CO 3.2% DUE 06-15-2026 SEDOL: BK62TM4							
60,000.00	105.0619000	85.33	63,037.14	59,836.80	3,200.34	0.00	3,200.34
Issue Date: 16 May 19 Rate: 3.2% Call Date: 15 Apr 26 Call Price: 100.00 Yield to Maturity: 2.35% Maturity Date: 15 Jun 26							
PVTPL BRISTOL MYERS SQUIBB CO 5% DUE 08-15-2045/11-22-2019 BEO SEDOL: BK56MM8							
20,000.00	128.2791500	377.78	25,655.83	19,974.62	5,681.21	0.00	5,681.21
Issue Date: 15 Aug 19 Rate: 5% Call Date: 15 Feb 45 Call Price: 100.00 Yield to Maturity: 3.347% Maturity Date: 15 Aug 45							
PVTPL CAMERON LNG LLC 2.902% 07-15-2031 SEDOL: BKPK071							
10,000.00	100.2342000	14.51	10,023.42	10,000.00	23.42	0.00	23.42
Issue Date: 13 Dec 19 Rate: 2.902% Call Date: 15 Apr 31 Call Price: 100.00 Yield to Maturity: 2.878% Maturity Date: 15 Jul 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							
Corporate bonds							
PVTPL CAMERON LNG LLC 3.302% DUE 01-15-2035 SEDOL: BKPK082							
50,000.00	100.9989400	82.55	50,499.47	50,105.90	393.57	0.00	393.57
Issue Date: 13 Dec 19 Rate: 3.302% Call Date: 15 Sep 34 Call Price: 100.00 Yield to Maturity: 3.217% Maturity Date: 15 Jan 35							
PVTPL DCP MID STREAM OPERATING 11-03-2036 SEDOL: B1GC716							
10,000.00	105.0000000	103.92	10,500.00	10,500.00	0.00	0.00	0.00
Issue Date: 27 Oct 06 Rate: 6.45% Yield to Maturity: 5.974% Maturity Date: 3 Nov 36							
PVTPL FOX CORP GTD SR NT 144A 4.709% DUE01-25-2029/01-25-2019 BEO SEDOL: BHXD2D1							
40,000.00	114.0383000	816.23	45,615.32	40,541.71	5,073.61	0.00	5,073.61
Issue Date: 25 Jan 19 Rate: 4.709% Call Date: 25 Oct 28 Call Price: 100.00 Yield to Maturity: 2.934% Maturity Date: 25 Jan 29							
PVTPL FOX CORP 4.03% DUE 01-25-2024 BEO SEDOL: BHXD2G4							
30,000.00	106.5657670	523.90	31,969.73	30,000.00	1,969.73	0.00	1,969.73
Issue Date: 25 Jan 19 Rate: 4.03% Call Date: 25 Dec 23 Call Price: 100.00 Yield to Maturity: 2.328% Maturity Date: 25 Jan 24							
PVTPL KKR GROUP FIN CO II LLC 5.5 DUE 02-01-2043 SEDOL: B94CGZ1							
10,000.00	122.3097000	229.17	12,230.97	10,182.50	2,048.47	0.00	2,048.47
Issue Date: 1 Feb 13 Rate: 5.5% Call Date: 1 Aug 42 Call Price: 100.00 Yield to Maturity: 4.009% Maturity Date: 1 Feb 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							
Corporate bonds							
PVTPL MARS INC DEL NT 2.7% 04-01-2025 SEDOL: BHND6G2							
30,000.00	102.3355000	202.50	30,700.65	29,980.20	720.45	0.00	720.45
Issue Date: 29 Mar 19 Rate: 2.7% Call Date: 1 Mar 25 Call Price: 100.00 Yield to Maturity: 2.226% Maturity Date: 1 Apr 25							
PVTPL MARS INC DEL 3.2% 04-01-2030 SEDOL: BHND5D2							
20,000.00	105.9225500	160.00	21,184.51	19,941.00	1,243.51	0.00	1,243.51
Issue Date: 29 Mar 19 Rate: 3.2% Call Date: 1 Jan 30 Call Price: 100.00 Yield to Maturity: 2.54% Maturity Date: 1 Apr 30							
PVTPL PRIME SEC SVCS BORROWER LLC/PRIME FIN 5.75% 04-15-2026 SEDOL: BJTRRK3							
30,000.00	108.6880000	507.92	32,606.40	30,600.00	2,006.40	0.00	2,006.40
Issue Date: 4 Apr 19 Rate: 5.75% Yield to Maturity: 4.165% Maturity Date: 15 Apr 26							
PVTPL TEACHERS INS & 4.9% DUE 09-15-2044 SEDOL: BQVC9R6							
160,000.00	122.8402500	2,308.44	196,544.40	174,566.80	21,977.60	0.00	21,977.60
Issue Date: 18 Sep 14 Rate: 4.9% Yield to Maturity: 3.51% Maturity Date: 15 Sep 44							
PVTPL UNION PAC CORP 3.839% DUE 03-20-2060 SEDOL: BJR45F7							
80,000.00	101.4625250	349.78	81,170.02	81,088.56	81.46	0.00	81.46
Issue Date: 20 Nov 19 Rate: 3.839% Call Date: 20 Sep 59 Call Price: 100.00 Yield to Maturity: 3.768% Maturity Date: 20 Mar 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							
PVTPL VALEANT PHARMACEUTICALS INTL 9.25% 144A 04-01-2026 CUSIP: 91911XAV6							
10,000.00	114.8600000	231.25	11,486.00	11,012.50	473.50	0.00	473.50
Issue Date: 26 Mar 18 Rate: 9.25% Call Date: 1 Apr 22 Call Price: 104.62 Yield to Maturity: 6.331% Maturity Date: 1 Apr 26							
PVTPL XPO LOGISTICS INC 6.5% 06-15-2022 SEDOL: BYZV544							
20,000.00	101.9000000	57.78	20,380.00	20,375.00	5.00	0.00	5.00
Issue Date: 9 Jun 15 Rate: 6.5% Call Date: 15 Jun 20 Call Price: 100.00 Yield to Maturity: 5.659% Maturity Date: 15 Jun 22							
QEP RES INC 6.875% DUE 03-01-2021 SEDOL: B54SJ96							
10,000.00	103.5000000	229.17	10,350.00	10,737.92	- 387.92	0.00	- 387.92
Issue Date: 16 Aug 10 Rate: 6.875% Yield to Maturity: 3.774% Maturity Date: 1 Mar 21							
RANGE RES CORP 4.875% DUE 05-15-2025 SEDOL: BDHC311							
20,000.00	85.5000000	124.58	17,100.00	18,425.00	- 1,325.00	0.00	- 1,325.00
Issue Date: 15 Nov 15 Rate: 4.875% Call Date: 15 Feb 25 Call Price: 100.00 Yield to Maturity: 8.27% Maturity Date: 15 May 25							
RANGE RES CORP 5.0% 03-15-2023 SEDOL: BF3TMD5							
60,000.00	91.9820000	883.33	55,189.20	59,792.31	- 4,603.11	0.00	- 4,603.11
Issue Date: 15 Sep 17 Rate: 5% Call Date: 15 Dec 22 Call Price: 100.00 Yield to Maturity: 7.875% Maturity Date: 15 Mar 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							
RAYTHEON CO 3.125% DUE 10-15-2020 SEDOL: B4NJ5B7							
40,000.00	100.9615750	263.89	40,384.63	39,786.00	598.63	0.00	598.63
Issue Date: 20 Oct 10 Rate: 3.125% Yield to Maturity: 1.89% Maturity Date: 15 Oct 20							
REGENCY ENERGY 5.875% DUE 03-01-2022 SEDOL: BJSVP24							
43,000.00	106.1423720	842.08	45,641.22	43,863.75	1,777.47	0.00	1,777.47
Issue Date: 10 Feb 14 Rate: 5.875% Call Date: 1 Dec 21 Call Price: 100.00 Yield to Maturity: 2.927% Maturity Date: 1 Mar 22							
REP SERVICES INC FIXED 2.5% DUE 08-15-2024 SEDOL: BJXKF82							
30,000.00	101.1452330	300.00	30,343.57	29,952.00	391.57	0.00	391.57
Issue Date: 7 Aug 19 Rate: 2.5% Call Date: 15 Jul 24 Call Price: 100.00 Yield to Maturity: 2.238% Maturity Date: 15 Aug 24							
RESOLUTE FST PRODS 5.875% DUE 05-15-2023 SEDOL: BN898G1							
20,000.00	100.8750000	150.14	20,175.00	19,850.00	325.00	0.00	325.00
Issue Date: 15 May 14 Rate: 5.875% Call Date: 15 May 20 Call Price: 100.00 Yield to Maturity: 5.584% Maturity Date: 15 May 23							
REYNOLDS AMERN INC FIXED 5.85% DUE 08-15-2045 SEDOL: BZ0HGQ3							
40,000.00	114.7693000	884.00	45,907.72	41,950.94	3,956.78	0.00	3,956.78
Issue Date: 12 Jun 15 Rate: 5.85% Call Date: 15 Feb 45 Call Price: 100.00 Yield to Maturity: 4.838% Maturity Date: 15 Aug 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							
ROCK-TENN CO 4% DUE 03-01-2023 SEDOL: B9N5468							
10,000.00	104.3991000	133.33	10,439.91	9,937.20	502.71	0.00	502.71
Issue Date: 1 Mar 13 Rate: 4% Call Date: 1 Dec 22 Call Price: 100.00 Yield to Maturity: 2.544% Maturity Date: 1 Mar 23							
SALESFORCE COM INC 3.25% BNDS 04-11-2023 SEDOL: BFMYX38							
50,000.00	104.0225000	361.11	52,011.25	49,970.00	2,041.25	0.00	2,041.25
Issue Date: 11 Apr 18 Rate: 3.25% Call Date: 11 Mar 23 Call Price: 100.00 Yield to Maturity: 1.976% Maturity Date: 11 Apr 23							
SALESFORCE COM INC 3.7% DUE 04-11-2028 SEDOL: BYZGK66							
10,000.00	109.7081000	82.22	10,970.81	10,092.60	878.21	0.00	878.21
Issue Date: 11 Apr 18 Rate: 3.7% Call Date: 11 Jan 28 Call Price: 100.00 Yield to Maturity: 2.4% Maturity Date: 11 Apr 28							
SANDS CHINA LTD FIXED 5.125% DUE 08-08-2025 CUSIP: 80007RAF2							
200,000.00	109.7340000	4,071.53	219,468.00	199,826.00	19,642.00	0.00	19,642.00
Issue Date: 9 Aug 18 Rate: 5.125% Call Date: 8 Jun 25 Call Price: 100.00 Yield to Maturity: 3.212% Maturity Date: 8 Aug 25							
SANTANDER HLDGS FIXED 4.5% DUE 07-17-2025 SEDOL: BYNP1N9							
10,000.00	107.9546000	205.00	10,795.46	10,108.50	686.96	0.00	686.96
Issue Date: 17 Jul 15 Rate: 4.5% Call Date: 18 Apr 25 Call Price: 100.00 Yield to Maturity: 2.935% Maturity Date: 17 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							
SPCL1 GEN ELEC CAP CORP 5.875% DUE 01-14-2038 SEDOL: B2NJ7Z1							
30,000.00	121.5559670	817.60	36,466.79	32,915.70	3,551.09	0.00	3,551.09
Issue Date: 14 Jan 08 Rate: 5.875% Yield to Maturity: 4.164% Maturity Date: 14 Jan 38							
SPECTRUM BRANDS 5.75% DUE 07-15-2025 SEDOL: BD9N099							
20,000.00	104.3770000	530.28	20,875.40	20,900.00	- 24.60	0.00	- 24.60
Issue Date: 15 Jan 16 Rate: 5.75% Call Date: 15 Jul 20 Call Price: 102.87 Yield to Maturity: 4.839% Maturity Date: 15 Jul 25							
SPRINT CORPORATION 7.25% DUE 09-15-2021 SEDOL: BSNBGF2							
30,000.00	105.7500000	640.42	31,725.00	31,702.50	22.50	0.00	22.50
Issue Date: 15 Sep 14 Rate: 7.25% Yield to Maturity: 3.734% Maturity Date: 15 Sep 21							
SPRINT CORPORATION 7.875% DUE 09-15-2023 SEDOL: BSDRYY5							
130,000.00	110.3330000	3,014.38	143,432.90	133,625.00	9,807.90	0.00	9,807.90
Issue Date: 15 Sep 14 Rate: 7.875% Yield to Maturity: 4.795% Maturity Date: 15 Sep 23							
SPRINT SPECTRUM CO 3.36% DUE 09-20-2021 SEDOL: BDR0D93							
87,500.00	100.8900000	98.00	88,278.75	87,281.25	997.50	0.00	997.50
Issue Date: 27 Oct 16 Rate: 3.3599998951% Yield to Maturity: 2.425% Maturity Date: 20 Mar 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							
TARGA RES PARTNERS LP CORP BD 4.25 DUE 11-15-2023 SEDOL: BMP8TY9							
20,000.00	101.0000000	108.61	20,200.00	19,900.00	300.00	0.00	300.00
Issue Date: 14 May 13 Rate: 4.25% Call Date: 15 May 20 Call Price: 100.70 Yield to Maturity: 3.968% Maturity Date: 15 Nov 23							
TARGA RES PARTNERS LP 5.125% 02-01-2025 SEDOL: BF51L21							
10,000.00	103.7500000	213.54	10,375.00	10,000.00	375.00	0.00	375.00
Issue Date: 6 Oct 16 Rate: 5.125% Call Date: 1 Feb 21 Call Price: 102.56 Yield to Maturity: 4.295% Maturity Date: 1 Feb 25							
TEACHERS INS & 6.85% DUE 12-16-2039 SEDOL: B50WZ61							
6,000.00	145.5778300	17.13	8,734.67	6,055.35	2,679.32	0.00	2,679.32
Issue Date: 16 Dec 09 Rate: 6.85% Yield to Maturity: 3.622% Maturity Date: 16 Dec 39							
TIME WARNER CABLE 5.875% DUE 11-15-2040 SEDOL: B66BW80							
30,000.00	114.7772330	225.21	34,433.17	32,164.96	2,268.21	0.00	2,268.21
Issue Date: 15 Nov 10 Rate: 5.875% Call Date: 15 May 40 Call Price: 100.00 Yield to Maturity: 4.751% Maturity Date: 15 Nov 40							
TIME WARNER CABLE 5% DUE 02-01-2020 SEDOL: BB0RFV3							
20,000.00	100.1872500	416.67	20,037.45	23,221.20	- 3,183.75	0.00	- 3,183.75
Rate: 5% Yield to Maturity: 2.695% Maturity Date: 1 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							
TIME WARNER CABLE 6.55% DUE 05-01-2037 SEDOL: BBNBG20							
20,000.00	122.6744500	218.33	24,534.89	24,995.35	- 460.46	0.00	- 460.46
Issue Date: 9 Apr 07 Rate: 6.55% Call Date: 30 Apr 37 Call Price: 100.00 Yield to Maturity: 4.632% Maturity Date: 1 May 37							
TIME WARNER CABLE 6.75% DUE 06-15-2039 SEDOL: B62X8Y8							
30,000.00	126.3499670	90.00	37,904.99	29,139.30	8,765.69	0.00	8,765.69
Issue Date: 29 Jun 09 Rate: 6.75% Yield to Maturity: 4.673% Maturity Date: 15 Jun 39							
TIME WARNER CABLE 7.3% DUE 07-01-2038 SEDOL: B3B14R7							
70,000.00	130.4486570	2,555.00	91,314.06	86,067.90	5,246.16	0.00	5,246.16
Issue Date: 19 Jun 08 Rate: 7.3% Yield to Maturity: 4.799% Maturity Date: 1 Jul 38							
TOLL BROS FIN CORP GTD SR NT 4.375 04-15-2023 SEDOL: B9GWFM9							
20,000.00	104.5000000	184.72	20,900.00	19,975.00	925.00	0.00	925.00
Issue Date: 10 Apr 13 Rate: 4.375% Call Date: 15 Jan 23 Call Price: 100.00 Yield to Maturity: 2.929% Maturity Date: 15 Apr 23							
TRCNTNTL GAS PIPE 7.85% DUE 02-01-2026 SEDOL: BYXR3R3							
110,000.00	127.0958910	3,597.92	139,805.48	110,827.40	28,978.08	0.00	28,978.08
Issue Date: 1 Aug 16 Rate: 7.85% Call Date: 1 Nov 25 Call Price: 100.00 Yield to Maturity: 2.951% Maturity Date: 1 Feb 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							
UNION PAC CORP 3.75% 07-15-2025 SEDOL: BDFY0J6							
40,000.00	107.2251250	691.67	42,890.05	40,029.00	2,861.05	0.00	2,861.05
Issue Date: 8 Jun 18 Rate: 3.75% Call Date: 15 May 25 Call Price: 100.00 Yield to Maturity: 2.351% Maturity Date: 15 Jul 25							
UNION PAC CORP 3.95% DUE 09-10-2028 SEDOL: BGLQST3							
100,000.00	110.5010600	1,217.92	110,501.06	99,920.90	10,580.16	0.00	10,580.16
Issue Date: 8 Jun 18 Rate: 3.95% Call Date: 10 Jun 28 Call Price: 100.00 Yield to Maturity: 2.592% Maturity Date: 10 Sep 28							
UNITED RENTALS NORTH AMER INC 4.875% DUE01-15-2028 SEDOL: BDGSYG2							
10,000.00	104.1230000	224.79	10,412.30	10,125.00	287.30	0.00	287.30
Issue Date: 11 Aug 17 Rate: 4.875% Call Date: 15 Jan 23 Call Price: 102.43 Yield to Maturity: 4.264% Maturity Date: 15 Jan 28							
UNITED RENTALS NORTH AMER INC 5.5% DUE 07-15-2025 SEDOL: BYXJMZ0							
20,000.00	103.9062500	507.22	20,781.25	19,185.00	1,596.25	0.00	1,596.25
Issue Date: 26 Mar 15 Rate: 5.5% Call Date: 15 Jul 20 Call Price: 102.75 Yield to Maturity: 4.691% Maturity Date: 15 Jul 25							
UNITED RENTALS NORTH AMER INC 6.5% DUE 12-15-2026 REG SEDOL: BGS1LZ8							
10,000.00	109.9063000	28.89	10,990.63	10,000.00	990.63	0.00	990.63
Issue Date: 30 Oct 18 Rate: 6.5% Call Date: 15 Dec 21 Call Price: 103.25 Yield to Maturity: 4.807% 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	109.0578000	444.38	32,717.34	29,949.00	2,768.34	0.00	2,768.34

Issue Date: 16 Aug 18 Rate: 3.95% Call Date: 16 Jun 25 Call Price: 100.00 Yield to Maturity: 2.228% Maturity Date: 16 Aug 25

UNITED TECHNOLOGIES CORP 4.125% 11-16-2028 SEDOL: BYVN9F3

40,000.00	112.5094000	206.25	45,003.76	40,085.13	4,918.63	0.00	4,918.63

Issue Date: 16 Aug 18 Rate: 4.125% Call Date: 16 Aug 28 Call Price: 100.00 Yield to Maturity: 2.541% Maturity Date: 16 Nov 28

UNITEDHEALTH GROUP FIXED 3.875% DUE 12-15-2028 SEDOL: BHSSQ28

10,000.00	110.7278000	17.22	11,072.78	10,167.60	905.18	0.00	905.18

Issue Date: 17 Dec 18 Rate: 3.875% Yield to Maturity: 2.529% Maturity Date: 15 Dec 28

UNITEDHEALTH GROUP INC 3.375 DUE 11-15-2021 SEDOL: B5VQJQ0

10,000.00	102.4396000	43.13	10,243.96	9,945.30	298.66	0.00	298.66

Issue Date: 10 Nov 11 Rate: 3.375% Call Date: 15 Aug 21 Call Price: 100.00 Yield to Maturity: 2.04% Maturity Date: 15 Nov 21

UNITEDHEALTH GROUP 2.875% DUE 12-15-2021 SEDOL: BWB93D3

30,000.00	102.0069330	38.33	30,602.08	29,678.70	923.38	0.00	923.38

Issue Date: 8 Dec 14 Rate: 2.875% Yield to Maturity: 1.826% 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							
UNITEDHEALTH GROUP 3.7% DUE 08-15-2049 SEDOL: BHKDL04							
10,000.00	107.4870000	160.34	10,748.70	10,048.90	699.80	0.00	699.80
Issue Date: 25 Jul 19 Rate: 3.7% Call Date: 15 Feb 49 Call Price: 100.00 Yield to Maturity: 3.302% Maturity Date: 15 Aug 49							
UNITEDHEALTH GROUP 3.75% DUE 07-15-2025 SEDOL: BYTRVX9							
30,000.00	108.0260000	518.75	32,407.80	29,918.70	2,489.10	0.00	2,489.10
Issue Date: 23 Jul 15 Rate: 3.75% Yield to Maturity: 2.203% Maturity Date: 15 Jul 25							
UNITEDHEALTH GROUP 3.875% DUE 08-15-2059 SEDOL: BHKDL15							
30,000.00	108.0041330	503.75	32,401.24	30,579.90	1,821.34	0.00	1,821.34
Issue Date: 25 Jul 19 Rate: 3.875% Call Date: 15 Feb 59 Call Price: 100.00 Yield to Maturity: 3.5% Maturity Date: 15 Aug 59							
UNITEDHEALTH GROUP 3.875% DUE 10-15-2020 SEDOL: B57ZR67							
50,000.00	101.0155800	409.03	50,507.79	49,832.50	675.29	0.00	675.29
Issue Date: 25 Oct 10 Rate: 3.875% Call Date: 15 Jul 20 Call Price: 100.00 Yield to Maturity: 2.563% Maturity Date: 15 Oct 20							
UNITEDHEALTH GROUP 5.8% DUE 03-15-2036 SEDOL: BG49576							
30,000.00	132.7987670	512.33	39,839.63	30,801.60	9,038.03	0.00	9,038.03
Issue Date: 2 Mar 06 Rate: 5.8% Yield to Maturity: 3.192% Maturity Date: 15 Mar 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							
UTD RENTALS N AMER 5.875% DUE 09-15-2026 SEDOL: BD076X6							
30,000.00	107.2750000	518.96	32,182.50	30,000.00	2,182.50	0.00	2,182.50
Issue Date: 13 May 16 Rate: 5.875% Call Date: 15 Sep 21 Call Price: 102.93 Yield to Maturity: 4.6% Maturity Date: 15 Sep 26							
UTD TECHNOLOGIES 4.5% DUE 04-15-2020 SEDOL: BG495R6							
60,000.00	100.7523170	570.00	60,451.39	66,388.80	- 5,937.41	0.00	- 5,937.41
Issue Date: 26 Feb 10 Rate: 4.5% Yield to Maturity: 1.865% Maturity Date: 15 Apr 20							
UTD TECHNOLOGIES 4.5% DUE 06-01-2042 SEDOL: B8J6DZ0							
20,000.00	119.8922000	75.00	23,978.44	20,570.16	3,408.28	0.00	3,408.28
Issue Date: 1 Jun 12 Rate: 4.5% Yield to Maturity: 3.244% Maturity Date: 1 Jun 42							
VERIZON COMMUNICATIONS BNDS 5.25% DUE 03-16-2037 REG SEDOL: BYZKXZ8							
10,000.00	125.5929000	153.13	12,559.29	10,423.60	2,135.69	0.00	2,135.69
Issue Date: 16 Mar 17 Rate: 5.25% Yield to Maturity: 3.29% Maturity Date: 16 Mar 37							
VERIZON COMMUNICATIONS INC 4.329% 09-21-2028 SEDOL: BGDQ891							
30,000.00	113.4969000	360.75	34,049.07	30,496.50	3,552.57	0.00	3,552.57
Issue Date: 21 Jun 18 Rate: 4.329% Yield to Maturity: 2.59% Maturity Date: 21 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							
VERIZON COMMUNICATIONS 4.125% DUE 03-16-2027 SEDOL: BYZNV75							
40,000.00	111.0238750	481.25	44,409.55	40,566.93	3,842.62	0.00	3,842.62
Issue Date: 16 Mar 17 Rate: 4.125% Yield to Maturity: 2.447% Maturity Date: 16 Mar 27							
VERIZON COMMUNICATIONS 4.4% DUE 11-01-2034 REG SEDOL: BSBN5N1							
50,000.00	115.9256400	366.67	57,962.82	48,083.00	9,879.82	0.00	9,879.82
Issue Date: 29 Oct 14 Rate: 4.4% Call Date: 1 May 34 Call Price: 100.00 Yield to Maturity: 3.056% Maturity Date: 1 Nov 34							
VERIZON FIXED 3.376% DUE 02-15-2025 SEDOL: BDD8108							
119,000.00	105.9308660	1,517.70	126,057.73	131,557.23	- 5,499.50	0.00	- 5,499.50
Issue Date: 16 Aug 17 Rate: 3.376% Yield to Maturity: 2.147% Maturity Date: 15 Feb 25							
VERIZON 2.625% DUE 08-15-2026 SEDOL: BY7RR33							
90,000.00	101.5596330	892.50	91,403.67	81,720.33	9,683.34	0.00	9,683.34
Issue Date: 1 Aug 16 Rate: 2.625% Call Date: 15 May 26 Call Price: 100.00 Yield to Maturity: 2.369% Maturity Date: 15 Aug 26							
VERIZON 3.85% DUE 11-01-2042 SEDOL: B8HCRP8							
10,000.00	108.0632000	64.17	10,806.32	9,276.10	1,530.22	0.00	1,530.22
Issue Date: 7 Nov 12 Rate: 3.85% Call Date: 1 May 42 Call Price: 100.00 Yield to Maturity: 3.342% Maturity Date: 1 Nov 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							
VERIZON 3.875% DUE 02-08-2029 SEDOL: BJLV8M2							
10,000.00	110.3114000	153.92	11,031.14	9,981.10	1,050.04	0.00	1,050.04
Issue Date: 8 Feb 19 Rate: 3.875% Call Date: 8 Nov 28 Call Price: 100.00 Yield to Maturity: 2.596% Maturity Date: 8 Feb 29							
VERIZON 4.5% DUE 08-10-2033 SEDOL: BF22PM5							
100,000.00	116.7310100	1,762.50	116,731.01	100,892.30	15,838.71	0.00	15,838.71
Issue Date: 10 Aug 17 Rate: 4.5% Yield to Maturity: 2.994% Maturity Date: 10 Aug 33							
VERIZON 5.5% DUE 03-16-2047 SEDOL: BYZNV86							
10,000.00	135.7880000	160.42	13,578.80	10,589.00	2,989.80	0.00	2,989.80
Issue Date: 16 Mar 17 Rate: 5.5% Yield to Maturity: 3.459% Maturity Date: 16 Mar 47							
VIACOM INC NEW 3.875% DUE 04-01-2024 CUSIP: 92553PAX0							
20,000.00	105.8992000	193.75	21,179.84	18,713.60	2,466.24	0.00	2,466.24
Issue Date: 11 Mar 14 Rate: 3.875% Call Date: 1 Jan 24 Call Price: 100.00 Yield to Maturity: 2.406% Maturity Date: 1 Apr 24							
VIACOM INC NEW 4.25% DUE 09-01-2023 CUSIP: 92553PAT9							
20,000.00	106.5074500	283.33	21,301.49	19,709.96	1,591.53	0.00	1,591.53
Issue Date: 19 Aug 13 Rate: 4.25% Call Date: 1 Jun 23 Call Price: 100.00 Yield to Maturity: 2.385% Maturity Date: 1 Sep 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							
VISA INC 4.3% DUE 12-14-2045 SEDOL: BYPHFN1							
210,000.00	122.9304950	426.42	258,154.04	214,194.65	43,959.39	0.00	43,959.39
Issue Date: 14 Dec 15 Rate: 4.3% Call Date: 14 Jun 45 Call Price: 100.00 Yield to Maturity: 3.019% Maturity Date: 14 Dec 45							
WACHOVIA CAP TR III FXD-FLTG RATE BD DUE12-31-2049 REG SEDOL: B0XNTL9 EF258781							
320,000.00	100.7500000	841.65	322,400.00	289,626.52	32,773.48	0.00	32,773.48
Issue Date: 1 Feb 06 Rate: 5.56975% Yield to Maturity: 5.564% Maturity Date: 31 Dec 49							
WALGREENS BOOTS 3.45% DUE 06-01-2026 CUSIP: 931427AQ1							
40,000.00	101.7442750	115.00	40,697.71	39,925.33	772.38	0.00	772.38
Issue Date: 1 Jun 16 Rate: 3.45% Call Date: 1 Mar 26 Call Price: 100.00 Yield to Maturity: 3.147% Maturity Date: 1 Jun 26							
WALMART INC 3.7% DUE 06-26-2028 SEDOL: BFYK679							
100,000.00	110.1792800	51.39	110,179.28	99,854.20	10,325.08	0.00	10,325.08
Issue Date: 27 Jun 18 Rate: 3.7% Call Date: 26 Mar 28 Call Price: 100.00 Yield to Maturity: 2.369% Maturity Date: 26 Jun 28							
WASTE MANAGEMENT INC 4.6 DUE 03-01-2021 BEO SEDOL: B3LDNN2							
30,000.00	102.4651670	460.00	30,739.55	33,713.10	- 2,973.55	0.00	- 2,973.55
Issue Date: 28 Feb 11 Rate: 4.6% Call Date: 1 Dec 20 Call Price: 100.00 Yield to Maturity: 2.441% 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

WASTE MGMT INC DEL FIXED 4.15% 07-15-2049 SEDOL: BK0Y5Y0

10,000.00	114.4239000	252.46	11,442.39	10,143.20	1,299.19	0.00	1,299.19

Issue Date: 22 May 19 Rate: 4.15% Call Date: 15 Jan 49 Call Price: 100.00 Yield to Maturity: 3.375% Maturity Date: 15 Jul 49

WASTE MGMT INC DEL 3.2% DUE 06-15-2026 SEDOL: BJVRGM6

20,000.00	104.7682000	28.44	20,953.64	19,994.60	959.04	0.00	959.04

Issue Date: 22 May 19 Rate: 3.2% Call Date: 15 Apr 26 Call Price: 100.00 Yield to Maturity: 2.398% Maturity Date: 15 Jun 26

WASTE MGMT INC DEL 3.45% DUE 06-15-2029 SEDOL: BJVRGN7

10,000.00	107.0956000	15.33	10,709.56	9,980.40	729.16	0.00	729.16

Issue Date: 22 May 19 Rate: 3.45% Call Date: 15 Mar 29 Call Price: 100.00 Yield to Maturity: 2.599% Maturity Date: 15 Jun 29

WASTE MGMT INC DEL 3.5% DUE 05-15-2024 SEDOL: BMH0QX1

50,000.00	105.1282400	223.61	52,564.12	49,874.00	2,690.12	0.00	2,690.12

Issue Date: 8 May 14 Rate: 3.5% Call Date: 15 Feb 24 Call Price: 100.00 Yield to Maturity: 2.261% Maturity Date: 15 May 24

WELLS FARGO & CO NEW MEDIUM TERM SR 4.65% 11-04-2044 SEDOL: BS9FPF1

30,000.00	117.6186670	220.88	35,285.60	29,927.40	5,358.20	0.00	5,358.20

Issue Date: 4 Nov 14 Rate: 4.65% Yield to Maturity: 3.574% Maturity Date: 4 Nov 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							
WELLS FARGO & CO NEW MEDIUM TERM SR NTS TRANCHE # TR 00155 4.3% DUE 07-22-2027 SEDOL: BYQXN34							
290,000.00	109.5888620	5,507.58	317,807.70	290,749.10	27,058.60	0.00	27,058.60
Issue Date: 22 Jul 15 Rate: 4.3% Yield to Maturity: 2.879% Maturity Date: 22 Jul 27							
WELLS FARGO & CO TRANCHE # SR 00129 3.45DUE 02-13-2023 SEDOL: B8YNT14							
80,000.00	103.5637880	1,058.00	82,851.03	80,421.96	2,429.07	0.00	2,429.07
Issue Date: 13 Feb 13 Rate: 3.45% Yield to Maturity: 2.259% Maturity Date: 13 Feb 23							
WELLS FARGO & CO 2.879% DUE 10-30-2030 REG SEDOL: BKRKN36							
70,000.00	100.6950710	341.48	70,486.55	69,639.70	846.85	0.00	846.85
Issue Date: 31 Oct 19 Rate: 2.879% Call Date: 30 Oct 29 Call Price: 100.00 Yield to Maturity: 2.797% Maturity Date: 30 Oct 30							
WELLS FARGO & CO 3.75% DUE 01-24-2024 SEDOL: BJ60RC7							
20,000.00	105.7326000	327.08	21,146.52	19,963.80	1,182.72	0.00	1,182.72
Issue Date: 24 Jan 19 Rate: 3.75% Call Date: 22 Dec 23 Call Price: 100.00 Yield to Maturity: 2.265% Maturity Date: 24 Jan 24							
WELLS FARGO & CO 4.15% DUE 01-24-2029 SEDOL: BJ60RD8							
80,000.00	111.3963750	1,447.89	89,117.10	79,857.60	9,259.50	0.00	9,259.50
Issue Date: 24 Jan 19 Rate: 4.15% Call Date: 24 Oct 28 Call Price: 100.00 Yield to Maturity: 2.723% Maturity Date: 24 Jan 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							
WELLS FARGO & CO 4.4% DUE 06-14-2046 SEDOL: BD39X50							
20,000.00	114.0617500	41.56	22,812.35	19,920.60	2,891.75	0.00	2,891.75
Issue Date: 14 Jun 16 Rate: 4.4% Yield to Maturity: 3.574% Maturity Date: 14 Jun 46							
WELLS FARGO & CO 4.48% DUE 01-16-2024 SEDOL: BL25Y29							
89,000.00	108.0023150	1,827.47	96,122.06	83,576.64	12,545.42	0.00	12,545.42
Issue Date: 26 Nov 13 Rate: 4.48% Yield to Maturity: 2.391% Maturity Date: 16 Jan 24							
WELLS FARGO & CO 4.9% DUE 11-17-2045 SEDOL: BYQ29R7							
110,000.00	122.3281270	658.78	134,560.94	109,607.60	24,953.34	0.00	24,953.34
Issue Date: 17 Nov 15 Rate: 4.9% Yield to Maturity: 3.571% Maturity Date: 17 Nov 45							
WELLS FARGO & CO 5.375% DUE 11-02-2043 SEDOL: BG48MR2							
60,000.00	128.4320830	528.54	77,059.25	59,822.40	17,236.85	0.00	17,236.85
Issue Date: 28 Oct 13 Rate: 5.375% Yield to Maturity: 3.59% Maturity Date: 2 Nov 43							
WELLS FARGO & COMPANY 4.6 MTN TRANCHE # SR 00116 DUE 04-01-2021 USD1000 SEDOL: BCZTDH3							
20,000.00	103.2453500	230.00	20,649.07	21,479.20	- 830.13	0.00	- 830.13
Issue Date: 29 Mar 11 Rate: 4.6% Yield to Maturity: 1.957% 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	122.0488800	132.22	61,024.44	46,637.80	14,386.64	0.00	14,386.64
Issue Date: 5 Dec 06 Rate: 5.95% Call Date: 15 Dec 20 Call Price: 100.00 Yield to Maturity: 4.129% Maturity Date: 1 Dec 86							
WHITING PETE CORP FIXED 5.75% DUE 03-15-2021 SEDOL: BDS54H2							
10,000.00	94.6000000	169.31	9,460.00	10,125.00	- 665.00	0.00	- 665.00
Issue Date: 12 Sep 13 Rate: 5.75% Call Date: 15 Dec 20 Call Price: 100.00 Yield to Maturity: 10.624% Maturity Date: 15 Mar 21							
WILLIAMS COS INC 7.5% DUE 01-15-2031 SEDOL: 2830807							
68,000.00	130.5126470	2,351.67	88,748.60	72,266.03	16,482.57	0.00	16,482.57
Issue Date: 17 Jan 01 Rate: 7.5% Yield to Maturity: 4.045% Maturity Date: 15 Jan 31							
WILLIAMS COS INC 7.75% DUE 06-15-2031 SEDOL: 2793063							
60,000.00	133.3734500	206.67	80,024.07	73,125.00	6,899.07	0.00	6,899.07
Issue Date: 13 Jun 01 Rate: 7.75% Yield to Maturity: 4.075% Maturity Date: 15 Jun 31							
WILLIAMS PARTNERS 5.25% DUE 03-15-2020 SEDOL: B43Y8S0							
20,000.00	100.5872000	309.17	20,117.44	20,774.60	- 657.16	0.00	- 657.16
Issue Date: 9 Feb 10 Rate: 5.25% Yield to Maturity: 2.344% 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	103.5000000	276.67	10,350.00	9,662.50	687.50	0.00	687.50
Issue Date: 14 Nov 11 Rate: 6% Call Date: 15 Oct 21 Call Price: 100.00 Yield to Maturity: 4.19% Maturity Date: 15 Jan 22							
WPX ENERGY INC 8.25% DUE 08-01-2023 SEDOL: BYSVZ07							
60,000.00	115.0000000	2,062.50	69,000.00	68,800.00	200.00	0.00	200.00
Issue Date: 22 Jul 15 Rate: 8.25% Call Date: 1 Jun 23 Call Price: 100.00 Yield to Maturity: 3.737% Maturity Date: 1 Aug 23							
WYETH NT 5.95 DUE 04-01-2037/03-27-2007 BEO SEDOL: B91ZLT2							
20,000.00	136.5982500	297.50	27,319.65	19,113.66	8,205.99	0.00	8,205.99
Issue Date: 27 Mar 07 Rate: 5.95% Yield to Maturity: 3.177% Maturity Date: 1 Apr 37							
3M CO 2.375% DUE 08-26-2029 SEDOL: BK4H0C8							
30,000.00	98.6709670	247.40	29,601.29	29,794.50	- 193.21	0.00	- 193.21
Issue Date: 26 Aug 19 Rate: 2.375% Call Date: 26 May 29 Call Price: 100.00 Yield to Maturity: 2.531% Maturity Date: 26 Aug 29							
Total USD		252,726.94	23,346,106.52	21,478,723.10	1,867,383.42	0.00	1,867,383.42
Total United States		252,726.94	23,346,106.52	21,478,723.10	1,867,383.42	0.00	1,867,383.42

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							
Total Corporate Bonds							
29,949,711.04		**353,112.44**	**32,810,922.85**	**30,214,742.34**	**2,596,180.51**	**0.00**	**2,596,180.51**
Funds - corporate bond							
United States - USD							
MFO VANGUARD BD INDEX FDS TOTAL BD MKT PORTFOLIO INSTL SHS CUSIP: 921937504							
6,701,460.32	11.0500000	167,131.55	74,051,136.54	72,110,305.42	1,940,831.12	0.00	1,940,831.12
Issue Date: 2 Sep 08							
Total USD		167,131.55	74,051,136.54	72,110,305.42	1,940,831.12	0.00	1,940,831.12
Total United States		167,131.55	74,051,136.54	72,110,305.42	1,940,831.12	0.00	1,940,831.12
Total Funds - Corporate Bond							
6,701,460.32		**167,131.55**	**74,051,136.54**	**72,110,305.42**	**1,940,831.12**	**0.00**	**1,940,831.12**

Asset Detail - Base Currency

Description/Asset 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 convertible bonds							
Switzerland - USD							
PVTPL UBS GROUP FDG SWITZ AG CONV CORP 7.0% 12-31-2049 CUSIP: 90352JAF0							
200,000.00	109.2500000	5,872.22	218,500.00	200,000.00	18,500.00	0.00	18,500.00
Issue Date: 31 Jan 19 Rate: 7% Call Date: 31 Jan 24 Call Price: 100.00 Yield to Maturity: 4.494% Maturity Date: 31 Dec 49							
Total USD		5,872.22	218,500.00	200,000.00	18,500.00	0.00	18,500.00
Total Switzerland		5,872.22	218,500.00	200,000.00	18,500.00	0.00	18,500.00
Total Corporate Convertible Bonds							
200,000.00		**5,872.22**	**218,500.00**	**200,000.00**	**18,500.00**	**0.00**	**18,500.00**
Bank loans							
Canada - USD							
GARDA WORLD SECURITY CORPORATION TERM LOAN B DUE 10-23-2026 CUSIP: LX1833347							
30,000.00	100.5630000	177.60	30,168.90	29,400.00	768.90	0.00	768.90
Issue Date: 4 Oct 19 Yield to Maturity: 5.527% Maturity Date: 23 Oct 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							
Bank loans							
GFL ENVIRONMENTAL INC TERM LOAN B 05-09-2025 CUSIP: C7052BAF1							
9,974.68	100.0709800	27.43	9,981.76	9,887.40	94.36	0.00	94.36
Issue Date: 30 Sep 16 Maturity Date: 30 May 25							
STARS GROUP HOLDINGS B.V. TERM LOAN DUE 07-10-2025 BEO CUSIP: N8233BAC6							
8,907.21	100.7880100	127.94	8,977.40	8,943.21	34.19	0.00	34.19
Issue Date: 10 Jul 18 Maturity Date: 10 Jul 25							
1011778 B.C UNLTD LIAB CO TERM LOAN B4 DUE 11-14-2026 BEO CUSIP: C6901LAH0							
120,000.00	100.0990000	200.39	120,118.80	120,006.25	112.55	0.00	112.55
Issue Date: 7 Nov 19 Yield to Maturity: 2.925% Maturity Date: 14 Nov 26							
Total USD		533.36	169,246.86	168,236.86	1,010.00	0.00	1,010.00
Total Canada		533.36	169,246.86	168,236.86	1,010.00	0.00	1,010.00
Ireland - USD							
AVOLON TLB BORROWER 1 (US) LLC TERM B-3 LOAN 01-15-2025 CUSIP: 05400KAE0							
50,000.00	100.5830000	53.70	50,291.50	50,250.00	41.50	0.00	41.50
Issue Date: 20 Mar 17 Yield to Maturity: 2.607% 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							
Bank loans							
Total USD		53.70	50,291.50	50,250.00	41.50	0.00	41.50
Total Ireland		53.70	50,291.50	50,250.00	41.50	0.00	41.50
Spain - USD							
GRIFOLS WORLDWIDE OPERATIONS LIMITED DOLLAR TRANCHE B TERM LOAN 11-15-2027 CUSIP: 39843PAG8							
60,000.00	100.7810000	0.00	60,468.60	60,450.00	18.60	0.00	18.60
Issue Date: 15 Nov 19 Yield to Maturity: 2.956% Maturity Date: 15 Nov 27							
Total USD		0.00	60,468.60	60,450.00	18.60	0.00	18.60
Total Spain		0.00	60,468.60	60,450.00	18.60	0.00	18.60
United States - USD							
ALBERTSONS INC TERM LOAN DUE 11-17-2025 CUSIP: 01310TAX7							
29,851.49	100.8170110	0.00	30,095.38	30,112.69	- 17.31	0.00	- 17.31
Issue Date: 1 Aug 19 Yield to Maturity: 3.618% Maturity Date: 17 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							
Bank loans							
ALBERTSONS LLC TERM LOAN 08-06-2026 CUSIP: 01310TAW9							
57,764.12	100.8030070	229.15	58,227.97	57,980.74	247.23	0.00	247.23
Issue Date: 1 Aug 19 Yield to Maturity: 3.652% Maturity Date: 6 Aug 26							
ALLIED UNIVERSAL HOLDCO LLC DELAYED DRAWTERM LOAN 07-10-2026 BEO CUSIP: 01957TAD9							
3,603.60	100.5000600	0.00	3,621.62	3,595.72	25.90	0.00	25.90
Issue Date: 12 Jul 19 Yield to Maturity: 5.357% Maturity Date: 10 Jul 26							
ALLIED UNIVERSAL HOLDCO LLC USD ALLIED 06-26-2026 BEO CUSIP: 01957TAC1							
62,390.19	100.4999980	505.34	62,702.14	62,321.41	380.73	0.00	380.73
Issue Date: 12 Jul 19 Yield to Maturity: 4.926% Maturity Date: 10 Jul 26							
AMC ENTERTAINMENT HOLDINGS INC TERM LOAN SEN SEC 03-14-2026 CUSIP: 00164DAQ6							
9,974.87	100.6960500	29.06	10,044.30	10,037.21	7.09	0.00	7.09
Issue Date: 20 Mar 19 Yield to Maturity: 3.769% Maturity Date: 14 Mar 26							
AMERICAN AIRLINES INC TLB 12-14-2023 CUSIP: 02376CBA2							
19,795.92	100.2919790	8.23	19,853.72	19,858.16	- 4.44	0.00	- 4.44
Issue Date: 15 Dec 16 Yield to Maturity: 3.095% Maturity Date: 14 Dec 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							
Bank loans							
API GROUP DE, INC INITIAL TERM LOAN 10-01-2026 CUSIP: 00186XAB9							
40,000.00	100.7080000	135.39	40,283.20	39,937.50	345.70	0.00	345.70
Issue Date: 1 Oct 19 Yield to Maturity: 3.267% Maturity Date: 1 Oct 26							
ARAMARK SERVICES INC FIRST LIEN TERM LOAN DUE 01-27-2027 CUSIP: 03852JAR2							
100,000.00	100.4690000	0.00	100,469.00	100,612.50	- 143.50	0.00	- 143.50
Issue Date: 2 Dec 19 Rate: 3.6% Yield to Maturity: 2.86% Maturity Date: 27 Jan 27							
ASURION LLC (FKA ASURION CORPORATION) SEN SEC TL 11-03-2024 CUSIP: 04649VAW0							
79,345.61	100.5180000	332.44	79,756.62	79,457.27	299.35	0.00	299.35
Issue Date: 24 May 11 Yield to Maturity: 3.867% Maturity Date: 3 Nov 24							
ASURION, LLC (FKA ASURION CORPORATION) TERM LOAN B4 SEN SEC 08-04-2022 CUSIP: 04649VAT7							
36,020.79	100.5210050	151.02	36,208.46	35,941.77	266.69	0.00	266.69
Issue Date: 24 May 11 Yield to Maturity: 3.666% Maturity Date: 4 Aug 22							
ATHENAHEALTH. INC TLB DUE 02-11-2026 BEO CUSIP: 04685YAK5							
89,624.25	100.3749990	512.04	89,960.34	89,736.65	223.69	0.00	223.69
Issue Date: 11 Feb 19 Yield to Maturity: 5.414% Maturity Date: 11 Feb 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

Bank loans

ATLANTIC AVIATION FBO, INC. TERM LOAN 11-28-2025 CUSIP: 04822DAJ8

9,900.00	101.0630300	48.17	10,005.24	9,801.00	204.24	0.00	204.24

Issue Date: 30 Nov 18 Yield to Maturity: 4.61% Maturity Date: 28 Nov 25

BERRY GLOBAL GROUP INC FKA BERRY PLASTICS CORPORATION TERM W LOAN DUE 10-01-22 CUSIP: 08579JBD3

50,000.00	100.2770000	108.36	50,138.50	50,000.00	138.50	0.00	138.50

Issue Date: 3 Apr 07 Yield to Maturity: 3.054% Maturity Date: 1 Oct 22

BLACKSTONE CQP HOLDCO LP TERM LOAN DUE 09-30-2024 BEO CUSIP: 09259HAB7

19,900.00	100.3910050	32.97	19,977.81	19,850.25	127.56	0.00	127.56

Issue Date: 20 Jun 19 Yield to Maturity: 4.701% Maturity Date: 30 Sep 24

BRIGHTSPRING HEALTH SERVICES TERM LOAN DUE 03-05-2026 BEO CUSIP: 71913BAB8

49,875.00	100.4510080	189.28	50,099.94	49,768.60	331.34	0.00	331.34

Issue Date: 5 Mar 19 Yield to Maturity: 5.543% Maturity Date: 5 Mar 26

BRIGHTVIEW LANDSCAPES, LLC TERM LOAN B DUE 08-08-2025 BEO CUSIP: 10801XAG2

19,700.00	100.6250250	50.39	19,823.13	19,650.75	172.38	0.00	172.38

Issue Date: 18 Dec 13 Yield to Maturity: 3.435% Maturity Date: 15 Aug 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							
CAESARS ENTMNT OPER COMPANY INC (FKA HARRAH'S OPER COMPANY INC.) TERM LN CUSIP: 12768PAB7							
49,846.78	100.5180070	0.00	50,104.99	49,996.32	108.67	0.00	108.67
Issue Date: 6 Oct 17 Yield to Maturity: 2.808% Maturity Date: 7 Oct 24							
CAESARS RESORT COLLECTION, LLC TERM LOANSENIOR SECURED DUE 10-02-2024 BEO CUSIP: 12769LAB5							
57,554.54	100.1040060	228.32	57,614.40	57,698.78	- 84.38	0.00	- 84.38
Issue Date: 22 Dec 17 Yield to Maturity: 4.025% Maturity Date: 23 Dec 24							
CHANGE HEALTHCARE HOLDINGS INC TLB SENIOR SECD 1ST LIEN DUE 03-01-2024BEO CUSIP: 15911AAC7							
103,808.96	100.2659980	371.10	104,085.09	103,497.41	587.68	0.00	587.68
Issue Date: 23 Jan 17 Yield to Maturity: 3.591% Maturity Date: 1 Mar 24							
CHARTER COMMUNICATIONS OPERATING LLC (AKA CCO SAFARI LLC) TERM LOAN 04-30-2025 CUSIP: 16117LBW8							
196,491.25	100.6410010	641.87	197,750.76	196,737.47	1,013.29	0.00	1,013.29
Issue Date: 18 Oct 19 Yield to Maturity: 2.655% Maturity Date: 30 Apr 25							
CSC HOLDINGS, LLC TERM LOAN B SENIOR SECURED 04-15-2027 CUSIP: 64072UAK8							
20,000.00	100.3330000	35.33	20,066.60	20,075.00	- 8.40	0.00	- 8.40
Issue Date: 9 Oct 15 Yield to Maturity: 3.505% Maturity Date: 15 Apr 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							
Bank loans							
DELL INTERNATIONAL L.L.C TERM LOAN SENIODUE 09-19-2025 BEO CUSIP: 24702NBE9							
80,000.00	100.6130000	0.00	80,490.40	80,575.00	- 84.60	0.00	- 84.60
Issue Date: 7 Sep 16 Yield to Maturity: 3.296% Maturity Date: 19 Sep 25							
DIAMOND SPORTS GROUP LLC TERM LOAN SEN SEC 08-24-2026 CUSIP: 25277BAB4							
9,975.00	99.7919800	9.78	9,954.25	9,975.00	- 20.75	0.00	- 20.75
Issue Date: 18 Jul 19 Yield to Maturity: 4.498% Maturity Date: 24 Aug 26							
DIGICERT HOLDINGS, INC. USD DIGICERT TERM LOAN DUE 10-16-2026 BEO CUSIP: 24022KAB5							
100,000.00	100.2250000	475.14	100,225.00	99,900.00	325.00	0.00	325.00
Issue Date: 16 Oct 19 Yield to Maturity: 4.862% Maturity Date: 16 Oct 26							
FIRST EAGLE HOLDINGS, INC. TERM LOAN SENIOR SECURED 12-02-2024 CUSIP: 05554JAG2							
178,646.61	100.4579990	2,221.82	179,464.81	179,663.90	- 199.09	0.00	- 199.09
Issue Date: 31 Oct 18 Yield to Maturity: 3.782% Maturity Date: 2 Dec 24							
FOCUS FINANCIAL PARTNERS, LLC TERM LOAN DUE 07-03-2024 BEO CUSIP: 34416DAS7							
39,873.55	100.6069940	100.28	40,115.58	40,097.89	17.69	0.00	17.69
Issue Date: 3 Jul 17 Yield to Maturity: 3.208% Maturity Date: 3 Jul 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							
Bank loans							
FOUR SEASONS HOLDINGS INC TERM LOAN DUE 06-27-2020 BEO CUSIP: 35100DAR7							
226,506.32	100.6380000	745.28	227,951.43	227,074.02	877.41	0.00	877.41
Issue Date: 30 Dec 13 Yield to Maturity: 2.949% Maturity Date: 27 Jun 20							
GENESEE & WYOMING INC TERM LOAN 11-06-2026 CUSIP: BL3089549							
80,000.00	100.8570000	0.00	80,685.60	80,675.00	10.60	0.00	10.60
Issue Date: 1 Jul 19 Rate: 3.87% Maturity Date: 6 Nov 26							
GOLDEN NUGGET, INC INCREMENTAL TERM LOAN B 10-04-2023 CUSIP: 51508PAG9							
50,000.00	100.2500000	0.00	50,125.00	50,137.50	- 12.50	0.00	- 12.50
Issue Date: 13 Sep 17 Yield to Maturity: 3.492% Maturity Date: 4 Oct 23							
HC GROUP HOLDINGS II INC TERM LOAN SEN SEC 05-22-2026 CUSIP: 09071FAK7							
40,000.00	99.5000000	220.50	39,800.00	39,600.00	200.00	0.00	200.00
Issue Date: 1 May 19 Yield to Maturity: 5.704% Maturity Date: 6 Aug 26							
HILTON WORLDWIDE FINANCE LLC TERM LOAN 06-22-2026 BEO CUSIP: 43289DAH6							
200,000.00	100.6250000	78.71	201,250.00	200,750.00	500.00	0.00	500.00
Issue Date: 25 Oct 13 Yield to Maturity: 2.862% Maturity Date: 22 Jun 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

Bank loans

INTELSAT JACKSON HOLDINGS SA TERM LOAN 11-27-2023 BEO CUSIP: L5137LAF2

30,000.00	100.0890000	236.75	30,026.70	30,000.00	26.70	0.00	26.70

Issue Date: 12 Jan 11 Yield to Maturity: 5.043% Maturity Date: 27 Nov 23

INTRAWEST RESORTS HOLDINGS, INC. TERM LOAN B1 07-31-2024 CUSIP: 46124CAB3

49,494.95	100.7499960	196.35	49,866.16	49,385.79	480.37	0.00	480.37

Issue Date: 31 Jul 17 Yield to Maturity: 3.512% Maturity Date: 31 Jul 24

JAGUAR HLDG CO I LLC 08-18-2022 CUSIP: 47009YAK3

59,791.40	100.4660030	151.53	60,070.03	59,990.74	79.29	0.00	79.29

Issue Date: 18 Aug 15 Yield to Maturity: 3.327% Maturity Date: 18 Aug 22

JANE STREET GROUP LLC USD TERM LOAN B (USD) 08-25-2022 CUSIP: 47077DAC4

119,597.36	99.7500030	83.16	119,298.37	119,572.49	- 274.12	0.00	- 274.12

Issue Date: 14 Feb 18 Yield to Maturity: 4.226% Maturity Date: 25 Aug 22

LEVEL 3 FINANCING INC TERM LOAN B DUE 03-01-2027 CUSIP: 52729KAP1

26,986.23	100.3130110	81.66	27,070.70	26,885.03	185.67	0.00	185.67

Issue Date: 21 Nov 19 Yield to Maturity: 2.902% Maturity Date: 1 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							
Bank loans							
LPL HOLDINGS INC TERM LOAN B1 SENIOR SECURED 11-11-2026 CUSIP: 50212XAX4							
7,223.62	100.3750200	2.84	7,250.71	7,223.62	27.09	0.00	27.09
Issue Date: 10 Mar 17 Yield to Maturity: 2.819% Maturity Date: 11 Nov 26							
MGM GROWTH PPTYS LLC DUE 03-21-2025 BEO CUSIP: 55303KAC7							
145,778.33	100.3329990	481.36	146,263.77	146,142.78	120.99	0.00	120.99
Issue Date: 25 Apr 16 Yield to Maturity: 3.2% Maturity Date: 21 Mar 25							
MPH ACQUISITION HOLDINGS LLC. DUE 06-07-2023 BEO CUSIP: 55328HAE1							
47,864.77	98.4459970	593.79	47,120.95	47,150.89	- 29.94	0.00	- 29.94
Issue Date: 7 Jun 16 Yield to Maturity: 4.647% Maturity Date: 7 Jun 23							
NEXSTAR BROADCASTING GROUP, INC. TERM LODUE 09-18-2026 BEO CUSIP: 65336RAW8							
120,000.00	100.4660000	223.82	120,559.20	120,165.00	394.20	0.00	394.20
Issue Date: 17 Jan 17 Yield to Maturity: 4.209% Maturity Date: 18 Sep 26							
PANTHER BF AGGREGATOR 2 LP TERM LOAN 04-30-2026 BEO CUSIP: C8000CAB9							
59,850.00	100.1880030	277.57	59,962.52	59,251.50	711.02	0.00	711.02
Issue Date: 30 Apr 19 Yield to Maturity: 4.487% Maturity Date: 30 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							
Bank loans							
PRIME SECURITY SERVICES BORROWER, LLC DUE 09-13-2026 BEO CUSIP: 03765VAJ9							
83,315.88	100.1999980	232.79	83,482.51	82,916.88	565.63	0.00	565.63
Issue Date: 4 Sep 19 Yield to Maturity: 4.498% Maturity Date: 13 Sep 26							
REGIONALCARE HOSPITAL PARTNERS , INC. TERM LOAN B DUE 11-16-2025 CUSIP: 75915TAD4							
109,574.37	100.7249960	542.02	110,368.78	108,741.28	1,627.50	0.00	1,627.50
Issue Date: 16 Nov 18 Yield to Maturity: 5.324% Maturity Date: 16 Nov 25							
REYNOLDS GROUP HOLDINGS INC. TERM LOAN DUE 02-05-2023 BEO CUSIP: 76173FAU1							
126,635.64	100.2349970	502.39	126,933.23	127,272.03	- 338.80	0.00	- 338.80
Issue Date: 17 Jan 17 Yield to Maturity: 3.655% Maturity Date: 5 Feb 23							
RPI FINANCE TRUST TERM LOAN B FIRST LIENDUE 03-16-2023 BEO CUSIP: 74966UAP5							
107,275.78	100.7659980	356.06	108,097.51	107,178.54	918.97	0.00	918.97
Issue Date: 16 Mar 17 Yield to Maturity: 2.964% Maturity Date: 16 Mar 23							
SCIENTIFIC GAMES INTERNATIONAL INC. DUE 08-14-2024 BEO CUSIP: 80875AAP6							
206,974.68	100.1670010	819.00	207,320.33	207,023.32	297.01	0.00	297.01
Issue Date: 18 Oct 13 Yield to Maturity: 3.807% Maturity Date: 14 Aug 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							
Bank loans							
SOTERA HEALTH HOLDINGS, LLC TERM LOAN 12-11-2026 CUSIP: 83600VAD3							
120,000.00	100.2190000	293.49	120,262.80	118,800.00	1,462.80	0.00	1,462.80
Issue Date: 1 Nov 19 Yield to Maturity: 5.667% Maturity Date: 11 Dec 26							
SPRINT COMMUNICATIONS INC TERM LOAN SENIOR SECD 1ST LIEN DUE 02-02-2024BEO CUSIP: 85208EAB6							
39,897.44	99.0250000	69.65	39,508.44	39,560.81	- 52.37	0.00	- 52.37
Issue Date: 3 Feb 17 Yield to Maturity: 3.953% Maturity Date: 2 Feb 24							
TERM B USD LOAN 09-30-2024 CUSIP: 57906PAG4							
109,848.99	100.3749970	391.51	110,260.92	110,036.27	224.65	0.00	224.65
Issue Date: 29 Sep 17 Yield to Maturity: 4.958% Maturity Date: 30 Sep 24							
THE EDELMAN FINANCIAL CENTER, LLC TERM LOAN B DUE 07-21-2025 BEO CUSIP: LX1742936							
29,700.00	100.4789900	33.32	29,842.26	29,684.42	157.84	0.00	157.84
Issue Date: 19 Jul 18 Yield to Maturity: 4.062% Maturity Date: 21 Jul 25							
TKC HOLDINGS, INC. TERM LOAN B SENIOR SECURED FIRST LIEN DUE 02-01-2023 BEO CUSIP: 87256FAB0							
9,922.57	92.2780100	48.28	9,156.35	9,835.53	- 679.18	0.00	- 679.18
Issue Date: 1 Feb 17 Yield to Maturity: 8.602% Maturity Date: 1 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							
Bank loans							
TRANS UNION LLC TERM LOAN B DUE 11-16-2026 CUSIP: 89334GAX2							
38,846.15	100.3410120	0.00	38,978.62	38,991.82	- 13.20	0.00	- 13.20
Issue Date: 31 Oct 19 Yield to Maturity: 2.845% Maturity Date: 16 Nov 26							
UFC HOLDINGS LLC TERM LOAN DUE 04-29-2026 BEO CUSIP: 90266UAF0							
69,717.29	100.5829970	87.73	70,123.74	70,016.30	107.44	0.00	107.44
Issue Date: 18 Aug 16 Yield to Maturity: 3.998% Maturity Date: 29 Apr 26							
VFH PARENT LLC TERM LOAN 01-03-2026 CUSIP: 91820UAQ3							
20,000.00	100.3000000	0.00	20,060.00	20,012.50	47.50	0.00	47.50
Issue Date: 1 Mar 19 Yield to Maturity: 4.35% Maturity Date: 1 Mar 26							
VICI PROPERTIES INC TL 12-20-2024 CUSIP: 92565EAB9							
40,000.00	100.4130000	14.72	40,165.20	40,200.00	- 34.80	0.00	- 34.80
Issue Date: 22 Dec 17 Yield to Maturity: 3.164% Maturity Date: 20 Dec 24							
VIRGIN MEDIA BRISTOL LLC TERM LOAN 01-03-2028 CUSIP: G9368PBC7							
80,000.00	100.5630000	141.32	80,450.40	80,400.00	50.40	0.00	50.40
Issue Date: 30 Sep 19 Yield to Maturity: 3.533% Maturity Date: 3 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							
Bank loans							
WYNN RESORTS LIMITED TERM LOAN A DUE 09-20-2024 CUSIP: 98313DAC1							
120,000.00	100.0420000	0.00	120,050.40	119,550.00	500.40	0.00	500.40
Issue Date: 12 Sep 19 Maturity Date: 20 Sep 24							
Total USD		13,321.08	4,103,501.88	4,091,103.05	12,398.83	0.00	12,398.83
Total United States		13,321.08	4,103,501.88	4,091,103.05	12,398.83	0.00	12,398.83
Total Bank Loans							
4,367,626.19		**13,908.14**	**4,383,508.84**	**4,370,039.91**	**13,468.93**	**0.00**	**13,468.93**
Government mortgage backed securities							
United States - USD							
FEDERAL HOME LN MTG CORP POOL #A74793 5%03-01-2038 BEO CUSIP: 3128L8KE4							
80,373.34	110.2652820	334.89	88,623.89	87,004.15	1,619.74	0.00	1,619.74
Issue Date: 1 Mar 08 Rate: 5% Yield to Maturity: 2.677% Maturity Date: 1 Mar 38							
FEDERAL HOME LN MTG CORP POOL #C91981 3%02-01-2038 BEO CUSIP: 3128P8FW6							
83,796.66	102.2205540	209.49	85,657.41	81,963.62	3,693.79	0.00	3,693.79
Issue Date: 1 Feb 18 Rate: 3% Yield to Maturity: 2.557% Maturity Date: 1 Feb 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							
FEDERAL HOME LN MTG CORP POOL #C91987 3%04-01-2038 BEO CUSIP: 3128P8F48							
82,068.99	102.2987490	205.17	83,955.55	80,273.75	3,681.80	0.00	3,681.80
Issue Date: 1 Mar 18 Rate: 3% Yield to Maturity: 2.542% Maturity Date: 1 Apr 38							
FEDERAL HOME LN MTG CORP POOL #G0-8771 4% 07-01-2047 BEO CUSIP: 3128MJ2D1							
268,372.45	105.2434590	894.57	282,444.45	283,594.21	- 1,149.76	0.00	- 1,149.76
Issue Date: 1 Jun 17 Rate: 4% Yield to Maturity: 2.83% Maturity Date: 1 Jul 47							
FEDERAL HOME LN MTG CORP POOL #G02427 5.5% 12-01-2036 BEO SEDOL: B3TYBV1							
41,549.89	112.5628490	190.44	46,769.74	41,105.17	5,664.57	0.00	5,664.57
Issue Date: 1 Nov 06 Rate: 5.5% Yield to Maturity: 2.592% Maturity Date: 1 Dec 36							
FEDERAL HOME LN MTG CORP POOL #G06172 5.5% 12-01-2038 BEO CUSIP: 3128M8FM1							
26,202.96	112.2758650	120.10	29,419.60	28,352.45	1,067.15	0.00	1,067.15
Issue Date: 1 Nov 10 Rate: 5.5% Yield to Maturity: 2.748% Maturity Date: 1 Dec 38							
FEDERAL HOME LN MTG CORP POOL #G06409 6%11-01-2039 BEO SEDOL: B60PMR7							
82,536.12	114.7120070	412.68	94,678.84	91,976.22	2,702.62	0.00	2,702.62
Issue Date: 1 Apr 11 Rate: 6% Yield to Maturity: 2.673% Maturity Date: 1 Nov 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							
FEDERAL HOME LN MTG CORP POOL #G08841 3.5% 10-01-2048 BEO CUSIP: 3128MJ5B2							
75,591.86	102.9797260	220.48	77,844.29	75,828.07	2,016.22	0.00	2,016.22
Issue Date: 1 Sep 18 Rate: 3.5% Yield to Maturity: 2.853% Maturity Date: 1 Oct 48							
FEDERAL HOME LN MTG CORP POOL #G08856 3.5% 01-01-2049 BEO CUSIP: 3128MJ5S5							
75,797.88	102.8880230	221.08	77,986.94	75,999.21	1,987.73	0.00	1,987.73
Issue Date: 1 Dec 18 Rate: 3.5% Yield to Maturity: 2.853% Maturity Date: 1 Jan 49							
FEDERAL HOME LN MTG CORP POOL #G08859 5%01-01-2049 BEO CUSIP: 3128MJ5V8							
137,040.69	106.8783150	571.00	146,466.78	143,657.19	2,809.59	0.00	2,809.59
Issue Date: 1 Dec 18 Rate: 5% Yield to Maturity: 1.166% Maturity Date: 1 Jan 49							
FEDERAL HOME LN MTG CORP POOL #G08865 3.5% 03-01-2049 BEO CUSIP: 3128MJ6B1							
36,518.78	102.8947300	106.51	37,575.90	36,655.72	920.18	0.00	920.18
Issue Date: 1 Feb 19 Rate: 3.5% Yield to Maturity: 2.789% Maturity Date: 1 Mar 49							
FEDERAL HOME LN MTG CORP POOL #G18669 2.5% 12-01-2032 BEO CUSIP: 3128MMW74							
77,211.33	101.2125030	160.86	78,147.52	74,590.38	3,557.14	0.00	3,557.14
Issue Date: 1 Nov 17 Rate: 2.5% Yield to Maturity: 2.181% 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 #J38164 2.5% 12-01-2032 BEO CUSIP: 31307VB96							
581,386.72	101.2117000	1,211.22	588,431.38	561,651.35	26,780.03	0.00	26,780.03
Issue Date: 1 Dec 17 Rate: 2.5% Yield to Maturity: 2.186% Maturity Date: 1 Dec 32							
FEDERAL HOME LN MTG CORP POOL #Q45737 3.0% DUE 3 01-01-2047 CUSIP: 3132WKLT3							
226,658.80	103.0059810	566.65	233,472.12	226,322.38	7,149.74	0.00	7,149.74
Issue Date: 1 Jan 17 Rate: 3% Yield to Maturity: 2.542% Maturity Date: 1 Jan 47							
FEDERAL HOME LN MTG CORP POOL #Q55997 4%05-01-2048 BEO CUSIP: 3132XYUX3							
76,696.90	104.5114860	255.66	80,157.07	77,739.48	2,417.59	0.00	2,417.59
Issue Date: 1 May 18 Rate: 4% Yield to Maturity: 2.928% Maturity Date: 1 May 48							
FEDERAL HOME LN MTG CORP POOL #Q57230 4%07-01-2048 BEO CUSIP: 3132Y1A81							
223,007.43	104.2125680	743.36	232,401.77	227,615.68	4,786.09	0.00	4,786.09
Issue Date: 1 Jul 18 Rate: 4% Yield to Maturity: 2.748% Maturity Date: 1 Jul 48							
FEDERAL HOME LN MTG CORP POOL #RA1880 3.5% DUE 12-01-2049 REG CUSIP: 3133KHCR5							
99,887.91	103.4725320	126.25	103,356.55	103,352.77	3.78	0.00	3.78
Issue Date: 1 Nov 19 Rate: 3.5% Yield to Maturity: 2.888% Maturity Date: 1 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							
Government mortgage backed securities							
FEDERAL HOME LN MTG CORP POOL #RA1981 3%DUE 01-01-2050 REG CUSIP: 3133KHFW1							
100,000.00	102.2747200	108.33	102,274.72	101,953.13	321.59	0.00	321.59
Issue Date: 1 Dec 19 Rate: 3% Yield to Maturity: 2.643% Maturity Date: 1 Jan 50							
FEDERAL HOME LN MTG CORP POOL #SD8029 2.5% DUE 12-01-2049 REG CUSIP: 3132DV4N2							
199,980.82	98.8982940	416.63	197,777.62	197,934.14	- 156.52	0.00	- 156.52
Issue Date: 1 Nov 19 Rate: 2.5% Yield to Maturity: 2.638% Maturity Date: 1 Dec 49							
FEDERAL HOME LN MTG CORP POOL #U99045 3.5% 03-01-2043 BEO CUSIP: 3132H7BP8							
147,449.92	105.1890090	430.06	155,101.11	153,647.42	1,453.69	0.00	1,453.69
Issue Date: 1 May 13 Rate: 3.5% Yield to Maturity: 2.528% Maturity Date: 1 Mar 43							
FEDERAL HOME LN MTG CORP POOL #U99076 4.5% 12-01-2043 BEO CUSIP: 3132H7CN2							
159,675.20	108.0100040	598.78	172,465.19	172,081.24	383.95	0.00	383.95
Issue Date: 1 Nov 13 Rate: 4.5% Yield to Maturity: 2.963% Maturity Date: 1 Dec 43							
FEDERAL HOME LN MTG CORP POOL #U99084 4.5% 02-01-2044 BEO CUSIP: 3132H7CW2							
114,421.27	107.9625930	429.08	123,532.17	123,311.29	220.88	0.00	220.88
Issue Date: 1 Feb 14 Rate: 4.5% Yield to Maturity: 2.986% Maturity Date: 1 Feb 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 HOME LN MTG CORP POOL #U99091 4.5% 03-01-2044 BEO CUSIP: 3132H7C51							
55,103.86	107.9485720	206.64	59,483.83	59,385.16	98.67	0.00	98.67
Issue Date: 1 Mar 14 Rate: 4.5% Yield to Maturity: 2.956% Maturity Date: 1 Mar 44							
FEDERAL HOME LN MTG CORP POOL #U99124 3.5% 03-01-2045 BEO CUSIP: 3132H7D68							
110,612.00	105.1802060	322.62	116,341.93	115,896.77	445.16	0.00	445.16
Issue Date: 1 Apr 15 Rate: 3.5% Yield to Maturity: 2.541% Maturity Date: 1 Mar 45							
FEDERAL HOME LN MTG CORP POOL #ZS7932 3%12-01-2032 BEO CUSIP: 3132A8Y52							
304,390.46	103.0991280	760.98	313,823.91	314,378.27	- 554.36	0.00	- 554.36
Issue Date: 1 Sep 18 Rate: 3% Yield to Maturity: 2.172% Maturity Date: 1 Dec 32							
FEDERAL HOME LN MTG CORP POOL #ZS8701 3.5% 06-01-2033 BEO CUSIP: 3132A9U21							
0.02	100.0000000	417.14	0.02	0.02	0.00	0.00	0.00
Issue Date: 1 Sep 18 Rate: 3.5% Yield to Maturity: 2.25% Maturity Date: 1 Jun 33							
FEDERAL NATL MTG ASSN GTD MTG POOL #AH4169 4% 01-01-2041 BEO CUSIP: 3138A5T36							
41,083.07	107.0634940	136.94	43,984.97	44,119.36	- 134.39	0.00	- 134.39
Issue Date: 1 Jan 11 Rate: 4% Yield to Maturity: 2.513% Maturity Date: 1 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							
FEDERAL NATL MTG ASSN GTD MTG POOL #AL0814 6.5% 06-01-2040 BEO CUSIP: 3138EG3Y8							
32,063.95	114.3453940	173.68	36,663.65	35,911.64	752.01	0.00	752.01
Issue Date: 1 Oct 11 Rate: 6.5% Yield to Maturity: 3.135% Maturity Date: 1 Jun 40							
FEDERAL NATL MTG ASSN GTD MTG POOL #AL1176 6.5% 10-01-2039 BEO CUSIP: 3138EHJW3							
103,747.23	113.4797330	561.96	117,732.08	116,650.80	1,081.28	0.00	1,081.28
Issue Date: 1 Dec 11 Rate: 6.5% Yield to Maturity: 3.343% Maturity Date: 1 Oct 39							
FEDERAL NATL MTG ASSN GTD MTG POOL #AL3024 3.5% 01-01-2043 BEO CUSIP: 3138EKLE3							
95,495.15	105.1193070	278.53	100,383.84	101,254.71	- 870.87	0.00	- 870.87
Issue Date: 1 Jan 13 Rate: 3.5% Yield to Maturity: 2.551% Maturity Date: 1 Jan 43							
FEDERAL NATL MTG ASSN GTD MTG POOL #AL4593 5% 06-01-2026 BEO CUSIP: 3138EMC74							
7,560.76	103.3076000	31.50	7,810.84	8,097.10	- 286.26	0.00	- 286.26
Issue Date: 1 Dec 13 Rate: 5% Yield to Maturity: 2.255% Maturity Date: 1 Jun 26							
FEDERAL NATL MTG ASSN GTD MTG POOL #AL4741 4.5% 01-01-2044 BEO CUSIP: 3138EMHT1							
46,500.76	107.9136990	174.38	50,180.69	50,685.80	- 505.11	0.00	- 505.11
Issue Date: 1 Jan 14 Rate: 4.5% Yield to Maturity: 2.951% Maturity Date: 1 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

Government mortgage backed securities

FEDERAL NATL MTG ASSN GTD MTG POOL #AL6308 5% 08-01-2038 BEO CUSIP: 3138EPAJ3

65,363.69	110.2018410	272.35	72,031.99	72,668.56	- 636.57	0.00	- 636.57

Issue Date: 1 Jan 15 Rate: 5% Yield to Maturity: 2.434% Maturity Date: 1 Aug 38

FEDERAL NATL MTG ASSN GTD MTG POOL #AL9631 3% 12-01-2046 BEO CUSIP: 3138ERVZ0

76,263.40	102.9458560	190.66	78,510.01	76,165.10	2,344.91	0.00	2,344.91

Issue Date: 1 Dec 16 Rate: 3% Yield to Maturity: 2.54% Maturity Date: 1 Dec 46

FHLMC GOLD G07117 6 10-01-2036 CUSIP: 3128M9G22

14,913.23	114.7087520	74.57	17,106.78	16,973.13	133.65	0.00	133.65

Issue Date: 1 Sep 12 Rate: 6% Yield to Maturity: 2.215% Maturity Date: 1 Oct 36

FHLMC GOLD G07335 7 03-01-2039 CUSIP: 3128M9PU0

26,154.32	114.6872870	152.57	29,995.68	30,878.47	- 882.79	0.00	- 882.79

Issue Date: 1 Apr 13 Rate: 7% Yield to Maturity: 3.531% Maturity Date: 1 Mar 39

FHLMC GOLD POOL #Q45819 Q45819 3 01-01-2047 CUSIP: 3132WKPD4

77,221.40	103.0060190	193.05	79,542.69	77,016.27	2,526.42	0.00	2,526.42

Issue Date: 1 Jan 17 Rate: 3% Yield to Maturity: 2.545% 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							
140,964.44	105.8669900	411.15	149,234.81	150,964.10	- 1,729.29	0.00	- 1,729.29
Issue Date: 1 Apr 13 Rate: 3.5% Yield to Maturity: 2.395% Maturity Date: 1 May 43							
FHLMC GOLD Q19611 4 07-01-2043 CUSIP: 3132JBDR1							
46,154.48	109.0675050	153.85	50,339.54	48,025.89	2,313.65	0.00	2,313.65
Issue Date: 1 Jun 13 Rate: 4% Yield to Maturity: 2.208% Maturity Date: 1 Jul 43							
FHLMC GOLD Q19615 4 07-01-2043 CUSIP: 3132JBDV2							
46,031.27	108.2671630	153.44	49,836.75	47,768.20	2,068.55	0.00	2,068.55
Issue Date: 1 Jun 13 Rate: 4% Yield to Maturity: 2.36% Maturity Date: 1 Jul 43							
FHLMC GOLD Q45560 3.0% 01-01-2047 CUSIP: 3132WKFA1							
80,592.50	102.6972110	201.48	82,766.25	80,617.69	2,148.56	0.00	2,148.56
Issue Date: 1 Jan 17 Rate: 3% Yield to Maturity: 2.593% Maturity Date: 1 Jan 47							
FHLMC GOLD Q62573 3.5% 12-01-2048 CUSIP: 3132VN2F9							
168,710.57	103.7096730	492.07	174,969.18	170,206.55	4,762.63	0.00	4,762.63
Issue Date: 1 Mar 19 Rate: 3.5% Yield to Maturity: 2.641% Maturity Date: 1 Dec 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 GOLD U90316 4 10-01-2042 CUSIP: 3132H3K51							
84,330.28	106.4968720	281.10	89,809.11	94,001.93	- 4,192.82	0.00	- 4,192.82
Issue Date: 1 Oct 12 Rate: 4% Yield to Maturity: 2.745% Maturity Date: 1 Oct 42							
FHLMC GOLD U95137 4 08-01-2043 CUSIP: 3132H5EK0							
49,750.63	106.5457260	165.84	53,007.17	51,091.56	1,915.61	0.00	1,915.61
Issue Date: 1 Jul 13 Rate: 4% Yield to Maturity: 2.75% Maturity Date: 1 Aug 43							
FHLMC MULTICLASS SER R007 CL ZA 6 05-15-2036 SEDOL: B80Q8T8							
27,818.16	114.6750540	139.09	31,900.49	31,912.88	- 12.39	0.00	- 12.39
Issue Date: 1 May 06 Rate: 6% Yield to Maturity: 2.502% Maturity Date: 15 May 36							
FHLMC MULTICLASS SER 4813 CLS CJ 3 08-15-2048 CUSIP: 3137FGSM8							
54,029.47	100.0011290	135.07	54,030.08	51,918.93	2,111.15	0.00	2,111.15
Issue Date: 1 Jul 18 Rate: 3% Yield to Maturity: 2.967% Maturity Date: 15 Aug 48							
FHLMC POOL # QA1033 3.0% 07-01-2049 CUSIP: 31334XEE5							
673,091.44	101.5743450	1,682.73	683,688.22	679,927.53	3,760.69	0.00	3,760.69
Issue Date: 1 Jul 19 Rate: 3% Yield to Maturity: 2.727% Maturity Date: 1 Jul 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							
Government mortgage backed securities							
FHLMC POOL # RA1340 3.0% 09-01-2049 CUSIP: 3133KGPZ5							
98,522.12	102.0491840	246.31	100,541.02	101,039.06	- 498.04	0.00	- 498.04
Issue Date: 1 Aug 19 Rate: 3% Yield to Maturity: 2.669% Maturity Date: 1 Sep 49							
FHLMC POOL #QA5120 3.5% 11-01-2049 CUSIP: 31346YVM2							
100,000.00	103.1664800	126.39	103,166.48	103,390.63	- 224.15	0.00	- 224.15
Issue Date: 1 Dec 19 Rate: 3.5% Yield to Maturity: 2.863% Maturity Date: 1 Nov 49							
FHLMC POOL #RA1224 3.0% DUE 08-01-2049 CUSIP: 3133KGLD8							
290,257.18	101.5656490	725.64	294,801.59	295,200.62	- 399.03	0.00	- 399.03
Issue Date: 1 Jul 19 Rate: 3% Yield to Maturity: 2.743% Maturity Date: 1 Aug 49							
FHLMC POOL #RA1293 3.0% DUE 09-01-2049 CUSIP: 3133KGNJ3							
97,879.85	102.9447530	244.70	100,762.17	99,783.92	978.25	0.00	978.25
Issue Date: 1 Aug 19 Rate: 3% Yield to Maturity: 2.538% Maturity Date: 1 Sep 49							
FHLMC POOL #RA1343 0 09-01-2049 CUSIP: 3133KGP44							
98,799.38	102.0491730	247.00	100,823.95	101,439.18	- 615.23	0.00	- 615.23
Issue Date: 1 Aug 19 Rate: 3% Yield to Maturity: 2.673% Maturity Date: 1 Sep 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							
Government mortgage backed securities							
FHLMC POOL #RA1344 3 09-01-2049 CUSIP: 3133KGP51							
20,686.83	101.9503230	51.72	21,090.29	21,066.65	23.64	0.00	23.64
Issue Date: 1 Aug 19 Rate: 3% Yield to Maturity: 2.687% Maturity Date: 1 Sep 49							
FHLMC POOL #RA1460 3.0% 10-01-2049 CUSIP: 3133KGTR9							
98,962.62	102.0491580	247.41	100,990.52	100,988.27	2.25	0.00	2.25
Issue Date: 1 Sep 19 Rate: 3% Yield to Maturity: 2.677% Maturity Date: 1 Oct 49							
FHLMC POOL #RA1461 3.0% DUE 10-01-2049 CUSIP: 3133KGTS7							
42,333.14	101.8801820	105.83	43,129.08	43,115.32	13.76	0.00	13.76
Issue Date: 1 Sep 19 Rate: 3% Yield to Maturity: 2.702% Maturity Date: 1 Oct 49							
FHLMC POOL #SB0094 3% DUE 06-01-2033 REG CUSIP: 3132CWC77							
192,575.50	102.9812880	481.44	198,316.73	198,164.70	152.03	0.00	152.03
Issue Date: 1 Oct 19 Rate: 3% Yield to Maturity: 2.089% Maturity Date: 1 Jun 33							
FHLMC POOL #SD8005 3.5% 08-01-2049 SEDOL: BK91MZ2							
94,944.43	102.7727590	276.92	97,577.01	97,429.31	147.70	0.00	147.70
Issue Date: 1 Jul 19 Rate: 3.5% Yield to Maturity: 2.927% Maturity Date: 1 Aug 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							
Government mortgage backed securities							
FHLMC POOL#RA1496 3.0% 10-01-2049 CUSIP: 3133KGUV8							
98,877.73	101.8947680	247.19	100,751.23	100,778.04	- 26.81	0.00	- 26.81
Issue Date: 1 Sep 19 Rate: 3% Yield to Maturity: 2.699% Maturity Date: 1 Oct 49							
FHLMC 4% MBS 01/10/2045 USD'Q3-6985' POOL #Q36985 4 10-01-2045 CUSIP: 3132QTXP6							
102,782.34	104.4564850	342.61	107,362.82	107,214.83	147.99	0.00	147.99
Issue Date: 1 Oct 15 Rate: 4% Yield to Maturity: 3.037% Maturity Date: 1 Oct 45							
FHLMC 4% MBS 01/11/2049 USD'SD-8026' POOL #SD8026 4 11-01-2049 CUSIP: 3132DV4K8							
98,242.77	104.2267030	141.91	102,395.20	102,203.18	192.02	0.00	192.02
Issue Date: 1 Oct 19 Rate: 4% Yield to Maturity: 2.553% Maturity Date: 1 Nov 49							
FNMA FN BF0145 POOL #BF0145 3.5% DUE 03-01-2057 REG CUSIP: 3140FXET5							
511,168.41	105.2210640	1,490.91	537,856.84	530,057.68	7,799.16	0.00	7,799.16
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							
22,792.93	119.7133500	132.96	27,286.18	27,217.96	68.22	0.00	68.22
Issue Date: 1 Apr 12 Rate: 7% Yield to Maturity: 2.534% Maturity Date: 25 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							
Government mortgage backed securities							
FNMA POOL CA2652 5.0% 11-01-2048 CUSIP: 3140Q95N9							
71,861.12	106.8890520	299.42	76,811.67	75,183.29	1,628.38	0.00	1,628.38
Issue Date: 1 Oct 18 Rate: 5% Yield to Maturity: 0.796% Maturity Date: 1 Nov 48							
FNMA POOL # BN7652 3.0% 07-01-2049 CUSIP: 3140JQQE6							
292,169.67	102.4168460	730.42	299,230.96	296,460.93	2,770.03	0.00	2,770.03
Issue Date: 1 Jul 19 Rate: 3% Yield to Maturity: 2.601% Maturity Date: 1 Jul 49							
FNMA POOL # CA3955 3.5% 08-01-2049 REG CUSIP: 3140QBMD7							
289,680.28	103.1842070	844.90	298,904.30	300,045.41	- 1,141.11	0.00	- 1,141.11
Issue Date: 1 Jul 19 Rate: 3.5% Yield to Maturity: 2.935% Maturity Date: 1 Aug 49							
FNMA POOL # CA4134 3.0% 09-01-2049 REG CUSIP: 3140QBSY5							
98,572.06	102.0491910	246.43	100,591.99	101,159.58	- 567.59	0.00	- 567.59
Issue Date: 1 Aug 19 Rate: 3% Yield to Maturity: 2.67% Maturity Date: 1 Sep 49							
FNMA POOL #AB6201 3% 09-01-2042 BEO CUSIP: 31417C3K9							
406,491.00	103.1938640	1,016.23	419,473.77	426,085.14	- 6,611.37	0.00	- 6,611.37
Issue Date: 1 Aug 12 Rate: 3% Yield to Maturity: 2.457% 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							
39,604.54	106.9150410	132.02	42,343.21	41,003.07	1,340.14	0.00	1,340.14
Issue Date: 1 May 13 Rate: 4% Yield to Maturity: 2.598% Maturity Date: 1 Jun 43							
FNMA POOL #AD7593 4.5% 07-01-2040 BEO CUSIP: 31418VNK4							
213,859.42	108.2330160	801.97	231,466.50	231,502.83	- 36.33	0.00	- 36.33
Issue Date: 1 Jul 10 Rate: 4.5% Yield to Maturity: 2.705% Maturity Date: 1 Jul 40							
FNMA POOL #AE0758 7% 02-01-2039 BEO CUSIP: 31419AZY6							
17,882.06	114.7777160	104.31	20,524.62	20,653.79	- 129.17	0.00	- 129.17
Issue Date: 1 Dec 10 Rate: 7% Yield to Maturity: 3.53% Maturity Date: 1 Feb 39							
FNMA POOL #AN8493 3.3% 02-01-2030 BEO CUSIP: 3138LMNK5							
98,720.05	106.3406670	271.48	104,979.56	99,815.23	5,164.33	0.00	5,164.33
Issue Date: 1 Feb 18 Rate: 3.3% Yield to Maturity: 2.548% Maturity Date: 1 Feb 30							
FNMA POOL #AP4781 3% 09-01-2042 BEO CUSIP: 3138M8J38							
175,018.19	103.1936170	437.55	180,607.60	183,605.01	- 2,997.41	0.00	- 2,997.41
Issue Date: 1 Sep 12 Rate: 3% Yield to Maturity: 2.446% 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							
95,752.97	99.3642700	199.49	95,144.24	97,705.35	- 2,561.11	0.00	- 2,561.11
Issue Date: 1 Oct 12 Rate: 2.5% Yield to Maturity: 2.589% Maturity Date: 1 Oct 42							
FNMA POOL #AQ4555 4% 12-01-2042 BEO CUSIP: 3138MLBZ6							
34,057.74	106.9807630	113.53	36,435.23	37,122.96	- 687.73	0.00	- 687.73
Issue Date: 1 Nov 12 Rate: 4% Yield to Maturity: 2.576% Maturity Date: 1 Dec 42							
FNMA POOL #AS0070 4% DUE 08-01-2043 REG CUSIP: 3138W9CG3							
47,871.11	106.4297030	159.57	50,949.08	49,456.88	1,492.20	0.00	1,492.20
Issue Date: 1 Jul 13 Rate: 4% Yield to Maturity: 2.762% Maturity Date: 1 Aug 43							
FNMA POOL #AS4347 4% 01-01-2045 BEO CUSIP: 3138WDZM6							
48,449.23	107.4764660	161.50	52,071.52	52,160.52	- 89.00	0.00	- 89.00
Issue Date: 1 Jan 15 Rate: 4% Yield to Maturity: 2.524% Maturity Date: 1 Jan 45							
FNMA POOL #AS6328 3.5% 12-01-2045 BEO CUSIP: 3138WGA61							
448,879.09	104.1927590	1,309.23	467,699.51	470,101.01	- 2,401.50	0.00	- 2,401.50
Issue Date: 1 Dec 15 Rate: 3.5% Yield to Maturity: 2.7% 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							
65,451.36	105.3548010	190.90	68,956.15	67,731.97	1,224.18	0.00	1,224.18
Issue Date: 1 Dec 15 Rate: 3.5% Yield to Maturity: 2.55% Maturity Date: 1 Dec 45							
FNMA POOL #AS6541 3.5% 01-01-2046 BEO CUSIP: 3138WGHT4							
64,733.34	105.7997320	188.81	68,487.70	66,685.46	1,802.24	0.00	1,802.24
Issue Date: 1 Jan 16 Rate: 3.5% Yield to Maturity: 2.486% Maturity Date: 1 Jan 46							
FNMA POOL #AS6562 3.5% 01-01-2046 BEO CUSIP: 3138WGJG0							
63,763.89	105.3508660	185.98	67,175.81	65,587.14	1,588.67	0.00	1,588.67
Issue Date: 1 Jan 16 Rate: 3.5% Yield to Maturity: 2.54% Maturity Date: 1 Jan 46							
FNMA POOL #AS8359 3% 11-01-2046 BEO CUSIP: 3138WJJD1							
284,014.77	102.3732530	710.04	290,755.16	292,513.03	- 1,757.87	0.00	- 1,757.87
Issue Date: 1 Oct 16 Rate: 3% Yield to Maturity: 2.603% Maturity Date: 1 Nov 46							
FNMA POOL #AS8623 3% 01-01-2047 BEO CUSIP: 3138WJSM1							
77,805.07	102.6370130	194.51	79,856.80	77,583.20	2,273.60	0.00	2,273.60
Issue Date: 1 Dec 16 Rate: 3% Yield to Maturity: 2.593% 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							
232,670.00	102.9443980	581.68	239,520.73	232,261.01	7,259.72	0.00	7,259.72
Issue Date: 1 Jan 17 Rate: 3% Yield to Maturity: 2.546% Maturity Date: 1 Feb 47							
FNMA POOL #AS9453 4% 04-01-2047 BEO CUSIP: 3138WKQF5							
276,645.68	106.4360920	922.15	294,450.85	294,108.94	341.91	0.00	341.91
Issue Date: 1 Mar 17 Rate: 4% Yield to Maturity: 2.711% Maturity Date: 1 Apr 47							
FNMA POOL #AT8394 4 DUE 06-01-2043 CUSIP: 3138WWKG3							
44,617.52	108.1976090	148.73	48,275.09	46,381.32	1,893.77	0.00	1,893.77
Issue Date: 1 Jun 13 Rate: 4% Yield to Maturity: 2.356% Maturity Date: 1 Jun 43							
FNMA POOL #AT9637 4% DUE 07-01-2043 REG CUSIP: 3138WXV79							
96,686.46	107.0276750	322.29	103,481.27	100,342.40	3,138.87	0.00	3,138.87
Issue Date: 1 Jun 13 Rate: 4% Yield to Maturity: 2.575% Maturity Date: 1 Jul 43							
FNMA POOL #AT9653 4% DUE 07-01-2043 REG CUSIP: 3138WXWP8							
48,640.46	108.1975990	162.13	52,627.81	50,563.27	2,064.54	0.00	2,064.54
Issue Date: 1 Jun 13 Rate: 4% Yield to Maturity: 2.355% 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 #AT9657 4% DUE 07-01-2043 REG CUSIP: 3138WXWT0							
39,368.42	106.8840460	131.23	42,078.56	40,826.26	1,252.30	0.00	1,252.30
Issue Date: 1 Jun 13 Rate: 4% Yield to Maturity: 2.611% Maturity Date: 1 Jul 43							
FNMA POOL #BD2455 3% 01-01-2047 BEO SEDOL: BHPRBP6							
151,920.52	102.6356020	379.80	155,924.54	151,499.18	4,425.36	0.00	4,425.36
Issue Date: 1 Jan 17 Rate: 3% Yield to Maturity: 2.591% Maturity Date: 1 Jan 47							
FNMA POOL #BF0148 4.5% 04-01-2056 BEO CUSIP: 3140FXEW8							
68,921.10	108.4608200	258.45	74,752.39	74,924.76	- 172.37	0.00	- 172.37
Issue Date: 1 May 17 Rate: 4.5% Maturity Date: 1 Apr 56							
FNMA POOL #BF0163 5% 11-01-2046 BEO CUSIP: 3140FXFD9							
174,092.28	109.5003520	725.38	190,631.66	190,427.02	204.64	0.00	204.64
Issue Date: 1 Jun 17 Rate: 5% Maturity Date: 1 Nov 46							
FNMA POOL #BF0222 4.5% 09-01-2057 BEO CUSIP: 3140FXG89							
157,783.79	108.4350430	591.69	171,092.92	165,488.06	5,604.86	0.00	5,604.86
Issue Date: 1 Apr 18 Rate: 4.5% Maturity Date: 1 Sep 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
Fixed Income							
Government mortgage backed securities							
FNMA POOL #BH2623 4% DUE 08-01-2047 BEO CUSIP: 3140GQ4H6							
218,295.99	105.2433850	727.65	229,742.09	230,796.86	- 1,054.77	0.00	- 1,054.77
Issue Date: 1 Aug 17 Rate: 4% Yield to Maturity: 2.903% Maturity Date: 1 Aug 47							
FNMA POOL #BJ2544 3% 12-01-2037 BEO CUSIP: 3140H3ZJ8							
81,169.31	102.6486730	202.92	83,319.22	79,393.74	3,925.48	0.00	3,925.48
Issue Date: 1 Dec 17 Rate: 3% Yield to Maturity: 2.461% Maturity Date: 1 Dec 37							
FNMA POOL #BL2201 3.35% DUE 05-01-2029 BEO CUSIP: 3140HTNT2							
10,000.00	106.6305000	28.85	10,663.05	10,187.50	475.55	0.00	475.55
Issue Date: 1 May 19 Rate: 3.35% Yield to Maturity: 2.59% Maturity Date: 1 May 29							
FNMA POOL #BL2454 3.16% DUE 05-01-2029 BEO CUSIP: 3140HTWQ8							
19,855.61	105.3804440	54.03	20,923.93	20,000.66	923.27	0.00	923.27
Issue Date: 1 May 19 Rate: 3.16% Yield to Maturity: 2.501% Maturity Date: 1 May 29							
FNMA POOL #BL2457 3.26% DUE 05-01-2029 BEO CUSIP: 3140HTWT2							
20,000.00	106.2101500	56.14	21,242.03	20,285.94	956.09	0.00	956.09
Issue Date: 1 May 19 Rate: 3.26% Yield to Maturity: 2.551% 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							
Government mortgage backed securities							
FNMA POOL #BL2465 3.24% DUE 05-01-2029 BEO CUSIP: 3140HTW39							
40,000.00	106.1330500	108.00	42,453.22	40,568.75	1,884.47	0.00	1,884.47
Issue Date: 1 May 19 Rate: 3.24% Yield to Maturity: 2.54% Maturity Date: 1 May 29							
FNMA POOL #BL3152 2.84% DUE 08-01-2031 BEO CUSIP: 3140HUQE9							
100,000.00	102.5244200	236.67	102,524.42	101,445.31	1,079.11	0.00	1,079.11
Issue Date: 1 Aug 19 Rate: 2.84% Yield to Maturity: 2.625% Maturity Date: 1 Aug 31							
FNMA POOL #BL3540 2.79% DUE 08-01-2029 BEO CUSIP: 3140HU5A0							
100,000.00	103.0954300	232.50	103,095.43	102,171.88	923.55	0.00	923.55
Issue Date: 1 Aug 19 Rate: 2.79% Yield to Maturity: 2.461% Maturity Date: 1 Aug 29							
FNMA POOL #BL3561 2.74% DUE 08-01-2029 BEO CUSIP: 3140HU5X0							
100,000.00	102.6575100	228.33	102,657.51	101,832.03	825.48	0.00	825.48
Issue Date: 1 Aug 19 Rate: 2.74% Yield to Maturity: 2.461% Maturity Date: 1 Aug 29							
FNMA POOL #BL3643 2.915% 08-01-2031 BEO CUSIP: 3140HVBM5							
100,000.00	102.7736300	251.01	102,773.63	102,339.84	433.79	0.00	433.79
Issue Date: 1 Aug 19 Rate: 2.915% Yield to Maturity: 2.675% Maturity Date: 1 Aug 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 #BL3644 2.85% 08-01-2031 BEO CUSIP: 3140HVBN3							
200,000.00	102.6176050	490.83	205,235.21	203,281.25	1,953.96	0.00	1,953.96
Issue Date: 1 Aug 19 Rate: 2.85% Yield to Maturity: 2.625% Maturity Date: 1 Aug 31							
FNMA POOL #BL3681 2.86% DUE 08-01-2031 BEO CUSIP: 3140HVCT9							
100,000.00	102.7247700	238.33	102,724.77	101,527.34	1,197.43	0.00	1,197.43
Issue Date: 1 Aug 19 Rate: 2.86% Yield to Maturity: 2.625% Maturity Date: 1 Aug 31							
FNMA POOL #BL3771 2.77% 08-01-2031 BEO CUSIP: 3140HVFM1							
100,000.00	101.8272200	238.53	101,827.22	100,796.88	1,030.34	0.00	1,030.34
Issue Date: 1 Aug 19 Rate: 2.77% Yield to Maturity: 2.623% Maturity Date: 1 Aug 31							
FNMA POOL #BM4751 3.5% 03-01-2043 BEO CUSIP: 3140J9H53							
84,030.48	105.5132610	245.09	88,663.30	85,803.00	2,860.30	0.00	2,860.30
Issue Date: 1 Nov 18 Rate: 3.5% Yield to Maturity: 2.489% Maturity Date: 1 Mar 43							
FNMA POOL #BM4897 3.5% 12-01-2046 BEO CUSIP: 3140J9NP2							
87,015.93	105.3901740	253.80	91,706.24	88,851.41	2,854.83	0.00	2,854.83
Issue Date: 1 Nov 18 Rate: 3.5% Yield to Maturity: 2.462% Maturity Date: 1 Dec 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 #BM5520 3.5% 02-01-2047 BEO CUSIP: 3140JAD21							
1,036,315.34	104.3426540	3,022.59	1,081,318.93	1,047,164.25	34,154.68	0.00	34,154.68
Issue Date: 1 Feb 19 Rate: 3.5% Yield to Maturity: 2.666% Maturity Date: 1 Feb 47							
FNMA POOL #BM5521 3.5% 07-01-2048 BEO CUSIP: 3140JAD39							
167,979.40	104.0619560	489.94	174,802.65	168,976.78	5,825.87	0.00	5,825.87
Issue Date: 1 Feb 19 Rate: 3.5% Yield to Maturity: 2.719% Maturity Date: 1 Jul 48							
FNMA POOL #BN0341 5% DUE 12-01-2048 REG CUSIP: 3140JGLX1							
182,981.66	106.8097640	762.42	195,442.28	195,961.92	- 519.64	0.00	- 519.64
Issue Date: 1 Dec 18 Rate: 5% Yield to Maturity: 0.834% Maturity Date: 1 Dec 48							
FNMA POOL #BN5424 3.5% DUE 04-01-2049 REG CUSIP: 3140JNA26							
92,143.74	103.2530480	268.75	95,141.22	92,878.02	2,263.20	0.00	2,263.20
Issue Date: 1 Apr 19 Rate: 3.5% Yield to Maturity: 2.833% Maturity Date: 1 Apr 49							
FNMA POOL #BN6683 3.5% DUE 06-01-2049 REG CUSIP: 3140JPM93							
461,767.66	102.8555400	1,346.82	474,953.62	475,296.02	- 342.40	0.00	- 342.40
Issue Date: 1 Jun 19 Rate: 3.5% Yield to Maturity: 2.884% Maturity Date: 1 Jun 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							
Government mortgage backed securities							
FNMA POOL #BN7753 3.0% DUE 09-01-2049 CUSIP: 3140JQTK9							
198,685.60	102.4765860	215.24	203,606.22	202,845.58	760.64	0.00	760.64
Issue Date: 1 Sep 19 Rate: 3% Yield to Maturity: 2.594% Maturity Date: 1 Sep 49							
FNMA POOL #BO2252 3.5% DUE 10-01-2049 CUSIP: 3140JWQE3							
198,308.47	104.3190240	250.64	206,873.46	206,736.58	136.88	0.00	136.88
Issue Date: 1 Oct 19 Rate: 3.5% Yield to Maturity: 2.691% Maturity Date: 1 Oct 49							
FNMA POOL #BO2256 3% DUE 10-01-2049 REG CUSIP: 3140JWQJ2							
198,357.27	102.0491610	495.89	202,421.93	203,029.52	- 607.59	0.00	- 607.59
Issue Date: 1 Oct 19 Rate: 3% Yield to Maturity: 2.677% Maturity Date: 1 Oct 49							
FNMA POOL #BO2864 3.0% 10-01-2049 CUSIP: 3140JXFE3							
99,037.77	101.5705220	247.59	100,593.18	100,662.62	- 69.44	0.00	- 69.44
Issue Date: 1 Sep 19 Rate: 3% Yield to Maturity: 2.728% Maturity Date: 1 Oct 49							
FNMA POOL #BO4707 3% DUE 11-01-2049 REG CUSIP: 3140K0GR3							
199,338.36	101.4994610	498.35	202,327.36	202,266.14	61.22	0.00	61.22
Issue Date: 1 Nov 19 Rate: 3% Yield to Maturity: 2.757% Maturity Date: 1 Nov 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							
Government mortgage backed securities							
FNMA POOL #BO9217 3% DUE 12-01-2049 REG CUSIP: 3140K5G35							
100,000.00	101.5705800	108.33	101,570.58	101,437.50	133.08	0.00	133.08
Issue Date: 1 Dec 19 Rate: 3% Yield to Maturity: 2.738% Maturity Date: 1 Dec 49							
FNMA POOL #CA3471 3.5% 05-01-2049 CUSIP: 3140QA2D1							
93,072.91	104.0556910	271.46	96,847.66	93,898.20	2,949.46	0.00	2,949.46
Issue Date: 1 Apr 19 Rate: 3.5% Yield to Maturity: 2.724% Maturity Date: 1 May 49							
FNMA POOL #CA3657 3.5% DUE 06-01-2049 REG CUSIP: 3140QBB31							
96,628.79	104.0860800	281.83	100,577.12	99,138.87	1,438.25	0.00	1,438.25
Issue Date: 1 May 19 Rate: 3.5% Yield to Maturity: 2.757% Maturity Date: 1 Jun 49							
FNMA POOL #CA3860 3.5% 07-01-2049 CUSIP: 3140QBJE9							
485,314.88	104.5154110	1,415.50	507,228.84	506,282.00	946.84	0.00	946.84
Issue Date: 1 Jun 19 Rate: 3.5% Yield to Maturity: 2.679% Maturity Date: 1 Jul 49							
FNMA POOL #CA4121 3.0% 09-01-2049 CUSIP: 3140QBSK5							
98,151.60	102.0491970	245.38	100,162.92	100,482.70	- 319.78	0.00	- 319.78
Issue Date: 1 Aug 19 Rate: 3% Yield to Maturity: 2.67% Maturity Date: 1 Sep 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							
Government mortgage backed securities							
FNMA POOL #CA4430 3.5% DUE 10-01-2049 REG CUSIP: 3140QB4Q8							
98,842.63	104.0861720	288.29	102,881.51	102,638.03	243.48	0.00	243.48
Issue Date: 1 Sep 19 Rate: 3.5% Yield to Maturity: 2.774% Maturity Date: 1 Oct 49							
FNMA POOL #FM1578 3.5% 09-01-2034 BEO CUSIP: 3140X4XG6							
193,046.48	104.3511750	563.05	201,446.27	202,291.60	- 845.33	0.00	- 845.33
Issue Date: 1 Sep 19 Rate: 3.5% Yield to Maturity: 2.343% Maturity Date: 1 Sep 34							
FNMA POOL #FM1579 3.5% 10-01-2034 BEO CUSIP: 3140X4XH4							
191,414.59	104.1887090	558.29	199,432.39	199,878.71	- 446.32	0.00	- 446.32
Issue Date: 1 Sep 19 Rate: 3.5% Yield to Maturity: 2.357% Maturity Date: 1 Oct 34							
FNMA POOL #FM1628 3.5% 09-01-2033 BEO CUSIP: 3140X4Y26							
0.01	100.0000000	644.98	0.01	0.01	0.00	0.00	0.00
Issue Date: 1 Sep 19 Rate: 3.5% Yield to Maturity: 2.243% Maturity Date: 1 Sep 33							
FNMA POOL #FM1637 4.5% 05-01-2049 BEO CUSIP: 3140X4ZB5							
187,618.11	107.2695970	703.57	201,257.19	200,546.17	711.02	0.00	711.02
Issue Date: 1 Oct 19 Rate: 4.5% Yield to Maturity: 1.803% Maturity Date: 1 May 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							
Government mortgage backed securities							
FNMA POOL #FM1867 3% 11-01-2049 BEO CUSIP: 3140X5CD3							
99,159.11	101.5704150	247.90	100,716.32	100,824.68	- 108.36	0.00	- 108.36
Issue Date: 1 Nov 19 Rate: 3% Yield to Maturity: 2.756% Maturity Date: 1 Nov 49							
FNMA POOL #FM1962 3.5% 11-01-2049 BEO CUSIP: 3140X5FC2							
99,859.36	103.7178890	126.21	103,572.02	103,572.88	- 0.86	0.00	- 0.86
Issue Date: 1 Nov 19 Rate: 3.5% Yield to Maturity: 2.852% Maturity Date: 1 Nov 49							
FNMA POOL #FM2075 3% 12-01-2049 BEO CUSIP: 3140X5JV6							
100,000.00	102.2962200	108.33	102,296.22	102,000.00	296.22	0.00	296.22
Issue Date: 1 Dec 19 Rate: 3% Yield to Maturity: 2.639% Maturity Date: 1 Dec 49							
FNMA POOL #FM2091 3.5% 12-01-2049 BEO CUSIP: 3140X5KD4							
100,000.00	104.5035600	126.39	104,503.56	104,312.50	191.06	0.00	191.06
Issue Date: 1 Dec 19 Rate: 3.5% Yield to Maturity: 2.675% Maturity Date: 1 Dec 49							
FNMA POOL #MA0706 4.5% 04-01-2031 BEO SEDOL: B8H4G24							
13,096.92	107.4569440	49.11	14,073.55	13,911.37	162.18	0.00	162.18
Issue Date: 1 Mar 11 Rate: 4.5% Yield to Maturity: 2.309% Maturity Date: 1 Apr 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 #MA0734 4.5% DUE 05-01-2031 BEO CUSIP: 31417YY84							
41,992.87	107.4588610	157.47	45,125.06	44,604.30	520.76	0.00	520.76
Issue Date: 1 Apr 11 Rate: 4.5% Yield to Maturity: 2.31% Maturity Date: 1 May 31							
FNMA POOL #MA0776 4.5% DUE 06-01-2031 BEO CUSIP: 31417Y2J5							
14,263.28	107.4766110	53.49	15,329.69	15,150.25	179.44	0.00	179.44
Issue Date: 1 May 11 Rate: 4.5% Yield to Maturity: 2.301% Maturity Date: 1 Jun 31							
FNMA POOL #MA0913 4.5% 11-01-2031 BEO CUSIP: 31418AAP3							
20,688.06	107.4237510	77.58	22,223.89	22,297.85	- 73.96	0.00	- 73.96
Issue Date: 1 Oct 11 Rate: 4.5% Yield to Maturity: 2.402% Maturity Date: 1 Nov 31							
FNMA POOL #MA0939 4.5% 12-01-2031 BEO CUSIP: 31418ABH0							
24,899.41	107.4734700	93.37	26,760.26	26,836.89	- 76.63	0.00	- 76.63
Issue Date: 1 Nov 11 Rate: 4.5% Yield to Maturity: 2.397% Maturity Date: 1 Dec 31							
FNMA POOL #MA1213 3.5% DUE 10-01-2042 BEO CUSIP: 31418AK31							
92,531.83	105.1110410	269.88	97,261.17	98,474.14	- 1,212.97	0.00	- 1,212.97
Issue Date: 1 Sep 12 Rate: 3.5% Yield to Maturity: 2.55% 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 #MA1217 4% 10-01-2042 BEO CUSIP: 31418AK72							
307,414.03	106.4589990	1,024.71	327,269.90	330,566.13	- 3,296.23	0.00	- 3,296.23
Issue Date: 1 Sep 12 Rate: 4% Yield to Maturity: 2.722% Maturity Date: 1 Oct 42							
FNMA POOL #MA1253 4% 11-01-2042 BEO CUSIP: 31418AMB1							
128,319.52	106.4554010	427.73	136,603.06	138,023.66	- 1,420.60	0.00	- 1,420.60
Issue Date: 1 Oct 12 Rate: 4% Yield to Maturity: 2.744% Maturity Date: 1 Nov 42							
FNMA POOL #MA1591 4.5% 09-01-2043 BEO CUSIP: 31418AXV5							
50,609.14	107.9376970	189.78	54,626.34	55,191.64	- 565.30	0.00	- 565.30
Issue Date: 1 Aug 13 Rate: 4.5% Yield to Maturity: 2.966% Maturity Date: 1 Sep 43							
FNMA POOL #MA1629 4.5% 10-01-2043 BEO CUSIP: 31418AY36							
50,962.11	107.8797560	191.11	54,977.80	55,576.56	- 598.76	0.00	- 598.76
Issue Date: 1 Sep 13 Rate: 4.5% Yield to Maturity: 2.95% Maturity Date: 1 Oct 43							
FNMA POOL #MA1664 4.5% 11-01-2043 BEO CUSIP: 31418AZ68							
52,489.22	107.9123290	196.83	56,642.34	57,213.25	- 570.91	0.00	- 570.91
Issue Date: 1 Oct 13 Rate: 4.5% Yield to Maturity: 2.928% Maturity Date: 1 Nov 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 #MA1711 4.5% 12-01-2043 BEO CUSIP: 31418A3V8							
49,936.35	107.9318770	187.26	53,897.24	54,446.25	- 549.01	0.00	- 549.01
Issue Date: 1 Nov 13 Rate: 4.5% Yield to Maturity: 2.942% Maturity Date: 1 Dec 43							
FNMA POOL #MA3060 3% 07-01-2032 BEO CUSIP: 31418CMJ0							
66,665.98	102.6400720	166.66	68,426.01	68,499.29	- 73.28	0.00	- 73.28
Issue Date: 1 Jun 17 Rate: 3% Yield to Maturity: 2.271% Maturity Date: 1 Jul 32							
FNMA POOL #MA3383 3.5% 06-01-2048 BEO CUSIP: 31418CXM1							
158,803.86	103.7217230	463.18	164,714.10	159,585.46	5,128.64	0.00	5,128.64
Issue Date: 1 May 18 Rate: 3.5% Yield to Maturity: 2.756% Maturity Date: 1 Jun 48							
FNMA POOL #MA3501 5% 10-01-2048 BEO CUSIP: 31418C3K8							
65,991.39	106.8559850	274.96	70,515.75	69,314.17	1,201.58	0.00	1,201.58
Issue Date: 1 Sep 18 Rate: 5% Yield to Maturity: 1.186% Maturity Date: 1 Oct 48							
FNMA POOL #MA3804 4% 10-01-2049 BEO CUSIP: 31418DGN6							
98,199.51	104.4087490	327.33	102,528.88	102,511.09	17.79	0.00	17.79
Issue Date: 1 Sep 19 Rate: 4% Yield to Maturity: 2.466% Maturity Date: 1 Oct 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							
Government mortgage backed securities							
FNMA POOL #MA3870 2.5% 12-01-2049 BEO CUSIP: 31418DJQ6							
299,970.44	98.8983080	624.94	296,665.69	296,759.81	- 94.12	0.00	- 94.12
Issue Date: 1 Nov 19 Rate: 2.5% Yield to Maturity: 2.637% Maturity Date: 1 Dec 49							
FNMA POOL #MA3905 3% 01-01-2050 BEO CUSIP: 31418DKT8							
100,000.00	101.4321600	108.33	101,432.16	101,408.20	23.96	0.00	23.96
Issue Date: 1 Dec 19 Rate: 3% Yield to Maturity: 2.764% Maturity Date: 1 Jan 50							
FNMA POOL #254793 5% 07-01-2033 BEO SEDOL: B115HQ5							
4,063.05	110.1829900	16.93	4,476.79	4,389.35	87.44	0.00	87.44
Issue Date: 1 Jun 03 Rate: 5% Yield to Maturity: 2.336% Maturity Date: 1 Jul 33							
FNMA POOL #310088 5% DUE 06-01-2038 BEO CUSIP: 31374CND4							
45,847.12	109.8600960	191.03	50,367.69	49,901.81	465.88	0.00	465.88
Issue Date: 1 Aug 11 Rate: 5% Yield to Maturity: 2.749% Maturity Date: 1 Jun 38							
FNMA POOL #555743 5% 09-01-2033 BEO CUSIP: 31385XLY1							
4,484.69	110.1993700	18.69	4,942.10	4,844.87	97.23	0.00	97.23
Issue Date: 1 Aug 03 Rate: 5% Yield to Maturity: 2.327% Maturity Date: 1 Sep 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							
Government mortgage backed securities							
FNMA POOL #852523 5.5% 02-01-2036 BEO CUSIP: 31408JD40							
11,926.20	112.2233400	54.66	13,383.98	12,026.82	1,357.16	0.00	1,357.16
Issue Date: 1 Feb 06 Rate: 5.5% Yield to Maturity: 2.489% Maturity Date: 1 Feb 36							
FNMA POOL #888832 6.5% 11-01-2037 BEO CUSIP: 31410GPR8							
16,002.01	114.6185390	86.68	18,341.27	18,052.24	289.03	0.00	289.03
Issue Date: 1 Oct 07 Rate: 6.5% Yield to Maturity: 3.115% Maturity Date: 1 Nov 37							
FNMA POOL #889117 5% 10-01-2035 BEO CUSIP: 31410GYN7							
22,410.70	110.2160580	93.38	24,700.19	24,217.55	482.64	0.00	482.64
Issue Date: 1 Jan 08 Rate: 5% Yield to Maturity: 2.345% Maturity Date: 1 Oct 35							
FNMA POOL #890604 4.5% 10-01-2044 BEO CUSIP: 31410LNV0							
197,933.68	108.8998900	742.25	215,549.56	217,046.64	- 1,497.08	0.00	- 1,497.08
Issue Date: 1 Oct 14 Rate: 4.5% Yield to Maturity: 2.595% Maturity Date: 1 Oct 44							
FNMA POOL #890843 3% 09-01-2047 BEO CUSIP: 31410LWC2							
85,127.31	102.6315880	212.82	87,367.51	83,690.78	3,676.73	0.00	3,676.73
Issue Date: 1 Aug 18 Rate: 3% Yield to Maturity: 2.574% Maturity Date: 1 Sep 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 #915154 5% DUE 04-01-2037 REG CUSIP: 31411UWP2							
25,789.70	110.0728970	107.46	28,387.47	28,074.39	313.08	0.00	313.08
Issue Date: 1 Apr 07 Rate: 5% Yield to Maturity: 2.681% Maturity Date: 1 Apr 37							
FNMA POOL #918552 5% DUE 06-01-2022 REG CUSIP: 31411YQD8							
34,489.43	103.3563620	143.71	35,647.02	37,162.36	- 1,515.34	0.00	- 1,515.34
Issue Date: 1 May 07 Rate: 5% Yield to Maturity: 0.997% Maturity Date: 1 Jun 22							
FNMA POOL #924874 7% 10-01-2037 BEO CUSIP: 31412GQ38							
648.46	111.2775000	3.78	721.59	753.02	- 31.43	0.00	- 31.43
Issue Date: 1 Oct 07 Rate: 7% Yield to Maturity: 4.313% Maturity Date: 1 Oct 37							
FNMA POOL #928938 7% 12-01-2037 BEO CUSIP: 31412MBF4							
3,236.17	118.1801300	18.88	3,824.51	3,757.99	66.52	0.00	66.52
Issue Date: 1 Dec 07 Rate: 7% Yield to Maturity: 2.87% Maturity Date: 1 Dec 37							
FNMA POOL #934648 7% DUE 11-01-2038 BEO CUSIP: 31412TZM8							
4,358.53	119.6302400	25.42	5,214.12	5,061.34	152.78	0.00	152.78
Issue Date: 1 Nov 08 Rate: 7% Yield to Maturity: 2.098% Maturity Date: 1 Nov 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 POOL #975097 5% 06-01-2038 BEO CUSIP: 31414SX24							
24,150.39	110.0655520	100.63	26,581.26	26,165.49	415.77	0.00	415.77
Issue Date: 1 Jun 08 Rate: 5% Yield to Maturity: 2.744% Maturity Date: 1 Jun 38							
FNMA POOL #995072 5.5% 08-01-2038 BEO CUSIP: 31416BMV7							
7,263.27	112.3294300	33.29	8,158.79	7,949.88	208.91	0.00	208.91
Issue Date: 1 Nov 08 Rate: 5.5% Yield to Maturity: 2.712% Maturity Date: 1 Aug 38							
FNMA POOL#RA1493 3.0% 10-01-2049 CUSIP: 3133KGUS5							
99,105.26	102.2962250	247.76	101,380.94	101,141.58	239.36	0.00	239.36
Issue Date: 1 Sep 19 Rate: 3% Yield to Maturity: 2.642% Maturity Date: 1 Oct 49							
FNMA REMIC SER 2012-46 CL BA 6 DUE 05-25-2042 SEDOL: BYT4624							
36,256.85	113.9878120	181.28	41,328.39	41,616.08	- 287.69	0.00	- 287.69
Issue Date: 1 Apr 12 Rate: 6% Yield to Maturity: 2.788% Maturity Date: 25 May 42							
FNMA REMIC SER 2013-9 CL CB 5.50 04-25-2042 SEDOL: BYT47R6							
125,141.63	111.0474110	573.57	138,966.54	144,284.39	- 5,317.85	0.00	- 5,317.85
Issue Date: 1 Jan 13 Rate: 5.5% Yield to Maturity: 2.627% Maturity Date: 25 Apr 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 REMIC TR 2005-29 CL-ZA 5.5% DUE 04-25-2035 SEDOL: BYT4JX6							
108,429.78	113.5924100	496.97	123,168.00	120,728.33	2,439.67	0.00	2,439.67
Issue Date: 1 Mar 05 Rate: 5.5% Yield to Maturity: 2.387% Maturity Date: 25 Apr 35							
FNMA SER 2012-28 CL B 6.5 06-25-2039 SEDOL: BYT45Z0							
7,174.83	107.9236700	38.86	7,743.34	8,385.58	- 642.24	0.00	- 642.24
Issue Date: 1 Feb 12 Rate: 6.5% Yield to Maturity: 1.943% Maturity Date: 25 Jun 39							
FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS SETTLES JANUARY SEDOL: BL3HYR9							
1,200,000.00	101.4218750	0.00	1,217,062.50	1,212,934.15	4,128.35	0.00	4,128.35
Issue Date: 1 Jan 02 Yield to Maturity: 2.765%							
FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES JANUARY SEDOL: B6QMCT4							
100,000.00	102.8710900	0.00	102,871.09	102,718.75	152.34	0.00	152.34
Issue Date: 1 Oct 97 Rate: 3.5% Yield to Maturity: 2.936%							
FNMA UMBS LNG 30 YEAR POOL # CA4017 3.0% 08-01-2049 CUSIP: 3140QBPB8							
98,457.38	101.6335490	246.14	100,065.73	100,795.75	- 730.02	0.00	- 730.02
Issue Date: 1 Jul 19 Rate: 3% Yield to Maturity: 2.733% Maturity Date: 1 Aug 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							
Government mortgage backed securities							
GNMA FLTG RT 2.06438% DUE 10-20-2060 CUSIP: 38375BGF3							
224,051.00	99.4679380	144.06	222,858.91	224,051.00	- 1,192.09	0.00	- 1,192.09
Issue Date: 20 Oct 10 Rate: 2.10425% Yield to Maturity: 2.254% Maturity Date: 20 Oct 60							
GNMA II GTD CTF MULTI ISSUER POOL #MA5135 FIXED 3% 04-20-2048 BEO CUSIP: 36179TV44							
598,210.08	102.8840190	1,495.53	615,462.57	580,263.78	35,198.79	0.00	35,198.79
Issue Date: 1 Apr 18 Rate: 3% Yield to Maturity: 2.47% Maturity Date: 20 Apr 48							
GNMA II JUMBOS 2.5 30 YEARS SETTLES JAN CUSIP: 21H022614							
600,000.00	100.4257820	0.00	602,554.69	603,036.27	- 481.58	0.00	- 481.58
Issue Date: 1 Jan 40 Rate: 2.5% Yield to Maturity: 2.447%							
GNMA II JUMBOS 3% 30 YEARS SETTLES JANUARY CUSIP: 21H030617							
1,000,000.00	102.7382810	0.00	1,027,382.81	1,027,238.87	143.94	0.00	143.94
Issue Date: 1 Jan 40 Rate: 3% Yield to Maturity: 2.546% Maturity Date: 15 Jan 49							
GNMA POOL #AB2892 3.0% 09-15-2042 CUSIP: 36178NF95							
29,188.91	103.1551370	72.97	30,109.86	28,992.81	1,117.05	0.00	1,117.05
Issue Date: 1 Sep 12 Rate: 3% Yield to Maturity: 2.36% Maturity Date: 15 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							
GNMA POOL #AP6338 4% 10-20-2045 BEO CUSIP: 36189EBF2							
180,387.17	105.6051380	601.29	190,498.12	192,549.19	- 2,051.07	0.00	- 2,051.07
Issue Date: 1 Oct 15 Rate: 4% Yield to Maturity: 2.856% Maturity Date: 20 Oct 45							
GNMA POOL #BC4732 3.5% 10-20-2047 BEO CUSIP: 3617B8HH4							
83,170.08	103.7950070	242.58	86,326.39	86,623.60	- 297.21	0.00	- 297.21
Issue Date: 1 Oct 17 Rate: 3.5% Yield to Maturity: 2.761% Maturity Date: 20 Oct 47							
GNMA POOL #BD0384 3.5% 10-20-2047 BEO CUSIP: 3617BFM90							
78,618.65	103.8526350	229.30	81,647.54	81,883.16	- 235.62	0.00	- 235.62
Issue Date: 1 Oct 17 Rate: 3.5% Yield to Maturity: 2.75% Maturity Date: 20 Oct 47							
GNMA POOL #BJ1853 4.5% 09-20-2048 BEO CUSIP: 3617HPBW3							
33,001.34	103.7040620	123.76	34,223.73	33,831.54	392.19	0.00	392.19
Issue Date: 1 Sep 18 Rate: 4.5% Yield to Maturity: 3.189% Maturity Date: 20 Sep 48							
GNMA POOL #MA3937 3.5% 09-20-2046 BEO SEDOL: BFX80G1							
58,106.90	104.0048260	169.48	60,433.98	60,403.93	30.05	0.00	30.05
Issue Date: 1 Sep 16 Rate: 3.5% Yield to Maturity: 2.721% Maturity Date: 20 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							
Government mortgage backed securities							
GNMA POOL #MA4838 4% 11-20-2047 BEO SEDOL: BKVK246							
131,833.93	104.4088350	439.45	137,646.27	137,158.78	487.49	0.00	487.49
Issue Date: 1 Nov 17 Rate: 4% Yield to Maturity: 2.835% Maturity Date: 20 Nov 47							
GNMA POOL #MA5019 3.5% 02-20-2048 BEO SEDOL: BKC6340							
77,003.87	103.8623900	224.59	79,978.06	79,723.07	254.99	0.00	254.99
Issue Date: 1 Feb 18 Rate: 3.5% Yield to Maturity: 2.699% Maturity Date: 20 Feb 48							
GNMA POOL #MA5137 4% 04-20-2048 BEO SEDOL: BDTYM96							
65,881.47	103.8768410	219.60	68,435.59	68,629.96	- 194.37	0.00	- 194.37
Issue Date: 1 Apr 18 Rate: 4% Yield to Maturity: 2.819% Maturity Date: 20 Apr 48							
GNMA POOL #MA5265 4.5% 06-20-2048 BEO SEDOL: BD5J4S8							
184,317.50	105.3338450	691.19	194,148.71	192,849.19	1,299.52	0.00	1,299.52
Issue Date: 1 Jun 18 Rate: 4.5% Yield to Maturity: 2.322% Maturity Date: 20 Jun 48							
GNMA POOL #MA5877 4.5% DUE 04-20-2049 REG CUSIP: 36179UQ62							
89,896.61	104.4353620	337.11	93,883.85	94,075.40	- 191.55	0.00	- 191.55
Issue Date: 1 Apr 19 Rate: 4.5% Yield to Maturity: 2.845% Maturity Date: 20 Apr 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							
Government mortgage backed securities							
GNMA POOL #4245 6% 09-20-2038 BEO SEDOL: B8GQ869							
63,559.96	114.2103460	317.80	72,592.05	71,127.58	1,464.47	0.00	1,464.47
Issue Date: 1 Sep 08 Rate: 6% Yield to Maturity: 2.84% Maturity Date: 20 Sep 38							
GNMA POOL #4617 4.5% 01-20-2040 BEO CUSIP: 36202FDW3							
13,124.66	108.0113310	49.22	14,176.12	14,324.32	- 148.20	0.00	- 148.20
Issue Date: 1 Jan 10 Rate: 4.5% Yield to Maturity: 2.784% Maturity Date: 20 Jan 40							
GNMA POOL #4774 6% 08-20-2040 BEO CUSIP: 36202FJT4							
10,613.33	114.3316000	53.07	12,134.39	11,757.53	376.86	0.00	376.86
Issue Date: 1 Aug 10 Rate: 6% Yield to Maturity: 2.671% Maturity Date: 20 Aug 40							
GNMA POOL #4871 6% 11-20-2040 BEO CUSIP: 36202FMU7							
25,471.02	114.3042170	127.36	29,114.45	28,205.10	909.35	0.00	909.35
Issue Date: 1 Nov 10 Rate: 6% Yield to Maturity: 2.618% Maturity Date: 20 Nov 40							
GNMA POOL #4928 6% 01-20-2041 BEO CUSIP: 36202FPM2							
8,016.16	114.1424300	40.08	9,149.84	8,879.16	270.68	0.00	270.68
Issue Date: 1 Jan 11 Rate: 6% Yield to Maturity: 2.4% 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							
134,390.63	108.0260950	503.96	145,176.95	142,286.04	2,890.91	0.00	2,890.91
Issue Date: 1 Mar 11 Rate: 4.5% Yield to Maturity: 2.808% Maturity Date: 20 Mar 41							
GNMA POOL #4991 6% 03-20-2041 BEO CUSIP: 36202FRL2							
14,355.93	114.3119950	71.78	16,410.55	15,881.24	529.31	0.00	529.31
Issue Date: 1 Mar 11 Rate: 6% Yield to Maturity: 2.693% Maturity Date: 20 Mar 41							
GNMA POOL #711067 5% 01-15-2040 BEO CUSIP: 36297F6C1							
16,081.34	111.3221910	67.01	17,902.10	16,759.72	1,142.38	0.00	1,142.38
Issue Date: 1 Jan 10 Rate: 5% Yield to Maturity: 2.556% Maturity Date: 15 Jan 40							
GNMA POOL #783704 0 DUE 06-15-2036 REG CUSIP: 3622A2DH2							
21,668.86	112.1468780	99.32	24,300.95	24,106.59	194.36	0.00	194.36
Issue Date: 1 Dec 12 Rate: 5.5% Yield to Maturity: 2.51% Maturity Date: 15 Jun 36							
GNMA POOL#MA5712 5.0% 01-20-2049 REG SEDOL: BHN88T4							
126,470.27	105.5249980	526.96	133,457.75	132,038.04	1,419.71	0.00	1,419.71
Issue Date: 1 Jan 19 Rate: 5% Yield to Maturity: 2.632% Maturity Date: 20 Jan 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							
Government mortgage backed securities							
GNMA SER 2010-H010 CL FC FLTG RT DUE 05-20-2060 CUSIP: 38375BCN0							
77,464.26	100.9352700	63.90	78,188.76	79,409.77	- 1,221.01	0.00	- 1,221.01
Issue Date: 20 Jun 10 Rate: 2.6995% Yield to Maturity: 2.492% Maturity Date: 20 May 60							
GNMA 2010-H22 REMIC PASSTHRU CTF CL FE FLTG RATE 05-20-2059 CUSIP: 38375BHR6							
41,043.34	99.7666610	77.49	40,947.57	41,043.34	- 95.77	0.00	- 95.77
Issue Date: 20 Nov 10 Rate: 2.12425% Yield to Maturity: 2.192% Maturity Date: 20 May 59							
GNMA 2010-H24 CL FA 10-20-2060 CUSIP: 38375BGP1							
204,799.42	99.4786310	132.93	203,731.66	204,799.40	- 1,067.74	0.00	- 1,067.74
Issue Date: 20 Nov 10 Rate: 2.12425% Yield to Maturity: 2.271% Maturity Date: 20 Oct 60							
GNMA 2011-H06 REMIC PASSTHRU CTF CL FA FLTG RATE 02-20-2061 CUSIP: 38375BKL5							
139,590.63	99.7527990	94.87	139,245.56	139,329.22	- 83.66	0.00	- 83.66
Issue Date: 20 Feb 11 Rate: 2.22425% Yield to Maturity: 2.292% Maturity Date: 20 Feb 61							
GNMA 2011-H09 CL AF VAR 03-20-2061 CUSIP: 38375BLE0							
46,950.90	99.8923770	35.59	46,900.37	46,950.89	- 50.52	0.00	- 50.52
Issue Date: 20 Mar 11 Rate: 2.27425% Yield to Maturity: 2.302% Maturity Date: 20 Mar 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
Fixed Income							
Government mortgage backed securities							
GNMAII POOL #MA4511 SER 2047 4% DUE 06-20-2047 REG SEDOL: BF5Q3Z3							
58,302.73	104.5980520	194.34	60,983.52	61,147.26	- 163.74	0.00	- 163.74
Issue Date: 1 Jun 17 Rate: 4% Yield to Maturity: 2.841% Maturity Date: 20 Jun 47							
GNMAII POOL #MA4718 3% DUE 09-20-2047 REG CUSIP: 36179TG33							
7,876.75	103.1122000	19.69	8,121.89	7,692.30	429.59	0.00	429.59
Issue Date: 1 Sep 17 Rate: 3% Yield to Maturity: 2.43% Maturity Date: 20 Sep 47							
GNMAII POOL #MA4720 SER 2047 4% DUE 09-20-2047 REG SEDOL: BD5W7T9							
320,847.87	104.8592090	1,069.49	336,438.54	332,177.81	4,260.73	0.00	4,260.73
Issue Date: 1 Sep 17 Rate: 4% Yield to Maturity: 2.747% Maturity Date: 20 Sep 47							
GNMAII POOL #MA4901 4% 12-20-2047 SEDOL: BJLKKH8							
66,052.66	104.4141600	220.18	68,968.33	68,189.06	779.27	0.00	779.27
Issue Date: 1 Dec 17 Rate: 4% Yield to Maturity: 2.809% Maturity Date: 20 Dec 47							
GNMAII POOL #MA5020 4.0% 02-20-2048 CUSIP: 36179TSH9							
67,664.69	104.2057980	225.55	70,510.53	70,794.18	- 283.65	0.00	- 283.65
Issue Date: 1 Feb 18 Rate: 4% Yield to Maturity: 2.836% Maturity Date: 20 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 mortgage backed securities							
GNMAII POOL #MA5330 SER 2048 4.0% DUE 07-20-2048 SEDOL: BFXTST3							
136,400.64	103.8841680	454.67	141,698.67	141,893.97	- 195.30	0.00	- 195.30
Issue Date: 1 Jul 18 Rate: 4% Yield to Maturity: 2.875% Maturity Date: 20 Jul 48							
GNMAII POOL #MA5467 4.5% DUE 09-20-2048 SEDOL: BK81NC7							
183,730.87	105.1475400	688.99	193,188.49	192,099.24	1,089.25	0.00	1,089.25
Issue Date: 1 Sep 18 Rate: 4.5% Yield to Maturity: 2.6% Maturity Date: 20 Sep 48							
GNMAII POOL #MA5762 3.5% DUE 02-20-2049 CUSIP: 36179UMK5							
76,423.86	103.1637240	222.90	78,841.70	79,051.66	- 209.96	0.00	- 209.96
Issue Date: 1 Feb 19 Rate: 3.5% Yield to Maturity: 2.824% Maturity Date: 20 Feb 49							
GNMAII POOL #MA6154 3.5% DUE 09-20-2049 REG SEDOL: BK90XK1							
248,187.89	103.6057240	810.75	257,136.86	257,476.61	- 339.75	0.00	- 339.75
Issue Date: 1 Sep 19 Rate: 3.5% Yield to Maturity: 2.831% Maturity Date: 20 Sep 49							
GNMAII POOL #MA6219 3.5% 10-20-2049 REG SEDOL: BK90XL2							
99,568.90	103.3985010	290.41	102,952.75	103,407.76	- 455.01	0.00	- 455.01
Issue Date: 1 Oct 19 Rate: 3.5% Yield to Maturity: 2.86% Maturity Date: 20 Oct 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							
Government mortgage backed securities							
GNMAII POOL #MA6338 SER 2049 3% DUE 12-20-2049 REG CUSIP: 36179VBF6							
600,000.00	102.7825630	1,500.00	616,695.38	615,140.63	1,554.75	0.00	1,554.75
Issue Date: 1 Dec 19 Rate: 3% Yield to Maturity: 2.549% Maturity Date: 20 Dec 49							
GNMAII POOL #4040 SER 2037 6.5% DUE 10-20-2037 REG CUSIP: 36202EPZ6							
10,651.28	114.4233370	57.69	12,187.55	11,872.82	314.73	0.00	314.73
Issue Date: 1 Oct 07 Rate: 6.5% Yield to Maturity: 3.224% Maturity Date: 20 Oct 37							
GNMAII POOL #4195 SER 2038 6% DUE 07-20-2038 REG CUSIP: 36202EUU1							
10,750.89	114.1072040	53.75	12,267.54	12,051.11	216.43	0.00	216.43
Issue Date: 1 Jul 08 Rate: 6% Yield to Maturity: 2.863% Maturity Date: 20 Jul 38							
GNMAII POOL #4696 SER 2040 4.5% DUE 05-20-2040 REG SEDOL: BYZBFN3							
24,957.36	108.0036510	93.59	26,954.86	27,238.63	- 283.77	0.00	- 283.77
Issue Date: 1 May 10 Rate: 4.5% Yield to Maturity: 2.796% Maturity Date: 20 May 40							
GNMAII POOL #4747 SER 2040 5% DUE 07-20-2040 BEO CUSIP: 36202FHY5							
55,105.29	110.4474540	229.61	60,862.39	61,291.73	- 429.34	0.00	- 429.34
Issue Date: 1 Jul 10 Rate: 5% Yield to Maturity: 2.768% Maturity Date: 20 Jul 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							
GNMAII POOL #783050 5 DUE 07-20-2040 CUSIP: 36241LL79							
33,129.69	109.2206720	138.04	36,184.47	35,554.88	629.59	0.00	629.59
Issue Date: 1 Aug 10 Rate: 5% Yield to Maturity: 2.96% Maturity Date: 20 Jul 40							
GNMAII POOL #783368 SER 2041 4.5% DUE 07-20-2041 BEO CUSIP: 36241LW51							
56,183.67	108.0295570	210.69	60,694.97	61,380.69	- 685.72	0.00	- 685.72
Issue Date: 1 Aug 11 Rate: 4.5% Yield to Maturity: 2.801% Maturity Date: 20 Jul 41							
GNMAII POOL #784825 SER 2049 3.5% DUE 10-20-2049 CUSIP: 3622AAHA5							
99,706.08	101.3625450	290.81	101,064.62	102,416.84	- 1,352.22	0.00	- 1,352.22
Issue Date: 1 Oct 19 Rate: 3.5% Yield to Maturity: 3.267% Maturity Date: 20 Oct 49							
GNMAII POOL MA5711 SER 2049 4.5% DUE 01-20-2049 REG SEDOL: BHZRYN5							
356,446.77	104.9894770	1,336.68	374,231.60	370,821.65	3,409.95	0.00	3,409.95
Issue Date: 1 Jan 19 Rate: 4.5% Yield to Maturity: 2.607% Maturity Date: 20 Jan 49							
GOLD POOL #Q62293 3.0% 03-01-2049 CUSIP: 3132VNRP0							
532,274.61	101.5455270	709.70	540,501.06	521,254.86	19,246.20	0.00	19,246.20
Issue Date: 1 Mar 19 Rate: 3% Yield to Maturity: 2.7% Maturity Date: 1 Mar 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							
Government mortgage backed securities							
I/O FEDERAL HOME LN MTG CORP SER 4057 CLUI 3 05-15-2027 CUSIP: 3137ARKV7							
101,103.80	6.6652190	134.81	6,738.79	10,931.84	- 4,193.05	0.00	- 4,193.05
Issue Date: 1 Jun 12 Rate: 3% Yield to Maturity: 5.013% Maturity Date: 15 May 27							
I/O FEDERAL HOME LN MTG CORP SER 4194 CL BI 3.5% 04-01-2043 REG SEDOL: BYT4FT4							
39,021.10	14.9119320	60.70	5,818.80	6,450.67	- 631.87	0.00	- 631.87
Issue Date: 1 Apr 13 Rate: 3.5% Yield to Maturity: 0.794% Maturity Date: 15 Apr 43							
I/O FHLMC MULTICLASS SER 004298 CL PI 4.0% DUE 04-15-2043 SEDOL: BYT4GG8							
45,176.47	8.5229100	80.31	3,850.35	7,334.11	- 3,483.76	0.00	- 3,483.76
Issue Date: 1 Feb 14 Rate: 4% Yield to Maturity: 19.984% Maturity Date: 15 Apr 43							
I/O FHLMC MULTICLASS SER 4057 CL CS 04-15-2039 SEDOL: BYT4DH8							
69,349.77	5.7164430	141.15	3,964.34	5,688.83	- 1,724.49	0.00	- 1,724.49
Issue Date: 15 Jun 12 Rate: 4.31025% Yield to Maturity: 4.311% Maturity Date: 15 Apr 39							
I/O FHLMC MULTICLASS SER 4085 CL IO 3 06-15-2027 REG CUSIP: 3137ARUW4							
186,834.19	6.8305000	249.11	12,761.71	25,894.03	- 13,132.32	0.00	- 13,132.32
Issue Date: 1 Jul 12 Rate: 3% Yield to Maturity: 5.543% Maturity Date: 15 Jun 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 FNMA REMIC SER 2012-70 CL YS FTLG RTDUE 02-25-2041 SEDOL: BYT46H9							
90,420.04	8.5649150	73.21	7,744.40	21,248.71	- 13,504.31	0.00	- 13,504.31
Issue Date: 25 Jun 12 Rate: 4.858% Yield to Maturity: 16.713% Maturity Date: 25 Feb 41							
I/O FNMA REMIC TR 2012-101 CL-AI 3.0% 06-25-2027 SEDOL: BYT46G8							
229,589.28	5.8768510	703.89	13,492.62	30,047.49	- 16,554.87	0.00	- 16,554.87
Issue Date: 1 Aug 12 Rate: 3% Yield to Maturity: 8.639% Maturity Date: 25 Jun 27							
I/O FNMA REMIC TR 2012-101 CL-BI 4% 09-25-2027 CUSIP: 3136A76M9							
14,181.30	6.9422410	47.27	984.50	1,376.05	- 391.55	0.00	- 391.55
Issue Date: 1 Aug 12 Rate: 4% Yield to Maturity: 7.561% Maturity Date: 25 Sep 27							
I/O FNMA REMIC TR 2016-60 CL-QS VAR RATE09-25-2046 CUSIP: 3136ATNF7							
162,423.87	17.1179580	151.92	27,803.65	32,916.20	- 5,112.55	0.00	- 5,112.55
Issue Date: 25 Aug 16 Rate: 4.308% Yield to Maturity: 2.019% Maturity Date: 25 Sep 46							
I/O FNMA SER 2014-47 CL AI 1.8840 08-25-2044 CUSIP: 3136AKTB9							
123,976.97	5.8068610	230.25	7,199.17	9,356.38	- 2,157.21	0.00	- 2,157.21
Issue Date: 1 Jul 14 Rate: 2.28787% Maturity Date: 25 Aug 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							
I/O FNMA SMBS TR 000390 CL C3 6.00% 07-25-2038 SEDOL: BYT4BK7							
11,129.15	20.4628390	55.65	2,277.34	1,989.33	288.01	0.00	288.01
Issue Date: 1 Jul 08 Rate: 6% Yield to Maturity: 8.616% Maturity Date: 25 Jul 38							
I/O FNMA STRIPPED MTG BACKED SECS SMBS TR 407 CL 41 01-25-2038 SEDOL: BYT4BQ3							
7,940.27	21.2738400	39.70	1,689.20	1,426.74	262.46	0.00	262.46
Issue Date: 1 Apr 11 Rate: 6% Yield to Maturity: 8.128% Maturity Date: 25 Jan 38							
I/O FNMA 407 CL 22 5% 01-25-2039 SEDOL: BYT4BL8							
12,683.58	15.1775760	52.85	1,925.06	2,407.49	- 482.43	0.00	- 482.43
Issue Date: 1 Apr 11 Rate: 5% Yield to Maturity: 14.19% Maturity Date: 25 Jan 39							
I/O GNMA REMIC SER 2015-036 CL MI 5.50% 03-20-2045 CUSIP: 38379JA50							
172,539.08	18.7266210	790.80	32,310.74	35,586.19	- 3,275.45	0.00	- 3,275.45
Issue Date: 1 Mar 15 Rate: 5.5% Yield to Maturity: 8.688% Maturity Date: 20 Mar 45							
I/O GNMA SER 2014-117 CL SJ FLTG RT 08-20-2044 CUSIP: 38379EWA6							
72,507.24	16.3043170	84.97	11,821.81	12,326.23	- 504.42	0.00	- 504.42
Issue Date: 20 Aug 14 Rate: 3.83537% Yield to Maturity: 6.164% Maturity Date: 20 Aug 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							
I/O GNMA 2012-H27 CL AI FLTG 10-20-2062 CUSIP: 38375BZC9							
137,979.12	4.4300040	202.27	6,112.48	9,701.64	- 3,589.16	0.00	- 3,589.16
Issue Date: 1 Nov 12 Rate: 1.78191% Yield to Maturity: 15.961% Maturity Date: 20 Oct 62							
I/O GNMA 2012-066 REMIC PASS THRU CL CI 3.5 02-20-2038 REG CUSIP: 38378EMF7							
224,940.65	4.4864990	656.08	10,091.96	40,489.30	- 30,397.34	0.00	- 30,397.34
Issue Date: 1 May 12 Rate: 3.5% Yield to Maturity: 3.194% Maturity Date: 20 Feb 38							
I/O GNMA 2015-167 REMIC PASS THRU CTF CLOI 04-16-2045 CUSIP: 38379FFB0							
52,540.29	18.2769070	87.57	9,602.74	12,166.37	- 2,563.63	0.00	- 2,563.63
Issue Date: 1 Nov 15 Rate: 4% Yield to Maturity: 4.639% Maturity Date: 16 Apr 45							
Total USD		79,238.06	30,398,410.96	30,238,171.71	160,239.25	0.00	160,239.25
Total United States		79,238.06	30,398,410.96	30,238,171.71	160,239.25	0.00	160,239.25
Total Government Mortgage Backed Securities							
30,832,369.19		**79,238.06**	**30,398,410.96**	**30,238,171.71**	**160,239.25**	**0.00**	**160,239.25**

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							
United States - USD							
FEDERAL HOME LN MTG CORP SR K091 CL A-2 3.505% 03-01-2029 SEDOL: BJMXQ78							
50,000.00	108.1948000	146.04	54,097.40	51,499.15	2,598.25	0.00	2,598.25
Issue Date: 1 Apr 19 Rate: 3.505% Yield to Maturity: 2.484% Maturity Date: 25 Mar 29							
FNMA SER 2019-M4 CL A2 3.61% 02-25-2031 REG CUSIP: 3136B35Z9							
40,000.00	108.6618500	120.33	43,464.74	41,429.69	2,035.05	0.00	2,035.05
Issue Date: 1 Mar 19 Rate: 3.61% Yield to Maturity: 2.689% Maturity Date: 25 Feb 31							
FNMA SER 2019-M5 CL A2 3.273% DUE 01-25-2029 BEO SEDOL: BK6NXD6							
70,000.00	105.9205290	190.93	74,144.37	71,048.71	3,095.66	0.00	3,095.66
Issue Date: 1 Apr 19 Rate: 3.273% Yield to Maturity: 2.517% Maturity Date: 25 Jan 29							
GNMA SER 19-28 CLS AB VAR 06-16-2060 CUSIP: 38380MP88							
109,789.19	101.5818860	288.20	111,525.93	108,065.17	3,460.76	0.00	3,460.76
Issue Date: 1 Feb 19 Rate: 3.15000009537% Yield to Maturity: 2.538% Maturity Date: 16 Jun 60							
I/O FEDERAL HOME LN MTG CORP SER K-044 CL X-1 FLTG RT 1-25-2025 SEDOL: BYT4HC1							
0.00	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00
Issue Date: 1 Apr 15 Rate: 0.75660002232% Yield to Maturity: 4.791% Maturity Date: 25 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							
Gov't-issued commercial mortgage-backed							
I/O FHLMC MULTICLASS SER 00K091 CL X1 03-25-2029 CUSIP: 3137FLNB6							
1,049,329.27	4.6168200	615.89	48,445.64	50,503.16	- 2,057.52	0.00	- 2,057.52
Issue Date: 1 Apr 19 Rate: 0.55920302868% Yield to Maturity: 1.461% Maturity Date: 25 Mar 29							
I/O FHLMC MULTICLASS TRANCHE 00048 08-25-2027 CUSIP: 3137FBBZ8							
514,961.15	2.9479800	225.13	15,180.95	18,921.23	- 3,740.28	0.00	- 3,740.28
Issue Date: 1 Oct 17 Rate: 0.43459099531% Maturity Date: 25 Aug 27							
I/O FHLMC MULTICLASS TRANCHE 08-25-2023 CUSIP: 3137BSPY3							
691,973.34	2.8049690	618.34	19,409.64	32,057.83	- 12,648.19	0.00	- 12,648.19
Issue Date: 1 Nov 16 Rate: 0.95095002651% Yield to Maturity: 6.778% Maturity Date: 25 Aug 23							
I/O FNMA TRANCHE SERIES 2014-M8 CLS X2 FLT RT 06-25-2024 SEDOL: BYT48Z1							
3,759,887.25	1.4566900	1,114.08	54,769.90	123,518.20	- 68,748.30	0.00	- 68,748.30
Issue Date: 1 Jul 14 Rate: 0.54238% Yield to Maturity: 2.744% Maturity Date: 25 Jun 24							
I/O FREMF 2012-K20 MTG .2% DUE 05-25-2045 SEDOL: BYT4442							
1,374,282.60	0.3949500	45.81	5,427.73	16,283.85	- 10,856.12	0.00	- 10,856.12
Issue Date: 1 Sep 12 Rate: 0.2% Maturity Date: 25 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							
Gov't-issued commercial mortgage-backed							
I/O GNMA VAR RT .89457% DUE 08-16-2054 CUSIP: 38378XW72							
1,219,440.66	4.3974300	384.27	53,624.05	87,790.19	- 34,166.14	0.00	- 34,166.14
Issue Date: 1 Dec 14 Rate: 0.73460000753% Yield to Maturity: 0.625% Maturity Date: 16 Aug 54							
Total USD		3,749.02	480,090.35	601,117.18	- 121,026.83	0.00	- 121,026.83
Total United States		3,749.02	480,090.35	601,117.18	- 121,026.83	0.00	- 121,026.83
Total Gov't-issued Commercial Mortgage-Backed							
8,879,663.46		**3,749.02**	**480,090.35**	**601,117.18**	**- 121,026.83**	**0.00**	**- 121,026.83**
Commercial mortgage-backed							
United States - USD							
BBCCRE TR 2015-GTP FLTG RT 4.5626% DUE 08-10-2033 SEDOL: BD60LR8							
210,000.00	100.0465000	691.99	210,097.65	196,395.78	13,701.87	0.00	13,701.87
Issue Date: 6 Aug 15 Rate: 4.714687% Yield to Maturity: 4.577% 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	103.8372000	329.39	103,837.20	113,164.06	- 9,326.86	0.00	- 9,326.86
Issue Date: 1 Mar 12 Rate: 5.721522% Yield to Maturity: 3.677% 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	104.1489000	41.01	10,414.89	10,299.56	115.33	0.00	115.33
Issue Date: 1 Nov 13 Rate: 4.762% Yield to Maturity: 3.633% 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	104.9849730	360.98	115,483.47	113,296.90	2,186.57	0.00	2,186.57
Issue Date: 1 Oct 14 Rate: 3.93799996376% Yield to Maturity: 2.814% Maturity Date: 10 Nov 47							
CMO FNMA SER 2019 M6 CL A2 3.45% FIXED DUE 01-25-2029 REG CUSIP: 3136B4KJ6							
80,000.00	107.3191000	230.00	85,855.28	82,126.56	3,728.72	0.00	3,728.72
Issue Date: 1 Apr 19 Rate: 3.45% Yield to Maturity: 2.509% Maturity Date: 1 Jan 29							
CMO GS MTG SECS TR 2013-GCJ16 COML MTG PASSTHRU CTF CL B 5.161 DUE 11-01-2046 SEDOL: BKM4NF5							
30,000.00	108.9385670	133.33	32,681.57	30,898.00	1,783.57	0.00	1,783.57
Issue Date: 1 Nov 13 Rate: 5.161% Yield to Maturity: 2.709% 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	101.2066200	458.89	101,206.62	108,093.75	- 6,887.13	0.00	- 6,887.13
Issue Date: 1 Apr 12 Rate: 5.328873% Yield to Maturity: 4.551% Maturity Date: 15 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							
Commercial mortgage-backed							
CMO JPMBB COML MTG SECS TR 2013-C17 COMLMTG PASSTHRU CTF CL B DUE 01-15-2047 REGCUSIP: 46640UAJ1							
20,000.00	108.4545500	87.05	21,690.91	20,363.96	1,326.95	0.00	1,326.95
Issue Date: 1 Dec 13 Rate: 5.054195% Yield to Maturity: 2.609% Maturity Date: 15 Jan 47							
CMO WELLS FARGO COMMERCIAL MTG TST SR 2013-LC12 CL B VAR RT 07-15-2046 CUSIP: 94988QAQ4							
20,000.00	103.4328000	76.12	20,686.56	20,768.75	- 82.19	0.00	- 82.19
Issue Date: 1 Jul 13 Rate: 4.419533% Yield to Maturity: 3.252% 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	100.7781000	43.75	10,077.81	10,136.86	- 59.05	0.00	- 59.05
Issue Date: 1 Nov 13 Rate: 5.245082% Yield to Maturity: 4.909% Maturity Date: 10 Oct 46							
COMM 2013-CCRE12 4.3% DUE 10-10-2046 SEDOL: BD6CTX6							
10,000.00	105.8790000	35.83	10,587.90	10,299.31	288.59	0.00	288.59
Issue Date: 1 Nov 13 Rate: 4.3% Yield to Maturity: 2.684% Maturity Date: 10 Oct 46							
I/O CMO WFRBS COML MTG TR 2012-C7 PASSTHRU CTF CL X-A 144A 06-15-2045 BEO CUSIP: 92936TAF9							
176,016.61	2.4183910	198.20	4,256.77	18,813.37	- 14,556.60	0.00	- 14,556.60
Issue Date: 1 Jun 12 Rate: 1.49628% Yield to Maturity: 24.674% 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							
976,484.65	3.0265500	994.88	29,553.80	84,565.11	- 55,011.31	0.00	- 55,011.31
Issue Date: 1 Mar 13 Rate: 1.361487% Yield to Maturity: 12.419% 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							
975,765.77	3.3313800	973.33	32,506.47	84,312.28	- 51,805.81	0.00	- 51,805.81
Issue Date: 1 May 13 Rate: 1.33294% Yield to Maturity: 8.109% Maturity Date: 15 May 45							
I/O WFRBS COML MTG TR FLTG RT 1.36% DUE 08-15-2047 CUSIP: 92939FBA6							
1,044,447.53	3.8403200	1,036.60	40,110.13	86,664.09	- 46,553.96	0.00	- 46,553.96
Issue Date: 1 Aug 14 Rate: 1.190068% Yield to Maturity: 7.017% Maturity Date: 15 Aug 47							
MORGAN STANLEY BK 3.561% DUE 05-15-2046 SEDOL: BY9D1V5							
160,000.00	103.2736880	474.80	165,237.90	164,794.74	443.16	0.00	443.16
Issue Date: 1 Apr 15 Rate: 3.561% Yield to Maturity: 2.885% Maturity Date: 15 May 46							
PVTPL CMO CHT 2017-COSMO MTG TR COML CL A VAR RT DUE 11-15-2034 CUSIP: 12546DAA5							
120,000.00	100.0014420	142.39	120,001.73	120,000.00	1.73	0.00	1.73
Issue Date: 15 Dec 17 Rate: 2.66975% Yield to Maturity: 2.652% Maturity Date: 15 Nov 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							
Commercial mortgage-backed							
PVTPL CMO GS MTG SECS CORP TR 2018-SRP5 COML MTG PASSTHRU CTF CL A 08-25-2023 CUSIP: 36255TAA0							
220,000.00	99.5520000	297.22	219,014.40	220,000.00	- 985.60	0.00	- 985.60
Issue Date: 15 Jun 18 Rate: 3.03975% Yield to Maturity: 3.378% Maturity Date: 15 Sep 31							
PVTPL CMO J P MORGAN CHASE COML FLTG RT SER 2019-BOLT CL B 07-15-2034 CUSIP: 46651JAG8							
117,969.27	100.0294990	241.18	118,004.07	117,969.27	34.80	0.00	34.80
Issue Date: 31 Jul 19 Rate: 3.93975% Yield to Maturity: 3.983% Maturity Date: 15 Jul 34							
PVTPL CMO J P MORGAN CHASE FLTG RT SER 2019-BOLT CL A 07-15-2034 BEO CUSIP: 46651JAA1							
127,043.82	99.1113620	200.45	125,914.86	127,043.82	- 1,128.96	0.00	- 1,128.96
Issue Date: 31 Jul 19 Rate: 2.88975% Yield to Maturity: 3.506% Maturity Date: 15 Jul 34							
PVTPL CMO JP MORGAN CHASE SEC TRUST SER 2015-FL7 CL D DUE 05-15-2028 BEO CUSIP: 46644PAG4							
128,833.03	98.5272880	225.26	126,935.69	126,256.37	679.32	0.00	679.32
Issue Date: 30 Jun 15 Rate: 5.48975% Yield to Maturity: 9.678% Maturity Date: 15 May 28							
PVTPL CMO MSCCG TR 2015-ALDR 3.57714% DUE 06-07-2035 BEO CUSIP: 55352NAC1							
320,000.00	102.1628690	953.90	326,921.18	325,749.95	1,171.23	0.00	1,171.23
Issue Date: 1 May 15 Rate: 3.577142% Yield to Maturity: 3.038% Maturity Date: 7 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							
Commercial mortgage-backed							
PVTPL CMO NATIXIS COML MTG SECS TR SER 2019-FAME CL B 3.6553% 144A 08-15-2024 CUSIP: 63873VAE3							
230,000.00	101.0457000	373.65	232,405.11	236,899.77	- 4,494.66	0.00	- 4,494.66
Issue Date: 1 Aug 19 Rate: 3.6553% Maturity Date: 15 Aug 34							
PVTPL CMO RETL SER 2019 -RVP CLS C FLTG RT03-15-2036 SEDOL: BJ6R977							
80,000.00	100.2501380	162.99	80,200.11	80,000.00	200.11	0.00	200.11
Issue Date: 29 Mar 19 Rate: 3.83975% Yield to Maturity: 3.669% Maturity Date: 15 Mar 36							
PVTPL CREDIT SUISSE MORTGAGE TRUST SER 2017-PFHP CL A FLTG RT 12-15-2020 CUSIP: 12595KAA9							
200,000.00	99.8748100	239.09	199,749.62	200,000.00	- 250.38	0.00	- 250.38
Issue Date: 19 Dec 17 Rate: 2.68975% Yield to Maturity: 3.696% Maturity Date: 15 Dec 30							
PVTPL NATIXIS COML MTG SR 2019-FAME CL A 3.0469% 08-15-2024 CUSIP: 63873VAA1							
110,000.00	101.4888000	148.96	111,637.68	113,299.56	- 1,661.88	0.00	- 1,661.88
Issue Date: 1 Aug 19 Rate: 3.0469% Maturity Date: 15 Aug 34							
WELLS FARGO COML FLTG RT 3.872% DUE 05-15-2048 CUSIP: 94989JBB1							
150,000.00	104.9853400	258.00	157,478.01	154,491.00	2,987.01	0.00	2,987.01
Issue Date: 1 May 15 Rate: 3.872% Yield to Maturity: 2.855% 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							
WELLS FARGO COML 3.467% DUE 04-30-2050 CUSIP: 94989EAG2							
100,000.00	103.5655200	288.92	103,565.52	102,994.70	570.82	0.00	570.82
Issue Date: 1 Mar 15 Rate: 3.46700000763% Yield to Maturity: 2.718% Maturity Date: 15 Apr 50							
WFRBS COML MTG TR FLTG RT 4.29% DUE 11-15-2047 CUSIP: 92939KAK4							
110,000.00	100.5200180	406.36	110,572.02	109,999.12	572.90	0.00	572.90
Issue Date: 1 Nov 14 Rate: 4.29% Yield to Maturity: 4.167% Maturity Date: 15 Nov 47							
Total USD		10,104.52	3,026,684.93	3,189,696.64	- 163,011.71	0.00	- 163,011.71
Total United States		10,104.52	3,026,684.93	3,189,696.64	- 163,011.71	0.00	- 163,011.71
Total Commercial Mortgage-Backed							
6,046,560.68		**10,104.52**	**3,026,684.93**	**3,189,696.64**	**- 163,011.71**	**0.00**	**- 163,011.71**
Asset backed securities							
Cayman Islands - USD							
ACIS CLO 2014-4 VAR RT 1.6449% DUE 05-01-2026 CUSIP: 00100VAC4							
168,751.68	99.9680120	951.93	168,697.70	169,173.56	- 475.86	0.00	- 475.86
Issue Date: 5 Jun 14 Rate: 3.32913% Yield to Maturity: 3.409% 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							
Asset backed securities							
PVTPL CERBERUS SER 19-2A CL 2A FLTG DUE 01-15-2032 CUSIP: 15673FAA8							
250,000.00	99.9924000	0.00	249,981.00	250,000.00	- 19.00	0.00	- 19.00
Issue Date: 12 Dec 19 Rate: 3.68407% Yield to Maturity: 3.759% Maturity Date: 15 Jan 32							
PVTPL COMMUNITY FUNDING CLO LTD SR SECD NT CL A 144A VAR RT DUE 11-01-2027 BEO CUSIP: 20369FAA7							
265,851.22	100.3148720	2,547.74	266,688.31	265,851.22	837.09	0.00	837.09
Issue Date: 15 Oct 15 Rate: 5.75% Yield to Maturity: 6.118% Maturity Date: 1 Nov 27							
PVTPL HALSEYPOINT CLO I LTD/HALSEYPOINT CLO SER 19-1A CLS A1A1 VAR RT 01-20-2033CUSIP: 406375AA3							
260,000.00	100.4930310	547.73	261,281.88	258,050.00	3,231.88	0.00	3,231.88
Issue Date: 20 Dec 19 Rate: 3.25697% Yield to Maturity: 3.215% Maturity Date: 20 Jan 33							
PVTPL NEWARK BSL CLO 2 LTD/NEWARK BSL CLO 2 NT CL A-1 .01% 07-25-2030 CUSIP: 65023PAC4							
250,000.00	99.6426400	1,515.66	249,106.60	249,950.00	- 843.40	0.00	- 843.40
Issue Date: 27 Jul 17 Rate: 3.20963% Yield to Maturity: 3.322% Maturity Date: 25 Jul 30							
PVTPL PPM CLO 3 LTD SER 19-3A CL A FLTG 07-17-2030 BEO CUSIP: 69355EAA3							
330,000.00	100.2090090	2,370.15	330,689.73	330,000.00	689.73	0.00	689.73
Issue Date: 6 Jun 19 Rate: 3.40213% Yield to Maturity: 3.304% Maturity Date: 17 Jul 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
Fixed Income							
Asset backed securities							
PVTPL ZAIS CLO 13 LTD FLTG RT SER 19-13A CL A1A 07-15-2032 BEO CUSIP: 98876NAA2							
250,000.00	99.6023800	3,246.91	249,005.95	247,812.50	1,193.45	0.00	1,193.45
Issue Date: 23 Aug 19 Rate: 3.56912% Yield to Maturity: 3.525% Maturity Date: 15 Jul 32							
Total USD		11,180.12	1,775,451.17	1,770,837.28	4,613.89	0.00	4,613.89
Total Cayman Islands		11,180.12	1,775,451.17	1,770,837.28	4,613.89	0.00	4,613.89
United States - USD							
AMERIQUEST MTG FLTG RT 2.31675% DUE 04-25-2034 CUSIP: 03072SPX7							
7,272.36	99.9769000	3.01	7,270.68	6,215.60	1,055.08	0.00	1,055.08
Issue Date: 5 Apr 04 Rate: 2.482% Yield to Maturity: 2.179% Maturity Date: 25 Apr 34							
APPLEBEES FDG LLC 4.194% DUE 06-07-2049 SEDOL: BJYMZH6							
150,000.00	101.3760000	454.35	152,064.00	150,000.00	2,064.00	0.00	2,064.00
Issue Date: 5 Jun 19 Rate: 4.194% Yield to Maturity: 3.861% Maturity Date: 7 Jun 49							
BEAR STEARNS AST FLTG RT 2.48175% DUE 08-25-2034 CUSIP: 073879CU0							
252,737.09	100.4728790	111.50	253,932.23	249,261.96	4,670.27	0.00	4,670.27
Issue Date: 30 Jul 04 Rate: 2.647% Yield to Maturity: 2.266% 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							
CENTEX HOME EQTY FLTG RT 5.175355% DUE 09-25-2034 CUSIP: 152314LE8							
122,949.51	101.0774590	599.38	124,274.24	124,178.97	95.27	0.00	95.27
Issue Date: 1 Sep 04 Rate: 5.85% Yield to Maturity: 4.098% Maturity Date: 25 Sep 34							
CITIGROUP MTG LN FLTG RT 1.87675% DUE 06-25-2037 CUSIP: 17313CAC3							
237,124.41	99.8334500	80.70	236,729.48	235,642.39	1,087.09	0.00	1,087.09
Issue Date: 25 Jun 07 Rate: 2.042% Yield to Maturity: 2.123% Maturity Date: 25 Jun 37							
COUNTRYWIDE AST-BACKED CERTIFICATES SER 2007-13 RATE 02-25-2036 REG SEDOL: BD6CZW7							
134,974.68	96.9949330	48.59	130,918.60	121,814.68	9,103.92	0.00	9,103.92
Issue Date: 30 Oct 07 Rate: 2.592% Yield to Maturity: 3.239% Maturity Date: 25 Oct 47							
CWABS INC 2004-6 ASSET BKD CTF CL 1-A-1 FLTG RATE 12-25-2034 REG CUSIP: 126673AW2							
101,675.46	99.7429570	39.52	101,414.11	92,111.61	9,302.50	0.00	9,302.50
Issue Date: 30 Jun 04 Rate: 2.332% Yield to Maturity: 2.099% Maturity Date: 25 Dec 34							
FORD CR FLOORPLAN MASTER OWNER TR SER 18-4 CL A 4.06% 11-15-2030 REG SEDOL: BHWCD92							
170,000.00	108.9082880	306.76	185,144.09	169,898.09	15,246.00	0.00	15,246.00
Issue Date: 21 Dec 18 Rate: 4.06% Yield to Maturity: 2.936% Maturity Date: 15 Nov 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

Fixed Income

Asset backed securities

HERTZ CORP 3.56% DUE 10-25-2021 CUSIP: 428040CV9

250,000.00	100.5850520	148.33	251,462.63	249,039.05	2,423.58	0.00	2,423.58

Issue Date: 20 Sep 17 Rate: 3.56% Yield to Maturity: 2.841% Maturity Date: 25 Oct 21

MORGAN STANLEY CAP I INC 2006-NC2 MTG FLTG A-2D 02-25-2036 REG SEDOL: B8DK6K4

230,099.34	98.6055110	0.00	226,890.63	228,229.78	- 1,339.15	0.00	- 1,339.15

Issue Date: 30 Mar 06 Rate: 2.082% Yield to Maturity: 2.574% Maturity Date: 25 Feb 36

NOMURA AST ACCEP FLTG RT 5.957% DUE 03-25-2047 CUSIP: 65538PAD0

49,202.54	103.9343700	244.25	51,138.35	48,710.35	2,428.00	0.00	2,428.00

Issue Date: 1 Apr 07 Rate: 5.957% Yield to Maturity: 4.358% 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

72,578.95	67.3015940	25.79	48,846.79	72,658.89	- 23,812.10	0.00	- 23,812.10

Issue Date: 29 Dec 06 Rate: 2.132% Maturity Date: 25 Dec 36

PVTPL FLATIRON CLO 17 LTD / FLATIRON CLO 17 LLC VAR CL A VAR RT DUE 05-15-2030 CUSIP: 33882GAA6

250,000.00	99.9895600	1,031.35	249,973.90	250,000.00	- 26.10	0.00	- 26.10

Issue Date: 10 May 17 Rate: 3.15988% Yield to Maturity: 3.209% Maturity Date: 15 May 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
Fixed Income							
Asset backed securities							
PVTPL KKR CLO 11 LTD SER 11 CLS AR VAR RT 01-15-2031 CUSIP: 48250MAK3							
250,000.00	99.4308600	1,722.98	248,577.15	249,500.00	- 922.85	0.00	- 922.85
Issue Date: 1 Dec 17 Rate: 3.18088% Yield to Maturity: 3.273% Maturity Date: 15 Jan 31							
PVTPL MASTR AST BACKED SER 07-NCW CL A-1FLTG RT 5-25-37 CUSIP: 576456AA5							
169,614.87	93.4675130	12.78	158,534.80	156,426.27	2,108.53	0.00	2,108.53
Issue Date: 14 Aug 07 Rate: 2.092% Yield to Maturity: 5.996% Maturity Date: 25 May 37							
PVTPL NAVIENT PRIVATE ED REFI LN TR SR 2019-C CL A-2 02-15-2068 CUSIP: 63940YAB2							
200,000.00	100.5050300	278.22	201,010.06	199,902.12	1,107.94	0.00	1,107.94
Issue Date: 16 May 19 Rate: 3.13% Yield to Maturity: 3.044% Maturity Date: 15 Feb 68							
PVTPL NAVIENT STUDENT LN TR 2017-1A CL A-3 FLTG RT 07-25-2066 CUSIP: 63940NAC4							
140,000.00	100.0682710	68.65	140,095.58	142,127.34	- 2,031.76	0.00	- 2,031.76
Issue Date: 16 Feb 17 Rate: 2.942% Yield to Maturity: 2.917% Maturity Date: 26 Jul 66							
PVTPL SASCO MTG LN TR SASCO MTG LN TRSER 04-GEL3 CL A FLGT DUE 08-25-2034 REG CUSIP: 80382UAR4							
129,256.34	99.7100030	59.29	128,881.50	129,094.79	- 213.29	0.00	- 213.29
Issue Date: 1 Sep 04 Rate: 2.752% Yield to Maturity: 2.346% 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 SOFI PROFESSIONAL LN PROGRAM SER 2018-B CL A-2FX 3.34% 08-26-2047 SEDOL: BYVRTW2							
100,000.00	101.6607000	55.67	101,660.70	101,250.00	410.70	0.00	410.70
Issue Date: 16 Mar 18 Rate: 3.34% Yield to Maturity: 2.867% Maturity Date: 25 Aug 47							
PVTPL SOFI PROFESSIONAL LN PROGRAM SER-18-D CL-A2FX 3.6% 02-25-2048 BEO SEDOL: BGRDVG6							
100,000.00	102.7719200	60.00	102,771.92	102,160.16	611.76	0.00	611.76
Issue Date: 21 Sep 18 Rate: 3.6% Yield to Maturity: 2.909% Maturity Date: 25 Feb 48							
PVTPL SOUND POINT CLO XX LTD (US) SER 18-2A CLS A FLTG RT 07-26-2031 CUSIP: 83611JAA3							
290,000.00	99.1129690	1,616.61	287,427.61	286,868.00	559.61	0.00	559.61
Issue Date: 28 Jun 18 Rate: 3.03563% Yield to Maturity: 3.246% Maturity Date: 26 Jul 31							
PVTPL STRUCTURED AST SECS CORP MTG LN TR2006-ARS1 CL A1 VAR RT DUE 02-25-2036BEOCUSIP: 86358LAA8							
271,918.87	4.2846020	75.99	11,650.64	142,377.28	- 130,726.64	0.00	- 130,726.64
Issue Date: 25 Jun 06 Rate: 2.012% Yield to Maturity: 7.402% Maturity Date: 25 Feb 36							
PVTPL TRALEE CLO VI LTD/TRALEE CLO VI SER 19-6A CL AS FLTG 10-25-2032 CUSIP: 89289EAC8							
250,000.00	99.7051720	2,258.34	249,262.93	250,000.00	- 737.07	0.00	- 737.07
Issue Date: 25 Sep 19 Rate: 3.31838% Yield to Maturity: 3.806% Maturity Date: 25 Oct 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 VANTAGE DATA CTRS ISSUER LLC/VANTAGE D 2019-1 SECD 07-15-2044 CUSIP: 92212KAA4							
189,366.68	100.7808030	268.31	190,845.26	189,366.68	1,478.58	0.00	1,478.58
Issue Date: 6 Aug 19 Rate: 3.188% Maturity Date: 15 Jul 44							
PVTPL YORK CLO LTD SER 15-1A CL A-R FLTG 01-22-2031 CUSIP: 98625TAJ4							
250,000.00	99.7791920	1,530.07	249,447.98	248,950.00	497.98	0.00	497.98
Issue Date: 12 Dec 17 Rate: 3.10325% Yield to Maturity: 3.159% Maturity Date: 22 Jan 31							
SLM STUDENT LN TR SLM STUDENT LOAN 03-15-2033 REG SEDOL: BYYXBV0							
84,927.60	96.9346240	99.79	82,324.25	84,556.04	- 2,231.79	0.00	- 2,231.79
Issue Date: 16 Apr 03 Rate: 2.64363% Yield to Maturity: 4.399% Maturity Date: 15 Mar 33							
Total USD		11,200.23	4,172,550.11	4,280,340.05	- 107,789.94	0.00	- 107,789.94
Total United States		11,200.23	4,172,550.11	4,280,340.05	- 107,789.94	0.00	- 107,789.94
Total Asset Backed Securities							
6,228,301.60		**22,380.35**	**5,948,001.28**	**6,051,177.33**	**- 103,176.05**	**0.00**	**- 103,176.05**

Asset Detail - Base Currency

Description/Asset 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							
United States - USD							
CMO BEAR STEARNS ALT-A TR FLTG RT SER 2004-6 CL M-1 DUE 07-25-2034 SEDOL: BZ0C624							
287,337.71	98.9881800	145.54	284,430.37	257,167.25	27,263.12	0.00	27,263.12
Issue Date: 30 Jun 04 Rate: 2.617% Yield to Maturity: 2.777% 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	106.3226710	241.68	255,174.41	253,875.00	1,299.41	0.00	1,299.41
Issue Date: 28 Jul 16 Rate: 6.042% Yield to Maturity: 2.985% Maturity Date: 25 Jan 29							
CMO CSMC 2018-J1 TR CL A-2 FLTGE 02-01-2048 CUSIP: 12653TAB7							
592,819.97	101.9994000	1,786.69	604,672.81	576,950.96	27,721.85	0.00	27,721.85
Issue Date: 1 Jun 18 Rate: 3.5% Yield to Maturity: 3.752% Maturity Date: 25 Feb 48							
CMO FED HOME LN MTG CORP FLTG RT DUE 04-25-2024 SEDOL: BVYJF04							
42,803.73	100.2849750	24.56	42,925.71	42,803.73	121.98	0.00	121.98
Issue Date: 9 Apr 14 Rate: 3.442% Yield to Maturity: 2.638% 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	110.2830910	428.28	385,990.82	356,125.00	29,865.82	0.00	29,865.82
Issue Date: 21 Jan 16 Rate: 7.342% Yield to Maturity: 4.016% 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							
58,088.26	100.4154880	45.43	58,329.61	58,088.26	241.35	0.00	241.35
Issue Date: 21 Jan 16 Rate: 4.692% Yield to Maturity: 2.78% Maturity Date: 25 Jul 28							
CMO FEDERAL HOME LN MTG CORP SER 16-DNA2 CL M3 FLTG 10-25-2028 CUSIP: 3137G0JU4							
765,118.37	107.6880800	648.55	823,941.28	771,507.00	52,434.28	0.00	52,434.28
Issue Date: 10 May 16 Rate: 6.442% Yield to Maturity: 4.09% Maturity Date: 25 Oct 28							
CMO HARBORVIEW MTG LN TR 2006-13 MTG PASSTHRU CTF CL A DUE 11-19-2046 REG SEDOL: B1L4B48							
42,199.65	84.9631930	29.62	35,854.17	41,939.20	- 6,085.03	0.00	- 6,085.03
Issue Date: 13 Dec 06 Rate: 1.94388% Yield to Maturity: 6.041% 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							
5,875.03	102.2668800	20.81	6,008.21	5,052.53	955.68	0.00	955.68
Issue Date: 1 Jun 04 Rate: 4.15369% Yield to Maturity: 3.034% 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							
12,364.83	98.9908470	29.09	12,240.05	12,157.91	82.14	0.00	82.14
Issue Date: 1 Apr 06 Rate: 4.117433% Yield to Maturity: 3.125% 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							
37,409.82	69.7775340	3.78	26,103.65	30,837.66	- 4,734.01	0.00	- 4,734.01
Issue Date: 25 Aug 05 Rate: 2.142% Yield to Maturity: 10.542% Maturity Date: 25 May 35							
CMO MORGAN STANLEY MTG LN TR 2004-2AR DUE 09-25-2034 REG SEDOL: B67YKW8							
11,914.33	102.7701100	43.87	12,244.37	10,648.43	1,595.94	0.00	1,595.94
Issue Date: 1 Aug 04 Rate: 4.077014% Yield to Maturity: 3.277% Maturity Date: 25 Sep 34							
CMO STRUCTURED ASSET SECS CORP 2004-2 CL4-A1 DUE 03-25-2034 REG CUSIP: 86359BLE9							
38,112.16	101.4166080	130.46	38,652.06	33,562.50	5,089.56	0.00	5,089.56
Issue Date: 1 Feb 04 Rate: 3.956901% Yield to Maturity: 3.698% 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							
5,083.34	99.7080700	2.03	5,068.50	4,603.60	464.90	0.00	464.90
Issue Date: 25 Apr 02 Rate: 2.392% Yield to Maturity: 2.32% 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							
194,106.89	100.5001010	622.87	195,077.62	188,768.94	6,308.68	0.00	6,308.68
Issue Date: 1 Apr 04 Rate: 3.726445% Yield to Maturity: 2.811% 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							
63,428.62	97.1614230	5.60	61,628.15	63,668.91	- 2,040.76	0.00	- 2,040.76
Issue Date: 21 Dec 05 Rate: 2.082% Yield to Maturity: 2.861% Maturity Date: 25 Dec 45							
FLAGSTAR MTG TR 2018-2 MTG SER 2018-2 CLS A4 VAR 04-25-2048 CUSIP: 33851HAD5							
74,976.58	101.9844060	225.97	76,464.42	73,898.80	2,565.62	0.00	2,565.62
Issue Date: 1 Apr 18 Rate: 3.5% Yield to Maturity: 2.859% Maturity Date: 25 Apr 48							
NEW RESDNTL MTG LN 3.5% DUE 09-25-2059 CUSIP: 64828GAD2							
235,375.76	102.2523010	709.40	240,677.13	240,781.47	- 104.34	0.00	- 104.34
Issue Date: 1 Nov 19 Rate: 3.5% Maturity Date: 25 Sep 59							
PVTPL CMO LA HIPOTECARIA PANAMANIAN MTG 2007-1 TR CTF 144A VAR RT 12-23-36 BEO CUSIP: 50346AAA3							
96,839.97	97.4999990	254.20	94,418.97	96,830.27	- 2,411.30	0.00	- 2,411.30
Issue Date: 22 Mar 07 Rate: 4.5% Maturity Date: 23 Dec 36							
PVTPL CMO NEW RESIDENTIAL MTG LN TR 2016-4A CL B-1A FLTG RT 11-25-2056 CUSIP: 64829LAQ1							
229,797.97	106.7811810	172.35	245,380.98	237,697.27	7,683.71	0.00	7,683.71
Issue Date: 1 Nov 16 Rate: 4.5% Maturity Date: 25 Nov 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
Fixed Income							
Non-government backed c.m.o.s							
PVTPL CMO NEW RESIDENTIAL SER 19-NQM4 CLS A1 VAR RT 09-25-2059 CUSIP: 64828EAA3							
238,610.60	99.5562690	512.01	237,551.81	238,610.58	- 1,058.77	0.00	- 1,058.77
Issue Date: 1 Sep 19 Rate: 2.49188% Yield to Maturity: 2.581% Maturity Date: 25 Sep 59							
PVTPL EVERBANK MTG LN TR SER 2018-1 CL A-22 VAR DUE 02-25-2048 CUSIP: 29978CAX8							
206,607.86	101.1843980	120.52	209,054.92	204,025.26	5,029.66	0.00	5,029.66
Issue Date: 1 Feb 18 Rate: 3.5% Yield to Maturity: 3.082% Maturity Date: 25 Feb 48							
PVTPL J P MORGAN MTG TR SER 18-5 CL A1 VAR 10-25-2048 CUSIP: 46649KAA3							
174,108.73	102.0156480	101.56	177,618.15	170,708.17	6,909.98	0.00	6,909.98
Issue Date: 1 May 18 Rate: 3.5% Yield to Maturity: 2.835% Maturity Date: 25 Oct 48							
Total USD		6,304.87	4,129,508.17	3,970,308.70	159,199.47	0.00	159,199.47
Total United States		6,304.87	4,129,508.17	3,970,308.70	159,199.47	0.00	159,199.47
Total Non-Government Backed C.M.O.s							
4,002,980.18		**6,304.87**	**4,129,508.17**	**3,970,308.70**	**159,199.47**	**0.00**	**159,199.47**

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							
Index linked government bonds							
United States - USD							
TSY INFL IX N/B 1% TIPS 02-15-2048 SEDOL: BFZBGW6							
240,000.00	115.4679630	906.52	277,123.11	278,069.66	- 946.55	0.00	- 946.55
Issue Date: 15 Feb 18 Rate: 1.04351% Yield to Maturity: 2.425% Maturity Date: 15 Feb 48							
UNITED STATES OF AMER TREAS BONDS 0.75 DEB TIPS 02-15-2042 SEDOL: B622LB3							
310,000.00	118.2816580	950.15	366,673.14	330,913.67	35,759.47	0.00	35,759.47
Issue Date: 15 Feb 12 Rate: 0.8541075% Yield to Maturity: 2.367% Maturity Date: 15 Feb 42							
UNITED STATES TREAS BDS TSY INFL IX N/B 02-15-2046 SEDOL: BYXFH64							
160,000.00	119.4325310	623.56	191,092.05	175,414.65	15,677.40	0.00	15,677.40
Issue Date: 15 Feb 16 Rate: 1.08602% Yield to Maturity: 2.403% Maturity Date: 15 Feb 46							
UNITED STATES TREAS BDS 1.375 02-15-2044 REG SEDOL: BK0HZL6							
240,000.00	130.2095040	1,345.05	312,502.81	271,713.75	40,789.06	0.00	40,789.06
Issue Date: 15 Feb 14 Rate: 1.51817875% Yield to Maturity: 2.373% Maturity Date: 15 Feb 44							
UNITED STATES TREAS BONDS 1.0% 02-15-2049 SEDOL: BDVLC40							
800,000.00	113.6347400	3,021.74	909,077.92	810,221.94	98,855.98	0.00	98,855.98
Issue Date: 15 Feb 19 Rate: 1.02262% Yield to Maturity: 2.436% Maturity Date: 15 Feb 49							
Total USD		6,847.02	2,056,469.03	1,866,333.67	190,135.36	0.00	190,135.36

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							
Index linked government bonds							
Total United States		6,847.02	2,056,469.03	1,866,333.67	190,135.36	0.00	190,135.36
Total Index Linked Government Bonds							
1,750,000.00		**6,847.02**	**2,056,469.03**	**1,866,333.67**	**190,135.36**	**0.00**	**190,135.36**
Funds - other fixed income							
United States - USD							
MFO VANGUARD TARGET RETIREMENT INCOME TRUST I CUSIP: 92202V633							
1,277,747.68	56.9200000	0.00	72,729,397.95	63,392,304.31	9,337,093.64	0.00	9,337,093.64
Total USD		0.00	72,729,397.95	63,392,304.31	9,337,093.64	0.00	9,337,093.64
Total United States		0.00	72,729,397.95	63,392,304.31	9,337,093.64	0.00	9,337,093.64
Total Funds - Other Fixed Income							
1,277,747.68		**0.00**	**72,729,397.95**	**63,392,304.31**	**9,337,093.64**	**0.00**	**9,337,093.64**

Asset Detail - Base Currency

Description/Asset 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							
Germany - EUR							
FUT MAR 20 EURO BUXL BND CUSIP: 999599GH0							
- 1.00	198.3800000	0.00	- 222,681.57	- 225,261.07	5,455.35	- 2,875.85	2,579.50
Maturity Date: 6 Mar 20							
FUT MAR 20 EURX EUR-BUND CUSIP: 999599GH0							
- 26.00	170.4900000	0.00	- 4,975,751.19	- 4,957,880.39	48,110.36	- 65,981.16	- 17,870.80
Maturity Date: 6 Mar 20							
Total EUR		0.00	- 5,198,432.76	- 5,183,141.46	53,565.71	- 68,857.01	- 15,291.30
Total Germany		0.00	- 5,198,432.76	- 5,183,141.46	53,565.71	- 68,857.01	- 15,291.30
United States - USD							
FUT MAR 20 CBT UL T-BONDS CUSIP: 999599GH0							
46.00	181.6560000	0.00	8,356,187.50	8,631,525.60	- 275,338.10	0.00	- 275,338.10
Maturity Date: 20 Mar 20							
FUT MAR 20 CBT 5Y T-NOTE CUSIP: 999599GH0							
- 15.00	118.6090000	0.00	- 1,779,140.63	- 1,786,549.97	7,409.34	0.00	7,409.34
Maturity Date: 31 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							
Fixed income derivatives - futures							
FUT MAR 20 U.S. T-BONDS CUSIP: 999599GH0							
18.00	155.9060000	0.00	2,806,312.50	2,826,870.89	- 20,558.39	0.00	- 20,558.39
Maturity Date: 20 Mar 20							
FUT MAR 20 US 2YR T-NOTE CUSIP: 999599GH0							
8.00	107.7500000	0.00	1,724,000.00	1,726,329.09	- 2,329.09	0.00	- 2,329.09
Maturity Date: 31 Mar 20							
FUT MAR 20 10 YR T-NOTES CUSIP: 999599GH0							
66.00	128.4220000	0.00	8,475,843.75	8,530,631.78	- 54,788.03	0.00	- 54,788.03
Maturity Date: 20 Mar 20							
Total USD		0.00	19,583,203.12	19,928,807.39	- 345,604.27	0.00	- 345,604.27
Total United States		0.00	19,583,203.12	19,928,807.39	- 345,604.27	0.00	- 345,604.27
Total Fixed Income Derivatives - Futures							
96.00		**0.00**	**14,384,770.36**	**14,745,665.93**	**- 292,038.56**	**- 68,857.01**	**- 360,895.57**

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
Fixed Income							
Fixed income derivatives - futures							
Total Fixed Income							
5,822,943,450.81		**743,370.63**	**253,744,655.69**	**240,388,798.80**	**13,715,204.43**	**- 359,347.54**	**13,355,856.89**
Other Assets							
Swaps							
Brazil - BRL							
OIS CHASUS33 04/01/2027 BRL P 1DBZDIO / R 7.044% 0WP296593-0WR296 SEDOL: 9JXCT5U 0WP296593							
800,000.00	0.0429080	0.00	8,533.25	0.00	8,533.25	0.00	8,533.25
OIS SBNYUS33 04/01/2027 BRL P 1DBZDIO / R 7.024% 0WP296510-0WR296 SEDOL: 9JXENKU 0WP296510-0WR296							
900,000.00	0.0413390	0.00	9,248.77	0.00	9,248.77	0.00	9,248.77
OIS SBNYUS33 04/01/2027 BRL P 1DBZDIO / R 7.024% 0WP296635-0WR296 SEDOL: 9JXDEXU 0WP296635-0WR296							
1,100,000.00	0.0413390	0.00	11,304.05	583.17	10,760.44	- 39.56	10,720.88
OIS SBNYUS33 04/01/2027 BRL P 1DBZDIO / R 7.024% 0WP296759-0WR296 SEDOL: 9JXENYU 0WP296759-0WR296							
1,093,000.00	0.0413390	0.00	11,232.11	669.25	10,609.47	- 46.61	10,562.86
Total BRL		0.00	40,318.18	1,252.42	39,151.93	- 86.17	39,065.76

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
Other Assets							
Swaps							
Total Brazil		0.00	40,318.18	1,252.42	39,151.93	- 86.17	39,065.76
Total Swaps							
3,893,000.00		**0.00**	**40,318.18**	**1,252.42**	**39,151.93**	**- 86.17**	**39,065.76**
Miscellaneous							
United States - USD							
&&&TYCO PARTICIPANT LOAN FUND CUSIP: 000675900							
30,270,766.16	1.0000000	0.00	30,270,766.16	30,270,766.16	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	0.0010000	0.00	2.00	199,852.00	- 199,850.00	0.00	- 199,850.00
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	30,270,768.16	30,604,424.16	- 333,656.00	0.00	- 333,656.00

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							
Total United States		0.00	30,270,768.16	30,604,424.16	- 333,656.00	0.00	- 333,656.00
Total Miscellaneous							
30,630,766.16		**0.00**	**30,270,768.16**	**30,604,424.16**	**- 333,656.00**	**0.00**	**- 333,656.00**
Cash collateral held elsewhere							
Luxembourg - EUR							
OTC CCPC RECEIVABLE FROM BARCLAYSCAPITAL SECURITIES LTD SEDOL: 9JXKE1U WESTERN							
500.00	1.0000000	0.00	561.25	556.58	0.00	4.67	4.67
Total EUR		0.00	561.25	556.58	0.00	4.67	4.67
Total Luxembourg		0.00	561.25	556.58	0.00	4.67	4.67
United States - USD							
CCP DUE FROM BARCLAYS SEDOL: 9AYQMCU							
189,400.00	1.0000000	0.00	189,400.00	189,400.00	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

Asset Detail - Base Currency

Description/Asset 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							
OTC DER CASH COLL REC FROM SOCIETE GENERALE SEDOL: 9B3XGBU							
30,000.00	1.0000000	0.00	30,000.00	30,000.00	0.00	0.00	0.00
OTC DERIVATIVE CASH COLL RECEIVABLE FROMRBS GREENWICH SEDOL: 9A32HMU							
140,000.00	1.0000000	0.00	140,000.00	140,000.00	0.00	0.00	0.00
Total USD		0.00	361,400.00	361,400.00	0.00	0.00	0.00
Total United States		0.00	361,400.00	361,400.00	0.00	0.00	0.00
Total Cash Collateral Held Elsewhere							
361,900.00		**0.00**	**361,961.25**	**361,956.58**	**0.00**	**4.67**	**4.67**
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	- 33.78	0.00	23.44	- 21.22	- 2.22	- 23.44
Total EUR		- 33.78	0.00	23.44	- 21.22	- 2.22	- 23.44

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
Other Assets							
Exchange cleared swaps - other assets							
Total European Union		- 33.78	0.00	23.44	- 21.22	- 2.22	- 23.44
Mexico - MXN							
CME_IRS BARCUS31 18/07/2029 MXN P 28DTIIE / R 7.45% 0WS031724-0WZ031 SEDOL: 9JXLTRU 0WS031724							
15,390,000.00	0.0477530	2,361.17	38,917.45	6,465.04	32,205.84	246.57	32,452.41
CME_IRS BARCUS31 20/07/2029 MXN P 28DTIIE / R 7.44% 0WS031849-0WZ031 SEDOL: 9JXNB7U 0WS031849							
16,050,000.00	0.0470310	2,107.82	39,972.52	8,074.49	31,605.22	292.81	31,898.03
Total MXN		4,468.99	78,889.97	14,539.53	63,811.06	539.38	64,350.44
Total Mexico		4,468.99	78,889.97	14,539.53	63,811.06	539.38	64,350.44
United States - USD							
CME_IRS BARCUS31 06/30/2026 USD P 1.55% / R 3MLIBOR 0WS032300-0WZ032 SEDOL: 9JYPXCU 0WS032300							
2,666,000.00	0.0146190	144.01	38,973.77	8,421.99	30,551.78	0.00	30,551.78
CME_IRS BARCUS31 08/23/2049 USD P 1.656% / R 3MLIBOR 0WS032169-0WZ032 SEDOL: 9JY5MCU 0WS032169							
150,000.00	0.1034380	294.38	15,515.73	0.00	15,515.73	0.00	15,515.73

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
Other Assets							
Exchange cleared swaps - other assets							
CME_OIS BARCUS31 09/15/2021 USD P 1.35% / R 1DFFUND 0WS032268-0WZ032 SEDOL: 9JZ9XZU 0WS032268							
2,528,000.00	0.0018950	0.00	4,789.42	0.00	4,789.42	0.00	4,789.42
CME_OIS BARCUS31 11/15/2026 USD P 1.55% / R 1DFFUND 0WS033688-0WZ033 SEDOL: 9K1HQDU 0WS033688							
2,867,000.00	0.0006650	0.00	1,906.27	3,712.80	- 1,806.53	0.00	- 1,806.53
ICE_CDX BARCUS31 12/20/2024 BUY CDX.NA.HY.33 0WS032706-0WZ032 SEDOL: 9JYW75U 0WZ032708							
1,089,000.00	- 0.0963620	- 1,815.00	- 104,938.56	- 70,596.90	- 34,341.66	0.00	- 34,341.66
ICE_CDX BARCUS31 12/20/2024 BUY CDX.NA.IG.33 0WS032441-0WZ032 SEDOL: 9JYSNBU 0WZ032443							
1,056,000.00	- 0.0259320	- 352.00	- 27,384.57	- 21,173.40	- 6,211.17	0.00	- 6,211.17
Total USD		- 1,728.61	- 71,137.94	- 79,635.51	8,497.57	0.00	8,497.57
Total United States		- 1,728.61	- 71,137.94	- 79,635.51	8,497.57	0.00	8,497.57
Total Exchange Cleared Swaps - Other Assets							
41,815,500.00		**2,706.60**	**7,752.03**	**- 65,072.54**	**72,287.41**	**537.16**	**72,824.57**

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
Other Assets							
Exchange cleared swaps - other assets							
Total Other Assets							
76,701,166.16		**2,706.60**	**30,680,799.62**	**30,902,560.62**	**- 222,216.66**	**455.66**	**- 221,761.00**
Derivative Offsets							
Fixed income futures							
Germany - EUR							
FUT MAR 20 EURO BUXL BND	CUSIP: 999599GH0						
1.00	198.3800000	0.00	222,681.57	225,261.07	- 5,455.35	2,875.85	- 2,579.50
FUT MAR 20 EURX EUR-BUND	CUSIP: 999599GH0						
26.00	170.4900000	0.00	4,975,751.19	4,957,880.39	- 48,110.36	65,981.16	17,870.80
Total EUR		0.00	5,198,432.76	5,183,141.46	- 53,565.71	68,857.01	15,291.30
Total Germany		0.00	5,198,432.76	5,183,141.46	- 53,565.71	68,857.01	15,291.30
United States - USD							
FUT MAR 20 CBT UL T-BONDS	CUSIP: 999599GH0						
- 46.00	181.6560000	0.00	- 8,356,187.50	- 8,631,525.60	275,338.10	0.00	275,338.10

Asset Detail - Base Currency

Description/Asset 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							
FUT MAR 20 CBT 5Y T-NOTE CUSIP: 999599GH0							
15.00	118.6090000	0.00	1,779,140.63	1,786,549.97	- 7,409.34	0.00	- 7,409.34
FUT MAR 20 U.S. T-BONDS CUSIP: 999599GH0							
- 18.00	155.9060000	0.00	- 2,806,312.50	- 2,826,870.89	20,558.39	0.00	20,558.39
FUT MAR 20 US 2YR T-NOTE CUSIP: 999599GH0							
- 8.00	107.7500000	0.00	- 1,724,000.00	- 1,726,329.09	2,329.09	0.00	2,329.09
FUT MAR 20 10 YR T-NOTES CUSIP: 999599GH0							
- 66.00	128.4220000	0.00	- 8,475,843.75	- 8,530,631.78	54,788.03	0.00	54,788.03
Total USD		0.00	- 19,583,203.12	- 19,928,807.39	345,604.27	0.00	345,604.27
Total United States		0.00	- 19,583,203.12	- 19,928,807.39	345,604.27	0.00	345,604.27
Total Fixed Income Futures							
-96.00		**0.00**	**- 14,384,770.36**	**- 14,745,665.93**	**292,038.56**	**68,857.01**	**360,895.57**

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
Derivative Offsets							
Fixed income futures							
Total Derivative Offsets							
-96.00		**0.00**	**- 14,384,770.36**	**- 14,745,665.93**	**292,038.56**	**68,857.01**	**360,895.57**
Liabilities							
Expense accruals							
United States - USD							
INVESTMENT MANAGEMENT EXPENSE ACCRUAL SEDOL: 3879785							
0.00	0.0000000	- 347,290.68	0.00	0.00	0.00	0.00	0.00
Total USD		- 347,290.68	0.00	0.00	0.00	0.00	0.00
Total United States		- 347,290.68	0.00	0.00	0.00	0.00	0.00
Total Expense Accruals							
0.00		**- 347,290.68**	**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							
Brazil - BRL							
OIS CHASUS33 04/01/2027 BRL P 1DBZDIO / R 7.044% 0WP296593-0WR296 SEDOL: 9JXCT5L 0WR296591							
- 800,000.00	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00
OIS SBNYUS33 04/01/2027 BRL P 1DBZDIO / R 7.024% 0WP296510-0WR296 SEDOL: 9JXENKL 0WP296510-0WR296							
- 900,000.00	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00
OIS SBNYUS33 04/01/2027 BRL P 1DBZDIO / R 7.024% 0WP296635-0WR296 SEDOL: 9JXDEXL 0WP296635-0WR296							
- 1,100,000.00	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00
OIS SBNYUS33 04/01/2027 BRL P 1DBZDIO / R 7.024% 0WP296759-0WR296 SEDOL: 9JXENYL 0WP296759-0WR296							
- 1,093,000.00	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00
Total BRL		0.00	0.00	0.00	0.00	0.00	0.00
Total Brazil		0.00	0.00	0.00	0.00	0.00	0.00
Total Swap Liabilities							
-3,893,000.00		**0.00**	**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							
Obligation to return cash collateral hld							
United States - USD							
FX VARIATION MARGIN PAYABLE TO UBSWUS33 06912-0305 ARROW SEDOL: 9G71D6L							
- 70,000.00	1.0000000	0.00	- 70,000.00	- 70,000.00	0.00	0.00	0.00
Total USD		0.00	- 70,000.00	- 70,000.00	0.00	0.00	0.00
Total United States		0.00	- 70,000.00	- 70,000.00	0.00	0.00	0.00
Total Obligation to Return Cash Collateral Hld							
-70,000.00		**0.00**	**- 70,000.00**	**- 70,000.00**	**0.00**	**0.00**	**0.00**
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	0.2316610	- 116.58	- 5,070.76	0.00	- 5,070.76	0.00	- 5,070.76
Total EUR		- 116.58	- 5,070.76	0.00	- 5,070.76	0.00	- 5,070.76
Total European Union		- 116.58	- 5,070.76	0.00	- 5,070.76	0.00	- 5,070.76

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
Liabilities							
Exchange cleared swap liabilities							
Mexico - MXN							
CME_IRS BARCUS31 18/07/2029 MXN P 28DTIIE / R 7.45% 0WS031724-0WZ031 SEDOL: 9JXLTRL 0WZ031726							
- 15,390,000.00	0.0000000	- 2,449.91	- 0.01	- 103.85	104.38	- 0.54	103.84
CME_IRS BARCUS31 20/07/2029 MXN P 28DTIIE / R 7.44% 0WS031849-0WZ031 SEDOL: 9JXNB7L 0WZ031841							
- 16,050,000.00	0.0000000	- 2,184.17	- 0.01	0.00	- 0.01	0.00	- 0.01
Total MXN		- 4,634.08	- 0.02	- 103.85	104.37	- 0.54	103.83
Total Mexico		- 4,634.08	- 0.02	- 103.85	104.37	- 0.54	103.83
United States - USD							
CME_IRS BARCUS31 06/30/2026 USD P 1.55% / R 3MLIBOR 0WS032300-0WZ032 SEDOL: 9JYPXCL 0WZ032302							
- 2,666,000.00	0.0000000	- 114.79	- 0.03	0.00	- 0.03	0.00	- 0.03
CME_IRS BARCUS31 08/23/2049 USD P 1.656% / R 3MLIBOR 0WS032169-0WZ032 SEDOL: 9JY5MCL 0WZ032161							
- 150,000.00	0.0000000	- 883.20	0.00	- 559.72	559.72	0.00	559.72
CME_OIS BARCUS31 09/15/2021 USD P 1.35% / R 1DFFUND 0WS032268-0WZ032 SEDOL: 9JZ9XZL 0WZ032260							
- 2,528,000.00	0.0000000	0.00	- 0.03	- 480.80	480.77	0.00	480.77

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
Liabilities							
Exchange cleared swap liabilities							
CME_OIS BARCUS31 11/15/2026 USD P 1.55% / R 1DFFUND 0WS033688-0WZ033 SEDOL: 9K1HQDL 0WZ033680							
- 2,867,000.00	0.0000000	0.00	- 0.03	0.00	- 0.03	0.00	- 0.03
Total USD		- 997.99	- 0.09	- 1,040.52	1,040.43	0.00	1,040.43
Total United States		- 997.99	- 0.09	- 1,040.52	1,040.43	0.00	1,040.43
Total Exchange Cleared Swap Liabilities							
-39,670,500.00		**- 5,748.65**	**- 5,070.87**	**- 1,144.37**	**- 3,925.96**	**- 0.54**	**- 3,926.50**
Total Liabilities							
-43,633,500.00		**- 353,039.33**	**- 75,070.87**	**- 71,144.37**	**- 3,925.96**	**- 0.54**	**- 3,926.50**
All Other							
Recoverable taxes							
AUD - Australian dollar							
	1.4225762	320.54	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							
CAD - Canadian dollar	1.2967500	799.89	0.00	0.00	0.00	0.00	0.00
CHF - Swiss franc	0.9683500	117,996.12	0.00	0.00	0.00	0.00	0.00
DKK - Danish krone	6.6570000	44,628.27	0.00	0.00	0.00	0.00	0.00
EUR - Euro	0.8908685	155,938.00	0.00	0.00	0.00	0.00	0.00
GBP - British pound sterling	0.7548594	199.98	0.00	0.00	0.00	0.00	0.00
SEK - Swedish krona	9.3610500	7,992.31	0.00	0.00	0.00	0.00	0.00
USD - United States dollar	1.0000000	30,834.58	0.00	0.00	0.00	0.00	0.00
Total recoverable taxes - all currencies		358,709.69	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							
Total recoverable taxes - all countries		358,709.69	0.00	0.00	0.00	0.00	0.00
Total Recoverable taxes							
0.00		**358,709.69**	**0.00**	**0.00**	**0.00**	**0.00**	**0.00**
Total All Other							
0.00		**358,709.69**	**0.00**	**0.00**	**0.00**	**0.00**	**0.00**
Cash and Cash Equivalents							
Short term bills and notes							
United States - USD							
FEDERAL HOME LN BKS TRANCHE FLTG DUE 10-07-2020 SEDOL: BJVHHH8							
230,000.00	99.9668430	1,001.39	229,923.74	230,000.00	- 76.26	0.00	- 76.26
FEDERAL HOME LN MTG CORP FLTG DUE 09-10-2020 REG SEDOL: BKSY3Q0							
130,000.00	99.9719690	125.38	129,963.56	130,000.00	- 36.44	0.00	- 36.44
Total USD		1,126.77	359,887.30	360,000.00	- 112.70	0.00	- 112.70

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
Cash and Cash Equivalents							
Short term bills and notes							
Total United States		1,126.77	359,887.30	360,000.00	- 112.70	0.00	- 112.70
Total Short Term Bills and Notes							
360,000.00		**1,126.77**	**359,887.30**	**360,000.00**	**- 112.70**	**0.00**	**- 112.70**
Cash							
ARS - Argentine peso	59.8729000	0.00	15,464.01	15,476.18	0.00	- 12.17	- 12.17
AUD - Australian dollar	1.4225762	0.00	4,422.90	4,403.46	0.00	19.44	19.44
BRL - Brazilian real	4.0227000	0.00	76,962.73	74,707.25	0.00	2,255.48	2,255.48
CAD - Canadian dollar	1.2967500	0.00	3,286.42	3,264.71	0.00	21.71	21.71
CHF - Swiss franc	0.9683500	0.00	1,016.16	1,002.24	0.00	13.92	13.92

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
Cash and Cash Equivalents							
Cash							
CZK - Czech koruna	22.6405500	0.00	0.02	0.02	0.00	0.00	0.00
DKK - Danish krone	6.6570000	0.00	1,007.82	998.98	0.00	8.84	8.84
EUR - Euro	0.8908685	0.00	264,102.42	261,777.33	0.00	2,325.09	2,325.09
GBP - British pound sterling	0.7548594	0.00	1,956.48	1,937.71	0.00	18.77	18.77
HKD - Hong Kong dollar	7.7918000	0.00	1,000.02	1,000.85	0.00	- 0.83	- 0.83
HUF - Hungarian forint	294.6191500	0.00	1,002.79	1,021.98	0.00	- 19.19	- 19.19
IDR - Indonesian rupiah	13,882.5000000	0.00	17,814.97	17,497.15	0.00	317.82	317.82

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
Cash and Cash Equivalents							
Cash							
ILS - New Israeli shekel	3.4540000	0.00	1,881.92	1,864.92	0.00	17.00	17.00
JPY - Japanese yen	108.6750000	0.00	1,008.96	1,000.08	0.00	8.88	8.88
MXN - Mexican peso	18.8840000	0.00	214,068.50	211,179.66	0.00	2,888.84	2,888.84
MYR - Malaysian ringgit	4.0905000	0.00	1,896.80	1,877.52	0.00	19.28	19.28
NOK - Norwegian krone	8.7873000	0.00	942.22	917.79	0.00	24.43	24.43
NZD - New Zealand dollar	1.4822500	0.00	1,805.40	1,763.09	0.00	42.31	42.31
PHP - Philippine peso	50.6450000	0.00	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							
PLN - Polish zloty	3.7873000	0.00	2.03	2.00	0.00	0.03	0.03
RUB - Russian ruble	62.1112500	0.00	22,173.39	21,571.67	0.00	601.72	601.72
SEK - Swedish krona	9.3610500	0.00	1,010.19	1,002.45	0.00	7.74	7.74
SGD - Singapore dollar	1.3446500	0.00	1,007.62	999.82	0.00	7.80	7.80
THB - Thai baht	29.9537500	0.00	8,436.27	7,946.48	0.00	489.79	489.79
TRY - Turkish lira	5.9510000	0.00	983.46	1,021.52	0.00	- 38.06	- 38.06
TWD - New Taiwan dollar	29.9770000	0.00	6,903.20	6,783.16	0.00	120.04	120.04

Asset Detail - Base Currency

Description/Asset 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	13.9835000	0.00	1,029.91	1,012.78	0.00	17.13	17.13
Total cash - all currencies		0.00	651,186.61	642,030.80	0.00	9,155.81	9,155.81
Total cash - all countries		0.00	651,186.61	642,030.80	0.00	9,155.81	9,155.81
Total Cash							
651,186.61		**0.00**	**651,186.61**	**642,030.80**	**0.00**	**9,155.81**	**9,155.81**
Invested cash							
USD - United States dollar	1.0000000	2,277.75	2,686,160.15	2,686,160.15	0.00	0.00	0.00
Total invested cash - all currencies		2,277.75	2,686,160.15	2,686,160.15	0.00	0.00	0.00
Total invested cash - all countries		2,277.75	2,686,160.15	2,686,160.15	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							
2,686,160.15		**2,277.75**	**2,686,160.15**	**2,686,160.15**	**0.00**	**0.00**	**0.00**
Funds - short term investment							
United States - USD							
COLTV SHORT TERM INVT FD CUSIP: 195998AI0							
307,458.21	1.0000000	1,790.33	307,458.21	307,458.21	0.00	0.00	0.00
MFO VANGUARD FEDERAL MONEY MARKET FUND CUSIP: 922906300							
145,203,780.90	1.0000000	195,088.29	145,203,780.90	145,203,780.90	0.00	0.00	0.00
Total USD		196,878.62	145,511,239.11	145,511,239.11	0.00	0.00	0.00
Total United States		196,878.62	145,511,239.11	145,511,239.11	0.00	0.00	0.00
Total Funds - Short Term Investment							
145,511,239.11		**196,878.62**	**145,511,239.11**	**145,511,239.11**	**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	0.8908685	0.00	5,082.60	5,025.61	0.00	56.99	56.99
MXN - Mexican peso	18.8840000	0.00	- 84,572.21	- 82,876.45	0.00	- 1,695.76	- 1,695.76
USD - United States dollar	1.0000000	0.00	68,962.26	68,962.26	0.00	0.00	0.00
Total cash collateral due to/from ccp broker - all currencies		0.00	- 10,527.35	- 8,888.58	0.00	- 1,638.77	- 1,638.77
Total cash collateral due to/from ccp broker - all countries		0.00	- 10,527.35	- 8,888.58	0.00	- 1,638.77	- 1,638.77
Total Cash Collateral Due to/from CCP Broker							
-10,527.35		**0.00**	**- 10,527.35**	**- 8,888.58**	**0.00**	**- 1,638.77**	**- 1,638.77**
Total Cash and Cash Equivalents							
149,198,058.52		**200,283.14**	**149,197,945.82**	**149,190,541.48**	**- 112.70**	**7,517.04**	**7,404.34**

Total Market Value: $2,522,655,050

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): 2019 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
	1011778 B.C UNLTD LIAB CO TERM LOAN B4 DUE 11-14-2026 BEO	Corporate Debt Instruments - Other		120,119
	ABB FIN USA INC 4.375 DUE 05-08-2042	Corporate Debt Instruments - Other		12,001
	ABBOTT LABS 3.75% DUE 11-30-2026	Corporate Debt Instruments - Other		43,706
	ABBOTT LABS 4.75% DUE 11-30-2036	Corporate Debt Instruments - Other		37,624
	ABBOTT LABS 4.9% DUE 11-30-2046	Corporate Debt Instruments - Other		39,428
	ABBVIE INC 2.6% DUE 11-21-2024	Corporate Debt Instruments - Other		151,214
	ABBVIE INC 3.6% 05-14-2025	Corporate Debt Instruments - Other		52,824
	ACIS CLO 2014-4 VAR RT 1.6449% DUE 05-01-2026	Corporate Debt Instruments - Other		168,698
	ACTAVIS FDG SCS 3.45% DUE 03-15-2022	Corporate Debt Instruments - Other		61,378
	AERCAP IRELAND CAP 5% DUE 10-01-2021	Corporate Debt Instruments - Other		157,284
	AETNA INC NEW 2.8% DUE 06-15-2023	Corporate Debt Instruments - Other		10,163
	ALBERTSONS INC TERM LOAN DUE 11-17-2025	Corporate Debt Instruments - Other		30,095
	ALBERTSONS LLC TERM LOAN 08-06-2026	Corporate Debt Instruments - Other		58,228
	ALLERGAN FUNDING SCS 3.8% 03-15-2025	Corporate Debt Instruments - Other		42,036
	ALLIED UNIVERSAL HOLDCO LLC DELAYED DRAWTERM LOAN 07-10-2026 BEO	Corporate Debt Instruments - Other		3,622
	ALLIED UNIVERSAL HOLDCO LLC USD ALLIED 06-26-2026 BEO	Corporate Debt Instruments - Other		62,702
	ALTRIA GROUP INC 3.49% DUE 02-14-2022	Corporate Debt Instruments - Other		20,585
	ALTRIA GROUP INC 3.8% DUE 02-14-2024	Corporate Debt Instruments - Other		10,531
	ALTRIA GROUP INC 4.75% DUE 05-05-2021	Corporate Debt Instruments - Other		134,726
	ALTRIA GROUP INC 4.8% DUE 02-14-2029	Corporate Debt Instruments - Other		111,467
	ALTRIA GROUP INC 5.8% DUE 02-14-2039	Corporate Debt Instruments - Other		58,826
	ALTRIA GROUP INC 5.95% DUE 02-14-2049	Corporate Debt Instruments - Other		36,374
	ALTRIA GROUP INC 6.2% DUE 02-14-2059	Corporate Debt Instruments - Other		35,748
	ALTRIA GROUP INC FIXED 4.4% DUE 02-14-2026	Corporate Debt Instruments - Other		65,229
	AMAZON COM INC 3.15% DUE 08-22-2027 BEO	Corporate Debt Instruments - Other		63,587

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): 2019 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
	AMAZON COM INC 4.05% 08-22-2047	Corporate Debt Instruments - Other		47,074
	AMAZON COM INC 4.95% DUE 12-05-2044	Corporate Debt Instruments - Other		39,312
	AMAZON COM INC FIXED 3.875% DUE 08-22-2037	Corporate Debt Instruments - Other		34,098
	AMC ENTERTAINMENT HOLDINGS INC TERM LOAN SEN SEC 03-14-2026	Corporate Debt Instruments - Other		10,044
	AMERICAN AIRLINES INC TLB 12-14-2023	Corporate Debt Instruments - Other		19,854
	AMERICAN EXPRESS CREDIT 2.375% DUE 05-26-2020	Corporate Debt Instruments - Other		50,060
	AMERICAN INTERNATIONAL GROUP INC BNDS 3.75% DUE 07-10-2025 REG	Corporate Debt Instruments - Other		74,924
	AMERIQUEST MTG FLTG RT 2.31675% DUE 04-25-2034	Corporate Debt Instruments - Other		7,271
	AMERN AXLE & MFG 6.625 DUE 10-15-2022	Corporate Debt Instruments - Other		25,344
	AMERN EXPRESS CO 2.65 DUE 12-02-2022	Corporate Debt Instruments - Other		49,944
	AMGEN INC 2.125% 05-01-2020	Corporate Debt Instruments - Other		10,004
	ANHEUSER BUSCH 2.5% DUE 07-15-2022	Corporate Debt Instruments - Other		20,358
	ANHEUSER-BUSCH 3.3% DUE 02-01-2023	Corporate Debt Instruments - Other		167,840
	ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046	Corporate Debt Instruments - Other		189,780
	ANTERO RES FIN 5.375% DUE 11-01-2021	Corporate Debt Instruments - Other		19,044
	ANTHEM INC 3.35% DUE 12-01-2024	Corporate Debt Instruments - Other		20,877
	APACHE CORP 3.25 DUE 04-15-2022 REG	Corporate Debt Instruments - Other		46,873
	APACHE CORP 4.375% 10-15-2028	Corporate Debt Instruments - Other		20,920
	APACHE CORP 4.75% 04-15-2043	Corporate Debt Instruments - Other		9,662
	APACHE CORP 5.1% DUE 09-01-2040	Corporate Debt Instruments - Other		40,725
	APACHE CORP FIXED 4.25% DUE 01-15-2044	Corporate Debt Instruments - Other		64,560
	API GROUP DE, INC INITIAL TERM LOAN 10-01-2026	Corporate Debt Instruments - Other		40,283
	APPLE INC 2% 11-13-2020	Corporate Debt Instruments - Other		50,128
	APPLE INC 2.45% DUE 08-04-2026	Corporate Debt Instruments - Other		131,856
	APPLEBEES FDG LLC 4.194% DUE 06-07-2049	Corporate Debt Instruments - Other		152,064
	ARAMARK SERVICES INC FIRST LIEN TERM LOAN DUE 01-27-2027	Corporate Debt Instruments - Other		100,469
	ARCELORMITTAL 3.6% DUE 07-16-2024	Corporate Debt Instruments - Other		51,273
	ARCELORMITTAL 4.55% DUE 03-11-2026	Corporate Debt Instruments - Other		21,239

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): 2019 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
	ARCELORMITTAL 6.25 DUE 02-25-2022	Corporate Debt Instruments - Other		21,558
	ARCELORMITTAL SA LUXEMBOURG 6.125% DUE 06-01-2025	Corporate Debt Instruments - Other		57,449
	ARCELORMITTAL STEP CPN 7% DUE 10-15-2039	Corporate Debt Instruments - Other		12,189
	ASURION LLC (FKA ASURION CORPORATION) SEN SEC TL 11-03-2024	Corporate Debt Instruments - Other		79,757
	ASURION, LLC (FKA ASURION CORPORATION) TERM LOAN B4 SEN SEC 08-04-2022	Corporate Debt Instruments - Other		36,208
	AT&T INC 3% DUE 06-30-2022	Corporate Debt Instruments - Other		40,862
	AT&T INC 3.4% DUE 05-15-2025	Corporate Debt Instruments - Other		125,673
	AT&T INC 3.875% DUE 08-15-2021	Corporate Debt Instruments - Other		10,304
	AT&T INC 4.35% DUE 06-15-2045	Corporate Debt Instruments - Other		75,573
	AT&T INC 4.45% DUE 05-15-2021	Corporate Debt Instruments - Other		30,973
	AT&T INC 4.5% DUE 03-09-2048	Corporate Debt Instruments - Other		54,135
	AT&T INC 6.25% DUE 03-29-2041	Corporate Debt Instruments - Other		13,022
	ATHENAHEALTH. INC TLB DUE 02-11-2026 BEO	Corporate Debt Instruments - Other		89,960
	ATLANTIC AVIATION FBO, INC. TERM LOAN 11-28-2025	Corporate Debt Instruments - Other		10,005
	AVOLON TLB BORROWER 1 (US) LLC TERM B-3 LOAN 01-15-2025	Corporate Debt Instruments - Other		50,292
	B A T CAP CORP 4.54% 08-15-2047	Corporate Debt Instruments - Other		90,515
	B A T CAP CORP FIXED 3.557% DUE 08-15-2027	Corporate Debt Instruments - Other		142,944
	BANCO SANTANDER SA 3.848% 04-12-2023	Corporate Debt Instruments - Other		208,645
	BANK AMER CORP 3.3% DUE 01-11-2023	Corporate Debt Instruments - Other		31,016
	BANK AMER CORP 3.419% 12-20-2028	Corporate Debt Instruments - Other		138,619
	BANK AMER CORP 3.974% 02-07-2030	Corporate Debt Instruments - Other		87,829
	BANK AMER CORP 4% DUE 01-22-2025	Corporate Debt Instruments - Other		160,005
	BANK AMER CORP 4.33% 03-15-2050	Corporate Debt Instruments - Other		36,167
	BANK AMER CORP 4.45% DUE 03-03-2026	Corporate Debt Instruments - Other		21,966
	BANK AMER CORP 5% DUE 01-21-2044	Corporate Debt Instruments - Other		208,689
	BANK AMER CORP BDS 4 04-01-2024	Corporate Debt Instruments - Other		64,265
	BANK AMER CORP CORP BD 4.125 DUE 01-22-2024 REG	Corporate Debt Instruments - Other		53,747
	BANK AMER CORP FLTG RT 3.593% DUE 07-21-2028	Corporate Debt Instruments - Other		42,403

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): 2019 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 FLTG RT 6.25% DUE 09-29-2049	Corporate Debt Instruments - Other		22,225
	BANK MONTREAL QUE 3.803% 12-15-2032	Corporate Debt Instruments - Other		10,430
	BANK OF AMERICA CORP 3.004% 12-20-2023	Corporate Debt Instruments - Other		172,945
	BANK OF AMERICA CORP 3.55% 03-05-2024	Corporate Debt Instruments - Other		93,407
	BANK OF AMERICA CORP BNDS 4.2 DUE 08-26-2024	Corporate Debt Instruments - Other		150,334
	BARCLAYS PLC 4.972% 05-16-2029	Corporate Debt Instruments - Other		225,522
	BARCLAYS PLC FLTG RT 5.088% DUE 06-20-2030	Corporate Debt Instruments - Other		334,512
	BARRICK GOLD CORP 5.25% DUE 04-01-2042	Corporate Debt Instruments - Other		23,869
	BARRICK N AMER FIN 5.7% DUE 05-30-2041	Corporate Debt Instruments - Other		37,006
	BARRICK N AMER FIN 5.75% DUE 05-01-2043	Corporate Debt Instruments - Other		38,199
	BBCCRE TR 2015-GTP FLTG RT 4.5626% DUE 08-10-2033	Corporate Debt Instruments - Other		210,098
	BEAR STEARNS AST FLTG RT 2.48175% DUE 08-25-2034	Corporate Debt Instruments - Other		253,932
	BECTON DICKINSON & 3.363% DUE 06-06-2024	Corporate Debt Instruments - Other		104,154
	BECTON DICKINSON & 3.734% DUE 12-15-2024	Corporate Debt Instruments - Other		34,986
	BECTON DICKINSON & 4.685% DUE 12-15-2044	Corporate Debt Instruments - Other		18,725
	BERKSHIRE HATHAWAY FIN CORP 4.25% DUE 01-15-2049	Corporate Debt Instruments - Other		83,053
	BERRY GLOBAL GROUP INC FKA BERRY PLASTICS CORPORATION TERM W LOAN DUE 10-01-22	Corporate Debt Instruments - Other		50,139
	BLACKSTONE CQP HOLDCO LP TERM LOAN DUE 09-30-2024 BEO	Corporate Debt Instruments - Other		19,978
	BMW US CAP LLC 1.85% DUE 09-15-2021	Corporate Debt Instruments - Other		9,979
	BNP PARIBAS / BNP 5 DUE 01-15-2021	Corporate Debt Instruments - Other		123,807
	BOEING CO 2.7% DUE 02-01-2027	Corporate Debt Instruments - Other		20,278
	BOEING CO 2.8% DUE 03-01-2027	Corporate Debt Instruments - Other		91,459
	BOEING CO 3.25% DUE 02-01-2035	Corporate Debt Instruments - Other		81,877
	BOEING CO 3.75% DUE 02-01-2050	Corporate Debt Instruments - Other		21,270

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	BOEING CO SR NT 4.875 DUE 02-15-2020	Corporate Debt Instruments - Other		10,030
	BP CAP MKTS AMER INC 3.119% 05-04-2026	Corporate Debt Instruments - Other		31,350
	BP CAP MKTS AMER INC 3.216% 11-28-2023	Corporate Debt Instruments - Other		52,098
	BP CAP MKTS P L C 3.506% DUE 03-17-2025	Corporate Debt Instruments - Other		42,590
	BP CAP MKTS P L C 3.535% DUE 11-04-2024	Corporate Debt Instruments - Other		10,651
	BRIGHTSPRING HEALTH SERVICES TERM LOAN DUE 03-05-2026 BEO	Corporate Debt Instruments - Other		50,100
	BRIGHTVIEW LANDSCAPES, LLC TERM LOAN B DUE 08-08-2025 BEO	Corporate Debt Instruments - Other		19,823
	BRISTOL MYERS 3.4% DUE 07-26-2029	Corporate Debt Instruments - Other		42,809
	BRISTOL MYERS SQUIBB CO SR NT EXCH 144A 2.25% 08-15-2021	Corporate Debt Instruments - Other		40,250
	BRISTOL MYERS SQUIBB CO SR NT EXCH 144A 3.875% 08-15-2025	Corporate Debt Instruments - Other		97,292
	CAESARS ENTMNT OPER COMPANY INC (FKA HARRAH'S OPER COMPANY INC.) TERM LN	Corporate Debt Instruments - Other		50,105
	CAESARS RESORT COLLECTION, LLC TERM LOANSENIOR SECURED DUE 10-02-2024 BEO	Corporate Debt Instruments - Other		57,614
	CATHOLIC HEALTH INITIATI 4.35 DUE 11-01-2042	Corporate Debt Instruments - Other		10,271
	CCO HLDGS LLC / 5.125% DUE 02-15-	Corporate Debt Instruments - Other		40,450
	CENTENE CORP DEL 4.75% DUE 05-15-2022	Corporate Debt Instruments - Other		20,400
	CENTENE CORP DEL 6.125% DUE 02-15-2024	Corporate Debt Instruments - Other		51,875
	CENTEX HOME EQTY FLTG RT 5.175355% DUE 09-25-2034	Corporate Debt Instruments - Other		124,274
	CHANGE HEALTHCARE HOLDINGS INC TLB SENIOR SECD 1ST LIEN DUE 03-01-2024BEO	Corporate Debt Instruments - Other		104,085
	CHARTER 3.579% DUE 07-23-2020	Corporate Debt Instruments - Other		50,319
	CHARTER 4.908% DUE 07-23-2025	Corporate Debt Instruments - Other		187,200
	CHARTER 5.375% DUE 04-01-2038	Corporate Debt Instruments - Other		11,410
	CHARTER 6.834% DUE 10-23-2055	Corporate Debt Instruments - Other		13,096
	CHARTER COMMUNICATIONS OPER LLC / 5.05% 03-30-2029	Corporate Debt Instruments - Other		147,505

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	CHARTER COMMUNICATIONS OPERATING LLC (AKA CCO SAFARI LLC) TERM LOAN 04-30-2025	Corporate Debt Instruments - Other		197,751
	CHEVRON CORP NEW 2.954% DUE 05-16-2026	Corporate Debt Instruments - Other		41,811
	CHUBB INA HOLDINGS INC 2.3% 11-03-2020	Corporate Debt Instruments - Other		30,106
	CIGNA CORP NEW CORP 3.4% 09-17-2021	Corporate Debt Instruments - Other		30,710
	CIGNA CORP NEW CORP 3.75% 07-15-2023	Corporate Debt Instruments - Other		94,392
	CIGNA CORP NEW CORP 4.125% 11-15-2025	Corporate Debt Instruments - Other		32,557
	CIGNA CORP NEW CORP 4.375% 10-15-2028	Corporate Debt Instruments - Other		77,552
	CIMAREX ENERGY CO 3.9% 05-15-2027	Corporate Debt Instruments - Other		114,117
	CIMAREX ENERGY CO 4.375% 03-15-2029	Corporate Debt Instruments - Other		21,216
	CINTAS CORP NO 2 2.9% DUE 04-01-2022	Corporate Debt Instruments - Other		40,805
	CINTAS CORP NO 2 3.7% DUE 04-01-2027	Corporate Debt Instruments - Other		54,245
	CIT GROUP INC NEW FIXED 5.25% DUE 03-07-2025	Corporate Debt Instruments - Other		22,000
	CITIGROUP INC 3.5% DUE 05-15-2023	Corporate Debt Instruments - Other		83,267
	CITIGROUP INC 4.05% DUE 07-30-2022	Corporate Debt Instruments - Other		83,613
	CITIGROUP INC 4.3% DUE 11-20-2026	Corporate Debt Instruments - Other		32,669
	CITIGROUP INC 4.4% DUE 06-10-2025	Corporate Debt Instruments - Other		65,225
	CITIGROUP INC 4.45% DUE 09-29-2027	Corporate Debt Instruments - Other		110,178
	CITIGROUP INC 4.5% DUE 01-14-2022	Corporate Debt Instruments - Other		167,758
	CITIGROUP INC 4.65% DUE 07-30-2045	Corporate Debt Instruments - Other		225,507
	CITIGROUP INC 4.75% DUE 05-18-2046	Corporate Debt Instruments - Other		11,961
	CITIGROUP INC 5.3 DUE 05-06-2044	Corporate Debt Instruments - Other		39,550
	CITIGROUP INC 5.5% DUE 09-13-2025	Corporate Debt Instruments - Other		114,349
	CITIGROUP INC 8.125% DUE 07-15-2039	Corporate Debt Instruments - Other		26,711
	CITIGROUP INC DEP SHS REPSTG 5.95 12-29-2049	Corporate Debt Instruments - Other		63,528
	CITIGROUP INC NT VAR RATE 12-31-2049 REG	Corporate Debt Instruments - Other		185,513
	CITIGROUP INC VAR RT DUE 12-29-2049	Corporate Debt Instruments - Other		86,686
	CITIGROUP MTG LN FLTG RT 1.87675% DUE 06-25-2037	Corporate Debt Instruments - Other		236,729
	CMO BEAR STEARNS ALT-A TR FLTG RT SER 2004-6 CL M-1 DUE 07-25-2034	Corporate Debt Instruments - Other		284,430

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	CMO COMM 2012-LC4 MTG TR CTF CL AM VAR RT DUE 12-10-2044 REG	Corporate Debt Instruments - Other		103,837
	CMO COMM 2013-CCRE12 MTG TR MTG PASS THRU CTF CL B 4.762% DUE 10-10-2046 REG	Corporate Debt Instruments - Other		10,415
	CMO COMM 2014-CCRE20 MTG SER 2014-CR20 CL A-M 3.938 DUE 11-10-2047 REG	Corporate Debt Instruments - Other		115,483
	CMO CONNECTICUT AVENUE SEC SER 2016-C04 CL 1M-2 FLTG RT 01-25-2029	Corporate Debt Instruments - Other		255,174
	CMO CSMC 2018-J1 TR CL A-2 FLTGE 02-01-2048	Corporate Debt Instruments - Other		604,673
	CMO FED HOME LN MTG CORP FLTG RT DUE 04-25-2024	Corporate Debt Instruments - Other		42,926
	CMO FED HOME LN MTG CORP SER 2016-DNA1 CL M-3 FLTG RATE DUE 07-25-2028 REG	Corporate Debt Instruments - Other		385,991
	CMO FEDERAL HOME LN MTG CORP SER 16-DNA1 CL M2 FNR 07-25-2028	Corporate Debt Instruments - Other		58,330
	CMO FEDERAL HOME LN MTG CORP SER 16-DNA2 CL M3 FLTG 10-25-2028	Corporate Debt Instruments - Other		823,941
	CMO FNMA SER 2019 M6 CL A2 3.45% FIXED DUE 01-25-2029 REG	Corporate Debt Instruments - Other		85,855
	CMO GS MTG SECS TR 2013-GCJ16 COML MTG PASSTHRU CTF CL B 5.161 DUE 11-01-2046	Corporate Debt Instruments - Other		32,682
	CMO HARBORVIEW MTG LN TR 2006-13 MTG PASSTHRU CTF CL A DUE 11-19-2046 REG	Corporate Debt Instruments - Other		35,854
	CMO J P MORGAN CHASE COML MTG SECS TR 2012-C CTF CL D VAR RT 05-15-2045 REG	Corporate Debt Instruments - Other		101,207
	CMO J P MORGAN MTG TR 2004-A3 MTG PASSTHRU CTF CL S-F-3 DUE 06-25-2034 REG	Corporate Debt Instruments - Other		6,008
	CMO JPMBB COML MTG SECS TR 2013-C17 COMLMTG PASSTHRU CTF CL B DUE 01-15-2047 REG	Corporate Debt Instruments - Other		21,691
	CMO MASTR ADJ RATE MTG TR 2006 2 CL 3 A 1 VAR RATE DUE 01-25-2036 REG	Corporate Debt Instruments - Other		12,240
	CMO MASTR REPERFORMING LN TR 2005-2 1A1F144A DUE 05-05-2035 REG	Corporate Debt Instruments - Other		26,104

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	CMO MORGAN STANLEY MTG LN TR 2004-2AR DUE 09-25-2034 REG	Corporate Debt Instruments - Other		12,244
	CMO STRUCTURED ASSET SECS CORP 2004-2 CL4-A1 DUE 03-25-2034 REG	Corporate Debt Instruments - Other		38,652
	CMO STRUCTURED AST SECS CORP 2002-9 MTG PASSTHRU CTF CL A-2 ADJ RATE/10-25-27	Corporate Debt Instruments - Other		5,069
	CMO WAMU MTG PASS-THROUGH CTFS 2005-AR17CL A-1A2 DUE 12-25-2045 REG	Corporate Debt Instruments - Other		61,628
	CMO WAMU MTG PASS-THROUGH CTFS SER 2004-AR2 CL A FLT RT DUE 04-25-2044 REG	Corporate Debt Instruments - Other		195,078
	CMO WELLS FARGO COMMERCIAL MTG TST SR 2013-LC12 CL B VAR RT 07-15-2046	Corporate Debt Instruments - Other		20,687
	COMCAST CORP 3.7% 04-15-2024	Corporate Debt Instruments - Other		42,664
	COMCAST CORP 4.7% 10-15-2048	Corporate Debt Instruments - Other		24,695
	COMCAST CORP NEW 3.15% DUE 03-01-2026	Corporate Debt Instruments - Other		20,968
	COMCAST CORP NEW 3.95% 10-15-2025	Corporate Debt Instruments - Other		130,970
	COMCAST CORP NEW 4.15% DUE 10-15-2028	Corporate Debt Instruments - Other		214,005
	COMCAST CORP NEW 4.2% DUE 08-15-2034	Corporate Debt Instruments - Other		57,064
	COMCAST CORP NEW 4.25% DUE 10-15-2030	Corporate Debt Instruments - Other		57,193
	COMCAST CORP NEW 5.65% DUE 06-15-2035	Corporate Debt Instruments - Other		13,161
	COMM 2013-CCRE12 4.3% DUE 10-10-2046	Corporate Debt Instruments - Other		10,588
	COMM 2013-CCRE12 MTG TR MTG PASS THRU CTF CL C VAR RATE DUE 10-10-2046	Corporate Debt Instruments - Other		10,078
	CONCHO RES INC 3.75% DUE 10-01-2027	Corporate Debt Instruments - Other		10,518
	CONCHO RES INC 4.375% DUE 01-15-	Corporate Debt Instruments - Other		31,013
	CONCHO RESOURCES INC 4.3% 06-18-2028	Corporate Debt Instruments - Other		54,520
	CONSTELLATION 4.75% DUE 11-15-2024	Corporate Debt Instruments - Other		55,430
	CONTL RES INC 4.375% DUE 01-15-2028	Corporate Debt Instruments - Other		53,169
	CONTL RES INC 4.5 DUE 04-15-2023	Corporate Debt Instruments - Other		31,345
	CONTL RES INC 4.9% DUE 06-01-2044	Corporate Debt Instruments - Other		10,618

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	CONTL RES INC FIXED 3.8% DUE 06-01-2024	Corporate Debt Instruments - Other		20,686
	COOPERATIEVE 4.375% DUE 08-04-2025	Corporate Debt Instruments - Other		347,274
	COUNTRYWIDE AST-BACKED CERTIFICATES SER 2007-13 RATE 02-25-2036 REG	Corporate Debt Instruments - Other		130,919
	CSC HOLDINGS, LLC TERM LOAN B SENIOR SECURED 04-15-2027	Corporate Debt Instruments - Other		20,067
	CVS HEALTH CORP 2.75% DUE 12-01-2022	Corporate Debt Instruments - Other		101,624
	CVS HEALTH CORP 3.7% DUE 03-09-2023	Corporate Debt Instruments - Other		62,540
	CVS HEALTH CORP 3.875% DUE 07-20-2025	Corporate Debt Instruments - Other		46,865
	CVS HEALTH CORP 4.1% DUE 03-25-2025	Corporate Debt Instruments - Other		64,420
	CVS HEALTH CORP 4.3% DUE 03-25-2028	Corporate Debt Instruments - Other		415,128
	CVS HEALTH CORP 5.125% DUE 07-20-2045	Corporate Debt Instruments - Other		47,453
	CVS HEALTH CORP 6.943% DUE 01-10-2030	Corporate Debt Instruments - Other		75,270
	CWABS INC 2004-6 ASSET BKD CTF CL 1-A-1 FLTG RATE 12-25-2034 REG	Corporate Debt Instruments - Other		101,414
	DELL INTERNATIONAL L.L.C TERM LOAN SENIODUE 09-19-2025 BEO	Corporate Debt Instruments - Other		80,490
	DELTA AIR LINES 6.821% DUE 02-10-2024	Corporate Debt Instruments - Other		35,786
	DEVON ENERGY CORP 5.6 DUE 07-15-2041	Corporate Debt Instruments - Other		85,128
	DEVON ENERGY CORP 5.85% DUE 12-15-2025	Corporate Debt Instruments - Other		94,869
	DEVON ENERGY CORP FIXED 5% DUE 06-15-2045	Corporate Debt Instruments - Other		34,820
	DIAGEO CAP PLC GTD NT 4.828 DUE 07-15-2020	Corporate Debt Instruments - Other		162,424
	DIAGEO INVT CORP 2.875% DUE 05-11-2022	Corporate Debt Instruments - Other		81,617
	DIAMOND 1 FIN CORP 4.42% DUE 06-15-2021	Corporate Debt Instruments - Other		195,531
	DIAMOND SPORTS GROUP LLC TERM LOAN SEN SEC 08-24-2026	Corporate Debt Instruments - Other		9,954
	DIGICERT HOLDINGS, INC. USD DIGICERT TERM LOAN DUE 10-16-2026 BEO	Corporate Debt Instruments - Other		100,225

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	DISH DBS CORP 5.875% 11-15-2024	Corporate Debt Instruments - Other		97,078
	DISNEY WALT CO SR NT 6.2% 12-15-2034	Corporate Debt Instruments - Other		14,045
	DISNEY WALT CO SR NT 6.65% 11-15-2037	Corporate Debt Instruments - Other		14,865
	EATON CORP OHIO 4.15 DUE 11-02-2042 REG	Corporate Debt Instruments - Other		78,331
	ECOPETROL S A 5.875% DUE 05-28-2045	Corporate Debt Instruments - Other		271,113
	EL PASO NAT GAS CO 8.375% DUE 06-15-2032	Corporate Debt Instruments - Other		153,760
	ENERGY TRANSFER 4.95% DUE 06-15-2028	Corporate Debt Instruments - Other		10,958
	ENERGY TRANSFER 6.25% DUE 04-15-2049	Corporate Debt Instruments - Other		24,136
	ENTERPRISE PRODS 4.15% DUE 10-16-2028	Corporate Debt Instruments - Other		99,625
	ENTERPRISE PRODS 4.2% DUE 01-31-2050	Corporate Debt Instruments - Other		21,469
	ENTERPRISE PRODS 5.7% DUE 02-15-2042	Corporate Debt Instruments - Other		25,808
	ENTERPRISE PRODS 7.55% DUE 04-15-2038	Corporate Debt Instruments - Other		14,508
	ENTERPRISE PRODUCTS OPER L P 3.125% DUE 07-31-2029	Corporate Debt Instruments - Other		10,290
	EOG RES INC 4.15% DUE 01-15-2026	Corporate Debt Instruments - Other		43,970
	EXELON CORP 5.625% DUE 06-15-2035	Corporate Debt Instruments - Other		123,857
	EXXON MOBIL CORP 3.043% DUE 03-01-2026	Corporate Debt Instruments - Other		157,373
	FIRST EAGLE HOLDINGS, INC. TERM LOAN SENIOR SECURED 12-02-2024	Corporate Debt Instruments - Other		179,465
	FIRSTENERGY CORP 3.9% 07-15-2027	Corporate Debt Instruments - Other		128,361
	FIRSTENERGY CORP 4.25 DUE 03-15-	Corporate Debt Instruments - Other		137,061
	FIRSTENERGY CORP 7.375% DUE 11-15-2031	Corporate Debt Instruments - Other		522,478
	FLAGSTAR MTG TR 2018-2 MTG SER 2018-2 CLS A4 VAR 04-25-2048	Corporate Debt Instruments - Other		76,464
	FOCUS FINANCIAL PARTNERS, LLC TERM LOAN DUE 07-03-2024 BEO	Corporate Debt Instruments - Other		40,116
	FORD CR FLOORPLAN MASTER OWNER TR SER 18-4 CL A 4.06% 11-15-2030 REG	Corporate Debt Instruments - Other		185,144

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	FORD MTR CR CO LLC 3.2% DUE 01-15-2021	Corporate Debt Instruments - Other		201,119
	FOUR SEASONS HOLDINGS INC TERM LOAN DUE 06-27-2020 BEO	Corporate Debt Instruments - Other		227,951
	FREEPORT-MCMORAN 5.45% DUE 03-15-2043	Corporate Debt Instruments - Other		80,730
	FREEPORT-MCMORAN COPPER & GOLD INC 3.55%DUE 03-01-2022	Corporate Debt Instruments - Other		40,500
	GARDA WORLD SECURITY CORPORATION TERM LOAN B DUE 10-23-2026	Corporate Debt Instruments - Other		30,169
	GEN ELEC CAP CORP 4.625 DUE 01-07-2021 REG	Corporate Debt Instruments - Other		102,273
	GEN ELEC CAP CORP 5.3% DUE 02-11-2021	Corporate Debt Instruments - Other		123,808
	GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00818 6.875 DUE 01-10-2039	Corporate Debt Instruments - Other		136,327
	GEN MOTORS FINL CO 4.3750 09-25-2021	Corporate Debt Instruments - Other		41,447
	GEN MTRS FINL CO 4.25 DUE 05-15-2023	Corporate Debt Instruments - Other		21,065
	GENERAL ELEC CAP CORP 3.15% DUE 09-07-2022	Corporate Debt Instruments - Other		20,423
	GENERAL ELEC CAP CORP MEDIUM TERM NTS BOOK ENTRY MTN 4.375% DUE 09-16-2020	Corporate Debt Instruments - Other		253,875
	GENERAL MOTORS FINANCIAL 3.45% DUE 04-10-2022 BEO	Corporate Debt Instruments - Other		10,227
	GENERAL MTRS CO 5.15% DUE 04-01-2038	Corporate Debt Instruments - Other		30,690
	GENERAL MTRS CO 6.25% DUE 10-02-2043	Corporate Debt Instruments - Other		22,471
	GENESEE & WYOMING INC TERM LOAN 11-06-2026	Corporate Debt Instruments - Other		80,686
	GFL ENVIRONMENTAL INC TERM LOAN B 05-09-2025	Corporate Debt Instruments - Other		9,982
	GILEAD SCIENCES 2.55% DUE 09-01-2020	Corporate Debt Instruments - Other		10,043
	GILEAD SCIENCES 3.65% DUE 03-01-2026	Corporate Debt Instruments - Other		21,540
	GILEAD SCIENCES 4.75% DUE 03-01-2046	Corporate Debt Instruments - Other		60,127
	GLENCORE FDG LLC 3.875% DUE 10-27-2027	Corporate Debt Instruments - Other		20,656
	GLENCORE FDG LLC 4% DUE 03-27-2027	Corporate Debt Instruments - Other		135,122

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	GOLDEN NUGGET, INC INCREMENTAL TERM LOAN B 10-04-2023	Corporate Debt Instruments - Other		50,125
	GOLDMAN SACHS 3.5% DUE 11-16-2026	Corporate Debt Instruments - Other		63,147
	GOLDMAN SACHS 4% DUE 03-03-2024	Corporate Debt Instruments - Other		95,907
	GOLDMAN SACHS 4.25% DUE 10-21-2025	Corporate Debt Instruments - Other		97,761
	GOLDMAN SACHS 4.75% DUE 10-21-2045	Corporate Debt Instruments - Other		85,457
	GOLDMAN SACHS 5.15% DUE 05-22-2045	Corporate Debt Instruments - Other		135,216
	GOLDMAN SACHS 5.25% DUE 07-27-2021	Corporate Debt Instruments - Other		41,977
	GOLDMAN SACHS 6 DUE 06-15-2020	Corporate Debt Instruments - Other		122,118
	GOLDMAN SACHS 6.25% DUE 02-01-2041	Corporate Debt Instruments - Other		377,557
	GOLDMAN SACHS GROUP INC 4.223% 05-01-2029	Corporate Debt Instruments - Other		44,103
	GOLDMAN SACHS GROUP INC MEDIUM TERM NTS BOOK ENTRY NT 5.375% DUE 03-15-2020	Corporate Debt Instruments - Other		50,339
	GRIFOLS WORLDWIDE OPERATIONS LIMITED DOLLAR TRANCHE B TERM LOAN 11-15-2027	Corporate Debt Instruments - Other		60,469
	HALLIBURTON CO 4.85% DUE 11-15-2035	Corporate Debt Instruments - Other		22,629
	HALLIBURTON CO 5% DUE 11-15-2045	Corporate Debt Instruments - Other		11,431
	HARRIS CORP DEL 5.054% DUE 04-27-2045	Corporate Debt Instruments - Other		37,013
	HC GROUP HOLDINGS II INC TERM LOAN SEN SEC 05-22-2026	Corporate Debt Instruments - Other		39,800
	HCA INC 4.75% 05-01-2023	Corporate Debt Instruments - Other		107,131
	HCA INC 5% DUE 03-15-2024	Corporate Debt Instruments - Other		32,795
	HCA INC 5.25% DUE 06-15-2026	Corporate Debt Instruments - Other		11,203
	HCA INC 5.375% DUE 02-01-2025	Corporate Debt Instruments - Other		22,117
	HCA INC 5.5% DUE 06-15-2047	Corporate Debt Instruments - Other		11,495
	HCA INC 7.5 DUE 02-15-2022	Corporate Debt Instruments - Other		22,100
	HERTZ CORP 3.56% DUE 10-25-2021	Corporate Debt Instruments - Other		251,463
	HILTON WORLDWIDE FINANCE LLC TERM LOAN 06-22-2026 BEO	Corporate Debt Instruments - Other		201,250
	HILTON WORLDWIDE FIXED 4.875% DUE 04-01-2027	Corporate Debt Instruments - Other		63,750
	HSBC HLDGS PLC 3.9% DUE 05-25-2026	Corporate Debt Instruments - Other		469,358
	HSBC HLDGS PLC 4.583% 06-19-2029	Corporate Debt Instruments - Other		223,648

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	HUMANA INC 3.15 DUE 12-01-2022	Corporate Debt Instruments - Other		41,052
	HUMANA INC 4.625 DUE 12-01-2042	Corporate Debt Instruments - Other		22,515
	HUMANA INC 4.95% DUE 10-01-2044	Corporate Debt Instruments - Other		23,627
	HUMANA INC FIXED 3.95% DUE 03-15-2027	Corporate Debt Instruments - Other		21,526
	I/O CMO WFRBS COML MTG TR 2012-C7 PASSTHRU CTF CL X-A 144A 06-15-2045 BEO	Corporate Debt Instruments - Other		4,257
	I/O CMO WFRBS COML MTG TR 2013-C12 PASSTHRU CTF CL X-A 144A 3-15-48 BEO	Corporate Debt Instruments - Other		29,554
	I/O CMO WFRBS COML MTG TR 2013-C13 CL X-A 144A VAR RT 05-17-2045 BEO	Corporate Debt Instruments - Other		32,506
	I/O WFRBS COML MTG TR FLTG RT 1.36% DUE 08-15-2047	Corporate Debt Instruments - Other		40,110
	ILFC E-CAPITAL TR II BD 144A DUE 12-21-2065/12-21-2005 BEO	Corporate Debt Instruments - Other		80,938
	INTEL CORP 3.7% DUE 07-29-2025	Corporate Debt Instruments - Other		32,452
	INTEL CORP 3.734% 12-08-2047 BEO	Corporate Debt Instruments - Other		23,120
	INTELSAT JACKSON HOLDINGS SA TERM LOAN 11-27-2023 BEO	Corporate Debt Instruments - Other		30,027
	INTRAWEST RESORTS HOLDINGS, INC. TERM LOAN B1 07-31-2024	Corporate Debt Instruments - Other		49,866
	JAGUAR HLDG CO I LLC 08-18-2022	Corporate Debt Instruments - Other		60,070
	JANE STREET GROUP LLC USD TERM LOAN B (USD) 08-25-2022	Corporate Debt Instruments - Other		119,298
	JOHNSON & JOHNSON 3.625% DUE 03-03-2037	Corporate Debt Instruments - Other		55,233
	JPMORGAN CHASE & 2.55% DUE 03-01-2021	Corporate Debt Instruments - Other		20,155
	JPMORGAN CHASE & 4.023% DUE 12-05-2024	Corporate Debt Instruments - Other		138,641
	JPMORGAN CHASE & 4.203% DUE 07-23-2029	Corporate Debt Instruments - Other		66,977
	JPMORGAN CHASE & 4.35% DUE 08-15-2021	Corporate Debt Instruments - Other		124,622
	JPMORGAN CHASE & 4.95% DUE 06-01-2045	Corporate Debt Instruments - Other		178,200

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	JPMORGAN CHASE & CO 4.25% 10-01-2027	Corporate Debt Instruments - Other		22,144
	JPMORGAN CHASE & CO 4.452% 12-05-2028	Corporate Debt Instruments - Other		22,762
	KINDER MORGAN 3.95% DUE 09-01-2022	Corporate Debt Instruments - Other		62,537
	KINDER MORGAN INC 4.3% 03-01-2028	Corporate Debt Instruments - Other		10,904
	KRAFT HEINZ FOODS 3% DUE 06-01-2026	Corporate Debt Instruments - Other		20,006
	KRAFT HEINZ FOODS 3.95% DUE 07-15-2025	Corporate Debt Instruments - Other		21,178
	LAMB WESTON HLDGS 4.875% DUE 11-01-2026	Corporate Debt Instruments - Other		42,400
	LAS VEGAS SANDS 3.2% DUE 08-08-2024	Corporate Debt Instruments - Other		133,849
	LENNAR CORP 4.5% DUE 04-30-2024	Corporate Debt Instruments - Other		31,725
	LEVEL 3 FINANCING INC TERM LOAN B DUE 03-01-2027	Corporate Debt Instruments - Other		27,071
	LLOYDS BK PLC 6.5 DUE 09-14-2020	Corporate Debt Instruments - Other		102,751
	LLOYDS BKG GROUP 0% DUE 03-22-2028	Corporate Debt Instruments - Other		220,598
	LOCKHEED MARTIN 3.55% DUE 01-15-2026	Corporate Debt Instruments - Other		107,286
	LOCKHEED MARTIN 4.5% DUE 05-15-2036	Corporate Debt Instruments - Other		23,722
	LPL HOLDINGS INC TERM LOAN B1 SENIOR SECURED 11-11-2026	Corporate Debt Instruments - Other		7,251
	MCDONALDS CORP 3.7% DUE 01-30-2026	Corporate Debt Instruments - Other		75,533
	MCDONALDS CORP MEDIUM TERM NTS BOOK ENTRTRANCHE # TR 00122 3.5% DUE 03-01-2027	Corporate Debt Instruments - Other		10,684
	MCDONALD'S CORPORATION 3.8% 04-01-2028	Corporate Debt Instruments - Other		10,937
	METLIFE INC 6.4% DUE 12-15-2066	Corporate Debt Instruments - Other		171,500
	MGM GROWTH PPTYS LLC DUE 03-21-2025 BEO	Corporate Debt Instruments - Other		146,264
	MICROSOFT CORP 2.4% DUE 08-08-2026	Corporate Debt Instruments - Other		232,724
	MICROSOFT CORP 2.875% DUE 02-06-2024	Corporate Debt Instruments - Other		124,519
	MICROSOFT CORP 3.3% DUE 02-06-2027	Corporate Debt Instruments - Other		192,403
	MICROSOFT CORP 3.95% DUE 08-08-2056	Corporate Debt Instruments - Other		23,703
	MICROSOFT CORP FIXED 2.7% DUE 02-12-2025	Corporate Debt Instruments - Other		31,002
	MITSUBISHI UFJ FINL GROUP INC 2.998% 02-22-2022	Corporate Debt Instruments - Other		40,769

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	MOLSON COORS 3.5 DUE 05-01-2022	Corporate Debt Instruments - Other		10,281
	MORGAN STANLEY 3.737% DUE 04-24-2024	Corporate Debt Instruments - Other		104,490
	MORGAN STANLEY 3.772% DUE 01-24-2029	Corporate Debt Instruments - Other		10,765
	MORGAN STANLEY 4.431% 01-23-2030	Corporate Debt Instruments - Other		4,524
	MORGAN STANLEY 5.5% DUE 07-24-2020	Corporate Debt Instruments - Other		102,018
	MORGAN STANLEY BK 3.561% DUE 05-15-2046	Corporate Debt Instruments - Other		165,238
	MORGAN STANLEY CAP I INC 2006-NC2 MTG FLTG A-2D 02-25-2036 REG	Corporate Debt Instruments - Other		226,891
	MPH ACQUISITION HOLDINGS LLC. DUE 06-07-2023 BEO	Corporate Debt Instruments - Other		47,121
	MPLX LP 4.7% 04-15-2048	Corporate Debt Instruments - Other		81,515
	MPLX LP 4.8% 02-15-2029	Corporate Debt Instruments - Other		43,904
	MPLX LP 4.875% DUE 06-01-2025	Corporate Debt Instruments - Other		76,471
	MPLX LP 4.875% DUE 12-01-2024	Corporate Debt Instruments - Other		76,104
	MPLX LP 5.5% DUE 02-15-2049	Corporate Debt Instruments - Other		34,083
	MYRIAD INTL HLDGS 4.85% DUE 07-06-2027	Corporate Debt Instruments - Other		217,880
	NBCUNIVERSAL MEDIA LLC SR NT 4.375 4-1-2021	Corporate Debt Instruments - Other		51,568
	NEW RESDNTL MTG LN 3.5% DUE 09-25-2059	Corporate Debt Instruments - Other		240,677
	NEWELL BRANDS INC STEP CPN 3.85% DUE 04-01-2023	Corporate Debt Instruments - Other		28,059
	NEWELL BRANDS INC STEP CPN 4.2% DUE 04-01-2026	Corporate Debt Instruments - Other		20,855
	NEXSTAR BROADCASTING GROUP, INC. TERM LODUE 09-18-2026 BEO	Corporate Debt Instruments - Other		120,559
	NOBLE ENERGY INC 3.85% DUE 01-15-2028	Corporate Debt Instruments - Other		63,402
	NOBLE ENERGY INC 4.95% DUE 08-15-2047	Corporate Debt Instruments - Other		22,230
	NOMURA AST ACCEP FLTG RT 5.957% DUE 03-25-2047	Corporate Debt Instruments - Other		51,138
	NORTHROP GRUMMAN 2.93% DUE 01-15-2025	Corporate Debt Instruments - Other		41,248
	NORTHROP GRUMMAN 3.25% DUE 01-15-2028	Corporate Debt Instruments - Other		146,114
	OASIS PETE INC 6.875 DUE 03-15-2022	Corporate Debt Instruments - Other		9,625

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	OASIS PETE INC NEW SR NT 6.875 DUE 01-15-2023	Corporate Debt Instruments - Other		18,573
	OCCIDENTAL PETE 3% DUE 02-15-2027	Corporate Debt Instruments - Other		50,095
	OCCIDENTAL PETE 3.125% DUE 02-15-2022	Corporate Debt Instruments - Other		61,061
	OCCIDENTAL PETE 3.4% DUE 04-15-2026	Corporate Debt Instruments - Other		40,989
	OCCIDENTAL PETE 4.2% DUE 03-15-2048	Corporate Debt Instruments - Other		19,868
	OCCIDENTAL PETE 4.4% DUE 04-15-2046	Corporate Debt Instruments - Other		20,261
	OCCIDENTAL PETE 4.625% DUE 06-15-2045	Corporate Debt Instruments - Other		31,049
	OCCIDENTAL PETE 4.85% DUE 03-15-2021	Corporate Debt Instruments - Other		49,444
	OCCIDENTAL PETE CORP SR NT 5.55% 03-15-2026	Corporate Debt Instruments - Other		11,341
	OCCIDENTAL PETE CORP SR NT 6.45% 09-15-2036	Corporate Debt Instruments - Other		36,852
	OCCIDENTAL PETE CORP SR NT 6.6% 03-15-2046	Corporate Debt Instruments - Other		77,356
	OCCIDENTAL PETE CORP SR NT 6.95% 07-01-2024	Corporate Debt Instruments - Other		188,496
	OCCIDENTAL PETE FIXED 2.6% DUE 08-13-2021	Corporate Debt Instruments - Other		30,222
	OCCIDENTAL PETE FIXED 2.7% DUE 08-15-2022	Corporate Debt Instruments - Other		40,416
	OCCIDENTAL PETE FIXED 2.9% DUE 08-15-2024	Corporate Debt Instruments - Other		60,980
	OCCIDENTAL PETE FIXED 7.875% DUE 09-15-2031	Corporate Debt Instruments - Other		40,255
	PANTHER BF AGGREGATOR 2 LP TERM LOAN 04-30-2026 BEO	Corporate Debt Instruments - Other		59,963
	PETROBRAS GLOBAL 6.25% DUE 03-17-2024	Corporate Debt Instruments - Other		114,347
	PETROBRAS GLOBAL 7.375% DUE 01-17-2027	Corporate Debt Instruments - Other		12,200
	PETROBRAS GLOBAL FIN B V 6.9% 03-19-2049	Corporate Debt Instruments - Other		152,490
	PETROBRAS GLOBAL FINANCE 5.299% 01-27-2025	Corporate Debt Instruments - Other		303,162
	PETROBRAS GLOBAL FINANCE BNDS 6.85% DUE 06-05-2115 REG	Corporate Debt Instruments - Other		137,131
	PRIME SECURITY SERVICES BORROWER, LLC DUE 09-13-2026 BEO	Corporate Debt Instruments - Other		83,483

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	PVPTL CCO HLDGS LLC / CCO HLDGS CAP CORP 5.125% DUE 05-01-2027	Corporate Debt Instruments - Other		10,550
	PVTPL FOX CORP 5.476% 01-25-2039	Corporate Debt Instruments - Other		73,416
	PVTPL 1011778 BC ULC/NEW RED FIN INC 4.25% DUE 05-15-2024 BEO	Corporate Debt Instruments - Other		20,500
	PVTPL ABBVIE INC 2.95% DUE 11-21-2026	Corporate Debt Instruments - Other		30,545
	PVTPL ABBVIE INC 3.2% DUE 11-21-2029	Corporate Debt Instruments - Other		91,562
	PVTPL ABBVIE INC SR NT 144A 2.3% DUE 11-21-2022	Corporate Debt Instruments - Other		160,809
	PVTPL ALTICE FRANCE S.A. SR SECD NT 144A7.375% DUE 05-01-2026/05-01-2021 BEO	Corporate Debt Instruments - Other		214,728
	PVTPL ANGLO AMERN CAP PLC GTD NT 3.625% 09-11-2024	Corporate Debt Instruments - Other		207,490
	PVTPL BHP BILLITON FIN USA LTD 6.75% D UE 10-19-2075	Corporate Debt Instruments - Other		234,834
	PVTPL BLUE RACER MID LLC/FINAN 6.125% DUE 11-15-2022	Corporate Debt Instruments - Other		19,600
	PVTPL BNP PARIBAS SR NON PFD MED 4.4% 08-14-2028	Corporate Debt Instruments - Other		222,255
	PVTPL BRISTOL MYERS SQUIBB CO 2.6% 05-16-2022	Corporate Debt Instruments - Other		40,666
	PVTPL BRISTOL MYERS SQUIBB CO 2.9% 07-26-2024	Corporate Debt Instruments - Other		82,608
	PVTPL BRISTOL MYERS SQUIBB CO 3.2% DUE 06-15-2026	Corporate Debt Instruments - Other		63,037
	PVTPL BRISTOL MYERS SQUIBB CO 5% DUE 08-15-2045/11-22-2019 BEO	Corporate Debt Instruments - Other		25,656
	PVTPL BRISTOL MYERS SQUIBB CO CORP 3.55% 08-15-2022	Corporate Debt Instruments - Other		20,786
	PVTPL CAMERON LNG LLC 2.902% 07-15-2031	Corporate Debt Instruments - Other		10,023
	PVTPL CAMERON LNG LLC 3.302% DUE 01-15-2035	Corporate Debt Instruments - Other		50,499
	PVTPL CERBERUS SER 19-2A CL 2A FLTG DUE 01-15-2032	Corporate Debt Instruments - Other		249,981
	PVTPL CMO CHT 2017-COSMO MTG TR COML CL A VAR RT DUE 11-15-2034	Corporate Debt Instruments - Other		120,002

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	PVTPL CMO GS MTG SECS CORP TR 2018-SRP5 COML MTG PASSTHRU CTF CL A 08-25-2023	Corporate Debt Instruments - Other		219,014
	PVTPL CMO J P MORGAN CHASE COML FLTG RT SER 2019-BOLT CL B 07-15-2034	Corporate Debt Instruments - Other		118,004
	PVTPL CMO J P MORGAN CHASE FLTG RT SER 2019-BOLT CL A 07-15-2034 BEO	Corporate Debt Instruments - Other		125,915
	PVTPL CMO JP MORGAN CHASE SEC TRUST SER 2015-FL7 CL D DUE 05-15-2028 BEO	Corporate Debt Instruments - Other		126,936
	PVTPL CMO LA HIPOTECARIA PANAMANIAN MTG 2007-1 TR CTF 144A VAR RT 12-23-36 BEO	Corporate Debt Instruments - Other		94,419
	PVTPL CMO MSCCG TR 2015-ALDR 3.57714% DUE 06-07-2035 BEO	Corporate Debt Instruments - Other		326,921
	PVTPL CMO NATIXIS COML MTG SECS TR SER 2019-FAME CL B 3.6553% 144A 08-15-2024	Corporate Debt Instruments - Other		232,405
	PVTPL CMO NEW RESIDENTIAL MTG LN TR 2016-4A CL B-1A FLTG RT 11-25-2056	Corporate Debt Instruments - Other		245,381
	PVTPL CMO NEW RESIDENTIAL SER 19-NQM4 CLS A1 VAR RT 09-25-2059	Corporate Debt Instruments - Other		237,552
	PVTPL CMO RETL SER 2019 -RVP CLS C FLTG RT03-15-2036	Corporate Debt Instruments - Other		80,200
	PVTPL COMMONWEALTH BANK AUST 3.9% 07-12-2047	Corporate Debt Instruments - Other		10,930
	PVTPL COMMUNITY FUNDING CLO LTD SR SECD NT CL A 144A VAR RT DUE 11-01-2027 BEO	Corporate Debt Instruments - Other		266,688
	PVTPL CREDIT SUISSE MORTGAGE TRUST SER 2017-PFHP CL A FLTG RT 12-15-2020	Corporate Debt Instruments - Other		199,750
	PVTPL CWABS AST-BACKED NTS TR 2006-SD4 MTG BACKED A-1 144A VAR DUE 12-25-2036	Corporate Debt Instruments - Other		48,847
	PVTPL DAE FUNDING LLC SR NT 5.75% DUE 11-15-2023 BEO	Corporate Debt Instruments - Other		10,488
	PVTPL DANONE NT 144A 2.947% DUE 11-02-2026/11-02-2016 BEO	Corporate Debt Instruments - Other		275,830
	PVTPL DANSKE BK A/S 3.001% DUE 09-20-2022	Corporate Debt Instruments - Other		201,773

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	PVTPL DCP MID STREAM OPERATING 11-03-2036	Corporate Debt Instruments - Other		10,500
	PVTPL EVERBANK MTG LN TR SER 2018-1 CL A-22 VAR DUE 02-25-2048	Corporate Debt Instruments - Other		209,055
	PVTPL FLATIRON CLO 17 LTD / FLATIRON CLO 17 LLC VAR CL A VAR RT DUE 05-15-2030	Corporate Debt Instruments - Other		249,974
	PVTPL FOX CORP 4.03% DUE 01-25-2024 BEO	Corporate Debt Instruments - Other		31,970
	PVTPL FOX CORP GTD SR NT 144A 4.709% DUE01-25-2029/01-25-2019 BEO	Corporate Debt Instruments - Other		45,615
	PVTPL FRESENIUS MED CARE US FIN II INC 5.875 DUE 01-31-2022 BEO	Corporate Debt Instruments - Other		32,103
	PVTPL GLENCORE FDG LLC 4.125% 03-12-2024	Corporate Debt Instruments - Other		115,214
	PVTPL GLENCORE FDG LLC GTD NT 144A 2.875% DUE 04-16-2020 BEO	Corporate Debt Instruments - Other		10,013
	PVTPL HALSEYPOINT CLO I LTD/HALSEYPOINT CLO SER 19-1A CLS A1A1 VAR RT 01-20-2033	Corporate Debt Instruments - Other		261,282
	PVTPL INTESA SANPAOLO S P A 144A BD 5.017% DUE 06-26-2024 REG	Corporate Debt Instruments - Other		210,155
	PVTPL INTESA SANPAOLO S P A RCPTS CL X 144A 3.125% DUE 07-14-2022 BEO	Corporate Debt Instruments - Other		202,679
	PVTPL J P MORGAN MTG TR SER 18-5 CL A1 VAR 10-25-2048	Corporate Debt Instruments - Other		177,618
	PVTPL KKR CLO 11 LTD SER 11 CLS AR VAR RT 01-15-2031	Corporate Debt Instruments - Other		248,577
	PVTPL KKR GROUP FIN CO II LLC 5.5 DUE 02-01-2043	Corporate Debt Instruments - Other		12,231
	PVTPL MARS INC DEL 3.2% 04-01-2030	Corporate Debt Instruments - Other		21,185
	PVTPL MARS INC DEL NT 2.7% 04-01-2025	Corporate Debt Instruments - Other		30,701
	PVTPL MASTR AST BACKED SER 07-NCW CL A-1FLTG RT 5-25-37	Corporate Debt Instruments - Other		158,535
	PVTPL NATIXIS COML MTG SR 2019-FAME CL A 3.0469% 08-15-2024	Corporate Debt Instruments - Other		111,638
	PVTPL NAVIENT PRIVATE ED REFI LN TR SR 2019-C CL A-2 02-15-2068	Corporate Debt Instruments - Other		201,010
	PVTPL NAVIENT STUDENT LN TR 2017-1A CL A-3 FLTG RT 07-25-2066	Corporate Debt Instruments - Other		140,096

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	PVTPL NEWARK BSL CLO 2 LTD/NEWARK BSL CLO 2 NT CL A-1 .01% 07-25-2030	Corporate Debt Instruments - Other		249,107
	PVTPL PARK AEROSPACE HLDGS 5.25% 08-15-2022	Corporate Debt Instruments - Other		63,924
	PVTPL PARK AEROSPACE HLDGS LTD 144A 5.5% DUE 02-15-2024 BEO	Corporate Debt Instruments - Other		21,958
	PVTPL PARK AEROSPACE HLDGS LTD GTD 4.5% DUE 03-15-2023	Corporate Debt Instruments - Other		10,470
	PVTPL PPM CLO 3 LTD SER 19-3A CL A FLTG 07-17-2030 BEO	Corporate Debt Instruments - Other		330,690
	PVTPL PRIME SEC SVCS BORROWER LLC/PRIME FIN 5.75% 04-15-2026	Corporate Debt Instruments - Other		32,606
	PVTPL SASCO MTG LN TR SASCO MTG LN TRSER 04-GEL3 CL A FLGT DUE 08-25-2034 REG	Corporate Debt Instruments - Other		128,882
	PVTPL SOFI PROFESSIONAL LN PROGRAM SER 2018-B CL A-2FX 3.34% 08-26-2047	Corporate Debt Instruments - Other		101,661
	PVTPL SOFI PROFESSIONAL LN PROGRAM SER-18-D CL-A2FX 3.6% 02-25-2048 BEO	Corporate Debt Instruments - Other		102,772
	PVTPL SOUND POINT CLO XX LTD (US) SER 18-2A CLS A FLTG RT 07-26-2031	Corporate Debt Instruments - Other		287,428
	PVTPL STRUCTURED AST SECS CORP MTG LN TR2006-ARS1 CL A1 VAR RT DUE 02-25-2036BEO	Corporate Debt Instruments - Other		11,651
	PVTPL TEACHERS INS & 4.9% DUE 09-15-2044	Corporate Debt Instruments - Other		196,544
	PVTPL TRALEE CLO VI LTD/TRALEE CLO VI SER 19-6A CL AS FLTG 10-25-2032	Corporate Debt Instruments - Other		249,263
	PVTPL UBS GROUP FDG SWITZ AG CONV CORP 7.0% 12-31-2049	Corporate Debt Instruments - Other		218,500
	PVTPL UBS GROUP FDG SWITZ AG SR 4.253% DUE 03-23-2028	Corporate Debt Instruments - Other		262,304
	PVTPL UNION PAC CORP 3.839% DUE 03-20-2060	Corporate Debt Instruments - Other		81,170
	PVTPL VALEANT PHARMACEUTICALS INTL 9.25% 144A 04-01-2026	Corporate Debt Instruments - Other		11,486
	PVTPL VANTAGE DATA CTRS ISSUER LLC/VANTAGE D 2019-1 SECD 07-15-2044	Corporate Debt Instruments - Other		190,845

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	PVTPL XPO LOGISTICS INC 6.5% 06-15-2022	Corporate Debt Instruments - Other		20,380
	PVTPL YORK CLO LTD SER 15-1A CL A-R FLTG 01-22-2031	Corporate Debt Instruments - Other		249,448
	PVTPL ZAIS CLO 13 LTD FLTG RT SER 19-13A CL A1A 07-15-2032 BEO	Corporate Debt Instruments - Other		249,006
	PVTPL1 GLENCORE FDG LLC GTD 4.125% DUE 05-30-2023 BEO	Corporate Debt Instruments - Other		10,421
	QEP RES INC 6.875% DUE 03-01-2021	Corporate Debt Instruments - Other		10,350
	RABOBANK NEDERLAND UTREC 3.875 08 FEB 2022	Corporate Debt Instruments - Other		52,074
	RANGE RES CORP 4.875% DUE 05-15-2025	Corporate Debt Instruments - Other		17,100
	RANGE RES CORP 5.0% 03-15-2023	Corporate Debt Instruments - Other		55,189
	REGENCY ENERGY 5.875% DUE 03-01-2022	Corporate Debt Instruments - Other		45,641
	REGIONALCARE HOSPITAL PARTNERS , INC. TERM LOAN B DUE 11-16-2025	Corporate Debt Instruments - Other		110,369
	REP SERVICES INC FIXED 2.5% DUE 08-15-2024	Corporate Debt Instruments - Other		30,344
	RESOLUTE FST PRODS 5.875% DUE 05-15-2023	Corporate Debt Instruments - Other		20,175
	REYNOLDS AMERN INC 3.25% DUE 06-12-2020	Corporate Debt Instruments - Other		33,150
	REYNOLDS AMERN INC FIXED 5.85% DUE 08-15-2045	Corporate Debt Instruments - Other		45,908
	REYNOLDS GROUP HOLDINGS INC. TERM LOAN DUE 02-05-2023 BEO	Corporate Debt Instruments - Other		126,933
	ROCK-TENN CO 4% DUE 03-01-2023	Corporate Debt Instruments - Other		10,440
	ROYAL BK CDA GLOBAL MEDIUM TERM 3.2% 04-30-2021	Corporate Debt Instruments - Other		50,893
	ROYAL BK SCOTLAND 6.1% DUE 06-10-2023	Corporate Debt Instruments - Other		99,096
	ROYAL BK SCOTLAND 6.125% DUE 12-15-2022	Corporate Debt Instruments - Other		65,677
	ROYAL BK SCOTLAND GROUP PLC 4.269% DUE 03-22-2025	Corporate Debt Instruments - Other		212,491
	ROYAL BK SCOTLAND GROUP PLC 6 DUE 12-19-2023 REG	Corporate Debt Instruments - Other		144,586
	RPI FINANCE TRUST TERM LOAN B FIRST LIENDUE 03-16-2023 BEO	Corporate Debt Instruments - Other		108,098
	SALESFORCE COM INC 3.25% BNDS 04-11-2023	Corporate Debt Instruments - Other		52,011

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	SANDS CHINA LTD FIXED 5.125% DUE 08-08-2025	Corporate Debt Instruments - Other		219,468
	SANTANDER HLDGS FIXED 4.5% DUE 07-17-2025	Corporate Debt Instruments - Other		10,795
	SCIENTIFIC GAMES INTERNATIONAL INC. DUE 08-14-2024 BEO	Corporate Debt Instruments - Other		207,320
	SHELL INTL FIN B V 4% DUE 05-10-2046	Corporate Debt Instruments - Other		22,792
	SHELL INTL FIN B V GTD NT 4.375 DUE 03-25-2020	Corporate Debt Instruments - Other		20,106
	SINOPEC GROUP 4.375% DUE 04-10-2024	Corporate Debt Instruments - Other		215,767
	SOTERA HEALTH HOLDINGS, LLC TERM LOAN 12-11-2026	Corporate Debt Instruments - Other		120,263
	SOUTHN COPPER CORP 5.25% DUE 11-08-2042	Corporate Debt Instruments - Other		287,748
	SPCL1 GEN ELEC CAP CORP 5.875% DUE 01-14-2038	Corporate Debt Instruments - Other		36,467
	SPECTRUM BRANDS 5.75% DUE 07-15-2025	Corporate Debt Instruments - Other		20,875
	SPRINT COMMUNICATIONS INC TERM LOAN SENIOR SECD 1ST LIEN DUE 02-02-2024BEO	Corporate Debt Instruments - Other		39,508
	SPRINT CORPORATION 7.25% DUE 09-15-2021	Corporate Debt Instruments - Other		31,725
	SPRINT CORPORATION 7.875% DUE 09-15-2023	Corporate Debt Instruments - Other		143,433
	SPRINT SPECTRUM CO 3.36% DUE 09-20-2021	Corporate Debt Instruments - Other		88,279
	STARS GROUP HOLDINGS B.V. TERM LOAN DUE 07-10-2025 BEO	Corporate Debt Instruments - Other		8,977
	SUMITOMO MITSUI FIXED 2.058% DUE 07-14-2021	Corporate Debt Instruments - Other		60,087
	TARGA RES PARTNERS LP 5.125% 02-01-2025	Corporate Debt Instruments - Other		10,375
	TARGA RES PARTNERS LP CORP BD 4.25 DUE 11-15-2023	Corporate Debt Instruments - Other		20,200
	TEACHERS INS & 6.85% DUE 12-16-2039	Corporate Debt Instruments - Other		8,735
	TELEFONICA EMISIONES S A U 5.213% 03-08-2047 REG	Corporate Debt Instruments - Other		178,036
	TERM B USD LOAN 09-30-2024	Corporate Debt Instruments - Other		110,261
	TEVA 2.2% DUE 07-21-2021	Corporate Debt Instruments - Other		164,637
	TEVA 2.8% DUE 07-21-2023	Corporate Debt Instruments - Other		27,825
	TEVA 2.95% DUE 12-18-2022	Corporate Debt Instruments - Other		9,550

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	THE EDELMAN FINANCIAL CENTER, LLC TERM LOAN B DUE 07-21-2025 BEO	Corporate Debt Instruments - Other		29,842
	TIME WARNER CABLE 5% DUE 02-01-2020	Corporate Debt Instruments - Other		20,037
	TIME WARNER CABLE 5.875% DUE 11-15-2040	Corporate Debt Instruments - Other		34,433
	TIME WARNER CABLE 6.55% DUE 05-01-2037	Corporate Debt Instruments - Other		24,535
	TIME WARNER CABLE 6.75% DUE 06-15-2039	Corporate Debt Instruments - Other		37,905
	TIME WARNER CABLE 7.3% DUE 07-01-2038	Corporate Debt Instruments - Other		91,314
	TKC HOLDINGS, INC. TERM LOAN B SENIOR SECURED FIRST LIEN DUE 02-01-2023 BEO	Corporate Debt Instruments - Other		9,156
	TOLL BROS FIN CORP GTD SR NT 4.375 04-15-2023	Corporate Debt Instruments - Other		20,900
	TORONTO DOMINION SR MEDIUM 3.25% 11/06/2021	Corporate Debt Instruments - Other		51,066
	TRANS UNION LLC TERM LOAN B DUE 11-16-2026	Corporate Debt Instruments - Other		38,979
	TRCNTNTL GAS PIPE 7.85% DUE 02-01-2026	Corporate Debt Instruments - Other		139,805
	UFC HOLDINGS LLC TERM LOAN DUE 04-29-2026 BEO	Corporate Debt Instruments - Other		70,124
	UNION PAC CORP 3.75% 07-15-2025	Corporate Debt Instruments - Other		42,890
	UNION PAC CORP 3.95% DUE 09-10-2028	Corporate Debt Instruments - Other		110,501
	UNITED RENTALS NORTH AMER INC 4.875% DUE01-15-2028	Corporate Debt Instruments - Other		10,412
	UNITED RENTALS NORTH AMER INC 5.5% DUE 07-15-2025	Corporate Debt Instruments - Other		20,781
	UNITED RENTALS NORTH AMER INC 6.5% DUE 12-15-2026 REG	Corporate Debt Instruments - Other		10,991
	UNITED TECHNOLOGIES CORP 3.95% 08-16-2025	Corporate Debt Instruments - Other		32,717
	UNITED TECHNOLOGIES CORP 4.125% 11-16-2028	Corporate Debt Instruments - Other		45,004
	UNITEDHEALTH GROUP 2.875% DUE 12-15-2021	Corporate Debt Instruments - Other		30,602
	UNITEDHEALTH GROUP 3.7% DUE 08-15-2049	Corporate Debt Instruments - Other		10,749
	UNITEDHEALTH GROUP 3.875% DUE 08-15-2059	Corporate Debt Instruments - Other		32,401

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	UNITEDHEALTH GROUP INC 3.375 DUE 11-15-2021	Corporate Debt Instruments - Other		10,244
	UTD RENTALS N AMER 5.875% DUE 09-15-2026	Corporate Debt Instruments - Other		32,183
	UTD TECHNOLOGIES 4.5% DUE 04-15-2020	Corporate Debt Instruments - Other		60,451
	UTD TECHNOLOGIES 4.5% DUE 06-01-2042	Corporate Debt Instruments - Other		23,978
	VALE OVERSEAS LTD 6.875% DUE 11-21-2036	Corporate Debt Instruments - Other		124,800
	VERIZON 2.625% DUE 08-15-2026	Corporate Debt Instruments - Other		91,404
	VERIZON 3.85% DUE 11-01-2042	Corporate Debt Instruments - Other		10,806
	VERIZON 3.875% DUE 02-08-2029	Corporate Debt Instruments - Other		11,031
	VERIZON 4.5% DUE 08-10-2033	Corporate Debt Instruments - Other		116,731
	VERIZON 5.5% DUE 03-16-2047	Corporate Debt Instruments - Other		13,579
	VERIZON COMMUNICATIONS 4.125% DUE 03-16-2027	Corporate Debt Instruments - Other		44,410
	VERIZON COMMUNICATIONS 4.4% DUE 11-01-2034 REG	Corporate Debt Instruments - Other		57,963
	VERIZON COMMUNICATIONS BNDS 5.25% DUE 03-16-2037 REG	Corporate Debt Instruments - Other		12,559
	VERIZON COMMUNICATIONS INC 4.329% 09-21-2028	Corporate Debt Instruments - Other		34,049
	VERIZON FIXED 3.376% DUE 02-15-2025	Corporate Debt Instruments - Other		126,058
	VFH PARENT LLC TERM LOAN 01-03-2026	Corporate Debt Instruments - Other		20,060
	VIACOM INC NEW 3.875% DUE 04-01-2024	Corporate Debt Instruments - Other		21,180
	VIACOM INC NEW 4.25% DUE 09-01-2023	Corporate Debt Instruments - Other		21,301
	VICI PROPERTIES INC TL 12-20-2024	Corporate Debt Instruments - Other		40,165
	VIRGIN MEDIA BRISTOL LLC TERM LOAN 01-03-2028	Corporate Debt Instruments - Other		80,450
	VODAFONE GROUP PLC 4.375% 05-30-2028	Corporate Debt Instruments - Other		77,613
	WACHOVIA CAP TR III FXD-FLTG RATE BD DUE12-31-2049 REG	Corporate Debt Instruments - Other		322,400
	WALGREENS BOOTS 3.45% DUE 06-01-2026	Corporate Debt Instruments - Other		40,698
	WASTE MANAGEMENT INC 4.6 DUE 03-01-2021 BEO	Corporate Debt Instruments - Other		30,740
	WASTE MGMT INC DEL 3.2% DUE 06-15-2026	Corporate Debt Instruments - Other		20,954

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	WASTE MGMT INC DEL 3.45% DUE 06-15-2029	Corporate Debt Instruments - Other		10,710
	WASTE MGMT INC DEL 3.5% DUE 05-15-2024	Corporate Debt Instruments - Other		52,564
	WASTE MGMT INC DEL FIXED 4.15% 07-15-2049	Corporate Debt Instruments - Other		11,442
	WELLS FARGO & CO 2.879% DUE 10-30-2030 REG	Corporate Debt Instruments - Other		70,487
	WELLS FARGO & CO 3.75% DUE 01-24-2024	Corporate Debt Instruments - Other		21,147
	WELLS FARGO & CO 4.15% DUE 01-24-2029	Corporate Debt Instruments - Other		89,117
	WELLS FARGO & CO 4.4% DUE 06-14-2046	Corporate Debt Instruments - Other		22,812
	WELLS FARGO & CO 4.48% DUE 01-16-2024	Corporate Debt Instruments - Other		96,122
	WELLS FARGO & CO 4.9% DUE 11-17-2045	Corporate Debt Instruments - Other		134,561
	WELLS FARGO & CO 5.375% DUE 11-02-2043	Corporate Debt Instruments - Other		77,059
	WELLS FARGO & CO NEW MEDIUM TERM SR 4.65% 11-04-2044	Corporate Debt Instruments - Other		35,286
	WELLS FARGO & CO NEW MEDIUM TERM SR NTS TRANCHE # TR 00155 4.3% DUE 07-22-2027	Corporate Debt Instruments - Other		317,808
	WELLS FARGO & CO TRANCHE # SR 00129 3.45DUE 02-13-2023	Corporate Debt Instruments - Other		82,851
	WELLS FARGO & COMPANY 4.6 MTN TRANCHE # SR 00116 DUE 04-01-2021 USD1000	Corporate Debt Instruments - Other		20,649
	WELLS FARGO CAP X 5.95% DUE 12-01-2086	Corporate Debt Instruments - Other		61,024
	WELLS FARGO COML 3.467% DUE 04-30-2050	Corporate Debt Instruments - Other		103,566
	WELLS FARGO COML FLTG RT 3.872% DUE 05-15-2048	Corporate Debt Instruments - Other		157,478
	WFRBS COML MTG TR FLTG RT 4.29% DUE 11-15-2047	Corporate Debt Instruments - Other		110,572
	WHITING PETE CORP FIXED 5.75% DUE 03-15-2021	Corporate Debt Instruments - Other		9,460
	WILLIAMS COS INC 7.5% DUE 01-15-2031	Corporate Debt Instruments - Other		88,749

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	WILLIAMS COS INC 7.75% DUE 06-15-2031	Corporate Debt Instruments - Other		80,024
	WILLIAMS PARTNERS 5.25% DUE 03-15-2020	Corporate Debt Instruments - Other		20,117
	WPX ENERGY INC 6% DUE 01-15-2022	Corporate Debt Instruments - Other		10,350
	WPX ENERGY INC 8.25% DUE 08-01-2023	Corporate Debt Instruments - Other		69,000
	WYNN RESORTS LIMITED TERM LOAN A DUE 09-20-2024	Corporate Debt Instruments - Other		120,050
	3M CO 2.375% DUE 08-26-2029	Corporate Debt Instruments - Preferred		29,601
	ANTHEM INC 2.95% 12-01-2022	Corporate Debt Instruments - Preferred		40,923
	ANTHEM INC 3.65% 12-01-2027	Corporate Debt Instruments - Preferred		52,950
	BHP BILLITON FIN 2.875% DUE 02-24-2022	Corporate Debt Instruments - Preferred		5,097
	BHP BILLITON FIN 5% DUE 09-30-2043	Corporate Debt Instruments - Preferred		12,807
	CONOCO INC 6.95% DUE 04-15-2029	Corporate Debt Instruments - Preferred		95,195
	DEERE JOHN CAP CORP 1.7 01-15-2020	Corporate Debt Instruments - Preferred		29,997
	DUKE ENERGY 5.3% DUE 02-15-2040	Corporate Debt Instruments - Preferred		168,382
	INTERNATIONAL BUSINESS MACHS CORP 3.0% DUE 05-15-2024 REG	Corporate Debt Instruments - Preferred		155,658
	MEDTRONIC INC 3.5% DUE 03-15-2025 REG	Corporate Debt Instruments - Preferred		30,016
	PHILIP MORRIS INTL 2.5% DUE 08-22-2022	Corporate Debt Instruments - Preferred		10,129
	PHILIP MORRIS INTL 4.5% DUE 03-20-2042	Corporate Debt Instruments - Preferred		11,365
	PHILIP MORRIS INTL INC 2.5% 11-02-2022	Corporate Debt Instruments - Preferred		71,036
	PHILIP MORRIS INTL INC 2.9 DUE 11-15-2021	Corporate Debt Instruments - Preferred		40,711
	RAYTHEON CO 3.125% DUE 10-15-2020	Corporate Debt Instruments - Preferred		40,385
	ROYAL BANK OF CANADA 2.15% DUE 10-26-2020 BEO	Corporate Debt Instruments - Preferred		40,076
	SALESFORCE COM INC 3.7% DUE 04-11-2028	Corporate Debt Instruments - Preferred		10,971
	SHELL INTERNATIONAL FIN 4.375% DUE 05-11-2045	Corporate Debt Instruments - Preferred		71,629
	SHELL INTERNATIONAL FIN 4.55 DUE 08-12-2043 REG	Corporate Debt Instruments - Preferred		48,781
	SHELL INTL FIN B V 3.75% DUE 09-12-2046	Corporate Debt Instruments - Preferred		10,997
	SHELL INTL FIN B V 6.375% DUE 12-15-2038	Corporate Debt Instruments - Preferred		29,192

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	UNITEDHEALTH GROUP 3.75% DUE 07-15-2025	Corporate Debt Instruments - Preferred		32,408
	UNITEDHEALTH GROUP 3.875% DUE 10-15-2020	Corporate Debt Instruments - Preferred		50,508
	UNITEDHEALTH GROUP 5.8% DUE 03-15-2036	Corporate Debt Instruments - Preferred		39,840
	UNITEDHEALTH GROUP FIXED 3.875% DUE 12-15-2028	Corporate Debt Instruments - Preferred		11,073
	VISA INC 4.3% DUE 12-14-2045	Corporate Debt Instruments - Preferred		258,154
	WALMART INC 3.7% DUE 06-26-2028	Corporate Debt Instruments - Preferred		110,179
	WYETH NT 5.95 DUE 04-01-2037/03-27-2007 BEO	Corporate Debt Instruments - Preferred		27,320
	BAYER MOTOREN WERK NON VTG PRF EUR1	Corporate Stock - Preferred		127,295
	BCO EST R GDE SUL PRF CLASS 'B' NPV	Corporate Stock - Preferred		67,813
	CENTRAIS ELET BRAS PRF'B'NPV	Corporate Stock - Preferred		13,308
	GRIFOLS SA NON-CUM PRF SHS EUR0.05 (B) POST CONS	Corporate Stock - Preferred		276,721
	HYUNDAI MOTOR CO 2ND PRF KRW5000	Corporate Stock - Preferred		246,003
	HYUNDAI MOTOR CO 3RD PRF KRW5000	Corporate Stock - Preferred		32,844
	ITAUSA INV ITAU SA PRF NPV	Corporate Stock - Preferred		88,970
	LENENERGO PUB JT PRF RUB1(RUB)	Corporate Stock - Preferred		67,341
	NH INVESTMENT & SE PFD KRW5000	Corporate Stock - Preferred		163,269
	PORSCHE AUTO HL SE NON VTG PRF NPV	Corporate Stock - Preferred		449,344
	SAMSUNG ELECTRONIC PFD KRW100	Corporate Stock - Preferred		107,960
	#REORG/GARDNER NAME CHANGE WITH CUSIP CHANGE INGERSOLL 2D16AV3 03-02-2020	Corporate Stock - Common		1,317,912
	1ST CTZNS BANCSHARES INC N C CL A	Corporate Stock - Common		849,407
	A.P. MOLLER-MAERSK SER'B'DKK1000	Corporate Stock - Common		122,680
	ADIDAS AG	Corporate Stock - Common		610,264
	ADR AEGON N V NY REGISTRY SHS SHS	Corporate Stock - Common		209,023
	ADR ASSD BRIT FOODS LTD ADR NEW	Corporate Stock - Common		103,440
	ADR ASTRAZENECA PLC SPONSORED ADR UNITEDKINGDOM	Corporate Stock - Common		733,141
	ADR BANK CHINA LTD ADR ADR	Corporate Stock - Common		354,606
	ADR BRAMBLES LTD SPONSORED ADR	Corporate Stock - Common		188,214
	ADR CARLSBERG AS SPONSORED ADR	Corporate Stock - Common		497,493
	ADR CARNIVAL PLC ADR	Corporate Stock - Common		322,094

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	ADR CHINA SHENHUA ENERGY CO LTD ADR	Corporate Stock - Common		57,552
	ADR COLOPLAST A/S ADR	Corporate Stock - Common		111,485
	ADR CONTINENTAL AG SPONSORED ADR ISIN #US2107712000	Corporate Stock - Common		33,345
	ADR DEUTSCHE LUFTHANSA A G SPONSORED	Corporate Stock - Common		130,680
	ADR EAST JAPAN RY CO ADR	Corporate Stock - Common		124,417
	ADR FERGUSON PLC SPONSORED ADR NEW APRIL2019	Corporate Stock - Common		31,291
	ADR FORTESCUE METALS GROUP LTD SPONSORED ADR	Corporate Stock - Common		226,936
	ADR GAZPROM SPONSORED ADR PJSC GAZPROM	Corporate Stock - Common		124,944
	ADR GLAXOSMITHKLINE PLC SPONSORED ADR	Corporate Stock - Common		440,907
	ADR GRUPO FINANCIERO BANORTE S A B DE C	Corporate Stock - Common		4,767
	ADR HEXAGON AB ADR	Corporate Stock - Common		81,073
	ADR HITACHI LTD A.D.R. FOR 10 COM	Corporate Stock - Common		109,759
	ADR KINGFISHER PLC SPONSORED ADR PAR 15 5/7 PENCE	Corporate Stock - Common		53,289
	ADR LENOVO GROUP LTD SPONSORED ADR	Corporate Stock - Common		65,562
	ADR MICRO FOCUS INTL PLC ADS	Corporate Stock - Common		77,207
	ADR PANDORA A/S SPON ADR EACH REP 0.25 ORD	Corporate Stock - Common		24,967
	ADR PETROCHINA CO LTD SPONSORED ADR	Corporate Stock - Common		604
	ADR RIO TINTO PLC SPONSORED ADR	Corporate Stock - Common		628,800
	ADR SANDS CHINA LTD UNSPONSORED ADR	Corporate Stock - Common		219,145
	ADR SBERBANK RUSSIA SPONSORED ADR	Corporate Stock - Common		1,886
	ADR SEIKO EPSON CORP UNSPONSORED ADR ADR	Corporate Stock - Common		146,204
	ADR SMITH & NEPHEW GROUP P L C SPONSOREDADR NEW	Corporate Stock - Common		273,999
	ADR TAIWAN SEMICONDUCTOR MANUFACTURING SPON ADS EACH REP 5 ORD TWD10	Corporate Stock - Common		289,222
	ADR VIVENDI SA ADR	Corporate Stock - Common		49,215

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	ADR WOLTERS KLUWER N V SPONSORED ADR	Corporate Stock - Common		39,825
	ADR XINYUAN REAL ESTATE CO LTD SPONSOREDADR	Corporate Stock - Common		68,796
	ADVANTEST CORP NPV	Corporate Stock - Common		153,043
	AEGEAN AIRLINES SA SHS	Corporate Stock - Common		81,759
	AENA SME S.A. EUR10	Corporate Stock - Common		120,573
	AERIE PHARMACEUTICALS INC COM	Corporate Stock - Common		447,483
	AES TIETE ENERGIA UNITS (1 COM & 4 PRF)	Corporate Stock - Common		147,877
	AFTERPAY LIMITED	Corporate Stock - Common		56,993
	AGEAS NPV	Corporate Stock - Common		310,746
	AGRICULTURAL BANK OF CHINA CMN STK	Corporate Stock - Common		264,124
	AIR FRANCE - KLM EUR8.50	Corporate Stock - Common		139,536
	AIRBUS SE UNSPON ADR EA REPR 0.25 ORD EUR1	Corporate Stock - Common		11,209
	AKAMAI TECHNOLOGIES INC COM STK	Corporate Stock - Common		942,233
	ALLEGHANY CORP DEL COM	Corporate Stock - Common		816,361
	ALLIANZ SE NPV(REGD)(VINKULIERT)	Corporate Stock - Common		733,746
	ALNYLAM PHARMACEUTICALS INC COM	Corporate Stock - Common		1,403,001
	ALPS ALPINE CO LTD	Corporate Stock - Common		188,032
	ALTIUM NPV	Corporate Stock - Common		183,463
	AMADEUS IT GROUP EUR0.01	Corporate Stock - Common		16,098
	AMERCO COM	Corporate Stock - Common		906,854
	AMIGO HOLDINGS PLC ORD GBP0.0025	Corporate Stock - Common		25,006
	ANDRITZ AG NPV (BR)	Corporate Stock - Common		168,925
	ANGLO AMERICAN USD0.54945	Corporate Stock - Common		590,878
	ARCELORMITTAL LUXEMBOURG N Y REGISTRY SHS NEW 2017 N Y REGISTRY SHS NEW 2017	Corporate Stock - Common		172,944
	ARISTOCRAT LEISURE NPV	Corporate Stock - Common		336,919
	ASHMORE GROUP ORD GBP0.0001	Corporate Stock - Common		230,474
	ASPEN TECHNOLOGY INC COM	Corporate Stock - Common		798,622
	ASSIC GENERALI SPA EUR1	Corporate Stock - Common		462,854
	ASTELLAS PHARMA NPV	Corporate Stock - Common		454,272
	ASX LTD NPV	Corporate Stock - Common		212,702
	ATLAS COPCO AB SER'B'NPV	Corporate Stock - Common		237,724
	AVEVA GROUP ORD GBP0.03556	Corporate Stock - Common		351,393
	AXA EUR2.29	Corporate Stock - Common		300,829
	AXIOMTEK CO TWD10	Corporate Stock - Common		80,282

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): 2019 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
	AXON ENTERPRISE INC COM	Corporate Stock - Common		1,457,466
	B3 SA COM NPV	Corporate Stock - Common		241,411
	BALL CORP COM	Corporate Stock - Common		1,410,970
	BANK OF CHINA LTD H CNY1	Corporate Stock - Common		94,877
	BANK OF COMMUNICATIONS CO 'H'	Corporate Stock - Common		329,195
	BANK OF SIAULIU EUR0.29	Corporate Stock - Common		64,126
	BAYER AG NPV (REGD)	Corporate Stock - Common		1,156,550
	BCO DO BRASIL SA COM NPV	Corporate Stock - Common		161,505
	BE SEMICONDUCTOR INDUSTRIES NV EUR0.01	Corporate Stock - Common		145,829
	BERKLEY W R CORP COM	Corporate Stock - Common		795,134
	BEST WORLD INTL NPV (POST SUBDIVISION)	Corporate Stock - Common		75,452
	BHP GROUP LIMITED	Corporate Stock - Common		901,500
	BHP GROUP PLC	Corporate Stock - Common		122,226
	BHP GROUP PLC ORD USD0.50	Corporate Stock - Common		356,862
	BIO-TECHNE CORP COM	Corporate Stock - Common		1,294,889
	BK LEUMI LE ISRAEL ILS1	Corporate Stock - Common		139,689
	BLACK HILLS CORP COM	Corporate Stock - Common		573,421
	BLACK KNIGHT INC COM USD0.0001 WI	Corporate Stock - Common		1,243,368
	BLACKBAUD INC COM	Corporate Stock - Common		1,163,911
	BLUESCOPE STEEL NPV	Corporate Stock - Common		159,432
	BOLIDEN AK	Corporate Stock - Common		217,838
	BORAL LIMITED NPV	Corporate Stock - Common		306,951
	BRAMBLES LTD NPV	Corporate Stock - Common		129,642
	BROTHER INDUSTRIES NPV	Corporate Stock - Common		110,755
	CABLE ONE INC COM	Corporate Stock - Common		1,199,707
	CAESARSTONE LTD	Corporate Stock - Common		40,689
	CARGURUS INC CL A CL A	Corporate Stock - Common		741,032
	CARMAX INC COM	Corporate Stock - Common		880,996
	CARTER INC FORMERLY CARTER HLDGS INC TO 09/13/2003 COM	Corporate Stock - Common		1,285,838
	CAWACHI LIMITED NPV	Corporate Stock - Common		79,418
	CDW CORP COM	Corporate Stock - Common		1,038,161
	CENTRAL JAPAN RLWY NPV	Corporate Stock - Common		40,488
	CGI INC COM STOCK	Corporate Stock - Common		459,484
	CHECK PT SOFTWARE TECHNOLOGIES ORDILS.01	Corporate Stock - Common		177,536
	CHENG UEI PRECISIO TWD10	Corporate Stock - Common		41,252
	CHINA BLUECHEMICAL LTD H SHS	Corporate Stock - Common		41,890
	CHINA CITIC BANK CORPORATION LTD HCNY1	Corporate Stock - Common		448,312
	CHINA EVERBRIGHT B 'H'CNY1	Corporate Stock - Common		65,972

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

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TE CONNECTIVITY RETIREMENT SAVINGS AND INVESTMENT PLAN

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For plan year (beginning/ending): 2019 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
	CHINA MINSHENG BAN 'H'CNY1	Corporate Stock - Common		216,572
	CHINA PETROLEUM & CHEMICAL CORP CNY1'H'SHS	Corporate Stock - Common		393,652
	CHINA YONGDA AUTOMOBILES SER COM	Corporate Stock - Common		97,956
	CHOICE HOTELS INTL INC COM	Corporate Stock - Common		1,722,523
	CHUBU ELECTRIC POWER CO INC NPV	Corporate Stock - Common		95,036
	CIA PARANAENSE DE COM NPV	Corporate Stock - Common		73,863
	CIE DE ST-GOBAIN EUR4	Corporate Stock - Common		133,812
	CINTAS CORP COM	Corporate Stock - Common		648,483
	CLOVER CORP NPV	Corporate Stock - Common		67,497
	CNH INDUSTRIAL NV COM EUR0.01	Corporate Stock - Common		155,366
	COHERENT INC COM	Corporate Stock - Common		1,194,393
	COMPUTERSHARE LTD NPV	Corporate Stock - Common		63,354
	CONTINENTAL AG ORD NPV	Corporate Stock - Common		285,540
	COSTAR GROUP INC COM	Corporate Stock - Common		956,682
	COVESTRO AG NPV	Corporate Stock - Common		297,405
	CREDIT ACCEP CORP MICH COM	Corporate Stock - Common		1,170,848
	CROWN RESORTS LIMITED	Corporate Stock - Common		67,379
	CSC FINANCIAL CO LTD 'H' CNY1	Corporate Stock - Common		97,888
	CULLEN / FROST BANKERS INC COM	Corporate Stock - Common		990,609
	DAESANG HOLDINGS C KRW1000	Corporate Stock - Common		91,963
	DAI-ICHI LIFE HOLD NPV	Corporate Stock - Common		285,826
	DAITO TRUST CONST NPV	Corporate Stock - Common		62,020
	DANSKE BANK A/S DKK10	Corporate Stock - Common		409,679
	DASSAULT SYSTEMES EUR0.50	Corporate Stock - Common		88,338
	DEUTSCHE BOERSE AG NPV(REGD)	Corporate Stock - Common		57,736
	DEUTSCHE TELEKOM NPV(REGD)	Corporate Stock - Common		444,655
	DIAGEO PLC SPONSORED ADR NEW	Corporate Stock - Common		149,220
	DIRECIONAL ENGENHA COM NPV	Corporate Stock - Common		85,018
	D-LINK TWD10	Corporate Stock - Common		42,149
	DONGWON DEVMT KRW500	Corporate Stock - Common		82,668
	DYNAM JAPAN HLDGS NPV	Corporate Stock - Common		83,616
	E.ON SE NPV	Corporate Stock - Common		47,713
	EDENRED EUR2	Corporate Stock - Common		115,241
	EISAI CO NPV	Corporate Stock - Common		143,433
	ENCOMPASS HEALTH CORP COM USD0.01	Corporate Stock - Common		1,035,933
	ENEL SPA EUR1	Corporate Stock - Common		629,144
	EPAM SYS INC COM STK	Corporate Stock - Common		1,025,581
	ERICSSON SER'B'NPV	Corporate Stock - Common		106,016
	ESON PRECISION IND TWD10	Corporate Stock - Common		59,245
	ETSY INC COM	Corporate Stock - Common		755,758

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
	EVOLUTION GAMING NPV	Corporate Stock - Common		162,644
	EXPERIAN ORD USD0.10	Corporate Stock - Common		349,774
	F5 NETWORKS INC COM STK	Corporate Stock - Common		1,180,182
	FACTSET RESH SYS INC COM STK	Corporate Stock - Common		726,825
	FAIR ISAAC CORPORATION COM	Corporate Stock - Common		1,528,694
	FARADAY TECHNOLOGY TWD10	Corporate Stock - Common		71,368
	FASTENAL CO COM	Corporate Stock - Common		1,056,548
	FERROTEC HOLDINGS NPV	Corporate Stock - Common		98,628
	FIAT CHRYSLER AUTOMOBILES NV	Corporate Stock - Common		351,033
	FIDELITY NATL FINL INC NEW FORMERLY FIDELITY COMMON STOCK	Corporate Stock - Common		785,779
	FIRST QUANTUM MINERALS LTD COM NPV	Corporate Stock - Common		176,737
	FIRST REP BK SAN FRANCISCO CALIF NEW COM	Corporate Stock - Common		1,283,729
	FLEXIGROUP LIMITED NPV	Corporate Stock - Common		10,235
	FLIGHT CENTRE TRAVEL GROUP LTD	Corporate Stock - Common		200,667
	FORD OTOMOTIV SAN TRY1	Corporate Stock - Common		229,230
	FRAPORT (FRANKFURT AIRPORT SERVICES) NPV	Corporate Stock - Common		375,213
	FRENCKEN GROUP LIMITED NPV	Corporate Stock - Common		167,713
	FUJITSU Y50	Corporate Stock - Common		264,605
	FUNAI SOKEN HOLDINGS INC	Corporate Stock - Common		123,280
	GAZPROM PJSC RUB5(RUB)	Corporate Stock - Common		248,964
	GAZPROM PJSC SPON ADR-EACH REPR 2 ORD SHS	Corporate Stock - Common		262,827
	GENPACT LIMITED COM STK USD0.01	Corporate Stock - Common		2,658,270
	GF SECURITIES CO LTD H	Corporate Stock - Common		141,282
	GILDAN ACTIVEWEAR COM NPV	Corporate Stock - Common		10,095
	GLENCORE PLC ORD USD0.01	Corporate Stock - Common		486,695
	GOLDEN AGRI-RESOURCES LTD USD0.025	Corporate Stock - Common		257,763
	GREATEK ELECTRONIC TWD10	Corporate Stock - Common		25,540
	GRUBHUB INC COM	Corporate Stock - Common		431,485
	GUIDEWIRE SOFTWARE INC COM USD0.0001	Corporate Stock - Common		1,280,687
	HANA FINANCIAL GRP KRW5000	Corporate Stock - Common		243,873
	HEALTHCARE SVCS GROUP INC COM	Corporate Stock - Common		495,204
	HEICO CORP NEW CL A CL A	Corporate Stock - Common		578,453
	HELLENIC EXCHANGE EUR0.58	Corporate Stock - Common		173,539
	HENNES & MAURITZ SER'B'NPV	Corporate Stock - Common		152,957
	HILL-ROM HLDGS INC COM STK	Corporate Stock - Common		1,304,119

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): 2019 Plan number: 008

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	HINO MOTORS NPV	Corporate Stock - Common		21,385
	HIROSE ELECTRIC NPV	Corporate Stock - Common		90,370
	HITACHI HIGH-TEC NPV	Corporate Stock - Common		128,199
	HITACHI NPV	Corporate Stock - Common		468,240
	HOYA CORP NPV	Corporate Stock - Common		548,102
	HUGO BOSS AG	Corporate Stock - Common		80,609
	IAA SPINCO INC	Corporate Stock - Common		1,115,322
	IBERDROLA SA EUR0.75	Corporate Stock - Common		176,692
	IDEX CORP COM	Corporate Stock - Common		1,764,204
	II-VI INC COM	Corporate Stock - Common		1,692,524
	INDUSTRIAL & COMMERCIAL BANK CHINA 'H'	Corporate Stock - Common		361,149
	INFINEON TECHNOLOG ORD NPV (REGD)	Corporate Stock - Common		282,786
	INTEGRA LIFESCIENCES HLDG CORP COM DESP	Corporate Stock - Common		1,189,320
	INTL MEAL CO ALMNT COM NPV	Corporate Stock - Common		98,769
	IONIS PHARMACEUTICALS INC COM	Corporate Stock - Common		1,254,776
	IRESS LIMITED NPV	Corporate Stock - Common		104,305
	ITE TECH INC TWD10	Corporate Stock - Common		83,949
	ITOCHU TECHNO-SOLUTIONS CORPORATION NPV	Corporate Stock - Common		99,034
	JERONIMO MARTINS EUR1	Corporate Stock - Common		208,369
	JSR CORP NPV	Corporate Stock - Common		85,164
	JUMBO INTERACTIVE NPV	Corporate Stock - Common		71,176
	JUMBO SA EUR0.88	Corporate Stock - Common		63,487
	KAR AUCTION SVCS INC COM STK	Corporate Stock - Common		924,027
	KARDEX AG CHF0.45 (REGD)	Corporate Stock - Common		99,145
	KASAI KOGYO CO LTD NPV	Corporate Stock - Common		49,064
	KEYSIGHT TECHNOLOGIES INC COM	Corporate Stock - Common		882,310
	KINROSS GOLD CORP COM	Corporate Stock - Common		428,005
	KIRKLAND LAKE GOLD COM NPV	Corporate Stock - Common		476,901
	KONINKLIJKE PHILIP EUR0.20	Corporate Stock - Common		342,740
	KONINKLIJKE PHILIPS NV	Corporate Stock - Common		453,645
	KOREA PETRO CHEMIC KRW5000	Corporate Stock - Common		50,497
	KURARAY CO NPV	Corporate Stock - Common		88,182
	KYOCERA CORP NPV	Corporate Stock - Common		536,867
	LENNOX INTL INC COM	Corporate Stock - Common		1,552,869
	LETS GOWEX SA EUR0.01	Corporate Stock - Common		14,464
	LINCOLN ELEC HLDGS INC COM	Corporate Stock - Common		1,143,832
	LINDAB INTL AB NPV	Corporate Stock - Common		134,049
	LINK ADMINISTRATIO NPV	Corporate Stock - Common		44,427
	L'OREAL EUR0.20	Corporate Stock - Common		682,471

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): 2019 Plan number: 008

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	LOVISA HLDGS LTD NPV	Corporate Stock - Common		59,625
	LUMENTUM HLDGS INC COM	Corporate Stock - Common		1,613,121
	M & T BK CORP COM	Corporate Stock - Common		1,043,114
	MAGELLAN FINANCIAL NPV	Corporate Stock - Common		124,463
	MAGNA INTL INC COM NPV	Corporate Stock - Common		554,556
	MARKEL CORP HOLDING CO COM	Corporate Stock - Common		1,653,024
	MASIMO CORP COM STK	Corporate Stock - Common		1,313,637
	MAYTRONICS LTD ILS0.1	Corporate Stock - Common		18,919
	MELCO RESORTS & ENTERTAINMENT LIMITED	Corporate Stock - Common		362,550
	METTLER-TOLEDO INTL INC COM	Corporate Stock - Common		840,877
	MICHELIN (CGDE) EUR2	Corporate Stock - Common		163,735
	MIMASU SEMICONDUCT NPV	Corporate Stock - Common		141,643
	MITSUBISHI HVY IND NPV	Corporate Stock - Common		97,723
	MKS INSTRS INC COM	Corporate Stock - Common		1,480,295
	MMC NORILSK NICKEL ADR EACH REPR 1/10 SHARE (S	Corporate Stock - Common		253,840
	MMC NORILSK NICKEL PJSC	Corporate Stock - Common		417,338
	MONOLITHIC PWR SYS INC COM	Corporate Stock - Common		1,256,999
	MS&AD INS GP HLDGS NPV	Corporate Stock - Common		122,942
	MYER HOLDINGS LTD NPV	Corporate Stock - Common		28,965
	N V R INC COM	Corporate Stock - Common		1,782,336
	NAGANO KEIKI CO NPV	Corporate Stock - Common		24,577
	NATIONAL INSTRS CORP COM	Corporate Stock - Common		1,058,500
	NATL BK OF GREECE	Corporate Stock - Common		129,103
	NESTLE SA CHF0.10(REGD)	Corporate Stock - Common		794,222
	NET ONE SYSTEMS CO NPV	Corporate Stock - Common		59,196
	NETRONIX INC TWD10	Corporate Stock - Common		50,389
	NGK INSULATORS LTD NPV	Corporate Stock - Common		409,971
	NIPPON TELEGRAPH & TELEPHONE CORP NPV	Corporate Stock - Common		324,726
	NISOURCE INC COM	Corporate Stock - Common		405,991
	NITTO DENKO CORP NPV	Corporate Stock - Common		113,734
	NN GROUP N.V. EUR0.12	Corporate Stock - Common		312,701
	NOKIA OYJ EUR0.06	Corporate Stock - Common		188,203
	NORTHERN TR CORP COM	Corporate Stock - Common		1,000,993
	NOVARTIS AG CHF0.50 (REGD)	Corporate Stock - Common		1,237,639
	NOVO-NORDISK AS DKK0.2 SERIES'B'	Corporate Stock - Common		581,746
	NTT DATA CORP NPV	Corporate Stock - Common		144,439
	NUVASIVE INC COM	Corporate Stock - Common		1,471,935
	NXP SEMICONDUCTORS N V COM STK	Corporate Stock - Common		139,986
	OBIC CO LTD NPV	Corporate Stock - Common		95,072
	OMRON CORP NPV	Corporate Stock - Common		230,393

Schedule H, Line 4i
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	OPAP(ORG OF FOOTB) EUR0.30 (CR)	Corporate Stock - Common		566,251
	ORACLE CORP JAPAN NPV	Corporate Stock - Common		36,623
	ORIOLA OYJ SER'B'NPV	Corporate Stock - Common		37,096
	OTSUKA CORP NPV	Corporate Stock - Common		193,237
	OUTOKUMPU OYJ SER'A'NPV	Corporate Stock - Common		121,413
	PACCAR INC COM	Corporate Stock - Common		898,339
	PACKAGING CORP AMER COM ISIN US6951561090	Corporate Stock - Common		945,756
	PANASONIC CORP	Corporate Stock - Common		354,298
	PER AARSLEFF HLDNG SER'B'DKK2	Corporate Stock - Common		46,560
	PERFORMANCE FOOD GROUP CO COM	Corporate Stock - Common		123,552
	PETROBRAS DISTR COM NPV	Corporate Stock - Common		158,472
	PETROCHINA COMPANY LIMITED H CNY1	Corporate Stock - Common		240,869
	PICC PROPERTY & CA 'H'CNY1	Corporate Stock - Common		137,383
	PIZZA PIZZA RTY CO COM NPV	Corporate Stock - Common		50,479
	PJSC ALROSA	Corporate Stock - Common		151,219
	POSCO KRW5000	Corporate Stock - Common		122,499
	PRA HEALTH SCIENCES INC COM	Corporate Stock - Common		1,377,704
	PROSPERITY BANCSHARES INC COM	Corporate Stock - Common		943,772
	PTC INC COM	Corporate Stock - Common		1,018,130
	PVH CORP COM USD1	Corporate Stock - Common		1,101,762
	Q2 HLDGS INC COM	Corporate Stock - Common		799,530
	QUALITAS CONTROLAD	Corporate Stock - Common		65,592
	RCS MEDIAGROUP NPV	Corporate Stock - Common		113,415
	REA GROUP LIMITED NPV	Corporate Stock - Common		179,734
	REATA PHARMACEUTICALS INC CL A CL A	Corporate Stock - Common		850,633
	REDFIN CORP COM	Corporate Stock - Common		720,240
	RELX PLC ORD GBP0.1444	Corporate Stock - Common		268,450
	RENAULT SA EUR3.81	Corporate Stock - Common		69,269
	RENESAS ELECTRONICS CORPORATION NPV	Corporate Stock - Common		93,858
	REPLIGEN CORP COM STK USD0.01	Corporate Stock - Common		785,418
	RIETER HLDG AG CHF5 (REGD)	Corporate Stock - Common		71,307
	RIO TINTO LIMITED NPV	Corporate Stock - Common		982,209
	RIO TINTO ORD GBP0.10	Corporate Stock - Common		343,008
	ROCHE HLDGS AG GENUSSCHEINE NPV	Corporate Stock - Common		2,053,557
	ROKU INC COM CL A COM CL A	Corporate Stock - Common		682,622
	ROSSETI PJSC RUB1(RUB)	Corporate Stock - Common		50,132
	SAMSUNG ELECTRONIC GDR	Corporate Stock - Common		48,913
	SAMSUNG ELECTRONIC GDR EACH REP 25 ORD SHS	Corporate Stock - Common		439,410

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
	SAMSUNG ELECTRONIC KRW100	Corporate Stock - Common		1,851,106
	SANOFI EUR2	Corporate Stock - Common		279,161
	SAP SE	Corporate Stock - Common		614,114
	SBERBANK OF RUSSIA	Corporate Stock - Common		84,983
	SCHNEIDER ELECTRIC EUR4.00	Corporate Stock - Common		552,265
	SCHRODERS NON VTG ORD GBP1	Corporate Stock - Common		59,723
	SEATTLE GENETICS INC COM	Corporate Stock - Common		861,635
	SEEK LIMITED NPV	Corporate Stock - Common		206,070
	SEKISUI CHEMICAL CO LTD NPV	Corporate Stock - Common		87,601
	SENAO NETWORKS INC TWD10	Corporate Stock - Common		52,690
	SER EDUCACIONAL S NPV	Corporate Stock - Common		111,063
	SERVICE CORP INTL COM	Corporate Stock - Common		1,606,447
	SFP HOLDINGS CO LT NPV	Corporate Stock - Common		4,391
	SHIN-ETSU CHEMICAL NPV	Corporate Stock - Common		510,476
	SHIONOGI & CO LTD NPV	Corporate Stock - Common		286,434
	SHOWA DENKO KK NPV	Corporate Stock - Common		10,670
	SHUN TAK HLDGS NPV	Corporate Stock - Common		69,704
	SIEMENS AG NPV(REGD)	Corporate Stock - Common		728,123
	SILGAN HLDGS INC COM	Corporate Stock - Common		481,554
	SILICON LABORATORIES INC COM	Corporate Stock - Common		1,106,333
	SIM CORP	Corporate Stock - Common		196,402
	SK HYNIX INC	Corporate Stock - Common		745,184
	SOFT-WORLD INTL CO TWD10	Corporate Stock - Common		52,734
	SOMPO HOLDINGS INC	Corporate Stock - Common		122,659
	SOUTH ST CORP COM	Corporate Stock - Common		638,133
	STERIS PLC ORD USD0.001	Corporate Stock - Common		1,022,129
	STMICROELECTRONICS EUR1.04	Corporate Stock - Common		297,584
	STMICROELECTRONICS EUR1.04	Corporate Stock - Common		343,944
	SUMCO CORPORATION NPV	Corporate Stock - Common		84,012
	SUMITOMO CORP NPV	Corporate Stock - Common		168,863
	SUMITOMO DAINIPPON PHARMA CO LTD NPV	Corporate Stock - Common		215,597
	SUMITOMO METAL MINING CO LTD NPV	Corporate Stock - Common		348,938
	SUN LIFE FINL INC COM NPV	Corporate Stock - Common		109,585
	SUNCORPORATION NPV	Corporate Stock - Common		33,043
	T RAD CO LTD JPY50	Corporate Stock - Common		51,031
	TABCORP HOLDINGS LTD NPV	Corporate Stock - Common		79,838
	TAIWAN PCB TECHVES TWD10	Corporate Stock - Common		23,166
	TAIWAN SEMICON MAN TWD10	Corporate Stock - Common		55,209
	TDK CORP NPV	Corporate Stock - Common		57,005
	TECHTRONIC INDUSTR NPV	Corporate Stock - Common		126,418
	TECK RESOURCES LIMITED	Corporate Stock - Common		67,465

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

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For plan year (beginning/ending): 2019 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
	TECK RESOURCES LTD CLASS'B'SUB-VTG COM NPV	Corporate Stock - Common		12,157
	TELECOM ITALIA SPA DI RISP NPV	Corporate Stock - Common		98,021
	TELECOM ITALIA SPA NPV	Corporate Stock - Common		202,564
	TELEFLEX INC COM	Corporate Stock - Common		1,301,353
	TELEFONICA SA EUR1	Corporate Stock - Common		410,337
	TERADATA CORP DEL COM STK	Corporate Stock - Common		1,238,621
	TERNA ENERGY SA EUR0.30	Corporate Stock - Common		81,452
	THE PEOPLE S INSUR 'H'CNY1	Corporate Stock - Common		275,690
	TOA CORP NPV	Corporate Stock - Common		19,081
	TOKIO MARINE HOLDINGS INC NPV	Corporate Stock - Common		33,783
	TOKMANNI GROUP OYJ NPV	Corporate Stock - Common		57,726
	TOKYO ELEC POWER H NPV	Corporate Stock - Common		59,302
	TOKYO ELECTRON NPV	Corporate Stock - Common		352,243
	TOYODA GOSEI NPV	Corporate Stock - Common		207,122
	TRANSUNION COM	Corporate Stock - Common		1,144,006
	TURKIYE GARANTI BK TRY1	Corporate Stock - Common		174,461
	UCB NPV	Corporate Stock - Common		251,330
	UGI CORP NEW COM	Corporate Stock - Common		1,346,852
	UMICORE NPV	Corporate Stock - Common		372,094
	UNDER ARMOUR INC CL C COM	Corporate Stock - Common		650,125
	UNICREDIT SPA NPV	Corporate Stock - Common		351,139
	UNIEURO SPA NPV	Corporate Stock - Common		199,285
	UNILEVER NV EUR0.16	Corporate Stock - Common		762,295
	UNILEVER PLC ORD GBP0.031111	Corporate Stock - Common		405,162
	VARIAN MEDICAL SYSTEMS INC	Corporate Stock - Common		1,426,632
	VEEVA SYS INC CL A COM CL A COM	Corporate Stock - Common		986,308
	VERISIGN INC COM	Corporate Stock - Common		1,007,716
	VESTAS WIND SYSTEM DKK1	Corporate Stock - Common		73,317
	VITA GROUP LIMITED NPV	Corporate Stock - Common		58,606
	VTECH HOLDINGS LTD COMSTK	Corporate Stock - Common		158,115
	WARTSILA EUR3.50	Corporate Stock - Common		164,755
	WASTE CONNECTIONS INC COM	Corporate Stock - Common		504,248
	WATSCO INC COM	Corporate Stock - Common		806,351
	WAYFAIR INC CL A CL A	Corporate Stock - Common		532,370
	WEIQIAO TEXTILE CO 'H'CNY1	Corporate Stock - Common		35,821
	WESFARMERS LTD NPV	Corporate Stock - Common		365,028
	WEST JAPAN RAILWAY NPV	Corporate Stock - Common		182,435
	WEX INC COM	Corporate Stock - Common		2,463,459
	WH GROUP LIMITED COMSTK	Corporate Stock - Common		138,957
	WHITE MOUNTAINS INSURANCE GROUP COM STOCK	Corporate Stock - Common		903,563
	WIRECARD AG NPV	Corporate Stock - Common		149,509

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	WOLTERS KLUWER EUR0.12	Corporate Stock - Common		74,737
	WPX ENERGY INC COM SHS	Corporate Stock - Common		453,090
	XERO LIMITED NPV	Corporate Stock - Common		57,248
	XINHUA WINSHARE PU 'H'CNY1	Corporate Stock - Common		99,274
	XINYI SOLAR HLDGS HKD0.10	Corporate Stock - Common		281,049
	YAMAHA MOTOR CO NPV	Corporate Stock - Common		68,923
	YASKAWA ELEC CORP NPV	Corporate Stock - Common		3,837
	YDUQS PARTICIPAC COM NPV	Corporate Stock - Common		160,589
	YETI HLDGS INC COM	Corporate Stock - Common		934,434
	YOKOGAWA ELECTRIC NPV	Corporate Stock - Common		65,676
	YOKOWO CO LTD NPV	Corporate Stock - Common		134,369
	YUE YUEN INDL HLDG HKD0.25	Corporate Stock - Common		56,085
	ARGENTINA REP BD SER B 7.5% DUE 04-22-2026 REG	Other		78,000
	ARGENTINA(REP OF) FRN 06/2020 ARS1	Other		59,747
	ARGENTINA(REP OF) PAR BD 2.5 D UE 12-31-2040/09-30-2029 REG	Other		112,127
	BRAZIL FEDERATIVE REP GLOBAL BD 5 T BOND 01-27-2045	Other		207,760
	BRAZIL FEDERATIVE REP GLOBAL NT 5.625% DUE 01-07-2041 REG	Other		235,200
	BRAZIL(FED REP OF) 10% GTD SNR 01/01/21 BRL'F'	Other		808,019
	CCP DUE FROM BARCLAYS	Other		189,400
	CME_IRS BARCUS31 06/30/2026 USD P 1.55% / R 3MLIBOR 0WS032300-0WZ032	Other		38,974
	CME_IRS BARCUS31 08/23/2049 USD P 1.656% / R 3MLIBOR 0WS032169-0WZ032	Other		15,516
	CME_IRS BARCUS31 18/07/2029 MXN P 28DTIIE / R 7.45% 0WS031724-0WZ031	Other		38,917
	CME_IRS BARCUS31 20/07/2029 MXN P 28DTIIE / R 7.44% 0WS031849-0WZ031	Other		39,973
	CME_IRS CME_BARCUS EUR P 1.5%/R 6M EURIB 23/08/2047 LEGID:0WS026161-	Other		-5,071
	CME_OIS BARCUS31 09/15/2021 USD P 1.35% / R 1DFFUND 0WS032268-0WZ032	Other		4,789
	CME_OIS BARCUS31 11/15/2026 USD P 1.55% / R 1DFFUND 0WS033688-0WZ033	Other		1,906
	DOUGLAS EMMETT INC COM REIT	Other		770,445
	EQUITY COMMONWEALTH USD0.01(BNF INT)	Other		773,606
	ESC GCB LEHMAN BRTH HLD D12/21/07 6.750 JD17 ESCROW	Other		2

Schedule H, Line 4i
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	ICE_CDX BARCUS31 12/20/2024 BUY CDX.NA.HY.33 0WS032706-0WZ032	Other		-104,939
	ICE_CDX BARCUS31 12/20/2024 BUY CDX.NA.IG.33 0WS032441-0WZ032	Other		-27,385
	INDONESIA REP MEDIUM TERM NT 144A 3.75% DUE 04-25-2022 BEO	Other		247,793
	INDONESIA(REP OF) 8.25% SNR 15/05/2029 IDR	Other		437,391
	JAPAN FIN ORGANIZATION FOR MUNICIPALITIES 4 DUE 01-13-2021 REG	Other		204,220
	KUWAIT ST NT 144A 3.5% DUE 03-20-2027 BEO	Other		214,928
	MEXICO(UNITED MEXICAN STATES) 7.75% NTS 13/11/42	Other		649,474
	MEXICO(UNITED MEXICAN STATES) 10% 05/12/24	Other		465,008
	MEXICO(UTD MEX ST) 8% GTD SNR 07/11/47 MXN100	Other		455,762
	MEXICO(UTD MEX ST) 8.5% GTD SNR 31/05/2029 MXN	Other		532,609
	OIS CHASUS33 04/01/2027 BRL P 1DBZDIO / R 7.044% 0WP296593-0WR296	Other		8,533
	OIS SBNYUS33 04/01/2027 BRL P 1DBZDIO / R 7.024% 0WP296510-0WR296	Other		9,249
	OIS SBNYUS33 04/01/2027 BRL P 1DBZDIO / R 7.024% 0WP296635-0WR296	Other		11,304
	OIS SBNYUS33 04/01/2027 BRL P 1DBZDIO / R 7.024% 0WP296759-0WR296	Other		11,232
	OTC CCPC RECEIVABLE FROM BARCLAYS CAPITAL SECURITIES LTD	Other		561
	OTC DER CASH COLL REC FROM BARCLAYS	Other		2,000
	OTC DER CASH COLL REC FROM SOCIETE GENERALE	Other		30,000
	OTC DERIVATIVE CASH COLL RECEIVABLE FROMRBS GREENWICH	Other		140,000
	PEMEX PROJ FDG MASTER TR GTD BD 6.625% DUE 06-15-2035 REG	Other		10,245
	PERU REP US$ GLOBAL BD 5.625% DUE 11-18-2050 REG	Other		58,450
	PETROLEOS MEXICANOS 6.375% 01-23-2045	Other		9,635

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	PETROLEOS MEXICANOS GTD 6.875% DUE 08-04-2026 REG	Other		65,920
	PROVINCIA DE BUENOS AIRE 6.5% DUE 02-15-2023 BEO 6.5% DUE 02-15-2023	Other		37,350
	REP OF ECUADOR TBOND 7.875% 23/01/2028	Other		177,752
	REPUBLIC OF ARGENTINA 5.625% 01-26-2022	Other		41,400
	REPUBLIC OF INDONESIA 4.35% DUE 01-11-2048 REG	Other		242,238
	RUSSIAN FEDERATION 6.9% BDS 23/05/2029 RUB1000	Other		351,779
	RUSSIAN FEDERATION 7.25% BDS 10/05/34 RUB1000	Other		18,753
	RUSSIAN FEDERATION 7.65% BDS 10/04/30 RUB1000	Other		291,460
	RUSSIAN FEDERATION 7.7% BDS 16/03/2039 RUB1000	Other		257,092
	RUSSIAN FEDN US$ BD 144A 7.5 DUE 03-31-2030/09-30-2009 REG	Other		30,479
	RUSSIAN FOREIGN BOND- EUROBOND STEP CPN DUE 31/03/2030	Other		100,036
	SCENTRE GROUP	Other		129,217
	SECRETARIA TESOURO 10% GTD SNR 01/01/27 BRL'F'	Other		32,126
	STATE TREAS REP POLAND 4 DUE 01-22-2024 REG	Other		118,333
	SUNLIGHT REAL EST NPV REIT	Other		76,973
	SYDNEY AIRPORT CORPORATION LTD NPV (STAPLED SECURITY)	Other		84,568
	UTD MEXICAN STS TRANCHE # TR 00026 4.75 DUE 03-08-2044	Other		22,100
	FEDERAL HOME LN BKS 2.125% DUE 02-11-2020	U.S. Government Securities		40,021
	FEDERAL HOME LN BKS TRANCHE FLTG DUE 10-07-2020	U.S. Government Securities		229,924
	FEDERAL HOME LN MTG CORP FLTG DUE 09-10-2020 REG	U.S. Government Securities		129,964
	FEDERAL HOME LN MTG CORP POOL #A74793 5%03-01-2038 BEO	U.S. Government Securities		88,624
	FEDERAL HOME LN MTG CORP POOL #C91981 3%02-01-2038 BEO	U.S. Government Securities		85,657

Schedule H, Line 4i
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	FEDERAL HOME LN MTG CORP POOL #C91987 3%04-01-2038 BEO	U.S. Government Securities		83,956
	FEDERAL HOME LN MTG CORP POOL #G02427 5.5% 12-01-2036 BEO	U.S. Government Securities		46,770
	FEDERAL HOME LN MTG CORP POOL #G06172 5.5% 12-01-2038 BEO	U.S. Government Securities		29,420
	FEDERAL HOME LN MTG CORP POOL #G06409 6%11-01-2039 BEO	U.S. Government Securities		94,679
	FEDERAL HOME LN MTG CORP POOL #G0-8771 4% 07-01-2047 BEO	U.S. Government Securities		282,444
	FEDERAL HOME LN MTG CORP POOL #G08841 3.5% 10-01-2048 BEO	U.S. Government Securities		77,844
	FEDERAL HOME LN MTG CORP POOL #G08856 3.5% 01-01-2049 BEO	U.S. Government Securities		77,987
	FEDERAL HOME LN MTG CORP POOL #G08859 5%01-01-2049 BEO	U.S. Government Securities		146,467
	FEDERAL HOME LN MTG CORP POOL #G08865 3.5% 03-01-2049 BEO	U.S. Government Securities		37,576
	FEDERAL HOME LN MTG CORP POOL #G18669 2.5% 12-01-2032 BEO	U.S. Government Securities		78,148
	FEDERAL HOME LN MTG CORP POOL #J38164 2.5% 12-01-2032 BEO	U.S. Government Securities		588,431
	FEDERAL HOME LN MTG CORP POOL #Q45737 3.0% DUE 3 01-01-2047	U.S. Government Securities		233,472
	FEDERAL HOME LN MTG CORP POOL #Q55997 4%05-01-2048 BEO	U.S. Government Securities		80,157
	FEDERAL HOME LN MTG CORP POOL #Q57230 4%07-01-2048 BEO	U.S. Government Securities		232,402
	FEDERAL HOME LN MTG CORP POOL #RA1880 3.5% DUE 12-01-2049 REG	U.S. Government Securities		103,357
	FEDERAL HOME LN MTG CORP POOL #RA1981 3%DUE 01-01-2050 REG	U.S. Government Securities		102,275
	FEDERAL HOME LN MTG CORP POOL #SD8029 2.5% DUE 12-01-2049 REG	U.S. Government Securities		197,778
	FEDERAL HOME LN MTG CORP POOL #U99045 3.5% 03-01-2043 BEO	U.S. Government Securities		155,101
	FEDERAL HOME LN MTG CORP POOL #U99076 4.5% 12-01-2043 BEO	U.S. Government Securities		172,465
	FEDERAL HOME LN MTG CORP POOL #U99084 4.5% 02-01-2044 BEO	U.S. Government Securities		123,532
	FEDERAL HOME LN MTG CORP POOL #U99091 4.5% 03-01-2044 BEO	U.S. Government Securities		59,484

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	FEDERAL HOME LN MTG CORP POOL #U99124 3.5% 03-01-2045 BEO	U.S. Government Securities		116,342
	FEDERAL HOME LN MTG CORP POOL #ZS7932 3%12-01-2032 BEO	U.S. Government Securities		313,824
	FEDERAL HOME LN MTG CORP SR K091 CL A-2 3.505% 03-01-2029	U.S. Government Securities		54,097
	FEDERAL NATL MTG ASSN GTD MTG POOL #AH4169 4% 01-01-2041 BEO	U.S. Government Securities		43,985
	FEDERAL NATL MTG ASSN GTD MTG POOL #AL0814 6.5% 06-01-2040 BEO	U.S. Government Securities		36,664
	FEDERAL NATL MTG ASSN GTD MTG POOL #AL1176 6.5% 10-01-2039 BEO	U.S. Government Securities		117,732
	FEDERAL NATL MTG ASSN GTD MTG POOL #AL3024 3.5% 01-01-2043 BEO	U.S. Government Securities		100,384
	FEDERAL NATL MTG ASSN GTD MTG POOL #AL4593 5% 06-01-2026 BEO	U.S. Government Securities		7,811
	FEDERAL NATL MTG ASSN GTD MTG POOL #AL4741 4.5% 01-01-2044 BEO	U.S. Government Securities		50,181
	FEDERAL NATL MTG ASSN GTD MTG POOL #AL6308 5% 08-01-2038 BEO	U.S. Government Securities		72,032
	FEDERAL NATL MTG ASSN GTD MTG POOL #AL9631 3% 12-01-2046 BEO	U.S. Government Securities		78,510
	FHLMC 4% MBS 01/10/2045 USD'Q3-6985' POOL #Q36985 4 10-01-2045	U.S. Government Securities		107,363
	FHLMC 4% MBS 01/11/2049 USD'SD-8026' POOL #SD8026 4 11-01-2049	U.S. Government Securities		102,395
	FHLMC GOLD G07117 6 10-01-2036	U.S. Government Securities		17,107
	FHLMC GOLD G07335 7 03-01-2039	U.S. Government Securities		29,996
	FHLMC GOLD POOL #Q45819 Q45819 3 01-01-2047	U.S. Government Securities		79,543
	FHLMC GOLD POOL#Q17792 3.5 DUE 05-01-2043	U.S. Government Securities		149,235
	FHLMC GOLD Q19611 4 07-01-2043	U.S. Government Securities		50,340
	FHLMC GOLD Q19615 4 07-01-2043	U.S. Government Securities		49,837
	FHLMC GOLD Q45560 3.0% 01-01-2047	U.S. Government Securities		82,766
	FHLMC GOLD Q62573 3.5% 12-01-2048	U.S. Government Securities		174,969
	FHLMC GOLD U90316 4 10-01-2042	U.S. Government Securities		89,809
	FHLMC GOLD U95137 4 08-01-2043	U.S. Government Securities		53,007
	FHLMC MULTICLASS SER 4813 CLS CJ 3 08-15-2048	U.S. Government Securities		54,030
	FHLMC MULTICLASS SER R007 CL ZA 6 05-15-2036	U.S. Government Securities		31,900
	FHLMC POOL # QA1033 3.0% 07-01-2049	U.S. Government Securities		683,688

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	FHLMC POOL # RA1340 3.0% 09-01-2049	U.S. Government Securities		100,541
	FHLMC POOL #QA5120 3.5% 11-01-2049	U.S. Government Securities		103,166
	FHLMC POOL #RA1224 3.0% DUE 08-01-2049	U.S. Government Securities		294,802
	FHLMC POOL #RA1293 3.0% DUE 09-01-2049	U.S. Government Securities		100,762
	FHLMC POOL #RA1343 0 09-01-2049	U.S. Government Securities		100,824
	FHLMC POOL #RA1344 3 09-01-2049	U.S. Government Securities		21,090
	FHLMC POOL #RA1460 3.0% 10-01-2049	U.S. Government Securities		100,991
	FHLMC POOL #RA1461 3.0% DUE 10-01-2049	U.S. Government Securities		43,129
	FHLMC POOL #SB0094 3% DUE 06-01-2033 REG	U.S. Government Securities		198,317
	FHLMC POOL #SD8005 3.5% 08-01-2049	U.S. Government Securities		97,577
	FHLMC POOL#RA1496 3.0% 10-01-2049	U.S. Government Securities		100,751
	FNMA FN BF0145 POOL #BF0145 3.5% DUE 03-01-2057 REG	U.S. Government Securities		537,857
	FNMA FNR 2012-51 B 7 DUE 05-25-2042	U.S. Government Securities		27,286
	FNMA POOL CA2652 5.0% 11-01-2048	U.S. Government Securities		76,812
	FNMA POOL # BN7652 3.0% 07-01-2049	U.S. Government Securities		299,231
	FNMA POOL # CA3955 3.5% 08-01-2049 REG	U.S. Government Securities		298,904
	FNMA POOL # CA4134 3.0% 09-01-2049 REG	U.S. Government Securities		100,592
	FNMA POOL #254793 5% 07-01-2033 BEO	U.S. Government Securities		4,477
	FNMA POOL #310088 5% DUE 06-01-2038 BEO	U.S. Government Securities		50,368
	FNMA POOL #555743 5% 09-01-2033 BEO	U.S. Government Securities		4,942
	FNMA POOL #852523 5.5% 02-01-2036 BEO	U.S. Government Securities		13,384
	FNMA POOL #888832 6.5% 11-01-2037 BEO	U.S. Government Securities		18,341
	FNMA POOL #889117 5% 10-01-2035 BEO	U.S. Government Securities		24,700
	FNMA POOL #890604 4.5% 10-01-2044 BEO	U.S. Government Securities		215,550
	FNMA POOL #890843 3% 09-01-2047 BEO	U.S. Government Securities		87,368
	FNMA POOL #915154 5% DUE 04-01-2037 REG	U.S. Government Securities		28,387
	FNMA POOL #918552 5% DUE 06-01-2022 REG	U.S. Government Securities		35,647
	FNMA POOL #924874 7% 10-01-2037 BEO	U.S. Government Securities		722
	FNMA POOL #928938 7% 12-01-2037 BEO	U.S. Government Securities		3,825

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	FNMA POOL #934648 7% DUE 11-01-2038 BEO	U.S. Government Securities		5,214
	FNMA POOL #975097 5% 06-01-2038 BEO	U.S. Government Securities		26,581
	FNMA POOL #995072 5.5% 08-01-2038 BEO	U.S. Government Securities		8,159
	FNMA POOL #AB6201 3% 09-01-2042 BEO	U.S. Government Securities		419,474
	FNMA POOL #AB9683 4% DUE 06-01-2043 BEO	U.S. Government Securities		42,343
	FNMA POOL #AD7593 4.5% 07-01-2040 BEO	U.S. Government Securities		231,467
	FNMA POOL #AE0758 7% 02-01-2039 BEO	U.S. Government Securities		20,525
	FNMA POOL #AN8493 3.3% 02-01-2030 BEO	U.S. Government Securities		104,980
	FNMA POOL #AP4781 3% 09-01-2042 BEO	U.S. Government Securities		180,608
	FNMA POOL #AP9633 2.5% 10-01-2042 BEO	U.S. Government Securities		95,144
	FNMA POOL #AQ4555 4% 12-01-2042 BEO	U.S. Government Securities		36,435
	FNMA POOL #AS0070 4% DUE 08-01-2043 REG	U.S. Government Securities		50,949
	FNMA POOL #AS4347 4% 01-01-2045 BEO	U.S. Government Securities		52,072
	FNMA POOL #AS6328 3.5% 12-01-2045 BEO	U.S. Government Securities		467,700
	FNMA POOL #AS6340 3.5% 12-01-2045 BEO	U.S. Government Securities		68,956
	FNMA POOL #AS6541 3.5% 01-01-2046 BEO	U.S. Government Securities		68,488
	FNMA POOL #AS6562 3.5% 01-01-2046 BEO	U.S. Government Securities		67,176
	FNMA POOL #AS8359 3% 11-01-2046 BEO	U.S. Government Securities		290,755
	FNMA POOL #AS8623 3% 01-01-2047 BEO	U.S. Government Securities		79,857
	FNMA POOL #AS8745 3% 02-01-2047 BEO	U.S. Government Securities		239,521
	FNMA POOL #AS9453 4% 04-01-2047 BEO	U.S. Government Securities		294,451
	FNMA POOL #AT8394 4 DUE 06-01-2043	U.S. Government Securities		48,275

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): 2019 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
	FNMA POOL #AT9637 4% DUE 07-01-2043 REG	U.S. Government Securities		103,481
	FNMA POOL #AT9653 4% DUE 07-01-2043 REG	U.S. Government Securities		52,628
	FNMA POOL #AT9657 4% DUE 07-01-2043 REG	U.S. Government Securities		42,079
	FNMA POOL #BD2455 3% 01-01-2047 BEO	U.S. Government Securities		155,925
	FNMA POOL #BF0148 4.5% 04-01-2056 BEO	U.S. Government Securities		74,752
	FNMA POOL #BF0163 5% 11-01-2046 BEO	U.S. Government Securities		190,632
	FNMA POOL #BF0222 4.5% 09-01-2057 BEO	U.S. Government Securities		171,093
	FNMA POOL #BH2623 4% DUE 08-01-2047 BEO	U.S. Government Securities		229,742
	FNMA POOL #BJ2544 3% 12-01-2037 BEO	U.S. Government Securities		83,319
	FNMA POOL #BL2201 3.35% DUE 05-01-2029 BEO	U.S. Government Securities		10,663
	FNMA POOL #BL2454 3.16% DUE 05-01-2029 BEO	U.S. Government Securities		20,924
	FNMA POOL #BL2457 3.26% DUE 05-01-2029 BEO	U.S. Government Securities		21,242
	FNMA POOL #BL2465 3.24% DUE 05-01-2029 BEO	U.S. Government Securities		42,453
	FNMA POOL #BL3152 2.84% DUE 08-01-2031 BEO	U.S. Government Securities		102,524
	FNMA POOL #BL3540 2.79% DUE 08-01-2029 BEO	U.S. Government Securities		103,095
	FNMA POOL #BL3561 2.74% DUE 08-01-2029 BEO	U.S. Government Securities		102,658
	FNMA POOL #BL3643 2.915% 08-01-2031 BEO	U.S. Government Securities		102,774
	FNMA POOL #BL3644 2.85% 08-01-2031 BEO	U.S. Government Securities		205,235
	FNMA POOL #BL3681 2.86% DUE 08-01-2031 BEO	U.S. Government Securities		102,725
	FNMA POOL #BL3771 2.77% 08-01-2031 BEO	U.S. Government Securities		101,827
	FNMA POOL #BM4751 3.5% 03-01-2043 BEO	U.S. Government Securities		88,663
	FNMA POOL #BM4897 3.5% 12-01-2046 BEO	U.S. Government Securities		91,706

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	FNMA POOL #BM5520 3.5% 02-01-2047 BEO	U.S. Government Securities		1,081,319
	FNMA POOL #BM5521 3.5% 07-01-2048 BEO	U.S. Government Securities		174,803
	FNMA POOL #BN0341 5% DUE 12-01-2048 REG	U.S. Government Securities		195,442
	FNMA POOL #BN5424 3.5% DUE 04-01-2049 REG	U.S. Government Securities		95,141
	FNMA POOL #BN6683 3.5% DUE 06-01-2049 REG	U.S. Government Securities		474,954
	FNMA POOL #BN7753 3.0% DUE 09-01-2049	U.S. Government Securities		203,606
	FNMA POOL #BO2252 3.5% DUE 10-01-2049	U.S. Government Securities		206,873
	FNMA POOL #BO2256 3% DUE 10-01-2049 REG	U.S. Government Securities		202,422
	FNMA POOL #BO2864 3.0% 10-01-2049	U.S. Government Securities		100,593
	FNMA POOL #BO4707 3% DUE 11-01-2049 REG	U.S. Government Securities		202,327
	FNMA POOL #BO9217 3% DUE 12-01-2049 REG	U.S. Government Securities		101,571
	FNMA POOL #CA3471 3.5% 05-01-2049	U.S. Government Securities		96,848
	FNMA POOL #CA3657 3.5% DUE 06-01-2049 REG	U.S. Government Securities		100,577
	FNMA POOL #CA3860 3.5% 07-01-2049	U.S. Government Securities		507,229
	FNMA POOL #CA4121 3.0% 09-01-2049	U.S. Government Securities		100,163
	FNMA POOL #CA4430 3.5% DUE 10-01-2049 REG	U.S. Government Securities		102,882
	FNMA POOL #FM1578 3.5% 09-01-2034 BEO	U.S. Government Securities		201,446
	FNMA POOL #FM1579 3.5% 10-01-2034 BEO	U.S. Government Securities		199,432
	FNMA POOL #FM1637 4.5% 05-01-2049 BEO	U.S. Government Securities		201,257
	FNMA POOL #FM1867 3% 11-01-2049 BEO	U.S. Government Securities		100,716
	FNMA POOL #FM1962 3.5% 11-01-2049 BEO	U.S. Government Securities		103,572
	FNMA POOL #FM2075 3% 12-01-2049 BEO	U.S. Government Securities		102,296

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	FNMA POOL #FM2091 3.5% 12-01-2049 BEO	U.S. Government Securities		104,504
	FNMA POOL #MA0706 4.5% 04-01-2031 BEO	U.S. Government Securities		14,074
	FNMA POOL #MA0734 4.5% DUE 05-01-2031 BEO	U.S. Government Securities		45,125
	FNMA POOL #MA0776 4.5% DUE 06-01-2031 BEO	U.S. Government Securities		15,330
	FNMA POOL #MA0913 4.5% 11-01-2031 BEO	U.S. Government Securities		22,224
	FNMA POOL #MA0939 4.5% 12-01-2031 BEO	U.S. Government Securities		26,760
	FNMA POOL #MA1213 3.5% DUE 10-01-2042 BEO	U.S. Government Securities		97,261
	FNMA POOL #MA1217 4% 10-01-2042 BEO	U.S. Government Securities		327,270
	FNMA POOL #MA1253 4% 11-01-2042 BEO	U.S. Government Securities		136,603
	FNMA POOL #MA1591 4.5% 09-01-2043 BEO	U.S. Government Securities		54,626
	FNMA POOL #MA1629 4.5% 10-01-2043 BEO	U.S. Government Securities		54,978
	FNMA POOL #MA1664 4.5% 11-01-2043 BEO	U.S. Government Securities		56,642
	FNMA POOL #MA1711 4.5% 12-01-2043 BEO	U.S. Government Securities		53,897
	FNMA POOL #MA3060 3% 07-01-2032 BEO	U.S. Government Securities		68,426
	FNMA POOL #MA3383 3.5% 06-01-2048 BEO	U.S. Government Securities		164,714
	FNMA POOL #MA3501 5% 10-01-2048 BEO	U.S. Government Securities		70,516
	FNMA POOL #MA3804 4% 10-01-2049 BEO	U.S. Government Securities		102,529
	FNMA POOL #MA3870 2.5% 12-01-2049 BEO	U.S. Government Securities		296,666
	FNMA POOL #MA3905 3% 01-01-2050 BEO	U.S. Government Securities		101,432
	FNMA POOL#RA1493 3.0% 10-01-2049	U.S. Government Securities		101,381
	FNMA REMIC SER 2012-46 CL BA 6 DUE 05-25-2042	U.S. Government Securities		41,328
	FNMA REMIC SER 2013-9 CL CB 5.50 04-25-2042	U.S. Government Securities		138,967

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	FNMA REMIC TR 2005-29 CL-ZA 5.5% DUE 04-25-2035	U.S. Government Securities		123,168
	FNMA SER 2012-28 CL B 6.5 06-25-2039	U.S. Government Securities		7,743
	FNMA SER 2019-M4 CL A2 3.61% 02-25-2031 REG	U.S. Government Securities		43,465
	FNMA SER 2019-M5 CL A2 3.273% DUE 01-25-2029 BEO	U.S. Government Securities		74,144
	FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS SETTLES JANUARY	U.S. Government Securities		1,217,063
	FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES JANUARY	U.S. Government Securities		102,871
	FNMA UMBS LNG 30 YEAR POOL # CA4017 3.0% 08-01-2049	U.S. Government Securities		100,066
	GNMA 2010-H22 REMIC PASSTHRU CTF CL FE FLTG RATE 05-20-2059	U.S. Government Securities		40,948
	GNMA 2010-H24 CL FA 10-20-2060	U.S. Government Securities		203,732
	GNMA 2011-H06 REMIC PASSTHRU CTF CL FA FLTG RATE 02-20-2061	U.S. Government Securities		139,246
	GNMA 2011-H09 CL AF VAR 03-20-2061	U.S. Government Securities		46,900
	GNMA FLTG RT 2.06438% DUE 10-20-2060	U.S. Government Securities		222,859
	GNMA II GTD CTF MULTI ISSUER POOL #MA5135 FIXED 3% 04-20-2048 BEO	U.S. Government Securities		615,463
	GNMA II JUMBOS 2.5 30 YEARS SETTLES JAN	U.S. Government Securities		602,555
	GNMA II JUMBOS 3% 30 YEARS SETTLES JANUARY	U.S. Government Securities		1,027,383
	GNMA POOL #4245 6% 09-20-2038 BEO	U.S. Government Securities		72,592
	GNMA POOL #4617 4.5% 01-20-2040 BEO	U.S. Government Securities		14,176
	GNMA POOL #4774 6% 08-20-2040 BEO	U.S. Government Securities		12,134
	GNMA POOL #4871 6% 11-20-2040 BEO	U.S. Government Securities		29,114
	GNMA POOL #4928 6% 01-20-2041 BEO	U.S. Government Securities		9,150
	GNMA POOL #4978 4.5% 03-20-2041 BEO	U.S. Government Securities		145,177
	GNMA POOL #4991 6% 03-20-2041 BEO	U.S. Government Securities		16,411
	GNMA POOL #711067 5% 01-15-2040 BEO	U.S. Government Securities		17,902
	GNMA POOL #783704 0 DUE 06-15-2036 REG	U.S. Government Securities		24,301
	GNMA POOL #AB2892 3.0% 09-15-2042	U.S. Government Securities		30,110
	GNMA POOL #AP6338 4% 10-20-2045 BEO	U.S. Government Securities		190,498
	GNMA POOL #BC4732 3.5% 10-20-2047 BEO	U.S. Government Securities		86,326

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	GNMA POOL #BD0384 3.5% 10-20-2047 BEO	U.S. Government Securities		81,648
	GNMA POOL #BJ1853 4.5% 09-20-2048 BEO	U.S. Government Securities		34,224
	GNMA POOL #MA3937 3.5% 09-20-2046 BEO	U.S. Government Securities		60,434
	GNMA POOL #MA4838 4% 11-20-2047 BEO	U.S. Government Securities		137,646
	GNMA POOL #MA5019 3.5% 02-20-2048 BEO	U.S. Government Securities		79,978
	GNMA POOL #MA5137 4% 04-20-2048 BEO	U.S. Government Securities		68,436
	GNMA POOL #MA5265 4.5% 06-20-2048 BEO	U.S. Government Securities		194,149
	GNMA POOL #MA5877 4.5% DUE 04-20-2049 REG	U.S. Government Securities		93,884
	GNMA POOL#MA5712 5.0% 01-20-2049 REG	U.S. Government Securities		133,458
	GNMA SER 19-28 CLS AB VAR 06-16-2060	U.S. Government Securities		111,526
	GNMA SER 2010-H010 CL FC FLTG RT DUE 05-20-2060	U.S. Government Securities		78,189
	GNMAII POOL #4040 SER 2037 6.5% DUE 10-20-2037 REG	U.S. Government Securities		12,188
	GNMAII POOL #4195 SER 2038 6% DUE 07-20-2038 REG	U.S. Government Securities		12,268
	GNMAII POOL #4696 SER 2040 4.5% DUE 05-20-2040 REG	U.S. Government Securities		26,955
	GNMAII POOL #4747 SER 2040 5% DUE 07-20-2040 BEO	U.S. Government Securities		60,862
	GNMAII POOL #783050 5 DUE 07-20-2040	U.S. Government Securities		36,184
	GNMAII POOL #783368 SER 2041 4.5% DUE 07-20-2041 BEO	U.S. Government Securities		60,695
	GNMAII POOL #784825 SER 2049 3.5% DUE 10-20-2049	U.S. Government Securities		101,065
	GNMAII POOL #MA4511 SER 2047 4% DUE 06-20-2047 REG	U.S. Government Securities		60,984
	GNMAII POOL #MA4718 3% DUE 09-20-2047 REG	U.S. Government Securities		8,122
	GNMAII POOL #MA4720 SER 2047 4% DUE 09-20-2047 REG	U.S. Government Securities		336,439
	GNMAII POOL #MA4901 4% 12-20-2047	U.S. Government Securities		68,968
	GNMAII POOL #MA5020 4.0% 02-20-2048	U.S. Government Securities		70,511

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	GNMAII POOL #MA5330 SER 2048 4.0% DUE 07-20-2048	U.S. Government Securities		141,699
	GNMAII POOL #MA5467 4.5% DUE 09-20-2048	U.S. Government Securities		193,188
	GNMAII POOL #MA5762 3.5% DUE 02-20-2049	U.S. Government Securities		78,842
	GNMAII POOL #MA6154 3.5% DUE 09-20-2049 REG	U.S. Government Securities		257,137
	GNMAII POOL #MA6219 3.5% 10-20-2049 REG	U.S. Government Securities		102,953
	GNMAII POOL #MA6338 SER 2049 3% DUE 12-20-2049 REG	U.S. Government Securities		616,695
	GNMAII POOL MA5711 SER 2049 4.5% DUE 01-20-2049 REG	U.S. Government Securities		374,232
	GOLD POOL #Q62293 3.0% 03-01-2049	U.S. Government Securities		540,501
	I/O FEDERAL HOME LN MTG CORP SER 4057 CLUI 3 05-15-2027	U.S. Government Securities		6,739
	I/O FEDERAL HOME LN MTG CORP SER 4194 CL BI 3.5% 04-01-2043 REG	U.S. Government Securities		5,819
	I/O FHLMC MULTICLASS SER 004298 CL PI 4.0% DUE 04-15-2043	U.S. Government Securities		3,850
	I/O FHLMC MULTICLASS SER 00K091 CL X1 03-25-2029	U.S. Government Securities		48,446
	I/O FHLMC MULTICLASS SER 4057 CL CS 04-15-2039	U.S. Government Securities		3,964
	I/O FHLMC MULTICLASS SER 4085 CL IO 3 06-15-2027 REG	U.S. Government Securities		12,762
	I/O FHLMC MULTICLASS TRANCHE 00048 08-25-2027	U.S. Government Securities		15,181
	I/O FHLMC MULTICLASS TRANCHE 08-25-2023	U.S. Government Securities		19,410
	I/O FNMA 407 CL 22 5% 01-25-2039	U.S. Government Securities		1,925
	I/O FNMA REMIC SER 2012-70 CL YS FTLG RTDUE 02-25-2041	U.S. Government Securities		7,744
	I/O FNMA REMIC TR 2012-101 CL-AI 3.0% 06-25-2027	U.S. Government Securities		13,493
	I/O FNMA REMIC TR 2012-101 CL-BI 4% 09-25-2027	U.S. Government Securities		985
	I/O FNMA REMIC TR 2016-60 CL-QS VAR RATE09-25-2046	U.S. Government Securities		27,804
	I/O FNMA SER 2014-47 CL AI 1.8840 08-25-2044	U.S. Government Securities		7,199

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	I/O FNMA SMBS TR 000390 CL C3 6.00% 07-25-2038	U.S. Government Securities		2,277
	I/O FNMA STRIPPED MTG BACKED SECS SMBS TR 407 CL 41 01-25-2038	U.S. Government Securities		1,689
	I/O FNMA TRANCHE SERIES 2014-M8 CLS X2 FLT RT 06-25-2024	U.S. Government Securities		54,770
	I/O FREMF 2012-K20 MTG .2% DUE 05-25-2045	U.S. Government Securities		5,428
	I/O GNMA 2012-066 REMIC PASS THRU CL CI 3.5 02-20-2038 REG	U.S. Government Securities		10,092
	I/O GNMA 2012-H27 CL AI FLTG 10-20-2062	U.S. Government Securities		6,112
	I/O GNMA 2015-167 REMIC PASS THRU CTF CLOI 04-16-2045	U.S. Government Securities		9,603
	I/O GNMA REMIC SER 2015-036 CL MI 5.50% 03-20-2045	U.S. Government Securities		32,311
	I/O GNMA SER 2014-117 CL SJ FLTG RT 08-20-2044	U.S. Government Securities		11,822
	I/O GNMA VAR RT .89457% DUE 08-16-2054	U.S. Government Securities		53,624
	SLM STUDENT LN TR SLM STUDENT LOAN 03-15-2033 REG	U.S. Government Securities		82,324
	SMALL BUSINESS ADMIN GTD DEV PARTN SER 2019-25G CL 1 2.69% FIXED 07-01-2044	U.S. Government Securities		30,401
	SMALL BUSINESS ADMIN GTD SER 2019-20D CL 1 2.98% 04-01-2039	U.S. Government Securities		29,920
	TSY INFL IX N/B 1% TIPS 02-15-2048	U.S. Government Securities		277,123
	UNITED STATES OF AMER TREAS BONDS 0.75 DEB TIPS 02-15-2042	U.S. Government Securities		366,673
	UNITED STATES T-BOND 2.875% 05-15-2049	U.S. Government Securities		198,935
	UNITED STATES TREAS BDS 1.375 02-15-2044 REG	U.S. Government Securities		312,503
	UNITED STATES TREAS BDS 2.25% 08-15-2049	U.S. Government Securities		19,456
	UNITED STATES TREAS BDS TSY INFL IX N/B 02-15-2046	U.S. Government Securities		191,092
	UNITED STATES TREAS BONDS 1.0% 02-15-2049	U.S. Government Securities		909,078
	UNITED STATES TREAS NTS 2.25% T-NOTE 04-30-2024	U.S. Government Securities		20,481

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	UNITED STATES TREAS NTS 2.875% DUE 05-15-2028	U.S. Government Securities		1,077
	UNITED STATES TREAS NTS DTD 05/31/2019 2.125% DUE 05-31-2021 REG	U.S. Government Securities		1,087,805
	UNITED STATES TREAS NTS DTD 07/31/2019 1.75% DUE 07-31-2021 REG	U.S. Government Securities		481,163
	UNITED STATES TREAS NTS DTD 11/30/2019 1.5% DUE 11-30-2024 REG	U.S. Government Securities		49,596
	US TREAS NTS DTD 05-15-2019 2.125% DUE 05-15-2022 REG	U.S. Government Securities		10,123
	UTD STATES TREAS 1.5% DUE 10-31-2024	U.S. Government Securities		585,091
	MFO BLACKROCK MID CAPITALIZATION EQUITY INDEX NL FUNDM	Value of Interest in Common/Collective Trusts		24,988,802
	MFO COL LSV US SMALL CAP VALUE TIER 5.	Value of Interest in Common/Collective Trusts		43,915,115
	MFO FIDELITY GROWTH COMPANY COMMINGLED POOL CLASS 2	Value of Interest in Common/Collective Trusts		572,095,965
	MFO VANGUARD TARGET RETIREMENT 2015 TRUST 1	Value of Interest in Common/Collective Trusts		5,132,244
	MFO VANGUARD TARGET RETIREMENT 2020 TRUST I	Value of Interest in Common/Collective Trusts		236,356,851
	MFO VANGUARD TARGET RETIREMENT 2025 TRUST 1	Value of Interest in Common/Collective Trusts		29,207,314
	MFO VANGUARD TARGET RETIREMENT 2030 TRUST I	Value of Interest in Common/Collective Trusts		280,166,723
	MFO VANGUARD TARGET RETIREMENT 2035 TRUST 1	Value of Interest in Common/Collective Trusts		11,754,676
	MFO VANGUARD TARGET RETIREMENT 2040 TRUST I	Value of Interest in Common/Collective Trusts		120,569,212
	MFO VANGUARD TARGET RETIREMENT 2045 TRUST 1	Value of Interest in Common/Collective Trusts		6,808,962
	MFO VANGUARD TARGET RETIREMENT 2050 TRUST I	Value of Interest in Common/Collective Trusts		53,971,111
	MFO VANGUARD TARGET RETIREMENT 2055 TRUST 1	Value of Interest in Common/Collective Trusts		3,680,841
	MFO VANGUARD TARGET RETIREMENT 2060 TRUST 1	Value of Interest in Common/Collective Trusts		7,053,384
	MFO VANGUARD TARGET RETIREMENT 2065 TRUST I	Value of Interest in Common/Collective Trusts		1,101,003
	MFO VANGUARD TARGET RETIREMENT INCOME TRUST I	Value of Interest in Common/Collective Trusts		72,729,398

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	NT COLLECTIVE RUSSELL 2000 INDEX FUND - DC -NON LENDING TIER THREE	Value of Interest in Common/Collective Trusts		6,729,516
	COLTV SHORT TERM INVT FD	Value of Interest in Registered Investment Companies		307,458
	MFC ISHARES TR MSCI EAFE ETF	Value of Interest in Registered Investment Companies		326,368
	MFO VANGUARD BD INDEX FDS TOTAL BD MKT PORTFOLIO INSTL SHS	Value of Interest in Registered Investment Companies		74,051,137
	MFO VANGUARD DEVELOPED MARKETS INDEX INSTL	Value of Interest in Registered Investment Companies		26,973,619
	MFO VANGUARD FEDERAL MONEY MARKET FUND	Value of Interest in Registered Investment Companies		145,203,781
	MFO VANGUARD WINDSOR II FD ADMIRAL SHS	Value of Interest in Registered Investment Companies		143,399,736
	MFOFIDELITY 500 INDEX-INST PREM	Value of Interest in Registered Investment Companies		360,031,515
				2,489,057,464
	CASH			3,326,819
	PARTICIPANT LOANS	Interest rates ranging from 3.25% to 10.50% with various maturity dates		30,270,766
	TOTAL			2,522,655,049