

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). <p style="text-align: center;">▶ Complete all entries in accordance with the instructions to the Form 5500.</p>	OMB Nos. 1210-0110 1210-0089 <div style="text-align: center; font-size: 1.5em; font-weight: bold;">2019</div> This Form is Open to Public Inspection
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Part I	Annual Report Identification Information
For calendar plan year 2019 or fiscal plan year beginning <u>01/01/2019</u> and ending <u>12/31/2019</u>	
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 <u>FIRSTENERGY CORP. MASTER PENSION PLAN</u>	<table border="1" style="width: 100%; border-collapse: collapse;"> <tr> <td style="width: 80%;">1b Three-digit plan number (PN) ▶</td> <td style="width: 20%; text-align: center;"><u>001</u></td> </tr> <tr> <td colspan="2">1c Effective date of plan <u>07/01/1944</u></td> </tr> </table>	1b Three-digit plan number (PN) ▶	<u>001</u>	1c Effective date of plan <u>07/01/1944</u>	
1b Three-digit plan number (PN) ▶	<u>001</u>				
1c Effective date of plan <u>07/01/1944</u>					
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) <u>FIRSTENERGY CORP.</u> <u>76 SOUTH MAIN STREET</u> <u>AKRON, OH 44308</u>	<table border="1" style="width: 100%; border-collapse: collapse;"> <tr> <td>2b Employer Identification Number (EIN) <u>34-1843785</u></td> </tr> <tr> <td>2c Plan Sponsor's telephone number <u>330-384-5417</u></td> </tr> <tr> <td>2d Business code (see instructions) <u>221100</u></td> </tr> </table>	2b Employer Identification Number (EIN) <u>34-1843785</u>	2c Plan Sponsor's telephone number <u>330-384-5417</u>	2d Business code (see instructions) <u>221100</u>	
2b Employer Identification Number (EIN) <u>34-1843785</u>					
2c Plan Sponsor's telephone number <u>330-384-5417</u>					
2d Business code (see instructions) <u>221100</u>					

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

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

SIGN HERE	Filed with authorized/valid electronic signature.	10/14/2020	CHRISTINE L WALKER
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE	Filed with authorized/valid electronic signature.		
	Signature of employer/plan sponsor	Date	Enter name of individual signing as employer or plan sponsor
SIGN HERE	Filed with authorized/valid electronic signature.		
	Signature of DFE	Date	Enter name of individual signing as DFE

For Paperwork Reduction Act Notice, see the Instructions for Form 5500.

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3a Plan administrator's name and address ☒ Same as Plan Sponsor	3b Administrator's EIN 3c Administrator's telephone number <div style="background-color: #cccccc; height: 40px; width: 100%;"></div>
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 41604
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 a(2) Total number of active participants at the end of the plan year b Retired or separated participants receiving benefits..... c Other retired or separated participants entitled to future benefits d Subtotal. Add lines 6a(2) , 6b , and 6c e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits. f Total. Add lines 6d and 6e g Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item) h Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested	<div style="background-color: #cccccc; height: 20px; width: 100%;"></div> 6a(1) 15073 6a(2) 14720 6b 19298 6c 4253 6d 38271 6e 3451 6f 41722 6g 6h 183
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: 1A 1C 1E 3F 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) (1) ☒ Insurance (2) ☐ Code section 412(e)(3) insurance contracts (3) ☒ Trust (4) ☐ General assets of the sponsor	9b Plan benefit arrangement (check all that apply) (1) ☒ Insurance (2) ☐ Code section 412(e)(3) insurance contracts (3) ☒ Trust (4) ☐ General assets of the sponsor
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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)** ☒ **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)** ☒ **H** (Financial Information)
- (2)** ☐ **I** (Financial Information – Small Plan)
- (3)** ☒ 1 **A** (Insurance Information)
- (4)** ☒ **C** (Service Provider Information)
- (5)** ☒ **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 A (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Insurance Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ File as an attachment to Form 5500. ▶ Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).	OMB No. 1210-0110 2019 This Form is Open to Public Inspection
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For calendar plan year 2019 or fiscal plan year beginning 01/01/2019 and ending 12/31/2019	
A Name of plan FIRSTENERGY CORP. MASTER PENSION PLAN	B Three-digit plan number (PN) ▶ 001
C Plan sponsor's name as shown on line 2a of Form 5500 FIRSTENERGY CORP.	D Employer Identification Number (EIN) 34-1843785

Part I	Information Concerning Insurance Contract Coverage, Fees, and Commissions Provide information for each contract on a separate Schedule A. Individual contracts grouped as a unit in Parts II and III can be reported on a single Schedule A.
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1 Coverage Information:

(a) Name of insurance carrier JOHN HANCOCK LIFE INSURANCE COMPANY

(b) EIN	(c) NAIC code	(d) Contract or identification number	(e) Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	(g) To
01-0233346	65838	GAC 229	0	01/01/2019	12/31/2019

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

3 Persons receiving commissions and fees. (Complete as many entries as needed to report all persons).
(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

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

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

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

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

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

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

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

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

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

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

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

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

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

Part II Investment and Annuity Contract Information

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

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

6 Contracts With Allocated Funds:**a** State the basis of premium rates ▶

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

e Type of contract: (1) ☐ individual policies (2) ☐ group deferred annuity
(3) ☐ other (specify) ▶

f If contract purchased, in whole or in part, to distribute benefits from a terminating plan, check here ▶ ☐**7** Contracts With Unallocated Funds (Do not include portions of these contracts maintained in separate accounts)

a Type of contract: (1) ☐ deposit administration (2) ☒ immediate participation guarantee
(3) ☐ guaranteed investment (4) ☐ other ▶

b Balance at the end of the previous year.....	7b	630345
c Additions: (1) Contributions deposited during the year	7c(1)	750000
(2) Dividends and credits	7c(2)	0
(3) Interest credited during the year	7c(3)	87720
(4) Transferred from separate account.....	7c(4)	
(5) Other (specify below)	7c(5)	
▶		
(6) Total additions.....	7c(6)	837720
d Total of balance and additions (add lines 7b and 7c(6))	7d	1468065
e Deductions:		
(1) Disbursed from fund to pay benefits or purchase annuities during year	7e(1)	742644
(2) Administration charge made by carrier	7e(2)	21999
(3) Transferred to separate account.....	7e(3)	
(4) Other (specify below)	7e(4)	13055
▶ DR ANNUAL ADJUSTMENTS		
(5) Total deductions.....	7e(5)	777698
f Balance at the end of the current year (subtract line 7e(5) from line 7d)	7f	690367

Part III Welfare Benefit Contract Information

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

8 Benefit and contract type (check all applicable boxes)

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

9 Experience-rated contracts:

a Premiums: (1) Amount received.....	9a(1)		
(2) Increase (decrease) in amount due but unpaid.....	9a(2)		
(3) Increase (decrease) in unearned premium reserve	9a(3)		
(4) Earned ((1) + (2) - (3)).....		9a(4)	0
b Benefit charges (1) Claims paid.....	9b(1)		
(2) Increase (decrease) in claim reserves.....	9b(2)		
(3) Incurred claims (add (1) and (2))		9b(3)	0
(4) Claims charged		9b(4)	
c Remainder of premium: (1) Retention charges (on an accrual basis) --			
(A) Commissions	9c(1)(A)		
(B) Administrative service or other fees.....	9c(1)(B)		
(C) Other specific acquisition costs	9c(1)(C)		
(D) Other expenses.....	9c(1)(D)		
(E) Taxes	9c(1)(E)		
(F) Charges for risks or other contingencies.....	9c(1)(F)		
(G) Other retention charges	9c(1)(G)		
(H) Total retention.....		9c(1)(H)	0
(2) Dividends or retroactive rate refunds. (These amounts were ☐ paid in cash, or ☐ credited.).....		9c(2)	
d Status of policyholder reserves at end of year: (1) Amount held to provide benefits after retirement		9d(1)	
(2) Claim reserves		9d(2)	
(3) Other reserves.....		9d(3)	
e Dividends or retroactive rate refunds due. (Do not include amount entered in line 9c(2).)		9e	

10 Nonexperience-rated contracts:

a Total premiums or subscription charges paid to carrier	10a	
b If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, other than reported in Part I, line 2 above, report amount.....	10b	

Specify nature of costs.

Part IV Provision of Information

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

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

SCHEDULE SB (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Single-Employer Defined Benefit Plan Actuarial Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6059 of the Internal Revenue Code (the Code). ▶ File as an attachment to Form 5500 or 5500-SF.	OMB No. 1210-0110 2019 This Form is Open to Public Inspection
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For calendar plan year 2019 or fiscal plan year beginning 01/01/2019 and ending 12/31/2019

▶ **Round off amounts to nearest dollar.**

▶ **Caution:** A penalty of \$1,000 will be assessed for late filing of this report unless reasonable cause is established.

A Name of plan <u>FIRSTENERGY CORP. MASTER PENSION PLAN</u>	B Three-digit plan number (PN) ▶ <u>001</u>
C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF <u>FIRSTENERGY CORP.</u>	D Employer Identification Number (EIN) <u>34-1843785</u>
E Type of plan: ☒ Single ☐ Multiple-A ☐ Multiple-B	F Prior year plan size: ☐ 100 or fewer ☐ 101-500 ☒ More than 500

Part I	Basic Information
1 Enter the valuation date: Month <u>01</u> Day <u>01</u> Year <u>2019</u>	
2 Assets:	
a Market value	2a <u>7482105852</u>
b Actuarial value	2b <u>7825643628</u>
3 Funding target/participant count breakdown	
a For retired participants and beneficiaries receiving payment.....	(1) Number of participants <u>21755</u> (2) Vested Funding Target <u>4977787512</u> (3) Total Funding Target <u>4977787512</u>
b For terminated vested participants.....	<u>4776</u> <u>451271324</u> <u>451271324</u>
c For active participants	<u>15073</u> <u>2221075152</u> <u>2358748345</u>
d Total.....	<u>41604</u> <u>7650133988</u> <u>7787807181</u>
4 If the plan is in at-risk status, check the box and complete lines (a) and (b)..... ☐	
a Funding target disregarding prescribed at-risk assumptions	4a
b Funding target reflecting at-risk assumptions, but disregarding transition rule for plans that have been in at-risk status for fewer than five consecutive years and disregarding loading factor.....	4b
5 Effective interest rate	5 <u>5.51</u> %
6 Target normal cost.....	6 <u>175519725</u>

Statement by Enrolled Actuary

To the best of my knowledge, the information supplied in this schedule and accompanying schedules, statements and attachments, if any, is complete and accurate. Each prescribed assumption was applied in accordance with applicable law and regulations. In my opinion, each other assumption is reasonable (taking into account the experience of the plan and reasonable expectations) and such other assumptions, in combination, offer my best estimate of anticipated experience under the plan.

SIGN HERE		<u>10/01/2020</u>
	Signature of actuary	Date
<u>VLAD SACHELARIE</u>	Type or print name of actuary	<u>20-07106</u>
<u>AON CONSULTING, INC.</u>	Firm name	Most recent enrollment number
<u>950 MAIN AVENUE</u> <u>SUITE 1600</u> <u>CLEVELAND, OH 44113</u>	Address of the firm	<u>216-430-4749</u>
		Telephone number (including area code)

If the actuary has not fully reflected any regulation or ruling promulgated under the statute in completing this schedule, check the box and see instructions ☐

For Paperwork Reduction Act Notice, see the Instructions for Form 5500 or 5500-SF.

Schedule SB (Form 5500) 2019
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Part II Beginning of Year Carryover and Prefunding Balances

	(a) Carryover balance	(b) Prefunding balance
7 Balance at beginning of prior year after applicable adjustments (line 13 from prior year)	0	1109103614
8 Portion elected for use to offset prior year's funding requirement (line 35 from prior year)	0	294784429
9 Amount remaining (line 7 minus line 8)	0	814319185
10 Interest on line 9 using prior year's actual return of <u>-4.39</u> %	0	-35748612
11 Prior year's excess contributions to be added to prefunding balance:		
a Present value of excess contributions (line 38a from prior year)		426087101
b(1) Interest on the excess, if any, of line 38a over line 38b from prior year Schedule SB, using prior year's effective interest rate of <u>5.67</u> %		7444862
b(2) Interest on line 38b from prior year Schedule SB, using prior year's actual return		-12941036
c Total available at beginning of current plan year to add to prefunding balance		420590927
d Portion of (c) to be added to prefunding balance		420590927
12 Other reductions in balances due to elections or deemed elections	0	0
13 Balance at beginning of current year (line 9 + line 10 + line 11d – line 12)	0	1199161500

Part III Funding Percentages

14 Funding target attainment percentage	14	85.08 %
15 Adjusted funding target attainment percentage	15	85.08 %
16 Prior year's funding percentage for purposes of determining whether carryover/prefunding balances may be used to reduce current year's funding requirement	16	87.31 %
17 If the current value of the assets of the plan is less than 70 percent of the funding target, enter such percentage	17	%

Part IV Contributions and Liquidity Shortfalls**18** Contributions made to the plan for the plan year by employer(s) and employees:

(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees	(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees
Totals ▶			18(b)	0	18(c) 0

19 Discounted employer contributions – see instructions for small plan with a valuation date after the beginning of the year:

a Contributions allocated toward unpaid minimum required contributions from prior years	19a	0
b Contributions made to avoid restrictions adjusted to valuation date	19b	0
c Contributions allocated toward minimum required contribution for current year adjusted to valuation date	19c	0

20 Quarterly contributions and liquidity shortfalls:

- a** Did the plan have a "funding shortfall" for the prior year? ☒ Yes ☐ No
- b** If line 20a is "Yes," were required quarterly installments for the current year made in a timely manner? ☒ Yes ☐ No
- c** If line 20a is "Yes," see instructions and complete the following table as applicable:

Liquidity shortfall as of end of quarter of this plan year			
(1) 1st	(2) 2nd	(3) 3rd	(4) 4th
0	0	0	0

Part V Assumptions Used to Determine Funding Target and Target Normal Cost**21** Discount rate:**a** Segment rates:1st segment:
3.74 %2nd segment:
5.35 %3rd segment:
6.11 %☐ N/A, full yield curve used**b** Applicable month (enter code)**21b**

4

22 Weighted average retirement age**22**

62

23 Mortality table(s) (see instructions)☐

Prescribed - combined

☒

Prescribed - separate

☐

Substitute

Part VI Miscellaneous Items**24** Has a change been made in the non-prescribed actuarial assumptions for the current plan year? If "Yes," see instructions regarding required attachment. ☒ Yes ☐ No**25** Has a method change been made for the current plan year? If "Yes," see instructions regarding required attachment. ☐ Yes ☒ No**26** Is the plan required to provide a Schedule of Active Participants? If "Yes," see instructions regarding required attachment. ☒ Yes ☐ No**27** If the plan is subject to alternative funding rules, enter applicable code and see instructions regarding attachment.**27****Part VII Reconciliation of Unpaid Minimum Required Contributions For Prior Years****28** Unpaid minimum required contributions for all prior years **28** 0**29** Discounted employer contributions allocated toward unpaid minimum required contributions from prior years (line 19a) **29** 0**30** Remaining amount of unpaid minimum required contributions (line 28 minus line 29) **30** 0**Part VIII Minimum Required Contribution For Current Year****31** Target normal cost and excess assets (see instructions):**a** Target normal cost (line 6) **31a** 175519725**b** Excess assets, if applicable, but not greater than line 31a **31b** 0**32** Amortization installments:**a** Net shortfall amortization installment Outstanding Balance 1161325053 Installment 202929498**b** Waiver amortization installment 0 0**33** If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month _____ Day _____ Year _____) and the waived amount **33****34** Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33) **34** 378449223

	Carryover balance	Prefunding balance	Total balance
35 Balances elected for use to offset funding requirement	0	378449223	378449223

36 Additional cash requirement (line 34 minus line 35) **36** 0**37** Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c) **37** 0**38** Present value of excess contributions for current year (see instructions)**a** Total (excess, if any, of line 37 over line 36) **38a** 0**b** Portion included in line 38a attributable to use of prefunding and funding standard carryover balances **38b** 0**39** Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37) **39** 0**40** Unpaid minimum required contributions for all years **40** 0**Part IX Pension Funding Relief Under Pension Relief Act of 2010 (See Instructions)****41** If an election was made to use PRA 2010 funding relief for this plan:**a** Schedule elected ☐ 2 plus 7 years ☐ 15 years**b** Eligible plan year(s) for which the election in line 41a was made ☐ 2008 ☐ 2009 ☐ 2010 ☐ 2011

SCHEDULE C (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Service Provider 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 FIRSTENERGY CORP. MASTER PENSION PLAN	B Three-digit plan number (PN) ► 001
C Plan sponsor's name as shown on line 2a of Form 5500 FIRSTENERGY CORP.	D Employer Identification Number (EIN) 34-1843785

Part I	Service Provider Information (see instructions)
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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)..... ☒ 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
ASCEND PARTNERS FUND II BPO, LTD
98-0494721

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation
TENOR CAPITAL MANAGEMENT COMPANY
84-1641518

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation
ALEUTIAN FUND, LTD.
P.O. BOX 309 UGLAND HOUSE GEORGE TOWN, GRAND CAYMAN 1-1104 KY

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation
AQR DELTA XN OFFSHORE FUND L.P.
TWO GREENWHICH PLAZA 3RD FLOOR GREENWICH, CT 06830

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

DODGE & COX FUNDS

C/O DST ASSET MANAGER SOLUTIONS, INC
P.O. BOX 8422
BOSTON, ME 02266-8422

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

GLOBAL INFRASTRUCTURE PARTNERS

1345 AVENUE OF THE AMERICA
NEW YORK, NY 10105

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

K3 PRIVATE INVESTORS, L.P.

81-2019702

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

LEONARD GREEN & PARTNERS

98-1278459

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

HIGHLINE CAPITAL MANAGEMENT, L.P

13-3929520

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

K4 PRIVATE INVESTORS, L.P.

82-4855839

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

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

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)

AON CONSULTING INC.

22-2232264

(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 50	NONE	4534764	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

CANTILLON CAPITAL MANAGEMENT LLC

14-1875682

(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 50 51	NONE	2717117	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

LOOMIS SAYLES AND CO.

04-3200030

(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 50 51	NONE	2154374	Yes ☐ No ☒	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)

PRUDENTIAL INSURANCE COMPANY

22-1211670

(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 50 51	NONE	1754523	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

BAIN CAPITAL

45-3645898

(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?
27 28 50 51 68	NONE	1312616	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

NISA INVESTMENT ADVISORS, LLC

48-1140940

(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 50 51	NONE	1224220	Yes ☐ No ☒	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)

ARTISAN PARTNERS HOLDINGS LP

39-1807188

(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 50 51	NONE	1020957	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

BAILLIE GIFFORD

22-3438530

(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 50 51	NONE	1006851	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

JOHN HANCOCK

04-1414660

(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 50	NONE	779130	Yes ☐ No ☒	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)

PARAMETRIC PORTFOLIO ASSOCIATE

20-0292745

(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 50 51	NONE	726767	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

THE BANK OF NEW YORK MELLON

13-5160382

(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 50 59 62 65	NONE	594479	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

METROPOLITAN LIFE INSURANCE COMPANY

13-5581829

(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 50 51 65	NONE	562303	Yes ☐ No ☒	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)

MAWER

CENTRE 10 517 10TH AVENUE SW, SUITE 600
CALGARY, ALBERTA T2R 0A8 CA

(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 50 51	NONE	459004	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

PIMCO

33-0629048

(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 50 51	NONE	273369	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

BLACKROCK

94-6052285

(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 50 51	NONE	192340	Yes ☐ No ☒	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)

LEGAL & GENERAL

20-8058531

(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 50	NONE	176703	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

THE 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?
28 50	NONE	133238	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

CALFE HALTER & GRISWOLD LLP

34-0732302

(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?
50 99	NONE	59725	Yes ☐ No ☒	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)

BENXL TECHNOLOGIES, INC

23-2694597

(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 50 99	NONE	46740	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

WILLIS TOWERS WATSON GROUP

82-6695738

(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?
50 99	NONE	34250	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

MERCER US INC.

13-2834414

(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 99	NONE	13515	Yes ☐ No ☒	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) <small>Department of the Treasury Internal Revenue Service</small> <small>Department of Labor Employee Benefits Security Administration</small>	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.
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For calendar plan year 2019 or fiscal plan year beginning 01/01/2019 and ending 12/31/2019

A Name of plan <u>FIRSTENERGY CORP. MASTER PENSION PLAN</u>	B Three-digit plan number (PN) ►	<u>001</u>
C Plan or DFE sponsor's name as shown on line 2a of Form 5500 <u>FIRSTENERGY CORP.</u>	D Employer Identification Number (EIN) <u>34-1843785</u>	

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)
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a Name of MTIA, CCT, PSA, or 103-12 IE: <u>BLACKROCK ASWI FUND</u>		
b Name of sponsor of entity listed in (a): <u>BLACKROCK</u>		
c EIN-PN <u>33-6371939-001</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>279960861</u>
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>EB TEMPORARY INVESTMENT</u>		
b Name of sponsor of entity listed in (a): <u>THE BANK OF NEW YORK MELLON</u>		
c EIN-PN <u>25-6078093-023</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>943632743</u>
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>GENESIS EMERGING MARKET FUND</u>		
b Name of sponsor of entity listed in (a): <u>GENESIS ASSETS MANAGEMENT</u>		
c EIN-PN <u>22-3163872-001</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>12923</u>
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>COLLECTIVE ACWI IMI LD</u>		
b Name of sponsor of entity listed in (a): <u>THE NORHTERN TRUST COMPANY</u>		
c EIN-PN <u>45-6138589-039</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>238496185</u>
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>PROPERTY INCOME FUND</u>		
b Name of sponsor of entity listed in (a): <u>UBS TRUMBULL</u>		
c EIN-PN <u>80-0227394-001</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>113161409</u>
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>LOOMIS SAYLES SENIOR LOAN FUND</u>		
b Name of sponsor of entity listed in (a): <u>LOOMIS SAYLES AND COMPANY</u>		
c EIN-PN <u>82-0542784-001</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>178449280</u>
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>RUSSELL 1000 INDEX FUND</u>		
b Name of sponsor of entity listed in (a): <u>BLACKROCK</u>		
c EIN-PN <u>94-6589508-001</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>0</u>

a Name of MTIA, CCT, PSA, or 103-12 IE: AGT US LONG FIXED ACTIVE

b Name of sponsor of entity listed in (a): AON HEWITT

c EIN-PN 27-2436452-007	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 1482999369
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a Name of MTIA, CCT, PSA, or 103-12 IE: PARAMETRIC DEFENSIVE EQUITY FUND

b Name of sponsor of entity listed in (a): PARAMETRIC ADVISORS

c EIN-PN 32-0463932-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 0
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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)
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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)
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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)
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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)
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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)
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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)
-----------------	----------------------	---

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)
-----------------	----------------------	---

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)
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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
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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) <small>Department of the Treasury Internal Revenue Service</small> <small>Department of Labor Employee Benefits Security Administration</small> <small>Pension Benefit Guaranty Corporation</small>	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
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For calendar plan year 2019 or fiscal plan year beginning 01/01/2019 and ending 12/31/2019		
A Name of plan FIRSTENERGY CORP. MASTER PENSION PLAN	B Three-digit plan number (PN) ►	001
C Plan sponsor's name as shown on line 2a of Form 5500 FIRSTENERGY CORP.	D Employer Identification Number (EIN) 34-1843785	

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	23293923	9076709
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions.....	1b(1)	500000000	0
(2) Participant contributions.....	1b(2)		
(3) Other.....	1b(3)	109261115	232245100
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit).....	1c(1)	0	16985424
(2) U.S. Government securities	1c(2)	165658827	110481565
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)	242641777	296743450
(B) All other.....	1c(3)(B)	406820176	460271269
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)	7757564	6581020
(B) Common.....	1c(4)(B)	1107343486	1524740184
(5) Partnership/joint venture interests	1c(5)	781401395	1322684329
(6) Real estate (other than employer real property).....	1c(6)	570893471	442733465
(7) Loans (other than to participants)	1c(7)		
(8) Participant loans.....	1c(8)		
(9) Value of interest in common/collective trusts	1c(9)	2689646219	3236712770
(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)	688447456	597547899
(14) Value of funds held in insurance company general account (unallocated contracts).....	1c(14)	206427562	203683801
(15) Other.....	1c(15)	162655010	14091320

1d Employer-related investments:

		(a) Beginning of Year	(b) End of Year
(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	7662247981	8474578305

Liabilities

g Benefit claims payable	1g		
h Operating payables	1h	6014542	4198250
i Acquisition indebtedness	1i		
j Other liabilities	1j	180405388	72717945
k Total liabilities (add all amounts in lines 1g through 1j)	1k	186419930	76916195

Net Assets

l Net assets (subtract line 1k from line 1f)	1l	7475828051	8397662110
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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)		
(B) Participants	2a(1)(B)		
(C) Others (including rollovers)	2a(1)(C)		
(2) Noncash contributions	2a(2)		
(3) Total contributions. Add lines 2a(1)(A) , (B) , (C) , and line 2a(2)	2a(3)		0
b Earnings on investments:			
(1) Interest:			
(A) Interest-bearing cash (including money market accounts and certificates of deposit)	2b(1)(A)	32470	
(B) U.S. Government securities	2b(1)(B)	3998347	
(C) Corporate debt instruments	2b(1)(C)	33758984	
(D) Loans (other than to participants)	2b(1)(D)		
(E) Participant loans	2b(1)(E)		
(F) Other	2b(1)(F)	2733055	
(G) Total interest. Add lines 2b(1)(A) through (F)	2b(1)(G)		40522856
(2) Dividends: (A) Preferred stock	2b(2)(A)	302307	
(B) Common stock	2b(2)(B)	23019352	
(C) Registered investment company shares (e.g. mutual funds)	2b(2)(C)	48572808	
(D) Total dividends. Add lines 2b(2)(A) , (B) , and (C)	2b(2)(D)		71894467
(3) Rents	2b(3)		
(4) Net gain (loss) on sale of assets: (A) Aggregate proceeds	2b(4)(A)	1996293278	
(B) Aggregate carrying amount (see instructions)	2b(4)(B)	1597810402	
(C) Subtract line 2b(4)(B) from line 2b(4)(A) and enter result	2b(4)(C)		398482876
(5) Unrealized appreciation (depreciation) of assets: (A) Real estate	2b(5)(A)	25593058	
(B) Other	2b(5)(B)	461811028	
(C) Total unrealized appreciation of assets. Add lines 2b(5)(A) and (B)	2b(5)(C)		487404086

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts	2b(6)		522274661
(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)		-64802714
c Other income	2c		31089975
d Total income. Add all income amounts in column (b) and enter total	2d		1486866207

Expenses

e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)	507852151	
(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)		507852151
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)	2029207	
(2) Contract administrator fees	2i(2)	3387575	
(3) Investment advisory and management fees	2i(3)	15275307	
(4) Other	2i(4)	36487908	
(5) Total administrative expenses. Add lines 2i(1) through (4)	2i(5)		57179997
j Total expenses. Add all expense amounts in column (b) and enter total	2j		565032148

Net Income and Reconciliation

k Net income (loss). Subtract line 2j from line 2d	2k		921834059
l Transfers of assets:			
(1) To this plan	2l(1)		
(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: **BOBER MARKEY AND FEDOROVICH**

(2) EIN: **34-1523030**

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:

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.)

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.)

	Yes	No	Amount
4a		X	
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?	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?		X	
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.)	X		
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.)	X		
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?		X	
4k		X	
l Has the plan failed to provide any benefit when due under the plan?.....		X	
4l		X	
m If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.)			
4m			
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			

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 4240759. (See instructions.)

<div>SCHEDULE R (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation</div>	<div>Retirement Plan Information</div> <div>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).</div> <div>▶ File as an attachment to Form 5500.</div>	<div>OMB No. 1210-0110</div> <div>2019</div> <div>This Form is Open to Public Inspection.</div>
For calendar plan year 2019 or fiscal plan year beginning 01/01/2019 and ending 12/31/2019		
A Name of plan FIRSTENERGY CORP. MASTER PENSION PLAN		B Three-digit plan number (PN) ▶ 001
C Plan sponsor's name as shown on line 2a of Form 5500 FIRSTENERGY CORP.		D Employer Identification Number (EIN) 34-1843785
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): 42-1558009		
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 71
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		
For Paperwork Reduction Act Notice, see the Instructions for Form 5500.		
Schedule R (Form 5500) 2019 v. 190130		

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	<p>If the total number of participants is 1,000 or more, complete lines (a) through (c)</p> <p>a Enter the percentage of plan assets held as: Stock: <u>29.0</u> % Investment-Grade Debt: <u>38.0</u> % High-Yield Debt: <u>0.0</u> % Real Estate: <u>7.0</u> % Other: <u>26.0</u> %</p> <p>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</p> <p>c What duration measure was used to calculate line 19(b)? ☒ Effective duration ☐ Macaulay duration ☐ Modified duration ☐ Other (specify):</p>
20	<p>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.</p> <p>a Is the amount of unpaid minimum required contributions for all years from Schedule SB (Form 5500) line 40 greater than zero? ☐ Yes ☒ No</p> <p>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 _____</p>

FirstEnergy Corp. Master Pension Plan

**Financial Statements and Supplemental Schedules
December 31, 2019 and 2018**

FirstEnergy Corp. Master Pension Plan
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Other schedules of additional financial information have been omitted as they are not applicable or are not required based on the disclosure requirements of the Employee Retirement Income Security Act of 1974 and applicable regulations issued by the United States Department of Labor.

INDEPENDENT AUDITORS' REPORT

To the Plan Administrator of the
FirstEnergy Corp. Master Pension Plan
Akron, Ohio

Report on the Financial Statements

We were engaged to audit the accompanying financial statements of FirstEnergy Corp. Master Pension Plan (the "Plan"), which comprise the statements of net assets available for benefits and of accumulated plan benefits as of December 31, 2019 and 2018, and the related statement of changes in net assets available for benefits and statement of changes in accumulated plan benefits for the year ended December 31, 2019, 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 audits 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 ("DOL") Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974 ("ERISA"), the Plan administrator instructed us not to perform, and we did not perform, any auditing procedures with respect to the information summarized in Note 5, which was certified by Bank of New York Mellon, the Trustee of the Plan, except for comparing the 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 December 31, 2019 and 2018, and for the year ended December 31, 2019, 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 schedules, Schedule H, Line 4i – Schedule of Assets (Held at End of Year) as of December 31, 2019, Schedule H, Line 4i – Schedule of Assets (Acquired and Disposed of Within Year) for the year ended December 31, 2019, and Schedule H, Line 4j – Schedule of Reportable Transactions for the year ended December 31, 2019, are required by the DOL's Rules and Regulations for Reporting and Disclosure under ERISA 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 the 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, are presented in compliance with the DOL's Rules and Regulations for Reporting and Disclosure under ERISA.



BOBER, MARKEY, FEDOROVICH & COMPANY
Akron, Ohio

October 15, 2020

FirstEnergy Corp. Master Pension Plan**Statements of Net Assets Available for Benefits**

	As of December 31,	
	2019	2018
Assets		
Cash and cash equivalents	\$ 9,076,709	\$ 23,293,923
Investments held, at fair value	8,233,256,496	7,029,692,943
Employer contributions receivable	—	500,000,000
Due from broker for securities sold	218,907,723	92,312,284
Accrued interest and dividends receivable	13,337,377	16,948,831
Total assets	8,474,578,305	7,662,247,981
Liabilities		
Administrative expenses payable	4,198,250	6,014,542
Due to broker for securities purchased	72,717,945	180,405,388
Total liabilities	76,916,195	186,419,930
Net assets available for benefits	<u>\$ 8,397,662,110</u>	<u>\$ 7,475,828,051</u>

The accompanying notes are an integral part of these financial statements.

FirstEnergy Corp. Master Pension Plan**Statement of Changes in Net Assets Available for Benefits**

	For the Year Ended December 31, 2019
<hr/>	
Additions:	
Investment Income:	
Interest and dividends	\$ 112,417,323
Net appreciation in fair value of investments	1,374,448,884
Total investment income	<u>1,486,866,207</u>
 Total additions	 <u>1,486,866,207</u>
 Deductions:	
Administrative expenses	57,179,997
Benefit payments	<u>507,852,151</u>
 Total deductions	 <u>565,032,148</u>
 Net increase in net assets available for benefits	 921,834,059
 Net assets available for benefits, beginning of year	 <u>7,475,828,051</u>
 Net assets available for benefits, end of year	 <u><u>\$ 8,397,662,110</u></u>

The accompanying notes are an integral part of these financial statements.

FirstEnergy Corp. Master Pension Plan**Statements of Accumulated Plan Benefits**

	As of December 31,	
	2019	2018
Actuarial present value of accumulated plan benefits		
Vested benefits:		
Participants currently receiving payments	\$ 6,156,460,163	\$ 5,373,602,019
Other participants	3,752,649,919	3,196,301,524
Total vested benefits	9,909,110,082	8,569,903,543
Nonvested benefits	193,374,433	171,941,511
Total actuarial present value of accumulated plan benefits	<u>\$ 10,102,484,515</u>	<u>\$ 8,741,845,054</u>

The accompanying notes are an integral part of these financial statements.

FirstEnergy Corp. Master Pension Plan**Statement of Changes in Accumulated Plan Benefits**

	For the Year Ended December 31, 2019
Actuarial present value of accumulated plan benefits, beginning of year	<u>\$ 8,741,845,054</u>
Increase (decrease) during the year attributable to:	
Benefits accumulated	260,308,429
Change in discount period	376,986,044
Benefits paid	(507,852,151)
Change in assumptions	1,215,018,650
Plan amendments	<u>16,178,489</u>
Net increase in actuarial present value of accumulated plan benefits	<u>1,360,639,461</u>
Actuarial present value of accumulated plan benefits, end of year	<u><u>\$ 10,102,484,515</u></u>

The accompanying notes are an integral part of these financial statements.

Note 1 - Description of the Plan

The following description of the FirstEnergy Corp. Master Pension Plan (Plan) provides only general information. Participants should refer to the Plan document for a more complete description of the provisions of the Plan.

General

The Plan is a trustee, non-contributory defined benefit plan covering substantially all employees of FirstEnergy Corp. and its subsidiaries (Company). The Plan is subject to the provisions of the Employee Retirement Income Security Act of 1974 (ERISA). The Plan provides benefits to participants upon normal retirement at age 65, disability retirement, surviving spouse benefits and reduced benefits on retirement prior to age 60 for employees hired prior to January 1, 2005, and age 62 for employees hired after December 31, 2004. Benefit payments are based on each participant's length of service and compensation. Employees are vested in the Plan after having completed five years of service. Additional information with respect to the provisions and operation of the Plan is available in the FirstEnergy Employee Compensation and Benefits Handbook.

Non-bargaining employees hired on or after January 1, 2014, will participate in the cash-balance portion of the Plan. Under the cash-balance provisions, the Company will make contributions to eligible employee retirement accounts based on a Pay Credit and an Interest Credit. The annual Pay Credit is based on an employee's age and years of service at year end. The annual Interest Credit is based on the employee's prior year balance using the 30-year treasury rates from October of the prior year. Employees are vested after completing three years of service. The balance of these accounts will be provided to employees when they leave the Company. Participation in the cash-balance plan for bargaining-unit employees was handled in accordance with individual collective bargaining agreements and was negotiated as required.

The Plan is a qualified plan under Section 401(a) of the Internal Revenue Code (IRC) of 1986, as amended, and is therefore exempt from taxation.

Plan Termination

Although the Company has not expressed any intent to do so, subject to limitations set forth in certain collective bargaining agreements, the Plan may be terminated at any time by action of the Board of Directors of the Company. Upon termination of the Plan, the net assets of the Plan would be distributed as follows:

- a. First, to those participants, or their beneficiaries, who began receiving Plan benefits three years prior to the Plan's termination date, the amounts necessary to provide the least monthly retirement benefit to which they are entitled under the Plan; and to those participants, or their beneficiaries, who began receiving Plan benefits during the three-year period immediately preceding the Plan's termination date, the amounts necessary to provide the least monthly retirement benefit to which they would have been entitled under the Plan had they retired prior to the beginning of such three-year period.
- b. Second, to provide all other benefits (if any) of individuals under the Plan guaranteed under the termination insurance provisions of ERISA.
- c. Third, to provide all other non-forfeitable Plan benefits.
- d. Fourth, to provide all remaining Plan benefits.

If the benefits described in (a) or (b) above are in excess of the Plan's assets at the termination date, the assets would be allocated on a pro rata basis among such individuals based on the present value of their respective benefits.

There are also certain benefits guaranteed by the Pension Benefit Guaranty Corporation; however, the amount of benefit protection is subject to certain limitations. If assets remain after making the above termination distributions (a through d), then those assets would be returned to the Company.

Actuarial Present Value of Accumulated Plan Benefits

Accumulated plan benefits are those future periodic payments, including lump-sum distributions, that are attributable under the Plan's provisions to an employee's level of compensation and length of service rendered to the valuation date. Accumulated plan benefits include benefits expected to be paid to: (a) retired or terminated employees or their beneficiaries; (b) beneficiaries of employees who have died; and (c) present employees or their beneficiaries.

FirstEnergy Corp. Master Pension Plan
Notes to Financial Statements
December 31, 2019 and 2018

The actuarial present value of accumulated plan benefits as of December 31, 2019 and 2018, was determined by the Company's actuary, Aon. The present value of accumulated plan benefits is the amount that results from applying actuarial assumptions to adjust the accumulated plan benefits to reflect the time value of money and the probability of payment between the valuation date and expected payment date. The significant actuarial assumptions and methods used in the valuations as of December 31, 2019 and 2018, were:

Mortality

During 2019, the Society of Actuaries published new mortality tables that include more current data than the RP-2014 tables as well as new improvement scales. An analysis of the Plan's mortality data indicated the use of the Pri-2012 mortality table with projection scale MP-2019 was most appropriate. As such, the Pri-2012 mortality table with projection scale MP-2019 was utilized to determine the 2019 benefit obligation as of December 31, 2019. The mortality assumption used the RP-2014 combined healthy mortality table for males and RP-2014 blue collar mortality table for females, both projected generationally, using projection scale MP-2018 for the 2018 mortality assumption.

Retirement Age

In 2019, active participants were assumed to retire at the following rates:

Rate at which participants retire at age indicated		
Age	Bargaining	Non-bargaining
55	0.040	0.045
56	0.040	0.045
57	0.060	0.045
58	0.060	0.080
59	0.100	0.125
60	0.170	0.170
61	0.180	0.215
62	0.275	0.220
63	0.200	0.185
64	0.200	0.240
65	0.330	0.270
66	0.330	0.330
67	0.330	0.330
68	0.330	0.330
69	0.330	0.330
70	1.000	1.000

Discount Rates

The discount rates used to determine present value of accumulated plan benefits were 3.34% and 4.44% in 2019 and 2018, respectively.

Actuarial Method

In 2019 and 2018, the present value of accumulated plan benefits was determined by applying the Unit Credit Cost Method. The foregoing actuarial assumptions are based on the presumption that the Plan will continue. In the event the Plan was to terminate, different actuarial assumptions and other factors might be applicable in determining the actuarial present value of accumulated plan benefits.

Note 2 - Significant Accounting Policies

Basis of Accounting

The accompanying financial statements have been prepared on the accrual basis of accounting.

Use of Estimates

The preparation of financial statements in conformity with accounting principles generally accepted in the United States of America (GAAP) requires management to make estimates and assumptions that affect the amounts recorded in the financial statements and the accompanying notes. Actual results could differ from these estimates.

Payment of Benefits

Benefits are recorded when paid.

Investment Valuation and Income Recognition

Investments in securities are stated at fair value. Fair value is defined as the price that would be received to sell an asset or paid to transfer a liability in an orderly transaction between market participants on the measurement date (an exit price). See Note 7 for further discussion of fair value measurements. Securities are valued at quoted market prices; if quoted market prices are not available, estimated fair values, as determined by Bank of New York Mellon (Trustee) or insurers, are used. The fair value of real estate has been estimated based upon future income generation, location of property and current market rates for similar investments.

Actuarial fees and other Plan administrative expenses are charged against Plan assets.

Purchases and sales of securities are recorded on a trade-date basis. Interest income is recorded as earned. Dividends from investments are recorded on an ex-dividend date.

The Statement of Changes in Net Assets Available for Benefits presents the net appreciation or depreciation in the fair value of the Plan's investments, which consist of the net realized gains or losses and the net unrealized appreciation or depreciation of those investments.

Risks and Uncertainties

Plan contributions and the actuarial present value of accumulated plan benefits are based on certain assumptions pertaining to interest rates, inflation rates and employee demographics, all of which are subject to change. Due to uncertainties inherent in estimations and assumptions, it is at least reasonably possible that changes in these estimates and assumptions in the near term could be material to the financial statements.

Investment securities are exposed to various risks such as interest rate, market and credit risks. Market values of securities fluctuate based on the magnitude of changing market conditions; significant changes in market conditions could materially affect Plan investments.

Subsequent Events

The Plan has evaluated subsequent events through October 15, 2020, the date the financial statements were issued. On March 11, 2020, the World Health Organization declared the outbreak of COVID-19 as a pandemic. The rapidly developing pandemic has generated significant uncertainty in the global economy and volatility in the financial markets. The COVID-19 pandemic has affected and may continue to affect the market price of the Plan's investment portfolio. Due to the ongoing economic uncertainty and volatility caused by COVID-19, the resulting financial impact to the Plan cannot be reasonably estimated. The value of the Plan's investments has a direct impact on its funded status. As a result of such volatility in market value and possible changes to the actuarial assumptions used in determining the present value of accumulated plan benefits, the plan sponsor may need to adjust cash contributions to the Plan. Based on the Plan's funded percentage, there may be certain benefit limitations imposed. However, the actual impact, if any, on future required contributions, Plan liquidity, and benefit limitation cannot be determined at this time. The U.S. Federal government passed the Coronavirus Aid, Relief, and Economic Security ("CARES") Act on March 27, 2020. The CARES Act includes several provisions available for tax-qualified retirement plans and their participants. Plan management is currently evaluating the impact of the CARES Act on the Plan's financial statements.

Note 3 - Plan Tax Status

The latest determination letter for the Plan is March 22, 2016, in which the Internal Revenue Service stated that the Plan, as then designed, was in compliance with the applicable requirements of the IRC. The Plan has been amended and restated since receiving the determination letter. However, the Plan administrator and the Plan's tax counsel believe that the Plan is currently designed and being operated in compliance with the applicable requirements of the IRC.

GAAP requires 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 taxing authorities. The Plan administrator has analyzed the tax positions taken by the Plan, and has concluded that as of December 31, 2019 and 2018, there are no uncertain positions taken or expected to be taken that would require recognition of a liability or disclosure in the financial statements.

Note 4 - Contributions by the Company

It is the Company's policy to make contributions to the Plan in amounts estimated to be necessary to fully provide for all employees' benefits by the time they retire. During the 2019 and 2018 Plan years, the employer contributions met or exceeded the minimum funding requirements as specified in ERISA.

On February 1, 2019, FirstEnergy made a \$500 million voluntary cash contribution to the Plan. The amount related to the 2018 Plan year was recorded on the Statements of Net Assets Available for Benefits as employer contributions receivable as of December 31, 2018. During the 2019 Plan year, no Company contributions were required under the minimum funding requirements specific in ERISA and FirstEnergy expects no required contributions through 2021.

Note 5 - Information Certified by the Plan Trustee

The Trustee certified the following information included in the 2019 and 2018 financial statements in accordance with 29 CFR Section 2520.103-5 of the DOL's rules and regulations for reporting and disclosure under ERISA: investments held, at fair value, accrued interest and dividends receivable, due to or from broker for securities purchased or sold and interest and dividends income. As of December 31, 2019 and 2018, the Plan held \$1,870,377,765 and \$1,833,976,685, respectively, of investments in hedge funds, derivatives, private equity, insurance-linked securities and real estate funds. These assets, related activity and net appreciation in fair value of investments are not covered by the certifications received from the Trustee as of December 31, 2019 and 2018 or for the year ended December 31, 2019.

Note 6 - Party-in-Interest

Certain Plan investments are managed by the Trustee, as defined by the Plan and, accordingly, these transactions qualify as party-in-interest transactions.

Note 7 - Investments and Fair Value Measurements

The Plan invests in various investment securities. Investment securities are exposed to various risks such as interest rate, market and credit risks. 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 the amounts reported in the Statements of Net Assets Available for Benefits.

Authoritative accounting guidance establishes a fair value hierarchy that prioritizes the inputs used to measure fair value. This hierarchy gives the highest priority to Level 1 measurements and the lowest priority to Level 3 measurements.

The three levels of the fair value hierarchy are as follows:

Level 1 – Quoted prices for identical instruments in active markets.

Level 2 – Quoted prices for similar instruments in active markets;
– Quoted prices for identical or similar instruments in markets that are not active; and
– Model-derived valuations for which all significant inputs are observable market data.

Models are primarily industry-standard models that consider various assumptions, including quoted forward prices for commodities, time value, volatility factors and current market and contractual prices for the underlying instruments, as well as other economic measures.

Level 3 – Valuation inputs are unobservable and significant to the fair value measurement. These inputs may be used with internally developed methodologies that result in management's best estimate of fair value.

Private equity fund investments, insurance-linked securities, hedge funds and real estate funds are valued using the investments' Net Asset Value (NAV) as a practical expedient of fair value. The NAV is based on the underlying assets owned by the funds. Such funds have not been categorized in the fair value hierarchy and are being presented in the tables below to permit a reconciliation of the fair value hierarchy to total pension plan assets.

In 2019, the Plan elected the NAV practical expedient for investments in hedge funds and real estate funds which were previously classified as Level 2 and Level 3 investments, respectively. There were no other changes in valuation methodologies for assets measured at fair value during 2019.

FirstEnergy Corp. Master Pension Plan
Notes to Financial Statements
December 31, 2019 and 2018

The following tables set forth by level within the fair value hierarchy, the fair value of the Plan's investments. During 2019, there were no significant transfers among levels.

December 31, 2019	Level 1	Level 2	Level 3	Total
Cash and short-term securities	\$ —	\$1,049,156,391	\$ —	\$1,049,156,391
Equities	1,531,780,197	827,616,566	—	2,359,396,763
Fixed income				
Corporate bonds	—	2,064,758,704	—	2,064,758,704
Other ⁽¹⁾	—	889,566,873	—	889,566,873
Alternatives				
Derivatives	(39,715,246)	—	—	(39,715,246)
Total	<u>\$1,492,064,951</u>	<u>\$4,831,098,534</u>	<u>\$ —</u>	6,323,163,485
Private equity funds ⁽²⁾				285,376,725
Insurance-linked securities ⁽²⁾				158,146,305
Hedge funds ⁽²⁾				880,465,577
Real estate funds ⁽²⁾				586,104,404
Total investments held, at fair value				<u>\$8,233,256,496</u>

December 31, 2018	Level 1	Level 2	Level 3	Total
Cash and short-term securities	\$ —	\$ 332,216,390	\$ —	\$ 332,216,390
Equities	1,115,101,050	1,352,926,782	—	2,468,027,832
Fixed income				
Government bonds	—	59,289,176	—	59,289,176
Corporate bonds	—	1,673,536,768	—	1,673,536,768
Other ⁽¹⁾	—	662,646,092	—	662,646,092
Alternatives				
Derivatives	108,367,427	—	—	108,367,427
Total	<u>\$1,223,468,477</u>	<u>\$4,080,615,208</u>	<u>\$ —</u>	5,304,083,685
Private equity funds ⁽²⁾				145,207,204
Insurance-linked securities ⁽²⁾				228,271,405
Hedge funds ⁽³⁾				680,530,023
Real estate funds ⁽³⁾				671,600,626
Total investments held, at fair value				<u>\$7,029,692,943</u>

⁽¹⁾ Includes insurance annuities, bank loans and emerging markets debt.

⁽²⁾ Net asset value used as a practical expedient to approximate fair value.

⁽³⁾ The classification of Level 2 and 3 assets from the prior year was adjusted in the current year presentation and included outside of the fair value hierarchy table as of December 31, 2018, as investments for which Net Asset Value is used as a practical expedient to approximate fair value in accordance with ASU 2015-07 "Disclosure for Investments in Certain Entities That Calculate Net Asset Value per Share (or Its Equivalent)".

FirstEnergy Corp. Master Pension Plan
Notes to Financial Statements
December 31, 2019 and 2018

The following table provides the fair value, unfunded commitments, redemption frequency and redemption notice period for investments measured at fair value that are calculated on a net asset value per share (or its equivalent) by major category:

December 31, 2019	Fair Value	Unfunded Commitments	Redemption Frequency (if Currently Eligible)	Redemption Notice Period
Private Equity Funds ^(a)	\$ 285,376,725	\$ 372,840,035	From any time, to not currently redeemable	From 30 days, to not available
Insurance-linked securities ^(b)	\$ 158,146,305	\$ —	From twice a year to not able to redeem	From twice a year to, to not available
Hedge funds ^(c)	\$ 880,465,577	\$ —	From monthly to quarterly	From monthly to quarterly - gating factors may apply
Real Estate Funds ^(d)	\$ 586,104,404	\$ 87,024,433	Quarterly to not able to redeem currently.	From 60 to 90 days notice, to not available

December 31, 2018	Fair Value	Unfunded Commitments	Redemption Frequency (if Currently Eligible)	Redemption Notice Period
Private Equity Funds ^(a)	\$ 145,207,204	\$ 457,000,000	From any time, to not currently redeemable	From 30 days, to not available
Insurance-linked securities ^(b)	\$ 228,271,405	\$ —	From twice a year to not able to redeem	From twice a year to, to not available
Hedge funds ^(c)	\$ 680,530,023	\$ —	From monthly to quarterly	From monthly to quarterly - gating factors may apply
Real Estate Funds ^(d)	\$ 671,600,626	\$ —	Quarterly to not able to redeem currently.	From 60 to 90 days notice, to not available

^(a) Includes several private equity funds ranging from international holdings to venture, mezzanine, buyout and high yield debt. Distributions are received periodically through the liquidation of underlying assets in the fund. For most private equity funds, immediate access to capital at the limited partner's discretion is not available.

^(b) This category invests in funds which indirectly participates in portfolios of reinsurance and retrocessional contracts which primarily cover property catastrophe risks.

^(c) This category invests in funds which invests in various strategies ranging from multi-cap to convertible fixed income strategies. Redemptions can be achieved with longer notices ranging from monthly to quarterly and gating factors may apply such that redemptions can be moved out longer.

^(d) This category includes funds that invest primarily in U.S. commercial real estate. The fair values of the investments in this category have been estimated using the net asset value of the Company's ownership interest in partners' capital. Distributions from each fund will be received as the underlying investments of the fund are liquidated. Investors ability to withdraw capital from certain funds may be limited depending on whether a queue has been established.

Note 8 - Derivatives

The Plan invests in certain derivative instruments, which are transactions whose values depend on or are derived from (in whole or in part) the value of one or more other assets, such as securities, currencies, commodities, or indices. The Plan uses derivative instruments to mitigate certain investment risks, such as interest rate risk and credit risk. The Plan records all derivatives at their fair value, which are included in investments held, at fair value on the Statements of Net Assets Available for Benefits and are recorded under the derivatives caption of the fair value table in Note 7.

The fair value of the derivative instruments included in the net assets available for benefits are as follows:

Derivative Assets		Derivative Liabilities	
Derivatives not designated as hedging instruments	As of December 31, 2019	Derivatives not designated as hedging instruments	As of December 31, 2019
Futures	\$ 116,298	Futures	\$ 39,831,544
	<u>\$ 116,298</u>		<u>\$ 39,831,544</u>

Derivative Assets		Derivative Liabilities	
Derivatives not designated as hedging instruments	As of December 31, 2018	Derivatives not designated as hedging instruments	As of December 31, 2018
Futures	\$ 108,713,317	Futures	\$ 345,890
	<u>\$ 108,713,317</u>		<u>\$ 345,890</u>

The effects of derivatives on the net appreciation in fair value of investments for the year ended December 31, 2019, were as follows:

Derivatives not designated as hedging instruments	Amount of Gain on Derivatives, net
Futures	\$ 259,149,812
	<u>\$ 259,149,812</u>

FirstEnergy Corp. Master Pension Plan
Schedule H, line 4i - Schedule of Assets (Held at End of Year)
December 31, 2019
#34-1843785 Plan 001

(a)	(b)	(c)	(d)	(e)
Parties-in-Interest	Identity of issue, borrower, lessor or similar party	Description of investment, including maturity date, rate of interest, collateral, par or maturity value	Cost	Current Value

See pages 1-56 of the attached report from Bank of New York Mellon for the Schedule of Assets (Held at Year End)

FirstEnergy Corp. Master Pension Plan
Schedule H, line 4i - Schedule of Assets (Acquired and Disposed of Within Year)
Year Ended December 31, 2019
#34-1843785 Plan 001

(a)	(b)	(c)	(d)
Identity of issue, borrower, lessor or similar party	Description of investment, including maturity date, rate of interest, collateral, par or maturity value	Costs of acquisitions	Proceeds of dispositions

See pages 1-5 of the attached report from Bank of New York Mellon for the Schedule of Assets (Acquired and Disposed of Within Year)

FirstEnergy Corp. Master Pension Plan
Schedule H, line 4j - Schedule of Reportable Transactions
Year Ended December 31, 2019
#34-1843785 Plan 001

(a)	(b)	(c)	(d)	(e)	(f)	(g)	(h)	(i)
Identity of party involved	Description of asset	Purchase price	Selling price	Lease rental	Expense incurred with transaction	Cost of asset	Current value of asset on transaction date	Net gain/ (loss)

See page 1 (Series) and page 1 (Single) of the attached report from Bank of New York Mellon for the Transactions in Excess of Five Percent of Plan Assets.



Schedule of Investments at End of Plan Year at Revalued Cost

Report ID: M1102E

Status: FINAL

FXP COMBINE MGRS - FXPG00000300

1/1/2019 - 12/31/2019

FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
INTEREST-BEARING CASH					
FXPF10010802 AA9123453	AUD (AUSTRALIAN DOLLARS)	14,866.980	10,466.35	10,450.74	-15.61
FXPF10010802 ES9123450	CHF (SWISS FRANC)	23,790.020	24,132.70	24,567.58	434.88
FXPF10010802 EX9123459	GBP (GREAT BRITISH POUNDS)	154,903.500	197,286.14	205,208.41	7,922.27
FXPF10010802 FH9123487	HKD CURRENCY AT BROKER	0.010	0.00	0.00	0.00
FXPF10010802 FJ9123483	JPY CURRENCY AT BROKER	0.020	0.00	0.00	0.00
FXPF10010802 XX9123458	EUR (EURO)	35,883.370	41,020.07	40,279.08	-740.99
FXPF11010202 AA9123487	AUD CURRENCY AT BROKER	-4.080	-2.87	-2.87	0.00
FXPF11010202 ES9123450	CHF (SWISS FRANC)	40,684.860	41,271.25	42,014.62	743.37
FXPF11010202 EX9123459	GBP (GREAT BRITISH POUNDS)	3,524.680	4,489.06	4,669.32	180.26
FXPF11010202 EX9123483	GBP CURRENCY AT BROKER 0.000%	-0.980	-1.25	-1.30	-0.05
FXPF11010202 FH9123487	HKD CURRENCY AT BROKER	-0.060	-0.01	-0.01	0.00
FXPF11010202 FJ9123459	JPY (JAPANESE YEN)	27,395,728.000	252,105.16	252,088.59	-16.57
FXPF11010202 FJ9123483	JPY CURRENCY AT BROKER	9.200	0.08	0.08	0.00
FXPF11010202 FK9123456	KRW (SOUTH KOREAN WON)	105,521,678.000	94,570.43	91,246.18	-3,324.25
FXPF11010202 LM9123455	MXN (MEXICAN PESO)	-50.280	-2.56	-2.66	-0.10
FXPF11010202 NC9123455	CAD (CANADIAN DOLLARS)	9,782.590	7,162.53	7,543.93	381.40
FXPF11010202 NC9123489	CAD CURRENCY AT BROKER	-5.940	-4.35	-4.58	-0.23
FXPF11010202 SD9123458	DKK (DANISH KRONE)	23,066.510	3,459.23	3,465.00	5.77
FXPF11010202 XX9123458	EUR (EURO)	45,253.920	51,731.59	50,797.53	-934.06
FXPF11010202 XX9123482	EUR CURRENCY AT BROKER	0.830	0.95	0.93	-0.02
FXPF11010302 AA9123453	AUD (AUSTRALIAN DOLLARS)	5.310	3.73	3.73	0.00
FXPF11010302 EX9123459	GBP (GREAT BRITISH POUNDS)	0.120	0.16	0.16	0.00
FXPF11010302 SD9123458	DKK (DANISH KRONE)	35,047.770	5,256.03	5,264.80	8.77
FXPF11010602 AA9123453	AUD (AUSTRALIAN DOLLARS)	0.400	0.27	0.28	0.01
FXPF11010602 EX9123459	GBP (GREAT BRITISH POUNDS)	5.260	6.97	6.97	0.00
FXPF11010602 FH9123453	HKD (HONG KONG DOLLARS)	0.030	0.00	0.00	0.00
FXPF11010602 KS9123453	ZAR (SOUTH AFRICAN RAND)	124.120	8.63	8.88	0.25
FXPF11010602 XX9123458	EUR (EURO)	0.010	0.01	0.01	0.00
FXPF11010702 XX9123458	EUR (EURO)	891,734.000	995,443.12	1,000,971.42	5,528.30
FXPF11010802 EX9123459	GBP (GREAT BRITISH POUNDS)	0.300	0.40	0.40	0.00
FXPF11010902 AA9123453	AUD (AUSTRALIAN DOLLARS)	323,221.490	217,349.99	227,208.55	9,858.56
FXPF11010902 EM9123453	HUF (HUNGARIAN FORINT)	-11.790	-0.04	-0.04	0.00
FXPF11010902 ET9123458	TRY (NEW TURKISH LIRA)	2,173,997.660	377,420.90	365,316.36	-12,104.54
FXPF11010902 EX9123459	GBP (GREAT BRITISH POUNDS)	645,793.640	830,158.47	855,515.12	25,356.65



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FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF11010902 FJ9123459	JPY (JAPANESE YEN)	-3,868.000	-35.58	-35.59	-0.01
FXPF11010902 FL9123454	IDR (INDONESIAN RUPIAH)	720,669,812.000	50,046.19	51,912.01	1,865.82
FXPF11010902 FM9123452	SGD (SINGAPORE DOLLARS)	33,861.370	24,388.77	25,182.29	793.52
FXPF11010902 FN9123450	MYR (MALAYSIAN RINGGIT)	1,734,639.000	418,142.97	424,065.27	5,922.30
FXPF11010902 KS9123453	ZAR (SOUTH AFRICAN RAND)	572,624.520	37,769.58	40,950.01	3,180.43
FXPF11010902 LB9123459	BRL (BRAZILIAN REAL)	594,346.820	146,127.02	147,748.23	1,621.21
FXPF11010902 LM9123455	MXN (MEXICAN PESO)	2,860,989.630	151,503.38	151,503.37	-0.01
FXPF11010902 NC9123455	CAD (CANADIAN DOLLARS)	245,976.930	185,595.36	189,687.24	4,091.88
FXPF11010902 SS9123455	SEK (SWEDISH KRONA)	9.490	1.02	1.01	-0.01
FXPF11010902 XX9123458	EUR (EURO)	-304.030	-341.27	-341.27	0.00
FXPF20010402 XX9123458	EUR (EURO)	37,066.670	42,372.76	41,607.34	-765.42
FXPF20010602 999E81102	SWAP COLLATERAL WITH CITIBANK	155,335.560	155,335.56	155,335.56	0.00
FXPF20010602 999F71597	CASH HELD AT BNYMELLON	0.310	0.31	0.31	0.00
FXPF20010602 99VVAG9R6	SWAP COLLATERAL WITH BANK OF AMERICA NA	2,403,354.500	2,403,354.50	2,403,354.50	0.00
FXPF20010602 AA9123453	AUD (AUSTRALIAN DOLLARS)	0.110	0.08	0.08	0.00
FXPF20010602 EX9123459	GBP (GREAT BRITISH POUNDS)	4,755.600	6,151.26	6,299.98	148.72
FXPF20010602 XX9123458	EUR (EURO)	7,517,766.190	8,335,348.77	8,438,692.55	103,343.78
FXPF30010002 AA9123487	AUD CURRENCY AT BROKER	-0.010	-0.01	-0.01	0.00
FXPF30010002 EX9123483	GBP CURRENCY AT BROKER 0.000%	2.830	3.60	3.75	0.15
FXPF30010002 XX9123458	EUR (EURO)	26.500	30.29	29.75	-0.54
FXPF30010002 XX9123482	EUR CURRENCY AT BROKER	-2.040	-2.33	-2.29	0.04
FXPF99910002 996087094	BNY MELLON CASH RESERVE 0.100% 12/31/2049 DD 06/26/97	1,803,521.360	1,803,521.36	1,803,521.36	0.00
FXPF99910002 XX9123458	EUR (EURO)	20,564.780	22,854.67	23,083.97	229.30
TOTAL INTEREST-BEARING CASH			16,935,501.40	17,089,216.63	153,715.23

U. S. GOVERNMENT SECURITIES

FXPF11010802 912796TC3	U S TREASURY BILL 0.000% 01/23/2020 DD 07/25/19	3,273,000.000	3,262,220.64	3,262,220.64	0.00
FXPF11010802 912796TK5	U S TREASURY BILL 0.000% 03/12/2020 DD 09/12/19	3,980,000.000	3,966,164.40	3,966,164.40	0.00
FXPF20010302 912796TC3	U S TREASURY BILL 0.000% 01/23/2020 DD 07/25/19	3,995,000.000	3,978,569.79	3,978,569.79	0.00
FXPF20010302 912810SJ8	U S TREASURY BOND 2.250% 08/15/2049 DD 08/15/19	7,540,000.000	7,395,977.82	7,334,987.40	-60,990.42
FXPF20010302 912828YS3	U S TREASURY NOTE 1.750% 11/15/2029 DD 11/15/19	295,000.000	292,404.69	290,781.50	-1,623.19
FXPF25010002 912796TH2	U S TREASURY BILL 0.000% 03/05/2020 DD 09/05/19	92,000,000.000	91,648,841.12	91,648,841.12	0.00

TOTAL U. S. GOVERNMENT SECURITIES	110,544,178.46	110,481,564.85	-62,613.61
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CORPORATE DEBT INSTRUMENTS - PREFERRED

FXPF20010302 001055AY8	AFLAC INC 4.750% 01/15/2049 DD 10/31/18	885,000.000	920,523.70	1,078,195.50	157,671.80
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FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010302 002824BG4	ABBOTT LABORATORIES 4.750% 11/30/2036 DD 11/22/16	860,000.000	899,407.20	1,078,569.00	179,161.80
FXPF20010302 002824BH2	ABBOTT LABORATORIES 4.900% 11/30/2046 DD 11/22/16	585,000.000	692,449.20	768,842.10	76,392.90
FXPF20010302 002824BN9	ABBOTT LABORATORIES 4.750% 04/15/2043 DD 10/15/16	955,000.000	990,344.55	1,202,994.40	212,649.85
FXPF20010302 00287YAV1	ABBVIE INC 4.300% 05/14/2036 DD 05/12/16	260,000.000	246,850.70	286,215.80	39,365.10
FXPF20010302 00287YBR9	ABBVIE INC 144A 4.050% 11/21/2039 DD 11/21/19	1,785,000.000	1,795,065.65	1,876,142.10	81,076.45
FXPF20010302 00287YBW8	ABBVIE INC 144A 3.200% 11/21/2029 DD 11/21/19	845,000.000	860,000.70	859,660.75	-339.95
FXPF20010302 00440EAH0	CHUBB INA HOLDINGS INC 6.700% 05/15/2036 DD 05/22/06	180,000.000	231,066.00	260,834.40	29,768.40
FXPF20010302 00440EAW7	CHUBB INA HOLDINGS INC 4.350% 11/03/2045 DD 11/03/15	270,000.000	308,239.06	327,223.80	18,984.74
FXPF20010302 007589AB0	ADVOCATE HEALTH & HOSPITALS CO 4.272% 08/15/2048 DD 08/16/18	375,000.000	396,516.25	427,320.00	30,803.75
FXPF20010302 010392FD5	ALABAMA POWER CO 5.500% 03/15/2041 DD 03/10/11	90,000.000	101,612.70	113,412.60	11,799.90
FXPF20010302 010392FJ2	ALABAMA POWER CO 3.850% 12/01/2042 DD 12/05/12	165,000.000	153,608.40	175,705.20	22,096.80
FXPF20010302 010392FL7	ALABAMA POWER CO 4.150% 08/15/2044 DD 08/26/14	235,000.000	229,909.90	262,027.35	32,117.45
FXPF20010302 010392FM5	ALABAMA POWER CO 3.750% 03/01/2045 DD 03/11/15	380,000.000	350,474.00	402,849.40	52,375.40
FXPF20010302 015271AR0	ALEXANDRIA REAL ESTATE EQUITIE 3.375% 08/15/2031 DD 07/15/19	215,000.000	214,696.85	223,492.50	8,795.65
FXPF20010302 01959LAC6	ALLINA HEALTH SYSTEM 3.887% 04/15/2049 DD 05/29/19	270,000.000	270,000.00	287,158.50	17,158.50
FXPF20010302 020002BC4	ALLSTATE CORP/THE 4.200% 12/15/2046 DD 12/08/16	580,000.000	569,281.47	668,444.20	99,162.73
FXPF20010302 020002BG5	ALLSTATE CORP/THE 3.850% 08/10/2049 DD 06/10/19	500,000.000	503,107.76	553,795.00	50,687.24
FXPF20010302 02209SBE2	ALTRIA GROUP INC 5.800% 02/14/2039 DD 02/14/19	720,000.000	749,626.51	847,094.40	97,467.89
FXPF20010302 02209SBG7	ALTRIA GROUP INC 6.200% 02/14/2059 DD 02/14/19	300,000.000	364,021.80	357,474.00	-6,547.80
FXPF20010302 023135BF2	AMAZON.COM INC 3.875% 08/22/2037 DD 02/22/18	975,000.000	965,231.80	1,108,175.25	142,943.45
FXPF20010302 023135BJ4	AMAZON.COM INC 4.050% 08/22/2047 DD 02/22/18	315,000.000	309,909.54	370,707.75	60,798.21
FXPF20010302 023135BM7	AMAZON.COM INC 4.250% 08/22/2057 DD 02/22/18	585,000.000	713,330.00	713,653.20	323.20
FXPF20010302 02360FAB2	UNION ELECTRIC CO 5.300% 08/01/2037 DD 07/21/05	114,000.000	128,101.80	143,321.94	15,220.14
FXPF20010302 02361DAU4	AMEREN ILLINOIS CO 3.250% 03/15/2050 DD 11/26/19	320,000.000	318,419.20	324,067.20	5,648.00
FXPF20010302 02364WAW5	AMERICA MOVIL SAB DE CV 6.125% 03/30/2040 DD 03/30/10	660,000.000	785,117.83	884,320.80	99,202.97
FXPF20010302 02364WBH7	AMERICA MOVIL SAB DE CV 3.625% 04/22/2029 DD 04/22/19	365,000.000	376,523.94	384,242.80	7,718.86
FXPF20010302 026874AZ0	AMERICAN INTERNATIONAL GROUP I 6.250% 05/01/2036 DD 04/20/06	435,000.000	497,242.69	581,407.95	84,165.26
FXPF20010302 03522AAH3	ANHEUSER-BUSCH COS LLC / ANHEU 4.700% 02/01/2036 DD 02/01/19	1,980,000.000	1,950,271.36	2,294,325.00	344,053.64
FXPF20010302 03522AAJ9	ANHEUSER-BUSCH COS LLC / ANHEU 4.900% 02/01/2046 DD 02/01/19	3,923,000.000	3,958,500.16	4,653,148.76	694,648.60
FXPF20010302 03523TBF4	ANHEUSER-BUSCH INBEV WORLDWIDE 8.200% 01/15/2039 DD 01/15/11	145,000.000	228,854.95	229,330.55	475.60
FXPF20010302 03523TBJ6	ANHEUSER-BUSCH INBEV WORLDWIDE 8.000% 11/15/2039 DD 11/15/10	190,000.000	296,248.00	302,320.40	6,072.40
FXPF20010302 03523TBQ0	ANHEUSER-BUSCH INBEV WORLDWIDE 3.750% 07/15/2042 DD 07/16/12	305,000.000	265,554.35	315,373.05	49,818.70
FXPF20010302 03523TBT4	ANHEUSER-BUSCH INBEV WORLDWIDE 4.439% 10/06/2048 DD 04/06/17	635,000.000	592,842.35	712,222.35	119,380.00
FXPF20010302 03523TBU1	ANHEUSER-BUSCH INBEV WORLDWIDE 5.450% 01/23/2039 DD 01/23/19	345,000.000	396,535.90	434,158.35	37,622.45
FXPF20010302 035240AG5	ANHEUSER-BUSCH INBEV WORLDWIDE 4.950% 01/15/2042 DD 07/15/16	540,000.000	545,169.45	639,214.20	94,044.75
FXPF20010302 035242AB2	ANHEUSER-BUSCH INBEV FINANCE I 4.000% 01/17/2043 DD 01/17/13	285,000.000	232,862.10	304,804.65	71,942.55



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FXP ALL MANAGER ACCOUNTS

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FXPF20010302 035242AM8	ANHEUSER-BUSCH INBEV FINANCE I 4.700% 02/01/2036 DD 01/25/16	265,000.000	304,748.50	307,068.75	2,320.25
FXPF20010302 03524BAF3	ANHEUSER-BUSCH INBEV FINANCE I 4.625% 02/01/2044 DD 01/27/14	270,000.000	302,049.00	306,247.50	4,198.50
FXPF20010302 036752AK9	ANTHEM INC 3.700% 09/15/2049 DD 09/09/19	670,000.000	653,310.66	668,968.20	15,657.54
FXPF20010302 037411AW5	APACHE CORP 5.100% 09/01/2040 DD 08/20/10	125,000.000	113,217.50	127,267.50	14,050.00
FXPF20010302 037411BA2	APACHE CORP 4.750% 04/15/2043 DD 04/09/12	860,000.000	737,673.60	830,957.80	93,284.20
FXPF20010302 037735CX3	APPALACHIAN POWER CO 4.500% 03/01/2049 DD 03/06/19	290,000.000	289,468.40	335,866.40	46,398.00
FXPF20010302 037833AL4	APPLE INC 3.850% 05/04/2043 DD 05/03/13	730,000.000	761,439.20	818,424.90	56,985.70
FXPF20010302 037833BA7	APPLE INC 3.450% 02/09/2045 DD 02/09/15	640,000.000	641,857.95	674,630.40	32,772.45
FXPF20010302 037833BH2	APPLE INC 4.375% 05/13/2045 DD 05/13/15	185,000.000	196,357.15	224,649.20	28,292.05
FXPF20010302 037833BX7	APPLE INC 4.650% 02/23/2046 DD 02/23/16	945,000.000	1,003,567.13	1,185,738.75	182,171.62
FXPF20010302 037833DD9	APPLE INC 3.750% 09/12/2047 DD 09/12/17	780,000.000	736,140.83	868,849.80	132,708.97
FXPF20010302 039483BQ4	ARCHER-DANIELS-MIDLAND CO 4.500% 03/15/2049 DD 12/03/18	155,000.000	191,071.60	189,493.70	-1,577.90
FXPF20010302 040555CN2	ARIZONA PUBLIC SERVICE CO 4.500% 04/01/2042 DD 01/13/12	255,000.000	259,929.15	292,808.85	32,879.70
FXPF20010302 040555CT9	ARIZONA PUBLIC SERVICE CO 4.350% 11/15/2045 DD 11/06/15	775,000.000	781,889.75	892,931.75	111,042.00
FXPF20010302 040555DA9	ARIZONA PUBLIC SERVICE CO 3.500% 12/01/2049 DD 11/20/19	260,000.000	259,854.40	262,199.60	2,345.20
FXPF20010302 04352EAB1	ASCENSION HEALTH 3.106% 11/15/2039 DD 10/23/19	260,000.000	260,000.00	255,416.20	-4,583.80
FXPF20010302 046353AD0	ASTRAZENECA PLC 6.450% 09/15/2037 DD 09/12/07	185,000.000	224,332.96	260,936.95	36,603.99
FXPF20010302 046353AG3	ASTRAZENECA PLC 4.000% 09/18/2042 DD 09/18/12	630,000.000	594,319.95	691,935.30	97,615.35
FXPF20010302 055451AV0	BHP BILLITON FINANCE USA LTD 5.000% 09/30/2043 DD 09/30/13	335,000.000	370,283.55	429,034.50	58,750.95
FXPF20010302 059165EL0	BALTIMORE GAS & ELECTRIC CO 3.200% 09/15/2049 DD 09/12/19	315,000.000	307,871.58	308,740.95	869.37
FXPF20010302 06051GHS1	BANK OF AMERICA CORP VAR RT 03/15/2050 DD 03/15/19	2,625,000.000	2,636,707.23	3,164,568.75	527,861.52
FXPF20010302 06051GHU6	BANK OF AMERICA CORP VAR RT 04/23/2040 DD 04/23/19	2,450,000.000	2,489,743.25	2,779,059.50	289,316.25
FXPF20010302 06849RAG7	BARRICK NORTH AMERICA FINANCE 5.700% 05/30/2041 DD 06/01/11	165,000.000	173,951.25	203,530.80	29,579.55
FXPF20010302 07274NAN3	BAYER US FINANCE II LLC 144A 4.625% 06/25/2038 DD 06/25/18	830,000.000	762,609.80	902,168.50	139,558.70
FXPF20010302 075887BX6	BECTON DICKINSON AND CO 4.669% 06/06/2047 DD 06/06/17	870,000.000	875,156.20	1,037,214.00	162,057.80
FXPF20010302 084664BU4	BERKSHIRE HATHAWAY FINANCE COR 4.400% 05/15/2042 DD 05/15/12	220,000.000	240,558.00	258,856.40	18,298.40
FXPF20010302 084664BV2	BERKSHIRE HATHAWAY FINANCE COR 4.300% 05/15/2043 DD 05/15/13	350,000.000	355,467.00	404,687.50	49,220.50
FXPF20010302 084664CQ2	BERKSHIRE HATHAWAY FINANCE COR 4.200% 08/15/2048 DD 08/15/18	1,415,000.000	1,434,067.55	1,675,331.70	241,264.15
FXPF20010302 092113AN9	BLACK HILLS CORP 4.200% 09/15/2046 DD 08/19/16	500,000.000	511,009.60	523,570.00	12,560.40
FXPF20010302 092113AQ2	BLACK HILLS CORP 4.350% 05/01/2033 DD 08/17/18	155,000.000	155,342.55	172,067.05	16,724.50
FXPF20010302 097023BA2	BOEING CO/THE 5.875% 02/15/2040 DD 07/28/09	210,000.000	287,064.50	278,861.10	-8,203.40
FXPF20010302 097023CB9	BOEING CO/THE 3.850% 11/01/2048 DD 10/31/18	240,000.000	241,884.00	254,971.20	13,087.20
FXPF20010302 097023CP8	BOEING CO/THE 3.250% 02/01/2035 DD 07/31/19	125,000.000	130,055.00	127,932.50	-2,122.50
FXPF20010302 097023CR4	BOEING CO/THE 3.950% 08/01/2059 DD 07/31/19	870,000.000	861,865.50	929,316.60	67,451.10
FXPF20010302 100743AL7	BOSTON GAS CO 144A 3.001% 08/01/2029 DD 07/29/19	300,000.000	300,000.00	307,167.00	7,167.00
FXPF20010302 110122AU2	BRISTOL-MYERS SQUIBB CO 3.250% 08/01/2042 DD 07/31/12	110,000.000	90,450.80	109,918.60	19,467.80



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FXPF20010302 110122CC0	BRISTOL-MYERS SQUIBB CO 144A 4.125% 06/15/2039 DD 05/16/19	560,000.000	559,091.89	646,380.00	87,288.11
FXPF20010302 12189LAA9	BURLINGTON NORTHERN SANTA FE L 5.750% 05/01/2040 DD 05/17/10	415,000.000	562,225.25	560,345.45	-1,879.80
FXPF20010302 12189LAC5	BURLINGTON NORTHERN SANTA FE L 5.050% 03/01/2041 DD 09/10/10	510,000.000	558,016.50	632,211.30	74,194.80
FXPF20010302 12189LAE1	BURLINGTON NORTHERN SANTA FE L 5.400% 06/01/2041 DD 05/19/11	195,000.000	220,667.85	252,324.15	31,656.30
FXPF20010302 12189LAG6	BURLINGTON NORTHERN SANTA FE L 4.950% 09/15/2041 DD 08/22/11	695,000.000	784,895.15	851,368.05	66,472.90
FXPF20010302 12189LAJ0	BURLINGTON NORTHERN SANTA FE L 4.400% 03/15/2042 DD 03/02/12	165,000.000	190,294.50	191,195.40	900.90
FXPF20010302 12189LAP6	BURLINGTON NORTHERN SANTA FE L 5.150% 09/01/2043 DD 08/22/13	85,000.000	95,173.65	108,512.70	13,339.05
FXPF20010302 12189LAS0	BURLINGTON NORTHERN SANTA FE L 4.900% 04/01/2044 DD 03/07/14	150,000.000	190,446.00	187,059.00	-3,387.00
FXPF20010302 12189LAX9	BURLINGTON NORTHERN SANTA FE L 4.700% 09/01/2045 DD 08/20/15	500,000.000	555,653.75	610,100.00	54,446.25
FXPF20010302 12189LAZ4	BURLINGTON NORTHERN SANTA FE L 3.900% 08/01/2046 DD 05/16/16	180,000.000	169,698.60	197,719.20	28,020.60
FXPF20010302 12189LBE0	BURLINGTON NORTHERN SANTA FE L 3.550% 02/15/2050 DD 07/24/19	330,000.000	341,330.85	347,744.10	6,413.25
FXPF20010302 125523AJ9	CIGNA CORP 4.800% 08/15/2038 DD 08/15/19	1,065,000.000	1,045,957.80	1,242,237.30	196,279.50
FXPF20010302 125523BJ8	CIGNA CORP 144A 3.875% 10/15/2047 DD 04/15/19	1,155,000.000	1,109,550.75	1,174,184.55	64,633.80
FXPF20010302 126408HC0	CSX CORP 3.950% 05/01/2050 DD 04/21/15	645,000.000	565,974.60	697,283.70	131,309.10
FXPF20010302 126650CZ1	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18	670,000.000	710,454.22	793,970.10	83,515.88
FXPF20010302 133434AB6	CAMERON LNG LLC 144A 3.302% 01/15/2035 DD 12/13/19	145,000.000	145,842.45	146,448.55	606.10
FXPF20010302 134429BH1	CAMPBELL SOUP CO 4.800% 03/15/2048 DD 03/16/18	135,000.000	148,146.30	156,377.25	8,230.95
FXPF20010302 136375CP5	CANADIAN NATIONAL RAILWAY CO 3.650% 02/03/2048 DD 02/06/18	185,000.000	206,868.85	204,269.60	-2,599.25
FXPF20010302 136375CV2	CANADIAN NATIONAL RAILWAY CO 4.450% 01/20/2049 DD 11/07/18	260,000.000	287,168.68	324,716.60	37,547.92
FXPF20010302 144141DD7	DUKE ENERGY PROGRESS LLC 4.100% 03/15/2043 DD 03/12/13	385,000.000	373,045.75	431,377.10	58,331.35
FXPF20010302 15189TAX5	CENTERPOINT ENERGY INC 2.950% 03/01/2030 DD 08/14/19	450,000.000	449,158.30	443,691.00	-5,467.30
FXPF20010302 15189WAH3	CENTERPOINT ENERGY RESOURCES C 5.850% 01/15/2041 DD 07/15/11	600,000.000	704,148.00	765,018.00	60,870.00
FXPF20010302 15189XAS7	CENTERPOINT ENERGY HOUSTON ELE 3.950% 03/01/2048 DD 02/28/18	250,000.000	244,488.39	280,852.50	36,364.11
FXPF20010302 161175BA1	CHARTER COMMUNICATIONS OPERATI 6.484% 10/23/2045 DD 10/23/16	555,000.000	673,348.20	688,050.15	14,701.95
FXPF20010302 171232AQ4	CHUBB CORP/THE 6.000% 05/11/2037 DD 05/11/07	190,000.000	230,097.60	262,751.00	32,653.40
FXPF20010302 17275RAD4	CISCO SYSTEMS INC 5.900% 02/15/2039 DD 02/17/09	470,000.000	664,317.70	658,690.90	-5,626.80
FXPF20010302 172967AS0	CITIGROUP INC 6.875% 02/15/2098 DD 02/15/98	150,000.000	187,837.50	209,134.50	21,297.00
FXPF20010302 172967EW7	CITIGROUP INC 8.125% 07/15/2039 DD 07/23/09	235,000.000	376,218.55	392,323.10	16,104.55
FXPF20010302 172967MD0	CITIGROUP INC 4.650% 07/23/2048 DD 07/23/18	1,720,000.000	1,802,929.03	2,151,427.60	348,498.57
FXPF20010302 18600TAA0	CLEVELAND CLINIC FOUNDATION/TH 4.858% 01/01/2114 DD 09/18/14	245,000.000	251,269.55	306,183.85	54,914.30
FXPF20010302 191241AF5	COCA-COLA FEMSA SAB DE CV 5.250% 11/26/2043 DD 11/26/13	470,000.000	533,857.45	574,199.00	40,341.55
FXPF20010302 20030NAX9	COMCAST CORP 6.400% 05/15/2038 DD 05/07/08	145,000.000	170,103.85	204,397.80	34,293.95
FXPF20010302 20030NAY7	COMCAST CORP 6.550% 07/01/2039 DD 06/18/09	130,000.000	159,191.50	185,224.00	26,032.50
FXPF20010302 20030NBE0	COMCAST CORP 4.650% 07/15/2042 DD 07/02/12	155,000.000	153,375.60	186,375.10	32,999.50
FXPF20010302 20030NBG5	COMCAST CORP 4.500% 01/15/2043 DD 01/14/13	690,000.000	665,988.00	810,639.60	144,651.60
FXPF20010302 20030NBK6	COMCAST CORP 4.750% 03/01/2044 DD 02/26/14	20,000.000	20,032.00	24,341.40	4,309.40

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010302 20030NBQ3	COMCAST CORP 4.600% 08/15/2045 DD 05/27/15	335,000.000	390,961.47	402,777.20	11,815.73
FXPF20010302 20030NBZ3	COMCAST CORP 4.000% 08/15/2047 DD 08/07/17	130,000.000	143,751.40	143,345.80	-405.60
FXPF20010302 20030NCC3	COMCAST CORP 3.969% 11/01/2047 DD 10/19/17	1,410,000.000	1,371,015.22	1,553,439.30	182,424.08
FXPF20010302 20030NCE9	COMCAST CORP 3.999% 11/01/2049 DD 10/19/17	1,827,000.000	1,659,840.77	2,026,033.38	366,192.61
FXPF20010302 20030NCG4	COMCAST CORP 4.049% 11/01/2052 DD 10/19/17	2,521,000.000	2,333,873.36	2,824,452.77	490,579.41
FXPF20010302 20030NCJ8	COMCAST CORP 3.900% 03/01/2038 DD 02/08/18	415,000.000	384,169.65	459,815.85	75,646.20
FXPF20010302 20030NCK5	COMCAST CORP 4.000% 03/01/2048 DD 02/08/18	645,000.000	686,760.05	716,059.65	29,299.60
FXPF20010302 20030NCM1	COMCAST CORP 4.700% 10/15/2048 DD 10/05/18	380,000.000	447,423.26	469,212.60	21,789.34
FXPF20010302 20030NCN9	COMCAST CORP 4.950% 10/15/2058 DD 10/05/18	220,000.000	272,056.00	286,708.40	14,652.40
FXPF20010302 20030NCY5	COMCAST CORP 3.250% 11/01/2039 DD 11/05/19	3,490,000.000	3,483,369.00	3,545,386.30	62,017.30
FXPF20010302 20030NCZ2	COMCAST CORP 3.450% 02/01/2050 DD 11/05/19	240,000.000	245,784.00	246,045.60	261.60
FXPF20010302 20030NDA6	COMCAST CORP 2.650% 02/01/2030 DD 11/05/19	160,000.000	160,544.59	160,684.80	140.21
FXPF20010302 202795JA9	COMMONWEALTH EDISON CO 3.800% 10/01/2042 DD 10/01/12	495,000.000	464,399.10	534,501.00	70,101.90
FXPF20010302 202795JB7	COMMONWEALTH EDISON CO 4.600% 08/15/2043 DD 08/19/13	410,000.000	433,390.50	490,237.00	56,846.50
FXPF20010302 202795JG6	COMMONWEALTH EDISON CO 4.350% 11/15/2045 DD 11/19/15	355,000.000	393,802.95	416,517.95	22,715.00
FXPF20010302 202795JL5	COMMONWEALTH EDISON CO 3.750% 08/15/2047 DD 08/23/17	840,000.000	770,053.20	907,611.60	137,558.40
FXPF20010302 202795JP6	COMMONWEALTH EDISON CO 4.000% 03/01/2049 DD 02/19/19	135,000.000	142,295.86	152,879.40	10,583.54
FXPF20010302 205887CD2	CONAGRA BRANDS INC 5.300% 11/01/2038 DD 10/22/18	390,000.000	377,367.57	463,175.70	85,808.13
FXPF20010302 20605PAJ0	CONCHO RESOURCES INC 4.875% 10/01/2047 DD 09/26/17	365,000.000	390,069.59	426,436.80	36,367.21
FXPF20010302 20605PAK7	CONCHO RESOURCES INC 4.300% 08/15/2028 DD 07/02/18	610,000.000	638,571.10	665,144.00	26,572.90
FXPF20010302 20825CAP9	CONOCOPHILLIPS 5.900% 05/15/2038 DD 05/08/08	140,000.000	165,316.20	190,857.80	25,541.60
FXPF20010302 20825UAC8	CONOCO FUNDING CO 7.250% 10/15/2031 DD 10/11/01	105,000.000	136,758.30	149,962.05	13,203.75
FXPF20010302 20826FAC0	CONOCOPHILLIPS CO 4.300% 11/15/2044 DD 11/12/14	125,000.000	136,195.29	146,748.75	10,553.46
FXPF20010302 209111EY5	CONSOLIDATED EDISON CO OF NEW 5.500% 12/01/2039 DD 12/04/09	190,000.000	214,891.90	244,007.50	29,115.60
FXPF20010302 209111FA6	CONSOLIDATED EDISON CO OF NEW 5.700% 06/15/2040 DD 06/07/10	155,000.000	181,024.50	204,135.00	23,110.50
FXPF20010302 209111FB4	CONSOLIDATED EDISON CO OF NEW 4.200% 03/15/2042 DD 03/13/12	175,000.000	203,707.00	195,296.50	-8,410.50
FXPF20010302 209111FC2	CONSOLIDATED EDISON CO OF NEW 3.950% 03/01/2043 DD 02/28/13	270,000.000	252,946.80	292,472.10	39,525.30
FXPF20010302 209111FD0	CONSOLIDATED EDISON CO OF NEW 4.450% 03/15/2044 DD 03/06/14	370,000.000	372,452.40	429,940.00	57,487.60
FXPF20010302 209111FF5	CONSOLIDATED EDISON CO OF NEW 4.625% 12/01/2054 DD 11/24/14	325,000.000	317,768.75	394,953.00	77,184.25
FXPF20010302 209111FG3	CONSOLIDATED EDISON CO OF NEW 4.500% 12/01/2045 DD 11/17/15	615,000.000	638,701.25	723,750.45	85,049.20
FXPF20010302 209111FH1	CONSOLIDATED EDISON CO OF NEW 3.850% 06/15/2046 DD 06/17/16	365,000.000	369,295.53	393,367.80	24,072.27
FXPF20010302 209111FK4	CONSOLIDATED EDISON CO OF NEW 4.300% 12/01/2056 DD 11/16/16	315,000.000	293,094.90	355,776.75	62,681.85
FXPF20010302 209111FL2	CONSOLIDATED EDISON CO OF NEW 3.875% 06/15/2047 DD 06/08/17	195,000.000	179,838.75	211,461.90	31,623.15
FXPF20010302 21684AAB2	COOPERATIEVE RABOBANK UA 5.750% 12/01/2043 DD 11/29/13	695,000.000	864,740.50	919,596.20	54,855.70
FXPF20010302 21684AAD8	COOPERATIEVE RABOBANK UA 5.250% 08/04/2045 DD 08/04/15	430,000.000	443,381.60	550,271.00	106,889.40
FXPF20010302 219350BF1	CORNING INC 4.375% 11/15/2057 DD 11/13/17	575,000.000	510,301.28	590,059.25	79,757.97



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FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010302 21987BAZ1	CORP NACIONAL DEL COBRE D 144A 3.000% 09/30/2029 DD 09/30/19	1,110,000.000	1,108,290.60	1,094,537.70	-13,752.90
FXPF20010302 23338VAD8	DTE ELECTRIC CO 4.300% 07/01/2044 DD 07/02/14	175,000.000	205,516.50	202,748.00	-2,768.50
FXPF20010302 233851DW1	DAIMLER FINANCE NORTH AME 144A 3.100% 08/15/2029 DD 08/15/19	465,000.000	467,808.00	470,380.05	2,572.05
FXPF20010302 237194AM7	DARDEN RESTAURANTS INC 4.550% 02/15/2048 DD 02/22/18	455,000.000	418,158.65	461,743.10	43,584.45
FXPF20010302 24820RAG3	EQUINOR ASA 144A 6.500% 12/01/2028 DD 12/01/98	475,000.000	587,959.75	620,630.25	32,670.50
FXPF20010302 25278XAN9	DIAMONDBACK ENERGY INC 3.500% 12/01/2029 DD 12/05/19	630,000.000	630,982.45	641,088.00	10,105.55
FXPF20010302 254687DZ6	WALT DISNEY CO/THE 6.200% 12/15/2034 DD 06/15/19	195,000.000	256,902.75	273,875.55	16,972.80
FXPF20010302 254687EB8	WALT DISNEY CO/THE 6.400% 12/15/2035 DD 06/15/19	458,000.000	617,970.24	650,973.72	33,003.48
FXPF20010302 254687EH5	WALT DISNEY CO/THE 6.650% 11/15/2037 DD 11/15/19	1,120,000.000	1,560,921.60	1,664,913.60	103,992.00
FXPF20010302 254687FL5	WALT DISNEY CO/THE 2.000% 09/01/2029 DD 09/06/19	3,485,000.000	3,410,031.85	3,382,192.50	-27,839.35
FXPF20010302 254687FM3	WALT DISNEY CO/THE 2.750% 09/01/2049 DD 09/06/19	1,550,000.000	1,482,126.85	1,463,231.00	-18,895.85
FXPF20010302 263901AD2	DUKE ENERGY INDIANA LLC 4.200% 03/15/2042 DD 03/15/12	215,000.000	218,126.10	238,392.00	20,265.90
FXPF20010302 26442CAM6	DUKE ENERGY CAROLINAS LLC 4.250% 12/15/2041 DD 12/08/11	123,000.000	123,316.11	140,644.35	17,328.24
FXPF20010302 26442CAN4	DUKE ENERGY CAROLINAS LLC 4.000% 09/30/2042 DD 09/21/12	170,000.000	190,032.80	189,752.30	-280.50
FXPF20010302 26442CAP9	DUKE ENERGY CAROLINAS LLC 3.750% 06/01/2045 DD 03/12/15	250,000.000	268,210.00	269,767.50	1,557.50
FXPF20010302 26442EAE0	DUKE ENERGY OHIO INC 3.700% 06/15/2046 DD 06/23/16	590,000.000	531,147.50	626,538.70	95,391.20
FXPF20010302 26442UAB0	DUKE ENERGY PROGRESS LLC 4.200% 08/15/2045 DD 08/13/15	775,000.000	782,125.50	882,763.75	100,638.25
FXPF20010302 26442UAE4	DUKE ENERGY PROGRESS LLC 3.600% 09/15/2047 DD 09/08/17	170,000.000	168,505.70	178,330.00	9,824.30
FXPF20010302 26443CAA1	DUKE UNIVERSITY HEALTH SYSTEM 3.920% 06/01/2047 DD 06/06/17	95,000.000	102,059.45	106,094.10	4,034.65
FXPF20010302 26443TAB2	DUKE ENERGY INDIANA LLC 3.250% 10/01/2049 DD 09/27/19	220,000.000	218,731.58	220,028.60	1,297.02
FXPF20010302 26444GAD5	DUKE ENERGY FLORIDA PROJECT FI 2.858% 03/01/2035 DD 06/22/16	265,000.000	245,819.30	267,885.85	22,066.55
FXPF20010302 26444GAE3	DUKE ENERGY FLORIDA PROJECT FI 3.112% 09/01/2038 DD 06/22/16	355,000.000	305,708.25	361,251.55	55,543.30
FXPF20010302 26444HAA9	DUKE ENERGY FLORIDA LLC 3.400% 10/01/2046 DD 09/09/16	175,000.000	180,498.50	178,321.50	-2,177.00
FXPF20010302 26444HAH4	DUKE ENERGY FLORIDA LLC 2.500% 12/01/2029 DD 11/26/19	190,000.000	189,899.30	189,496.50	-402.80
FXPF20010302 268317AL8	ELECTRICITE DE FRANCE SA 144A 6.000% 01/22/2114 DD 01/22/14	565,000.000	551,236.60	667,423.20	116,186.60
FXPF20010302 26875PAN1	EOG RESOURCES INC 3.900% 04/01/2035 DD 03/17/15	235,000.000	221,865.85	260,697.25	38,831.40
FXPF20010302 26875PAQ4	EOG RESOURCES INC 5.100% 01/15/2036 DD 01/14/16	165,000.000	179,246.10	202,776.75	23,530.65
FXPF20010302 26884ABH5	ERP OPERATING LP 4.000% 08/01/2047 DD 08/03/17	135,000.000	148,132.80	150,120.00	1,987.20
FXPF20010302 26884ABL6	ERP OPERATING LP 3.000% 07/01/2029 DD 06/26/19	525,000.000	523,104.75	543,858.00	20,753.25
FXPF20010302 26884ABM4	ERP OPERATING LP 2.500% 02/15/2030 DD 08/27/19	340,000.000	338,293.20	337,599.60	-693.60
FXPF20010302 29365TAG9	ENTERGY TEXAS INC 4.000% 03/30/2029 DD 01/08/19	175,000.000	189,005.25	192,967.25	3,962.00
FXPF20010302 29365TAH7	ENTERGY TEXAS INC 4.500% 03/30/2039 DD 01/08/19	410,000.000	408,893.00	471,139.20	62,246.20
FXPF20010302 29379VBU6	ENTERPRISE PRODUCTS OPERATING 4.800% 02/01/2049 DD 10/11/18	120,000.000	122,132.94	140,970.00	18,837.06
FXPF20010302 29446MAC6	EQUINOR ASA 3.250% 11/18/2049 DD 11/18/19	2,775,000.000	2,750,626.55	2,798,060.25	47,433.70
FXPF20010302 29736RAM2	ESTEE LAUDER COS INC/THE 3.125% 12/01/2049 DD 11/21/19	330,000.000	325,937.70	330,237.60	4,299.90
FXPF20010302 30034WAB2	EVERGY INC 2.900% 09/15/2029 DD 09/09/19	700,000.000	698,789.00	696,710.00	-2,079.00



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FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010302 30231GAZ5	EXXON MOBIL CORP 3.095% 08/16/2049 DD 08/16/19	655,000.000	665,142.94	653,965.10	-11,177.84
FXPF20010302 341081FD4	FLORIDA POWER & LIGHT CO 5.250% 02/01/2041 DD 12/09/10	640,000.000	741,036.80	827,756.80	86,720.00
FXPF20010302 341081FP7	FLORIDA POWER & LIGHT CO 3.700% 12/01/2047 DD 11/16/17	285,000.000	266,503.50	311,251.35	44,747.85
FXPF20010302 341081FQ5	FLORIDA POWER & LIGHT CO 3.950% 03/01/2048 DD 02/28/18	175,000.000	178,337.25	199,717.00	21,379.75
FXPF20010302 341099CN7	DUKE ENERGY FLORIDA LLC 5.650% 04/01/2040 DD 03/25/10	265,000.000	312,262.75	351,941.20	39,678.45
FXPF20010302 341099CR8	DUKE ENERGY FLORIDA LLC 3.850% 11/15/2042 DD 11/20/12	415,000.000	388,220.05	450,922.40	62,702.35
FXPF20010302 35137LAE5	FOX CORP 144A 5.576% 01/25/2049 DD 01/25/19	740,000.000	943,629.45	942,752.60	-876.85
FXPF20010302 36962G3A0	GENERAL ELECTRIC CO 6.150% 08/07/2037 DD 08/07/07	775,000.000	755,966.00	963,774.50	207,808.50
FXPF20010302 36962G3P7	GENERAL ELECTRIC CO 5.875% 01/14/2038 DD 01/14/08	950,000.000	1,113,458.55	1,154,782.00	41,323.45
FXPF20010302 36962GXZ2	GENERAL ELECTRIC CO 6.750% 03/15/2032 DD 03/20/02	210,000.000	255,859.80	269,789.10	13,929.30
FXPF20010302 372546AU5	GEORGE WASHINGTON UNIVERSITY/T 4.868% 09/15/2045 DD 07/01/15	95,000.000	105,490.85	119,176.55	13,685.70
FXPF20010302 373334JW2	GEORGIA POWER CO 4.300% 03/15/2042 DD 03/06/12	472,000.000	498,003.56	517,935.04	19,931.48
FXPF20010302 375558AX1	GILEAD SCIENCES INC 4.800% 04/01/2044 DD 03/07/14	1,235,000.000	1,238,667.95	1,484,198.30	245,530.35
FXPF20010302 377372AN7	GLAXOSMITHKLINE CAPITAL INC 3.875% 05/15/2028 DD 05/15/18	1,315,000.000	1,336,329.30	1,452,535.85	116,206.55
FXPF20010302 377373AH8	GLAXOSMITHKLINE CAPITAL PLC 3.375% 06/01/2029 DD 03/25/19	1,565,000.000	1,581,071.28	1,679,792.75	98,721.47
FXPF20010302 38141GXA7	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2039 DD 04/23/18	635,000.000	624,916.96	723,607.90	98,690.94
FXPF20010302 38148YAA6	GOLDMAN SACHS GROUP INC/THE VAR RT 10/31/2038 DD 10/31/17	1,765,000.000	1,609,285.85	1,918,166.70	308,880.85
FXPF20010302 384802AD6	WW GRAINGER INC 4.200% 05/15/2047 DD 05/22/17	445,000.000	420,596.20	496,709.00	76,112.80
FXPF20010302 404119BZ1	HCA INC 5.250% 06/15/2049 DD 06/12/19	270,000.000	301,270.15	301,841.10	570.95
FXPF20010302 404280AF6	HSBC HOLDINGS PLC 7.625% 05/17/2032 DD 05/17/05	90,000.000	113,415.30	125,303.40	11,888.10
FXPF20010302 404280AJ8	HSBC HOLDINGS PLC 6.800% 06/01/2038 DD 05/27/08	230,000.000	323,173.00	327,729.30	4,556.30
FXPF20010302 404280AM1	HSBC HOLDINGS PLC 6.100% 01/14/2042 DD 11/17/11	555,000.000	774,408.35	788,177.70	13,769.35
FXPF20010302 404280CC1	HSBC HOLDINGS PLC VAR RT 05/22/2030 DD 05/22/19	305,000.000	305,081.98	328,902.85	23,820.87
FXPF20010302 406216AS0	HALLIBURTON CO 144A 7.600% 08/15/2096 DD 12/15/03	720,000.000	922,168.80	998,229.60	76,060.80
FXPF20010302 406216BJ9	HALLIBURTON CO 4.850% 11/15/2035 DD 11/13/15	475,000.000	471,322.60	537,443.50	66,120.90
FXPF20010302 416515BD5	HARTFORD FINANCIAL SERVICES GR 4.400% 03/15/2048 DD 03/15/18	295,000.000	275,137.65	340,040.60	64,902.95
FXPF20010302 437076BA9	HOME DEPOT INC/THE 4.200% 04/01/2043 DD 04/05/13	1,150,000.000	1,136,662.30	1,334,724.50	198,062.20
FXPF20010302 437076BF8	HOME DEPOT INC/THE 4.400% 03/15/2045 DD 06/12/14	210,000.000	211,505.70	251,010.90	39,505.20
FXPF20010302 437076BH4	HOME DEPOT INC/THE 4.250% 04/01/2046 DD 06/02/15	1,070,000.000	1,176,646.70	1,261,797.50	85,150.80
FXPF20010302 454889AR7	INDIANA MICHIGAN POWER CO 3.750% 07/01/2047 DD 06/29/17	160,000.000	146,011.20	167,507.20	21,496.00
FXPF20010302 455170AA8	INDIANA UNIVERSITY HEALTH INC 3.970% 11/01/2048 DD 04/17/18	275,000.000	273,361.00	308,695.75	35,334.75
FXPF20010302 458140AK6	INTEL CORP 4.800% 10/01/2041 DD 09/19/11	370,000.000	451,300.10	462,995.80	11,695.70
FXPF20010302 458140AP5	INTEL CORP 4.250% 12/15/2042 DD 12/11/12	135,000.000	146,939.40	158,687.10	11,747.70
FXPF20010302 458140BJ8	INTEL CORP 3.250% 11/15/2049 DD 11/21/19	2,760,000.000	2,777,110.30	2,775,456.00	-1,654.30
FXPF20010302 459200AP6	INTERNATIONAL BUSINESS MACHINE 7.125% 12/01/2096 DD 12/06/96	175,000.000	221,915.75	274,018.50	52,102.75
FXPF20010302 459200KB6	INTERNATIONAL BUSINESS MACHINE 4.150% 05/15/2039 DD 05/15/19	910,000.000	909,737.39	1,026,507.30	116,769.91



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FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010302 459200KC4	INTERNATIONAL BUSINESS MACHINE 4.250% 05/15/2049 DD 05/15/19	1,210,000.000	1,259,412.60	1,384,796.60	125,384.00
FXPF20010302 460146CQ4	INTERNATIONAL PAPER CO 4.400% 08/15/2047 DD 08/11/16	740,000.000	628,695.37	792,577.00	163,881.63
FXPF20010302 461070AG9	INTERSTATE POWER & LIGHT CO 6.250% 07/15/2039 DD 07/10/09	400,000.000	501,240.00	532,344.00	31,104.00
FXPF20010302 46647PAJ5	JPMORGAN CHASE & CO VAR RT 07/24/2038 DD 07/24/17	1,325,000.000	1,208,144.98	1,466,682.25	258,537.27
FXPF20010302 46647PAK2	JPMORGAN CHASE & CO VAR RT 07/24/2048 DD 07/24/17	780,000.000	726,176.00	891,524.40	165,348.40
FXPF20010302 46647PBD7	JPMORGAN CHASE & CO VAR RT 05/06/2030 DD 05/06/19	160,000.000	171,480.00	172,380.80	900.80
FXPF20010302 478045AA5	JOHN SEVIER COMBINED CYCLE GEN 4.626% 01/15/2042 DD 01/17/12	613,431.001	651,261.29	721,149.48	69,888.19
FXPF20010302 478160BV5	JOHNSON & JOHNSON 3.700% 03/01/2046 DD 03/01/16	105,000.000	105,472.50	118,690.95	13,218.45
FXPF20010302 478160CF9	JOHNSON & JOHNSON 3.625% 03/03/2037 DD 03/03/17	1,480,000.000	1,423,612.00	1,634,896.80	211,284.80
FXPF20010302 478160CG7	JOHNSON & JOHNSON 3.750% 03/03/2047 DD 03/03/17	975,000.000	1,027,752.25	1,115,097.75	87,345.50
FXPF20010302 478160CL6	JOHNSON & JOHNSON 3.400% 01/15/2038 DD 11/10/17	875,000.000	842,385.00	938,901.25	96,516.25
FXPF20010302 48305QAE3	KAISER FOUNDATION HOSPITALS 3.266% 11/01/2049 DD 10/31/19	845,000.000	848,867.15	848,118.05	-749.10
FXPF20010302 491674BJ5	KENTUCKY UTILITIES CO 4.650% 11/15/2043 DD 11/14/13	135,000.000	145,470.60	159,048.90	13,578.30
FXPF20010302 50077LAY2	KRAFT HEINZ FOODS CO 144A 4.875% 10/01/2049 DD 09/25/19	175,000.000	172,499.25	184,712.50	12,213.25
FXPF20010302 501044DF5	KROGER CO/THE 3.875% 10/15/2046 DD 10/03/16	745,000.000	605,975.55	729,936.10	123,960.55
FXPF20010302 512807AT5	LAM RESEARCH CORP 4.875% 03/15/2049 DD 03/04/19	200,000.000	201,942.71	250,462.00	48,519.29
FXPF20010302 532457BT4	ELI LILLY AND CO 3.950% 03/15/2049 DD 02/22/19	1,310,000.000	1,330,636.58	1,517,477.80	186,841.22
FXPF20010302 532457BU1	ELI LILLY AND CO 4.150% 03/15/2059 DD 02/22/19	610,000.000	609,132.20	720,495.40	111,363.20
FXPF20010302 534187BG3	LINCOLN NATIONAL CORP 4.350% 03/01/2048 DD 02/12/18	490,000.000	479,901.37	540,190.70	60,289.33
FXPF20010302 534187BJ7	LINCOLN NATIONAL CORP 3.050% 01/15/2030 DD 08/19/19	650,000.000	649,829.55	652,314.00	2,484.45
FXPF20010302 539830BB4	LOCKHEED MARTIN CORP 4.070% 12/15/2042 DD 12/14/12	525,000.000	500,949.75	599,544.75	98,595.00
FXPF20010302 539830BN8	LOCKHEED MARTIN CORP 4.090% 09/15/2052 DD 09/07/17	240,000.000	224,642.62	281,613.60	56,970.98
FXPF20010302 548661CX3	LOWE'S COS INC 4.650% 04/15/2042 DD 04/23/12	120,000.000	113,302.80	137,599.20	24,296.40
FXPF20010302 548661DE4	LOWE'S COS INC 4.250% 09/15/2044 DD 09/10/14	215,000.000	190,176.10	231,877.50	41,701.40
FXPF20010302 548661DJ3	LOWE'S COS INC 4.375% 09/15/2045 DD 09/16/15	175,000.000	165,425.75	195,343.75	29,918.00
FXPF20010302 548661DN4	LOWE'S COS INC 3.700% 04/15/2046 DD 04/20/16	1,155,000.000	988,713.82	1,178,238.60	189,524.78
FXPF20010302 55336VAM2	MPLX LP 4.500% 04/15/2038 DD 02/08/18	710,000.000	634,602.10	722,474.70	87,872.60
FXPF20010302 55336VAN0	MPLX LP 4.700% 04/15/2048 DD 02/08/18	460,000.000	436,073.25	468,712.40	32,639.15
FXPF20010302 55336VAT7	MPLX LP 5.500% 02/15/2049 DD 11/15/18	825,000.000	891,049.07	937,274.25	46,225.18
FXPF20010302 575634AS9	MASSACHUSETTS ELECTRIC CO 144A 5.900% 11/15/2039 DD 11/18/09	93,000.000	110,690.46	124,081.53	13,391.07
FXPF20010302 575718AB7	MASSACHUSETTS INSTITUTE OF TEC 4.678% 07/01/2114 DD 04/08/14	690,000.000	757,240.50	889,851.60	132,611.10
FXPF20010302 57636QAL8	MASTERCARD INC 3.650% 06/01/2049 DD 05/31/19	705,000.000	750,828.11	783,170.40	32,342.29
FXPF20010302 58013MER1	MCDONALD'S CORP 3.625% 05/01/2043 DD 05/06/13	385,000.000	327,646.55	383,625.55	55,979.00
FXPF20010302 58013MFK5	MCDONALD'S CORP 3.625% 09/01/2049 DD 08/12/19	610,000.000	625,738.00	620,504.20	-5,233.80
FXPF20010302 585055BU9	MEDTRONIC INC 4.625% 03/15/2045 DD 03/15/15	228,000.000	239,044.32	287,179.68	48,135.36
FXPF20010302 586054AB4	MEMORIAL SLOAN-KETTERING CANCER 4.125% 07/01/2052 DD 12/05/12	185,000.000	184,663.30	211,297.75	26,634.45



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FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010302 586054AC2	MEMORIAL SLOAN-KETTERING CANCE 4.200% 07/01/2055 DD 02/11/15	350,000.000	351,837.50	406,231.00	54,393.50
FXPF20010302 58933YAT2	MERCK & CO INC 3.700% 02/10/2045 DD 02/10/15	185,000.000	206,374.90	204,661.80	-1,713.10
FXPF20010302 59156RAY4	METLIFE INC 5.875% 02/06/2041 DD 08/06/10	740,000.000	871,394.40	1,007,946.60	136,552.20
FXPF20010302 59156RBL1	METLIFE INC VAR RT 12/15/2044 DD 09/15/14	510,000.000	520,031.70	622,745.70	102,714.00
FXPF20010302 594918AJ3	MICROSOFT CORP 4.500% 10/01/2040 DD 09/27/10	190,000.000	238,218.20	235,605.70	-2,612.50
FXPF20010302 594918AR5	MICROSOFT CORP 3.500% 11/15/2042 DD 11/07/12	355,000.000	339,429.70	385,274.40	45,844.70
FXPF20010302 594918AU8	MICROSOFT CORP 3.750% 05/01/2043 DD 05/02/13	545,000.000	575,518.55	612,487.35	36,968.80
FXPF20010302 594918BD5	MICROSOFT CORP 3.750% 02/12/2045 DD 02/12/15	1,170,000.000	1,185,543.05	1,330,570.80	145,027.75
FXPF20010302 594918BE3	MICROSOFT CORP 4.000% 02/12/2055 DD 02/12/15	2,285,000.000	2,260,182.65	2,709,461.60	449,278.95
FXPF20010302 594918BL7	MICROSOFT CORP 4.450% 11/03/2045 DD 11/03/15	1,365,000.000	1,550,244.32	1,709,253.00	159,008.68
FXPF20010302 594918BS2	MICROSOFT CORP 3.450% 08/08/2036 DD 08/08/16	290,000.000	287,595.90	317,842.90	30,247.00
FXPF20010302 594918BT0	MICROSOFT CORP 3.700% 08/08/2046 DD 08/08/16	1,935,000.000	1,871,757.34	2,188,001.25	316,243.91
FXPF20010302 594918CA0	MICROSOFT CORP 4.250% 02/06/2047 DD 02/06/17	115,000.000	141,331.55	141,111.90	-219.65
FXPF20010302 595620AN5	MIDAMERICAN ENERGY CO 4.400% 10/15/2044 DD 04/03/14	235,000.000	242,111.10	277,309.40	35,198.30
FXPF20010302 595620AP0	MIDAMERICAN ENERGY CO 4.250% 05/01/2046 DD 10/15/15	245,000.000	278,332.25	284,511.15	6,178.90
FXPF20010302 595620AR6	MIDAMERICAN ENERGY CO 3.950% 08/01/2047 DD 02/01/17	240,000.000	232,336.80	272,116.80	39,780.00
FXPF20010302 595620AS4	MIDAMERICAN ENERGY CO 3.650% 08/01/2048 DD 02/01/18	565,000.000	520,054.25	611,058.80	91,004.55
FXPF20010302 59562VAR8	BERKSHIRE HATHAWAY ENERGY CO 6.500% 09/15/2037 DD 08/28/07	190,000.000	234,148.40	262,984.70	28,836.30
FXPF20010302 606822BE3	MITSUBISHI UFJ FINANCIAL GROUP 4.153% 03/07/2039 DD 03/07/19	535,000.000	539,702.91	614,597.30	74,894.39
FXPF20010302 606822BM5	MITSUBISHI UFJ FINANCIAL GROUP 3.195% 07/18/2029 DD 07/18/19	1,215,000.000	1,228,133.00	1,259,408.25	31,275.25
FXPF20010302 61744YAL2	MORGAN STANLEY VAR RT 07/22/2038 DD 07/24/17	1,745,000.000	1,593,697.46	1,938,590.30	344,892.84
FXPF20010302 61744YAR9	MORGAN STANLEY VAR RT 04/22/2039 DD 04/24/18	715,000.000	712,437.67	842,799.10	130,361.43
FXPF20010302 623115AD4	MOUNT SINAI HOSPITALS GROUP IN 3.981% 07/01/2048 DD 12/21/17	220,000.000	205,785.80	223,064.60	17,278.80
FXPF20010302 62952EAB3	NYU LANGONE HOSPITALS 5.750% 07/01/2043 DD 08/01/13	290,000.000	349,835.70	385,294.00	35,458.30
FXPF20010302 62952EAC1	NYU LANGONE HOSPITALS 4.784% 07/01/2044 DD 11/25/14	120,000.000	126,687.60	142,000.80	15,313.20
FXPF20010302 63946BAJ9	NBCUNIVERSAL MEDIA LLC 4.450% 01/15/2043 DD 10/05/12	140,000.000	162,563.80	163,277.80	714.00
FXPF20010302 641062AL8	NESTLE HOLDINGS INC 144A 3.900% 09/24/2038 DD 09/24/18	470,000.000	455,857.70	530,479.60	74,621.90
FXPF20010302 641423BU1	NEVADA POWER CO 6.750% 07/01/2037 DD 06/28/07	390,000.000	505,416.60	551,705.70	46,289.10
FXPF20010302 641423BZ0	NEVADA POWER CO 5.375% 09/15/2040 DD 09/14/10	188,000.000	209,648.20	228,794.12	19,145.92
FXPF20010302 649322AE4	NEW YORK AND PRESBYTERIAN HOSP 4.763% 08/01/2116 DD 06/28/16	535,000.000	528,259.00	621,766.30	93,507.30
FXPF20010302 64952GAF5	NEW YORK LIFE INSURANCE C 144A 6.750% 11/15/2039 DD 10/08/09	160,000.000	217,545.60	234,644.80	17,099.20
FXPF20010302 651639AW6	NEWMONT CORP 5.875% 04/01/2035 DD 04/01/19	235,000.000	252,930.50	301,638.95	48,708.45
FXPF20010302 65473QBB8	NISOURCE INC 5.250% 02/15/2043 DD 06/14/12	175,000.000	179,684.75	213,011.75	33,327.00
FXPF20010302 655044AR6	NOBLE ENERGY INC 4.200% 10/15/2049 DD 10/01/19	360,000.000	359,748.00	364,849.20	5,101.20
FXPF20010302 655844BX5	NORFOLK SOUTHERN CORP 3.942% 11/01/2047 DD 05/01/18	105,000.000	107,198.70	113,170.05	5,971.35
FXPF20010302 655844CD8	NORFOLK SOUTHERN CORP 3.400% 11/01/2049 DD 11/04/19	150,000.000	149,104.50	149,026.50	-78.00



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FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010302 665772CP2	NORTHERN STATES POWER CO/MN 3.600% 05/15/2046 DD 05/31/16	170,000.000	156,972.90	181,854.10	24,881.20
FXPF20010302 665772CQ0	NORTHERN STATES POWER CO/MN 3.600% 09/15/2047 DD 09/13/17	760,000.000	695,696.40	813,770.00	118,073.60
FXPF20010302 668138AC4	NORTHWESTERN MUTUAL LIFE 144A 3.625% 09/30/2059 DD 09/20/19	364,000.000	364,286.43	365,070.16	783.73
FXPF20010302 668444AC6	NORTHWESTERN UNIVERSITY 4.643% 12/01/2044 DD 10/29/13	150,000.000	167,449.50	186,598.50	19,149.00
FXPF20010302 66989HAH1	NOVARTIS CAPITAL CORP 4.400% 05/06/2044 DD 02/21/14	245,000.000	261,689.40	298,647.65	36,958.25
FXPF20010302 68233JAH7	ONCOR ELECTRIC DELIVERY CO LLC 5.250% 09/30/2040 DD 03/30/11	770,000.000	878,847.20	987,648.20	108,801.00
FXPF20010302 68233JBG8	ONCOR ELECTRIC DELIVERY CO LLC 4.100% 11/15/2048 DD 11/15/18	150,000.000	149,800.50	171,738.00	21,937.50
FXPF20010302 682680AZ6	ONEOK INC 4.450% 09/01/2049 DD 08/15/19	630,000.000	629,470.71	653,486.40	24,015.69
FXPF20010302 68389XAM7	ORACLE CORP 5.375% 07/15/2040 DD 07/15/11	1,468,000.000	1,668,019.35	1,908,165.12	240,145.77
FXPF20010302 68389XBF1	ORACLE CORP 4.125% 05/15/2045 DD 05/05/15	475,000.000	479,231.35	536,754.75	57,523.40
FXPF20010302 68389XBG9	ORACLE CORP 4.375% 05/15/2055 DD 05/05/15	285,000.000	325,126.15	338,417.55	13,291.40
FXPF20010302 68389XBJ3	ORACLE CORP 4.000% 07/15/2046 DD 07/07/16	1,880,000.000	1,779,761.74	2,092,759.60	312,997.86
FXPF20010302 68389XBQ7	ORACLE CORP 4.000% 11/15/2047 DD 11/09/17	125,000.000	138,387.50	139,846.25	1,458.75
FXPF20010302 686514AF7	ORLANDO HEALTH OBLIGATED GROUP 4.089% 10/01/2048 DD 02/06/18	160,000.000	152,488.00	175,784.00	23,296.00
FXPF20010302 693304AV9	PECO ENERGY CO 3.700% 09/15/2047 DD 09/18/17	355,000.000	325,311.35	388,771.15	63,459.80
FXPF20010302 69351UAV5	PPL ELECTRIC UTILITIES CORP 4.150% 06/15/2048 DD 06/14/18	470,000.000	476,946.80	537,327.50	60,380.70
FXPF20010302 695114CG1	PACIFICORP 6.250% 10/15/2037 DD 10/03/07	405,000.000	513,625.15	568,223.10	54,597.95
FXPF20010302 695114CJ5	PACIFICORP 6.350% 07/15/2038 DD 07/17/08	160,000.000	200,958.40	224,321.60	23,363.20
FXPF20010302 695114CN6	PACIFICORP 4.100% 02/01/2042 DD 01/06/12	345,000.000	368,461.60	385,120.05	16,658.45
FXPF20010302 695114CT3	PACIFICORP 4.125% 01/15/2049 DD 07/13/18	680,000.000	669,181.20	777,668.40	108,487.20
FXPF20010302 695156AU3	PACKAGING CORP OF AMERICA 3.000% 12/15/2029 DD 11/21/19	255,000.000	254,665.95	256,308.15	1,642.20
FXPF20010302 701094AN4	PARKER-HANNIFIN CORP 3.250% 06/14/2029 DD 06/14/19	345,000.000	343,920.15	360,442.20	16,522.05
FXPF20010302 70462GAA6	PEACEHEALTH OBLIGATED GROUP 4.787% 11/15/2048 DD 10/31/18	215,000.000	227,289.40	264,720.90	37,431.50
FXPF20010302 713448CC0	PEPSICO INC 3.600% 08/13/2042 DD 08/13/12	360,000.000	335,851.20	387,108.00	51,256.80
FXPF20010302 713448CZ9	PEPSICO INC 4.600% 07/17/2045 DD 07/17/15	80,000.000	97,156.00	99,249.60	2,093.60
FXPF20010302 713448EM6	PEPSICO INC 3.375% 07/29/2049 DD 07/29/19	975,000.000	985,011.50	1,022,765.25	37,753.75
FXPF20010302 713448EP9	PEPSICO INC 2.875% 10/15/2049 DD 10/09/19	350,000.000	344,692.25	338,530.50	-6,161.75
FXPF20010302 71654QCW0	PETROLEOS MEXICANOS 144A 7.690% 01/23/2050 DD 09/23/19	735,000.000	778,003.80	802,134.90	24,131.10
FXPF20010302 717081CY7	PFIZER INC 7.200% 03/15/2039 DD 03/24/09	790,000.000	1,117,459.90	1,242,772.70	125,312.80
FXPF20010302 717081DE0	PFIZER INC 4.300% 06/15/2043 DD 06/03/13	415,000.000	444,008.50	487,380.15	43,371.65
FXPF20010302 717081DT7	PFIZER INC 5.600% 09/15/2040 DD 09/15/15	430,000.000	522,015.70	581,342.80	59,327.10
FXPF20010302 717081ED1	PFIZER INC 4.125% 12/15/2046 DD 11/21/16	305,000.000	331,781.60	354,657.05	22,875.45
FXPF20010302 718172AM1	PHILIP MORRIS INTERNATIONAL IN 4.375% 11/15/2041 DD 11/15/11	640,000.000	582,028.80	709,382.40	127,353.60
FXPF20010302 718172AU3	PHILIP MORRIS INTERNATIONAL IN 3.875% 08/21/2042 DD 08/21/12	280,000.000	240,872.80	291,687.20	50,814.40
FXPF20010302 718172AW9	PHILIP MORRIS INTERNATIONAL IN 4.125% 03/04/2043 DD 03/04/13	110,000.000	116,629.40	118,156.50	1,527.10
FXPF20010302 718172BD0	PHILIP MORRIS INTERNATIONAL IN 4.875% 11/15/2043 DD 11/12/13	165,000.000	193,213.35	197,310.30	4,096.95



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FXP ALL MANAGER ACCOUNTS

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FXPF20010302 718172BL2	PHILIP MORRIS INTERNATIONAL IN 4.250% 11/10/2044 DD 11/10/14	150,000.000	164,474.57	165,858.00	1,383.43
FXPF20010302 718546AK0	PHILLIPS 66 4.650% 11/15/2034 DD 11/17/14	350,000.000	340,903.50	411,362.00	70,458.50
FXPF20010302 737679DE7	POTOMAC ELECTRIC POWER CO 4.150% 03/15/2043 DD 03/18/13	1,065,000.000	1,052,901.60	1,203,652.35	150,750.75
FXPF20010302 740816AD5	PRESIDENT & FELLOWS OF HARVARD 5.625% 10/01/2038 DD 01/30/08	95,000.000	118,704.40	128,749.70	10,045.30
FXPF20010302 743315AP8	PROGRESSIVE CORP/THE 4.350% 04/25/2044 DD 04/25/14	105,000.000	107,037.00	122,898.30	15,861.30
FXPF20010302 743820AA0	PROVIDENCE ST JOSEPH HEALTH OB 2.532% 10/01/2029 DD 10/01/19	350,000.000	350,000.00	343,686.00	-6,314.00
FXPF20010302 744320AY8	PRUDENTIAL FINANCIAL INC 3.905% 12/07/2047 DD 12/07/17	375,000.000	343,501.65	403,818.75	60,317.10
FXPF20010302 744320BA9	PRUDENTIAL FINANCIAL INC 3.935% 12/07/2049 DD 12/07/17	935,000.000	858,233.84	1,020,823.65	162,589.81
FXPF20010302 74432QCD5	PRUDENTIAL FINANCIAL INC 4.418% 03/27/2048 DD 03/27/18	255,000.000	278,889.30	296,646.60	17,757.30
FXPF20010302 74432QCE3	PRUDENTIAL FINANCIAL INC 4.350% 02/25/2050 DD 02/25/19	160,000.000	187,918.40	184,456.00	-3,462.40
FXPF20010302 74432QCF0	PRUDENTIAL FINANCIAL INC 3.700% 03/13/2051 DD 09/13/19	1,230,000.000	1,235,649.21	1,294,734.90	59,085.69
FXPF20010302 744448CR0	PUBLIC SERVICE CO OF COLORADO 4.050% 09/15/2049 DD 03/13/19	195,000.000	195,017.55	224,133.00	29,115.45
FXPF20010302 74456QAZ9	PUBLIC SERVICE ELECTRIC & GAS 3.950% 05/01/2042 DD 05/11/12	220,000.000	236,211.80	244,129.60	7,917.80
FXPF20010302 74456QBQ8	PUBLIC SERVICE ELECTRIC & GAS 3.800% 03/01/2046 DD 03/03/16	340,000.000	321,548.20	375,043.80	53,495.60
FXPF20010302 74456QBT2	PUBLIC SERVICE ELECTRIC & GAS 3.600% 12/01/2047 DD 12/06/17	255,000.000	234,764.90	276,491.40	41,726.50
FXPF20010302 74456QCA2	PUBLIC SERVICE ELECTRIC & GAS 3.200% 08/01/2049 DD 08/12/19	220,000.000	218,405.00	222,321.00	3,916.00
FXPF20010302 745332BU9	PUGET SOUND ENERGY INC 5.483% 06/01/2035 DD 05/27/05	340,000.000	390,554.60	419,131.60	28,577.00
FXPF20010302 745332CB0	PUGET SOUND ENERGY INC 5.795% 03/15/2040 DD 03/08/10	405,000.000	482,857.20	538,974.00	56,116.80
FXPF20010302 747525AV5	QUALCOMM INC 4.300% 05/20/2047 DD 05/26/17	265,000.000	252,513.60	304,029.20	51,515.60
FXPF20010302 760719BH6	HSBC USA INC 7.200% 07/15/2097 DD 07/22/97	135,000.000	162,715.50	205,745.40	43,029.90
FXPF20010302 774341AF8	ROCKWELL COLLINS INC 4.800% 12/15/2043 DD 12/16/13	375,000.000	376,484.60	450,780.00	74,295.40
FXPF20010302 775109BN0	ROGERS COMMUNICATIONS INC 4.350% 05/01/2049 DD 04/30/19	615,000.000	612,952.05	688,547.85	75,595.80
FXPF20010302 78349AAB9	RWJ BARNABAS HEALTH INC 3.949% 07/01/2046 DD 11/02/16	355,000.000	333,597.05	376,331.95	42,734.90
FXPF20010302 797440BV5	SAN DIEGO GAS & ELECTRIC CO 3.750% 06/01/2047 DD 06/08/17	130,000.000	118,250.60	135,276.70	17,026.10
FXPF20010302 797440BW3	SAN DIEGO GAS & ELECTRIC CO 4.150% 05/15/2048 DD 05/17/18	465,000.000	451,584.75	511,727.85	60,143.10
FXPF20010302 822582AD4	SHELL INTERNATIONAL FINANCE BV 6.375% 12/15/2038 DD 12/11/08	115,000.000	151,349.20	167,852.85	16,503.65
FXPF20010302 822582AT9	SHELL INTERNATIONAL FINANCE BV 3.625% 08/21/2042 DD 08/21/12	340,000.000	308,206.60	363,732.00	55,525.40
FXPF20010302 822582AY8	SHELL INTERNATIONAL FINANCE BV 4.550% 08/12/2043 DD 08/12/13	300,000.000	326,115.00	365,859.00	39,744.00
FXPF20010302 822582BF8	SHELL INTERNATIONAL FINANCE BV 4.375% 05/11/2045 DD 05/11/15	450,000.000	522,756.72	537,219.00	14,462.28
FXPF20010302 822582BQ4	SHELL INTERNATIONAL FINANCE BV 4.000% 05/10/2046 DD 05/10/16	160,000.000	183,979.20	182,337.60	-1,641.60
FXPF20010302 822582CD2	SHELL INTERNATIONAL FINANCE BV 2.375% 11/07/2029 DD 11/07/19	1,195,000.000	1,183,623.45	1,185,320.50	1,697.05
FXPF20010302 822582CE0	SHELL INTERNATIONAL FINANCE BV 3.125% 11/07/2049 DD 11/07/19	140,000.000	137,852.40	138,290.60	438.20
FXPF20010302 824348BJ4	SHERWIN-WILLIAMS CO/THE 2.950% 08/15/2029 DD 08/26/19	365,000.000	363,784.55	368,660.95	4,876.40
FXPF20010302 837004CG3	DOMINION ENERGY SOUTH CAROLINA 4.600% 06/15/2043 DD 06/14/13	815,000.000	834,902.30	967,877.70	132,975.40
FXPF20010302 837004CJ7	DOMINION ENERGY SOUTH CAROLINA 5.100% 06/01/2065 DD 05/22/15	770,000.000	791,660.10	1,001,616.00	209,955.90
FXPF20010302 842329AA2	SOUTHERN BAPTIST HOSPITAL OF F 4.857% 07/15/2045 DD 06/01/15	270,000.000	293,862.60	319,801.50	25,938.90



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FXP COMBINE MGRS - FXPG00000300

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FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010302 842400ES8	SOUTHERN CALIFORNIA EDISON CO 6.000% 01/15/2034 DD 01/14/04	423,000.000	471,924.18	520,797.60	48,873.42
FXPF20010302 842400FF5	SOUTHERN CALIFORNIA EDISON CO 5.550% 01/15/2037 DD 12/11/06	415,000.000	450,345.55	501,456.95	51,111.40
FXPF20010302 842400FH1	SOUTHERN CALIFORNIA EDISON CO 5.950% 02/01/2038 DD 01/22/08	105,000.000	118,034.70	133,204.05	15,169.35
FXPF20010302 842400FT5	SOUTHERN CALIFORNIA EDISON CO 3.900% 12/01/2041 DD 11/22/11	290,000.000	258,308.80	288,347.00	30,038.20
FXPF20010302 842400FV0	SOUTHERN CALIFORNIA EDISON CO 4.050% 03/15/2042 DD 03/13/12	195,000.000	184,325.70	202,039.50	17,713.80
FXPF20010302 842400GG2	SOUTHERN CALIFORNIA EDISON CO 4.000% 04/01/2047 DD 03/24/17	445,000.000	396,592.90	468,518.25	71,925.35
FXPF20010302 842400GK3	SOUTHERN CALIFORNIA EDISON CO 4.125% 03/01/2048 DD 03/05/18	250,000.000	236,685.00	267,127.50	30,442.50
FXPF20010302 842434CK6	SOUTHERN CALIFORNIA GAS CO 3.750% 09/15/2042 DD 09/21/12	225,000.000	209,110.50	235,827.00	26,716.50
FXPF20010302 842434CL4	SOUTHERN CALIFORNIA GAS CO 4.450% 03/15/2044 DD 03/13/14	345,000.000	346,311.00	388,390.65	42,079.65
FXPF20010302 842434CT7	SOUTHERN CALIFORNIA GAS CO 3.950% 02/15/2050 DD 06/04/19	275,000.000	274,331.75	307,950.50	33,618.75
FXPF20010302 8426EPAB4	SOUTHERN CO GAS CAPITAL CORP 3.950% 10/01/2046 DD 09/13/16	305,000.000	266,987.85	315,546.90	48,559.05
FXPF20010302 845743BR3	SOUTHWESTERN PUBLIC SERVICE CO 3.700% 08/15/2047 DD 08/09/17	140,000.000	131,153.40	147,498.40	16,345.00
FXPF20010302 84765EAA6	SPECTRUM HEALTH SYSTEM OBLIGAT 3.487% 07/15/2049 DD 10/29/19	235,000.000	235,000.00	235,326.65	326.65
FXPF20010302 85434VAA6	STANFORD HEALTH CARE 3.795% 11/15/2048 DD 01/17/18	650,000.000	622,024.00	704,411.50	82,387.50
FXPF20010302 85524AAH2	STARBUCKS CORP 4.300% 06/15/2045 DD 06/10/15	340,000.000	311,681.40	376,512.60	64,831.20
FXPF20010302 85771PAL6	EQUINOR ASA 3.950% 05/15/2043 DD 05/15/13	385,000.000	426,582.95	429,871.75	3,288.80
FXPF20010302 871829AY3	SYSCO CORP 4.850% 10/01/2045 DD 09/28/15	455,000.000	464,250.15	546,869.05	82,618.90
FXPF20010302 875127BF8	TAMPA ELECTRIC CO 4.450% 06/15/2049 DD 10/04/18	190,000.000	185,225.30	225,298.20	40,072.90
FXPF20010302 87612EBA3	TARGET CORP 4.000% 07/01/2042 DD 06/26/12	215,000.000	230,138.15	245,944.95	15,806.80
FXPF20010302 878091BD8	TEACHERS INSURANCE & ANNU 144A 4.900% 09/15/2044 DD 09/18/14	305,000.000	355,827.54	374,662.00	18,834.46
FXPF20010302 882508BG8	TEXAS INSTRUMENTS INC 2.250% 09/04/2029 DD 09/04/19	735,000.000	734,021.90	725,746.35	-8,275.55
FXPF20010302 88579YAW1	3M CO 3.125% 09/19/2046 DD 09/19/16	125,000.000	120,666.25	120,443.75	-222.50
FXPF20010302 88579YAZ4	3M CO 3.625% 10/15/2047 DD 10/02/17	435,000.000	437,297.75	452,034.60	14,736.85
FXPF20010302 89352HAB5	TRANSCANADA PIPELINES LTD 5.850% 03/15/2036 DD 03/20/06	250,000.000	265,832.50	309,200.00	43,367.50
FXPF20010302 89352HAD1	TRANSCANADA PIPELINES LTD 6.200% 10/15/2037 DD 10/05/07	665,000.000	723,593.15	867,771.80	144,178.65
FXPF20010302 89352HAX7	TRANSCANADA PIPELINES LTD 4.750% 05/15/2038 DD 05/07/18	935,000.000	912,189.75	1,068,218.80	156,029.05
FXPF20010302 89417EAH2	TRAVELERS COS INC/THE 5.350% 11/01/2040 DD 11/01/10	125,000.000	143,078.75	164,070.00	20,991.25
FXPF20010302 89417EAK5	TRAVELERS COS INC/THE 4.300% 08/25/2045 DD 08/25/15	115,000.000	118,667.35	133,908.30	15,240.95
FXPF20010302 89417EAL3	TRAVELERS COS INC/THE 3.750% 05/15/2046 DD 05/11/16	315,000.000	289,239.30	344,046.15	54,806.85
FXPF20010302 89417EAM1	TRAVELERS COS INC/THE 4.000% 05/30/2047 DD 05/22/17	265,000.000	276,442.70	300,401.35	23,958.65
FXPF20010302 89417EAP4	TRAVELERS COS INC/THE 4.100% 03/04/2049 DD 03/04/19	780,000.000	857,661.10	898,505.40	40,844.30
FXPF20010302 89566EAD0	TRI-STATE GENERATION & TR 144A 6.000% 06/15/2040 DD 06/08/10	290,000.000	344,551.90	379,726.00	35,174.10
FXPF20010302 896516AA9	TRINITY HEALTH CORP 4.125% 12/01/2045 DD 02/12/15	245,000.000	232,784.30	269,262.35	36,478.05
FXPF20010302 89838LAG9	TRUSTEES OF BOSTON COLLEGE 3.129% 07/01/2052 DD 10/24/19	300,000.000	300,000.00	295,473.00	-4,527.00
FXPF20010302 89838QAA1	TRUSTEES OF BOSTON UNIVERSITY 4.061% 10/01/2048 DD 08/17/18	85,000.000	85,260.95	97,591.05	12,330.10
FXPF20010302 899043AA1	TUFTS UNIVERSITY 5.017% 04/15/2112 DD 03/29/12	75,000.000	79,917.00	91,409.25	11,492.25



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FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010302 904764AH0	UNILEVER CAPITAL CORP 5.900% 11/15/2032 DD 11/12/02	135,000.000	183,450.15	183,972.60	522.45
FXPF20010302 906548CJ9	UNION ELECTRIC CO 3.900% 09/15/2042 DD 09/11/12	425,000.000	411,752.75	463,602.75	51,850.00
FXPF20010302 906548CL4	UNION ELECTRIC CO 3.650% 04/15/2045 DD 04/06/15	110,000.000	101,594.90	116,450.40	14,855.50
FXPF20010302 906548CQ3	UNION ELECTRIC CO 3.250% 10/01/2049 DD 10/01/19	545,000.000	544,262.00	541,288.55	-2,973.45
FXPF20010302 907818DP0	UNION PACIFIC CORP 4.250% 04/15/2043 DD 03/15/13	335,000.000	319,154.50	373,421.15	54,266.65
FXPF20010302 907818EM6	UNION PACIFIC CORP 3.799% 10/01/2051 DD 10/04/16	225,000.000	234,693.54	239,035.50	4,341.96
FXPF20010302 907818FE3	UNION PACIFIC CORP 3.950% 08/15/2059 DD 08/05/19	195,000.000	200,042.70	204,502.35	4,459.65
FXPF20010302 90931CAA6	UNITED AIRLINES 2019-1 CLASS A 4.150% 02/25/2033 DD 02/11/19	208,801.650	218,899.65	225,306.67	6,407.02
FXPF20010302 911312AN6	UNITED PARCEL SERVICE INC 4.875% 11/15/2040 DD 11/12/10	120,000.000	146,846.40	143,198.40	-3,648.00
FXPF20010302 911312BN5	UNITED PARCEL SERVICE INC 3.750% 11/15/2047 DD 11/14/17	155,000.000	165,992.60	167,038.85	1,046.25
FXPF20010302 911312BS4	UNITED PARCEL SERVICE INC 3.400% 09/01/2049 DD 08/16/19	1,495,000.000	1,500,562.64	1,514,838.65	14,276.01
FXPF20010302 913017BJ7	RAYTHEON TECHNOLOGIES CORP 5.400% 05/01/2035 DD 04/29/05	120,000.000	130,908.00	154,210.80	23,302.80
FXPF20010302 913017BS7	RAYTHEON TECHNOLOGIES CORP 5.700% 04/15/2040 DD 02/26/10	385,000.000	466,462.95	518,398.65	51,935.70
FXPF20010302 913017BT5	RAYTHEON TECHNOLOGIES CORP 4.500% 06/01/2042 DD 06/01/12	1,110,000.000	1,106,358.19	1,330,801.20	224,443.01
FXPF20010302 913017CA5	RAYTHEON TECHNOLOGIES CORP 4.150% 05/15/2045 DD 05/04/15	850,000.000	870,195.65	974,967.00	104,771.35
FXPF20010302 913017CW7	RAYTHEON TECHNOLOGIES CORP 4.450% 11/16/2038 DD 08/16/18	590,000.000	625,691.80	698,188.30	72,496.50
FXPF20010302 91324PBU5	UNITEDHEALTH GROUP INC 4.625% 11/15/2041 DD 11/10/11	495,000.000	538,024.60	590,470.65	52,446.05
FXPF20010302 91324PCR1	UNITEDHEALTH GROUP INC 4.750% 07/15/2045 DD 07/23/15	190,000.000	201,020.00	233,973.60	32,953.60
FXPF20010302 91324PCX8	UNITEDHEALTH GROUP INC 4.200% 01/15/2047 DD 12/20/16	175,000.000	173,885.25	200,928.00	27,042.75
FXPF20010302 91324PDF6	UNITEDHEALTH GROUP INC 3.750% 10/15/2047 DD 10/25/17	270,000.000	247,095.90	290,622.60	43,526.70
FXPF20010302 91324PDL3	UNITEDHEALTH GROUP INC 4.250% 06/15/2048 DD 06/19/18	1,435,000.000	1,463,736.48	1,668,144.45	204,407.97
FXPF20010302 91412NBC3	UNIVERSITY OF CHICAGO/THE 4.003% 10/01/2053 DD 09/13/18	170,000.000	166,822.70	196,079.70	29,257.00
FXPF20010302 91481CAC4	TRUSTEES OF THE UNIVERSITY OF 3.610% 02/15/2119 DD 08/06/19	185,000.000	185,000.00	189,656.45	4,656.45
FXPF20010302 914886AC0	UNIVERSITY OF SOUTHERN CALIFOR 3.841% 10/01/2047 DD 04/18/17	415,000.000	422,295.70	472,116.45	49,820.75
FXPF20010302 927804FG4	VIRGINIA ELECTRIC & POWER CO 8.875% 11/15/2038 DD 11/06/08	1,230,000.000	1,890,868.80	2,077,322.40	186,453.60
FXPF20010302 92826CAF9	VISA INC 4.300% 12/14/2045 DD 12/14/15	1,425,000.000	1,527,117.10	1,751,766.75	224,649.65
FXPF20010302 92826CAJ1	VISA INC 3.650% 09/15/2047 DD 09/11/17	210,000.000	236,761.00	235,286.10	-1,474.90
FXPF20010302 92976GAJ0	WELLS FARGO BANK NA 6.600% 01/15/2038 DD 12/07/07	220,000.000	276,249.90	318,436.80	42,186.90
FXPF20010302 931142CY7	WALMART INC 5.000% 10/25/2040 DD 10/25/10	185,000.000	210,145.20	240,464.85	30,319.65
FXPF20010302 931142DG5	WALMART INC 4.000% 04/11/2043 DD 04/11/13	135,000.000	157,755.60	154,302.30	-3,453.30
FXPF20010302 931142EB5	WALMART INC 3.950% 06/28/2038 DD 06/27/18	590,000.000	584,536.60	683,479.60	98,943.00
FXPF20010302 931142EC3	WALMART INC 4.050% 06/29/2048 DD 06/27/18	1,000,000.000	1,101,806.29	1,185,340.00	83,533.71
FXPF20010302 931142EN9	WALMART INC 3.250% 07/08/2029 DD 04/23/19	1,395,000.000	1,453,233.16	1,497,281.40	44,048.24
FXPF20010302 931142EP4	WALMART INC 2.950% 09/24/2049 DD 09/24/19	2,165,000.000	2,138,221.70	2,157,076.10	18,854.40
FXPF20010302 931142EQ2	WALMART INC 2.375% 09/24/2029 DD 09/24/19	765,000.000	766,214.85	765,910.35	-304.50
FXPF20010302 93884PDW7	WASHINGTON GAS LIGHT CO 3.796% 09/15/2046 DD 09/16/16	785,000.000	728,652.70	818,927.70	90,275.00



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FXP ALL MANAGER ACCOUNTS

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FXPF20010302 94106LBJ7	WASTE MANAGEMENT INC 4.000% 07/15/2039 DD 05/22/19	270,000.000	292,090.41	302,535.00	10,444.59
FXPF20010302 949746JM4	WELLS FARGO & CO 5.375% 02/07/2035 DD 02/07/05	215,000.000	236,261.35	275,756.85	39,495.50
FXPF20010302 949746RF0	WELLS FARGO & CO 5.606% 01/15/2044 DD 11/26/13	320,000.000	386,956.95	421,712.00	34,755.05
FXPF20010302 94974BGE4	WELLS FARGO & CO 4.650% 11/04/2044 DD 11/04/14	400,000.000	414,219.92	470,476.00	56,256.08
FXPF20010302 94974BGK0	WELLS FARGO & CO 3.900% 05/01/2045 DD 04/30/15	445,000.000	487,941.07	504,745.70	16,804.63
FXPF20010302 94974BGU8	WELLS FARGO & CO 4.750% 12/07/2046 DD 12/08/16	315,000.000	382,082.40	378,283.50	-3,798.90
FXPF20010302 95101VAA7	WESLEYAN UNIVERSITY 4.781% 07/01/2116 DD 05/31/16	110,000.000	112,486.00	123,405.70	10,919.70
FXPF20010302 95709TAH3	EVERGY KANSAS CENTRAL INC 4.125% 03/01/2042 DD 03/01/12	405,000.000	395,952.30	450,611.10	54,658.80
FXPF20010302 95709TAJ9	EVERGY KANSAS CENTRAL INC 4.100% 04/01/2043 DD 03/28/13	405,000.000	391,962.30	450,619.20	58,656.90
FXPF20010302 958254AJ3	WESTERN MIDSTREAM OPERATING LP 5.300% 03/01/2048 DD 03/02/18	560,000.000	512,171.74	489,686.40	-22,485.34
FXPF20010302 96926GAD5	WILLIAM MARSH RICE UNIVERSITY 3.774% 05/15/2055 DD 04/22/15	590,000.000	567,285.00	647,766.90	80,481.90
FXPF20010302 96949LAE5	WILLIAMS COS INC/THE 4.850% 03/01/2048 DD 03/05/18	300,000.000	323,959.80	328,434.00	4,474.20
FXPF20010302 970648AH4	WILLIS NORTH AMERICA INC 5.050% 09/15/2048 DD 09/10/18	140,000.000	161,079.80	165,162.20	4,082.40
FXPF20010302 97068LAA6	WILLIS-KNIGHTON MEDICAL CENTER 4.813% 09/01/2048 DD 10/25/18	255,000.000	264,547.20	304,526.10	39,978.90
FXPF20010302 983024AN0	WYETH LLC 5.950% 04/01/2037 DD 03/27/07	392,000.000	470,113.84	535,464.16	65,350.32
FXPF20010602 00216UAC7	UNIFRAX 11/18 (USD) COV-LITE 0.000% 12/31/2021 DD 10/16/18	1,156,952.840	1,088,808.65	1,055,430.23	-33,378.42
FXPF20010602 00216UAD5	UNIFRAX 11/18 (EUR) COV-LITE 0.000% 11/05/2025 DD 10/16/18	294,833.210	314,684.46	297,027.88	-17,656.58
FXPF20010602 00900YAD8	AIMBRIDGE HOSPITALITY 10/19 TL 0.000% 02/02/2026 DD 10/22/19	636,727.560	632,344.50	641,503.02	9,158.52
FXPF20010602 01310TAW9	ALBERTON'S 8/19 BB COV-LITE TL	413,760.600	391,520.96	417,083.10	25,562.14
FXPF20010602 02208HAB4	ALTRA INDUSTRIAL 9/18 TL 0.000% 10/01/2025 DD 09/07/18	245,695.030	232,796.03	246,206.08	13,410.05
FXPF20010602 03167DAH7	AMNEAL PHARMACEUTICALS 3/18 0.000% 05/04/2025 DD 03/07/18	750,667.820	628,726.92	672,223.03	43,496.11
FXPF20010602 03280FAK7	ANCESTRY.COM 8/19 COV-LITE 0.000% 08/22/2026 DD 08/08/19	1,699,363.600	1,668,230.48	1,666,446.93	-1,783.55
FXPF20010602 04350TAB0	ASCEND PERFORMANCE 8/19 TLB 0.000% 08/14/2026 DD 08/02/19	1,309,218.750	1,283,034.39	1,319,037.89	36,003.50
FXPF20010602 04685YAK5	ATHENAHEALTH 1/19 TLB 0.000% 12/31/2022 DD 01/24/19	1,130,567.850	1,115,786.76	1,134,807.48	19,020.72
FXPF20010602 073685AD1	BEACON ROOFING SUPPLY INC 144A 4.875% 11/01/2025 DD 10/25/17	380,000.000	366,043.75	381,900.00	15,856.25
FXPF20010602 13973UAP4	CAPITAL AUTOMOTIVE 3/17 TL 0.000% 03/25/2024 DD 03/05/17	274,390.240	275,168.25	274,991.15	-177.10
FXPF20010602 15670BAB8	CENTURYLINK 5/17 COV-LITE TLB	877,760.810	878,546.31	880,832.97	2,286.66
FXPF20010602 16117LBX6	CHARTER COMM OPERATING 10/19 T 0.000% 02/01/2027 DD 10/18/19	543,602.590	542,243.59	546,663.07	4,419.48
FXPF20010602 17875LAL3	CITYCENTER 4/17 COV-LITE TLB	1,417,431.757	1,338,962.72	1,422,293.55	83,330.83
FXPF20010602 22739PAH9	THE CROSBY GROUP 5/19 COV-LITE 0.000% 06/19/2026 DD 05/29/19	448,395.120	440,969.01	437,185.24	-3,783.77
FXPF20010602 23108LAB2	CUMULUS MEDIA 9/19 COV-LITE TL 0.000% 03/31/2026 DD 09/10/19	445,666.200	443,437.86	449,824.27	6,386.41
FXPF20010602 23820PAD6	DATTO 4/19 COV-LITE TLB	295,121.470	293,645.87	296,597.08	2,951.21
FXPF20010602 24022KAB5	DIGICERT 8/19 COV-LITE TLB 0.000% 08/07/2026 DD 07/22/19	701,305.970	699,552.71	702,883.91	3,331.20
FXPF20010602 24702NBE9	DELL 9/19 COV-LITE TLB	301,940.040	301,562.61	303,790.93	2,228.32
FXPF20010602 26929CAC0	EXCELITAS 11/17 (USD) TL 0.000% 12/02/2024 DD 11/06/17	569,007.600	553,228.59	567,232.30	14,003.71
FXPF20010602 28608EAE6	ELECTRONICS FOR IMAGING 7/19 0.000% 07/02/2026 DD 05/31/19	894,757.000	850,019.15	829,332.37	-20,686.78



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FXP ALL MANAGER ACCOUNTS

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FXPF20010602 29359BAB7	ENSEMBLE HEALTH 7/19 TL 0.000% 07/24/2026 DD 07/08/19	365,133.430	363,307.77	367,324.23	4,016.46
FXPF20010602 39479UAJ2	GENESYS 2/18 (USD) COV-LITE 0.000% 12/01/2023 DD 02/20/18	1,674,275.519	1,613,572.82	1,678,109.61	64,536.79
FXPF20010602 44988EAE3	INC RESEARCH / INVENTIV HEALTH /SYNEOS 4/18 TL	279,208.865	268,914.44	280,604.91	11,690.47
FXPF20010602 45824TAS4	INTELSAT JACKSON HOLDINGS 144A 9.500% 09/30/2022 DD 06/30/16	1,346,000.000	1,523,280.00	1,523,510.48	230.48
FXPF20010602 50168AAB6	LABL ESCROW ISSUER LLC 144A 6.750% 07/15/2026 DD 07/01/19	397,000.000	397,000.00	421,812.50	24,812.50
FXPF20010602 527298BN2	LEVEL 3 FINANCING INC 144A 4.625% 09/15/2027 DD 09/25/19	515,000.000	515,000.00	527,257.00	12,257.00
FXPF20010602 55269TAQ7	MDC PARTNERS INC 144A 6.500% 05/01/2024 DD 03/23/16	364,000.000	331,240.00	329,420.00	-1,820.00
FXPF20010602 55303YAC7	VIGOR/MHI 9/19 COV-LITE TLB 0.000% 09/18/2026 DD 09/04/19	635,346.520	631,243.05	634,552.34	3,309.29
FXPF20010602 57475YAD3	MASERGY COMMUNICATIONS 6/17 TL B	630,961.270	605,722.82	620,443.15	14,720.33
FXPF20010602 577081BD3	MATTEL INC 144A 5.875% 12/15/2027 DD 11/20/19	555,000.000	550,576.65	584,831.25	34,254.60
FXPF20010602 577088AA5	H-FOOD HOLDINGS LLC / HEA 144A 8.500% 06/01/2026 DD 05/23/18	288,000.000	228,960.00	269,280.00	40,320.00
FXPF20010602 58401DAD6	CAPITAL VISION/MYEYEDR 8/19 COV-LITE DELAYED TL	167,558.660	167,558.66	167,297.27	-261.39
FXPF20010602 60470FAG6	MIRION TECHNOLOGIES 2/19 0.000% 12/31/2022 DD 02/12/19	473,614.120	472,638.98	477,440.92	4,801.94
FXPF20010602 62943XAJ6	NATIONAL VETERINARY ASSOCIATES 1/18 COV-LITE TLB3	625,991.560	588,432.07	625,340.53	36,908.46
FXPF20010602 65343UAC6	PROMONTORY INTERFINANCIAL 10/19 COV-LITE TLB	296,090.210	295,311.03	297,848.99	2,537.96
FXPF20010602 68218EAH7	ON SEMICONDUCTOR 9/19 TLB	264,386.160	263,725.20	266,072.94	2,347.74
FXPF20010602 69515EAB8	PACKAGING COORDINATORS 6/16 0.000% 06/30/2023 DD 06/13/16	1,510,297.717	1,494,113.13	1,501,492.68	7,379.55
FXPF20010602 70476XAC9	PETVET CARE 2/18 TL 0.000% 02/14/2025 DD 01/03/18	1,130,711.200	1,083,407.63	1,113,400.01	29,992.38
FXPF20010602 76119LAA9	RESIDEO FUNDING INC 144A 6.125% 11/01/2026 DD 10/19/18	58,000.000	56,731.25	58,435.00	1,703.75
FXPF20010602 76173FAU1	REYNOLDS GROUP 1/17 (USD) TL	617,221.604	586,622.33	618,672.07	32,049.74
FXPF20010602 78472GAA7	SSL ROBOTICS LLC 144A 9.750% 12/31/2023 DD 12/02/19	329,000.000	322,420.00	357,787.50	35,367.50
FXPF20010602 78572GAN8	SABRE INDUSTRIES 4/19 COV-LITE 0.000% 04/03/2026 DD 03/20/19	275,113.230	272,362.09	276,662.12	4,300.03
FXPF20010602 79377XAB2	SAVE A LOT 12/16 COV-LITE TL	377,006.200	184,733.02	132,894.69	-51,838.33
FXPF20010602 80465JAB4	SAVAGE ENTERPRISES 7/18 TLB	833,147.080	819,608.44	842,370.02	22,761.58
FXPF20010602 80874YBA7	SCIENTIFIC GAMES INTERNAT 144A 8.250% 03/15/2026 DD 03/19/19	309,000.000	309,000.00	340,672.50	31,672.50
FXPF20010602 80875AAP6	SCIENTIFIC GAMES 1/18 B5 0.000% 08/14/2024 DD 01/24/18	1,010,230.930	956,798.04	1,011,918.02	55,119.98
FXPF20010602 82925BAE5	SINCLAIR TELEVISION 7/19 (600MM) TLB	561,836.920	559,027.73	563,241.51	4,213.78
FXPF20010602 84748EAD2	US LUMBER 10/18 COV-LITE TL 0.000% 09/25/2025 DD 08/21/18	495,359.780	478,022.21	492,471.83	14,449.62
FXPF20010602 85208EAD2	SPRINT COMMUNICATIONS 11/18 TL	501,743.870	491,708.99	499,235.15	7,526.16
FXPF20010602 87290DAB3	TRC COMPANIES / BOLT INFRASTRUCTURE 5/17 COV-LT TL	711,644.750	695,632.74	683,178.96	-12,453.78
FXPF20010602 91335PAH2	UNIVAR 11/19 B5 COV-LITE TL 0.000% 07/01/2026 DD 11/06/19	65,594.100	65,430.11	65,823.68	393.57
FXPF20010602 91544BAC1	UPLAND SOFTWARE 6/19 COV-LITE TL	583,736.270	579,403.40	584,465.94	5,062.54
FXPF20010602 92840JAA7	VISTAJET MALTA FINANCE PL 144A 10.500% 06/01/2024 DD 05/29/19	263,000.000	256,182.50	249,850.00	-6,332.50
FXPF20010602 98975VAG1	ZODIAC/FLUIDRA 3/18 (USD) TLB 0.000% 07/02/2025 DD 02/19/18	378,719.530	372,661.86	380,139.73	7,477.87
FXPF20010602 B9000TBF1	TELENET 5/18 (USD) AN TL	400,070.660	380,729.75	401,987.00	21,257.25
FXPF20010602 EN9259248	IFCO SYSTEMS 4/19 (EUR) COV-LITE TLB	591,249.470	663,559.28	667,732.60	4,173.32



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TOTAL CORPORATE DEBT INSTRUMENTS - PREFERRED			270,556,518.37	296,743,449.94	26,186,931.57
CORPORATE DEBT INSTRUMENTS					
FXPF11010402	60038CAF0 MILLENNIUM LABORATORIES 4/14 TLB	878,820.670	762,304.59	369,104.68	-393,199.91
FXPF11010402	EN9557682 *AUTOBAR 10/14 SENIOR TL 0.000%	2,059,284.250	1,942,108.41	1,907,025.92	-35,082.49
FXPF20010302	00206RAD4 AT&T INC 6.500% 09/01/2037 DD 08/31/07	145,000.000	163,850.00	189,557.05	25,707.05
FXPF20010302	00206RAS1 AT&T INC 6.550% 02/15/2039 DD 02/03/09	105,000.000	123,866.40	138,652.50	14,786.10
FXPF20010302	00206RBA9 AT&T INC 5.550% 08/15/2041 DD 08/18/11	265,000.000	316,632.60	324,283.15	7,650.55
FXPF20010302	00206RBH4 AT&T INC 4.300% 12/15/2042 DD 06/15/13	475,000.000	471,295.40	508,872.25	37,576.85
FXPF20010302	00206RBK7 AT&T INC 4.350% 06/15/2045 DD 06/15/13	990,000.000	956,928.10	1,068,813.90	111,885.80
FXPF20010302	00206RCG5 AT&T INC 4.800% 06/15/2044 DD 06/10/14	1,550,000.000	1,389,280.50	1,768,550.00	379,269.50
FXPF20010302	00206RCQ3 AT&T INC 4.750% 05/15/2046 DD 05/04/15	1,815,000.000	1,653,808.92	2,054,108.10	400,299.18
FXPF20010302	00206RDE9 AT&T INC 6.350% 03/15/2040 DD 03/15/16	225,000.000	241,276.50	292,248.00	50,971.50
FXPF20010302	00206RDF6 AT&T INC 6.000% 08/15/2040 DD 02/15/16	740,000.000	815,739.65	947,821.60	132,081.95
FXPF20010302	00206RDG4 AT&T INC 6.375% 03/01/2041 DD 03/01/16	455,000.000	562,999.45	603,229.90	40,230.45
FXPF20010302	00206RDH2 AT&T INC 5.150% 03/15/2042 DD 03/15/16	1,035,000.000	1,013,934.20	1,209,387.15	195,452.95
FXPF20010302	00206RDJ8 AT&T INC 4.500% 03/09/2048 DD 09/07/16	170,000.000	186,847.00	187,816.00	969.00
FXPF20010302	00206RDS8 AT&T INC 5.450% 03/01/2047 DD 02/09/17	870,000.000	1,040,356.90	1,080,774.90	40,418.00
FXPF20010302	00206RFS6 AT&T INC 5.300% 08/15/2058 DD 08/14/18	390,000.000	364,266.71	478,143.90	113,877.19
FXPF20010302	00206RHK1 AT&T INC 4.850% 03/01/2039 DD 02/19/19	1,010,000.000	985,638.55	1,164,954.20	179,315.65
FXPF20010302	00206RJE3 AT&T INC 6.100% 07/15/2040 DD 01/15/19	300,000.000	373,822.00	382,449.00	8,627.00
FXPF20010302	00206RJF0 AT&T INC 6.250% 03/29/2041 DD 03/29/19	655,000.000	735,885.95	852,967.20	117,081.25
FXPF20010302	00206RJH6 AT&T INC VAR RT 06/15/2042 DD 06/05/19	750,000.000	774,210.00	856,290.00	82,080.00
FXPF20010302	00206RJJ2 AT&T INC VAR RT 12/15/2043 DD 06/05/19	165,000.000	181,366.35	195,637.20	14,270.85
FXPF20010302	00206RJK9 AT&T INC 4.650% 06/01/2044 DD 06/01/19	240,000.000	233,311.20	262,346.40	29,035.20
FXPF20010302	00287YAM1 ABBVIE INC 4.400% 11/06/2042 DD 05/06/13	540,000.000	562,494.95	580,413.60	17,918.65
FXPF20010302	00287YAR0 ABBVIE INC 4.500% 05/14/2035 DD 05/14/15	295,000.000	272,907.45	332,715.75	59,808.30
FXPF20010302	00287YAS8 ABBVIE INC 4.700% 05/14/2045 DD 05/14/15	200,000.000	181,882.00	223,494.00	41,612.00
FXPF20010302	00287YBS7 ABBVIE INC 144A 4.250% 11/21/2049 DD 11/21/19	255,000.000	272,328.00	270,764.10	-1,563.90
FXPF20010302	00507UAH4 ALLERGAN FUNDING SCS 4.850% 06/15/2044 DD 06/19/14	565,000.000	581,445.75	615,782.20	34,336.45
FXPF20010302	00507UAU5 ALLERGAN FUNDING SCS 4.750% 03/15/2045 DD 03/12/15	475,000.000	507,121.10	517,327.25	10,206.15
FXPF20010302	00817YAM0 AETNA INC 4.125% 11/15/2042 DD 11/07/12	260,000.000	243,457.60	266,380.40	22,922.80
FXPF20010302	00817YAP3 AETNA INC 4.750% 03/15/2044 DD 03/07/14	1,060,000.000	1,057,507.20	1,184,104.80	126,597.60
FXPF20010302	010392FT0 ALABAMA POWER CO 3.450% 10/01/2049 DD 09/17/19	680,000.000	688,285.50	697,686.80	9,401.30
FXPF20010302	015271AT6 ALEXANDRIA REAL ESTATE EQUITIE 2.750% 12/15/2029 DD 09/12/19	235,000.000	235,519.35	232,236.40	-3,282.95
FXPF20010302	02209SAM5 ALTRIA GROUP INC 4.250% 08/09/2042 DD 08/09/12	480,000.000	402,014.17	480,235.20	78,221.03



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FXPF20010302 02209SAQ6	ALTRIA GROUP INC 4.500% 05/02/2043 DD 05/02/13	720,000.000	609,633.39	735,876.00	126,242.61
FXPF20010302 02209SAR4	ALTRIA GROUP INC 5.375% 01/31/2044 DD 10/31/13	215,000.000	242,902.70	242,932.80	30.10
FXPF20010302 023135AQ9	AMAZON.COM INC 4.950% 12/05/2044 DD 12/05/14	730,000.000	952,930.40	956,606.60	3,676.20
FXPF20010302 02364WBG9	AMERICA MOVIL SAB DE CV 4.375% 04/22/2049 DD 04/22/19	1,435,000.000	1,454,643.65	1,647,896.60	193,252.95
FXPF20010302 026874DB0	AMERICAN INTERNATIONAL GROUP I 4.375% 01/15/2055 DD 01/15/15	110,000.000	116,997.10	120,792.10	3,795.00
FXPF20010302 026874DE4	AMERICAN INTERNATIONAL GROUP I 4.700% 07/10/2035 DD 07/10/15	500,000.000	474,340.00	579,580.00	105,240.00
FXPF20010302 026874DF1	AMERICAN INTERNATIONAL GROUP I 4.800% 07/10/2045 DD 07/10/15	610,000.000	624,280.95	732,109.80	107,828.85
FXPF20010302 03040WAD7	AMERICAN WATER CAPITAL CORP 6.593% 10/15/2037 DD 04/15/08	130,000.000	185,810.30	183,540.50	-2,269.80
FXPF20010302 03040WAP0	AMERICAN WATER CAPITAL CORP 4.000% 12/01/2046 DD 11/17/16	595,000.000	560,412.65	647,342.15	86,929.50
FXPF20010302 031162BC3	AMGEN INC 5.750% 03/15/2040 DD 03/12/10	210,000.000	239,171.10	263,703.30	24,532.20
FXPF20010302 031162BE9	AMGEN INC 4.950% 10/01/2041 DD 09/16/10	1,065,000.000	1,084,936.80	1,268,659.95	183,723.15
FXPF20010302 031162BK5	AMGEN INC 5.150% 11/15/2041 DD 11/10/11	475,000.000	489,321.25	575,044.50	85,723.25
FXPF20010302 031162BZ2	AMGEN INC 4.400% 05/01/2045 DD 05/01/15	110,000.000	123,252.80	123,260.50	7.70
FXPF20010302 031162CF5	AMGEN INC 4.663% 06/15/2051 DD 12/15/16	525,000.000	514,531.99	618,570.75	104,038.76
FXPF20010302 035240AM2	ANHEUSER-BUSCH INBEV WORLDWIDE 4.375% 04/15/2038 DD 04/04/18	780,000.000	702,246.19	876,236.40	173,990.21
FXPF20010302 035240AN0	ANHEUSER-BUSCH INBEV WORLDWIDE 4.600% 04/15/2048 DD 04/04/18	1,320,000.000	1,331,529.02	1,510,608.00	179,078.98
FXPF20010302 035242AN6	ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16	180,000.000	215,326.80	212,619.60	-2,707.20
FXPF20010302 037735CV7	APPALACHIAN POWER CO 4.450% 06/01/2045 DD 05/18/15	490,000.000	515,205.64	559,731.90	44,526.26
FXPF20010302 037833CD0	APPLE INC 3.850% 08/04/2046 DD 08/04/16	1,190,000.000	1,128,875.00	1,342,082.00	213,207.00
FXPF20010302 03836WAC7	ESSENTIAL UTILITIES INC 4.276% 05/01/2049 DD 04/26/19	340,000.000	363,799.87	381,755.40	17,955.53
FXPF20010302 040555CX0	ARIZONA PUBLIC SERVICE CO 4.200% 08/15/2048 DD 08/09/18	275,000.000	269,315.75	311,874.75	42,559.00
FXPF20010302 046353AT5	ASTRAZENECA PLC 4.000% 01/17/2029 DD 08/17/18	500,000.000	492,185.00	555,435.00	63,250.00
FXPF20010302 05348EBB4	AVALONBAY COMMUNITIES INC 4.150% 07/01/2047 DD 06/21/17	125,000.000	143,615.00	142,540.00	-1,075.00
FXPF20010302 05348EBE8	AVALONBAY COMMUNITIES INC 4.350% 04/15/2048 DD 03/26/18	150,000.000	174,811.50	176,727.00	1,915.50
FXPF20010302 05348EBF5	AVALONBAY COMMUNITIES INC 3.300% 06/01/2029 DD 05/15/19	240,000.000	253,932.00	253,881.60	-50.40
FXPF20010302 054561AM7	EQUITABLE HOLDINGS INC 5.000% 04/20/2048 DD 10/20/18	250,000.000	267,332.50	269,077.50	1,745.00
FXPF20010302 05526DBD6	BAT CAPITAL CORP 4.390% 08/15/2037 DD 08/15/18	1,815,000.000	1,506,393.25	1,837,977.90	331,584.65
FXPF20010302 05526DBF1	BAT CAPITAL CORP 4.540% 08/15/2047 DD 08/15/18	300,000.000	271,469.94	301,716.00	30,246.06
FXPF20010302 05526DBK0	BAT CAPITAL CORP 4.758% 09/06/2049 DD 09/06/19	175,000.000	173,180.10	180,941.25	7,761.15
FXPF20010302 05723KAF7	BAKER HUGHES A GE CO LLC / BAK 4.080% 12/15/2047 DD 12/11/17	880,000.000	770,694.19	902,448.80	131,754.61
FXPF20010302 06051GFC8	BANK OF AMERICA CORP 5.000% 01/21/2044 DD 01/21/14	375,000.000	394,980.00	489,116.25	94,136.25
FXPF20010302 06051GGG8	BANK OF AMERICA CORP VAR RT 01/20/2048 DD 01/20/17	385,000.000	429,450.52	469,634.55	40,184.03
FXPF20010302 06738EAJ4	BARCLAYS PLC 5.250% 08/17/2045 DD 08/17/15	270,000.000	295,915.69	328,104.00	32,188.31
FXPF20010302 067901AH1	BARRICK GOLD CORP 5.250% 04/01/2042 DD 04/03/12	355,000.000	397,029.00	423,674.75	26,645.75
FXPF20010302 06849AAB5	BARRICK INTERNATIONAL BAR 144A 6.350% 10/15/2036 DD 10/12/06	225,000.000	256,540.50	290,958.75	34,418.25
FXPF20010302 06849RAK8	BARRICK NORTH AMERICA FINANCE 5.750% 05/01/2043 DD 05/02/13	135,000.000	141,795.90	171,896.85	30,100.95



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FXPF20010302 06849UAD7	BARRICK PD AUSTRALIA FINANCE P 5.950% 10/15/2039 DD 10/16/09	670,000.000	714,548.30	849,982.10	135,433.80
FXPF20010302 07274NBH5	BAYER US FINANCE II LLC 144A 4.700% 07/15/2064 DD 07/15/18	520,000.000	428,277.20	501,935.20	73,658.00
FXPF20010302 0778FPAA7	BELL CANADA INC 4.464% 04/01/2048 DD 03/29/18	435,000.000	420,497.10	504,495.60	83,998.50
FXPF20010302 0778FPAB5	BELL CANADA INC 4.300% 07/29/2049 DD 05/13/19	1,180,000.000	1,241,466.15	1,336,680.40	95,214.25
FXPF20010302 084664CR0	BERKSHIRE HATHAWAY FINANCE COR 4.250% 01/15/2049 DD 01/11/19	1,195,000.000	1,192,538.84	1,417,843.60	225,304.76
FXPF20010302 092113AS8	BLACK HILLS CORP 3.875% 10/15/2049 DD 10/03/19	425,000.000	427,741.25	424,723.75	-3,017.50
FXPF20010302 097023BY0	BOEING CO/THE 3.550% 03/01/2038 DD 02/23/18	935,000.000	879,554.50	970,062.50	90,508.00
FXPF20010302 097023CQ6	BOEING CO/THE 3.750% 02/01/2050 DD 07/31/19	640,000.000	634,592.00	680,652.80	46,060.80
FXPF20010302 099724AH9	BORGWARNER INC 4.375% 03/15/2045 DD 03/16/15	180,000.000	165,103.20	187,074.00	21,970.80
FXPF20010302 101137AT4	BOSTON SCIENTIFIC CORP 4.550% 03/01/2039 DD 02/25/19	405,000.000	402,732.00	476,450.10	73,718.10
FXPF20010302 101137AU1	BOSTON SCIENTIFIC CORP 4.700% 03/01/2049 DD 02/25/19	155,000.000	153,936.70	188,624.15	34,687.45
FXPF20010302 10922NAF0	BRIGHTHOUSE FINANCIAL INC 4.700% 06/22/2047 DD 12/22/17	430,000.000	320,199.50	398,442.30	78,242.80
FXPF20010302 110122BQ0	BRISTOL-MYERS SQUIBB CO 144A 3.900% 02/20/2028 DD 08/20/19	320,000.000	356,720.00	352,761.60	-3,958.40
FXPF20010302 110122BT4	BRISTOL-MYERS SQUIBB CO 144A 4.625% 05/15/2044 DD 11/15/19	875,000.000	1,094,703.75	1,060,788.75	-33,915.00
FXPF20010302 110122BU1	BRISTOL-MYERS SQUIBB CO 144A 5.000% 08/15/2045 DD 08/15/19	280,000.000	368,950.40	359,181.20	-9,769.20
FXPF20010302 110122BV9	BRISTOL-MYERS SQUIBB CO 144A 4.350% 11/15/2047 DD 11/15/19	650,000.000	781,605.50	771,939.57	-9,665.93
FXPF20010302 124857AN3	VIACOMCBS INC 4.600% 01/15/2045 DD 01/12/15	155,000.000	166,200.30	171,860.90	5,660.60
FXPF20010302 124857AZ6	VIACOMCBS INC 4.200% 06/01/2029 DD 03/05/19	310,000.000	308,344.90	337,853.50	29,508.60
FXPF20010302 126408GU1	CSX CORP 5.500% 04/15/2041 DD 10/21/10	570,000.000	677,619.90	721,785.30	44,165.40
FXPF20010302 126408GW7	CSX CORP 4.750% 05/30/2042 DD 11/01/11	380,000.000	382,539.70	447,993.40	65,453.70
FXPF20010302 126408HN6	CSX CORP 4.750% 11/15/2048 DD 11/15/18	535,000.000	603,129.69	649,238.55	46,108.86
FXPF20010302 126650CD0	CVS HEALTH CORP 5.300% 12/05/2043 DD 12/05/13	570,000.000	616,562.20	680,773.80	64,211.60
FXPF20010302 126650CN8	CVS HEALTH CORP 5.125% 07/20/2045 DD 07/20/15	125,000.000	123,014.57	148,290.00	25,275.43
FXPF20010302 126650CY4	CVS HEALTH CORP 4.780% 03/25/2038 DD 03/09/18	1,835,000.000	1,864,855.90	2,086,156.45	221,300.55
FXPF20010302 133434AC4	CAMERON LNG LLC 144A 3.402% 01/15/2038 DD 12/13/19	670,000.000	670,337.80	672,445.50	2,107.70
FXPF20010302 133434AD2	CAMERON LNG LLC 144A 3.701% 01/15/2039 DD 12/13/19	285,000.000	285,000.00	291,224.40	6,224.40
FXPF20010302 136385AG6	CANADIAN NATURAL RESOURCES LTD 5.850% 02/01/2035 DD 12/01/04	980,000.000	1,041,710.60	1,207,095.40	165,384.80
FXPF20010302 136385AL5	CANADIAN NATURAL RESOURCES LTD 6.250% 03/15/2038 DD 03/19/07	270,000.000	293,660.10	351,353.70	57,693.60
FXPF20010302 136385AP6	CANADIAN NATURAL RESOURCES LTD 6.750% 02/01/2039 DD 01/17/08	260,000.000	303,950.40	352,656.20	48,705.80
FXPF20010302 136385AY7	CANADIAN NATURAL RESOURCES LTD 4.950% 06/01/2047 DD 05/30/17	220,000.000	262,746.00	267,531.00	4,785.00
FXPF20010302 13645RAF1	CANADIAN PACIFIC RR CO 5.950% 05/15/2037 DD 05/08/07	230,000.000	267,450.90	309,621.40	42,170.50
FXPF20010302 13645RAV6	CANADIAN PACIFIC RR CO 4.800% 09/15/2035 DD 09/11/15	135,000.000	157,904.10	160,832.25	2,928.15
FXPF20010302 13645RAX2	CANADIAN PACIFIC RR CO 6.125% 09/15/2115 DD 09/11/15	145,000.000	208,894.25	212,978.90	4,084.65
FXPF20010302 14149YBD9	CARDINAL HEALTH INC 4.900% 09/15/2045 DD 06/23/15	315,000.000	284,079.60	328,708.80	44,629.20
FXPF20010302 149123CF6	CATERPILLAR INC 3.250% 09/19/2049 DD 09/19/19	1,020,000.000	1,019,255.40	1,024,212.60	4,957.20
FXPF20010302 15135UAF6	CENOVUS ENERGY INC 6.750% 11/15/2039 DD 05/15/10	170,000.000	190,296.30	216,591.90	26,295.60



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FXPF20010302 15135UAP4	CENOVUS ENERGY INC 5.250% 06/15/2037 DD 04/07/17	635,000.000	611,625.55	703,827.65	92,202.10
FXPF20010302 161175BC7	CHARTER COMMUNICATIONS OPERATI 6.834% 10/23/2055 DD 10/23/16	180,000.000	183,052.80	235,731.60	52,678.80
FXPF20010302 161175BL7	CHARTER COMMUNICATIONS OPERATI 5.375% 05/01/2047 DD 11/01/17	655,000.000	654,675.25	734,851.05	80,175.80
FXPF20010302 161175BM5	CHARTER COMMUNICATIONS OPERATI 5.375% 04/01/2038 DD 04/17/18	395,000.000	372,671.53	450,710.80	78,039.27
FXPF20010302 161175BN3	CHARTER COMMUNICATIONS OPERATI 5.750% 04/01/2048 DD 04/17/18	1,720,000.000	1,820,444.15	2,008,822.40	188,378.25
FXPF20010302 161175BS2	CHARTER COMMUNICATIONS OPERATI 5.125% 07/01/2049 DD 07/10/19	770,000.000	791,960.88	838,029.50	46,068.62
FXPF20010302 161175BT0	CHARTER COMMUNICATIONS OPERATI 4.800% 03/01/2050 DD 10/24/19	1,830,000.000	1,869,943.65	1,929,735.00	59,791.35
FXPF20010302 172967CC3	CITIGROUP INC 6.000% 10/31/2033 DD 10/30/03	130,000.000	142,645.10	167,433.50	24,788.40
FXPF20010302 172967JU6	CITIGROUP INC 4.650% 07/30/2045 DD 07/30/15	245,000.000	238,637.35	303,567.25	64,929.90
FXPF20010302 172967KR1	CITIGROUP INC 4.750% 05/18/2046 DD 05/18/16	515,000.000	608,081.10	616,006.95	7,925.85
FXPF20010302 17308CC53	CITIGROUP INC VAR RT 11/05/2030 DD 11/05/19	785,000.000	785,000.00	797,214.60	12,214.60
FXPF20010302 20268JAB9	COMMONSPIRIT HEALTH 3.347% 10/01/2029 DD 08/21/19	675,000.000	675,000.00	679,144.50	4,144.50
FXPF20010302 20268JAC7	COMMONSPIRIT HEALTH 4.187% 10/01/2049 DD 08/21/19	140,000.000	143,561.60	139,974.80	-3,586.80
FXPF20010302 202795JQ4	COMMONWEALTH EDISON CO 3.200% 11/15/2049 DD 11/12/19	320,000.000	318,316.40	318,598.40	282.00
FXPF20010302 20605PAL5	CONCHO RESOURCES INC 4.850% 08/15/2048 DD 07/02/18	50,000.000	51,391.61	58,372.50	6,980.89
FXPF20010302 20825CAQ7	CONOCOPHILLIPS 6.500% 02/01/2039 DD 02/03/09	750,000.000	946,360.05	1,093,027.50	146,667.45
FXPF20010302 21036PAT5	CONSTELLATION BRANDS INC 4.500% 05/09/2047 DD 05/09/17	290,000.000	264,688.80	316,468.30	51,779.50
FXPF20010302 21036PBD9	CONSTELLATION BRANDS INC 5.250% 11/15/2048 DD 10/29/18	130,000.000	159,580.20	158,132.00	-1,448.20
FXPF20010302 21036PBE7	CONSTELLATION BRANDS INC 3.150% 08/01/2029 DD 07/29/19	235,000.000	238,019.75	237,697.80	-321.95
FXPF20010302 210518CY0	CONSUMERS ENERGY CO 4.100% 11/15/2045 DD 11/06/15	105,000.000	118,871.55	116,522.70	-2,348.85
FXPF20010302 210518DE3	CONSUMERS ENERGY CO 3.750% 02/15/2050 DD 05/28/19	420,000.000	415,102.80	464,297.40	49,194.60
FXPF20010302 210518DF0	CONSUMERS ENERGY CO 3.100% 08/15/2050 DD 09/03/19	365,000.000	362,412.15	364,357.60	1,945.45
FXPF20010302 212015AQ4	CONTINENTAL RESOURCES INC/OK 4.900% 06/01/2044 DD 05/19/14	510,000.000	506,942.29	541,497.60	34,555.31
FXPF20010302 212015AS0	CONTINENTAL RESOURCES INC/OK 4.375% 01/15/2028 DD 12/08/17	365,000.000	343,377.40	388,133.70	44,756.30
FXPF20010302 219350BQ7	CORNING INC 5.450% 11/15/2079 DD 11/19/19	1,260,000.000	1,278,612.20	1,380,493.80	101,881.60
FXPF20010302 233331BC0	DTE ENERGY CO 3.400% 06/15/2029 DD 06/13/19	365,000.000	368,806.95	376,340.55	7,533.60
FXPF20010302 23338VAJ5	DTE ELECTRIC CO 3.950% 03/01/2049 DD 02/15/19	355,000.000	352,137.86	406,333.00	54,195.14
FXPF20010302 24703DBA8	DELL INTERNATIONAL LLC / 144A 5.300% 10/01/2029 DD 03/20/19	415,000.000	412,148.95	467,949.85	55,800.90
FXPF20010302 25156PAD5	DEUTSCHE TELEKOM INTERNATIONAL 9.250% 06/01/2032 DD 05/29/02	403,000.000	572,715.39	641,120.61	68,405.22
FXPF20010302 25179MAL7	DEVON ENERGY CORP 5.600% 07/15/2041 DD 07/12/11	470,000.000	494,596.20	571,571.70	76,975.50
FXPF20010302 25179MAN3	DEVON ENERGY CORP 4.750% 05/15/2042 DD 05/14/12	630,000.000	587,193.60	706,803.30	119,609.70
FXPF20010302 25243YBB4	DIAGEO CAPITAL PLC 2.375% 10/24/2029 DD 10/03/19	1,080,000.000	1,067,908.10	1,065,603.60	-2,304.50
FXPF20010302 25272KAR4	DELL INTERNATIONAL LLC / 144A 8.350% 07/15/2046 DD 06/01/16	830,000.000	954,133.87	1,143,690.20	189,556.33
FXPF20010302 254010AE1	DIGNITY HEALTH 5.267% 11/01/2064 DD 10/15/14	165,000.000	165,442.20	190,055.25	24,613.05
FXPF20010302 25470DAD1	DISCOVERY COMMUNICATIONS LLC 6.350% 06/01/2040 DD 06/03/10	275,000.000	296,227.25	349,929.25	53,702.00
FXPF20010302 260543CG6	DOW CHEMICAL CO/THE 4.375% 11/15/2042 DD 11/14/12	1,330,000.000	1,184,827.84	1,420,666.10	235,838.26



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FXPF20010302 260543CL5	DOW CHEMICAL CO/THE 4.625% 10/01/2044 DD 09/16/14	160,000.000	149,481.60	176,684.80	27,203.20
FXPF20010302 260543CR2	DOW CHEMICAL CO/THE 5.550% 11/30/2048 DD 05/30/19	95,000.000	96,325.25	118,749.05	22,423.80
FXPF20010302 26078JAE0	DUPONT DE NEMOURS INC 5.319% 11/15/2038 DD 11/28/18	1,580,000.000	1,760,950.73	1,885,998.60	125,047.87
FXPF20010302 26078JAF7	DUPONT DE NEMOURS INC 5.419% 11/15/2048 DD 11/28/18	365,000.000	397,512.44	450,366.20	52,853.76
FXPF20010302 26138EAJ8	KEURIG DR PEPPER INC 7.450% 05/01/2038 DD 11/01/08	92,000.000	109,887.56	130,232.44	20,344.88
FXPF20010302 26138EAY5	KEURIG DR PEPPER INC 4.420% 12/15/2046 DD 12/14/16	290,000.000	255,968.50	312,582.30	56,613.80
FXPF20010302 26441CAT2	DUKE ENERGY CORP 3.750% 09/01/2046 DD 08/12/16	345,000.000	342,378.00	356,885.25	14,507.25
FXPF20010302 26444HAF8	DUKE ENERGY FLORIDA LLC 4.200% 07/15/2048 DD 06/21/18	870,000.000	866,241.60	1,008,852.00	142,610.40
FXPF20010302 277432AL4	EASTMAN CHEMICAL CO 4.800% 09/01/2042 DD 06/05/12	190,000.000	175,090.70	206,509.10	31,418.40
FXPF20010302 277432AP5	EASTMAN CHEMICAL CO 4.650% 10/15/2044 DD 05/15/14	410,000.000	380,895.80	441,295.30	60,399.50
FXPF20010302 278865BA7	ECOLAB INC 3.950% 12/01/2047 DD 11/27/17	70,000.000	65,590.00	78,193.50	12,603.50
FXPF20010302 279158AJ8	ECOPETROL SA 5.875% 05/28/2045 DD 05/28/14	245,000.000	278,381.25	288,793.75	10,412.50
FXPF20010302 283695BK9	EL PASO NATURAL GAS CO LLC VAR RT 06/15/2032 DD 06/15/03	1,060,000.000	1,279,653.20	1,481,689.20	202,036.00
FXPF20010302 28370TAF6	KINDER MORGAN ENERGY PARTNERS 4.700% 11/01/2042 DD 11/08/12	595,000.000	517,858.25	635,709.90	117,851.65
FXPF20010302 292480AJ9	ENABLE MIDSTREAM PARTNERS LP VAR RT 05/15/2044 DD 11/15/15	285,000.000	234,241.50	261,610.05	27,368.55
FXPF20010302 29250NAZ8	ENBRIDGE INC 3.125% 11/15/2029 DD 11/15/19	1,420,000.000	1,422,032.45	1,437,650.60	15,618.15
FXPF20010302 29250RAT3	ENBRIDGE ENERGY PARTNERS LP 5.500% 09/15/2040 DD 09/13/10	320,000.000	331,283.20	380,668.80	49,385.60
FXPF20010302 29273RAJ8	ENERGY TRANSFER OPERATING LP 7.500% 07/01/2038 DD 03/28/08	365,000.000	448,063.60	470,156.50	22,092.90
FXPF20010302 29273RAP4	ENERGY TRANSFER OPERATING LP 6.050% 06/01/2041 DD 05/12/11	230,000.000	219,774.20	259,693.00	39,918.80
FXPF20010302 29273RAR0	ENERGY TRANSFER OPERATING LP 6.500% 02/01/2042 DD 01/17/12	335,000.000	334,340.05	398,482.50	64,142.45
FXPF20010302 29273RAT6	ENERGY TRANSFER OPERATING LP 5.150% 02/01/2043 DD 01/22/13	335,000.000	290,304.30	344,373.30	54,069.00
FXPF20010302 29273RAZ2	ENERGY TRANSFER OPERATING LP 5.950% 10/01/2043 DD 09/19/13	445,000.000	423,101.55	497,078.35	73,976.80
FXPF20010302 29273RBE8	ENERGY TRANSFER OPERATING LP 4.900% 03/15/2035 DD 03/12/15	95,000.000	99,452.65	99,796.55	343.90
FXPF20010302 29273RBF5	ENERGY TRANSFER OPERATING LP 5.150% 03/15/2045 DD 03/12/15	155,000.000	159,059.45	163,190.20	4,130.75
FXPF20010302 29273RBJ7	ENERGY TRANSFER OPERATING LP 6.125% 12/15/2045 DD 06/23/15	180,000.000	214,255.80	208,751.40	-5,504.40
FXPF20010302 29278NAD5	ENERGY TRANSFER OPERATING LP 5.800% 06/15/2038 DD 06/08/18	335,000.000	338,595.60	379,410.95	40,815.35
FXPF20010302 29366WAA4	ENTERGY MISSISSIPPI LLC 3.850% 06/01/2049 DD 06/05/19	250,000.000	251,207.00	273,052.50	21,845.50
FXPF20010302 293791AP4	ENTERPRISE PRODUCTS OPERATING 6.650% 10/15/2034 DD 10/04/04	160,000.000	191,481.60	217,547.20	26,065.60
FXPF20010302 29379VAG8	ENTERPRISE PRODUCTS OPERATING 6.125% 10/15/2039 DD 10/05/09	235,000.000	265,164.60	307,464.60	42,300.00
FXPF20010302 29379VAM5	ENTERPRISE PRODUCTS OPERATING 7.550% 04/15/2038 DD 10/15/09	365,000.000	462,071.75	529,552.95	67,481.20
FXPF20010302 29379VAV5	ENTERPRISE PRODUCTS OPERATING 5.700% 02/15/2042 DD 08/24/11	125,000.000	132,951.25	161,302.50	28,351.25
FXPF20010302 29379VAW3	ENTERPRISE PRODUCTS OPERATING 4.850% 08/15/2042 DD 02/15/12	990,000.000	970,066.80	1,149,627.60	179,560.80
FXPF20010302 29379VBA0	ENTERPRISE PRODUCTS OPERATING 4.850% 03/15/2044 DD 03/18/13	490,000.000	507,049.95	566,969.20	59,919.25
FXPF20010302 29379VBJ1	ENTERPRISE PRODUCTS OPERATING 4.900% 05/15/2046 DD 05/07/15	505,000.000	511,163.70	592,314.50	81,150.80
FXPF20010302 29379VBQ5	ENTERPRISE PRODUCTS OPERATING 4.250% 02/15/2048 DD 02/15/18	450,000.000	428,344.62	483,475.50	55,130.88
FXPF20010302 29379VBW2	ENTERPRISE PRODUCTS OPERATING 4.200% 01/31/2050 DD 07/08/19	990,000.000	1,026,785.35	1,062,695.70	35,910.35



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FXPF20010302 29736RAP5	ESTEE LAUDER COS INC/THE 2.375% 12/01/2029 DD 11/21/19	340,000.000	336,756.40	339,904.80	3,148.40
FXPF20010302 30161NAS0	EXELON CORP 5.100% 06/15/2045 DD 12/15/15	235,000.000	283,924.65	283,431.15	-493.50
FXPF20010302 30161NAV3	EXELON CORP 4.450% 04/15/2046 DD 04/07/16	685,000.000	658,429.85	770,131.80	111,701.95
FXPF20010302 30231GAY8	EXXON MOBIL CORP 2.995% 08/16/2039 DD 08/16/19	920,000.000	928,809.75	922,456.40	-6,353.35
FXPF20010302 302491AU9	FMC CORP 3.450% 10/01/2029 DD 09/20/19	410,000.000	409,995.90	423,931.80	13,935.90
FXPF20010302 302491AV7	FMC CORP 4.500% 10/01/2049 DD 09/20/19	110,000.000	109,943.90	120,032.00	10,088.10
FXPF20010302 313309AP1	FEDERAL EXPRESS CORP 7.600% 07/01/2097 DD 07/01/97	658,000.000	771,814.26	935,202.24	163,387.98
FXPF20010302 31428XAT3	FEDEX CORP 3.875% 08/01/2042 DD 07/27/12	380,000.000	366,529.00	366,593.60	64.60
FXPF20010302 31428XAU0	FEDEX CORP 4.100% 04/15/2043 DD 04/11/13	350,000.000	303,285.50	343,098.00	39,812.50
FXPF20010302 31428XBB1	FEDEX CORP 4.100% 02/01/2045 DD 01/09/15	260,000.000	230,765.79	252,350.80	21,585.01
FXPF20010302 31428XBN5	FEDEX CORP 4.400% 01/15/2047 DD 01/06/17	130,000.000	122,072.60	130,599.30	8,526.70
FXPF20010302 337738AV0	FISERV INC 4.400% 07/01/2049 DD 06/24/19	810,000.000	829,452.45	919,576.80	90,124.35
FXPF20010302 345370CA6	FORD MOTOR CO 7.450% 07/16/2031 DD 07/16/99	560,000.000	646,340.80	665,537.60	19,196.80
FXPF20010302 345370CQ1	FORD MOTOR CO 4.750% 01/15/2043 DD 01/08/13	220,000.000	186,791.00	195,529.40	8,738.40
FXPF20010302 345370CS7	FORD MOTOR CO 5.291% 12/08/2046 DD 12/08/16	120,000.000	109,471.20	114,346.80	4,875.60
FXPF20010302 35137LAD7	FOX CORP 144A 5.476% 01/25/2039 DD 01/25/19	660,000.000	803,507.40	807,569.40	4,062.00
FXPF20010302 35177PAL1	ORANGE SA VAR RT 03/01/2031 DD 09/01/01	890,000.000	1,229,695.20	1,378,636.70	148,941.50
FXPF20010302 36164QNA2	GE CAPITAL INTERNATIONAL FUNDI 4.418% 11/15/2035 DD 05/15/16	3,326,000.000	3,164,546.11	3,557,921.98	393,375.87
FXPF20010302 369604BF9	GENERAL ELECTRIC CO 4.125% 10/09/2042 DD 10/09/12	83,000.000	65,178.07	85,626.12	20,448.05
FXPF20010302 37045VAF7	GENERAL MOTORS CO 6.250% 10/02/2043 DD 04/02/14	1,060,000.000	1,061,295.00	1,190,952.40	129,657.40
FXPF20010302 37045VAJ9	GENERAL MOTORS CO 5.200% 04/01/2045 DD 11/12/14	260,000.000	227,672.80	262,600.00	34,927.20
FXPF20010302 37045VAL4	GENERAL MOTORS CO 6.750% 04/01/2046 DD 02/23/16	505,000.000	506,628.70	592,430.65	85,801.95
FXPF20010302 37045VAP5	GENERAL MOTORS CO 5.150% 04/01/2038 DD 08/07/17	1,160,000.000	998,563.64	1,186,668.40	188,104.76
FXPF20010302 37045VAQ3	GENERAL MOTORS CO 5.400% 04/01/2048 DD 08/07/17	475,000.000	459,445.00	491,957.50	32,512.50
FXPF20010302 373334KL4	GEORGIA POWER CO 2.650% 09/15/2029 DD 09/10/19	270,000.000	266,379.30	266,479.20	99.90
FXPF20010302 38141GFD1	GOLDMAN SACHS GROUP INC/THE 6.750% 10/01/2037 DD 10/03/07	290,000.000	341,515.03	402,847.70	61,332.67
FXPF20010302 38148LAF3	GOLDMAN SACHS GROUP INC/THE 5.150% 05/22/2045 DD 05/22/15	145,000.000	179,273.65	178,239.80	-1,033.85
FXPF20010302 40049JBA4	GRUPO TELEVISA SAB 5.000% 05/13/2045 DD 05/13/14	170,000.000	178,635.60	177,525.90	-1,109.70
FXPF20010302 40049JBE6	GRUPO TELEVISA SAB 5.250% 05/24/2049 DD 05/24/19	420,000.000	423,290.14	454,477.80	31,187.66
FXPF20010302 404119BV0	HCA INC 5.500% 06/15/2047 DD 06/22/17	105,000.000	113,996.40	120,697.50	6,701.10
FXPF20010302 404530AB3	HACKENSACK MERIDIAN HEALTH INC 4.211% 07/01/2048 DD 04/25/18	135,000.000	134,512.65	151,879.05	17,366.40
FXPF20010302 413875AN5	L3HARRIS TECHNOLOGIES INC 6.150% 12/15/2040 DD 12/03/10	110,000.000	129,140.00	146,404.50	17,264.50
FXPF20010302 416515AP9	HARTFORD FINANCIAL SERVICES GR 6.100% 10/01/2041 DD 10/10/06	290,000.000	334,140.90	397,755.30	63,614.40
FXPF20010302 416515BA1	HARTFORD FINANCIAL SERVICES GR 6.625% 03/30/2040 DD 03/23/10	155,000.000	182,813.20	217,609.15	34,795.95
FXPF20010302 416515BF0	HARTFORD FINANCIAL SERVICES GR 3.600% 08/19/2049 DD 08/19/19	150,000.000	148,315.50	153,949.50	5,634.00
FXPF20010302 42809HAC1	HESS CORP 6.000% 01/15/2040 DD 12/14/09	575,000.000	527,050.75	679,448.75	152,398.00



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FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010302 437076BS0	HOME DEPOT INC/THE 3.900% 06/15/2047 DD 06/05/17	115,000.000	131,111.50	130,148.95	-962.55
FXPF20010302 437076BX9	HOME DEPOT INC/THE 4.500% 12/06/2048 DD 12/06/18	470,000.000	551,583.65	580,605.10	29,021.45
FXPF20010302 444859BL5	HUMANA INC 3.950% 08/15/2049 DD 08/15/19	210,000.000	211,670.11	220,075.80	8,405.69
FXPF20010302 454889AQ9	INDIANA MICHIGAN POWER CO 4.550% 03/15/2046 DD 03/03/16	140,000.000	141,033.20	163,514.40	22,481.20
FXPF20010302 45687AAG7	INGERSOLL-RAND GLOBAL HOLDING 5.750% 06/15/2043 DD 12/15/13	95,000.000	112,247.25	121,220.00	8,972.75
FXPF20010302 458140AV2	INTEL CORP 4.100% 05/19/2046 DD 05/19/16	365,000.000	363,037.30	421,399.80	58,362.50
FXPF20010302 458140AY6	INTEL CORP 4.100% 05/11/2047 DD 05/11/17	490,000.000	498,320.88	569,419.20	71,098.32
FXPF20010302 458140BG4	INTEL CORP 3.734% 12/08/2047 DD 06/08/18	155,000.000	146,248.41	170,651.90	24,403.49
FXPF20010302 460146CF8	INTERNATIONAL PAPER CO 7.300% 11/15/2039 DD 12/07/09	180,000.000	212,171.40	249,390.00	37,218.60
FXPF20010302 460146CK7	INTERNATIONAL PAPER CO 4.800% 06/15/2044 DD 06/10/14	320,000.000	286,915.20	351,692.80	64,777.60
FXPF20010302 460146CN1	INTERNATIONAL PAPER CO 5.150% 05/15/2046 DD 05/26/15	420,000.000	410,738.30	483,319.20	72,580.90
FXPF20010302 46647PAA4	JPMORGAN CHASE & CO VAR RT 02/22/2048 DD 02/22/17	770,000.000	803,384.12	910,070.70	106,686.58
FXPF20010302 46647PAL0	JPMORGAN CHASE & CO VAR RT 11/15/2048 DD 11/10/17	2,765,000.000	2,862,737.02	3,133,049.15	270,312.13
FXPF20010302 46647PAN6	JPMORGAN CHASE & CO VAR RT 01/23/2049 DD 01/23/18	410,000.000	462,153.70	461,446.80	-706.90
FXPF20010302 478375AH1	JOHNSON CONTROLS INTERNATIONAL 6.000% 01/15/2036 DD 07/15/16	270,000.000	318,578.40	331,457.40	12,879.00
FXPF20010302 478375AN8	JOHNSON CONTROLS INTERNATIONAL STEP 07/02/2064 DD 07/02/2016	472,000.000	438,690.96	499,418.48	60,727.52
FXPF20010302 48305QAD5	KAISER FOUNDATION HOSPITALS 4.150% 05/01/2047 DD 05/03/17	595,000.000	597,929.65	679,567.35	81,637.70
FXPF20010302 491674BL0	KENTUCKY UTILITIES CO 4.375% 10/01/2045 DD 09/28/15	685,000.000	697,638.25	795,332.95	97,694.70
FXPF20010302 49271VAC4	KEURIG DR PEPPER INC 4.985% 05/25/2038 DD 05/25/19	605,000.000	607,685.92	714,420.30	106,734.38
FXPF20010302 49326EEJ8	KEYCORP 2.550% 10/01/2029 DD 09/11/19	430,000.000	419,656.70	420,509.90	853.20
FXPF20010302 49446RAM1	KIMCO REALTY CORP 4.250% 04/01/2045 DD 03/30/15	135,000.000	131,405.62	143,197.20	11,791.58
FXPF20010302 49446RAQ2	KIMCO REALTY CORP 4.125% 12/01/2046 DD 11/10/16	450,000.000	388,350.00	476,149.50	87,799.50
FXPF20010302 49446RAT6	KIMCO REALTY CORP 4.450% 09/01/2047 DD 08/10/17	165,000.000	149,521.35	181,023.15	31,501.80
FXPF20010302 49446RAV1	KIMCO REALTY CORP 3.700% 10/01/2049 DD 08/29/19	190,000.000	187,780.80	184,985.90	-2,794.90
FXPF20010302 494550AV8	KINDER MORGAN ENERGY PARTNERS 6.500% 02/01/2037 DD 01/30/07	285,000.000	307,030.50	355,497.60	48,467.10
FXPF20010302 494550AW6	KINDER MORGAN ENERGY PARTNERS 6.950% 01/15/2038 DD 06/21/07	930,000.000	1,089,534.25	1,232,138.40	142,604.15
FXPF20010302 494550BF2	KINDER MORGAN ENERGY PARTNERS 6.550% 09/15/2040 DD 05/19/10	445,000.000	480,328.55	566,182.40	85,853.85
FXPF20010302 494550BH8	KINDER MORGAN ENERGY PARTNERS 6.375% 03/01/2041 DD 03/04/11	215,000.000	228,181.65	270,012.05	41,830.40
FXPF20010302 49456BAG6	KINDER MORGAN INC 5.300% 12/01/2034 DD 11/26/14	1,170,000.000	1,146,787.20	1,378,400.40	231,613.20
FXPF20010302 50076QAE6	KRAFT HEINZ FOODS CO 5.000% 06/04/2042 DD 12/04/12	700,000.000	713,848.00	747,964.00	34,116.00
FXPF20010302 50076QAN6	KRAFT HEINZ FOODS CO 6.500% 02/09/2040 DD 08/09/12	325,000.000	345,319.00	394,517.50	49,198.50
FXPF20010302 50077LAB2	KRAFT HEINZ FOODS CO 4.375% 06/01/2046 DD 05/24/16	1,165,000.000	1,099,217.77	1,148,422.05	49,204.28
FXPF20010302 50077LAW6	KRAFT HEINZ FOODS CO 144A 4.625% 10/01/2039 DD 09/25/19	635,000.000	631,309.87	662,051.00	30,741.13
FXPF20010302 501044CT6	KROGER CO/THE 5.150% 08/01/2043 DD 07/25/13	275,000.000	305,508.50	315,683.50	10,175.00
FXPF20010302 50249AAA1	LYB INTERNATIONAL FINANCE III 4.200% 10/15/2049 DD 10/10/19	650,000.000	640,172.00	678,431.00	38,259.00
FXPF20010302 53079EBJ2	LIBERTY MUTUAL GROUP INC 144A 3.951% 10/15/2050 DD 09/27/19	110,000.000	114,028.20	114,417.60	389.40



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FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010302 532457BV9	ELI LILLY AND CO 3.375% 03/15/2029 DD 02/22/19	575,000.000	619,804.00	619,344.00	-460.00
FXPF20010302 539830AR0	LOCKHEED MARTIN CORP 6.150% 09/01/2036 DD 08/30/06	85,000.000	101,818.10	116,338.65	14,520.55
FXPF20010302 546676AY3	LOUISVILLE GAS & ELECTRIC CO 4.250% 04/01/2049 DD 04/01/19	425,000.000	424,498.50	489,723.25	65,224.75
FXPF20010302 548661AK3	LOWE'S COS INC 6.500% 03/15/2029 DD 02/23/99	19,000.000	21,837.08	24,221.58	2,384.50
FXPF20010302 55336VBF6	MPLX LP 144A 5.200% 12/01/2047 DD 06/01/19	750,000.000	715,800.30	798,712.50	82,912.20
FXPF20010302 559080AL0	MAGELLAN MIDSTREAM PARTNERS LP 4.250% 09/15/2046 DD 09/13/16	160,000.000	155,033.60	170,792.00	15,758.40
FXPF20010302 565849AB2	MARATHON OIL CORP 6.800% 03/15/2032 DD 03/04/02	470,000.000	514,941.40	597,144.40	82,203.00
FXPF20010302 565849AE6	MARATHON OIL CORP 6.600% 10/01/2037 DD 09/27/07	355,000.000	410,885.30	452,944.50	42,059.20
FXPF20010302 56585AAF9	MARATHON PETROLEUM CORP 6.500% 03/01/2041 DD 09/01/11	115,000.000	124,055.10	149,370.05	25,314.95
FXPF20010302 56585AAJ1	MARATHON PETROLEUM CORP 5.000% 09/15/2054 DD 09/05/14	464,000.000	455,314.72	501,259.20	45,944.48
FXPF20010302 56585AAM4	MARATHON PETROLEUM CORP 5.850% 12/15/2045 DD 12/14/15	330,000.000	325,809.00	378,968.70	53,159.70
FXPF20010302 56585ABD3	MARATHON PETROLEUM CORP 3.800% 04/01/2028 DD 04/01/19	450,000.000	465,300.00	473,710.50	8,410.50
FXPF20010302 56585ABE1	MARATHON PETROLEUM CORP 4.500% 04/01/2048 DD 04/01/19	530,000.000	444,871.40	563,962.40	119,091.00
FXPF20010302 570535AQ7	MARKEL CORP 5.000% 04/05/2046 DD 04/05/16	105,000.000	118,707.75	120,501.15	1,793.40
FXPF20010302 571748BJ0	MARSH & MCLENNAN COS INC 4.900% 03/15/2049 DD 01/15/19	120,000.000	122,190.07	152,403.60	30,213.53
FXPF20010302 575718AG6	MASSACHUSETTS INSTITUTE OF TEC 2.989% 07/01/2050 DD 12/20/19	270,000.000	270,000.00	268,204.50	-1,795.50
FXPF20010302 58013MEK6	MCDONALD'S CORP 4.875% 07/15/2040 DD 08/02/10	543,000.000	556,205.76	636,249.39	80,043.63
FXPF20010302 58013MEN0	MCDONALD'S CORP 3.700% 02/15/2042 DD 02/07/12	425,000.000	367,391.25	431,659.75	64,268.50
FXPF20010302 581557BN4	MCKESSON CORP 4.750% 05/30/2029 DD 11/30/18	370,000.000	380,966.80	416,087.20	35,120.40
FXPF20010302 58933YAV7	MERCK & CO INC 3.900% 03/07/2039 DD 03/07/19	130,000.000	128,645.40	148,722.60	20,077.20
FXPF20010302 58933YAW5	MERCK & CO INC 4.000% 03/07/2049 DD 03/07/19	750,000.000	748,216.75	879,675.00	131,458.25
FXPF20010302 58933YAX3	MERCK & CO INC 3.400% 03/07/2029 DD 03/07/19	870,000.000	911,888.50	942,549.30	30,660.80
FXPF20010302 59151KAJ7	METHANEX CORP 5.650% 12/01/2044 DD 11/18/14	310,000.000	278,088.60	297,361.30	19,272.70
FXPF20010302 59156RAV0	METLIFE INC 10.750% 08/01/2069 DD 07/08/09	305,000.000	445,300.00	509,350.00	64,050.00
FXPF20010302 594918BK9	MICROSOFT CORP 4.200% 11/03/2035 DD 11/03/15	275,000.000	285,081.50	327,184.00	42,102.50
FXPF20010302 594918CB8	MICROSOFT CORP 4.500% 02/06/2057 DD 02/06/17	430,000.000	555,540.45	557,757.30	2,216.85
FXPF20010302 595620AU9	MIDAMERICAN ENERGY CO 4.250% 07/15/2049 DD 01/09/19	360,000.000	367,123.50	432,190.80	65,067.30
FXPF20010302 595620AV7	MIDAMERICAN ENERGY CO 3.150% 04/15/2050 DD 10/15/19	170,000.000	169,041.20	167,927.70	-1,113.50
FXPF20010302 59562VAP2	BERKSHIRE HATHAWAY ENERGY CO 5.950% 05/15/2037 DD 05/11/07	160,000.000	187,134.40	216,252.80	29,118.40
FXPF20010302 605417BZ6	MISSISSIPPI POWER CO 4.250% 03/15/2042 DD 03/09/12	180,000.000	175,260.60	193,545.00	18,284.40
FXPF20010302 606822BK9	MITSUBISHI UFJ FINANCIAL GROUP 3.751% 07/18/2039 DD 07/18/19	730,000.000	738,432.47	800,313.60	61,881.13
FXPF20010302 60871RAD2	MOLSON COORS BEVERAGE CO 5.000% 05/01/2042 DD 05/03/12	285,000.000	289,056.64	311,636.10	22,579.46
FXPF20010302 61237WAE6	MONTEFIORE OBLIGATED GROUP 5.246% 11/01/2048 DD 08/01/18	235,000.000	227,519.95	264,753.35	37,233.40
FXPF20010302 615369AQ8	MOODY'S CORP 4.875% 12/17/2048 DD 12/17/18	430,000.000	440,066.30	530,491.00	90,424.70
FXPF20010302 61980AAD5	MOTIVA ENTERPRISES LLC 144A 6.850% 01/15/2040 DD 01/11/10	505,000.000	527,220.00	610,827.80	83,607.80
FXPF20010302 637432NT8	NATIONAL RURAL UTILITIES COOPE 4.300% 03/15/2049 DD 01/31/19	275,000.000	274,059.50	327,002.50	52,943.00



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FXP ALL MANAGER ACCOUNTS

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FXPF20010302 644188BF0	NEW ENGLAND POWER CO 144A 3.800% 12/05/2047 DD 12/05/17	885,000.000	842,824.35	929,674.80	86,850.45
FXPF20010302 649322AF1	*NEW YORK AND PRESBYTERIAN HOSP 3.954% 08/01/2119 DD 10/29/19	650,000.000	650,000.00	656,110.00	6,110.00
FXPF20010302 651639AM8	NEWMONT CORP 6.250% 10/01/2039 DD 09/18/09	585,000.000	640,592.55	774,785.70	134,193.15
FXPF20010302 651639AV8	NEWMONT CORP 5.450% 06/09/2044 DD 06/09/19	95,000.000	109,189.20	118,066.95	8,877.75
FXPF20010302 651639AX4	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19	280,000.000	277,692.80	277,412.80	-280.00
FXPF20010302 65339KBM1	NEXTERA ENERGY CAPITAL HOLDING 2.750% 11/01/2029 DD 10/03/19	600,000.000	597,582.00	603,198.00	5,616.00
FXPF20010302 65473QAX1	NISOURCE INC 5.950% 06/15/2041 DD 06/10/11	305,000.000	337,955.25	390,942.90	52,987.65
FXPF20010302 65473QBC6	NISOURCE INC 4.800% 02/15/2044 DD 04/12/13	410,000.000	427,218.60	476,887.40	49,668.80
FXPF20010302 65473QBF9	NISOURCE INC 4.375% 05/15/2047 DD 05/22/17	475,000.000	441,887.75	527,003.00	85,115.25
FXPF20010302 655044AE5	NOBLE ENERGY INC 6.000% 03/01/2041 DD 02/18/11	600,000.000	652,753.50	722,094.00	69,340.50
FXPF20010302 655044AG0	NOBLE ENERGY INC 5.250% 11/15/2043 DD 11/08/13	355,000.000	315,108.65	400,003.35	84,894.70
FXPF20010302 655044AJ4	NOBLE ENERGY INC 5.050% 11/15/2044 DD 11/07/14	280,000.000	297,894.65	311,365.60	13,470.95
FXPF20010302 655664AR1	NORDSTROM INC 5.000% 01/15/2044 DD 12/12/13	1,346,000.000	1,158,990.69	1,319,456.88	160,466.19
FXPF20010302 655844BQ0	NORFOLK SOUTHERN CORP 4.450% 06/15/2045 DD 06/02/15	145,000.000	157,954.30	167,373.50	9,419.20
FXPF20010302 655844BV9	NORFOLK SOUTHERN CORP 4.050% 08/15/2052 DD 02/15/18	450,000.000	444,838.75	495,418.50	50,579.75
FXPF20010302 655844CC0	NORFOLK SOUTHERN CORP 4.100% 05/15/2049 DD 05/08/19	1,245,000.000	1,293,815.95	1,375,998.90	82,182.95
FXPF20010302 666807BH4	NORTHROP GRUMMAN CORP 4.750% 06/01/2043 DD 05/31/13	175,000.000	215,528.25	211,522.50	-4,005.75
FXPF20010302 666807BP6	NORTHROP GRUMMAN CORP 4.030% 10/15/2047 DD 10/13/17	290,000.000	282,246.09	323,956.10	41,710.01
FXPF20010302 670346AQ8	NUCOR CORP 4.400% 05/01/2048 DD 04/26/18	770,000.000	746,231.88	873,642.00	127,410.12
FXPF20010302 67077MAQ1	NUTRIEN LTD 6.125% 01/15/2041 DD 01/15/18	175,000.000	191,640.75	215,852.00	24,211.25
FXPF20010302 67077MAU2	NUTRIEN LTD 5.000% 04/01/2049 DD 04/01/19	385,000.000	411,561.85	459,170.25	47,608.40
FXPF20010302 674599DF9	OCCIDENTAL PETROLEUM CORP 6.450% 09/15/2036 DD 09/15/19	390,000.000	509,979.60	479,083.80	-30,895.80
FXPF20010302 674599DG7	OCCIDENTAL PETROLEUM CORP 0.000% 10/10/2036 DD 09/18/19	5,000,000.000	2,768,600.00	2,511,700.00	-256,900.00
FXPF20010302 674599DJ1	OCCIDENTAL PETROLEUM CORP 6.200% 03/15/2040 DD 09/15/19	235,000.000	298,266.70	282,399.50	-15,867.20
FXPF20010302 674599DK8	OCCIDENTAL PETROLEUM CORP 4.500% 07/15/2044 DD 07/15/19	65,000.000	66,393.60	65,669.50	-724.10
FXPF20010302 677050AN6	OGLETHORPE POWER CORP 5.050% 10/01/2048 DD 04/01/19	580,000.000	583,932.40	683,303.80	99,371.40
FXPF20010302 678858BU4	OKLAHOMA GAS & ELECTRIC CO 3.300% 03/15/2030 DD 06/07/19	275,000.000	274,194.25	289,850.00	15,655.75
FXPF20010302 682680AV5	ONEOK INC 5.200% 07/15/2048 DD 07/02/18	105,000.000	101,774.95	119,164.50	17,389.55
FXPF20010302 682680AW3	ONEOK INC 4.350% 03/15/2029 DD 03/13/19	225,000.000	238,725.00	243,717.75	4,992.75
FXPF20010302 682680AY9	ONEOK INC 3.400% 09/01/2029 DD 08/15/19	200,000.000	199,508.00	203,228.00	3,720.00
FXPF20010302 693304AW7	PECO ENERGY CO 3.900% 03/01/2048 DD 02/23/18	165,000.000	188,355.75	186,030.90	-2,324.85
FXPF20010302 69351UAW3	PPL ELECTRIC UTILITIES CORP 3.000% 10/01/2049 DD 09/06/19	130,000.000	127,817.30	124,299.50	-3,517.80
FXPF20010302 69352PAH6	PPL CAPITAL FUNDING INC 4.700% 06/01/2043 DD 05/24/13	175,000.000	171,403.75	195,324.50	23,920.75
FXPF20010302 695114CV8	PACIFICORP 4.150% 02/15/2050 DD 03/01/19	680,000.000	677,450.14	781,524.00	104,073.86
FXPF20010302 713448DP0	PEPSICO INC 3.450% 10/06/2046 DD 10/06/16	715,000.000	634,576.80	759,036.85	124,460.05
FXPF20010302 714295AA0	PERRIGO FINANCE UNLIMITED CO 4.900% 12/15/2044 DD 12/02/14	887,000.000	733,761.88	820,191.16	86,429.28



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FXPF20010302 71644EAG7	SUNCOR ENERGY INC 5.950% 05/15/2035 DD 05/16/05	1,115,000.000	1,250,472.50	1,448,228.90	197,756.40
FXPF20010302 71644EAJ1	SUNCOR ENERGY INC 6.800% 05/15/2038 DD 05/15/08	485,000.000	631,446.69	690,964.95	59,518.26
FXPF20010302 71654QBX9	PETROLEOS MEXICANOS 5.625% 01/23/2046 DD 01/23/16	2,280,000.000	1,809,999.56	2,036,997.60	226,998.04
FXPF20010302 717081EJ8	PFIZER INC 4.100% 09/15/2038 DD 09/07/18	1,095,000.000	1,097,332.35	1,252,176.30	154,843.95
FXPF20010302 717081EK5	PFIZER INC 4.200% 09/15/2048 DD 09/07/18	210,000.000	241,426.50	246,418.20	4,991.70
FXPF20010302 717081EV1	PFIZER INC 4.000% 03/15/2049 DD 03/11/19	205,000.000	204,567.72	235,991.90	31,424.18
FXPF20010302 718549AF5	PHILLIPS 66 PARTNERS LP 3.750% 03/01/2028 DD 10/13/17	129,000.000	119,139.24	134,372.85	15,233.61
FXPF20010302 718549AH1	PHILLIPS 66 PARTNERS LP 3.150% 12/15/2029 DD 09/06/19	100,000.000	98,352.00	99,650.00	1,298.00
FXPF20010302 720186AL9	PIEDMONT NATURAL GAS CO INC 3.500% 06/01/2029 DD 05/24/19	555,000.000	569,807.33	593,550.30	23,742.97
FXPF20010302 72650RAR3	PLAINS ALL AMERICAN PIPELINE L 6.650% 01/15/2037 DD 07/15/07	250,000.000	263,422.50	295,445.00	32,022.50
FXPF20010302 72650RBC5	PLAINS ALL AMERICAN PIPELINE L 4.300% 01/31/2043 DD 12/10/12	165,000.000	145,470.60	152,011.20	6,540.60
FXPF20010302 72650RBE1	PLAINS ALL AMERICAN PIPELINE L 4.700% 06/15/2044 DD 04/23/14	160,000.000	152,283.20	155,598.40	3,315.20
FXPF20010302 72650RBH4	PLAINS ALL AMERICAN PIPELINE L 4.900% 02/15/2045 DD 12/09/14	125,000.000	124,918.75	124,567.50	-351.25
FXPF20010302 743315AS2	PROGRESSIVE CORP/THE 4.125% 04/15/2047 DD 04/06/17	720,000.000	808,317.15	837,972.00	29,654.85
FXPF20010302 743315AT0	PROGRESSIVE CORP/THE 4.200% 03/15/2048 DD 03/14/18	155,000.000	178,950.60	181,489.50	2,538.90
FXPF20010302 74340XBJ9	PROLOGIS LP 4.375% 09/15/2048 DD 06/20/18	125,000.000	151,085.00	150,558.75	-526.25
FXPF20010302 74432QBD6	PRUDENTIAL FINANCIAL INC 6.625% 12/01/2037 DD 12/03/07	185,000.000	223,504.05	256,685.65	33,181.60
FXPF20010302 74432QCA1	PRUDENTIAL FINANCIAL INC 4.600% 05/15/2044 DD 05/15/14	245,000.000	257,357.25	289,325.40	31,968.15
FXPF20010302 744448CN9	PUBLIC SERVICE CO OF COLORADO 3.800% 06/15/2047 DD 06/19/17	290,000.000	273,296.00	315,557.70	42,261.70
FXPF20010302 744448CS8	PUBLIC SERVICE CO OF COLORADO 3.200% 03/01/2050 DD 08/13/19	190,000.000	188,052.36	189,722.60	1,670.24
FXPF20010302 744482BM1	PUBLIC SERVICE CO OF NEW HAMPS 3.600% 07/01/2049 DD 06/28/19	155,000.000	154,632.65	165,665.55	11,032.90
FXPF20010302 745332CJ3	PUGET SOUND ENERGY INC 3.250% 09/15/2049 DD 08/30/19	140,000.000	139,094.20	139,508.60	414.40
FXPF20010302 74834LAY6	QUEST DIAGNOSTICS INC 4.700% 03/30/2045 DD 03/10/15	125,000.000	129,838.75	139,533.75	9,695.00
FXPF20010302 74834LBB5	QUEST DIAGNOSTICS INC 2.950% 06/30/2030 DD 12/16/19	575,000.000	573,493.50	575,109.25	1,615.75
FXPF20010302 749685AU7	RPM INTERNATIONAL INC 5.250% 06/01/2045 DD 05/29/15	265,000.000	260,373.10	296,940.45	36,567.35
FXPF20010302 75913MAA7	REGIONS BANK/BIRMINGHAM AL 6.450% 06/26/2037 DD 06/26/07	170,000.000	215,665.40	223,074.00	7,408.60
FXPF20010302 761713AZ9	REYNOLDS AMERICAN INC 6.150% 09/15/2043 DD 09/17/13	295,000.000	310,116.70	346,601.40	36,484.70
FXPF20010302 761713BA3	REYNOLDS AMERICAN INC 5.700% 08/15/2035 DD 06/12/15	865,000.000	844,611.95	1,005,692.25	161,080.30
FXPF20010302 774341AL5	ROCKWELL COLLINS INC 4.350% 04/15/2047 DD 04/10/17	765,000.000	712,330.85	900,971.10	188,640.25
FXPF20010302 775109BG5	ROGERS COMMUNICATIONS INC 4.300% 02/15/2048 DD 02/08/18	130,000.000	143,105.30	144,849.90	1,744.60
FXPF20010302 775109BP5	ROGERS COMMUNICATIONS INC 3.700% 11/15/2049 DD 11/12/19	1,360,000.000	1,353,201.50	1,372,920.00	19,718.50
FXPF20010302 776743AG1	ROPER TECHNOLOGIES INC 2.950% 09/15/2029 DD 08/26/19	495,000.000	493,925.85	500,039.10	6,113.25
FXPF20010302 78516FAB5	SABAL TRAIL TRANSMISSION 144A 4.682% 05/01/2038 DD 04/30/18	405,000.000	393,408.90	455,511.60	62,102.70
FXPF20010302 824348BK1	SHERWIN-WILLIAMS CO/THE 3.800% 08/15/2049 DD 08/26/19	100,000.000	99,678.00	101,950.00	2,272.00
FXPF20010302 828807DH7	SIMON PROPERTY GROUP LP 3.250% 09/13/2049 DD 09/13/19	540,000.000	533,944.37	525,441.60	-8,502.77
FXPF20010302 842434CS9	SOUTHERN CALIFORNIA GAS CO 4.300% 01/15/2049 DD 09/24/18	410,000.000	419,417.70	468,105.20	48,687.50



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FXPF20010302 842587CW5	SOUTHERN CO/THE 4.250% 07/01/2036 DD 05/24/16	975,000.000	920,253.75	1,051,167.00	130,913.25
FXPF20010302 84265VAA3	SOUTHERN COPPER CORP 7.500% 07/27/2035 DD 07/27/05	205,000.000	249,228.16	282,572.00	33,343.84
FXPF20010302 84265VAG0	SOUTHERN COPPER CORP 5.250% 11/08/2042 DD 11/08/12	1,020,000.000	1,043,106.60	1,174,009.80	130,903.20
FXPF20010302 84265VAJ4	SOUTHERN COPPER CORP 5.875% 04/23/2045 DD 04/23/15	840,000.000	893,473.94	1,053,040.80	159,566.86
FXPF20010302 845437BL5	SOUTHWESTERN ELECTRIC POWER CO 6.200% 03/15/2040 DD 03/08/10	115,000.000	141,200.45	151,544.70	10,344.25
FXPF20010302 845437BN1	SOUTHWESTERN ELECTRIC POWER CO 3.900% 04/01/2045 DD 03/26/15	550,000.000	495,198.00	575,404.50	80,206.50
FXPF20010302 845437BQ4	SOUTHWESTERN ELECTRIC POWER CO 3.850% 02/01/2048 DD 01/22/18	195,000.000	173,138.55	202,755.15	29,616.60
FXPF20010302 845743BL6	SOUTHWESTERN PUBLIC SERVICE CO 6.000% 10/01/2036 DD 10/06/06	380,000.000	448,776.20	480,521.40	31,745.20
FXPF20010302 845743BT9	SOUTHWESTERN PUBLIC SERVICE CO 3.750% 06/15/2049 DD 06/18/19	330,000.000	325,838.70	355,083.30	29,244.60
FXPF20010302 855244AM1	STARBUCKS CORP 3.750% 12/01/2047 DD 11/22/17	195,000.000	169,224.55	202,741.50	33,516.95
FXPF20010302 86562MBP4	SUMITOMO MITSUI FINANCIAL GROU 3.040% 07/16/2029 DD 07/16/19	980,000.000	980,000.00	1,000,070.40	20,070.40
FXPF20010302 86562MBS8	SUMITOMO MITSUI FINANCIAL GROU 3.202% 09/17/2029 DD 09/17/19	295,000.000	295,000.00	299,321.75	4,321.75
FXPF20010302 867229AC0	SUNCOR ENERGY INC 7.150% 02/01/2032 DD 01/29/02	255,000.000	311,416.20	356,490.00	45,073.80
FXPF20010302 867229AE6	SUNCOR ENERGY INC 6.500% 06/15/2038 DD 06/28/07	560,000.000	644,963.20	779,559.20	134,596.00
FXPF20010302 86765BAK5	SUNOCO LOGISTICS PARTNERS OPER 6.100% 02/15/2042 DD 08/02/11	105,000.000	111,371.40	117,728.10	6,356.70
FXPF20010302 86765BAM1	SUNOCO LOGISTICS PARTNERS OPER 4.950% 01/15/2043 DD 01/10/13	1,075,000.000	899,495.50	1,064,733.75	165,238.25
FXPF20010302 86765BAP4	SUNOCO LOGISTICS PARTNERS OPER 5.300% 04/01/2044 DD 04/03/14	285,000.000	251,660.70	303,334.05	51,673.35
FXPF20010302 86765BAQ2	SUNOCO LOGISTICS PARTNERS OPER 5.350% 05/15/2045 DD 11/17/14	910,000.000	805,477.40	978,659.50	173,182.10
FXPF20010302 87938WAU7	TELEFONICA EMISIONES SA 5.213% 03/08/2047 DD 03/08/17	1,315,000.000	1,203,751.00	1,560,786.65	357,035.65
FXPF20010302 87938WAW3	TELEFONICA EMISIONES SA 4.895% 03/06/2048 DD 03/06/18	465,000.000	415,865.70	532,443.60	116,577.90
FXPF20010302 87938WAX1	TELEFONICA EMISIONES SA 5.520% 03/01/2049 DD 03/01/19	175,000.000	208,710.25	219,549.75	10,839.50
FXPF20010302 87971MBH5	TELUS CORP 4.600% 11/16/2048 DD 06/12/18	130,000.000	137,715.50	153,654.80	15,939.30
FXPF20010302 87971MBK8	TELUS CORP 4.300% 06/15/2049 DD 05/28/19	235,000.000	234,875.45	259,103.95	24,228.50
FXPF20010302 882384AE0	TEXAS EASTERN TRANSMISSIO 144A 4.150% 01/15/2048 DD 01/09/18	460,000.000	409,413.80	489,260.60	79,846.80
FXPF20010302 88579YBK6	3M CO 3.250% 08/26/2049 DD 08/26/19	125,000.000	122,394.52	121,671.25	-723.27
FXPF20010302 88732JAJ7	TIME WARNER CABLE LLC 6.550% 05/01/2037 DD 04/09/07	100,000.000	102,624.00	122,674.00	20,050.00
FXPF20010302 88732JAU2	TIME WARNER CABLE LLC 6.750% 06/15/2039 DD 06/29/09	295,000.000	310,879.85	372,732.50	61,852.65
FXPF20010302 88732JAY4	TIME WARNER CABLE LLC 5.875% 11/15/2040 DD 11/15/10	1,765,000.000	1,685,680.90	2,025,814.05	340,133.15
FXPF20010302 88732JBB3	TIME WARNER CABLE LLC 5.500% 09/01/2041 DD 09/12/11	470,000.000	428,301.60	525,041.70	96,740.10
FXPF20010302 89153VAT6	TOTAL CAPITAL INTERNATIONAL SA 2.829% 01/10/2030 DD 07/10/19	230,000.000	230,298.08	236,433.10	6,135.02
FXPF20010302 893574AF0	TRANSCONTINENTAL GAS PIPE LINE 4.450% 08/01/2042 DD 07/13/12	360,000.000	331,419.60	379,274.40	47,854.80
FXPF20010302 89417EAN9	TRAVELERS COS INC/THE 4.050% 03/07/2048 DD 03/07/18	970,000.000	1,128,391.30	1,106,692.40	-21,698.90
FXPF20010302 90265EAS9	UDR INC 3.100% 11/01/2034 DD 10/11/19	160,000.000	159,291.20	159,948.80	657.60
FXPF20010302 907818EF1	UNION PACIFIC CORP 4.050% 11/15/2045 DD 10/29/15	290,000.000	317,160.24	315,685.30	-1,474.94
FXPF20010302 907818EK0	UNION PACIFIC CORP 3.350% 08/15/2046 DD 08/08/16	430,000.000	417,427.20	418,024.50	597.30
FXPF20010302 907818EQ7	UNION PACIFIC CORP 3.600% 09/15/2037 DD 09/19/17	1,470,000.000	1,313,783.10	1,533,680.40	219,897.30



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FXPF20010302 907818EV6	UNION PACIFIC CORP 4.375% 09/10/2038 DD 06/08/18	810,000.000	794,358.90	928,721.70	134,362.80
FXPF20010302 907818FF0	UNION PACIFIC CORP 144A 3.839% 03/20/2060 DD 11/20/19	765,000.000	765,711.50	776,191.95	10,480.45
FXPF20010302 913017BP3	RAYTHEON TECHNOLOGIES CORP 6.125% 07/15/2038 DD 05/16/08	275,000.000	339,223.00	381,917.25	42,694.25
FXPF20010302 913017CJ6	RAYTHEON TECHNOLOGIES CORP 3.750% 11/01/2046 DD 11/01/16	165,000.000	139,167.60	179,812.05	40,644.45
FXPF20010302 913017CP2	RAYTHEON TECHNOLOGIES CORP 4.050% 05/04/2047 DD 05/04/17	490,000.000	442,523.10	562,103.50	119,580.40
FXPF20010302 91324PAX0	UNITEDHEALTH GROUP INC 6.500% 06/15/2037 DD 12/15/07	85,000.000	108,534.80	121,111.40	12,576.60
FXPF20010302 91324PBE1	UNITEDHEALTH GROUP INC 6.625% 11/15/2037 DD 11/19/07	494,000.000	638,939.60	714,304.24	75,364.64
FXPF20010302 91324PCZ3	UNITEDHEALTH GROUP INC 4.250% 04/15/2047 DD 03/13/17	385,000.000	408,053.25	445,749.15	37,695.90
FXPF20010302 91324PDQ2	UNITEDHEALTH GROUP INC 4.450% 12/15/2048 DD 12/17/18	185,000.000	192,120.97	221,276.65	29,155.68
FXPF20010302 91324PDT6	UNITEDHEALTH GROUP INC 3.500% 08/15/2039 DD 07/25/19	640,000.000	652,228.60	672,121.60	19,893.00
FXPF20010302 91324PDV1	UNITEDHEALTH GROUP INC 3.875% 08/15/2059 DD 07/25/19	650,000.000	644,714.20	702,026.00	57,311.80
FXPF20010302 91911TAH6	VALE OVERSEAS LTD 6.875% 11/21/2036 DD 11/21/06	737,000.000	871,136.00	958,100.00	86,964.00
FXPF20010302 91911TAK9	VALE OVERSEAS LTD 6.875% 11/10/2039 DD 11/10/09	215,000.000	238,182.93	280,037.50	41,854.57
FXPF20010302 91912EAA3	VALE SA 5.625% 09/11/2042 DD 09/11/12	285,000.000	280,050.00	334,521.60	54,471.60
FXPF20010302 91913YAL4	VALERO ENERGY CORP 6.625% 06/15/2037 DD 06/08/07	475,000.000	554,521.76	628,505.75	73,983.99
FXPF20010302 91913YAT7	VALERO ENERGY CORP 4.900% 03/15/2045 DD 03/13/15	200,000.000	219,816.00	230,702.00	10,886.00
FXPF20010302 92343VBE3	VERIZON COMMUNICATIONS INC 4.750% 11/01/2041 DD 11/03/11	300,000.000	290,865.00	363,075.00	72,210.00
FXPF20010302 92343VBG8	VERIZON COMMUNICATIONS INC 3.850% 11/01/2042 DD 11/07/12	125,000.000	128,520.82	135,078.75	6,557.93
FXPF20010302 92343VCK8	VERIZON COMMUNICATIONS INC 4.862% 08/21/2046 DD 02/21/15	810,000.000	815,999.25	1,005,534.00	189,534.75
FXPF20010302 92343VCQ5	VERIZON COMMUNICATIONS INC 4.400% 11/01/2034 DD 10/29/14	385,000.000	378,866.03	446,315.10	67,449.07
FXPF20010302 92343VCV4	VERIZON COMMUNICATIONS INC 4.272% 01/15/2036 DD 07/15/15	605,000.000	696,433.65	685,192.75	-11,240.90
FXPF20010302 92343VCX0	VERIZON COMMUNICATIONS INC 4.522% 09/15/2048 DD 03/13/15	1,850,000.000	2,057,149.08	2,219,907.50	162,758.42
FXPF20010302 92343VDC5	VERIZON COMMUNICATIONS INC 4.125% 08/15/2046 DD 08/01/16	170,000.000	178,998.10	192,152.70	13,154.60
FXPF20010302 92343VDR2	VERIZON COMMUNICATIONS INC 4.812% 03/15/2039 DD 02/03/17	2,005,000.000	1,963,476.45	2,420,375.85	456,899.40
FXPF20010302 92343VDU5	VERIZON COMMUNICATIONS INC 5.250% 03/16/2037 DD 03/16/17	1,135,000.000	1,358,664.45	1,425,480.55	66,816.10
FXPF20010302 92343VEA8	VERIZON COMMUNICATIONS INC 4.500% 08/10/2033 DD 08/10/17	1,125,000.000	1,175,886.90	1,313,223.75	137,336.85
FXPF20010302 92343VEU4	VERIZON COMMUNICATIONS INC 4.016% 12/03/2029 DD 06/03/19	245,000.000	272,579.65	273,113.75	534.10
FXPF20010302 92553PAU6	VIACOMCBS INC 5.850% 09/01/2043 DD 08/19/13	585,000.000	573,779.70	732,952.35	159,172.65
FXPF20010302 92857WBM1	VODAFONE GROUP PLC 5.250% 05/30/2048 DD 05/30/18	655,000.000	614,940.20	786,799.10	171,858.90
FXPF20010302 92857WBS8	VODAFONE GROUP PLC 4.875% 06/19/2049 DD 06/19/19	390,000.000	383,918.01	452,283.00	68,364.99
FXPF20010302 92857WBU3	VODAFONE GROUP PLC 4.250% 09/17/2050 DD 09/17/19	750,000.000	745,967.00	782,850.00	36,883.00
FXPF20010302 942683AH6	ALLERGAN FINANCE LLC 4.625% 10/01/2042 DD 10/02/12	145,000.000	133,736.40	151,806.30	18,069.90
FXPF20010302 94973VBB2	ANTHEM INC 4.650% 01/15/2043 DD 09/10/12	600,000.000	613,198.50	676,980.00	63,781.50
FXPF20010302 94973VBF3	ANTHEM INC 5.100% 01/15/2044 DD 08/06/13	435,000.000	472,101.25	520,603.65	48,502.40
FXPF20010302 94973VBL0	ANTHEM INC 4.850% 08/15/2054 DD 08/12/14	110,000.000	105,164.40	123,234.10	18,069.70
FXPF20010302 94974BGQ7	WELLS FARGO & CO 4.900% 11/17/2045 DD 11/17/15	855,000.000	833,693.40	1,045,904.40	212,211.00



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FXPF20010302 95000U2G7	WELLS FARGO & CO VAR RT 10/30/2030 DD 10/31/19	950,000.000	951,501.95	956,602.50	5,100.55
FXPF20010302 95040QAF1	WELLTOWER INC 4.950% 09/01/2048 DD 08/16/18	290,000.000	347,455.45	348,284.20	828.75
FXPF20010302 958254AH7	WESTERN MIDSTREAM OPERATING LP 4.500% 03/01/2028 DD 03/02/18	425,000.000	414,034.65	419,598.25	5,563.60
FXPF20010302 960413AS1	WESTLAKE CHEMICAL CORP 5.000% 08/15/2046 DD 02/15/17	530,000.000	483,932.40	562,001.40	78,069.00
FXPF20010302 961548AV6	WESTROCK MWV LLC 8.200% 01/15/2030 DD 01/18/00	140,000.000	177,742.60	193,146.80	15,404.20
FXPF20010302 96949LAC9	WILLIAMS COS INC/THE 5.100% 09/15/2045 DD 03/03/15	355,000.000	390,953.20	395,867.60	4,914.40
FXPF20010302 96950FAK0	WILLIAMS COS INC/THE 5.800% 11/15/2043 DD 11/15/13	470,000.000	472,152.60	559,774.70	87,622.10
FXPF20010302 96950FAN4	WILLIAMS COS INC/THE 5.400% 03/04/2044 DD 03/04/14	800,000.000	762,504.00	901,832.00	139,328.00
FXPF20010302 970648AK7	WILLIS NORTH AMERICA INC 3.875% 09/15/2049 DD 09/10/19	360,000.000	358,542.00	359,168.40	626.40
FXPF20010302 976843BM3	WISCONSIN PUBLIC SERVICE CORP 3.300% 09/01/2049 DD 08/14/19	310,000.000	313,072.10	310,790.50	-2,281.60
FXPF20010302 98978VAP8	ZOETIS INC 4.450% 08/20/2048 DD 08/20/18	890,000.000	872,936.70	1,035,532.80	162,596.10
FXPF20010602 00165HAB9	LEARFIELD COMMUNICATIONS 12/16 COV-LITE TLB	511,256.380	503,879.57	448,116.22	-55,763.35
FXPF20010602 00216EAB5	TEKNI-PLEX 10/17 (USD) 0.000% 10/17/2024 DD 09/20/17	697,931.520	654,310.81	676,742.32	22,431.51
FXPF20010602 00241YAM6	AUDIO VISUAL SERVICES 2/18 TL 0.000% 02/21/2025 DD 02/14/18	295,206.870	282,357.84	293,730.84	11,373.00
FXPF20010602 00241YAR5	AUDIO VISUAL SERVICES 9/19 INCREMENTAL TL	88,010.200	87,790.17	87,790.17	0.00
FXPF20010602 00769EAS9	ADVANTAGE SALES 7/14 TL	835,414.989	733,770.02	806,802.03	73,032.01
FXPF20010602 00769QAG8	ADVANCED DRAINAGE 7/19 TL	56,712.220	56,570.44	57,090.49	520.05
FXPF20010602 00775KAB4	ADVISOR GROUP 7/19 TL	907,269.710	890,618.22	898,768.59	8,150.37
FXPF20010602 01310TAX7	ALBERTSON'S 8/19 B7 COV-LITE TL	333,668.580	317,331.06	336,394.65	19,063.59
FXPF20010602 01449BAY8	ALERIS 6/18 COV-LITE TL 0.000% 02/27/2023 DD 05/24/18	1,451,949.180	1,436,529.45	1,451,223.21	14,693.76
FXPF20010602 01627GAL9	ALION SCIENCE & TECHNOLOGY 8/15 TL	704,820.422	701,740.36	704,820.42	3,080.06
FXPF20010602 01881UAE5	ALLIANT INSURANCE 4/18 0.000% 05/09/2025 DD 04/23/18	2,148,510.117	2,026,173.96	2,147,306.95	121,132.99
FXPF20010602 020ESC125	*ALPHA NATURAL RESOURCES 144A 7.500% 08/01/2020 DD 05/20/14	1,080,000.000	0.00	0.00	0.00
FXPF20010602 02376CBB0	AMR 5/18 TL	1,021,250.000	953,592.19	1,022,046.58	68,454.39
FXPF20010602 02474RAH6	ABC SUPPLY 10/19 COV-LITE TL 0.000% 01/15/2027 DD 10/23/19	1,260,469.320	1,256,234.89	1,265,990.18	9,755.29
FXPF20010602 03768DAB3	*APOLLO COMMERCIAL 4/19 TLB 0.000% 12/31/2022 DD 04/26/19	358,562.960	356,770.14	359,459.37	2,689.23
FXPF20010602 03835EAC8	APPLOVIN 8/18 COV-LITE TLB	374,072.040	368,826.84	376,178.07	7,351.23
FXPF20010602 03836CAH0	ASCENSUS 12/17 COV-LITE TL	1,674,533.126	1,634,601.32	1,675,588.08	40,986.76
FXPF20010602 03852JAR2	ARAMARK SERVICES 12/19 B4 TL 0.000% 01/27/2027 DD 12/02/19	223,186.310	222,907.33	224,233.05	1,325.72
FXPF20010602 03969AAN0	ARDAGH PACKAGING FINANCE 144A 4.125% 08/15/2026 DD 08/12/19	247,000.000	247,000.00	253,175.00	6,175.00
FXPF20010602 04044PAF1	ARISTOCRAT LEISURE 5/18 TLB 0.000% 10/19/2024 DD 05/02/18	745,674.040	713,982.88	748,470.32	34,487.44
FXPF20010602 04349TAF5	ASCENA RETAIL 7/15 COV-LITE TLB	1,139,587.080	922,162.49	766,691.40	-155,471.09
FXPF20010602 04649VAT7	ASURION 7/17 TLB4	1,281,662.870	1,228,563.56	1,288,340.33	59,776.77
FXPF20010602 04649VAU4	ASURION 7/17 2ND LIEN TLB2	500,000.000	503,750.00	505,750.00	2,000.00
FXPF20010602 04649VAV2	ASURION 2/18 COV-LITE TLB 0.000% 11/03/2023 DD 02/20/18	547,304.114	523,359.56	550,139.15	26,779.59
FXPF20010602 04822DAJ8	ATLANTIC AVIATION 11/18 TLB 0.000% 12/06/2025 DD 11/15/18	747,787.940	740,310.05	755,736.93	15,426.88



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FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010602 05604XAP1	BWAY 3/17 TLB	1,092,356.570	1,028,817.36	1,087,582.97	58,765.61
FXPF20010602 05988HAB3	BMC SOFTWARE 6/18 (USD) 0.000% 10/02/2025 DD 06/14/18	1,428,326.660	1,377,564.43	1,410,701.11	33,136.68
FXPF20010602 06832EAB6	BARRACUDA NETWORKS 1/18 TLB 0.000% 01/10/2025 DD 01/03/18	1,125,554.530	1,092,127.15	1,130,338.14	38,210.99
FXPF20010602 071734AH0	BAUSCH HEALTH COS INC 144A 5.000% 01/30/2028 DD 12/30/19	213,000.000	213,000.00	218,621.07	5,621.07
FXPF20010602 071734AJ6	BAUSCH HEALTH COS INC 144A 5.250% 01/30/2030 DD 12/30/19	72,000.000	72,000.00	74,664.00	2,664.00
FXPF20010602 073685AF6	BEACON ROOFING SUPPLY INC 144A 4.500% 11/15/2026 DD 10/09/19	66,000.000	66,000.00	67,980.00	1,980.00
FXPF20010602 08579JBB7	BERRY PLASTICS 5/19 COV-LITE (EUR) TLV	173,783.420	192,963.95	195,350.84	2,386.89
FXPF20010602 08579JBC5	BERRY PLASTICS 5/19 COV-LITE	690,124.030	688,398.71	691,276.54	2,877.83
FXPF20010602 09071FAK7	OPTION CARE/BIOSCRIP 5/19 0.000% 12/31/2022 DD 05/07/19	701,195.170	695,544.73	697,689.19	2,144.46
FXPF20010602 09353TAC4	ONTIC 10/19 COV-LITE DELAYED T 0.000% 10/23/2026 DD 10/10/19	43,746.980	43,309.51	44,129.77	820.26
FXPF20010602 09353TAD2	ONTIC 10/19 COV-LITE TLB 0.000% 10/23/2026 DD 10/10/19	279,980.710	277,180.90	282,430.54	5,249.64
FXPF20010602 11284EAB9	WESTINGHOUSE/BROOKFIELD WEC 0.000% 08/01/2025 DD 07/10/18	1,260,896.250	1,226,907.24	1,268,575.11	41,667.87
FXPF20010602 12429TAE4	MAUSER PACKAGING SOLUTION 144A 7.250% 04/15/2025 DD 04/03/17	200,000.000	179,500.00	197,500.00	18,000.00
FXPF20010602 12466CAG0	C&D TECHNOLOGIES 12/18 0.000% 12/20/2025 DD 11/29/18	658,112.620	597,020.32	617,803.22	20,782.90
FXPF20010602 12506KAE9	CBS RADIO/ENTERCOM MEDIA 12/19	146,739.130	146,739.13	147,656.25	917.12
FXPF20010602 12595DAA5	APTIM CORP 144A 7.750% 06/15/2025 DD 06/30/17	243,000.000	184,680.00	145,800.00	-38,880.00
FXPF20010602 12626JAE7	CPG INTERNATIONAL 5/17 0.000% 05/03/2024 DD 04/27/17	1,652,568.850	1,582,334.68	1,651,197.22	68,862.54
FXPF20010602 12670UAB3	CAMPING WORLD 11/16 COV-LITE TLB	261,825.190	235,712.83	246,956.14	11,243.31
FXPF20010602 12769LAB5	CAESARS RESORT 12/17 COV-LITE TL	1,528,515.960	1,470,021.22	1,530,105.62	60,084.40
FXPF20010602 12868TAF9	COLE HAAN 2/19 TLB 0.000% 02/07/2025 DD 01/23/19	468,781.210	465,778.14	467,220.17	1,442.03
FXPF20010602 13201DAB7	CAMBIUM LEARNING 12/18 TLB 0.000% 12/18/2025 DD 11/28/18	552,599.560	530,495.58	533,258.58	2,763.00
FXPF20010602 14576JAE3	CARROLS RESTAURANT 4/19 0.000% 04/03/2026 DD 03/19/19	510,591.630	501,558.68	502,508.96	950.28
FXPF20010602 14886MAM3	*CATALINA MARKETING 2/19 0.000% 02/15/2023 DD 02/19/19	21,836.280	21,836.28	17,323.38	-4,512.90
FXPF20010602 14886MAN1	*CATALINA MARKETING 2/19 0.000% 08/15/2023 DD 02/19/19	110,172.160	27,301.90	44,803.71	17,501.81
FXPF20010602 15911AAC7	EMDEON 3/17 COV-LITE TLB	732,631.930	715,734.88	734,580.73	18,845.85
FXPF20010602 16384YAF4	DUPONT (E.I.) DE NEMOURS 3/18 (USD) TL	75,910.940	72,801.31	74,013.17	1,211.86
FXPF20010602 17187MAM2	CINCINNATI BELL 8/17 COV-LITE TLB	1,134,538.350	1,132,506.95	1,139,507.63	7,000.68
FXPF20010602 17288YAB8	CITADEL SECURITIES 2/19 TLB	1,091,072.990	1,086,584.34	1,093,124.21	6,539.87
FXPF20010602 18269PAB8	CLAROS MORTGAGE 8/19 TLB	545,656.990	542,928.71	548,385.27	5,456.56
FXPF20010602 19257PAB0	COHU 9/18 COV-LITE TLB 0.000% 09/19/2025 DD 09/06/18	110,603.240	106,639.37	109,497.21	2,857.84
FXPF20010602 19633FAD3	CYXTERA 3/17 COV-LITE TLB	729,219.040	694,918.44	641,260.64	-53,657.80
FXPF20010602 20341UAD1	COMMUNICATIONS SALES 2/17 TLB	662,030.921	623,576.78	648,790.30	25,213.52
FXPF20010602 20752TAA2	CONNECT FINCO SARL / CONN 144A 6.750% 10/01/2026 DD 10/07/19	250,000.000	250,000.00	266,250.00	16,250.00
FXPF20010602 22207EBG8	COTY 3/18 (USD) TLB 0.000% 03/28/2025 DD 03/19/18	510,946.890	489,751.07	499,874.67	10,123.60
FXPF20010602 22834KAB7	CINEWORLD 2/18 (USD) COV-LITE 0.000% 02/28/2025 DD 01/18/18	875,983.370	836,431.64	874,783.27	38,351.63
FXPF20010602 22860EAB8	SUBCOM 10/18 COV-LITE TL	375,057.320	359,586.20	372,555.69	12,969.49



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FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010602 23110AAA4	CUMULUS MEDIA NEW HOLDING 144A 6.750% 07/01/2026 DD 06/26/19	328,000.000	329,785.00	351,370.00	21,585.00
FXPF20010602 23338DAM8	DXP ENTERPRISES 8/17 TLB	288,833.510	284,501.01	288,472.47	3,971.46
FXPF20010602 23343FAB0	ARSENAL WGH/WCG 12/19 COV-LITE TL	349,937.620	346,438.24	349,937.62	3,499.38
FXPF20010602 23918VAX2	DAVITA 8/19 TLB 0.000% 08/07/2026 DD 07/24/19	616,044.210	614,504.10	620,331.88	5,827.78
FXPF20010602 24664GAD3	DELEK 3/18 COV-LITE TLB	884,961.140	877,906.92	882,014.22	4,107.30
FXPF20010602 25277BAB4	DIAMOND SPORTS/SINCLAIR/REGION 0.000% 08/24/2026 DD 07/02/19	513,397.410	510,830.42	512,329.54	1,499.12
FXPF20010602 25471YAF9	DISCOVERORG 1/19 COV-LITE TLB 0.000% 01/29/2026 DD 01/15/19	631,534.240	626,384.58	633,113.08	6,728.50
FXPF20010602 264148AL1	DUCOMMUN 11/18 TLB 0.000% 12/31/2021 DD 11/07/18	509,146.220	496,417.56	509,146.22	12,728.66
FXPF20010602 26812CAC0	DAE AVIATION (STANDARD AERO) 0.000% 01/23/2026 DD 01/14/19	557,391.410	554,604.45	560,785.92	6,181.47
FXPF20010602 26812CAD8	DAE AVIATION (STANDARD AERO) 0.000% 01/23/2026 DD 01/14/19	299,672.790	298,174.43	301,497.80	3,323.37
FXPF20010602 26929CAD8	EXCELITAS 11/17 (EUR) TL	61,512.790	69,263.58	67,753.46	-1,510.12
FXPF20010602 26929CAG1	EXCELITAS 12/18 ADD-ON TLB	317,579.120	303,288.07	312,815.43	9,527.36
FXPF20010602 28470YAB3	ELDORADO RESORTS 4/17 COV-LITE TLB	195,681.390	178,477.96	195,497.45	17,019.49
FXPF20010602 29088UAF4	EMERALD EXPO 5/17 TLB	534,422.870	515,050.03	507,701.73	-7,348.30
FXPF20010602 29373UAC5	ENVISION HEALTHCARE 9/18 0.000% 10/10/2025 DD 06/11/18	953,350.490	854,382.15	810,824.59	-43,557.56
FXPF20010602 29426NAE4	EPICOR 6/15 COV-LITE TL 0.000% 06/01/2022 DD 05/12/15	874,525.340	837,827.69	878,460.70	40,633.01
FXPF20010602 29446CAP9	EQUINOX FITNESS CLUBS 11/17 TL	1,255,254.470	1,254,104.25	1,258,618.55	4,514.30
FXPF20010602 30191BAB7	F-BRASILE SPA / F-BRASILE 144A 7.375% 08/15/2026 DD 08/09/19	635,000.000	649,750.00	669,925.00	20,175.00
FXPF20010602 30233FAF9	EYEMART 8/17 COV-LITE TL	482,813.320	469,573.73	483,407.18	13,833.45
FXPF20010602 33936HAB8	HILEX POLY 12/16 COV-LITE TL	1,077,411.850	1,017,739.97	1,067,090.24	49,350.27
FXPF20010602 35906EAJ9	FRONTIER COMMUNICATIONS 6/17 TLB1	2,513,618.690	2,361,174.50	2,522,340.95	161,166.45
FXPF20010602 36172KAC5	GLOBAL HEALTHCARE EXCHANGE 6/17 COV-LITE TL	944,796.840	889,686.85	942,434.85	52,748.00
FXPF20010602 3621LEAL0	GROCERY OUTLET 7/19 TLB	297,905.090	289,959.96	301,381.64	11,421.68
FXPF20010602 36249VAG1	GYPSUM 5/18 TLB	878,433.270	847,070.36	879,259.00	32,188.64
FXPF20010602 36250LAP9	GTT 5/18 (USD) COV-LITE TL	1,378,743.650	1,294,663.32	1,147,680.00	-146,983.32
FXPF20010602 365556AM1	GARDNER DENVER 8/17 (USD) COV-LITE TLB	622,315.820	599,563.95	625,931.47	26,367.52
FXPF20010602 37190DAF0	GENUINE FINANCIAL/HIRERIGHT 0.000% 07/12/2025 DD 06/13/18	771,133.640	741,560.07	763,908.12	22,348.05
FXPF20010602 37427UAJ9	GETTY IMAGES 2/19 COV-LITE 0.000% 02/13/2026 DD 02/05/19	638,291.000	630,199.61	639,088.86	8,889.25
FXPF20010602 37427UAK6	GETTY IMAGES 2/19 COV-LITE (EUR) TLB	474,266.760	528,061.84	524,112.79	-3,949.05
FXPF20010602 37610GAB4	RB MEDIA 8/18 TL 0.000% 08/08/2025 DD 08/01/18	263,151.580	258,546.43	263,809.46	5,263.03
FXPF20010602 38723BAB7	WHEELABRATOR TECHNOLOGIES 10/14 TLB	978,830.305	961,181.38	981,453.57	20,272.19
FXPF20010602 38740TAB7	HOWDEN 9/19 TLB 0.000% 12/31/2022 DD 09/05/19	632,323.820	613,354.10	633,904.63	20,550.53
FXPF20010602 40010PAA6	GRUBHUB HOLDINGS INC 144A 5.500% 07/01/2027 DD 06/10/19	383,000.000	385,662.50	358,602.90	-27,059.60
FXPF20010602 40422KAB7	HEARTHSIDE FOOD 4/18 COV-LITE TL	1,026,042.470	983,085.81	1,013,729.96	30,644.15
FXPF20010602 41151PAM7	HARBOR FREIGHT TOOLS 1/18 COV-LITE TLB	1,024,505.020	969,064.65	1,019,741.07	50,676.42
FXPF20010602 41254HAG4	HARGRAY COMMUNICATIONS 3/17 COV-LITE TLB	691,871.640	667,441.26	693,601.32	26,160.06



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FXP ALL MANAGER ACCOUNTS

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FXPF20010602 421300AG9	HAYWARD INDUSTRIES 8/17 COV-LITE TLB	619,694.410	594,646.33	614,117.16	19,470.83
FXPF20010602 44332EAP1	HUB INTERNATIONAL 4/18 (USD) 0.000% 04/25/2025 DD 04/16/18	1,536,037.320	1,447,239.01	1,534,009.75	86,770.74
FXPF20010602 44332EAT3	HUB INTERNATIONAL 10/19 INCREM 0.000% 04/25/2025 DD 10/09/19	279,974.600	275,774.98	282,544.77	6,769.79
FXPF20010602 44915KAB3	*HYPERION MATERIALS & TECHNOLOGIES 8/19 COV-LITE TL	884,589.800	868,042.49	871,320.95	3,278.46
FXPF20010602 44932UAB0	IAA SPINCO 5/19 TLB	430,581.870	429,505.41	433,811.23	4,305.82
FXPF20010602 44988LAC1	ARBY'S 1/18 COV-LITE TLB 0.000% 02/05/2025 DD 12/20/17	1,467,173.170	1,420,351.53	1,474,919.84	54,568.31
FXPF20010602 45174HBC0	IHEARTCOMMUNICATIONS INC 6.375% 05/01/2026 DD 05/01/19	394,000.000	409,502.50	427,490.00	17,987.50
FXPF20010602 45174HBE6	IHEARTCOMMUNICATIONS INC 144A 5.250% 08/15/2027 DD 08/07/19	142,000.000	142,000.00	148,574.60	6,574.60
FXPF20010602 45174HBG1	IHEARTCOMMUNICATIONS INC 144A 4.750% 01/15/2028 DD 11/22/19	43,000.000	43,000.00	44,075.00	1,075.00
FXPF20010602 45175AAB7	CLEAR CHANNEL 4/19 EXIT TL	593,027.440	597,653.41	597,226.07	-427.34
FXPF20010602 45567YAJ4	INTERNET BRANDS 8/17 COV-LITE 0.000% 09/13/2024 DD 08/03/17	1,603,848.972	1,517,642.09	1,605,629.24	87,987.15
FXPF20010602 46269KAJ3	IRIDIUM COMMUNICATIONS 11/19 C 0.000% 11/04/2026 DD 10/02/19	601,190.080	598,184.13	608,332.22	10,148.09
FXPF20010602 46284NAQ2	IRON MOUNTAIN 3/18 TLB	504,941.270	484,335.39	503,204.27	18,868.88
FXPF20010602 47009YAK3	PHARMACEUTICAL PRODUCT 3/18 COV-LITE TL	1,816,236.062	1,720,883.70	1,824,699.72	103,816.02
FXPF20010602 47077DAC4	JANE STREET 2/18 (USD) TLB	1,387,816.110	1,353,984.17	1,384,346.57	30,362.40
FXPF20010602 47214DAK0	WENCOR 6/19 COV-LITE TL 0.000% 06/12/2026 DD 05/28/19	538,139.600	532,758.21	530,514.16	-2,244.05
FXPF20010602 48242YAL6	KBR 2/18 COV-LITE TLB 0.000% 03/28/2025 DD 02/23/18	1,239,767.230	1,211,872.47	1,249,065.48	37,193.01
FXPF20010602 48562RAL3	KAR AUCTION 9/19 COV-LITE B6 TLB	161,158.360	160,755.46	162,165.60	1,410.14
FXPF20010602 48667GAB3	VENIO 5/18 COV-LITE TLB	306,347.370	280,307.84	292,944.67	12,636.83
FXPF20010602 49387TAR7	KIK CUSTOM PRODUCTS 8/15 COV-LITE TL	881,007.710	828,702.29	863,387.56	34,685.27
FXPF20010602 49865NAP5	KLOCKNER PENTAPLAST 6/17 (EUR) COV-LITE TL	15,668.320	15,284.20	14,890.97	-393.23
FXPF20010602 50105JAM9	KRONOS 4/17 TLB	1,136,172.470	1,077,466.44	1,141,217.08	63,750.64
FXPF20010602 50106GAA0	KRONOS ACQUISITION HOLDIN 144A 9.000% 08/15/2023 DD 08/26/15	528,000.000	405,240.00	504,240.00	99,000.00
FXPF20010602 50168AAA8	LABL ESCROW ISSUER LLC 144A 10.500% 07/15/2027 DD 07/01/19	263,000.000	263,000.00	268,838.60	5,838.60
FXPF20010602 50168EAC6	MULTI-COLOR 6/19 (EUR) 0.000% 06/18/2026 DD 06/03/19	441,409.840	488,801.58	497,652.76	8,851.18
FXPF20010602 50217UAS6	BOYD 8/18 COV-LITE TLB	1,130,421.050	1,063,110.78	1,012,133.79	-50,976.99
FXPF20010602 50217UAV9	BOYD 8/18 2ND LIEN COV-LITE TL	48,832.270	45,047.77	36,990.44	-8,057.33
FXPF20010602 50217UAW7	BOYD 7/19 TL	272,837.770	259,195.88	249,305.51	-9,890.37
FXPF20010602 51187GAC6	WORLDSTRIDES / LAKELAND TOURS 0.000% 12/31/2020 DD 11/28/17	633,388.320	630,223.87	631,013.11	789.24
FXPF20010602 52471BAJ5	LEGALZOOM 11/18 TL	616,989.580	604,649.78	618,532.05	13,882.27
FXPF20010602 52729KAP1	LEVEL 3 11/19 COV-LITE TLB	1,184,317.470	1,122,140.80	1,188,024.38	65,883.58
FXPF20010602 54805BAB5	ORYX SOUTHERN/ORYX MIDSTREAM 0.000% 12/31/2022 DD 04/02/19	495,805.460	490,847.41	489,300.49	-1,546.92
FXPF20010602 54948FAB4	LUCID ENERGY GROUP 2/18 TL 0.000% 02/17/2025 DD 01/23/18	175,429.340	151,669.16	162,272.14	10,602.98
FXPF20010602 55280FAG6	MICRO FOCUS 4/17 (USD) COV-LITE TLB3	205,669.000	191,101.47	205,755.38	14,653.91
FXPF20010602 55303KAC7	MGM RESORT 4/16 COV-LITE TLB	885,747.830	846,208.04	888,697.37	42,489.33
FXPF20010602 55328HAE1	MULTIPLAN 6/16 COV-LITE TL	515,000.000	501,446.75	506,996.90	5,550.15



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FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010602 57767EAB8	MAVENIR SYSTEMS 4/18 TLB 0.000% 05/01/2025 DD 04/11/18	567,921.470	563,309.97	562,242.26	-1,067.71
FXPF20010602 57777PAB1	EXPRESS OIL 2/18 TL 0.000% 12/31/2021 DD 02/28/18	1,380,067.670	1,328,951.07	1,340,970.35	12,019.28
FXPF20010602 57777PAC9	EXPRESS OIL/MAVIS TIRE 3/18 COV-LITE DELAYED TL	175,881.954	147,862.47	170,899.22	23,036.75
FXPF20010602 58401DAC8	CAPITAL VISION/MYEYEDR 8/19 COV-LITE TL	669,708.280	663,011.19	668,663.54	5,652.35
FXPF20010602 58446RAF7	MEDIAOCEAN 11/19 TLB	163,256.000	162,847.86	163,460.07	612.21
FXPF20010602 59501NAJ8	MICROCHIP TECHNOLOGY 5/18 TLB 0.000% 05/29/2025 DD 05/08/18	428,477.730	391,966.23	430,620.12	38,653.89
FXPF20010602 59562TAK8	SERVICE KING 10/15 INCREMENTAL COV-LITE TL	936,157.860	884,275.99	918,211.71	33,935.72
FXPF20010602 59563KAA8	MIDAS INTERMEDIATE HOLDCO 144A 7.875% 10/01/2022 DD 09/24/14	288,000.000	262,080.00	262,800.00	720.00
FXPF20010602 61022YAC5	MONOTYPE IMAGING 10/19 COV-LIT 0.000% 10/23/2026 DD 09/17/19	379,885.230	357,092.12	360,890.97	3,798.85
FXPF20010602 627048AP6	MURRAY ENERGY 6/18 SUPERPRIORITY TLB3	517,695.874	440,041.50	106,127.65	-333,913.85
FXPF20010602 627048AQ4	MURRAY ENERGY 6/18 SUPERPRIORITY TLB2	1,541,504.540	1,297,631.39	313,865.74	-983,765.65
FXPF20010602 62704PAM5	MURRAY ENERGY CORP 144A 12.000% 04/15/2024 DD 06/29/18	350,292.000	188,550.23	3.50	-188,546.73
FXPF20010602 62936DAR1	NPC INTERNATIONAL 3/17 0.000% 04/19/2024 DD 03/18/17	590,323.200	550,771.55	272,434.16	-278,337.39
FXPF20010602 63530QAJ8	NATIONAL CINEMEDIA LLC 144A 5.875% 04/15/2028 DD 10/08/19	430,000.000	430,000.00	456,875.00	26,875.00
FXPF20010602 63689EAJ4	NATIONAL MENTOR/CIVITAS 3/19 TLB	713,735.170	712,230.78	718,731.32	6,500.54
FXPF20010602 63689EAK1	NATIONAL MENTOR/CIVITAS 3/19 TLC	39,979.310	39,882.83	40,259.17	376.34
FXPF20010602 64072UAH5	CEQUEL/SUDDENLINK 10/18 TLB 0.000% 01/15/2026 DD 10/02/18	219,238.830	207,180.68	219,238.83	12,058.15
FXPF20010602 64072UAK8	CABLEVISION SYSTEMS/ALTICE USA 0.000% 12/31/2022 DD 09/18/19	1,961,634.010	1,939,353.51	1,968,166.25	28,812.74
FXPF20010602 64110LAV8	NETFLIX INC 144A 4.875% 06/15/2030 DD 10/25/19	66,000.000	66,000.00	67,031.58	1,031.58
FXPF20010602 64119DAH8	NETSMART 5/18 TL	1,304,417.744	1,294,634.63	1,296,812.99	2,178.36
FXPF20010602 65409YBE4	VNU 4/17 COV-LITE TLB4	1,260,419.840	1,255,122.94	1,263,709.54	8,586.60
FXPF20010602 65557PAD6	NORDAM GROUP 4/19 TLB 0.000% 04/03/2026 DD 03/25/19	552,412.640	541,364.39	549,650.58	8,286.19
FXPF20010602 67613NAH0	OECONNECTION 9/19 COV-LITE TL 0.000% 09/25/2026 DD 09/03/19	462,190.270	459,864.52	463,923.48	4,058.96
FXPF20010602 67613NAJ6	OECONNECTION 9/19 DELAYED TL 0.000% 12/31/2022 DD 09/03/19	43,919.290	43,698.28	44,083.99	385.71
FXPF20010602 69345TAB1	PRO MACH 2/18 TLB 0.000% 03/07/2025 DD 02/15/18	907,306.860	860,109.08	897,671.26	37,562.18
FXPF20010602 69888XAA7	PAR PHARMACEUTICAL INC 144A 7.500% 04/01/2027 DD 03/28/19	665,000.000	614,632.50	661,675.00	47,042.50
FXPF20010602 69946EAT8	PAREXEL INTERNATIONAL 8/17 TLB	649,009.170	584,919.52	635,795.34	50,875.82
FXPF20010602 70070KAC7	PARK PLACE TECHNOLOGIES 3/18 0.000% 03/21/2025 DD 03/21/18	374,050.630	370,486.15	370,934.79	448.64
FXPF20010602 702150AD5	PARTY CITY HOLDINGS INC 144A 6.625% 08/01/2026 DD 08/02/18	513,000.000	500,060.00	361,665.00	-138,395.00
FXPF20010602 70455DAG9	PCI GAMING 5/19 COV-LITE TL 0.000% 05/29/2026 DD 04/24/19	358,790.460	356,996.50	360,882.21	3,885.71
FXPF20010602 70476XAH8	PETVET CARE 11/18 TL 0.000% 02/14/2025 DD 10/29/18	243,227.060	239,171.62	240,186.72	1,015.10
FXPF20010602 71645XAC3	PETROCHOICE HOLDINGS 9/15 COV-LITE TL	955,517.243	931,629.31	907,741.38	-23,887.93
FXPF20010602 72431HAB6	PLY GEM/PISCES MIDCO 3/18 TL 0.000% 03/16/2025 DD 03/13/18	624,230.550	568,049.81	622,083.20	54,033.39
FXPF20010602 72753RAB4	PLASKOLITE 11/18 COV-LITE TL 0.000% 12/12/2025 DD 11/27/18	1,171,920.640	1,150,133.42	1,116,254.41	-33,879.01
FXPF20010602 72812NAD8	PLAYA FUNDING 4/17 COV-LITE TLB	374,042.570	365,385.81	372,639.91	7,254.10
FXPF20010602 72819QAM4	PLAZE 7/19 COV-LITE TLB 0.000% 07/30/2026 DD 07/11/19	950,133.410	945,382.74	948,945.74	3,563.00



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Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010602 73172NAB4	POLYCONCEPT 8/16 TLB	867,348.506	851,370.67	865,180.13	13,809.46
FXPF20010602 74036YAF5	PRECYSE SOLUTIONS 4/16 COV-LITE	524,316.230	497,172.31	433,871.68	-63,300.63
FXPF20010602 74339DAB4	PROJECT ALPHA (QLIK) 4/17 COV-LITE TLB	750,441.170	726,895.43	750,913.95	24,018.52
FXPF20010602 74339NAB2	AUTODATA 5/19 COV-LITE TLB 0.000% 06/01/2026 DD 05/15/19	763,540.900	756,832.99	766,167.48	9,334.49
FXPF20010602 74834YAH5	DELL SOFTWARE (QUEST/ONE 0.000% 05/16/2025 DD 05/04/18	697,398.490	672,989.55	689,992.12	17,002.57
FXPF20010602 74839XAF6	QUIKRETE 11/16 COV-LITE TLB	600,000.000	589,500.00	602,034.00	12,534.00
FXPF20010602 74966FAJ2	JDA SOFTWARE 10/16 TLB	1,452,345.480	1,398,055.36	1,460,522.19	62,466.83
FXPF20010602 75008QAL0	RACKSPACE HOSTING 11/17 COV-LITE TLB	520,390.860	471,235.72	504,274.36	33,038.64
FXPF20010602 75025KAB4	RCN CABLE 12/16 COV-LITE TL	1,510,347.320	1,448,451.19	1,514,878.36	66,427.17
FXPF20010602 76090LAD6	RESIDEO TECHNOLOGIES 9/18 TLB 0.000% 10/03/2025 DD 09/24/18	628,705.200	625,153.29	623,989.91	-1,163.38
FXPF20010602 76100LAH5	RESEARCH NOW/SURVEY SAMPLING 12/17 COV-LITE TLB	621,097.280	609,608.94	620,165.63	10,556.69
FXPF20010602 78404XAH8	SBA FINANCE 4/18 TLB 0.000% 04/11/2025 DD 03/27/18	1,171,292.701	1,153,303.62	1,174,712.88	21,409.26
FXPF20010602 78466DBD5	SS&C TECHNOLOGIES 4/18 COV-LT TLB3	387,625.370	364,922.16	390,121.68	25,199.52
FXPF20010602 78466DBE3	SS&C TECHNOLOGIES 4/18 COV-LT TLB4	268,759.790	253,018.55	270,490.60	17,472.05
FXPF20010602 78466DBF0	SS&C TECHNOLOGIES 10/18 ADD-ON B5 COV-LITE TLB	614,063.580	578,374.21	617,840.07	39,465.86
FXPF20010602 78466YAL2	SRS DISTRIBUTION 5/18 COV-LITE TLB	1,889,125.550	1,758,076.91	1,872,123.42	114,046.51
FXPF20010602 78476MAF9	FIRST ADVANTAGE 6/15 COV-LITE 0.000% 06/30/2022 DD 06/16/15	1,241,994.720	1,214,049.84	1,240,442.23	26,392.39
FXPF20010602 78571YBB5	SABRE 2/18 TLB 0.000% 02/22/2024 DD 02/20/18	543,603.658	525,028.70	546,321.68	21,292.98
FXPF20010602 78638JAB0	SAFE FLEET 2/18 COV-LITE TL 0.000% 01/23/2025 DD 01/16/18	666,536.930	634,043.25	634,876.43	833.18
FXPF20010602 78662TAB7	SMART FOODSERVICE 5/19 COV-LIT 0.000% 06/20/2026 DD 05/22/19	600,871.630	594,862.92	604,627.08	9,764.16
FXPF20010602 79471XAC5	CRGT 2/17 TL	915,283.330	885,784.18	860,366.33	-25,417.85
FXPF20010602 80874YBC3	SCIENTIFIC GAMES INTERNAT 144A 7.000% 05/15/2028 DD 11/26/19	53,000.000	53,000.00	56,842.50	3,842.50
FXPF20010602 80874YBE9	SCIENTIFIC GAMES INTERNAT 144A 7.250% 11/15/2029 DD 11/26/19	96,000.000	96,738.75	104,160.00	7,421.25
FXPF20010602 81271EAB7	MICRO FOCUS 6/17 (SEATTLE 0.000% 06/21/2024 DD 04/06/17	1,388,933.450	1,290,555.29	1,389,516.80	98,961.51
FXPF20010602 816194AV6	SELECT MEDICAL 2/17 COV-LITE TLB	664,685.340	664,685.34	665,516.20	830.86
FXPF20010602 816196AT6	SELECT MEDICAL CORP 144A 6.250% 08/15/2026 DD 08/01/19	359,000.000	380,540.00	388,624.68	8,084.68
FXPF20010602 81733HAB2	SEQUA 4/17 COV-LITE TL 0.000% 11/28/2021 DD 04/04/17	882,911.460	851,375.48	882,637.76	31,262.28
FXPF20010602 81760HAG7	SERVICEMASTER 10/19 TLB 0.000% 10/24/2024 DD 10/24/19	249,876.050	249,563.70	250,658.16	1,094.46
FXPF20010602 81946HAB5	SHAPE TECHNOLOGIES 4/18 COV-LITE TL	379,037.970	343,029.36	338,605.99	-4,423.37
FXPF20010602 82660CAA0	SIGMA HOLDCO BV 144A 7.875% 05/15/2026 DD 05/09/18	394,000.000	367,405.00	394,019.70	26,614.70
FXPF20010602 82967NBC1	SIRIUS XM RADIO INC 144A 5.500% 07/01/2029 DD 06/07/19	284,000.000	284,000.00	307,072.16	23,072.16
FXPF20010602 83417UAH9	SOLARWINDS 3/18 TLB 0.000% 02/05/2024 DD 02/21/18	1,899,074.012	1,848,985.60	1,910,088.64	61,103.04
FXPF20010602 83420LAK7	SOLENI 6/18 (USD) COV-LITE TL	1,134,727.830	1,103,302.15	1,120,543.73	17,241.58
FXPF20010602 83420LAN1	SOLENI 6/18 2ND LIEN COV-LITE TL	399,831.340	375,841.46	359,180.49	-16,660.97
FXPF20010602 83578BAJ2	DATATEL 1/17 COV-LITE TLB	1,677,496.120	1,629,565.81	1,680,498.84	50,933.03
FXPF20010602 85208EAB6	SPRINT COMMUNICATIONS 2/17 TL	6,262.390	5,944.07	6,201.33	257.26



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FXPF20010602 85940XAC5	STERLING INFOSYSTEMS 6/15 COV-LITE TL	890,188.605	874,868.86	879,061.25	4,192.39
FXPF20010602 86088LAB3	VISTRA 10/15 (USD) COV-LITE TL	452,640.780	436,569.88	440,193.16	3,623.28
FXPF20010602 86732LAB3	SUNDYNE 4/19 COV-LITE TL 0.000% 05/15/2026 DD 04/09/19	342,349.990	341,953.53	344,061.74	2,108.21
FXPF20010602 87242CAB4	ELO TOUCH SOLUTIONS 12/18 0.000% 12/05/2025 DD 11/19/18	466,597.710	447,350.55	461,348.49	13,997.94
FXPF20010602 87510EAB5	TAMKO BUILDING 4/19 COV-LITE T 0.000% 05/29/2026 DD 04/23/19	454,624.920	452,351.80	458,034.61	5,682.81
FXPF20010602 87951YAU5	TELESAT CANADA 11/19 TL 0.000% 11/22/2026 DD 11/18/19	552,770.370	551,388.44	554,384.46	2,996.02
FXPF20010602 87978GAB5	*TEMPLAR ENERGY 11/13 RC 0.000% 09/21/2020 DD 11/25/13	115,628.580	117,214.40	43,360.72	-73,853.68
FXPF20010602 88023HAC4	TEMPO ACQUISITION 5/17 COV-LITE TLB	2,008,424.840	1,951,766.72	2,018,888.73	67,122.01
FXPF20010602 88516DAB9	THOR INDUSTRIES 10/18 (USD) 0.000% 11/03/2025 DD 10/15/18	534,122.850	526,204.80	535,458.16	9,253.36
FXPF20010602 88516DAC7	THOR INDUSTRIES 10/18 (EUR) 0.000% 11/03/2025 DD 10/15/18	429,242.930	484,316.09	483,029.75	-1,286.34
FXPF20010602 89334GAX2	TRANSUNION 11/19 B5 COV-LITE 0.000% 11/13/2026 DD 10/31/19	466,663.480	466,663.48	468,254.80	1,591.32
FXPF20010602 89341VAV4	TRANSACTION NETWORK 2/13 TLB 0.000% 08/14/2022 DD 01/29/13	889,292.270	878,839.85	862,613.50	-16,226.35
FXPF20010602 893647BJ5	TRANSDIGM INC 144A 5.500% 11/15/2027 DD 11/13/19	377,000.000	377,000.00	381,233.71	4,233.71
FXPF20010602 89364MBM5	TRANSDIGM 2/18 TLG 0.000% 08/22/2024 DD 02/07/18	367,977.400	346,491.23	368,845.83	22,354.60
FXPF20010602 89364MBN3	TRANSDIGM 5/18 COV-LITE TLE 0.000% 05/30/2025 DD 05/01/18	1,514,591.457	1,425,851.55	1,517,862.97	92,011.42
FXPF20010602 89416FAQ0	TRAVEL LEADERS 8/18 COV-LITE TLB	454,295.630	449,752.67	455,999.24	6,246.57
FXPF20010602 89435TAB0	TRAVERSE MIDSTREAM 9/17 TLB 0.000% 09/27/2024 DD 09/11/17	266,268.420	261,403.05	239,109.04	-22,294.01
FXPF20010602 89616RAB5	TRIDENT TPI HOLDINGS INC 144A 9.250% 08/01/2024 DD 07/24/19	79,000.000	77,025.00	79,790.00	2,765.00
FXPF20010602 89686QAA4	TRIVIUM PACKAGING FINANCE 144A VAR RT 08/15/2026 DD 08/02/19	380,000.000	391,400.00	400,425.00	9,025.00
FXPF20010602 89778PAB3	TECTUM HOLDINGS/TRUCK HERO 5/17 COV-LITE TL	728,892.150	672,550.62	708,847.62	36,297.00
FXPF20010602 90000RAC5	TURBOCOMBUSTOR COV-LITE TLB	1,484,135.341	1,367,883.01	1,439,611.28	71,728.27
FXPF20010602 90290HAM4	US INFRASTRUCTURE 6/17 TLB	93,247.230	93,247.23	92,839.74	-407.49
FXPF20010602 90350HAF6	US ANESTHESIA 6/17 COV-LITE TL	502,781.800	482,013.65	500,896.37	18,882.72
FXPF20010602 90351JAD6	UBER 3/18 TL	1,336,537.620	1,306,836.21	1,332,715.12	25,878.91
FXPF20010602 90352UAF5	US SALT 2/19 COV-LITE TLB	185,081.590	183,230.77	185,544.29	2,313.52
FXPF20010602 90388HAB1	ULTRA RESOURCES (UPL) 4/17 COV-LITE TL	1,065,234.040	932,246.93	626,304.35	-305,942.58
FXPF20010602 91335PAE9	UNIVAR 11/17 (USD) COV-LITE TLB3	473,483.550	451,940.05	475,140.74	23,200.69
FXPF20010602 91678HAB8	UPSTREAM REHABILITATION 10/19 COV-LITE TL	497,284.970	496,636.05	499,771.39	3,135.34
FXPF20010602 92564RAA3	VICI PROPERTIES LP / VICI 144A 4.250% 12/01/2026 DD 11/26/19	305,000.000	305,000.00	314,150.00	9,150.00
FXPF20010602 92564RAB1	VICI PROPERTIES LP / VICI 144A 4.625% 12/01/2029 DD 11/26/19	120,000.000	120,000.00	125,100.00	5,100.00
FXPF20010602 92565EAB9	CAESARS ENTERTAINMENT 0.000% 12/20/2024 DD 11/30/17	1,001,553.170	954,139.64	1,005,689.58	51,549.94
FXPF20010602 92937JAM5	CPP 4/18 COV-LITE TLB 0.000% 04/25/2025 DD 04/10/18	874,090.590	848,023.30	866,442.30	18,419.00
FXPF20010602 94847DAB7	WEDDINGWIRE TL 0.000% 12/31/2021 DD 10/30/18	438,397.940	428,533.99	440,041.93	11,507.94
FXPF20010602 94935RAB9	WELD NORTH EDUCATION 2/18 0.000% 02/15/2025 DD 01/22/18	1,047,335.040	1,033,158.92	1,048,644.21	15,485.29
FXPF20010602 96208UAP6	WRIGHT EXPRESS 5/19 COV-LITE TLB3	1,716,668.118	1,647,383.39	1,725,972.46	78,589.07
FXPF20010602 96244UAB3	WHATABRANDS/WHATABURGER 7/19 0.000% 12/31/2022 DD 07/09/19	413,202.810	412,169.80	415,194.45	3,024.65



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FXPF20010602 96758DBA0	WIDOPENWEST 6/17 TLB	512,439.410	494,017.11	508,170.79	14,153.68
FXPF20010602 96925HAF9	IMG WORLDWIDE 5/18 TLB 0.000% 05/18/2025 DD 05/02/18	970,535.042	889,252.71	964,673.01	75,420.30
FXPF20010602 97246FAF3	WILSONART INTERNATIONAL 8/17 TLB	1,519,829.460	1,462,447.08	1,522,367.58	59,920.50
FXPF20010602 97417AAB6	SUPERIOR VISION/DAVIS VISION 11/17 TLB	1,148,133.120	1,093,761.44	1,148,856.44	55,095.00
FXPF20010602 97605HAC1	WHEEL PROS 3/18 TL	630,126.330	623,588.17	619,622.12	-3,966.05
FXPF20010602 97654QAE7	WIRECO WORLD GROUP 9/16 COV-LITE TLB	547,288.812	542,270.18	518,556.15	-23,714.03
FXPF20010602 97789LAB2	WOLVERINE ESCROW LLC 144A 9.000% 11/15/2026 DD 11/27/19	656,000.000	649,440.00	687,160.00	37,720.00
FXPF20010602 98310CAC6	WYNDHAM HOTELS 5/18 COV-LITE TLB	564,085.620	541,293.71	566,601.44	25,307.73
FXPF20010602 98954UAB9	ZIGGO BOND CO BV 144A 6.000% 01/15/2027 DD 09/23/16	300,000.000	262,500.00	316,500.00	54,000.00
FXPF20010602 98955DAA8	ZIGGO BV 144A 4.875% 01/15/2030 DD 10/28/19	253,000.000	253,000.00	261,174.43	8,174.43
FXPF20010602 98975VAH9	ZODIAC/FLUIDRA 2/18 (EUR) TLB 0.000% 02/19/2022 DD 02/19/18	222,370.780	251,104.41	251,093.89	-10.52
FXPF20010602 99AAA2400	*SYNARC-BIOCORE 10/16 COV-LITE	1,385,586.500	1,274,739.59	1,345,750.89	71,011.30
FXPF20010602 99AAA7631	*TECHNICOLOR 3/17 (USD) TLB	771,624.950	688,339.13	640,448.71	-47,890.42
FXPF20010602 99AAA9116	*MONARCH 5/16 (USD) COV-LITE 0.000% 09/13/2023 DD 05/18/16	63,046.240	61,548.90	62,297.88	748.98
FXPF20010602 99AAA9124	*MONARCH 5/16 (USD) COV-LITE 0.000% 09/13/2023 DD 05/18/16	83,681.690	81,694.25	82,688.39	994.14
FXPF20010602 99AAB0411	*TRADER 3/17 TL	175,688.660	168,221.89	176,127.88	7,905.99
FXPF20010602 99AAB2532	*ELEMENT MATERIAL 5/17 (USD) COV-LITE TLB	322,976.910	316,517.38	320,554.58	4,037.20
FXPF20010602 99AAB8174	*NUMERICABLE / YPSO / ALTICE 0.000% 01/31/2026 DD 10/02/17	1,021,752.390	985,485.25	1,014,732.95	29,247.70
FXPF20010602 99AAB9768	*OCCIDENTAL PETROLEUM 11/17 TL	375,000.000	330,000.00	338,124.38	8,124.38
FXPF20010602 99AAC5427	*K-MAC 3/18 TL 0.000% 03/14/2025 DD 02/22/18	246,865.880	234,678.11	243,286.32	8,608.21
FXPF20010602 99AAD3157	*ICCN 2/15 TL	1,514,647.590	1,363,182.83	1,438,915.21	75,732.38
FXPF20010602 99AAD3165	*SIVANTOS/WIDEX 7/18 (USD) TLB	407,085.000	404,354.25	408,782.54	4,428.29
FXPF20010602 99AAD6309	*DISTRIBUTED POWER 10/18 (USD) TLB	454,914.290	446,245.92	446,953.29	707.37
FXPF20010602 99AAE0228	*ESSAR STEEL/ALGOMA 11/18 COV-LITE TL	660,589.830	660,589.83	561,501.36	-99,088.47
FXPF20010602 99AAE0418	*ALGOMA STEEL PARENT S.C.A. SENIOR NOTES DUE 2047	1,197,740.000	640,052.93	287,467.18	-352,585.75
FXPF20010602 99AAE2117	*CATALINA MARKETING 2/19 COMMON STOCK EQUITY	1,659.000	102,317.57	87.10	-102,230.47
FXPF20010602 99AAE3594	*DIRECT CHASSISLINK 4/19 2ND LIEN COV-LITE TL	918,451.230	872,528.67	835,790.62	-36,738.05
FXPF20010602 99AAE4162	*BCP RENAISSANCE (ROVER) 5/19 TLB2	522,555.890	509,491.99	467,687.52	-41,804.47
FXPF20010602 99AAE8841	*MERLIN 10/19 (USD) DELAYED TL	28,841.640	28,841.64	29,139.00	297.36
FXPF20010602 99AAE8858	*MERLIN 10/19 (USD) TLB	219,447.230	218,898.61	221,709.73	2,811.12
FXPF20010602 99AAF0011	*AUTODATA 5/19 2ND LIEN TL	122,684.780	122,684.78	121,764.64	-920.14
FXPF20010602 99AAF1373	*GO DADDY 9/19 COV-LITE TLB	1,275,363.710	1,242,169.67	1,283,902.27	41,732.60
FXPF20010602 99AAF1597	*HCA 10/19 TLB	367,805.350	359,445.81	369,552.43	10,106.62
FXPF20010602 99AAF2157	*BELRON 10/19 (USD) TLB 0.000% 10/25/2026 DD 10/21/19	249,937.540	249,312.70	250,719.84	1,407.14
FXPF20010602 99AAF2637	*GENESEE & WYOMING 11/19 COV-LI TL	551,048.110	548,292.87	555,770.59	7,477.72
FXPF20010602 99AAF2751	*GRIFOLS 11/19 (USD) TLB 0.000% 12/31/2022 DD 10/29/19	504,318.000	482,955.10	508,256.72	25,301.62



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FXPF20010602 99AAF3080	*ERESEARCH TECHNOLOGY 11/19 TL	805,689.500	797,632.61	810,725.06	13,092.45
FXPF20010602 99AAF3866	*TERRIER MEDIA/COX MEDIA 12/19 TLB	451,344.620	449,087.90	455,578.23	6,490.33
FXPF20010602 99AAF4443	*MASMOVIL 12/19 TLB 0.000% 05/07/2026 DD 12/31/19	1,130,365.560	1,124,713.73	1,132,841.06	8,127.33
FXPF20010602 C2969TAC2	DENTALCORP 5/18 COV-LITE TL	898,023.320	875,359.27	892,033.50	16,674.23
FXPF20010602 C4127DAB4	*ENBRIDGE/GRIZZLY ACQUISITIONS 0.000% 10/01/2025 DD 09/07/18	442,474.410	431,412.53	442,660.25	11,247.72
FXPF20010602 C4927UAB8	*WESTJET AIRLINES 8/19 TLB 0.000% 12/11/2026 DD 07/15/19	608,141.760	605,101.05	613,031.22	7,930.17
FXPF20010602 C5400EAD3	MACDONALD DETTWILER (MDA) 7/17 TLB	250,000.000	223,408.28	238,750.00	15,341.72
FXPF20010602 C6901LAH0	*BURGER KING/RESTAURANT BRANDS 0.000% 11/14/2026 DD 11/07/19	1,214,840.510	1,155,106.79	1,216,043.20	60,936.41
FXPF20010602 C8000CAB9	POWER SOLUTIONS 4/19 (USD) COV-LITE TL	629,872.140	623,573.42	631,056.30	7,482.88
FXPF20010602 C9413PAZ6	*VALEANT 5/18 TLB 0.000% 06/02/2025 DD 05/10/18	988,541.360	963,645.82	993,484.07	29,838.25
FXPF20010602 C9413PBB8	*VALEANT 11/18 INCREMENTAL TL	637,765.710	603,887.62	640,718.57	36,830.95
FXPF20010602 ED9010601	*DOUGLAS HOLDING 2/17 COV-LITE B15 TLB	86,242.020	83,220.28	81,015.56	-2,204.72
FXPF20010602 ED9010619	*DOUGLAS HOLDING 2/17 COV-LITE B16 TLB	24,198.010	23,368.09	22,731.56	-636.53
FXPF20010602 ED9010627	*DOUGLAS HOLDING 2/17 COV-LITE B18 TLB	50,869.440	49,143.72	47,786.64	-1,357.08
FXPF20010602 ED9010635	*DOUGLAS HOLDING 2/17 COV-LITE B19 TLB	9,291.880	8,973.02	8,728.77	-244.25
FXPF20010602 ED9020469	*DOUGLAS HOLDING 2/17 COV-LITE B17 TLB	77,165.130	74,498.00	72,488.75	-2,009.25
FXPF20010602 ED9020477	*DOUGLAS HOLDING 2/17 COV-LITE B20 TLB	37,778.740	36,483.94	35,489.26	-994.68
FXPF20010602 ED9020485	*DOUGLAS HOLDING 2/17 COV-LITE B21 TLB	27,527.890	26,587.52	25,859.64	-727.88
FXPF20010602 ED9251692	*ORION CABLE 5/18 TLA2	1,073,918.040	1,122,379.04	1,146,489.21	24,110.17
FXPF20010602 ED9258564	*DOUGLAS HOLDING 6/17 ADD-ON TL	216,742.960	204,600.58	199,501.06	-5,099.52
FXPF20010602 EE9020004	*HOTELBEDS 6/16 COV-LITE TLB	703,854.850	792,204.56	771,557.66	-20,646.90
FXPF20010602 EE9115028	*HOTELBEDS 5/17 TL	292,488.420	330,178.66	321,068.99	-9,109.67
FXPF20010602 EF8994313	*OGF 3/17 COV-LITE TLB	833,791.640	940,283.62	797,357.16	-142,926.46
FXPF20010602 EF9251119	*ELSAN SAS FACILITY B3	744,767.320	848,452.01	845,510.83	-2,941.18
FXPF20010602 EF9251630	*EXCLUSIVE GROUP 6/18 TL	871,806.040	989,130.53	952,502.95	-36,627.58
FXPF20010602 EF9256712	*CASINO GUICHARD 10/19 COV-LITE 0.000%	241,124.830	263,647.21	272,930.78	9,283.57
FXPF20010602 EF9259146	*WEBHELP 8/19 (EUR) COV-LITE TLB	667,930.370	739,682.45	752,563.41	12,880.96
FXPF20010602 EFBDQZCN4	LA FINANCIERE ATALIAN SAS 144A 5.125% 05/15/2025	452,000.000	382,693.37	407,164.43	24,471.06
FXPF20010602 EFBTD6RG4	LA FINANCIERE ATALIAN SAS 144A 4.000% 05/15/2024	250,000.000	217,548.03	225,156.66	7,608.63
FXPF20010602 EL9011387	*ION TRADING TECHNOLOGIES 5/18 TL	1,166,766.020	1,284,349.05	1,251,583.69	-32,765.36
FXPF20010602 EL9250159	*SIVANTOS/WIDEX 7/18 (EUR) TLB	762,564.560	869,180.24	860,018.93	-9,161.31
FXPF20010602 EL9263434	*MATTERHORN TELECOM/SALT MOBILE 9/19 TL	389,769.920	430,344.97	439,704.32	9,359.35
FXPF20010602 ELBGGG596	GARFUNKELUX HOLDCO 3 SA 144A VAR RT 09/01/2023	342,000.000	320,467.70	340,514.87	20,047.17
FXPF20010602 ELBKLG6Y5	MATTERHORN TELECOM SA 144A 3.125% 09/15/2026	241,000.000	266,088.10	279,395.64	13,307.54
FXPF20010602 EN9020061	*FLORA FOOD 2/18 (EUR) TLB	646,908.850	708,807.18	726,721.59	17,914.41
FXPF20010602 EN9028064	*KETER 10/16 (EUR) COV-LITE TLB	390,446.020	382,990.56	379,840.36	-3,150.20



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FXPF20010602	EN9028072 *KETER 2/17 (EUR) TLB3	406,366.830	362,251.47	395,328.72	33,077.25
FXPF20010602	EN9250775 *VODAFONEZIGGO 10/19 TLH 0.000%	1,156,531.230	1,334,200.19	1,297,336.50	-36,863.69
FXPF20010602	ENBD41RD2 MAXEDA DIY HOLDING BV REGS 6.125% 07/15/2022	140,000.000	144,105.94	152,422.93	8,316.99
FXPF20010602	ENBG5MK78 PROMONTORIA HOLDING 264 B REGS 6.750% 08/15/2023	163,000.000	160,181.73	162,841.08	2,659.35
FXPF20010602	ES9252432 *SWISSPORT 8/19 COV-LITE TL	463,043.650	513,491.56	520,660.50	7,168.94
FXPF20010602	EX9250666 *VUE CINEMAS 6/19 DELAYED-DRAW TLB2	105,955.500	118,240.22	119,715.26	1,475.04
FXPF20010602	EX9251094 *SYNLAB 6/19 TLB	375,574.900	424,106.64	422,754.83	-1,351.81
FXPF20010602	EX9259725 *MERLIN 10/19 (EUR) TLB	192,201.640	213,117.22	217,284.61	4,167.39
FXPF20010602	EX9263941 *VUE CINEMAS 6/19 TLB	589,261.300	657,581.58	665,784.89	8,203.31
FXPF20010602	EX9267322 *BCA MARKETPLACE 7/19 2ND LIEN TL1	314,458.430	379,584.98	416,578.81	36,993.83
FXPF20010602	EX9270441 *BCA MARKETPLACE 9/19 COV-LITE TLB1	819,434.810	1,017,296.77	1,088,944.02	71,647.25
FXPF20010602	EZ9260413 *EIRCOM/EIR 8/19 TLB	516,112.040	574,669.79	582,556.87	7,887.08
FXPF20010602	F6628DAL8 *NUMERICABLE / YPSO / ALTICE 0.000% 01/31/2026 DD 10/02/17	640,242.730	592,864.76	640,242.73	47,377.97
FXPF20010602	F9062PAB0 TECHNICOLOR 12/16 (EUR) COV-LITE TLB	595,713.400	644,386.57	582,313.82	-62,072.75
FXPF20010602	G2300HAB4 CLARION EVENTS 2/18 0.000% 10/31/2024 DD 02/05/18	1,030,855.650	999,929.97	1,008,949.97	9,020.00
FXPF20010602	G9368PBC7 *VIRGIN MEDIA 10/19 COV-LITE 0.000% 10/15/2024 DD 10/15/19	772,591.730	770,660.25	776,941.42	6,281.17
FXPF20010602	L0178UAG1 *NUMERICABLE / YPSO / ALTICE 3/17 (USD) TLB	396,946.570	370,152.67	395,358.78	25,206.11
FXPF20010602	L2000AAC4 CLARIVATE ANALYTICS 10/19 COV- 0.000% 10/30/2026 DD 10/21/19	488,582.280	487,360.82	491,269.48	3,908.66
FXPF20010602	L2000DAC8 *INMARSAT 9/19 COV-LITE TLB 0.000% 09/23/2026 DD 09/06/19	386,995.530	150,520.24	388,566.73	238,046.49
FXPF20010602	L2210TAC9 *CURIUM 6/19 (USD) TLB 0.000% 06/26/2026 DD 06/10/19	397,354.640	394,374.49	399,591.75	5,217.26
FXPF20010602	L2968EAB8 *ENDO PHARMACEUTICALS 4/17 0.000% 04/29/2024 DD 04/04/17	199,488.490	189,015.34	190,511.51	1,496.17
FXPF20010602	L4424CAB6 *GOL LUXCO 8/15 (FIXED 6.5%) 0.000% 08/20/2020 DD 08/07/15	778,791.850	796,314.67	786,579.77	-9,734.90
FXPF20010602	L5137LAH8 INTELSAT JACKSON 12/17 B5 FIXED TLB	1,017,422.560	999,617.67	1,028,146.19	28,528.52
FXPF20010602	L5582BAT4 ION TRADING TECHNOLOGIES 5/18 (USD) TL	250,513.560	238,451.87	239,866.73	1,414.86
FXPF20010602	L7300KAJ3 *ORTHO-CLINICAL 5/18 TLB 0.000% 06/30/2025 DD 05/17/18	503,995.770	495,570.21	497,589.98	2,019.77
FXPF20010602	L8908YAB4 *NESTLE SKIN HEALTH/SUNSHINE 0.000% 07/17/2026 DD 06/28/19	491,021.140	488,566.03	495,140.81	6,574.78
FXPF20010602	L9308UAQ3 TRAVELPORT 3/19 COV-LITE TL	746,205.200	727,797.84	695,463.25	-32,334.59
FXPF20010602	L9308UAS9 TRAVELPORT 3/19 2ND LIEN COV-LITE TL	399,926.880	379,930.54	333,938.94	-45,991.60
FXPF20010602	N8232NAB3 *AKZONOBEL SPECIALTY CHEMICALS 0.000% 10/01/2025 DD 09/06/18	1,515,788.740	1,474,402.45	1,514,530.64	40,128.19
FXPF20010602	N9833RAE9 VODAFONEZIGGO 1/17 (USD) TLE	253,204.830	238,012.54	253,870.76	15,858.22
FXPF20010602	NABG13DM7 SCIENTIFIC GAMES INTERNAT 144A 3.375% 02/15/2026	350,000.000	370,554.93	406,547.05	35,992.12
FXPF20010602	Q9051PAB1 *TRADE ME 5/19 COV-LITE TL	750,915.480	749,305.52	752,980.50	3,674.98
FXPF20010602	SS4848627 *VERISURE HOLDING 5/17 B1-E TL	883,213.100	982,223.09	992,249.40	10,026.31
TOTAL CORPORATE DEBT INSTRUMENTS			433,969,325.95	460,271,269.40	26,301,943.45

CORPORATE STOCK - PREFERRED



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FXPF11010802 FK6346936	LG HOUSEHOLD & HEALTH CARE LTD	5,160.000	3,033,662.08	3,440,147.57	406,485.49
FXPF11010802 FK6773816	SAMSUNG ELECTRONICS CO LTD	60,700.000	1,727,213.74	2,382,964.30	655,750.56
FXPF11010902 EDBZ1DNL8	SCHAEFFLER AG	59,400.000	506,421.39	641,961.34	135,539.95
FXPF20010302 94978SAA7	WELLS FARGO CAPITAL X 5.950% 12/01/2086 DD 12/05/06	95,000.000	103,330.55	115,946.55	12,616.00
TOTAL CORPORATE STOCK - PREFERRED			5,370,627.76	6,581,019.76	1,210,392.00
CORPORATE STOCK - COMMON					
FXPF11010302 00846U101	AGILENT TECHNOLOGIES INC	106,551.000	7,268,874.08	9,089,865.81	1,820,991.73
FXPF11010302 02079K107	ALPHABET INC-CL C	4,357.000	4,512,152.77	5,825,396.14	1,313,243.37
FXPF11010302 02079K305	ALPHABET INC-CL A	8,730.000	9,122,500.80	11,692,874.70	2,570,373.90
FXPF11010302 03027X100	AMERICAN TOWER CORP	53,700.000	8,494,803.00	12,341,334.00	3,846,531.00
FXPF11010302 032654105	ANALOG DEVICES INC	128,450.000	11,024,863.50	15,264,998.00	4,240,134.50
FXPF11010302 04247X102	ARMSTRONG WORLD INDUSTRIES INC	32,919.000	1,916,214.99	3,093,398.43	1,177,183.44
FXPF11010302 052769106	AUTODESK INC	33,327.000	4,853,725.42	6,114,171.42	1,260,446.00
FXPF11010302 075887109	BECTON DICKINSON AND CO	31,107.000	7,021,958.68	8,460,170.79	1,438,212.11
FXPF11010302 11135F101	BROADCOM INC	30,095.000	7,935,878.69	9,510,621.90	1,574,743.21
FXPF11010302 117043109	BRUNSWICK CORP/DE	88,453.000	4,065,215.40	5,305,410.94	1,240,195.54
FXPF11010302 12504L109	CBRE GROUP INC	174,245.000	6,976,769.80	10,679,476.05	3,702,706.25
FXPF11010302 12572Q105	CME GROUP INC	47,600.000	8,954,512.00	9,554,272.00	599,760.00
FXPF11010302 225310101	CREDIT ACCEPTANCE CORP	7,542.000	2,879,233.92	3,336,052.86	456,818.94
FXPF11010302 278865100	ECOLAB INC	57,400.000	8,457,890.00	11,077,626.00	2,619,736.00
FXPF11010302 29362U104	ENTEGRIS INC	68,108.000	2,858,685.20	3,411,529.72	552,844.52
FXPF11010302 294429105	EQUIFAX INC	59,412.000	5,533,039.56	8,324,809.44	2,791,769.88
FXPF11010302 30303M102	FACEBOOK INC	26,535.000	3,478,473.15	5,446,308.75	1,967,835.60
FXPF11010302 311900104	FASTENAL CO	159,010.000	4,157,316.45	5,875,419.50	1,718,103.05
FXPF11010302 31620M106	FIDELITY NATIONAL INFORMATION	105,000.000	10,767,750.00	14,604,450.00	3,836,700.00
FXPF11010302 45841N107	INTERACTIVE BROKERS GROUP INC	64,590.000	3,529,843.50	3,011,185.80	-518,657.70
FXPF11010302 45866F104	INTERCONTINENTAL EXCHANGE INC	115,000.000	8,662,950.00	10,643,250.00	1,980,300.00
FXPF11010302 615369105	MOODY'S CORP	15,432.000	2,161,097.28	3,663,711.12	1,502,613.84
FXPF11010302 74164M108	PRIMERICA INC	23,278.000	2,274,493.38	3,039,175.68	764,682.30
FXPF11010302 78409V104	S&P GLOBAL INC	67,645.000	11,495,591.30	18,470,467.25	6,974,875.95
FXPF11010302 78467J100	SS&C TECHNOLOGIES HOLDINGS INC	107,066.000	5,172,598.07	6,573,852.40	1,401,254.33
FXPF11010302 874039100	TAIWAN SEMICONDUCTOR MANUFACTU ADR	97,784.000	3,609,207.44	5,681,250.40	2,072,042.96
FXPF11010302 883556102	THERMO FISHER SCIENTIFIC INC	25,150.000	5,628,318.50	8,170,480.50	2,542,162.00
FXPF11010302 896288107	TRINET GROUP INC	104,245.000	4,373,077.75	5,901,309.45	1,528,231.70
FXPF11010302 92343E102	VERISIGN INC	38,337.000	5,684,993.73	7,386,773.16	1,701,779.43



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FXPF11010302 92826C839	VISA INC	66,900.000	8,826,786.00	12,570,510.00	3,743,724.00
FXPF11010302 98978V103	ZOETIS INC	86,311.000	7,383,042.94	11,423,260.85	4,040,217.91
FXPF11010302 AABW0BGZ7	CARSales.COM LTD	234,415.000	1,829,499.08	2,737,029.42	907,530.34
FXPF11010302 EEBX90C09	CELLNEX TELECOM SA	340,245.000	8,892,775.75	14,654,462.73	5,761,686.98
FXPF11010302 EEBY3DX0	GRIFOLS SA	165,404.000	4,361,635.37	5,835,482.07	1,473,846.70
FXPF11010302 EFB058TZ0	SAFRAN SA	80,368.000	9,683,380.39	12,417,830.46	2,734,450.07
FXPF11010302 EN5671511	WOLTERS KLUWER NV	123,817.000	7,312,028.91	9,036,777.55	1,724,748.64
FXPF11010302 ENB1W8P10	AALBERTS NV	87,700.000	2,912,386.11	3,938,714.43	1,026,328.32
FXPF11010302 ESBF2DSG4	SIKA AG	18,600.000	2,350,943.40	3,492,962.25	1,142,018.85
FXPF11010302 EXB0SWJX9	LONDON STOCK EXCHANGE GROUP PL	69,612.000	3,694,794.20	7,146,933.52	3,452,139.32
FXPF11010302 EXB1VZ0M0	HARGREAVES LANSDOWN PLC	268,369.000	6,319,785.08	6,879,347.46	559,562.38
FXPF11010302 EXBGDT3G1	RIGHTMOVE PLC	346,990.000	1,910,227.15	2,912,500.82	1,002,273.67
FXPF11010302 EXBMJ6DW6	INFORMA PLC	644,736.000	5,213,274.37	7,319,757.12	2,106,482.75
FXPF11010302 EXBVYVFW2	AUTO TRADER GROUP PLC	1,169,599.000	6,774,706.65	9,212,888.63	2,438,181.98
FXPF11010302 EZ4519573	KERRY GROUP PLC	59,616.000	5,894,977.63	7,434,696.46	1,539,718.83
FXPF11010302 FHBMMV2K9	TENCENT HOLDINGS LTD HK/00700	132,600.000	5,317,989.37	6,391,919.72	1,073,930.35
FXPF11010302 FL6709099	BANK RAKYAT INDONESIA PERSERO	29,300,000.000	7,457,437.76	9,286,494.36	1,829,056.60
FXPF11010302 G0408V102	AON PLC/UK	36,223.000	5,348,089.30	7,544,888.67	2,196,799.37
FXPF11010302 G8060N102	SENSATA TECHNOLOGIES HOLDING P	49,248.000	2,208,280.32	2,652,989.76	444,709.44
FXPF11010302 G96629103	WILLIS TOWERS WATSON PLC	60,794.000	9,232,176.84	12,276,740.36	3,044,563.52
FXPF11010302 NAB3P7N24	SBERBANK OF RUSSIA PJSC ADR	418,659.000	4,770,220.43	6,868,519.55	2,098,299.12
FXPF11010302 SS5048565	SWEDISH MATCH AB	81,578.000	3,817,649.88	4,207,418.86	389,768.98
FXPF11010602 00507V109	ACTIVISION BLIZZARD INC	102,804.000	4,893,434.53	6,108,613.68	1,215,179.15
FXPF11010602 007903107	ADVANCED MICRO DEVICES INC	182,257.000	4,430,311.20	8,358,306.02	3,927,994.82
FXPF11010602 00846U101	AGILENT TECHNOLOGIES INC	57,969.000	4,023,996.36	4,945,335.39	921,339.03
FXPF11010602 015351109	ALEXION PHARMACEUTICALS INC	32,764.000	4,076,603.51	3,543,426.60	-533,176.91
FXPF11010602 02079K305	ALPHABET INC-CL A	3,715.000	3,882,026.40	4,975,833.85	1,093,807.45
FXPF11010602 023135106	AMAZON.COM INC	966.000	1,550,320.60	1,785,013.44	234,692.84
FXPF11010602 036752103	ANTHEM INC	19,649.000	5,160,416.87	5,934,587.47	774,170.60
FXPF11010602 040413106	ARISTA NETWORKS INC	21,911.000	5,555,317.34	4,456,697.40	-1,098,619.94
FXPF11010602 060505104	BANK OF AMERICA CORP	300,131.000	7,395,227.84	10,570,613.82	3,175,385.98
FXPF11010602 101137107	BOSTON SCIENTIFIC CORP	165,902.000	5,862,976.68	7,502,088.44	1,639,111.76
FXPF11010602 15677J108	CERIDIAN HCM HOLDING INC	70,200.000	3,603,114.37	4,765,176.00	1,162,061.63
FXPF11010602 31620M106	FIDELITY NATIONAL INFORMATION	70,452.000	7,161,080.82	9,799,168.68	2,638,087.86
FXPF11010602 34959J108	FORTIVE CORP	74,061.000	5,172,545.91	5,657,519.79	484,973.88
FXPF11010602 40415F101	HDFC BANK LTD ADR	40,167.000	2,080,449.77	2,545,382.79	464,933.02



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FXPF11010602 452327109	ILLUMINA INC	14,786.000	4,684,262.70	4,905,107.64	220,844.94
FXPF11010602 502431109	L3HARRIS TECHNOLOGIES INC	46,903.000	7,191,711.43	9,280,696.61	2,088,985.18
FXPF11010602 548661107	LOWE'S COS INC	69,631.000	6,724,186.17	8,339,008.56	1,614,822.39
FXPF11010602 594918104	MICROSOFT CORP	70,922.000	8,319,676.80	11,184,399.40	2,864,722.60
FXPF11010602 65339F101	NEXTERA ENERGY INC	14,717.000	3,231,149.78	3,563,868.72	332,718.94
FXPF11010602 922475108	VEEVA SYSTEMS INC	40,839.000	4,786,973.13	5,744,413.74	957,440.61
FXPF11010602 92826C839	VISA INC	18,884.000	2,491,554.96	3,548,303.60	1,056,748.64
FXPF11010602 98980L101	ZOOM VIDEO COMMUNICATIONS INC	68,019.000	4,966,318.45	4,628,012.76	-338,305.69
FXPF11010602 ED4031974	ADIDAS AG	16,350.000	3,409,147.66	5,318,663.18	1,909,515.52
FXPF11010602 EEB288C92	IBERDROLA SA	306,197.000	3,094,025.41	3,155,222.30	61,196.89
FXPF11010602 EEB3MSM24	AMADEUS IT GROUP SA	43,434.000	3,020,801.96	3,549,339.61	528,537.65
FXPF11010602 ENB0HZL96	KONINKLIJKE DSM NV	32,932.000	3,915,362.45	4,291,772.34	376,409.89
FXPF11010602 ENBZ1HM46	ADYEN NV	2,727.000	2,040,035.19	2,237,633.03	197,597.84
FXPF11010602 ES7333374	LONZA GROUP AG	27,071.000	7,406,004.68	9,873,988.95	2,467,984.27
FXPF11010602 EX0989528	ASTRAZENECA PLC	128,656.000	9,807,678.76	12,965,145.33	3,157,466.57
FXPF11010602 EX3174300	BURBERRY GROUP PLC	231,502.000	5,622,179.71	6,762,344.15	1,140,164.44
FXPF11010602 EXB0SWJX9	LONDON STOCK EXCHANGE GROUP PL	85,056.000	4,994,019.00	8,732,540.04	3,738,521.04
FXPF11010602 EXBRJ9BJ0	FEVERTREE DRINKS PLC	87,009.000	2,436,814.41	2,412,500.07	-24,314.34
FXPF11010602 FHB0190C9	TECHTRONIC INDUSTRIES CO LTD HK/00669	1,393,000.000	7,401,482.90	11,361,322.18	3,959,839.28
FXPF11010602 FHBKDXJH8	BUDWEISER BREWING CO APAC LTD HK/01876	380,300.000	1,325,679.63	1,283,643.06	-42,036.57
FXPF11010602 FHBMMV2K9	TENCENT HOLDINGS LTD HK/00700	70,700.000	2,875,842.18	3,408,059.76	532,217.58
FXPF11010602 FJ6441508	HOYA CORP	39,800.000	2,916,893.31	3,827,099.01	910,205.70
FXPF11010602 FJ6490992	KEYENCE CORP	14,600.000	3,938,807.85	5,170,959.10	1,232,151.25
FXPF11010602 G06242104	ATLASSIAN CORP PLC	17,397.000	1,547,985.06	2,093,554.98	545,569.92
FXPF11010602 G27823106	DELPHI TECHNOLOGIES PLC	10,406.000	640,697.42	988,257.82	347,560.40
FXPF11010602 G47567105	IHS MARKIT LTD	215,258.000	10,325,926.26	16,219,690.30	5,893,764.04
FXPF11010602 G6095L109	APTIV PLC	68,728.000	4,353,239.36	6,527,098.16	2,173,858.80
FXPF11010602 G68707101	PAGSEGURO DIGITAL LTD	107,591.000	2,350,843.10	3,675,308.56	1,324,465.46
FXPF11010602 L8681T102	SPOTIFY TECHNOLOGY SA	11,601.000	1,621,356.57	1,734,929.55	113,572.98
FXPF11010602 LBBF4J7K2	NOTRE DAME INTERMEDICA PARTICI	89,500.000	1,275,258.40	1,518,476.40	243,218.00
FXPF11010602 SD4595734	GENMAB A/S	37,934.000	6,263,133.19	8,442,124.24	2,178,991.05
FXPF11010602 SD5964657	VESTAS WIND SYSTEMS A/S	66,690.000	5,445,626.42	6,744,135.20	1,298,508.78
FXPF11010602 SDBYT16L1	ORSTED A/S	28,492.000	2,581,151.70	2,948,924.14	367,772.44
FXPF11010702 01609W102	ALIBABA GROUP HOLDING LTD	81,094.000	11,141,487.86	17,200,037.40	6,058,549.54
FXPF11010702 02079K107	ALPHABET INC-CL C	6,414.000	6,649,903.44	8,575,646.28	1,925,742.84
FXPF11010702 023135106	AMAZON.COM INC	9,812.000	14,783,039.53	18,131,006.08	3,347,966.55



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FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF11010702 252131107	DEXCOM INC	25,706.000	3,079,578.80	5,622,930.44	2,543,351.64
FXPF11010702 30303M102	FACEBOOK INC	56,268.000	7,393,883.43	11,549,007.00	4,155,123.57
FXPF11010702 452327109	ILLUMINA INC	50,953.000	15,284,113.31	16,903,148.22	1,619,034.91
FXPF11010702 46120E602	INTUITIVE SURGICAL INC	11,247.000	5,386,413.24	6,648,664.05	1,262,250.81
FXPF11010702 462222100	IONIS PHARMACEUTICALS INC	51,024.000	2,758,357.44	3,082,359.84	324,002.40
FXPF11010702 62914V106	NIO INC ADR	281,764.000	1,919,056.74	1,132,691.28	-786,365.46
FXPF11010702 64110L106	NETFLIX INC	25,950.000	6,949,383.58	8,396,641.50	1,447,257.92
FXPF11010702 64110W102	NETEASE INC ADR	12,637.000	2,974,370.69	3,875,009.68	900,638.99
FXPF11010702 67066G104	NVIDIA CORP	35,073.000	4,697,847.08	8,252,676.90	3,554,829.82
FXPF11010702 70614W100	PELOTON INTERACTIVE INC	81,912.000	2,085,456.14	2,326,300.80	240,844.66
FXPF11010702 722304102	PINDUODUO INC ADR	88,205.000	2,497,569.23	3,335,913.10	838,343.87
FXPF11010702 79466L302	SALESFORCE.COM INC	31,403.000	4,306,242.48	5,107,383.92	801,141.44
FXPF11010702 82509L107	SHOPIFY INC	11,577.000	1,977,765.45	4,602,783.66	2,625,018.21
FXPF11010702 874080104	TAL EDUCATION GROUP ADR	113,297.000	3,022,763.96	5,460,915.40	2,438,151.44
FXPF11010702 88160R101	TESLA INC	34,726.000	11,549,858.98	14,526,927.58	2,977,068.60
FXPF11010702 89677Q107	TRIP.COM GROUP LTD ADR	106,516.000	2,882,322.96	3,572,546.64	690,223.68
FXPF11010702 98138H101	WORKDAY INC	25,282.000	4,037,029.76	4,157,624.90	120,595.14
FXPF11010702 EDBR17158	ROCKET INTERNET SE	11,620.000	268,059.07	288,260.25	20,201.18
FXPF11010702 EDBZCNB45	DELIVERY HERO SE	68,391.000	2,540,888.08	5,416,813.41	2,875,925.33
FXPF11010702 EEBP9DL99	INDUSTRIA DE DISENO TEXTIL SA	155,583.000	3,975,052.69	5,492,488.31	1,517,435.62
FXPF11010702 EF4057800	L'OREAL SA	8,606.000	1,979,395.32	2,550,302.04	570,906.72
FXPF11010702 EF5253978	HERMES INTERNATIONAL	5,671.000	3,142,863.21	4,240,827.67	1,097,964.46
FXPF11010702 EF5505070	KERING SA	16,818.000	7,920,928.52	11,047,525.57	3,126,597.05
FXPF11010702 ENB929F49	ASML HOLDING NV	27,584.000	4,325,018.22	8,164,953.65	3,839,935.43
FXPF11010702 FHB4TX8S5	AIA GROUP LTD HK/01299	346,000.000	2,872,524.54	3,632,382.77	759,858.23
FXPF11010702 FHBGJW372	MEITUAN DIANPING HK/03690	622,100.000	3,701,090.22	8,135,731.17	4,434,640.95
FXPF11010702 FHBMMV2K9	TENCENT HOLDINGS LTD HK/00700	337,800.000	13,558,738.30	16,283,487.80	2,724,749.50
FXPF11010702 G06242104	ATLASSIAN CORP PLC	44,259.000	3,961,047.49	5,326,128.06	1,365,080.57
FXPF11010702 L8681T102	SPOTIFY TECHNOLOGY SA	22,816.000	2,787,692.02	3,412,132.80	624,440.78
FXPF11010702 NABFZ1K48	SPOTIFY TECHNOLOGY SA	12,452.000	1,413,302.00	1,862,196.60	448,894.60
FXPF11010802 02079K107	ALPHABET INC-CL C	8,656.000	8,964,240.16	11,573,245.12	2,609,004.96
FXPF11010802 031100100	AMETEK INC	68,461.000	4,634,809.70	6,828,300.14	2,193,490.44
FXPF11010802 032095101	AMPHENOL CORP	61,100.000	5,054,954.89	6,612,853.00	1,557,898.11
FXPF11010802 071813109	BAXTER INTERNATIONAL INC	80,700.000	5,529,713.51	6,748,134.00	1,218,420.49
FXPF11010802 075887109	BECTON DICKINSON AND CO	29,875.000	6,731,435.00	8,125,103.75	1,393,668.75
FXPF11010802 09247X101	BLACKROCK INC	5,022.000	1,972,742.04	2,524,559.40	551,817.36

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FXPF11010802 112585104	BROOKFIELD ASSET MANAGEMENT IN	117,549.000	4,620,378.21	6,794,332.20	2,173,953.99
FXPF11010802 126408103	CSX CORP	78,400.000	4,870,992.00	5,673,024.00	802,032.00
FXPF11010802 136385101	CANADIAN NATURAL RESOURCES LTD	61,600.000	1,486,408.00	1,992,760.00	506,352.00
FXPF11010802 20030N101	COMCAST CORP	98,100.000	3,550,717.17	4,411,557.00	860,839.83
FXPF11010802 204429104	CIA CERVECERIAS UNIDAS SAADR	62,566.000	1,587,105.82	1,186,877.02	-400,228.80
FXPF11010802 46625H100	JPMORGAN CHASE & CO	115,371.000	11,262,517.02	16,082,717.40	4,820,200.38
FXPF11010802 478160104	JOHNSON & JOHNSON	51,962.000	6,705,696.10	7,579,696.94	874,000.84
FXPF11010802 571748102	MARSH & MCLENNAN COS INC	56,200.000	4,730,753.67	6,261,242.00	1,530,488.33
FXPF11010802 594918104	MICROSOFT CORP	74,700.000	8,445,529.54	11,780,190.00	3,334,660.46
FXPF11010802 66987V109	NOVARTIS AG ADR	91,900.000	6,943,485.46	8,702,011.00	1,758,525.54
FXPF11010802 693506107	PPG INDUSTRIES INC	18,540.000	1,895,344.20	2,474,904.60	579,560.40
FXPF11010802 713448108	PEPSICO INC	31,505.000	3,478,965.65	4,305,788.35	826,822.70
FXPF11010802 775109200	ROGERS COMMUNICATIONS INC	47,817.000	2,468,969.24	2,375,070.39	-93,898.85
FXPF11010802 780087102	ROYAL BANK OF CANADA	67,200.000	4,647,836.34	5,322,240.00	674,403.66
FXPF11010802 78409V104	S&P GLOBAL INC	40,745.000	6,924,205.30	11,125,422.25	4,201,216.95
FXPF11010802 867224107	SUNCOR ENERGY INC	60,300.000	1,686,591.00	1,977,840.00	291,249.00
FXPF11010802 874039100	TAIWAN SEMICONDUCTOR MANUFACTU ADR	65,200.000	2,406,532.00	3,788,120.00	1,381,588.00
FXPF11010802 907818108	UNION PACIFIC CORP	57,600.000	8,095,528.55	10,413,504.00	2,317,975.45
FXPF11010802 92343V104	VERIZON COMMUNICATIONS INC	98,478.000	5,536,433.16	6,046,549.20	510,116.04
FXPF11010802 92345Y106	VERISK ANALYTICS INC	19,668.000	2,144,598.72	2,937,219.12	792,620.40
FXPF11010802 92826C839	VISA INC	59,837.000	7,894,893.78	11,243,372.30	3,348,478.52
FXPF11010802 ED4354335	FUCHS PETROLUB SE	57,922.000	2,299,922.42	2,597,446.93	297,524.51
FXPF11010802 ED7021964	DEUTSCHE BOERSE AG	48,768.000	5,850,872.17	7,672,102.51	1,821,230.34
FXPF11010802 EF4061414	LVMH MOET HENNESSY LOUIS VUITT	20,733.000	8,541,547.38	9,639,590.65	1,098,043.27
FXPF11010802 EFB1YXBJ6	AIR LIQUIDE SA	77,678.000	8,754,715.57	11,003,826.64	2,249,111.07
FXPF11010802 EIB07DRZ3	RECORDATI SPA	28,061.000	1,152,798.04	1,183,397.61	30,599.57
FXPF11010802 EN4031451	AMSTERDAM COMMODITIES NV	68,709.000	1,369,819.45	1,600,361.44	230,541.99
FXPF11010802 EN5671511	WOLTERS KLUWER NV	169,300.000	9,998,033.34	12,356,352.04	2,358,318.70
FXPF11010802 ENBV9FWX6	GRANDVISION NV	50,994.000	1,373,216.19	1,569,541.78	196,325.59
FXPF11010802 ES7110384	ROCHE HOLDING AG	28,399.000	7,339,518.86	9,208,742.70	1,869,223.84
FXPF11010802 ES7123874	NESTLE SA	31,346.000	3,499,163.73	3,391,783.84	-107,379.89
FXPF11010802 ESB1TSL13	VZ HOLDING AG	4,671.000	1,255,645.16	1,439,865.23	184,220.07
FXPF11010802 EX0182660	DIPLOMA PLC	252,162.000	3,885,957.63	6,761,204.58	2,875,246.95
FXPF11010802 EX0405202	HALMA PLC	42,640.000	740,738.00	1,195,272.11	454,534.11
FXPF11010802 EX3163832	INTERTEK GROUP PLC	129,232.000	8,602,940.11	10,018,629.38	1,415,689.27
FXPF11010802 EXB0744B8	BUNZL PLC	202,906.000	6,123,310.23	5,550,714.29	-572,595.94



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FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF11010802	EXB2B0DG6 RELX PLC	167,070.000	3,484,019.58	4,217,366.60	733,347.02
FXPF11010802	EXBD6K458 COMPASS GROUP PLC	245,278.000	6,072,857.56	6,141,215.38	68,357.82
FXPF11010802	EXBJFFLV0 CRODA INTERNATIONAL PLC	103,299.000	6,314,038.49	7,006,481.93	692,443.44
FXPF11010802	EXBYM1K74 ON THE BEACH GROUP PLC	108,164.000	638,162.83	698,396.73	60,233.90
FXPF11010802	EXBYZDVK3 SOFTCAT PLC	133,780.000	1,001,847.41	2,041,632.63	1,039,785.22
FXPF11010802	FH6073552 CHINA MOBILE LTD HK/00941	70,729.000	680,698.93	594,567.30	-86,131.63
FXPF11010802	FHB4TX8S5 AIA GROUP LTD HK/01299	499,200.000	4,144,405.36	5,240,709.47	1,096,304.11
FXPF11010802	FHBWGCFG1 FUYAO GLASS INDUSTRY GROUP CO HK/03606	589,200.000	1,885,145.00	1,803,488.29	-81,656.71
FXPF11010802	FJB0FS5D1 SEVEN & I HOLDINGS CO LTD	98,200.000	4,281,006.27	3,617,157.45	-663,848.82
FXPF11010802	FJB0MKZN5 TSURUHA HOLDINGS INC	26,800.000	2,301,016.27	3,457,427.99	1,156,411.72
FXPF11010802	FJBYX8TV5 KUSURI NO AOKI HOLDINGS CO LTD	24,400.000	1,541,193.09	1,535,734.93	-5,458.16
FXPF11010802	FM6175208 DBS GROUP HOLDINGS LTD	387,600.000	6,736,789.43	7,459,999.26	723,209.83
FXPF11010802	G0408V102 AON PLC/UK	81,172.000	11,912,450.26	16,907,315.88	4,994,865.62
FXPF11010802	G1151C101 ACCENTURE PLC	33,000.000	6,555,612.67	6,948,810.00	393,197.33
FXPF11010802	G47567105 IHS MARKIT LTD	48,464.000	2,324,818.08	3,651,762.40	1,326,944.32
FXPF11010802	G5494J103 LINDE PLC	29,034.000	4,530,465.36	6,181,338.60	1,650,873.24
FXPF11010802	H01301128 ALCON INC	18,380.000	953,795.21	1,039,756.60	85,961.39
FXPF11010802	LBB03DN13 ITAU UNIBANCO HOLDING SA	170,850.000	1,321,813.04	1,360,361.32	38,548.28
FXPF11010802	NC2011640 ALIMENTATION COUCHE-TARD INC	209,800.000	6,728,227.87	6,667,328.32	-60,899.55
FXPF11010802	NCB15C4L4 CONSTELLATION SOFTWARE INC	6,396.000	4,092,259.90	6,220,458.35	2,128,198.45
FXPF11010802	SF5226037 SAMPO OYJ	71,000.000	3,170,643.21	3,101,029.73	-69,613.48
FXPF11010802	SSB3K7KL6 LOOMIS AB	59,587.000	1,922,193.82	2,468,509.25	546,315.43
FXPF11010802	SSBYPC1T6 ASSA ABLOY AB	206,620.000	3,957,318.40	4,833,835.94	876,517.54
FXPF11010802	SSBZ1DP20 BRAVIDA HOLDING AB	437,000.000	3,099,957.28	4,245,800.41	1,145,843.13
FXPF11010902	001055102 AFLAC INC	24,200.000	1,102,552.00	1,280,180.00	177,628.00
FXPF11010902	00164V103 AMC NETWORKS INC	12,200.000	669,536.00	481,900.00	-187,636.00
FXPF11010902	00287Y109 ABBVIE INC	23,800.000	2,098,533.00	2,107,252.00	8,719.00
FXPF11010902	015351109 ALEXION PHARMACEUTICALS INC	6,400.000	704,506.13	692,160.00	-12,346.13
FXPF11010902	018581108 ALLIANCE DATA SYSTEMS CORP	5,470.000	604,923.10	613,734.00	8,810.90
FXPF11010902	01973R101 ALLISON TRANSMISSION HOLDINGS	23,100.000	1,014,321.00	1,116,192.00	101,871.00
FXPF11010902	020002101 ALLSTATE CORP/THE	9,600.000	793,248.00	1,079,520.00	286,272.00
FXPF11010902	02005N100 ALLY FINANCIAL INC	28,600.000	648,076.00	874,016.00	225,940.00
FXPF11010902	03076C106 AMERIPRISE FINANCIAL INC	10,000.000	1,043,700.00	1,665,800.00	622,100.00
FXPF11010902	031162100 AMGEN INC	12,900.000	2,490,667.50	3,109,803.00	619,135.50
FXPF11010902	035710409 ANNALY CAPITAL MANAGEMENT INC	88,400.000	868,088.00	832,728.00	-35,360.00
FXPF11010902	038222105 APPLIED MATERIALS INC	38,800.000	1,318,837.50	2,368,352.00	1,049,514.50



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FXP ALL MANAGER ACCOUNTS

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FXPF11010902 060505104	BANK OF AMERICA CORP	100,400.000	2,624,684.75	3,536,088.00	911,403.25
FXPF11010902 077454106	BELDEN INC	17,600.000	1,004,299.64	968,000.00	-36,299.64
FXPF11010902 086516101	BEST BUY CO INC	14,100.000	783,332.50	1,237,980.00	454,647.50
FXPF11010902 09062X103	BIOGEN INC	6,000.000	1,859,213.50	1,780,380.00	-78,833.50
FXPF11010902 099724106	BORGWARNER INC	21,900.000	760,806.00	950,022.00	189,216.00
FXPF11010902 110122108	BRISTOL-MYERS SQUIBB CO	37,400.000	2,035,100.63	2,400,706.00	365,605.37
FXPF11010902 110122157	BRISTOL-MYERS SQUIBB CO RTS	13,300.000	30,590.00	40,033.00	9,443.00
FXPF11010902 11120U105	BRIXMOR PROPERTY GROUP INC	50,400.000	740,376.00	1,089,144.00	348,768.00
FXPF11010902 12508E101	CDK GLOBAL INC	16,600.000	734,664.48	907,688.00	173,023.52
FXPF11010902 125581801	CIT GROUP INC	17,000.000	660,765.34	775,710.00	114,944.66
FXPF11010902 126650100	CVS HEALTH CORP	17,200.000	917,845.73	1,277,788.00	359,942.27
FXPF11010902 14040H105	CAPITAL ONE FINANCIAL CORP	14,500.000	1,096,055.00	1,492,195.00	396,140.00
FXPF11010902 150870103	CELANESE CORP	10,200.000	917,694.00	1,255,824.00	338,130.00
FXPF11010902 163851108	CHEMOURS CO/THE	23,700.000	668,814.00	428,733.00	-240,081.00
FXPF11010902 17275R102	CISCO SYSTEMS INC	37,700.000	1,683,756.00	1,808,092.00	124,336.00
FXPF11010902 172967424	CITIGROUP INC	38,200.000	2,113,949.00	3,051,798.00	937,849.00
FXPF11010902 174610105	CITIZENS FINANCIAL GROUP INC	43,500.000	1,293,255.00	1,766,535.00	473,280.00
FXPF11010902 21925D109	CORNERSTONE BUILDING BRANDS IN	50,500.000	366,125.00	429,755.00	63,630.00
FXPF11010902 219350105	CORNING INC	22,400.000	676,704.00	652,064.00	-24,640.00
FXPF11010902 231021106	CUMMINS INC	11,700.000	1,608,975.50	2,093,832.00	484,856.50
FXPF11010902 23355L106	DXC TECHNOLOGY CO	27,100.000	1,509,809.92	1,018,689.00	-491,120.92
FXPF11010902 235825205	DANA INC	57,400.000	829,544.50	1,044,680.00	215,135.50
FXPF11010902 247361702	DELTA AIR LINES INC	15,000.000	748,500.00	877,200.00	128,700.00
FXPF11010902 253393102	DICK'S SPORTING GOODS INC	23,600.000	764,967.00	1,167,964.00	402,997.00
FXPF11010902 254709108	DISCOVER FINANCIAL SERVICES	18,900.000	1,114,722.00	1,603,098.00	488,376.00
FXPF11010902 25470M109	DISH NETWORK CORP	23,300.000	728,474.50	826,451.00	97,976.50
FXPF11010902 277432100	EASTMAN CHEMICAL CO	14,500.000	1,060,095.00	1,149,270.00	89,175.00
FXPF11010902 278642103	EBAY INC	43,700.000	1,346,096.50	1,578,007.00	231,910.50
FXPF11010902 30161N101	EXELON CORP	24,100.000	1,086,910.00	1,098,719.00	11,809.00
FXPF11010902 31428X106	FEDEX CORP	8,000.000	1,483,640.00	1,209,680.00	-273,960.00
FXPF11010902 344849104	FOOT LOCKER INC	16,800.000	893,760.00	655,032.00	-238,728.00
FXPF11010902 345370860	FORD MOTOR CO	97,500.000	870,998.61	906,750.00	35,751.39
FXPF11010902 37045V100	GENERAL MOTORS CO	39,800.000	1,408,383.00	1,456,680.00	48,297.00
FXPF11010902 375558103	GILEAD SCIENCES INC	15,800.000	1,033,399.00	1,026,684.00	-6,715.00
FXPF11010902 40412C101	HCA HEALTHCARE INC	14,500.000	1,848,695.00	2,143,245.00	294,550.00
FXPF11010902 40434L105	HP INC	72,400.000	1,570,470.00	1,487,820.00	-82,650.00



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FXPF11010902 42824C109	HEWLETT PACKARD ENTERPRISE CO	71,100.000	939,231.00	1,127,646.00	188,415.00
FXPF11010902 436106108	HOLLYFRONTIER CORP	26,300.000	1,395,626.00	1,333,673.00	-61,953.00
FXPF11010902 44107P104	HOST HOTELS & RESORTS INC	47,000.000	783,490.00	871,850.00	88,360.00
FXPF11010902 446150104	HUNTINGTON BANCSHARES INC/OH	75,700.000	902,344.00	1,141,556.00	239,212.00
FXPF11010902 446413106	HUNTINGTON INGALLS INDUSTRIES	5,100.000	1,003,129.08	1,279,488.00	276,358.92
FXPF11010902 447011107	HUNTSMAN CORP	33,400.000	644,286.00	806,944.00	162,658.00
FXPF11010902 458140100	INTEL CORP	58,400.000	2,790,689.00	3,495,240.00	704,551.00
FXPF11010902 459200101	INTERNATIONAL BUSINESS MACHINE	10,500.000	1,193,535.00	1,407,420.00	213,885.00
FXPF11010902 460146103	INTERNATIONAL PAPER CO	23,300.000	976,433.00	1,072,965.00	96,532.00
FXPF11010902 466313103	JABIL INC	43,600.000	1,112,821.00	1,801,988.00	689,167.00
FXPF11010902 478160104	JOHNSON & JOHNSON	14,100.000	1,819,605.00	2,056,767.00	237,162.00
FXPF11010902 48203R104	JUNIPER NETWORKS INC	25,000.000	672,750.00	615,750.00	-57,000.00
FXPF11010902 488360207	KEMET CORP	43,600.000	764,744.00	1,179,380.00	414,636.00
FXPF11010902 493267108	KEYCORP	76,900.000	1,188,873.50	1,556,456.00	367,582.50
FXPF11010902 500255104	KOHL'S CORP	16,500.000	1,093,771.50	840,675.00	-253,096.50
FXPF11010902 501044101	KROGER CO/THE	72,400.000	2,004,779.50	2,098,876.00	94,096.50
FXPF11010902 512807108	LAM RESEARCH CORP	7,800.000	1,062,126.00	2,280,720.00	1,218,594.00
FXPF11010902 534187109	LINCOLN NATIONAL CORP	15,200.000	779,912.00	896,952.00	117,040.00
FXPF11010902 552848103	MGIC INVESTMENT CORP	67,400.000	738,529.00	955,058.00	216,529.00
FXPF11010902 55616P104	MACY'S INC	24,400.000	726,632.00	414,800.00	-311,832.00
FXPF11010902 58155Q103	MCKESSON CORP	9,300.000	1,246,246.50	1,286,376.00	40,129.50
FXPF11010902 591520200	METHODE ELECTRONICS INC	36,500.000	917,853.80	1,436,275.00	518,421.20
FXPF11010902 595112103	MICRON TECHNOLOGY INC	21,900.000	694,887.00	1,177,782.00	482,895.00
FXPF11010902 60871R209	MOLSON COORS BEVERAGE CO	20,100.000	1,185,962.40	1,083,390.00	-102,572.40
FXPF11010902 617446448	MORGAN STANLEY	34,000.000	1,504,557.33	1,738,080.00	233,522.67
FXPF11010902 636180101	NATIONAL FUEL GAS CO	18,300.000	1,068,050.22	851,682.00	-216,368.22
FXPF11010902 68389X105	ORACLE CORP	49,700.000	2,401,781.85	2,633,106.00	231,324.15
FXPF11010902 688239201	OSHKOSH CORP	16,600.000	1,301,051.56	1,571,190.00	270,138.44
FXPF11010902 69343P105	LUKOIL PJSC ADR	21,800.000	1,619,256.20	2,165,219.60	545,963.40
FXPF11010902 693718108	PACCAR INC	16,800.000	959,952.00	1,328,880.00	368,928.00
FXPF11010902 695156109	PACKAGING CORP OF AMERICA	1,170.000	97,648.20	131,028.30	33,380.10
FXPF11010902 70959W103	PENSKE AUTOMOTIVE GROUP INC	16,900.000	681,408.00	848,718.00	167,310.00
FXPF11010902 717081103	PFIZER INC	55,900.000	2,440,035.00	2,190,162.00	-249,873.00
FXPF11010902 718546104	PHILLIPS 66	17,800.000	1,580,600.00	1,983,098.00	402,498.00
FXPF11010902 744320102	PRUDENTIAL FINANCIAL INC	10,400.000	848,120.00	974,896.00	126,776.00
FXPF11010902 755111507	RAYTHEON CO	5,500.000	996,187.50	1,208,570.00	212,382.50



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FXPF11010902 7591EP100	REGIONS FINANCIAL CORP	103,200.000	1,414,997.06	1,770,912.00	355,914.94
FXPF11010902 78440P108	SK TELECOM CO LTD ADR	72,000.000	1,898,769.20	1,663,920.00	-234,849.20
FXPF11010902 83088M102	SKYWORKS SOLUTIONS INC	10,800.000	723,816.00	1,305,504.00	581,688.00
FXPF11010902 832696405	JM SMUCKER CO/THE	13,800.000	1,439,907.18	1,436,994.00	-2,913.18
FXPF11010902 848574109	SPIRIT AEROSYSTEMS HOLDINGS IN	10,800.000	778,572.00	787,104.00	8,532.00
FXPF11010902 87612E106	TARGET CORP	17,500.000	1,156,575.00	2,243,675.00	1,087,100.00
FXPF11010902 880779103	TEREX CORP	25,700.000	708,549.00	765,346.00	56,797.00
FXPF11010902 883203101	TEXTRON INC	19,700.000	875,878.16	878,620.00	2,741.84
FXPF11010902 889478103	TOLL BROTHERS INC	25,100.000	826,543.00	991,701.00	165,158.00
FXPF11010902 89832Q109	TRUIST FINANCIAL CORP	24,087.000	938,184.00	1,356,579.84	418,395.84
FXPF11010902 902494103	TYSON FOODS INC	20,000.000	1,227,700.00	1,820,800.00	593,100.00
FXPF11010902 910047109	UNITED AIRLINES HOLDINGS INC	17,500.000	1,489,047.00	1,541,575.00	52,528.00
FXPF11010902 911363109	UNITED RENTALS INC	6,300.000	645,939.00	1,050,651.00	404,712.00
FXPF11010902 913456109	UNIVERSAL CORP/VA	14,500.000	793,534.00	827,370.00	33,836.00
FXPF11010902 913903100	UNIVERSAL HEALTH SERVICES INC	10,000.000	1,217,664.50	1,434,600.00	216,935.50
FXPF11010902 91529Y106	UNUM GROUP	33,000.000	969,540.00	962,280.00	-7,260.00
FXPF11010902 91913Y100	VALERO ENERGY CORP	11,400.000	854,658.00	1,067,610.00	212,952.00
FXPF11010902 92343V104	VERIZON COMMUNICATIONS INC	52,600.000	2,934,555.00	3,229,640.00	295,085.00
FXPF11010902 929089100	VOYA FINANCIAL INC	14,000.000	694,186.20	853,720.00	159,533.80
FXPF11010902 931427108	WALGREENS BOOTS ALLIANCE INC	27,000.000	1,856,879.50	1,591,920.00	-264,959.50
FXPF11010902 96145D105	WESTROCK CO	22,000.000	844,159.79	944,020.00	99,860.21
FXPF11010902 963320106	WHIRLPOOL CORP	5,900.000	764,615.22	870,427.00	105,811.78
FXPF11010902 969904101	WILLIAMS-SONOMA INC	18,000.000	941,867.50	1,321,920.00	380,052.50
FXPF11010902 98421M106	XEROX HOLDINGS CORP	32,600.000	736,157.50	1,201,962.00	465,804.50
FXPF11010902 989701107	ZIONS BANCORP NA	29,000.000	1,243,714.00	1,505,680.00	261,966.00
FXPF11010902 AA6076241	BANK OF QUEENSLAND LTD	141,500.000	1,007,768.89	721,138.83	-286,630.06
FXPF11010902 AA6086257	FORTESCUE METALS GROUP LTD	120,400.000	702,277.84	904,750.07	202,472.23
FXPF11010902 AA6710344	QANTAS AIRWAYS LTD	189,000.000	770,394.24	944,617.18	174,222.94
FXPF11010902 EA4651454	OMV AG	29,100.000	1,324,758.55	1,635,850.68	311,092.13
FXPF11010902 EA4943406	VOESTALPINE AG	25,500.000	750,368.71	711,586.43	-38,782.28
FXPF11010902 ED4354137	UNITED INTERNET AG	1,100.000	36,056.56	36,153.48	96.92
FXPF11010902 ED4557846	DEUTZ AG	97,900.000	678,716.29	612,102.62	-66,613.67
FXPF11010902 ED4617855	DEUTSCHE POST AG	28,700.000	918,884.79	1,095,657.66	176,772.87
FXPF11010902 ED5231482	ALLIANZ SE	5,700.000	1,141,204.36	1,397,377.80	256,173.44
FXPF11010902 EDB1SK0S8	FREENET AG	11,200.000	255,300.01	256,971.68	1,671.67
FXPF11010902 EDBD6QT86	METRO AG	48,500.000	742,655.97	781,231.94	38,575.97



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FXPF11010902	EDBYTBWY7 COVESTRO AG	12,500.000	617,015.21	581,595.31	-35,419.90
FXPF11010902	EDBY5979 SILTRONIC AG	9,900.000	781,813.62	997,035.93	215,222.31
FXPF11010902	EE5669358 REPSOL SA	72,500.000	1,166,927.52	1,133,640.81	-33,286.71
FXPF11010902	EE7383073 ENAGAS SA	4,400.000	111,767.36	112,312.86	545.50
FXPF11010902	EEBK80VN7 REPSOL SA RTS	72,500.000	34,285.86	34,424.27	138.41
FXPF11010902	EF5671732 SANOFI	27,000.000	2,332,878.37	2,716,158.15	383,279.78
FXPF11010902	EF5993904 METROPOLE TELEVISION SA	1,900.000	35,066.91	35,787.55	720.64
FXPF11010902	EF5997111 TELEVISION FRANCAISE 1	115,200.000	886,731.71	956,908.80	70,177.09
FXPF11010902	EFB0Z5YZ7 ARKEMA SA	7,000.000	599,833.67	744,105.25	144,271.58
FXPF11010902	EFB15C551 TOTAL SA	43,100.000	2,298,629.36	2,380,283.70	81,654.34
FXPF11010902	EFB1HDJL6 NATIXIS SA	152,900.000	719,950.27	679,312.53	-40,637.74
FXPF11010902	EI5499138 A2A SPA	762,900.000	1,362,947.63	1,431,825.98	68,878.35
FXPF11010902	EI7144567 ENEL SPA	246,200.000	1,448,219.87	1,954,414.38	506,194.51
FXPF11010902	EIB0DJNG9 LEONARDO SPA	98,200.000	901,902.64	1,151,898.28	249,995.64
FXPF11010902	EIB89YH97 UNIPOLSAI ASSICURAZIONI SPA	559,600.000	1,297,739.03	1,626,911.09	329,172.06
FXPF11010902	ELB290CR2 CATCHER TECHNOLOGY CO LTD GDR	16,400.000	838,040.00	623,200.00	-214,840.00
FXPF11010902	EM7320150 OTP BANK NYRT	27,900.000	1,122,449.95	1,461,198.08	338,748.13
FXPF11010902	EN5927376 AEGON NV	154,900.000	722,284.58	707,150.64	-15,133.94
FXPF11010902	ENBD0Q396 KONINKLIJKE AHOLD DELHAIZE NV	60,600.000	1,529,243.20	1,516,583.93	-12,659.27
FXPF11010902	ENBD9PNF3 ASR NEDERLAND NV	24,800.000	984,529.64	928,675.68	-55,853.96
FXPF11010902	ES7110384 ROCHE HOLDING AG	12,330.000	3,044,351.80	3,998,161.82	953,810.02
FXPF11010902	ES7437803 SWISS LIFE HOLDING AG	3,200.000	1,228,971.39	1,605,369.96	376,398.57
FXPF11010902	ESB545MG7 SWISS RE AG	13,100.000	1,197,577.60	1,470,511.69	272,934.09
FXPF11010902	EX0263494 BAE SYSTEMS PLC	176,300.000	1,176,185.88	1,319,109.74	142,923.86
FXPF11010902	EX0287584 BRITISH AMERICAN TOBACCO PLC	39,000.000	1,434,673.05	1,669,562.55	234,889.50
FXPF11010902	EX0560394 LEGAL & GENERAL GROUP PLC	327,800.000	964,392.84	1,315,786.74	351,393.90
FXPF11010902	EX0798051 BP PLC	200,200.000	1,264,547.12	1,250,753.70	-13,793.42
FXPF11010902	EX0870611 LLOYDS BANKING GROUP PLC	1,254,500.000	828,423.63	1,038,686.80	210,263.17
FXPF11010902	EX0875412 TATE & LYLE PLC	132,300.000	1,151,375.35	1,332,360.16	180,984.81
FXPF11010902	EX0925282 GLAXOSMITHKLINE PLC	98,500.000	1,870,704.44	2,321,379.30	450,674.86
FXPF11010902	EX0969702 BABCOCK INTERNATIONAL GROUP PL	72,400.000	451,176.88	603,669.50	152,492.62
FXPF11010902	EX3091355 BT GROUP PLC	442,300.000	1,327,128.77	1,127,577.02	-199,551.75
FXPF11010902	EXB0H2K56 PETROFAC LTD	91,500.000	555,869.09	464,130.80	-91,738.29
FXPF11010902	EXB1XZS89 ANGLO AMERICAN PLC	40,200.000	894,851.23	1,157,230.06	262,378.83
FXPF11010902	EXB5M6XQ0 INTERNATIONAL CONSOLIDATED AIR	75,300.000	575,501.75	623,460.47	47,958.72
FXPF11010902	EXBJ62K65 PETS AT HOME GROUP PLC	287,900.000	424,603.22	1,066,381.89	641,778.67



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	FXPF11010902	FB6492839	KRUNG THAI BANK PCL	2,074,900.000	1,297,107.05	1,136,030.06	-161,076.99
	FXPF11010902	FBB00PN08	QUALITY HOUSES PCL	8,571,000.000	728,106.67	732,521.31	4,414.64
	FXPF11010902	FH6291816	CHINA PETROLEUM & CHEMICAL COR HK/00386	1,332,900.000	951,664.06	802,292.28	-149,371.78
	FXPF11010902	FH6455148	CHINA EVERBRIGHT LTD HK/00165	486,000.000	839,141.88	908,154.73	69,012.85
	FXPF11010902	FH6486317	KERRY PROPERTIES LTD HK/00683	176,800.000	604,060.36	561,590.39	-42,469.97
	FXPF11010902	FH6559337	CHINA TELECOM CORP LTD HK/00728	2,620,200.000	1,358,512.67	1,079,447.88	-279,064.79
	FXPF11010902	FHB0PR2F4	AGILE GROUP HOLDINGS LTD HK/03383	622,000.000	757,399.23	935,578.43	178,179.20
	FXPF11010902	FHB0WC2B8	NINE DRAGONS PAPER HOLDINGS LT HK/02689	1,110,200.000	1,088,220.24	1,154,113.30	65,893.06
	FXPF11010902	FHB296ZH4	SINOTRUK HONG KONG LTD HK/03808	300,800.000	453,350.53	641,609.90	188,259.37
	FXPF11010902	FHB2Q5H53	CHINA PACIFIC INSURANCE GROUP HK/02601	100,400.000	396,324.69	395,579.97	-744.72
	FXPF11010902	FHB4Q4CJ7	SHANGHAI PHARMACEUTICALS HOLDI HK/02607	444,300.000	921,568.46	864,445.70	-57,122.76
	FXPF11010902	FHB6WY995	CHINA MEDICAL SYSTEM HOLDINGS HK/00867	715,000.000	760,006.77	1,029,582.38	269,575.61
	FXPF11010902	FHB8RZJZ5	PEOPLE'S INSURANCE CO GROUP OF HK/01339	3,824,600.000	1,545,775.40	1,590,351.91	44,576.51
	FXPF11010902	FHBP4JH15	JOHNSON ELECTRIC HOLDINGS LTD HK/00179	246,100.000	501,670.77	559,677.10	58,006.33
	FXPF11010902	FJ6010709	AISIN SEIKI CO LTD	15,200.000	529,225.72	569,256.94	40,031.22
	FXPF11010902	FJ6055209	AGC INC/JAPAN	23,800.000	744,055.05	860,676.30	116,621.25
	FXPF11010902	FJ6248994	KDDI CORP	60,000.000	1,531,838.30	1,795,997.17	264,158.87
	FXPF11010902	FJ6255692	DTS CORP	12,200.000	279,117.14	285,817.33	6,700.19
	FXPF11010902	FJ6429107	HITACHI LTD	37,600.000	1,006,013.76	1,600,529.96	594,516.20
	FXPF11010902	FJ6467800	ITOCHU CORP	86,000.000	1,463,446.20	2,005,677.41	542,231.21
	FXPF11010902	FJ6470358	JAPAN AVIATION ELECTRONICS IND	37,600.000	435,922.16	767,396.34	331,474.18
	FXPF11010902	FJ6487329	KEIHIN CORP	38,600.000	655,052.57	911,055.87	256,003.30
	FXPF11010902	FJ6496585	KOMATSU LTD	50,200.000	1,212,228.13	1,220,413.11	8,184.98
	FXPF11010902	FJ6497088	JTEKT CORP	46,800.000	522,962.22	560,264.99	37,302.77
	FXPF11010902	FJ6594140	SOJITZ CORP	352,300.000	1,226,619.88	1,141,105.09	-85,514.79
	FXPF11010902	FJ6599487	ULVAC INC	22,900.000	696,915.00	915,578.53	218,663.53
	FXPF11010902	FJ6641149	NICHIAS CORP	14,000.000	355,170.77	358,776.15	3,605.38
	FXPF11010902	FJ6641370	NIPPON TELEGRAPH & TELEPHONE C	84,400.000	1,735,551.54	2,141,162.10	405,610.56
	FXPF11010902	FJ6661147	ORIX CORP	89,200.000	1,307,370.82	1,486,461.41	179,090.59
	FXPF11010902	FJ6858735	SUMITOMO HEAVY INDUSTRIES LTD	26,700.000	796,996.76	768,999.28	-27,997.48
	FXPF11010902	FJ6858941	SUMITOMO CORP	47,300.000	740,565.80	706,834.11	-33,731.69
	FXPF11010902	FJ6880507	TEIJIN LTD	66,900.000	1,076,895.76	1,258,895.74	181,999.98
	FXPF11010902	FJ6985264	YAMAHA MOTOR CO LTD	37,300.000	733,999.00	756,125.12	22,126.12
	FXPF11010902	FJB8BRV41	JAPAN AIRLINES CO LTD	27,100.000	917,096.03	847,100.96	-69,995.07
	FXPF11010902	FK6489306	HYUNDAI GREENFOOD CO LTD	71,900.000	675,973.20	736,750.15	60,776.95
	FXPF11010902	FKB0RNR7	HANA FINANCIAL GROUP INC	32,000.000	946,065.00	1,021,055.47	74,990.47



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FXPF11010902 FL6565129	BUKIT ASAM TBK PT	2,652,400.000	792,457.59	508,220.48	-284,237.11
FXPF11010902 FM6916783	UNITED OVERSEAS BANK LTD	61,600.000	1,110,427.00	1,209,873.20	99,446.20
FXPF11010902 FN6904613	TENAGA NASIONAL BHD	170,100.000	559,796.73	551,405.94	-8,390.79
FXPF11010902 G29183103	EATON CORP PLC	11,600.000	796,456.00	1,098,752.00	302,296.00
FXPF11010902 G50871105	JAZZ PHARMACEUTICALS PLC	8,500.000	1,049,370.00	1,268,880.00	219,510.00
FXPF11010902 G5785G107	MALLINCKRODT PLC	19,600.000	309,680.00	68,404.00	-241,276.00
FXPF11010902 G7945M107	SEAGATE TECHNOLOGY PLC	19,100.000	737,069.00	1,136,450.00	399,381.00
FXPF11010902 KS6041120	AFRICAN RAINBOW MINERALS LTD	74,700.000	739,210.64	874,273.39	135,062.75
FXPF11010902 LBB0YBZJ1	CIA DE SANEAMENTO DE MINAS GER	51,400.000	815,088.56	868,741.39	53,652.83
FXPF11010902 LMB0LTJV3	BANCO SANTANDER SA	224,944.000	893,386.06	939,847.57	46,461.51
FXPF11010902 N53745100	LYONDELLBASELL INDUSTRIES NV	16,800.000	1,405,155.50	1,587,264.00	182,108.50
FXPF11010902 NAB01D630	SAMSUNG ELECTRONICS CO LTD GDR	2,800.000	2,507,856.75	3,340,400.00	832,543.25
FXPF11010902 NABGT36V5	HON HAI PRECISION INDUSTRY CO GDR	5,935.000	35,980.22	35,954.23	-25.99
FXPF11010902 NABYSW6M3	MMC NORILSK NICKEL PJSC ADR	68,200.000	1,305,011.32	2,097,456.90	792,445.58
FXPF11010902 NC2492519	MANULIFE FINANCIAL CORP	78,700.000	1,171,445.95	1,599,793.33	428,347.38
FXPF11010902 NC2554474	MAGNA INTL INC	23,700.000	1,131,722.56	1,301,283.98	169,561.42
FXPF11010902 NC2951092	WEST FRASER TIMBER CO LTD	19,300.000	1,003,229.39	852,518.99	-150,710.40
FXPF11010902 NCB3NB1P6	SUNCOR ENERGY INC NEW	28,300.000	889,255.27	928,820.51	39,565.24
FXPF11010902 NCBSDHYK4	AIR CANADA VTG AND VAR VTG	38,600.000	733,676.97	1,443,983.81	710,306.84
FXPF11010902 SDB0386J3	JYSKE BANK A/S	16,100.000	580,077.97	587,939.01	7,861.04
FXPF11010902 SDBYZGMM1	SCANDINAVIAN TOBACCO GROUP A/S	66,900.000	824,809.89	816,527.72	-8,282.17
FXPF11010902 SF4336399	FINNAIR OYJ	69,500.000	562,895.63	458,720.85	-104,174.78
FXPF11010902 SFBKDZTB5	CRAMO OYJ	31,900.000	544,079.96	474,094.61	-69,985.35
FXPF11010902 SNB16MKT7	AUSTEVOLL SEAFOOD ASA	49,000.000	604,354.93	502,139.45	-102,215.48
FXPF11010902 SNBZ07691	EUROPRIS ASA	58,500.000	216,255.19	229,678.06	13,422.87
FXPF11010902 SSB1Q3J35	SKF AB	58,600.000	888,664.94	1,185,640.50	296,975.56
FXPF11010902 SSB1QH836	VOLVO AB	78,300.000	1,024,028.72	1,312,381.62	288,352.90
FXPF11010902 SSBK8LRF7	ADAPTEO OYJ	31,900.000	407,014.27	391,821.64	-15,192.63
FXPF20010602 21241B118	CONTURA ENERGY INC WTS EXP 25-JUL-2023	216.000	6,750.00	164.16	-6,585.84
FXPF20010602 99VVBDDN6	TEMPLAR ENERGY COMMON STOCK	70,073.510	520,369.73	0.00	-520,369.73
FXPF20010602 99VVBNA72	TEMPLAR ENERGY COMMON STOCK CLASS A	47,270.000	113,339.28	0.00	-113,339.28
FXPF20010602 99VVBQVV9	ENERGY & EXPLORATION PARTNESRS LLC DEFERRED CONSIDERATION	186,760.760	0.00	0.00	0.00
FXPF20010602 99VVBQVW7	ENERGY & EXPLORATION PARTNESRS LLC WTS	90,497.370	62,197.95	0.00	-62,197.95
FXPF99910002 019645407	ALLIS CHALMERS CORP	1,134.000	536,762.26	536,762.26	0.00
FXPF99910002 045188109	ASKMENOW INC	200.000	0.20	15.00	14.80
FXPF99910002 355361106	FRANKS NURSERY & CRAFTS INC NEW COM	540.000	0.00	0.00	0.00



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FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF99910002 56501R106	MANULIFE FINANCIAL CORP	24,808.000	352,025.52	503,354.32	151,328.80
FXPF99910002 591324207	METALS USA INC CASH MERGER	23.000	0.00	0.00	0.00
FXPF99910002 60975R105	MONOGENESIS CORP	2.000	0.00	0.00	0.00
FXPF99910002 88650T104	TIENS BIOTECH GROUP USA INC	55.000	94.60	94.60	0.00
TOTAL CORPORATE STOCK - COMMON			1,192,649,451.17	1,524,740,184.48	332,090,733.31
PARTNERSHIP/JOINT VENTURE INTEREST					
FXPF20010602 EX99WW505	TOPCO CLASS A1 SHARES	671.000	0.00	809.09	809.09
FXPF20010602 EX99WW513	TOPCO CLASS A3 SHARES	671.000	0.00	809.09	809.09
FXPF20010602 EX99WW521	TOPCO CLASS A2 SHARES	671.000	0.00	809.09	809.09
FXPF20010602 EX99WW539	TOPCO CLASS A4 SHARES	671.000	0.00	809.09	809.09
FXPF20010602 EX99WW547	GP SHARES	6,714.000	0.00	0.00	0.00
FXPF40010502 999220635	KINETIC VENTURES VIII LP	2,358,528.000	4,449,565.59	2,358,528.00	-2,091,037.59
FXPF40010802 999174733	OCM OPPORTUNITIES FUND VII LP	321,330.490	337,272.49	321,330.49	-15,942.00
FXPF40010902 999179930	OCM OPP FUND VII-B LP	131,840.290	203,757.60	131,840.29	-71,917.31
FXPF40011002 999164031	OCM PRINCIPAL OPP FD IV	205,061.000	295,256.13	205,061.00	-90,195.13
FXPF40011302 99VVBFB914	TENOR OPPORTUNITY FUND S D01JAN2017	5,519.220	6,693,405.34	5,420,334.70	-1,273,070.64
FXPF40011302 99VVBHFG0	TENOR OPPORTUNITY D 201009LTD	21,445.837	36,389,431.95	40,409,671.92	4,020,239.97
FXPF40011302 99VVBHFG8	TENOR OPPORTUNITY D 201009TOL	5,358.030	7,496,512.91	7,534,760.08	38,247.17
FXPF40012202 99VVA1A4	ONE WILLIAM STREET CAP OFFSHORE FUND LTD	63,700.024	98,818,075.02	105,727,415.97	6,909,340.95
FXPF40012302 99VVACBD3	GSO SPECIAL SITUATION OVERSEAS CLASS S-C35A	25,146.092	20,400,244.48	16,325,951.54	-4,074,292.94
FXPF40012402 999K74830	GREEN EQUITY INVEST OFFSHR FD VII LP	23,910,750.060	20,444,878.18	23,910,750.06	3,465,871.88
FXPF40012502 99VVB632	K3 PRIVATE INVESTORS LP	17,013,361.000	12,224,259.00	17,013,361.00	4,789,102.00
FXPF40012602 99VVBDAH2	GLOBAL INFRA III-B FEEDER FUND	48,604,564.000	41,130,579.00	48,604,564.00	7,473,985.00
FXPF40012702 999K74863	PWP GROWTH EQUITY FUND II LP	28,996,263.000	28,996,263.00	28,996,263.00	0.00
FXPF40012802 99VVBHQR4	NEW MOUNTAIN PARTNERS V LP	27,103,859.000	24,452,515.00	27,103,859.00	2,651,344.00
FXPF40012902 99VVBKB85	TRIVE CAPITAL FUND III LP	10,138,969.000	8,658,563.00	10,138,969.00	1,480,406.00
FXPF40013002 99VVB023	HIG ADVANTAGE BUYOUT FD LP	4,837,661.000	1,715,640.07	4,837,661.00	3,122,020.93
FXPF40013002 99VVBX16	HIG MIDDLE MARKET LBO FD III	400,506.630	400,506.63	400,506.63	0.00
FXPF40013102 99VVBPCY6	K4 PRIVATE INVESTORS LP	31,195,518.000	30,335,386.00	31,195,518.00	860,132.00
FXPF40013202 99VVBWR90	ARES SR DIRECT LENDING CAYMAN	35,396,669.710	34,511,615.71	35,396,669.71	885,054.00
FXPF40013302 99VVBSE77	AEOLUS PROP CAT KEY PF FD LP J19 HOLDOVER SUB ACCT	135,464,274.400	120,000,000.00	135,464,274.40	15,464,274.40
FXPF40013402 99VVBZT00	ARLINGTON CAPITAL PARTNERS V LP	48,315.000	23,262.00	48,315.00	25,053.00
FXPF40013502 99VVBXJT3	TA XIII LP	4,500,000.000	4,500,000.00	4,500,000.00	0.00
FXPF40013602 99VVBFS0	AXIUM INFRA NA IV LP	200,000.000	200,000.00	200,000.00	0.00
FXPF40013802 99VVBZSY7	OAK HC/FT PARTNERS III LP	1,270,724.000	1,270,724.00	1,270,724.00	0.00



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FXP ALL MANAGER ACCOUNTS

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FXPF40014202	NB99V3NF5 ELEMENTUM NATCAT OFFSHR LTD	30,000,000.000	30,000,000.00	30,000,000.00	0.00
FXPF50011202	99VVBE438 MONTAUK TRIGUARD FUND VII LP	18,742,804.120	18,771,990.12	18,742,804.12	-29,186.00
FXPF50011402	99VVBH1Q3 PARAMETRIC GLOBAL DEFENSIVE EQUITY FUND LLC	220,283,216.000	202,470,156.56	220,283,216.00	17,813,059.44
FXPF70010302	999272271 UBS TRUMBULL PROPERTY FUND LP	16,669.833	196,007,371.75	177,500,315.05	-18,507,056.70
FXPF70010602	99VVB2A86 LASALLE PROPERTY FUND GP L.P	7,623.073	12,678,010.03	12,678,010.03	0.00
FXPF70010602	99VVB2BP7 LASALLE PROPERTY FUND GP L.P CLASS B	178.916	297,556.67	297,556.67	0.00
FXPF80010802	99VBNZA8 ALPHADYNE INTERNATIONAL (ERISA) FUND LTD CLASS 5 A USD	108,896.212	115,822,084.00	159,879,775.98	44,057,691.98
FXPF80011202	99VVBZ9B8 HBK CLASS A: SUBCLASS A.1 : SERIES 07-19 (1)	76,148.710	88,349,755.00	92,408,030.99	4,058,275.99
FXPF80011502	99VBNXQ5 GRAHAM ABSOLUTE RETURN LTD CLASS D	601,688.818	57,795,954.03	63,375,054.67	5,579,100.64
<u>TOTAL PARTNERSHIP/JOINT VENTURE INTEREST</u>			<u>1,226,140,591.26</u>	<u>1,322,684,328.66</u>	<u>96,543,737.40</u>
REAL ESTATE					
FXPF50011102	99VVB251 PRU EMERG MKTS BLEND DEBT FUND	10,421,051.770	117,819,431.72	137,597,244.09	19,777,812.37
FXPF70010002	999G11062 PRISA I REAL ESTATE FUND	3,535.092	228,556,787.87	241,948,207.46	13,391,419.59
FXPF70010102	999G11070 PRISA II REAL ESTATE FUND	991.985	37,846,377.97	40,505,982.68	2,659,604.71
FXPF80011402	99VBMUJ6 SECURIS II FUND - SPC SEGREGATED PORTFOLIO FOURTEEN	377,522.927	32,917,809.61	22,682,030.86	-10,235,778.75
<u>TOTAL REAL ESTATE</u>			<u>417,140,407.17</u>	<u>442,733,465.09</u>	<u>25,593,057.92</u>
UNALLOCATED INSURANCE CONTRACTS					
FXPF00010002	996194627 METRO LIFE AGGREGATE SA #603 0.000% 00/00/0000 DD 03/06/08	278,186.292	39,004,880.33	42,432,824.61	3,427,944.28
FXPF00010002	99A208927 METROPOLITAN LIFE GAC 370A PARTICIPATION IN PART A	422,725.100	422,725.10	422,725.10	0.00
FXPF00010002	99A208943 METRO LIFE SEP A/C 45	184,641.894	146,649,610.59	158,939,424.22	12,289,813.63
FXPF99910002	999G11120 JOHN HANCOCK MUTUAL INS GAC 229	1,888,826.950	1,888,826.95	1,888,826.95	0.00
<u>TOTAL UNALLOCATED INSURANCE CONTRACTS</u>			<u>187,966,042.97</u>	<u>203,683,800.88</u>	<u>15,717,757.91</u>
OTHER INVESTMENTS					
FXPF20010302	045167AW3 ASIAN DEVELOPMENT BANK 5.820% 06/16/2028 DD 06/16/98	415,000.000	504,432.50	527,543.85	23,111.35
FXPF20010302	072024NV0 BAY AREA CA TOLL AUTH TOLL BRI 7.043% 04/01/2050 DD 07/01/10	1,385,000.000	1,967,794.15	2,248,353.60	280,559.45
FXPF20010302	072024WS7 BAY AREA CA TOLL AUTH TOLL BRI 2.574% 04/01/2031 DD 09/26/19	900,000.000	900,000.00	894,771.00	-5,229.00
FXPF20010302	13063A5G5 CALIFORNIA ST 7.550% 04/01/2039 DD 04/28/09	2,175,000.000	3,115,796.25	3,488,743.50	372,947.25
FXPF20010302	13063BBU5 CALIFORNIA ST 7.350% 11/01/2039 DD 11/10/09	145,000.000	210,277.55	222,737.40	12,459.85
FXPF20010302	13063BFR8 CALIFORNIA ST 7.625% 03/01/2040 DD 04/01/10	325,000.000	503,728.75	520,399.75	16,671.00
FXPF20010302	13063BJC7 CALIFORNIA ST 7.600% 11/01/2040 DD 12/01/10	515,000.000	757,604.43	850,115.65	92,511.22
FXPF20010302	167486SD2 CHICAGO IL 6.314% 01/01/2044 DD 03/24/14	800,000.000	788,080.00	909,360.00	121,280.00
FXPF20010302	168863CE6 CHILE GOVERNMENT INTERNATIONAL 3.860% 06/21/2047 DD 06/21/17	170,000.000	190,995.00	188,456.90	-2,538.10
FXPF20010302	168863DL9 CHILE GOVERNMENT INTERNATIONAL 3.500% 01/25/2050 DD 06/25/19	1,775,000.000	1,806,296.18	1,839,308.25	33,012.07



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FXP ALL MANAGER ACCOUNTS

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FXPF20010302 195325BR5	COLOMBIA GOVERNMENT INTERNATIO 5.625% 02/26/2044 DD 01/28/14	1,070,000.000	1,316,275.00	1,329,475.00	13,200.00
FXPF20010302 195325CU7	COLOMBIA GOVERNMENT INTERNATIO 5.000% 06/15/2045 DD 01/28/15	2,145,000.000	2,441,524.00	2,491,417.50	49,893.50
FXPF20010302 195325DQ5	COLOMBIA GOVERNMENT INTERNATIO 5.200% 05/15/2049 DD 01/28/19	575,000.000	641,615.64	692,012.50	50,396.86
FXPF20010302 254845JZ4	DIST OF COLUMBIA WTR & SWR AUT 4.814% 10/01/2114 DD 07/23/14	525,000.000	580,597.50	689,776.50	109,179.00
FXPF20010302 4423313K8	HOUSTON TX 3.961% 03/01/2047 DD 12/22/17	805,000.000	794,068.10	890,040.20	95,972.10
FXPF20010302 452151LF8	ILLINOIS ST 5.100% 06/01/2033 DD 06/12/03	775,000.000	744,140.25	835,473.25	91,333.00
FXPF20010302 455780CE4	INDONESIA GOVERNMENT INTERNATI 4.350% 01/11/2048 DD 12/11/17	985,000.000	1,069,129.80	1,084,563.80	15,434.00
FXPF20010302 4581X0CE6	INTER-AMERICAN DEVELOPMENT BAN 4.375% 01/24/2044 DD 01/24/14	200,000.000	236,406.00	263,880.00	27,474.00
FXPF20010302 4651387N9	ISRAEL GOVERNMENT INTERNATIONAL 4.500% 01/30/2043 DD 01/31/13	235,000.000	265,080.00	281,530.00	16,450.00
FXPF20010302 46513YJJ8	ISRAEL GOVERNMENT INTERNATIONAL 4.125% 01/17/2048 DD 01/17/18	255,000.000	297,840.00	294,565.80	-3,274.20
FXPF20010302 47770VAZ3	JOBOSHO BEVERAGE SYS STWD LIQ 4.532% 01/01/2035 DD 02/01/13	500,000.000	533,615.00	586,030.00	52,415.00
FXPF20010302 544646XZ0	LOS ANGELES CA UNIF SCH DIST 5.750% 07/01/2034 DD 10/15/09	945,000.000	1,118,227.95	1,210,176.45	91,948.50
FXPF20010302 544646ZR6	LOS ANGELES CA UNIF SCH DIST 6.758% 07/01/2034 DD 03/04/10	1,210,000.000	1,557,161.10	1,668,130.20	110,969.10
FXPF20010302 57582RYY6	MASSACHUSETTS ST 2.900% 09/01/2049 DD 09/12/19	560,000.000	560,000.00	528,567.20	-31,432.80
FXPF20010302 59447TXX6	MICHIGAN ST FIN AUTH REVENUE 3.384% 12/01/2040 DD 12/18/19	160,000.000	160,000.00	159,641.60	-358.40
FXPF20010302 60636AMQ3	MISSOURI ST HLTH & EDUCTNL FAC 3.651% 01/15/2046 DD 02/26/16	430,000.000	414,270.60	459,880.70	45,610.10
FXPF20010302 60636APP2	MISSOURI ST HLTH & EDUCTNL FAC 3.652% 08/15/2057 DD 07/06/17	715,000.000	675,031.50	751,364.90	76,333.40
FXPF20010302 626207YF5	MUNI ELEC AUTH OF GEORGIA 6.637% 04/01/2057 DD 03/11/10	255,000.000	347,270.05	343,352.40	-3,917.65
FXPF20010302 646139W35	NEW JERSEY ST TURNPIKE AUTH 7.414% 01/01/2040 DD 04/28/09	140,000.000	197,260.00	219,612.40	22,352.40
FXPF20010302 646139X83	NEW JERSEY ST TURNPIKE AUTH 7.102% 01/01/2041 DD 12/15/10	1,150,000.000	1,570,980.50	1,753,796.00	182,815.50
FXPF20010302 64966JAR7	NEW YORK NY 6.271% 12/01/2037 DD 12/21/10	290,000.000	365,025.90	402,351.80	37,325.90
FXPF20010302 64971MZG0	NEW YORK CITY NY TRANSITIONAL 5.767% 08/01/2036 DD 10/22/09	2,050,000.000	2,448,233.00	2,546,756.00	98,523.00
FXPF20010302 649902T37	NEW YORK ST DORM AUTH ST PERSO 5.600% 03/15/2040 DD 06/03/10	845,000.000	1,023,531.60	1,069,524.95	45,993.35
FXPF20010302 64990FRC0	NEW YORK ST DORM AUTH ST PERSO 3.190% 02/15/2043 DD 01/03/20	930,000.000	930,000.00	933,394.50	3,394.50
FXPF20010302 650009S53	NEW YORK ST THRUWAY AUTH 2.900% 01/01/2035 DD 10/30/19	680,000.000	680,015.90	677,701.60	-2,314.30
FXPF20010302 650035TD0	NEW YORK ST URBAN DEV CORP REV 5.770% 03/15/2039 DD 12/01/09	270,000.000	310,154.40	327,442.50	17,288.10
FXPF20010302 66285WFB7	N TX TOLLWAY AUTH REVENUE 6.718% 01/01/2049 DD 08/12/09	325,000.000	447,219.50	509,902.25	62,682.75
FXPF20010302 677632PA3	OHIO ST UNIV 4.800% 06/01/2111 DD 10/26/11	240,000.000	262,903.20	304,226.40	41,323.20
FXPF20010302 677704A65	OHIO UNIV GEN RECPTS ATHENS 5.590% 12/01/2114 DD 11/14/14	475,000.000	540,721.00	612,303.50	71,582.50
FXPF20010302 698299BB9	PANAMA GOVERNMENT INTERNATIONAL 4.300% 04/29/2053 DD 04/29/13	1,015,000.000	1,155,866.50	1,179,937.50	24,071.00
FXPF20010302 698299BH6	PANAMA GOVERNMENT INTERNATIONAL 4.500% 04/16/2050 DD 04/16/18	1,590,000.000	1,770,439.07	1,881,765.00	111,325.93
FXPF20010302 698299BK9	PANAMA GOVERNMENT INTERNATIONAL 3.160% 01/23/2030 DD 07/23/19	3,755,000.000	3,867,276.50	3,867,650.00	373.50
FXPF20010302 715638DA7	PERUVIAN GOVERNMENT INTERNATIO 2.844% 06/20/2030 DD 06/20/19	840,000.000	852,091.00	866,460.00	14,369.00
FXPF20010302 718286BD8	PHILIPPINE GOVERNMENT INTERNAT 6.375% 01/15/2032 DD 01/17/07	315,000.000	431,392.50	428,226.75	-3,165.75
FXPF20010302 718286BG1	PHILIPPINE GOVERNMENT INTERNAT 6.375% 10/23/2034 DD 10/23/09	430,000.000	539,134.00	609,486.30	70,352.30
FXPF20010302 718286BZ9	PHILIPPINE GOVERNMENT INTERNAT 3.950% 01/20/2040 DD 01/20/15	640,000.000	736,625.00	732,601.60	-4,023.40



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FXP ALL MANAGER ACCOUNTS

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FXPF20010302 718286CB1	PHILIPPINE GOVERNMENT INTERNAT 3.700% 02/02/2042 DD 02/02/17	315,000.000	302,717.22	355,978.35	53,261.13
FXPF20010302 718286CG0	PHILIPPINE GOVERNMENT INTERNAT 3.750% 01/14/2029 DD 01/14/19	1,840,000.000	2,002,147.28	2,029,391.20	27,243.92
FXPF20010302 73358WJA3	PORT AUTH OF NEW YORK & NEW JE 4.458% 10/01/2062 DD 10/10/12	610,000.000	620,620.10	747,616.00	126,995.90
FXPF20010302 73358WXQ2	PORT AUTH OF NEW YORK & NEW JE 4.810% 10/15/2065 DD 10/20/15	245,000.000	266,040.60	308,621.60	42,581.00
FXPF20010302 759136QP2	REGL TRANSPRTN DIST CO SALES T 5.844% 11/01/2050 DD 11/23/10	105,000.000	138,737.55	152,296.20	13,558.65
FXPF20010302 760942BD3	URUGUAY GOVERNMENT INTERNATIONAL 4.975% 04/20/2055 DD 04/20/18	2,215,000.000	2,525,388.10	2,609,934.50	84,546.40
FXPF20010302 79467BAR6	SALES TAX SECURITIZATION CORP 3.587% 01/01/2043 DD 12/14/17	820,000.000	740,779.80	808,446.20	67,666.40
FXPF20010302 79467BBN4	SALES TAX SECURITIZATION CORP 3.820% 01/01/2048 DD 02/22/18	565,000.000	513,398.55	569,056.70	55,658.15
FXPF20010302 796253T93	SAN ANTONIO TX ELEC & GAS REVE 5.985% 02/01/2039 DD 06/12/09	180,000.000	235,018.80	247,743.00	12,724.20
FXPF20010302 797400FN3	SAN DIEGO CNTY CA REGL TRANSPR 5.911% 04/01/2048 DD 11/10/10	350,000.000	464,530.50	505,179.50	40,649.00
FXPF20010302 798170AN6	SAN JOSE CA REDEV AGY SUCCESSO 3.375% 08/01/2034 DD 12/21/17	530,000.000	498,873.10	544,771.10	45,898.00
FXPF20010302 882722KF7	TEXAS ST 5.517% 04/01/2039 DD 08/26/09	1,235,000.000	1,533,104.30	1,667,163.55	134,059.25
FXPF20010302 88283LHU3	TEXAS ST TRANSPRTN COMMISSIONS 5.178% 04/01/2030 DD 08/05/10	1,150,000.000	1,306,296.50	1,384,404.50	78,108.00
FXPF20010302 91086QBB3	MEXICO GOVERNMENT INTERNATIONAL 4.750% 03/08/2044 DD 03/08/12	1,525,000.000	1,664,677.50	1,685,125.00	20,447.50
FXPF20010302 91086QBF4	MEXICO GOVERNMENT INTERNATIONAL 4.600% 01/23/2046 DD 01/23/15	2,435,000.000	2,358,180.77	2,641,975.00	283,794.23
FXPF20010302 91087BAB6	MEXICO GOVERNMENT INTERNATIONAL 4.350% 01/15/2047 DD 08/11/16	220,000.000	224,180.00	232,100.00	7,920.00
FXPF20010302 91087BAF7	MEXICO GOVERNMENT INTERNATIONAL 4.500% 04/22/2029 DD 01/22/19	1,000,000.000	1,046,403.79	1,096,500.00	50,096.21
FXPF20010302 91087BAG5	MEXICO GOVERNMENT INTERNATIONAL 4.500% 01/31/2050 DD 07/31/19	1,175,000.000	1,190,317.30	1,270,175.00	79,857.70
FXPF20010302 913366DF4	UNIV OF CALIFORNIA CA RGTS MED 6.583% 05/15/2049 DD 12/17/09	170,000.000	224,860.70	244,767.70	19,907.00
FXPF20010302 913366EP1	UNIV OF CALIFORNIA CA RGTS MED 6.548% 05/15/2048 DD 11/18/10	450,000.000	593,347.50	649,786.50	56,439.00
FXPF20010302 91412GHA6	UNIV OF CALIFORNIA CA REVENUES 4.858% 05/15/2112 DD 03/01/12	1,165,000.000	1,222,923.80	1,436,235.30	213,311.50
FXPF20010302 915217WX7	UNIV OF VIRGINIA VA UNIV REVEN 4.179% 09/01/2117 DD 09/28/17	705,000.000	686,282.25	832,668.45	146,386.20
FXPF20010302 99F106C0A	US 10YR ULTRA FUTURE (CBT) EXP MAR 20	-66.000	0.00	110,274.26	110,274.26
FXPF20010302 99F700C0A	US ULTRA BOND (CBT) EXP MAR 20	-1.000	0.00	6,023.44	6,023.44
FXPF20010602 99AAF2306	MURRAY ENERGY 10/19 DIP TL 0.000% 12/31/2022 DD 10/29/19	357,349.460	328,761.51	356,456.09	27,694.58
FXPF20010602 99VVBUS4	ALGOMA STEEL PARENT GP S.A.	119,774.000	640,052.93	287,469.58	-352,583.35
FXPF20010602 99VVBUYT2	ALGOMA STEEL PARENT S.C.A.	119,774.000	640,052.93	287,469.58	-352,583.35
FXPF25010002 99F106C0A	US 10YR ULTRA FUTURE (CBT) EXP MAR 20	7,937.000	0.00	-13,843,513.64	-13,843,513.64
FXPF25010002 99F133C0A	US TREAS BD FUTURE (CBT) EXP MAR 20	8,036.000	0.00	-23,139,092.74	-23,139,092.74
FXPF25010002 99F700C0A	US ULTRA BOND (CBT) EXP MAR 20	613.000	0.00	-2,848,937.39	-2,848,937.39
FXPF20010602 999F71597	CASH HELD AT BNYMELLON	-1,694,359.560	-1,694,359.56	-1,694,359.56	0.00
TOTAL OTHER INVESTMENTS			62,899,460.69	26,714,531.92	-36,184,928.77

COMMON/COLLECTIVE TRUST

FXPF00010302 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	91.010	91.01	91.01	0.00
FXPF10010202 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	2,542.460	2,542.46	2,542.46	0.00



Schedule of Investments at End of Plan Year at Revalued Cost

Report ID: M1102E

Status: FINAL

FXP COMBINE MGRS - FXPG00000300

1/1/2019 - 12/31/2019

FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF10010502 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	74,145.280	74,145.28	74,145.28	0.00
FXPF10010602 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	11,644.140	11,644.14	11,644.14	0.00
FXPF11010002 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	85,650.600	85,650.60	85,650.60	0.00
FXPF11010202 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	41,857.430	41,857.43	41,857.43	0.00
FXPF11010302 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	4,508,198.990	4,508,198.99	4,508,198.99	0.00
FXPF11010402 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	19.430	19.43	19.43	0.00
FXPF11010602 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	17,818,920.490	17,818,920.49	17,818,920.49	0.00
FXPF11010702 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	1,866,605.620	1,866,605.62	1,866,605.62	0.00
FXPF11010802 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	170,305.030	170,305.03	170,305.03	0.00
FXPF11010902 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	2,060,081.100	2,060,081.10	2,060,081.10	0.00
FXPF15010102 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	0.040	0.04	0.04	0.00
FXPF20010002 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	0.010	0.01	0.01	0.00
FXPF20010102 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	3.080	3.08	3.08	0.00
FXPF20010202 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	16,164.610	16,164.61	16,164.61	0.00
FXPF20010302 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	7,778,301.550	7,778,301.55	7,778,301.55	0.00
FXPF20010602 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	5,402,491.310	5,402,491.31	5,402,491.31	0.00
FXPF20010702 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	0.050	0.05	0.05	0.00
FXPF20010802 99VVBHNY2	LOOMIS SAYLES SENIOR LOAN FUND	160,000,000.000	160,000,000.00	178,449,280.00	18,449,280.00
FXPF25010002 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	199,886,397.490	199,886,397.49	199,886,397.49	0.00
FXPF25010202 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	147.950	147.95	147.95	0.00
FXPF25010302 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	12,423.300	12,423.30	12,423.30	0.00
FXPF30010002 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	0.030	0.03	0.03	0.00
FXPF30010102 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	1.030	1.03	1.03	0.00
FXPF40011302 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	34,213.590	34,213.59	34,213.59	0.00
FXPF50011002 99VVA9D14	NT COLLECTIVE ACWI IMI LENDING	1,435,539.250	183,479,060.64	238,496,184.38	55,017,123.74
FXPF50011602 99VVB SYZ3	AGT US LONG FIXED ACTIVE CREDI	67,495,646.850	1,216,005,619.10	1,482,999,368.55	266,993,749.45
FXPF60010002 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	94,152.590	94,152.59	94,152.59	0.00
FXPF60010002 999G10304	SHORT TERM INVESTMENT FUNDS	0.180	0.18	0.18	0.00
FXPF60010002 99VVAUZF2	BLACKROCK MSCI ACWI IMI INDEX FUND A	12,720,005.590	180,724,534.72	279,960,861.27	99,236,326.55
FXPF70010002 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	2,075,882.800	2,075,882.80	2,075,882.80	0.00
FXPF70010102 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	342,829.220	342,829.22	342,829.22	0.00
FXPF70010202 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	0.270	0.27	0.27	0.00
FXPF70010302 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	17,198.520	17,198.52	17,198.52	0.00
FXPF70010302 999E01167	RREEF FD WEST VI	12.000	178,701.00	12,923.28	-165,777.72
FXPF70010302 999G11096	UBS TRUMBULL PROPERTY INCOME FUND	8,758.321	109,373,792.01	113,161,409.03	3,787,617.02
FXPF99910002 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	701,332,474.040	701,332,474.04	701,332,474.04	0.00



Schedule of Investments at End of Plan Year at Revalued Cost

Report ID: M1102E

Status: FINAL

FXP COMBINE MGRS - FXPG00000300

1/1/2019 - 12/31/2019

FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
<u>TOTAL COMMON/COLLECTIVE TRUST</u>			<u>2,793,394,450.71</u>	<u>3,236,712,769.75</u>	<u>443,318,319.04</u>
REGISTERED INVESTMENT COMPANIES					
FXPF30010002 72200Q109	PIMCO FDS PAC INVT MGMT SER ASSET BKD SECS PORTFOLIO	0.001	0.01	0.01	0.00
FXPF50011302 256206202	DODGE & COX GLOBAL STOCK	24,324,116.499	290,049,820.74	309,159,520.70	19,109,699.96
FXPF50012202 99VVBGQ6	LAZARD EMERGING MARKETS DEBT BLEND FUND (US) LP	119,287,013.150	109,606,145.37	119,287,013.15	9,680,867.78
FXPF80011102 99VVBWU9	AQR DELTA XN OFFSHORE FUND L P	78,393,725.000	98,036,562.84	78,393,725.00	-19,642,837.84
FXPF80011302 99VVBRA1	ALEUTIAN FUND LTD CLASS A UNRESTRICTED SERIES 70_41-3019	44,643.309	44,643,309.00	47,399,604.31	2,756,295.31
FXPF80011302 99VBNW37	ALEUTIAN FUND LTD CLASS A UNRESTRICTED SER 74_41-301927	40,000.000	40,000,000.00	43,308,036.00	3,308,036.00
<u>TOTAL REGISTERED INVESTMENT COMPANIES</u>			<u>582,335,837.96</u>	<u>597,547,899.17</u>	<u>15,212,061.21</u>
<u>GRAND TOTAL</u>			<u>7,299,902,393.87</u>	<u>8,245,983,500.53</u>	<u>946,081,106.66</u>
					-10,884,302.80 C
					956,965,409.46 I
					Reconciliation to the financial statements:
			Amount from above	\$8,245,983,500	
			Foreign cash	\$ (12,727,004)	
				<u>\$8,233,256,496</u>	

Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions
00100UAG7	ADVANCED DISPOSAL 10/16 COV-LITE TLB	698,113.210	-684,150.94	684,150.94
00206RFW7	AT&T INC 4.900% 08/15/2037 DD 08/14/18	185,000.000	-191,549.00	210,613.25
00688JAA5	ADIENT US LLC 144A 7.000% 05/15/2026 DD 05/06/19	216,000.000	-217,800.00	221,400.00
013092AA9	ALBERTSONS COS LLC / SAFE 144A 7.500% 03/15/2026 DD 02/05/19	120,000.000	-120,000.00	124,200.00
013092AB7	ALBERTSONS COS INC / SAFE 144A 5.875% 02/15/2028 DD 08/15/19	213,000.000	-213,000.00	225,247.50
03939CAB9	ARCH CAPITAL FINANCE LLC 5.031% 12/15/2046 DD 12/08/16	140,000.000	-149,909.20	154,700.00
04649VAW0	ASURION 7/18 B7 COV-LITE TLB	509,453.910	-495,443.93	495,443.93
05401AAD3	AVOLON HOLDINGS FUNDING L 144A 5.250% 05/15/2024 DD 03/01/19	204,000.000	-204,000.00	210,375.00
06051GHA0	BANK OF AMERICA CORP VAR RT 01/23/2049 DD 01/23/18	250,000.000	-238,247.50	237,220.00
06051GHQ5	BANK OF AMERICA CORP VAR RT 02/07/2030 DD 02/07/19	2,300,000.000	-2,329,593.25	2,356,357.70
071734AC1	BAUSCH HEALTH COS INC 144A 5.750% 08/15/2027 DD 03/08/19	115,000.000	-115,000.00	118,306.25
084659AR2	BERKSHIRE HATHAWAY ENERGY CO 4.450% 01/15/2049 DD 07/25/18	180,000.000	-177,341.40	189,433.80
085770AB1	BERRY GLOBAL ESCROW CORP 144A 5.625% 07/15/2027 DD 06/05/19	61,000.000	-61,000.00	63,440.00
110122CD8	BRISTOL-MYERS SQUIBB CO 144A 4.250% 10/26/2049 DD 05/16/19	1,745,000.000	-1,789,762.10	1,819,040.10
126307AZ0	CSC HOLDINGS LLC 144A 6.500% 02/01/2029 DD 01/31/19	225,000.000	-225,000.00	239,062.50
126408HM8	CSX CORP 4.250% 03/15/2029 DD 11/15/18	595,000.000	-612,676.30	634,365.55
126408HP1	CSX CORP 4.500% 03/15/2049 DD 02/28/19	565,000.000	-588,918.30	634,616.20
126408HR7	CSX CORP 3.350% 09/15/2049 DD 09/12/19	425,000.000	-422,050.50	406,963.00
13323AAB6	CAMELOT FINANCE SA 144A 4.500% 11/01/2026 DD 10/31/19	170,000.000	-170,000.00	172,337.50
150190AC0	CEDAR FAIR LP 144A 5.250% 07/15/2029 DD 06/27/19	99,000.000	-99,000.00	103,950.00
15723RAA2	CFX ESCROW CORP 144A 6.000% 02/15/2024 DD 02/05/19	68,000.000	-68,000.00	69,870.00
15723RAC8	CFX ESCROW CORP 144A 6.375% 02/15/2026 DD 02/05/19	41,000.000	-41,000.00	42,383.75
161175AZ7	CHARTER COMMUNICATIONS OPERATI 6.384% 10/23/2035 DD 10/23/16	210,000.000	-237,524.70	256,985.40
161175BK9	CHARTER COMMUNICATIONS OPERATI 4.200% 03/15/2028 DD 09/18/17	240,000.000	-251,702.40	252,302.40
161175BR4	CHARTER COMMUNICATIONS OPERATI 5.050% 03/30/2029 DD 01/17/19	480,000.000	-534,142.60	535,910.40
172967ME8	CITIGROUP INC VAR RT 03/20/2030 DD 03/20/19	865,000.000	-887,515.70	921,891.05
195325DP7	COLOMBIA GOVERNMENT INTERNATIO 4.500% 03/15/2029 DD 10/12/18	515,000.000	-539,933.45	548,347.50
20030NAV3	COMCAST CORP 6.950% 08/15/2037 DD 08/23/07	85,000.000	-109,102.60	114,136.30
20030NBM2	COMCAST CORP 4.200% 08/15/2034 DD 08/12/14	315,000.000	-314,055.45	326,522.70
20030NCA7	COMCAST CORP 3.150% 02/15/2028 DD 08/07/17	400,000.000	-405,247.40	418,992.00
20030NCH2	COMCAST CORP 3.550% 05/01/2028 DD 02/08/18	300,000.000	-291,972.00	293,949.00
20030NCT6	COMCAST CORP 4.150% 10/15/2028 DD 10/05/18	350,000.000	-384,468.00	393,785.00
20337EAQ4	COMMSCOPE 1/19 TLB 0.000% 02/06/2026 DD 01/28/19	526,021.990	-520,761.77	522,734.35
20338QAA1	COMMSCOPE FINANCE LLC 144A 8.250% 03/01/2027 DD 02/19/19	40,000.000	-40,000.00	40,650.00
20338QAD5	COMMSCOPE FINANCE LLC 144A 6.000% 03/01/2026 DD 02/19/19	272,000.000	-272,000.00	280,305.00
207597EL5	CONNECTICUT LIGHT & POWER CO/T 4.000% 04/01/2048 DD 03/28/18	295,000.000	-302,823.40	340,713.20
21036PAZ1	CONSTELLATION BRANDS INC 4.100% 02/15/2048 DD 02/07/18	145,000.000	-134,328.00	153,018.50
222070AB0	COTY INC 144A 6.500% 04/15/2026 DD 04/05/18	155,000.000	-150,240.00	159,068.75

Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions
22834KAC5	CINEWORLD 2/18 (EUR) COV-LITE TL	297,862.610	-332,626.00	332,333.35
240019BT5	DAYTON POWER & LIGHT CO/T 144A 3.950% 06/15/2049 DD 06/06/19	140,000.000	-139,097.00	144,471.60
25272KAN3	DELL INTERNATIONAL LLC / 144A 8.100% 07/15/2036 DD 06/01/16	180,000.000	-210,555.00	216,342.00
25277LAA4	DIAMOND SPORTS GROUP LLC 144A 5.375% 08/15/2026 DD 08/02/19	522,000.000	-522,000.00	530,740.00
25277LAC0	DIAMOND SPORTS GROUP LLC 144A 6.625% 08/15/2027 DD 08/02/19	184,000.000	-184,000.00	189,978.75
254687EA0	WALT DISNEY CO/THE 144A 6.400% 12/15/2035 DD 03/20/19	142,000.000	-191,597.76	198,758.82
254687EE2	WALT DISNEY CO/THE 144A 6.150% 03/01/2037 DD 03/20/19	710,000.000	-939,812.80	981,262.60
254687EJ1	WALT DISNEY CO/THE 144A 6.750% 01/09/2038 DD 03/20/19	46,000.000	-64,318.12	66,865.14
254687EL6	WALT DISNEY CO/THE 144A 7.850% 03/01/2039 DD 03/20/19	435,000.000	-676,490.25	701,807.25
254687EN2	WALT DISNEY CO/THE 144A 6.900% 08/15/2039 DD 03/20/19	215,000.000	-307,738.10	325,845.40
254687EQ5	WALT DISNEY CO/THE 144A 6.150% 02/15/2041 DD 03/20/19	365,000.000	-488,786.10	517,832.80
254687EY8	WALT DISNEY CO/THE 144A 7.750% 12/01/2045 DD 03/20/19	210,000.000	-344,473.50	381,710.70
25470DAJ8	DISCOVERY COMMUNICATIONS LLC 4.875% 04/01/2043 DD 03/19/13	240,000.000	-215,740.80	254,752.80
25470DAS8	DISCOVERY COMMUNICATIONS LLC 5.000% 09/20/2037 DD 09/21/17	560,000.000	-557,169.60	609,794.45
25470DBG3	DISCOVERY COMMUNICATIONS LLC 5.300% 05/15/2049 DD 05/21/19	290,000.000	-289,738.60	303,259.35
260543CU5	DOW CHEMICAL CO/THE 144A 4.800% 05/15/2049 DD 05/20/19	145,000.000	-144,134.35	160,977.55
26442CAU8	DUKE ENERGY CAROLINAS LLC 3.950% 03/15/2048 DD 03/01/18	100,000.000	-105,074.00	114,402.00
26483EAJ9	STAR MERGER SUB INC 144A 6.875% 08/15/2026 DD 02/08/19	72,000.000	-72,000.00	72,000.00
28031FAD2	EDGEWATER GENERATION 11/18 0.000% 11/14/2025 DD 11/01/18	753,875.230	-750,934.78	721,375.93
29365DAA7	ENTERCOM MEDIA CORP 144A 6.500% 05/01/2027 DD 04/30/19	237,000.000	-242,540.00	250,240.00
31732FAM8	FILTRATION GROUP 3/18 (USD) TL 0.000% 03/28/2025 DD 03/16/18	367,419.350	-360,805.80	360,805.80
33616CAC4	FIRST REPUBLIC BANK/CA 4.625% 02/13/2047 DD 02/13/17	160,000.000	-171,796.80	185,374.40
34407JAE6	ILFC (AERCAP) 2/18 TLB	1,125,000.000	-1,110,067.57	1,110,067.57
35137LAC9	FOX CORP 144A 4.709% 01/25/2029 DD 01/25/19	465,000.000	-465,000.00	471,193.80
35906ABC1	FRONTIER COMMUNICATIONS C 144A 8.000% 04/01/2027 DD 03/15/19	287,000.000	-287,000.00	290,228.75
36166LAA5	GEMS MENASA CAYMAN LTD / 144A 7.125% 07/31/2026 DD 08/08/19	544,000.000	-544,000.00	545,270.00
375558BG7	GILEAD SCIENCES INC 4.600% 09/01/2035 DD 09/14/15	125,000.000	-126,916.25	132,452.50
375558BK8	GILEAD SCIENCES INC 4.150% 03/01/2047 DD 09/20/16	800,000.000	-753,840.15	803,025.90
38016LAA3	GO DADDY OPERATING CO LLC 144A 5.250% 12/01/2027 DD 06/04/19	213,000.000	-213,000.00	225,572.50
38141GWZ3	GOLDMAN SACHS GROUP INC/THE VAR RT 05/01/2029 DD 04/23/18	160,000.000	-162,584.00	163,638.40
38268PAC5	CONVERGINT 1/18 COV-LITE DELAYED TL	8,778.550	8,778.55	-8,778.55
44055EAB7	HORNBLOWER 3/18 COV-LITE TL 0.000% 03/28/2025 DD 03/09/18	316,933.290	-315,348.62	317,391.77
44969CBG4	IMS HEALTH 2/17 (EUR) COV-LITE TLB	355,759.920	-402,298.96	404,889.52
455780CN4	INDONESIA GOVERNMENT INTERNATI 3.700% 10/30/2049 DD 10/30/19	415,000.000	-411,281.60	424,152.50
45824TBA2	INTELSAT JACKSON HOLDINGS 144A 8.500% 10/15/2024 DD 09/19/18	775,000.000	-763,500.00	715,900.00
46266TAA6	IQVIA INC 144A 5.000% 05/15/2027 DD 05/10/19	269,000.000	-269,000.00	285,476.25
46647PAF3	JPMORGAN CHASE & CO VAR RT 05/01/2028 DD 04/25/17	200,000.000	-209,946.00	211,644.00
482480AH3	KLA-TENCOR CORP 5.000% 03/15/2049 DD 03/20/19	185,000.000	-183,664.30	185,854.70

Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions
50077LAU0	KRAFT HEINZ FOODS CO 144A 3.750% 04/01/2030 DD 09/25/19	410,000.000	-408,409.20	413,966.30
53226GAG6	LIGHTSTONE 2/18 COV-LITE TLB 0.000% 01/30/2024 DD 01/29/18	564,829.570	-570,497.96	520,516.54
53226GAH4	LIGHTSTONE 2/18 COV-LITE TLC 0.000% 01/30/2024 DD 01/29/18	31,857.320	-32,177.03	29,357.97
538034AR0	LIVE NATION ENTERTAINMENT 144A 4.750% 10/15/2027 DD 10/17/19	144,000.000	-144,000.00	148,500.00
55303XAG0	MGM GROWTH PROPERTIES OPE 144A 5.750% 02/01/2027 DD 01/25/19	152,000.000	-152,000.00	154,660.00
55336VAP5	MPLX LP 4.900% 04/15/2058 DD 02/08/18	125,000.000	-127,568.75	122,722.50
571676AD7	MARS INC 144A 3.875% 04/01/2039 DD 03/29/19	450,000.000	-448,425.30	467,852.00
571676AG0	MARS INC 144A 4.125% 04/01/2054 DD 03/29/19	155,000.000	-154,742.70	155,165.85
57906PAG4	MCAFEE 10/18 (USD) COV-LITE TLB	48,365.890	-48,003.14	48,365.89
57906PAH2	MCAFEE 10/18 (EUR) COV-LITE TLB	129,916.580	-146,556.45	144,776.31
58502BAC0	MEDNAX INC 144A 6.250% 01/15/2027 DD 11/13/18	467,000.000	-467,082.50	463,346.25
606822BH6	MITSUBISHI UFJ FINANCIAL GROUP 3.741% 03/07/2029 DD 03/07/19	795,000.000	-795,000.00	813,949.20
6174468G7	MORGAN STANLEY VAR RT 01/23/2030 DD 01/23/19	2,555,000.000	-2,578,989.40	2,646,236.80
62943XAK3	NATIONAL VETERINARY ASSOCIATES 0.000% 02/02/2025 DD 04/22/19	173,576.070	-171,840.31	173,359.10
63689EAE5	NATIONAL MENTOR 1/14 TLB	289,852.530	-286,591.69	286,591.69
638612AM3	NATIONWIDE FINANCIAL SERV 144A 3.900% 11/30/2049 DD 11/21/19	395,000.000	-393,056.60	411,792.85
63946BAG5	NBCUNIVERSAL MEDIA LLC 5.950% 04/01/2041 DD 04/01/11	110,000.000	-131,554.50	144,993.20
64952GAQ1	NEW YORK LIFE INSURANCE C 144A 4.450% 05/15/2069 DD 04/04/19	220,000.000	-218,411.60	223,176.25
655044AN5	NOBLE ENERGY INC 4.950% 08/15/2047 DD 08/15/17	170,000.000	-155,696.20	158,297.20
668138AA8	NORTHWESTERN MUTUAL LIFE 144A 3.850% 09/30/2047 DD 09/26/17	150,000.000	-143,880.00	151,378.50
68233JBN3	ONCOR ELECTRIC DELIVERY C 144A 3.800% 06/01/2049 DD 05/23/19	410,000.000	-407,523.60	418,373.90
68233JBQ6	ONCOR ELECTRIC DELIVERY C 144A 3.100% 09/15/2049 DD 09/12/19	485,000.000	-476,528.85	481,586.35
69867DAA6	PANTHER BF AGGREGATOR 2 L 144A 6.250% 05/15/2026 DD 04/01/19	105,000.000	-105,000.00	107,362.50
70014LAA8	PARK AEROSPACE HOLDINGS L 144A 5.250% 08/15/2022 DD 02/03/17	82,000.000	-83,127.50	84,460.00
713448DD7	PEPSICO INC 4.450% 04/14/2046 DD 10/14/15	165,000.000	-198,326.70	207,645.90
71654QCK6	PETROLEOS MEXICANOS 5.350% 02/12/2028 DD 08/12/18	455,000.000	-418,887.50	425,527.50
74112BAK1	PRESTIGE BRANDS INC 144A 6.375% 03/01/2024 DD 02/19/16	52,000.000	-51,610.00	53,300.00
74166MAB2	PRIME SECURITY SERVICES B 144A 5.250% 04/15/2024 DD 04/04/19	319,000.000	-319,000.00	318,202.50
74166MAC0	PRIME SECURITY SERVICES B 144A 5.750% 04/15/2026 DD 04/04/19	319,000.000	-319,000.00	317,927.50
74251VAR3	PRINCIPAL FINANCIAL GROUP INC 3.700% 05/15/2029 DD 05/10/19	160,000.000	-159,363.20	163,868.80
74727PBB6	QATAR GOVERNMENT INTERNAT 144A 4.817% 03/14/2049 DD 03/14/19	350,000.000	-350,000.00	373,506.25
74966UAP5	ROYALTY PHARMA 3/17 B6 TLB	1,227,201.030	-1,202,125.61	1,202,125.61
75884RAY9	REGENCY CENTERS LP 4.650% 03/15/2049 DD 03/06/19	180,000.000	-179,389.80	190,647.00
80413TAF6	SAUDI GOVERNMENT INTERNAT 144A 4.625% 10/04/2047 DD 10/04/17	925,000.000	-978,665.80	1,005,101.25
80413TAL3	SAUDI GOVERNMENT INTERNAT 144A 5.250% 01/16/2050 DD 01/16/19	595,000.000	-647,357.50	673,837.50
81567GAB5	SEDGWICK CMS 2/14 TL	433,260.520	-432,567.30	432,567.30
855244AU3	STARBUCKS CORP 4.450% 08/15/2049 DD 05/13/19	130,000.000	-131,531.40	140,355.10
86614RAM9	SUMMIT MATERIALS LLC / SU 144A 6.500% 03/15/2027 DD 03/15/19	244,000.000	-244,000.00	261,080.00

Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions
88033GCX6	TENET HEALTHCARE CORP 144A 6.250% 02/01/2027 DD 02/05/19	328,000.000	-328,000.00	345,160.00
88146LAA1	TERRIER MEDIA BUYER INC 144A 8.875% 12/15/2027 DD 12/17/19	204,000.000	-204,000.00	213,945.00
882508BF0	TEXAS INSTRUMENTS INC 3.875% 03/15/2039 DD 03/11/19	155,000.000	-157,836.50	180,762.25
88732JAN8	TIME WARNER CABLE LLC 7.300% 07/01/2038 DD 06/19/08	205,000.000	-236,846.75	261,422.15
902674XN5	UBS AG/LONDON 144A 4.500% 06/26/2048 DD 06/26/18	340,000.000	-397,318.00	431,253.80
90385KAB7	ULTIMATE SOFTWARE 3/19 0.000% 04/08/2026 DD 03/28/19	638,629.700	-637,033.13	638,629.70
91086QAV0	MEXICO GOVERNMENT INTERNATIONAL 6.050% 01/11/2040 DD 01/11/08	360,000.000	-430,200.00	432,410.00
917288BK7	URUGUAY GOVERNMENT INTERNATIONAL 4.375% 01/23/2031 DD 01/23/19	1,160,000.000	-1,180,972.50	1,249,990.00
91911XAW4	BAUSCH HEALTH AMERICAS IN 144A 8.500% 01/31/2027 DD 06/01/18	230,000.000	-237,475.00	259,866.25
92210MAR5	VANTIV 9/17 TLB1	123,367.080	123,058.66	-123,058.66
92210MAY0	VANTIV 5/18 COV-LITE TLB4	558,725.670	-541,963.90	541,963.90
92552VAL4	VIASAT INC 144A 5.625% 04/15/2027 DD 03/27/19	143,000.000	-143,000.00	144,787.50
92940PAD6	WRKCO INC 4.900% 03/15/2029 DD 12/03/18	935,000.000	-934,541.85	1,015,072.45
93369PAB0	ABRA AUTO BODY/CALIBER 0.000% 01/23/2026 DD 01/15/19	545,121.350	-539,670.13	546,869.54
93884PDY3	WASHINGTON GAS LIGHT CO 3.650% 09/15/2049 DD 09/13/19	130,000.000	-129,342.20	129,741.30
961214EF6	WESTPAC BANKING CORP VAR RT 07/24/2034 DD 07/24/19	340,000.000	-340,000.00	353,430.00
961214EG4	WESTPAC BANKING CORP 4.421% 07/24/2039 DD 07/24/19	205,000.000	-205,000.00	222,662.80
96926JAC1	WILLIAM CARTER CO/THE 144A 5.625% 03/15/2027 DD 03/14/19	143,000.000	-143,000.00	148,362.50
97381JAB9	WINDSTREAM 3/19 DIP COV-LITE TL	442,242.290	-440,031.08	441,920.91
983793AG5	XPO LOGISTICS INC 144A 6.750% 08/15/2024 DD 02/22/19	664,000.000	-664,000.00	720,643.75
99AAC2473	SAFE FLEET 1/18 COV-LITE TL	149,773.980	149,399.55	-150,710.07
99AAD4387	LUMENTUM 8/18 COV-LITE TLB	537,604.250	-540,010.03	540,010.03
99AAE0947	DUN & BRADSTREET 1/19 TL	298,013.250	-292,052.98	297,640.73
99AAE2067	TALLGRASS ENERGY 2/19 TL	114,917.680	-114,055.80	113,768.50
99AAE6589	HEXION 6/19 EXIT (USD) COV-LITE TL	404,568.380	-400,522.70	405,074.09
99AAE6621	ERM (ENVIRONMENTAL RESOURCES) 6/19 (USD) COV-LITE TL	253,388.280	-252,754.81	254,338.49
99AAF0573	B&G FOODS 9/19 COV-LITE TLB	221,347.760	-220,241.02	222,177.81
99AAF1787	BUCKEYE PARTNERS 10/19 COV-LIT 0.000% 11/15/2026 DD 06/10/19	337,592.750	-335,904.79	340,124.70
99F106F9A	US 10YR ULTRA FUTURE (CBT) EXP JUN 19	10,171.000	0.00	33,975,071.58
99F106I9A	US 10YR ULTRA FUTURE (CBT) EXP SEP 19	8,718.000	0.00	80,041,084.91
99F106L9A	US 10YR ULTRA FUTURE (CBT) EXP DEC 19	8,390.000	0.00	-22,590,475.71
99F133F9A	US TREAS BOND FUTURE (CBT) EXP JUN 19	8,918.000	0.00	38,924,613.80
99F133I9A	US LONG BOND FUTURE (CBT) EXP SEP 19	8,563.000	0.00	134,082,011.85
99F133L9A	US LONG BOND FUTURE (CBT) EXP DEC 19	8,574.000	0.00	-38,169,416.72
99F183F9A	US 5YR NOTE FUTURE (CBT) EXP JUN 19	4,345.000	0.00	458,222.07
99F700F9A	US ULTRA BOND (CBT) EXP JUN 19	1,032.000	0.00	8,637,649.22
99F700I9A	US ULTRA BOND (CBT) EXP SEP 19	1,116.000	0.00	26,029,561.50
99F700L9A	US ULTRA BOND (CBT) EXP DEC 19	712.000	0.00	-6,646,133.10

Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions
B9000TBG9	TELENET 5/18 (EUR) AO TL	259,031.740	-288,145.36	288,602.88
C8856UAB4	HUSKY IMS 3/18 COV-LITE TLB	1,434,446.450	-1,420,114.65	1,374,110.81
D1200YAQ0	SPRINGER 11/18 B14 TL	89,459.390	-102,401.62	102,464.31
D6000EAC6	MESSER INDUSTRIES 10/18 (EUR) 0.000% 10/01/2025 DD 09/17/18	0.000	340.84	-2,032.40
EDBJBYN52	ROCKET INTERNET SE	41,476.000	-1,124,269.28	995,442.66
EEBK8JHH5	CELLNEX TELECOM SA RTS	5.000	0.00	19.42
EF5641560	CARREFOUR SA	47,100.000	-898,338.73	824,927.43
EF9255359	CEVA SANTE ANIMALE 11/16 COV-LITE TLB	0.000	0.00	66.67
EF9258726	CEVA SANTE ANIMALE 3/19 COV-LITE TLB	1,613,876.610	-1,784,959.23	1,790,067.06
EF9258924	CERBA HEALTHCARE 4/18 COV-LITE TLB	412,932.320	-463,370.20	463,064.37
EF9260409	WESSANEN 8/19 COV-LITE TLB	432,692.180	-480,374.86	482,524.72
EFBK9WQD1	QUATRIM SASU 144A 5.875% 01/31/2024	138,000.000	-152,414.10	156,910.35
EL9UUX3E6	CRYSTAL ALMOND SARL 144A 4.250% 10/15/2024	298,000.000	-327,338.10	340,372.74
ELBJ5RXZ9	LINCOLN FINANCING SARL 144A VAR RT 04/01/2024	466,000.000	-524,343.20	529,954.91
ELBK9W8T3	SWISSPORT FINANCING SARL 144A 5.250% 08/15/2024	108,000.000	-120,976.20	121,611.04
EN9250411	AKZONOBEL SPECIALTY CHEMICALS (STARFRUIT) 9/18 (EUR) TLB	490,200.040	-553,556.54	555,115.03
EN9UUUW97	UNITED GROUP BV 144A VAR RT 05/15/2025	686,000.000	-771,338.40	780,868.22
ES9020342	SWISSPORT 3/18 INCREMENTAL TL	452,376.440	-513,415.40	514,974.14
EX9270763	ALL3MEDIA 11/19 (EUR) TLC	371,870.330	-416,643.52	415,990.92
EXB24CGK6	RECKITT BENCKISER GROUP PLC	22,000.000	-1,769,592.38	1,689,821.72
F6628DAK0	NUMERICABLE / SFR 10/17 (EUR) B12 COV-LITE	353,456.770	-414,693.14	383,996.96
Q0182FAB4	AMBER HOLDINGS 8/13 DELAYED TL	0.000	0.00	1,925.38
SF9260925	AMER SPORTS 3/19 COV-LITE TLB	646,201.310	-728,183.26	717,156.71
SFBFM0SV0	NORDEA BANK ABP	7,100.000	-44,930.81	43,904.21
SN9259086	HURTIGRUTEN 2/18 COV-LITE TLB	574,393.970	-637,899.72	631,925.43
SSBK77DQ0	INTRUM AB 144A 3.500% 07/15/2026	238,000.000	-265,572.30	261,978.07



Series of Transactions in Excess of Five Percent of Plan Assets

Report ID: T6500

Status: FINAL

FXP COMBINE MGRS - FXPG00000300

1/1/2019 - 12/31/2019

FXP ALL MANAGER ACCOUNTS

Tran Count	Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions	Cost of Assets Disposed	Gain/Loss
5% VALUE :		349,092,129.63					
1,250	996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	3,713,770,047.160	3,713,770,047.16	0.00	0.00	0.00
786	996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	2,952,407,460.440	0.00	2,952,407,460.44	2,952,407,460.44	0.00
4	99VVA9D14	NT COLLECTIVE ACWI IMI LENDING	1,434,640.220	215,000,000.00	0.00	0.00	0.00
1	99VVA9D14	NT COLLECTIVE ACWI IMI LENDING	2,367,582.110	0.00	350,000,000.00	268,227,961.12	81,772,038.88
4	99VVAUZF2	BLACKROCK MSCI ACWI IMI INDEX FUND A	26,027,255.800	0.00	521,000,000.00	369,792,580.77	151,207,419.23



Single Transactions in Excess of Five Percent of Plan Assets

Report ID: T6400

Status: FINAL

FXP COMBINE MGRS - FXPG00000300

1/1/2019 - 12/31/2019

FXP ALL MANAGER ACCOUNTS

	Security ID	Security Description	Tran Code	Shares	Transaction Expense	Cost of Acquisitions	Proceeds of Dispositions	Cost of Assets Disposed	Gain/Loss
5% VALUE : 349,092,129.63									
FXPF99910002	996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	B	468,925,761.390	0.00	468,925,761.39	0.00	0.00	0.00
FXPF99910002	996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	B	499,789,555.190	0.00	499,789,555.19	0.00	0.00	0.00
FXPF50011002	99VVA9D14	NT COLLECTIVE ACWI IMI LENDING	S	2,367,582.110	0.00	0.00	350,000,000.00	268,227,961.12	81,772,038.88

Schedule SB Attachment (Form 5500)—2019 Plan Year
FirstEnergy Corp. Master Pension Plan
EIN: 34-1843785 PN: 001

Schedule SB, line 26—Schedule of Active Participant Data as of January 1, 2019

**Schedule SB, Line 26—Schedule of Active Participant Data
As of January 1, 2019**

**FirstEnergy Corp.
Master Pension Plan**

EIN: 34-1843785 PN: 001

Number of Participants, Average Compensation and Average Cash Balance Account

Attained Age	Years of Credited Service									
	<1	1-4	5-9	10-14	15-19	20-24	25-29	30-34	35-39	40+
<25	318 \$60,291 \$1,141	413 \$74,194 \$5,081	4 \$0							
25-29	225 \$65,012 \$1,396	806 \$75,996 \$6,644	284 \$99,523 \$61	3 \$0						
30-34	111 \$68,102 \$1,360	604 \$81,103 \$7,158	556 \$97,918 \$0	400 \$107,472 \$0	1 \$0	1 \$0				
35-39	88 \$71,756 \$1,424	391 \$84,734 \$8,690	347 \$96,185 \$59	711 \$106,777 \$0	150 \$114,873 \$0	2 \$0				
40-44	64 \$73,230 \$1,947	259 \$83,081 \$10,220	202 \$100,503 \$0	553 \$102,736 \$0	353 \$108,693 \$0	43 \$108,136 \$0	6 \$0			
45-49	33 \$83,090 \$2,266	222 \$84,775 \$12,530	153 \$103,225 \$0	483 \$103,814 \$0	334 \$107,541 \$0	147 \$109,010 \$0	134 \$109,163 \$0	13 \$0		
50-54	32 \$77,422 \$2,349	169 \$86,568 \$13,255	132 \$94,705 \$0	367 \$108,326 \$0	327 \$104,379 \$0	192 \$107,377 \$0	433 \$117,341 \$0	368 \$121,890 \$0	28 \$101,641 \$0	
55-59	12 \$0	124 \$87,029 \$14,028	87 \$101,808 \$0	277 \$106,607 \$0	226 \$102,290 \$0	138 \$108,331 \$0	332 \$107,704 \$0	740 \$114,921 \$0	642 \$116,878 \$0	63 \$110,019 \$0
60-64	16 \$0	49 \$91,029 \$17,572	51 \$107,958 \$0	128 \$99,893 \$0	115 \$93,476 \$0	78 \$93,701 \$246	143 \$105,148 \$0	297 \$109,171 \$0	451 \$114,059 \$0	324 \$109,662 \$0
65-69	1 \$0	8 \$0	7 \$0	29 \$125,560 \$0	17 \$0	8 \$0	24 \$100,493 \$0	53 \$95,174 \$0	40 \$105,148 \$0	86 \$108,593 \$0
70+			1 \$0	2 \$0	4 \$0	2 \$0		5 \$0	4 \$0	27 \$105,926 \$0

N-15073

Schedule SB Attachment (Form 5500)—2019 Plan Year
FirstEnergy Corp. Master Pension Plan
EIN: 34-1843785 PN: 001

Schedule SB, Part V—Statement of Actuarial Assumptions/Methods
For ERISA Requirements

Interest Rates	Based on segment rates with a four-month look-back (as of September 2018), each adjusted as needed to fall within the 25-year average interest rate stabilization corridor.										
1st Segment Rate	3.74%										
2nd Segment Rate	5.35%										
3rd Segment Rate	6.11%										
Interest Rates for Maximum Tax Purposes	Based on segment rates with a four-month look-back (September 2018), without regard to interest rate stabilization.										
1st Segment Rate	2.28%										
2nd Segment Rate	3.81%										
3rd Segment Rate	4.46%										
Salary Increases											
Minimum Funding Target Normal Cost	See Tables 1–2										
Maximum Tax Expected Benefit Increase	See Tables 1–2										
Cash Balance Interest Crediting Rate	4.25%										
Cash Balance Annuity Conversion Rate	Based on segment rates used for minimum funding purposes.										
Social Security COLA Increases	3.00%										
Optional Payment Form Election Percentage	Participants eligible for full or partial lump sums are assumed to elect a lump sum based on the following percentages:										
	<table> <tr> <th>Plan Code</th><th>Percent</th></tr> <tr> <td>CB01, CB02</td><td>90%</td></tr> <tr> <td>CE70</td><td>55%</td></tr> <tr> <td>FCE3</td><td>75%</td></tr> <tr> <td>TE19</td><td>70%</td></tr> </table>	Plan Code	Percent	CB01, CB02	90%	CE70	55%	FCE3	75%	TE19	70%
Plan Code	Percent										
CB01, CB02	90%										
CE70	55%										
FCE3	75%										
TE19	70%										
	All others are assumed to elect a single life annuity.										
Optional Payment Form Conversion Interest Rate	Current 417(e) interest rates for lump sums, but not greater than 3.15% or 10-year Treasury rates plus 150 basis points ¹ .										

¹ Grandfathered basis does not apply to cash balance participants.

Schedule SB Attachment (Form 5500)—2019 Plan Year
FirstEnergy Corp. Master Pension Plan
EIN: 34-1843785 PN: 001

For ERISA Requirements

Optional Payment Form Conversion Mortality	Current IRC section 417(e) table for lump sums.
Retirement Age	
Active Participants	See Tables 3–5
Terminated Vested Participants	Age 60 if Local 29 (“BV29”), otherwise Age 63.
Mortality Rates	
Healthy and Disabled	2019 static mortality table for annuitants and non-annuitants per §1.430(h)(3)-1(e).
Withdrawal Rates	See Tables 6–7.
Disability Rates	See Tables 8–9.
Decrement Timing	Middle of year decrements (except that retirement is assumed to occur at the beginning of the year of ages where the assumed retirement age is 100%).
Surviving Spouse Benefit	It is assumed that 70% of males and 70% of females have an eligible spouse, and that males are two years older than their spouses.
Valuation Compensation	For nonbargaining employees, total pay is assumed to be base pay plus target incentive. For bargaining employees, total pay is assumed to be equal to base pay plus target incentive plus assumed overtime. The overtime assumption is specific to each union (See Table 10).
Benefit and Compensation Limits	Projected benefits and compensation are limited by the current IRC section 415 maximum benefit of \$225,000 and the 401(a)(17) compensation limit of \$280,000.
Valuation of Plan Assets	<p>Smoothed fair market value of assets over the current and prior two years, adjusted for contributions, benefit payments, administrative expenses, and expected earnings. The average value of assets calculated in this manner is further limited to not less than 90% nor more than 110% of fair market value.</p> <p>A characteristic of this method is that the expected distribution of the value of plan assets is skewed toward understatement relative to the corresponding market values for expected long-term rates of return in excess of the third segment rate under IRC section 430(h)(2)(C)(iii).</p>

Schedule SB Attachment (Form 5500)—2019 Plan Year
FirstEnergy Corp. Master Pension Plan
EIN: 34-1843785 PN: 001

For ERISA Requirements

Expected Return on Assets

2017 Plan Year	7.50%, limited to 6.48%
2018 Plan Year	7.50%, limited to 6.29%
2019 Plan Year	7.50%, limited to 6.11%

Trust Expenses Included in Target Normal
Cost

\$29,300,000 (estimated administrative and PBGC
premiums for the current year, rounded to the nearest
\$100,000)

Actuarial Method

Standard unit credit cost method

Valuation Date

January 1, 2019¹

¹ With adjustments for the 2018 VERP/EVERP.

Schedule SB Attachment (Form 5500)—2019 Plan Year
FirstEnergy Corp. Master Pension Plan
EIN: 34-1843785 PN: 001

Table 1

Salary Merit Increase Rates—Nonbargaining Employees

Age	Rate	Age	Rate
15	10.75%	45	3.00%
16	10.75%	46	3.00%
17	10.75%	47	3.00%
18	10.75%	48	3.00%
19	10.75%	49	3.00%
20	10.75%	50	3.00%
21	10.75%	51	3.00%
22	10.75%	52	3.00%
23	10.75%	53	3.00%
24	10.75%	54	3.00%
25	7.75%	55	3.00%
26	7.75%	56	3.00%
27	7.75%	57	3.00%
28	7.75%	58	3.00%
29	7.75%	59	3.00%
30	6.25%	60+	2.50%
31	6.25%		
32	6.25%		
33	6.25%		
34	6.25%		
35	5.25%		
36	5.25%		
37	5.25%		
38	5.25%		
39	5.25%		
40	4.50%		
41	4.50%		
42	4.50%		
43	4.50%		
44	4.50%		

Schedule SB Attachment (Form 5500)—2019 Plan Year
FirstEnergy Corp. Master Pension Plan
EIN: 34-1843785 PN: 001

Table 2

Salary Merit Increase Rates—Bargaining Employees

Age	Rate	Age	Rate
15	7.25%	45	3.00%
16	7.25%	46	3.00%
17	7.25%	47	3.00%
18	7.25%	48	3.00%
19	7.25%	49	3.00%
20	7.25%	50	3.00%
21	7.25%	51	3.00%
22	7.25%	52	3.00%
23	7.25%	53	3.00%
24	7.25%	54	3.00%
25	6.50%	55	3.00%
26	6.50%	56	3.00%
27	6.50%	57	3.00%
28	6.50%	58	3.00%
29	6.50%	59	3.00%
30	5.00%	60+	2.75%
31	5.00%		
32	5.00%		
33	5.00%		
34	5.00%		
35	4.25%		
36	4.25%		
37	4.25%		
38	4.25%		
39	4.25%		
40	3.50%		
41	3.50%		
42	3.50%		
43	3.50%		
44	3.50%		

Schedule SB Attachment (Form 5500)—2019 Plan Year
FirstEnergy Corp. Master Pension Plan
EIN: 34-1843785 PN: 001

Table 3

Retirement Rates—Local 270 (58 and 35)

Age	Years of Service	
	0–34	35+
55	0.00%	0.00%
56	0.00%	0.00%
57	0.00%	0.00%
58	0.00%	100.00%
59	0.00%	100.00%
60	0.00%	100.00%
61	0.00%	100.00%
62	100.00%	100.00%
63	100.00%	100.00%
64	100.00%	100.00%
65	100.00%	100.00%
66	100.00%	100.00%
67	100.00%	100.00%
68	100.00%	100.00%
69	100.00%	100.00%
70+	100.00%	100.00%

Schedule SB Attachment (Form 5500)—2019 Plan Year
FirstEnergy Corp. Master Pension Plan
EIN: 34-1843785 PN: 001

Table 4

Retirement Rates—Nonbargaining Employees

Age	Rate
55	4.50%
56	4.50%
57	4.50%
58	8.00%
59	12.50%
60	17.00%
61	21.50%
62	22.00%
63	18.50%
64	24.00%
65	27.00%
66	33.00%
67	33.00%
68	33.00%
69	33.00%
70+	100.00%

Schedule SB Attachment (Form 5500)—2019 Plan Year
FirstEnergy Corp. Master Pension Plan
EIN: 34-1843785 PN: 001

Table 5

Retirement Rates—Bargaining Employees

Age	Rate
55	4.00%
56	4.00%
57	6.00%
58	6.00%
59	10.00%
60	17.00%
61	18.00%
62	27.50%
63	20.00%
64	20.00%
65	33.00%
66	33.00%
67	33.00%
68	33.00%
69	33.00%
70+	100.00%

Schedule SB Attachment (Form 5500)—2019 Plan Year
FirstEnergy Corp. Master Pension Plan
EIN: 34-1843785 PN: 001

Table 6—Page 1 of 2

Withdrawal Rates—Nonbargaining Employees

Age	Years of Service			
	0	1	2	3+
15	25.20%	22.40%	19.60%	17.50%
16	25.20%	22.40%	19.60%	17.50%
17	25.20%	22.40%	19.60%	17.50%
18	25.20%	22.40%	19.60%	17.50%
19	25.20%	22.40%	19.60%	17.50%
20	20.80%	20.20%	19.60%	16.10%
21	20.80%	20.20%	19.60%	14.70%
22	20.80%	20.20%	19.60%	13.30%
23	20.80%	20.20%	19.60%	11.90%
24	20.80%	20.20%	19.60%	10.50%
25	16.40%	14.70%	13.00%	9.40%
26	16.40%	14.70%	13.00%	9.00%
27	16.40%	14.70%	13.00%	8.40%
28	16.40%	14.70%	13.00%	7.90%
29	16.40%	14.70%	13.00%	7.50%
30	14.40%	12.20%	10.00%	7.10%
31	14.40%	12.20%	10.00%	6.70%
32	14.40%	12.20%	10.00%	6.30%
33	14.40%	12.20%	10.00%	6.20%
34	14.40%	12.20%	10.00%	6.00%
35	13.60%	11.30%	9.00%	5.80%
36	13.60%	11.30%	9.00%	5.70%
37	13.60%	11.30%	9.00%	5.50%
38	13.60%	11.30%	9.00%	5.20%
39	13.60%	11.30%	9.00%	4.80%
40	12.00%	9.60%	7.10%	4.20%
41	12.00%	9.60%	7.10%	3.90%
42	12.00%	9.60%	7.10%	3.80%
43	12.00%	9.60%	7.10%	3.40%
44	12.00%	9.60%	7.10%	3.20%

Schedule SB Attachment (Form 5500)—2019 Plan Year
FirstEnergy Corp. Master Pension Plan
EIN: 34-1843785 PN: 001

Table 6—Page 2 of 2

Withdrawal Rates—Nonbargaining Employees

Age	Years of Service			
	0	1	2	3+
45	9.10%	7.40%	5.70%	3.20%
46	9.10%	7.40%	5.70%	3.00%
47	9.10%	7.40%	5.70%	2.80%
48	9.10%	7.40%	5.70%	2.60%
49	9.10%	7.40%	5.70%	2.40%
50	8.90%	7.10%	5.20%	2.20%
51	8.90%	7.10%	5.20%	2.20%
52	8.90%	7.10%	5.20%	1.90%
53	8.90%	7.10%	5.20%	1.80%
54	8.90%	7.10%	5.20%	1.80%
55+	0.00%	0.00%	0.00%	0.00%

Schedule SB Attachment (Form 5500)—2019 Plan Year
FirstEnergy Corp. Master Pension Plan
EIN: 34-1843785 PN: 001

Table 7—Page 1 of 2

Withdrawal Rates—Bargaining Employees

Age	Years of Service			
	0	1	2	3+
15	19.30%	11.70%	8.20%	6.30%
16	19.30%	11.70%	8.20%	6.30%
17	19.30%	11.70%	8.20%	6.30%
18	19.30%	11.70%	8.20%	6.30%
19	19.30%	11.70%	8.20%	6.30%
20	19.30%	11.70%	8.20%	6.00%
21	19.30%	11.70%	8.20%	5.70%
22	19.30%	11.70%	8.20%	5.40%
23	19.30%	11.70%	8.20%	5.10%
24	19.30%	11.70%	8.20%	4.80%
25	18.80%	11.00%	7.80%	4.50%
26	18.80%	11.00%	7.80%	4.50%
27	18.80%	11.00%	7.80%	4.30%
28	18.80%	11.00%	7.80%	4.20%
29	18.80%	11.00%	7.80%	4.10%
30	18.50%	9.60%	7.30%	4.10%
31	18.50%	9.60%	7.30%	4.00%
32	18.50%	9.60%	7.30%	3.90%
33	18.50%	9.60%	7.30%	3.80%
34	18.50%	9.60%	7.30%	3.80%
35	18.20%	8.70%	7.20%	3.70%
36	18.20%	8.70%	7.20%	3.60%
37	18.20%	8.70%	7.20%	3.50%
38	18.20%	8.70%	7.20%	3.40%
39	18.20%	8.70%	7.20%	3.40%
40	18.00%	8.40%	7.00%	3.30%
41	18.00%	8.40%	7.00%	3.20%
42	18.00%	8.40%	7.00%	3.10%
43	18.00%	8.40%	7.00%	3.00%
44	18.00%	8.40%	7.00%	3.00%

Schedule SB Attachment (Form 5500)—2019 Plan Year
FirstEnergy Corp. Master Pension Plan
EIN: 34-1843785 PN: 001

Table 7—Page 2 of 2

Withdrawal Rates—Bargaining Employees

Age	Years of Service			
	0	1	2	3+
45	18.00%	8.40%	6.90%	2.90%
46	18.00%	8.40%	6.90%	2.80%
47	18.00%	8.40%	6.90%	2.70%
48	18.00%	8.40%	6.90%	2.70%
49	18.00%	8.40%	6.90%	2.60%
50	18.00%	8.40%	6.90%	2.40%
51	18.00%	8.40%	6.90%	2.30%
52	18.00%	8.40%	6.90%	2.30%
53	18.00%	8.40%	6.90%	2.20%
54	18.00%	8.40%	6.90%	2.10%
55+	0.00%	0.00%	0.00%	0.00%

Schedule SB Attachment (Form 5500)—2019 Plan Year
FirstEnergy Corp. Master Pension Plan
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Table 8

Disability Rates—Nonbargaining Employees

Age	Male	Female	Age	Male	Female
15	0.027%	0.027%	45	0.144%	0.216%
16	0.027%	0.027%	46	0.162%	0.243%
17	0.027%	0.027%	47	0.189%	0.270%
18	0.027%	0.027%	48	0.225%	0.297%
19	0.027%	0.027%	49	0.252%	0.324%
20	0.027%	0.027%	50	0.297%	0.360%
21	0.027%	0.027%	51	0.351%	0.396%
22	0.027%	0.027%	52	0.414%	0.441%
23	0.027%	0.027%	53	0.477%	0.486%
24	0.027%	0.027%	54	0.549%	0.531%
25	0.027%	0.027%	55	0.621%	0.576%
26	0.027%	0.027%	56	0.693%	0.621%
27	0.027%	0.027%	57	0.774%	0.666%
28	0.027%	0.036%	58	0.855%	0.720%
29	0.027%	0.036%	59	0.945%	0.765%
30	0.027%	0.036%	60	1.035%	0.810%
31	0.027%	0.045%	61	1.134%	0.864%
32	0.027%	0.045%	62	1.242%	0.909%
33	0.027%	0.054%	63	1.359%	0.945%
34	0.027%	0.054%	64	1.476%	0.981%
35	0.036%	0.063%	65+	0.000%	0.000%
36	0.036%	0.072%			
37	0.045%	0.081%			
38	0.054%	0.090%			
39	0.063%	0.108%			
40	0.072%	0.117%			
41	0.081%	0.135%			
42	0.090%	0.153%			
43	0.108%	0.171%			
44	0.126%	0.198%			

Schedule SB Attachment (Form 5500)—2019 Plan Year
FirstEnergy Corp. Master Pension Plan
EIN: 34-1843785 PN: 001

Table 9

Disability Rates—Bargaining Employees

Age	Male	Female	Age	Male	Female
15	0.042%	0.042%	45	0.224%	0.336%
16	0.042%	0.042%	46	0.252%	0.378%
17	0.042%	0.042%	47	0.294%	0.420%
18	0.042%	0.042%	48	0.350%	0.462%
19	0.042%	0.042%	49	0.392%	0.504%
20	0.042%	0.042%	50	0.462%	0.560%
21	0.042%	0.042%	51	0.546%	0.616%
22	0.042%	0.042%	52	0.644%	0.686%
23	0.042%	0.042%	53	0.742%	0.756%
24	0.042%	0.042%	54	0.854%	0.826%
25	0.042%	0.042%	55	0.966%	0.896%
26	0.042%	0.042%	56	1.078%	0.966%
27	0.042%	0.042%	57	1.204%	1.036%
28	0.042%	0.056%	58	1.330%	1.120%
29	0.042%	0.056%	59	1.470%	1.190%
30	0.042%	0.056%	60	1.610%	1.260%
31	0.042%	0.070%	61	1.764%	1.344%
32	0.042%	0.070%	62	1.932%	1.414%
33	0.042%	0.084%	63	2.114%	1.470%
34	0.042%	0.084%	64	2.296%	1.526%
35	0.056%	0.098%	65+	0.000%	0.000%
36	0.056%	0.112%			
37	0.070%	0.126%			
38	0.084%	0.140%			
39	0.098%	0.168%			
40	0.112%	0.182%			
41	0.126%	0.210%			
42	0.140%	0.238%			
43	0.168%	0.266%			
44	0.196%	0.308%			

Schedule SB Attachment (Form 5500)—2019 Plan Year
FirstEnergy Corp. Master Pension Plan
EIN: 34-1843785 PN: 001

Table 10

Valuation Compensation¹

For nonbargaining employees (except 000A affiliation codes), total pay is assumed to be equal to base pay plus target incentive. For all other employees, total pay is assumed to be equal to base pay plus target incentive and a load for assumed overtime. The overtime load assumption differs by affiliation code. For the valuation, the rates shown in the table below are utilized.

Affiliation Code	Overtime as % of Base Pay
000A	10%
0002	10%
0019	5%
0029	30%
0050	21%
0102	21%
0118	19%
0126	18%
0140	23%
0180	10%
0245	28%
0270	21%
0272	29%
0304	20%
0327	20%
0350	20%
0351	20%
0457	20%
0459	15%
0777	10%
777S	7%
1194	25%
1289	8%
1298	8%
1303	8%
1309	8%
1413	23%
2357	21%

¹ Overtime for union employees covered under the "GPU Companies" plan provisions is not considered for pensionable earnings and would only be applicable for "FATP" and "Cash Balance Participants."

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 4085 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. 1510-0110 1510-0089 2019 This Form is Open to Public Inspection
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Part I Annual Report Identification Information	
For calendar plan year 2019 or fiscal plan year beginning <u>01/01/2019</u> and ending <u>12/31/2019</u>	
A This return/report is for:	☐ a multiemployer plan ☒ a single-employer plan ☐ a multiple-employer plan (Filers checking this box must attach a list of participating employer information in accordance with the form instructions.) ☐ 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 FIRSTENERGY CORP. MASTER PENSION PLAN	1b Three-digit plan number (PN) ▶	001
	1c Effective date of plan 07/01/1944	
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) FIRSTENERGY CORP. 76 SOUTH MAIN STREET AKRON OH 44308	2b Employer Identification Number (EIN) 34-1843785 2c Plan Sponsor's telephone number 330-384-5417 2d Business code (see instructions) 221100	

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		10/14/2020	CHRISTINE L WALKER
	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

For Paperwork Reduction Act Notice, see the Instructions for Form 5500.

Form 5500 (2019)
v. 190130

3a Plan administrator's name and address ☒ Same as Plan Sponsor	3b Administrator's EIN 3c Administrator's telephone number <div style="background-color: #cccccc; height: 40px; width: 100%;"></div>
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 41,604
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 a(2) Total number of active participants at the end of the plan year b Retired or separated participants receiving benefits..... c Other retired or separated participants entitled to future benefits d Subtotal. Add lines 6a(2) , 6b , and 6c e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits. f Total. Add lines 6d and 6e g Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item) h Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested	<div style="background-color: #cccccc; height: 20px; width: 100%;"></div> 6a(1) 15,073 6a(2) 14,720 6b 19,298 6c 4,253 6d 38,271 6e 3,451 6f 41,722 6g 6h 183
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: 1A 1C 1E 3F 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) (1) ☒ Insurance (2) ☐ Code section 412(e)(3) insurance contracts (3) ☒ Trust (4) ☐ General assets of the sponsor	9b Plan benefit arrangement (check all that apply) (1) ☒ Insurance (2) ☐ Code section 412(e)(3) insurance contracts (3) ☒ Trust (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) ☒ **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) ☒ **H** (Financial Information)
- (2) ☐ **I** (Financial Information – Small Plan)
- (3) ☒ 1 **A** (Insurance Information)
- (4) ☒ **C** (Service Provider Information)
- (5) ☒ **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 _____

FirstEnergy Corp. Master Pension Plan
Schedule H, line 4j - Schedule of Reportable Transactions
Year Ended December 31, 2019
#34-1843785 Plan 001

(a)	(b)	(c)	(d)	(e)	(f)	(g)	(h)	(i)
Identity of party involved	Description of asset	Purchase price	Selling price	Lease rental	Expense incurred with transaction	Cost of asset	Current value of asset on transaction date	Net gain/ (loss)

See page 1 (Series) and page 1 (Single) of the attached report from Bank of New York Mellon for the Transactions in Excess of Five Percent of Plan Assets.



Series of Transactions in Excess of Five Percent of Plan Assets

Report ID: T6500

Status: FINAL

FXP COMBINE MGRS - FXPG00000300

1/1/2019 - 12/31/2019

FXP ALL MANAGER ACCOUNTS

Tran Count	Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions	Cost of Assets Disposed	Gain/Loss
5% VALUE :		349,092,129.63					
1,250	996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	3,713,770,047.160	3,713,770,047.16	0.00	0.00	0.00
786	996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	2,952,407,460.440	0.00	2,952,407,460.44	2,952,407,460.44	0.00
4	99VVA9D14	NT COLLECTIVE ACWI IMI LENDING	1,434,640.220	215,000,000.00	0.00	0.00	0.00
1	99VVA9D14	NT COLLECTIVE ACWI IMI LENDING	2,367,582.110	0.00	350,000,000.00	268,227,961.12	81,772,038.88
4	99VVAUZF2	BLACKROCK MSCI ACWI IMI INDEX FUND A	26,027,255.800	0.00	521,000,000.00	369,792,580.77	151,207,419.23



Single Transactions in Excess of Five Percent of Plan Assets

Report ID: T6400

Status: FINAL

FXP COMBINE MGRS - FXPG00000300

1/1/2019 - 12/31/2019

FXP ALL MANAGER ACCOUNTS

	Security ID	Security Description	Tran Code	Shares	Transaction Expense	Cost of Acquisitions	Proceeds of Dispositions	Cost of Assets Disposed	Gain/Loss
5% VALUE :		349,092,129.63							
FXPF99910002	996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	B	468,925,761.390	0.00	468,925,761.39	0.00	0.00	0.00
FXPF99910002	996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	B	499,789,555.190	0.00	499,789,555.19	0.00	0.00	0.00
FXPF50011002	99VVA9D14	NT COLLECTIVE ACWI IMI LENDING	S	2,367,582.110	0.00	0.00	350,000,000.00	268,227,961.12	81,772,038.88

SCHEDULE SB (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Single-Employer Defined Benefit Plan Actuarial Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6059 of the Internal Revenue Code (the Code). ▶ File as an attachment to Form 5500 or 5500-SF.	OMB No. 1210-0110 2019 This Form is Open to Public Inspection
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For calendar plan year 2019 or fiscal plan year beginning 01/01/2019 and ending 12/31/2019

▶ **Round off amounts to nearest dollar.**

▶ **Caution:** A penalty of \$1,000 will be assessed for late filing of this report unless reasonable cause is established.

A Name of plan FIRSTENERGY CORP. MASTER PENSION PLAN	B Three-digit plan number (PN) ▶ 001
C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF FIRSTENERGY CORP.	D Employer Identification Number (EIN) 34-1843785
E Type of plan: ☒ Single ☐ Multiple-A ☐ Multiple-B	F Prior year plan size: ☐ 100 or fewer ☐ 101-500 ☒ More than 500

Part I Basic Information

1 Enter the valuation date: Month <u>01</u> Day <u>01</u> Year <u>2019</u>			
2 Assets:			
a Market value.....	2a	7,482,105,852	
b Actuarial value	2b	7,825,643,628	
3 Funding target/participant count breakdown	(1) Number of participants	(2) Vested Funding Target	(3) Total Funding Target
a For retired participants and beneficiaries receiving payment	21,755	4,977,787,512	4,977,787,512
b For terminated vested participants	4,776	451,271,324	451,271,324
c For active participants	15,073	2,221,075,152	2,358,748,345
d Total	41,604	7,650,133,988	7,787,807,181
4 If the plan is in at-risk status, check the box and complete lines (a) and (b)..... ☐			
a Funding target disregarding prescribed at-risk assumptions	4a		
b Funding target reflecting at-risk assumptions, but disregarding transition rule for plans that have been in at-risk status for fewer than five consecutive years and disregarding loading factor	4b		
5 Effective interest rate	5	5.51%	
6 Target normal cost	6	175,519,725	

Statement by Enrolled Actuary

To the best of my knowledge, the information supplied in this schedule and accompanying schedules, statements and attachments, if any, is complete and accurate. Each prescribed assumption was applied in accordance with applicable law and regulations. In my opinion, each other assumption is reasonable (taking into account the experience of the plan and reasonable expectations) and such other assumptions, in combination, offer my best estimate of anticipated experience under the plan.

SIGN HERE	10/01/2020	
Signature of actuary VLAD SACHELARIE	Date 2007106	
Type or print name of actuary AON CONSULTING, INC.	Most recent enrollment number 216-430-4749	
Firm name 950 Main Avenue SUITE 1600 Cleveland OH 44113	Telephone number (including area code)	
Address of the firm		

If the actuary has not fully reflected any regulation or ruling promulgated under the statute in completing this schedule, check the box and see instructions ☐

For Paperwork Reduction Act Notice, see the Instructions for Form 5500 or 5500-SF.

**Schedule SB (Form 5500) 2019
v. 190130**

Part V Assumptions Used to Determine Funding Target and Target Normal Cost**21** Discount rate:**a** Segment rates:1st segment:
3.74 %2nd segment:
5.35 %3rd segment:
6.11 %☐ N/A, full yield curve used**b** Applicable month (enter code) **21b** 4**22** Weighted average retirement age **22** 62**23** Mortality table(s) (see instructions) ☐ Prescribed - combined ☒ Prescribed - separate ☐ Substitute**Part VI Miscellaneous Items****24** Has a change been made in the non-prescribed actuarial assumptions for the current plan year? If "Yes," see instructions regarding required attachment. ☒ Yes ☐ No**25** Has a method change been made for the current plan year? If "Yes," see instructions regarding required attachment. ☐ Yes ☒ No**26** Is the plan required to provide a Schedule of Active Participants? If "Yes," see instructions regarding required attachment. ☒ Yes ☐ No**27** If the plan is subject to alternative funding rules, enter applicable code and see instructions regarding attachment **27****Part VII Reconciliation of Unpaid Minimum Required Contributions For Prior Years****28** Unpaid minimum required contributions for all prior years **28** 0**29** Discounted employer contributions allocated toward unpaid minimum required contributions from prior years (line 19a) **29** 0**30** Remaining amount of unpaid minimum required contributions (line 28 minus line 29) **30** 0**Part VIII Minimum Required Contribution For Current Year****31** Target normal cost and excess assets (see instructions):**a** Target normal cost (line 6) **31a** 175,519,725**b** Excess assets, if applicable, but not greater than line 31a **31b** 0

32 Amortization installments:		Outstanding Balance	Installment
a Net shortfall amortization installment.....		1,161,325,053	202,929,498
b Waiver amortization installment.....		0	0

33 If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month _____ Day _____ Year _____) and the waived amount **33****34** Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33)..... **34** 378,449,223

	Carryover balance	Prefunding balance	Total balance
35 Balances elected for use to offset funding requirement.....	0	378,449,223	378,449,223

36 Additional cash requirement (line 34 minus line 35)..... **36** 0**37** Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c)..... **37** 0

38 Present value of excess contributions for current year (see instructions)		
a Total (excess, if any, of line 37 over line 36)	38a	0
b Portion included in line 38a attributable to use of prefunding and funding standard carryover balances	38b	0

39 Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37)..... **39** 0**40** Unpaid minimum required contributions for all years **40** 0**Part IX Pension Funding Relief Under Pension Relief Act of 2010 (See Instructions)****41** If an election was made to use PRA 2010 funding relief for this plan:**a** Schedule elected ☐ 2 plus 7 years ☐ 15 years**b** Eligible plan year(s) for which the election in line 41a was made ☐ 2008 ☐ 2009 ☐ 2010 ☐ 2011

Schedule SB Attachment (Form 5500)—2019 Plan Year
FirstEnergy Corp. Master Pension Plan
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Schedule SB, line 22—Description of Weighted Average Retirement Age

The average retirement age shown in line 22 has been calculated by assuming the following retirement rates and no decrements other than retirement for this calculation. All retirements are assumed to occur at mid-year, except for the 100% retirement age.

Non bargaining Employees				Bargaining Employees			
(a)	(b)	(c)	(d)	(a)	(b)	(c)	(d)
Age	Rate	Weight	Product (a) × (b) × (c)	Age	Rate	Weight	Product (a) × (b) × (c)
55.5	4.50%	1.0000	2.50	55.5	4.00%	1.0000	2.22
56.5	4.50%	0.9550	2.43	56.5	4.00%	0.9600	2.17
57.5	4.50%	0.9120	2.36	57.5	6.00%	0.9216	3.18
58.5	8.00%	0.8710	4.08	58.5	6.00%	0.8663	3.04
59.5	12.50%	0.8013	5.96	59.5	10.00%	0.8143	4.85
60.5	17.00%	0.7011	7.21	60.5	17.00%	0.7329	7.54
61.5	21.50%	0.5819	7.69	61.5	18.00%	0.6083	6.73
62.5	22.00%	0.4568	6.28	62.5	27.50%	0.4988	8.57
63.5	18.50%	0.3563	4.19	63.5	20.00%	0.3616	4.59
64.5	24.00%	0.2904	4.50	64.5	20.00%	0.2893	3.73
65.5	27.00%	0.2207	3.90	65.5	33.00%	0.2314	5.00
66.5	33.00%	0.1611	3.54	66.5	33.00%	0.1551	3.40
67.5	33.00%	0.1079	2.40	67.5	33.00%	0.1039	2.31
68.5	33.00%	0.0723	1.63	68.5	33.00%	0.0696	1.57
69.5	33.00%	0.0485	1.11	69.5	33.00%	0.0466	1.07
70	100.00%	0.0325	2.27	70	100.00%	0.0312	2.19
Weighted Average			62.05	Weighted Average			62.16

Total Weighted Average Retirement Calculation

Average Retirement Age: $[0.5 \times (e) + 0.5 \times (f)]$ 62.11

Schedule SB Attachment (Form 5500)—2019 Plan Year
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Schedule SB, Part V—Statement of Actuarial Assumptions/Methods
For ERISA Requirements

Interest Rates Based on segment rates with a four-month look-back (as of September 2018), each adjusted as needed to fall within the 25-year average interest rate stabilization corridor.

1st Segment Rate	3.74%
2nd Segment Rate	5.35%
3rd Segment Rate	6.11%

Interest Rates for Maximum Tax Purposes Based on segment rates with a four-month look-back (September 2018), without regard to interest rate stabilization.

1st Segment Rate	2.28%
2nd Segment Rate	3.81%
3rd Segment Rate	4.46%

Salary Increases

Minimum Funding Target Normal Cost See Tables 1–2

Maximum Tax Expected Benefit Increase See Tables 1–2

Cash Balance Interest Crediting Rate 4.25%

Cash Balance Annuity Conversion Rate Based on segment rates used for minimum funding purposes.

Social Security COLA Increases 3.00%

Optional Payment Form Election Percentage Participants eligible for full or partial lump sums are assumed to elect a lump sum based on the following percentages:

Plan Code	Percent
CB01, CB02	90%
CE70	55%
FCE3	75%
TE19	70%

All others are assumed to elect a single life annuity.

Optional Payment Form Conversion Interest Rate Current 417(e) interest rates for lump sums, but not greater than 3.15% or 10-year Treasury rates plus 150 basis points¹.

¹ Grandfathered basis does not apply to cash balance participants.

Schedule SB Attachment (Form 5500)—2019 Plan Year
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For ERISA Requirements

Optional Payment Form Conversion Mortality	Current IRC section 417(e) table for lump sums.
Retirement Age	
Active Participants	See Tables 3–5
Terminated Vested Participants	Age 60 if Local 29 (“BV29”), otherwise Age 63.
Mortality Rates	
Healthy and Disabled	2019 static mortality table for annuitants and non-annuitants per §1.430(h)(3)-1(e).
Withdrawal Rates	See Tables 6–7.
Disability Rates	See Tables 8–9.
Decrement Timing	Middle of year decrements (except that retirement is assumed to occur at the beginning of the year of ages where the assumed retirement age is 100%).
Surviving Spouse Benefit	It is assumed that 70% of males and 70% of females have an eligible spouse, and that males are two years older than their spouses.
Valuation Compensation	For nonbargaining employees, total pay is assumed to be base pay plus target incentive. For bargaining employees, total pay is assumed to be equal to base pay plus target incentive plus assumed overtime. The overtime assumption is specific to each union (See Table 10).
Benefit and Compensation Limits	Projected benefits and compensation are limited by the current IRC section 415 maximum benefit of \$225,000 and the 401(a)(17) compensation limit of \$280,000.
Valuation of Plan Assets	<p>Smoothed fair market value of assets over the current and prior two years, adjusted for contributions, benefit payments, administrative expenses, and expected earnings. The average value of assets calculated in this manner is further limited to not less than 90% nor more than 110% of fair market value.</p> <p>A characteristic of this method is that the expected distribution of the value of plan assets is skewed toward understatement relative to the corresponding market values for expected long-term rates of return in excess of the third segment rate under IRC section 430(h)(2)(C)(iii).</p>

Schedule SB Attachment (Form 5500)—2019 Plan Year
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For ERISA Requirements

Expected Return on Assets

2017 Plan Year	7.50%, limited to 6.48%
2018 Plan Year	7.50%, limited to 6.29%
2019 Plan Year	7.50%, limited to 6.11%

Trust Expenses Included in Target Normal
Cost

\$29,300,000 (estimated administrative and PBGC
premiums for the current year, rounded to the nearest
\$100,000)

Actuarial Method

Standard unit credit cost method

Valuation Date

January 1, 2019¹

¹ With adjustments for the 2018 VERP/EVERP.

Schedule SB Attachment (Form 5500)—2019 Plan Year
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Table 1

Salary Merit Increase Rates—Nonbargaining Employees

Age	Rate	Age	Rate
15	10.75%	45	3.00%
16	10.75%	46	3.00%
17	10.75%	47	3.00%
18	10.75%	48	3.00%
19	10.75%	49	3.00%
20	10.75%	50	3.00%
21	10.75%	51	3.00%
22	10.75%	52	3.00%
23	10.75%	53	3.00%
24	10.75%	54	3.00%
25	7.75%	55	3.00%
26	7.75%	56	3.00%
27	7.75%	57	3.00%
28	7.75%	58	3.00%
29	7.75%	59	3.00%
30	6.25%	60+	2.50%
31	6.25%		
32	6.25%		
33	6.25%		
34	6.25%		
35	5.25%		
36	5.25%		
37	5.25%		
38	5.25%		
39	5.25%		
40	4.50%		
41	4.50%		
42	4.50%		
43	4.50%		
44	4.50%		

Schedule SB Attachment (Form 5500)—2019 Plan Year
FirstEnergy Corp. Master Pension Plan
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Table 2

Salary Merit Increase Rates—Bargaining Employees

Age	Rate	Age	Rate
15	7.25%	45	3.00%
16	7.25%	46	3.00%
17	7.25%	47	3.00%
18	7.25%	48	3.00%
19	7.25%	49	3.00%
20	7.25%	50	3.00%
21	7.25%	51	3.00%
22	7.25%	52	3.00%
23	7.25%	53	3.00%
24	7.25%	54	3.00%
25	6.50%	55	3.00%
26	6.50%	56	3.00%
27	6.50%	57	3.00%
28	6.50%	58	3.00%
29	6.50%	59	3.00%
30	5.00%	60+	2.75%
31	5.00%		
32	5.00%		
33	5.00%		
34	5.00%		
35	4.25%		
36	4.25%		
37	4.25%		
38	4.25%		
39	4.25%		
40	3.50%		
41	3.50%		
42	3.50%		
43	3.50%		
44	3.50%		

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Table 3

Retirement Rates—Local 270 (58 and 35)

Age	Years of Service	
	0–34	35+
55	0.00%	0.00%
56	0.00%	0.00%
57	0.00%	0.00%
58	0.00%	100.00%
59	0.00%	100.00%
60	0.00%	100.00%
61	0.00%	100.00%
62	100.00%	100.00%
63	100.00%	100.00%
64	100.00%	100.00%
65	100.00%	100.00%
66	100.00%	100.00%
67	100.00%	100.00%
68	100.00%	100.00%
69	100.00%	100.00%
70+	100.00%	100.00%

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Table 4

Retirement Rates—Nonbargaining Employees

Age	Rate
55	4.50%
56	4.50%
57	4.50%
58	8.00%
59	12.50%
60	17.00%
61	21.50%
62	22.00%
63	18.50%
64	24.00%
65	27.00%
66	33.00%
67	33.00%
68	33.00%
69	33.00%
70+	100.00%

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Table 5

Retirement Rates—Bargaining Employees

Age	Rate
55	4.00%
56	4.00%
57	6.00%
58	6.00%
59	10.00%
60	17.00%
61	18.00%
62	27.50%
63	20.00%
64	20.00%
65	33.00%
66	33.00%
67	33.00%
68	33.00%
69	33.00%
70+	100.00%

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Withdrawal Rates—Nonbargaining Employees

Age	Years of Service			
	0	1	2	3+
15	25.20%	22.40%	19.60%	17.50%
16	25.20%	22.40%	19.60%	17.50%
17	25.20%	22.40%	19.60%	17.50%
18	25.20%	22.40%	19.60%	17.50%
19	25.20%	22.40%	19.60%	17.50%
20	20.80%	20.20%	19.60%	16.10%
21	20.80%	20.20%	19.60%	14.70%
22	20.80%	20.20%	19.60%	13.30%
23	20.80%	20.20%	19.60%	11.90%
24	20.80%	20.20%	19.60%	10.50%
25	16.40%	14.70%	13.00%	9.40%
26	16.40%	14.70%	13.00%	9.00%
27	16.40%	14.70%	13.00%	8.40%
28	16.40%	14.70%	13.00%	7.90%
29	16.40%	14.70%	13.00%	7.50%
30	14.40%	12.20%	10.00%	7.10%
31	14.40%	12.20%	10.00%	6.70%
32	14.40%	12.20%	10.00%	6.30%
33	14.40%	12.20%	10.00%	6.20%
34	14.40%	12.20%	10.00%	6.00%
35	13.60%	11.30%	9.00%	5.80%
36	13.60%	11.30%	9.00%	5.70%
37	13.60%	11.30%	9.00%	5.50%
38	13.60%	11.30%	9.00%	5.20%
39	13.60%	11.30%	9.00%	4.80%
40	12.00%	9.60%	7.10%	4.20%
41	12.00%	9.60%	7.10%	3.90%
42	12.00%	9.60%	7.10%	3.80%
43	12.00%	9.60%	7.10%	3.40%
44	12.00%	9.60%	7.10%	3.20%

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Withdrawal Rates—Nonbargaining Employees

Age	Years of Service			
	0	1	2	3+
45	9.10%	7.40%	5.70%	3.20%
46	9.10%	7.40%	5.70%	3.00%
47	9.10%	7.40%	5.70%	2.80%
48	9.10%	7.40%	5.70%	2.60%
49	9.10%	7.40%	5.70%	2.40%
50	8.90%	7.10%	5.20%	2.20%
51	8.90%	7.10%	5.20%	2.20%
52	8.90%	7.10%	5.20%	1.90%
53	8.90%	7.10%	5.20%	1.80%
54	8.90%	7.10%	5.20%	1.80%
55+	0.00%	0.00%	0.00%	0.00%

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Withdrawal Rates—Bargaining Employees

Age	Years of Service			
	0	1	2	3+
15	19.30%	11.70%	8.20%	6.30%
16	19.30%	11.70%	8.20%	6.30%
17	19.30%	11.70%	8.20%	6.30%
18	19.30%	11.70%	8.20%	6.30%
19	19.30%	11.70%	8.20%	6.30%
20	19.30%	11.70%	8.20%	6.00%
21	19.30%	11.70%	8.20%	5.70%
22	19.30%	11.70%	8.20%	5.40%
23	19.30%	11.70%	8.20%	5.10%
24	19.30%	11.70%	8.20%	4.80%
25	18.80%	11.00%	7.80%	4.50%
26	18.80%	11.00%	7.80%	4.50%
27	18.80%	11.00%	7.80%	4.30%
28	18.80%	11.00%	7.80%	4.20%
29	18.80%	11.00%	7.80%	4.10%
30	18.50%	9.60%	7.30%	4.10%
31	18.50%	9.60%	7.30%	4.00%
32	18.50%	9.60%	7.30%	3.90%
33	18.50%	9.60%	7.30%	3.80%
34	18.50%	9.60%	7.30%	3.80%
35	18.20%	8.70%	7.20%	3.70%
36	18.20%	8.70%	7.20%	3.60%
37	18.20%	8.70%	7.20%	3.50%
38	18.20%	8.70%	7.20%	3.40%
39	18.20%	8.70%	7.20%	3.40%
40	18.00%	8.40%	7.00%	3.30%
41	18.00%	8.40%	7.00%	3.20%
42	18.00%	8.40%	7.00%	3.10%
43	18.00%	8.40%	7.00%	3.00%
44	18.00%	8.40%	7.00%	3.00%

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Withdrawal Rates—Bargaining Employees

Age	Years of Service			
	0	1	2	3+
45	18.00%	8.40%	6.90%	2.90%
46	18.00%	8.40%	6.90%	2.80%
47	18.00%	8.40%	6.90%	2.70%
48	18.00%	8.40%	6.90%	2.70%
49	18.00%	8.40%	6.90%	2.60%
50	18.00%	8.40%	6.90%	2.40%
51	18.00%	8.40%	6.90%	2.30%
52	18.00%	8.40%	6.90%	2.30%
53	18.00%	8.40%	6.90%	2.20%
54	18.00%	8.40%	6.90%	2.10%
55+	0.00%	0.00%	0.00%	0.00%

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Table 8

Disability Rates—Nonbargaining Employees

Age	Male	Female	Age	Male	Female
15	0.027%	0.027%	45	0.144%	0.216%
16	0.027%	0.027%	46	0.162%	0.243%
17	0.027%	0.027%	47	0.189%	0.270%
18	0.027%	0.027%	48	0.225%	0.297%
19	0.027%	0.027%	49	0.252%	0.324%
20	0.027%	0.027%	50	0.297%	0.360%
21	0.027%	0.027%	51	0.351%	0.396%
22	0.027%	0.027%	52	0.414%	0.441%
23	0.027%	0.027%	53	0.477%	0.486%
24	0.027%	0.027%	54	0.549%	0.531%
25	0.027%	0.027%	55	0.621%	0.576%
26	0.027%	0.027%	56	0.693%	0.621%
27	0.027%	0.027%	57	0.774%	0.666%
28	0.027%	0.036%	58	0.855%	0.720%
29	0.027%	0.036%	59	0.945%	0.765%
30	0.027%	0.036%	60	1.035%	0.810%
31	0.027%	0.045%	61	1.134%	0.864%
32	0.027%	0.045%	62	1.242%	0.909%
33	0.027%	0.054%	63	1.359%	0.945%
34	0.027%	0.054%	64	1.476%	0.981%
35	0.036%	0.063%	65+	0.000%	0.000%
36	0.036%	0.072%			
37	0.045%	0.081%			
38	0.054%	0.090%			
39	0.063%	0.108%			
40	0.072%	0.117%			
41	0.081%	0.135%			
42	0.090%	0.153%			
43	0.108%	0.171%			
44	0.126%	0.198%			

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Table 9

Disability Rates—Bargaining Employees

Age	Male	Female	Age	Male	Female
15	0.042%	0.042%	45	0.224%	0.336%
16	0.042%	0.042%	46	0.252%	0.378%
17	0.042%	0.042%	47	0.294%	0.420%
18	0.042%	0.042%	48	0.350%	0.462%
19	0.042%	0.042%	49	0.392%	0.504%
20	0.042%	0.042%	50	0.462%	0.560%
21	0.042%	0.042%	51	0.546%	0.616%
22	0.042%	0.042%	52	0.644%	0.686%
23	0.042%	0.042%	53	0.742%	0.756%
24	0.042%	0.042%	54	0.854%	0.826%
25	0.042%	0.042%	55	0.966%	0.896%
26	0.042%	0.042%	56	1.078%	0.966%
27	0.042%	0.042%	57	1.204%	1.036%
28	0.042%	0.056%	58	1.330%	1.120%
29	0.042%	0.056%	59	1.470%	1.190%
30	0.042%	0.056%	60	1.610%	1.260%
31	0.042%	0.070%	61	1.764%	1.344%
32	0.042%	0.070%	62	1.932%	1.414%
33	0.042%	0.084%	63	2.114%	1.470%
34	0.042%	0.084%	64	2.296%	1.526%
35	0.056%	0.098%	65+	0.000%	0.000%
36	0.056%	0.112%			
37	0.070%	0.126%			
38	0.084%	0.140%			
39	0.098%	0.168%			
40	0.112%	0.182%			
41	0.126%	0.210%			
42	0.140%	0.238%			
43	0.168%	0.266%			
44	0.196%	0.308%			

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Table 10

Valuation Compensation¹

For nonbargaining employees (except 000A affiliation codes), total pay is assumed to be equal to base pay plus target incentive. For all other employees, total pay is assumed to be equal to base pay plus target incentive and a load for assumed overtime. The overtime load assumption differs by affiliation code. For the valuation, the rates shown in the table below are utilized.

Affiliation Code	Overtime as % of Base Pay
000A	10%
0002	10%
0019	5%
0029	30%
0050	21%
0102	21%
0118	19%
0126	18%
0140	23%
0180	10%
0245	28%
0270	21%
0272	29%
0304	20%
0327	20%
0350	20%
0351	20%
0457	20%
0459	15%
0777	10%
777S	7%
1194	25%
1289	8%
1298	8%
1303	8%
1309	8%
1413	23%
2357	21%

¹ Overtime for union employees covered under the "GPU Companies" plan provisions is not considered for pensionable earnings and would only be applicable for "FATP" and "Cash Balance Participants."

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Schedule SB, Part V—Summary of Plan Provisions

Effective Date	Amended and restated January 1, 2015.
Plan Participation	First of month following hire for employees of FirstEnergy Corp. or any of its participating operating companies.
Benefit Eligibility	
Normal Retirement	Age 65.
Early Retirement	Age 55 with 10 years of Eligibility Service (one year of Eligibility Service for former Ohio Edison employees hired prior to 1990), but not yet 65.
Deferred Retirement	Participant continues to accrue benefits after age 65.
Disability	Ten years of Eligibility Service and satisfies Plan requirements for disability.
Vested Pension	Five years of Eligibility Service.
Special Vested Pension	Age 50 with 10 years of Eligibility Service (but not yet 55), and participating in the Company's Severance Benefits Plan.
Qualified Preretirement Survivor Annuity (QPSA)	Death of a vested participant with a surviving spouse.
Nonqualified Preretirement Survivor Annuity (NPSA)	Death of a vested participant with a designated non-spouse surviving beneficiary.
Monthly Accrued Benefit	
FirstEnergy Corp. Post-12/31/2004 ¹ Employees	
Average Pensionable Earnings ("FATP") Benefit	Average Monthly Pensionable Earnings multiplied by 1.20% for each year of Credited Service.

¹ Hired or rehired after January 1, 2005 and not a Cash Balance Participant. See Table A for FATP effective dates for collectively bargained employees.

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FirstEnergy Corp.
Pre-01/01/2005 Employees
Career Earnings Benefit

Greater of:

1. 2.125% of career earnings divided by 12. Career earnings includes salary and wages, overtime pay, shift premiums, annual incentive awards and other similar compensation.

Adjusted Highest Average
Base Earnings Benefit

2. The sum of (a) and (b) as defined below:

a. Highest Average Monthly Base Earnings multiplied by the sum of 1.58% for each of the first 20 years of Credited Service; plus 1.18% for each of the next 10 years of Credited Service; plus 0.78% for each of the next five years of Credited Service; plus 1.10% for each year of Credited Service in excess of 35 years.

b. 0.32% for each year of Credited Service up to 35 years, multiplied by the excess, if any, of Highest Average Monthly Earnings over the lesser of:

(1) 150% of the participant's Covered Compensation for the year of determination; and

(2) Social Security taxable wage base.

Former Duquesne Light
Nonbargaining Employees

Greater of (1) and (2):

1. FirstEnergy Corp. Pre-01/01/2005 Employees Accrued Benefit, based on pay and service since original Duquesne hire date.

2. Duquesne Light nonbargaining benefit formula described in Duquesne Plan Document and frozen as of December 31, 2001.

Minus

Duquesne accrued benefit, frozen at time of transfer to FirstEnergy (December 31, 1999).

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Normal Retirement

Accrued benefit at the Normal Retirement Date.

Early Retirement

Reduced accrued benefit at an Early Retirement Date
(see table of reduction factors below):

Age	Pre-1998 Centerior Accrued Benefit Payable as a Partial Lump Sum	Former Duquesne Light Benefit	Pre-2005 Participant	Post-2004 Participant	Deferred Vested Early Reduction
55	0.56	0.75	0.70	0.72	0.42
56	0.63	0.80	0.75	0.76	0.45
57	0.70	0.85	0.80	0.80	0.49
58	0.77	0.90	0.84	0.84	0.53
59	0.83	0.95	0.88	0.88	0.58
60	0.89	1.00	1.00	0.92	0.63
61	0.95	1.00	1.00	0.96	0.69
62	1.00	1.00	1.00	1.00	0.75
63	1.00	1.00	1.00	1.00	0.82
64	1.00	1.00	1.00	1.00	0.91
65	1.00	1.00	1.00	1.00	1.00

Deferred Retirement

Accrued benefit at Normal Retirement Date.

Disability

\$400 per month, payable until the Normal Retirement Date or until the participant is no longer disabled.¹ Credited Service continues to be earned until normal or early retirement.

Deferred Vested

Accrued benefit payable at the Normal Retirement Date, or actuarially equivalent reduced benefit payable as early as age 55 (factors shown above).

Special Vested Pension

Accrued benefit payable at the Normal Retirement Date, or as early as age 55. Early commencement reduction factors are identical to those for Early Retirement.

QPSA Benefit

Less Than 10 Years of
Eligibility Service

Surviving spouse receives the accrued benefit, reduced for early commencement and election of 100% joint & survivor annuity, commencing after employee's age 55. Commencements before the employee's age 55 receive an additional actuarial reduction.

At Least 10 Years of
Eligibility Service

Surviving spouse receives the accrued benefit, reduced for early commencement¹ and election of 100% joint & survivor annuity, commencing immediately.

¹ Payable to Pre-01/01/2005 Employees only.

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NPSA Benefit

Less Than 10 Years of
Eligibility Service

Surviving beneficiary receives the accrued benefit, actuarially reduced for early commencement and election of 100% joint & survivor annuity, generally commencing immediately (in no event can the benefit be deferred later than December 31 of the year following the employee's death).

At Least 10 Years of
Eligibility Service

Surviving beneficiary receives the accrued benefit, reduced for early commencement² and election of 100% joint & survivor annuity, commencing immediately.

Definitions

Normal Form of Benefits

Life annuity.

Optional Forms

100%, 75%, 50%, or 25% joint and survivor annuity, with or without "pop-up" feature; 5-, 10-, or 15-year certain & life annuity; or a single lump sum (for present values up to \$25,000 only³). The portion of the retirement benefit earned by a former Centerior Plan nonbargaining participant prior to December 31, 1997 ("Pre-1998 Centerior Accrued Benefit") may be paid in the form of a single lump sum.

Optional Form Factors

For payments other than lump sums, conversions are generally based on an interest rate of 6.00% and the RP-2000 Combined Healthy Mortality Table (weighted 50% male and 50% female).

For lump sums, conversions currently use the interest rates under Internal Revenue Code section 417(e) from October of the preceding plan year and the mortality table under section 417(e) for the plan year. For certain legacy participants, a grandfathered basis also applies.

Years of Credited Service

Prior to January 1, 2014, a year in which at least 1,000 hours are worked. On and after January 1, 2014, elapsed time from date of participation (one month credited if at least one hour worked in the month).

Years of Eligibility Service

Similar to Years of Credited Service but using date of hire.

Covered Compensation

Average of taxable wage bases for the 35 calendar years ending with the year the participant attains Social Security retirement age.

¹ Maximum early commencement reduction of 28% applies for Post-12/31/2004 Employees or 25% for Bargaining Duquesne Light Employees.

² Maximum early commencement reduction of 28% applies for Post-12/31/2004 Employees or 25% for Bargaining Duquesne Light Employees.

³ Applies to all parts of the Master Pension Plan.

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Average Monthly Pensionable Earnings	Average monthly pensionable earnings for the highest 48 consecutive months during the last 120 months of service.
Highest Average Monthly Base Earnings	Average monthly base earnings for the highest 48 consecutive months during the last 120 months of service.
Employee Contributions	None.
Special Transition Provisions	Special transition provisions apply to all nonbargaining employees on January 1, 1999. Centerior nonbargaining employees continue to have a minimum benefit computed under the Centerior Energy Final Average Earnings formula. Ohio Edison nonbargaining employees continue to have a minimum benefit computed under the Ohio Edison Highest Average Earnings formula.
Centerior Energy Final Average Earnings Benefit	See the Centerior Energy Corporation—TECO and CEI Nonbargaining section.
Ohio Edison Highest Average Earnings Benefit	Highest Average Monthly Base Earnings multiplied by the sum of 1.8% for each of the first 10 years of Credited Service, plus 1.4% for each of the next 10 years of Credited Service, plus 1.0% for each year of Credited Service in excess of 20 years.
Special Provisions for Former GPU Nonbargaining Participants	
Normal Retirement Benefit	<p>Greater of:</p> <ol style="list-style-type: none"> 1. FirstEnergy Corp. Career Earnings Benefit. 2. FirstEnergy Corp. Adjusted Highest Average Base Earnings Benefit. 3. Special FirstEnergy Transition Benefit— GPU Pension Plan Benefit “frozen” as of December 31, 2002, plus FirstEnergy Corp. Career Earnings Benefit based on FirstEnergy pension eligible earnings after December 31, 2002.
Early Retirement Benefit	<p>Greater of:</p> <ol style="list-style-type: none"> 1. Normal retirement benefits reduced by FirstEnergy Early Retirement factors prior to age 60. 2. GPU Pension Plan Benefit “frozen” as of December 31, 2002 reduced by 4% for each year retirement precedes age 60.

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Centerior Energy Corporation—TECO and CEI Nonbargaining

Definitions

Earnings	Includes salary, bonuses, vacation pay, incentive pay, and salary continuation payments received under any STD plan.
Straight-Time Earnings	Earnings minus (1) higher classification pay, (2) overtime pay, (3) premium pay, (4) bonuses and fees, and (5) vacation pay.
Covered Compensation	Average of taxable wage bases over 35-year period ending with the year participant attains Social Security Normal Retirement Age.
Three-Year Average Earnings	Three-year average of lesser of Straight-Time Earnings or wage base.
Average Offset Earnings	The lesser of the Three-year Average Earnings or Covered Compensation.
Final Average Earnings	Average Straight-Time Earnings for the highest 48 consecutive months during the last 120 months of service.

Benefit Amounts

Final Average Earnings Benefit	For each of the first 20 years of Benefit Service: <i>2.1% of Final Average Earnings less 0.5% of Average Offset Earnings</i> For each of the next 10 years of Benefit Service: <i>1.2% of Final Average Earnings less 0.5% of Average Offset Earnings</i> For each of the next 10 years of Benefit Service: <i>0.5% of Final Average Earnings less 0.25% of Average Offset Earnings</i>
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Centerior Energy Corporation—TECO Bargaining Locals 19, 245, 1413

Definitions

Eligibility Service “Continuous Service” credited prior to January 1, 1976 plus years and fractions (to the nearest 1/12) from date of hire (on or after January 1, 1976).

Entry Date Date of Hire.

Total Earnings Including wages, bonuses, overtime, overtime premium, vacation pay, and sick pay.

Eligibility for Benefits

Normal Retirement First of month following attainment of age 65 or fifth anniversary of hire, if later.

Early Retirement Age 55 with 10 years of Eligibility Service.

Deferred Vested Five Years of Eligibility Service.

Special Deferred Vested Age 50 with 10 years of Eligibility Service (but not yet 55), and participant in the Company's Severance Benefits Plan.

Disability Benefit Ten years of Eligibility Service and satisfies Plan requirements for disability.

Qualified Preretirement Survivor Annuity (QPSA) Death of a vested participant with a surviving spouse.

Nonqualified Preretirement Survivor Annuity (NPSA) Death of a vested participant with a designated non-spouse surviving beneficiary.

Postretirement Death Benefit N/A.

Benefit Amounts

Career Earnings Benefit For Locals 1413 and 245, 2.125% of Total Earnings for each year of Benefit Service on and after January 1, 2002 and for Local 19, 2.00% of Total Earnings for each year of Benefit Service on and after January 1, 2001; plus amounts previously accrued.

Normal Retirement Career Earnings Benefit.

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Early Retirement

Reduced accrued benefit at an Early Retirement Date (see table of reduction factors below).

Age	Factor
55	0.69
56	0.74
57	0.79
58	0.84
59	0.89
60	1.00
61	1.00
62	1.00
63	1.00
64	1.00
65	1.00

Deferred Vested

Accrued benefit payable at the Normal Retirement Date, or actuarially equivalent reduced benefit payable as early as age 55.

Special Deferred Vested

Accrued Benefit payable at the Normal Retirement Date, or as early as age 55. Early commencement reduction factors are identical to those used for Early Retirement.

Disability Benefit

\$400 per month, payable until the Normal Retirement Date or until the participant is no longer disabled. Eligibility Service continues to be earned until normal or early retirement.

QPSA Benefit

Less Than 10 Years of Eligibility Service

Surviving spouse receives the accrued benefit, reduced for early commencement and election of 100%¹ joint & survivor annuity, commencing at employee's age 55. Commencements before the employee's age 55 receive an additional actuarial reduction.

At Least 10 Years of Eligibility Service

Surviving spouse receives the accrued benefit, reduced for early commencement² and election of 100%¹ joint & survivor annuity, commencing immediately.

¹ For Local 19, 55% without reduction for joint life if hired before 2001, otherwise 50% with reduction for joint life.

² Maximum early commencement reduction of 31%.

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NPSA Benefit

Less Than 10 Years of Eligibility Service

Surviving beneficiary receives the accrued benefit, actuarially reduced for early commencement and election of 100%¹ joint & survivor annuity, generally commencing immediately (in no event can the benefit be deferred later than December 31 of the year following the employee's death).

At Least 10 Years of Eligibility Service

Surviving beneficiary receives the accrued benefit, reduced for early commencement² and election of 100%¹ joint & survivor annuity, commencing immediately.

Normal Form of Benefits

Life annuity.

Optional Forms

"FirstEnergy" payment options, plus Level Benefit Option.³

For Local 19 participants, the entire retirement benefit may be paid in the form of a single lump sum.

¹ For Local 19, 55% if hired before 2001, otherwise 50%.

² Maximum early commencement reduction of 31%.

³ For employees who became participants prior to January 1, 2002 (January 1, 2001 for Local 19 participants), a 55% joint and survivor annuity (without reduction for survivor coverage) is offered instead of a 50% joint and survivor annuity.

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Centerior Energy Corporation—CEI Bargaining Local 270

Definitions

Eligibility Service	Number of years (to the nearest 1/10) from last date of hire, excluding any service prior to age 18 if hired on or after May 1, 1975.
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Entry Date	Date of Hire.
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Aggregate Earnings	Includes wages, bonuses, overtime, vacation pay, and sick pay.
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Credited Career Earnings	Aggregate Earnings plus total Worker's Compensation benefits received.
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Eligibility for Benefits

Normal Retirement	First of month following attainment of age 65 or fifth anniversary of hire, if later.
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Early Retirement	Age 55 with 10 years of Eligibility Service.
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Special Early Retirement	Age 58 with 35 years of Eligibility Service, and retirement prior to January 1, 2023.
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Deferred Vested	Five Years of Eligibility Service.
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Special Deferred Vested	Age 50 with 10 years of Eligibility Service (but not yet 55), and participant in the Company's Severance Benefits Plan.
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Disability Benefit	Ten years of Eligibility Service; totally and permanently disabled and not eligible for Early or Normal Retirement.
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Qualified Preretirement Survivor Annuity (QPSA)	Death of a vested participant with a surviving spouse.
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Nonqualified Preretirement Survivor Annuity (NPSA)	Death of a vested participant with a designated non-spouse surviving beneficiary.
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Postretirement Death Benefit	N/A.
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Benefit Amounts

Career Earnings Benefit	2.125% of Credited Career Earnings.
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Normal Retirement	Career Earnings Benefit.
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Early Retirement

Reduced accrued benefit at an Early Retirement Date.
See table of reduction factors below:

Age	Factor
55	0.56
56	0.62
57	0.68
58	0.74
59	0.81
60	0.87
61	0.94
62	1.00
63	1.00
64	1.00
65	1.00

Special Early Retirement

Accrued Benefit (without early retirement reduction), plus a temporary benefit of \$550/month payable to the later of age 62 and 12-months, and subject to a 48-month maximum, but in no case payable after retiree reaches Social Security Normal Retirement Age.

Deferred Vested

Accrued benefit payable at the Normal Retirement Date, or actuarially equivalent reduced benefit payable as early as age 55.

Special Deferred Vested

Accrued Benefit payable at the Normal Retirement Date, or as early as age 55. Early commencement reduction factors are identical to those used for Early Retirement.

Disability Benefit

\$400 per month, payable until the Normal Retirement Date or until the participant is no longer disabled. Eligibility Service continues to be earned until normal or early retirement.

QPSA Benefit

Surviving spouse receives the accrued benefit, reduced for early commencement and election of 100% joint & survivor annuity. Benefits are actuarially reduced before the employee's age 55, if necessary.

NPSA Benefit

Surviving beneficiary receives the accrued benefit, reduced for early commencement and election of 100% joint & survivor annuity. Benefits are actuarially reduced before the employee's age 55, if necessary.

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Normal Form of Benefits

Life annuity.

Optional Forms

“FirstEnergy” payment options.

Additionally, the entire retirement benefit may be paid in the form of a single lump sum for participants hired on or before May 1, 2003.

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GPU Companies—Local 180 (“Penelec UWUA”) and Local 459 (“Penelec IBEW”), Local 459 Seneca, Local 777 (“Meted”), and System Council U-3 (“JCP&L”)

Employee Contributions	None.
Normal Retirement Benefit	
Eligibility	Age 65.
Annual Benefit	The sum of the Basic Annuity and the Medicare Part B Benefit, if applicable.
Basic Annuity	1.5% of Basic Earnings for each of the first 20 years of service, plus 0.9% of Basic Earnings for each year beyond 20 for Meted and Penelec; 1.5% of Basic Earnings for each of the first 20 years of service, plus 1.0% of Basic Earnings for each year beyond 20 for JCP&L. Effective July 1, 1998, JCP&L employees with more than 15 years of service as of December 31, 1996 will receive 1.1% of Basic Earnings for each year beyond 20. Effective January 1, 1998, Meted employees with more than 15 years of service as of December 31, 1997 will receive 1.1% of Basic Earnings for each year beyond 20. Effective February 1, 1998, Penelec IBEW employees with more than 15 years of service as of December 31, 1998 will receive 1.1% of Basic Earnings for each year beyond 20. Effective January 1, 2000, Penelec UWUA employees with more than 15 years of service as of December 31, 1999 will receive 1.1% of Basic Earnings for each year beyond 20. Basic Earnings means the highest five-year average of base wages plus bonuses and compensation awards.
Medicare Part B Benefit	For Retirements Before January 1, 1997 (JCP&L), January 1, 1998 (Meted), June 1, 1998 (Penelec IBEW), or July 1, 1998 (Penelec UWUA): All Medicare-eligible retirees receive a monthly premium reimbursement fixed at \$31.90, to offset the cost of Medicare Part B.

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Early Retirement Benefit Eligibility	Age 55 with 20 years of service (10 years of service for Penelec).
Annual Benefit	Computed as for Normal Retirement but reduced for early commencement. The Basic Annuity reduction is 4.0% for each year retirement precedes age 60. The Medicare Part B benefit is not reduced.
Disability Benefit Eligibility	Permanent incapacity for three months and having elected coverage. (JCP&L employees who did not elect coverage receive service credit for time on Long-Term Disability.)
Annual Benefits	Basic Annuity is the greater of accrued Normal Retirement Benefit and 2/3 of Normal Retirement Benefit based on service projected to normal retirement.
Commencement	Immediate, upon retirement.
Termination Benefit Eligibility	Five years of service.
Annual Benefit	Computed as for Normal Retirement.
Commencement	Deferred to any age between 55 and 65 (at employee's option) with actuarial reduction for commencement before age 65.
Qualified Preretirement Survivor Annuity (QPSA) Benefit Eligibility	Five years of service and surviving spouse.
Benefit	50% of amount computed as for disability retirement.
Commencement	Immediate upon employee's death.

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Nonqualified Preretirement Survivor Annuity
(NPSA) Benefit

Eligibility

Unmarried, five years of Eligibility Service and designated surviving beneficiary.

Benefit and Commencement

Less Than 10 Years of Eligibility Service

Surviving beneficiary receives the accrued benefit, reduced for early commencement¹ and election of 100% joint & survivor annuity, generally commencing immediately (in no event can the benefit be deferred later than December 31 of the year following the employee's death). Benefits are actuarially reduced if commencement is before the employee's age 55.

At Least 10 Years of Eligibility Service

Surviving beneficiary receives the accrued benefit, reduced for early commencement¹ and election of 100% joint & survivor annuity.

Form of Benefit Payments

Automatic 50% "joint and survivor" form, actuarially reduced, unless the employee elects 75% or 100% continuance, and/or level income option or single life annuity. Under joint and survivor form, benefit reverts to unreduced amount if spouse pre-deceases employee during first five years of retirement².

Pension During First Year

First 12 monthly Basic Annuity payments are increased by 20%.

¹ Subject to maximum reduction of 30%.

² "FirstEnergy" payment options extended to System Council Employees effective January 1, 2009, Local 777 participants effective September 1, 2009, Local 459 participants effective June 1, 2016, and Local 180 participants effective January 1, 2017.

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Former Duquesne Light Bargaining Employees—Bargaining Local 29

Definitions

Credited Service Elapsed time from date of Plan Eligibility until termination date.

Annual Rate of Past Service Compensation Determined using the highest five consecutive calendar years prior to the date shown in the table below:

Termination Date	Annual Rate of Past Service Compensation
10/01/2008–09/30/2009	Prior to January 1, 2003
10/01/2009–09/30/2010	Prior to January 1, 2004
10/01/2010–09/30/2011	Prior to January 1, 2005
10/01/2011–09/30/2012	Prior to January 1, 2006
10/01/2012–09/30/2013	Prior to January 1, 2007
10/01/2013–09/30/2014	Prior to January 1, 2008
10/01/2014–09/30/2015	Prior to January 1, 2009
10/01/2015–09/30/2016	Prior to January 1, 2010
10/01/2016–09/30/2017	Prior to January 1, 2011
10/01/2017–09/30/2018	Prior to January 1, 2012
10/01/2018–09/30/2019	Prior to January 1, 2013
10/01/2019–09/30/2020	Prior to January 1, 2014
On or After 10/01/2020	Prior to January 1, 2015

Credited Past Service Computed the same as Credited Service, but only through the end of the period used for Past Service Compensation.

Future Service Compensation Employee's compensation following the period that comprises the Past Service Compensation.

Eligibility for Benefits

Normal Retirement First of month following attainment of age 65.

Early Retirement Age 55 with five years of Eligibility Service.

Deferred Vested Five Years of Eligibility Service.

Special Deferred Vested N/A.

Disability Benefit Ten years of Eligibility Service; totally and permanently disabled and not eligible for Early or Normal Retirement.

Qualified Preretirement Survivor Annuity (QPSA) Death of a vested participant with a surviving spouse.

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Nonqualified Preretirement Survivor Annuity
(NPSA)

Death of a vested participant with a designated
non-spouse surviving beneficiary.

Benefit Amounts

Normal Retirement

The annual amount of a participant's normal
retirement pension shall be:

1. The greater of (a) or (b), less (c):
 - a. 1.4% of the Annual Rate of Past Service Compensation times years of Credited Past Service; plus

1.4% of the participant's Future Service Compensation.
 - b. \$51 multiplied by the number of year of credited service up to a maximum of \$1,020 after 20 or more years of Credited Service.
 - c. Duquesne accrued benefit, frozen at time of transfer to FirstEnergy.
2. The accrued pension shall not be less than the amount determined as if the provisions of the Plan relating to Future Service Compensation, Annual Rate of Past Service Compensation, and Credited Past Service that previously were in effect.
3. A participant's accrued pension represents the total amount of a single life annuity that would be paid to the participant commencing at normal retirement age. Such amount shall be subject to a reduction for the preretirement survivor option or the preretirement 10-year certain option.

Early Retirement

The annual amount of an early retirement pension shall be either (1) and (2) elected by the participant:

1. The amount of his/her accrued pension benefit commencing at their normal retirement date.
2. The amount of his/her accrued pension benefit reduced by 5/12% for each month under the age of 60.

Deferred Vested

Accrued benefit payable at the Normal Retirement Date, or reduced benefit payable as early as age 55 (same factors as Early Retirement).

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Disability Benefit	A participant who has completed at least 10 years of Vesting Service and becomes Totally and Permanently disabled while employed and prior to age 65 is eligible to receive a disability retirement pension. The disability retirement pension shall be the amount of his accrued pension benefit reduced before age 62 by the amount, if any, of benefits payable under any disability benefit program (other than Workers' Compensation and Social Security) to which the Company makes contributions.
QPSA Benefit	Beneficiary receives the accrued benefit, unreduced for early commencement and election of 50% joint & survivor annuity, commencing at employee's age 55. ¹
NPSA Benefit	Beneficiary receives the accrued benefit, reduced for early commencement ² and election of 100% joint & survivor annuity, generally commencing immediately (in no event can the benefit be deferred later than December 31 of the year following the employee's death).
Normal Form of Benefits	Life annuity.
Optional Forms	"FirstEnergy" payment options.

¹ If the participant has at least 25 years of service, the benefit may commence immediately.

² Subject to a maximum reduction of 25%. If the participant has at least 25 years of service, the benefit is unreduced.

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Allegheny Energy Local 102 Employees

Normal Retirement

Eligibility

The first day of the month coincident with or next following age 65.

Accrued Benefit

The greatest of:

(a) The sum of:

- (i) 1.1% of Base Annual Rate below Covered Compensation Level for each year of Service Credit, up to a maximum of 35 years.
- (ii) 1.5% of Base Annual Rate in excess of Covered Compensation Level for each year of Service Credit, up to a maximum of 35 years.
- (iii) 1.3% of Base Annual Rate for each year of Service Credit in excess of 35 years.

(b) The sum of:

- (i) The benefit accrued under the Plan as of June 30, 1989.
- (ii) 1.5% of annual Compensation of each Plan Year thereafter, or portion thereof.

Annual compensation used in (b)(ii) is the greater of the annualized base rate of pay for that year and compensation for the prior calendar year.

- (c) Retirement benefit accrued under any prior plan through June 30, 1989, based upon Service Credit and Earnings, as defined under that plan.
- (d) Retirement benefit accrued under any prior plan on or after July 1, 1990, based upon Service Credit and Earnings, as defined under that given plan, through June 30 of the applicable plan year.

Benefits described in (b) and (c) applied only to employees covered under this plan prior to July 1, 1989.

Minimum Benefit

Annual benefit of \$200 times years of service up to 15 years.

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Late Retirement
Benefit

Accrued Benefit at Deferred Commencement Date.

Early Retirement
Eligibility

The first day of any month coincident with or following age 55.

Benefit

The greatest of:

- (a) The benefit calculated under Part (a) of the Normal Retirement Benefit, except that Parts (ii) and (iii) are reduced by 3% for each year that the participant retires before age 62.
- (b) The benefit calculated under Part (b) of the Normal Retirement Benefit, except that Parts (i) and (ii) of the formula will be based upon a percentage of annual earnings in accordance with the table below. The benefit is also reduced by 4% for each year that the participant retires before age 60, until the participant attains age 65.

Age	Part (i)	Part (ii)	Age	Part (i)	Part (ii)
55	1.27%	1.645%	59	1.11%	1.395%
56	1.24%	1.605%	60	1.05%	1.295%
57	1.21%	1.545%	61	0.88%	1.125%
58	1.16%	1.475%	62–65	0.85%	1.125%

- (c) The benefit calculated under Part (c) of the Normal Retirement Benefit, adjusted according to the early retirement provisions of the applicable plan.
- (d) The benefit calculated under Part (d) of the Normal Retirement Benefit, adjusted according to the early retirement provisions of the applicable plan.

Deferred Vested Termination
Eligibility

After the earlier of five years of service and first of month coincident or following age 55.

Benefit

The Normal Retirement Benefit, payable at age 65, with actuarial reductions to commencement age.

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Preretirement Death Benefit

Eligibility

The spouse or designated beneficiary is eligible for a benefit if the participant was vested and death occurs prior to early or normal retirement.

Benefit

The participant will be treated as having retired immediately preceding the date of death. If no election was made the benefit will be in the form of a 50% Joint and Survivor Annuity. The annuity will begin no sooner than the first day of the month following the month in which the participant would have attained age 55.

Normal Form of Benefits

Life annuity.

Optional Forms

50% joint and survivor annuity or the contingent annuitant option. The optional forms are actuarially equivalent to the Normal Form.

Employee Contributions

They are not required or permitted.

Year of Service

The 12-month period ending June 30.

Definitions

Credited Service

All periods of employment for which an Employee is paid or entitled to payment for service rendered.

Vesting Service

Year of Service during which an eligible employee has at least 1,000 Hours of Employment.

A participant is 100% vested after the earlier of five years of vesting service or the first day of the month coincident with or next following age 55.

Compensation (Base Annual Rate)

The lesser of (1) and (2):

1. Highest July 1st base salary plus any lump-sum payment received under the annual base salary administration program.
2. Highest average Earnings for any 60 consecutive months of Earnings.

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Earnings

All wages and salaries payable by the Company including base pay, commissions, lump sums, payments under a non-executive variable or incentive compensation plan, and other similar items as the Employment Benefits Committee may determine.

Covered Compensation

Determined as of each July 1st, equal to the average Social Security Wage Base during the 35-year period ending on the last day of the calendar year, rounded to the nearest multiple of \$600.

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Allegheny Energy Employees Other than Local 102

Normal Retirement

Eligibility

The first day of the month coincident with or next following age 65.

Accrued Benefit for Service
Prior to January 1, 2012¹

The greatest of:

(a) The sum of:

- (i) 1.1% of Base Annual Rate below Covered Compensation Level for each year of Service Credit, up to a maximum of 35 years.
- (ii) 1.5% of Base Annual Rate in excess of Covered Compensation Level for each year of Service Credit, up to a maximum of 35 years.
- (iii) 1.3% of Base Annual Rate for each year of Service Credit in excess of 35 years.

(b) The sum of:

- (i) The benefit accrued under the Plan as of June 30, 1989.
- (ii) 1.5% of annual Compensation of each Plan Year thereafter, or portion thereof.

Annual compensation used in (b)(ii) is the greater of the annualized base rate of pay for that year and compensation for the prior calendar year through December 31, 2011²).

- (c) Retirement benefit accrued under any prior plan through June 30, 1989, based upon Service Credit and Earnings, as defined under that plan.
- (d) Retirement benefit accrued under any prior plan on or after July 1, 1990, based upon Service Credit and Earnings, as defined under that given plan, through June 30 of the applicable plan year.

Benefits described in (b) and (c) applied only to employees covered under this plan prior to July 1, 1989.

¹ January 1, 2015 for employees represented by Local 304.

² December 31, 2014 for employees represented by Local 304.

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Accrued Benefit for Service
After December 31, 2011¹

Average Monthly Pensionable Earnings multiplied by
1.20% for each year of Credited Service after
December 31, 2011¹.

Early Retirement

The early retirement provisions for the accrued benefit as
of December 31, 2011¹ are based on the provisions for
the former Allegheny Energy Retirement Plan.

The early retirement provisions for the accrued benefit
after December 31, 2011¹ are based on the "FATP"
provisions for the FirstEnergy Corp. Master Pension Plan
for participants hired after December 31, 2004.

¹ December 31, 2014 for employees represented by Local 304.

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Cash Balance Participants

Definitions

Eligibility	Nonbargaining employees hired or rehired on and after January 1, 2014. See Table A for effective dates for collectively bargained employees.
Benefit Service	On and after January 1, 2014, elapsed time from date of participation (one month credited if at least one hour worked in the month).
Eligibility Service	Similar to Benefit Service but using date of hire.
Determination Date	December 31st of each calendar year, or the date the employee separates from service.
Points	Age plus Benefit Service determined as of the Determination Date, both individually rounded to four decimal places and the sum rounded down to the nearest integer.
Pensionable Earnings	Including wages, bonuses, overtime, overtime premium, vacation pay, and sick pay.
Pay Credits	Each Participant's Cash Balance Account shall be credited under the terms contained in the following table at as of the Determination Date.

Points	Pay Credit
Less than 40	4%
At least 40, but less than 50	5%
At least 50, but less than 60	6%
At least 60, but less than 70	7%
At least 70, but less than 80	8%
At least 80	9%

Interest Credits	Interest Credits shall be made to the Cash Balance Account on the last day of each calendar year and shall be calculated by multiplying the Cash Balance Account as of the previous Determination Date by the "Interest Credit Rate" for such period. The Interest Credit Rate is an annual rate equal to (1) the average yield on 30-year Treasury securities for October of the previous year or (2) 2.57%, whichever is greater.
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Eligibility for Benefits

Normal Retirement	Age 65 with three years of Eligibility Service.
Vesting	Three years of Eligibility Service.
Disability Benefit	Totally and permanently disabled.
Preretirement Death Benefit	Death of a vested participant with a Surviving Beneficiary.
Postretirement Death Benefit	N/A.

Benefit Amounts

Cash Balance Account	Sum of Pay Credits and Interest Credits as of the Determination Date or benefit commencement date. Vested participants are eligible for a distribution the first of the month following termination of employment.
Disability Benefit	Continued Benefit Service and Interest Credits. Pay Credits are not provided while on disability.
Preretirement Death Benefit	Surviving Beneficiary is eligible to receive an actuarial equivalent single life annuity of the participant's Cash Balance Account the first of the month following the participant's death. In lieu of a single life annuity, a lump sum may be elected.
Normal Form of Benefits	Life annuity.
Optional Forms	100%, 75%, or 50% joint and survivor annuity, and single lump sum (total distribution option).

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Table A

Plan Formula Effective Dates by Collective Bargaining Unit

Collective Bargaining Unit	FATP Effective Date	Cash Balance Effective Date
UWUA Local 350	January 1, 2005 ¹	January 1, 2016
UWUA Local 351	January 1, 2005 ¹	January 1, 2016
UWUA Local 457	January 1, 2005 ¹	January 1, 2016
IBEW Local 1413	January 1, 2005 ¹	January 1, 2017
IBEW Local 245	January 1, 2005	January 1, 2016
IBEW Local 459 (except Seneca)	January 1, 2005 ¹	January 1, 2017
IBEW Local 1289 (formerly System Council U-3)	January 1, 2005	January 1, 2016
UWUA Local 140	January 1, 2005	January 1, 2016
IBEW Local 272	January 1, 2005	January 1, 2016
IBEW Local 777	January 1, 2006	January 1, 2015
IBEW Local 29 (except Maintenance Planners)	January 1, 2006	January 1, 2015
UWUA Local 180	January 1, 2006	January 1, 2015
IBEW Local 1194	January 1, 2006	January 1, 2014
UWUA Local 118	January 1, 2006	January 1, 2016
UWUA Local 126	January 1, 2006	January 1, 2016
IBEW Local 459 Seneca ²	January 1, 2006	N/A
OPEIU Local 19	January 1, 2006	January 1, 2017
UWUA Local 270 (except Perry Techs)	January 1, 2007	January 1, 2014
UWUA Local 270 Perry Techs	January 1, 2005 ³	January 1, 2017
UWUA Local 307 ⁴	January 1, 2012	N/A
IBEW Local 50	January 1, 2012	January 1, 2014
IBEW Local 2357	January 1, 2012	January 1, 2014
IBEW Local 777S Reading Call Center	January 1, 2005 ³	January 1, 2014
UWUA Local 304	January 1, 2015 ⁵	January 1, 2015
UWUA Local 102	N/A	January 1, 2015
IBEW Local 29 Maintenance Planners ⁶	January 1, 2006	January 1, 2014

¹ January 1, 2006 for rehired Transferred Participants who were initially hired prior to January 1, 2005.

² The Seneca plant was sold to a third party and ceased to be maintained by a Participating Employer as of February 12, 2014.

³ Certain nonbargaining employees commenced participation in the 2005 FirstEnergy Constituent Plan as early as January 1, 2005.

⁴ Ceased to be a Covered Collective Bargaining Unit under the 2005 FirstEnergy Constituent Plan on November 9, 2012.

⁵ For transition from the Allegheny Energy Retirement Plan formula for employees as of December 31, 2014.

⁶ Certain nonbargaining employees commenced participation in the 2005 FirstEnergy Constituent Plan as early as January 1, 2005 and in the Cash Balance Constituent Plan as early as January 1, 2014.

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Changes in Plan Provisions Since the Prior Year

The funding and plan reporting valuations reflect the plan changes from Amendment Nos. 7-9 to the FirstEnergy Corp. Master Pension Plan which were executed during 2018. Specific plan changes include:

- Voluntary Enhanced Retirement Program (“VERP”) and Executive VERP (“EVERP”) for participants who retire during a designated period.
- Transfer of a certain group of retired participants to a group annuity contract.
- Addition of pre-retirement death benefits for unmarried former Allegheny participants.
- Extension of Past Service Compensation for terminations on and after October 1, 2018.

Other Information to Fully and Fairly Disclose the Actuarial Position of the Plan

Due to software limitations with the electronic filing process, information filed electronically cannot be controlled by the Enrolled Actuary. The values on the signed Schedule SB will govern to the extent there are any differences in the entries filed electronically and the actual data contained on the signed Schedule SB.

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Schedule SB, line 24—Change in Actuarial Assumptions

The funding valuation reflects the following non-prescribed assumption changes:

- A change in salary increase rates based on Aon's 2018 Demographic Assumptions Study.
- A change in retirement rates for active and terminated vested participants based on Aon's 2018 Demographic Assumptions Study.
- A change in withdrawal rates based on Aon's 2018 Demographic Assumptions Study.
- A change in lump sum election percentages for applicable plan codes based on Aon's 2018 Demographic Assumptions Study.
- A change in the percentage married assumption from 80% (with males three years older) to 70% (with males two years older) based on Aon's 2018 Demographic Assumptions Study.
- A change in the overtime adjustments for bargaining participants based on Aon's 2018 Demographic Assumptions Study.

The assumption change did not reduce the funding shortfall; as such, approval of the Commissioner is not required.

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Schedule SB, line 26—Schedule of Active Participant Data as of January 1, 2019

**Schedule SB, Line 26—Schedule of Active Participant Data
As of January 1, 2019**

**FirstEnergy Corp.
Master Pension Plan**

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Number of Participants, Average Compensation and Average Cash Balance Account

Attained Age	Years of Credited Service									
	<1	1-4	5-9	10-14	15-19	20-24	25-29	30-34	35-39	40+
<25	318 \$60,291 \$1,141	413 \$74,194 \$5,081	4 \$0							
25-29	225 \$65,012 \$1,396	806 \$75,996 \$6,644	284 \$99,523 \$61	3 \$0						
30-34	111 \$68,102 \$1,360	604 \$81,103 \$7,158	556 \$97,918 \$0	400 \$107,472 \$0	1 \$0	1 \$0				
35-39	88 \$71,756 \$1,424	391 \$84,734 \$8,690	347 \$96,185 \$59	711 \$106,777 \$0	150 \$114,873 \$0	2 \$0				
40-44	64 \$73,230 \$1,947	259 \$83,081 \$10,220	202 \$100,503 \$0	553 \$102,736 \$0	353 \$108,693 \$0	43 \$108,136 \$0	6 \$0			
45-49	33 \$83,090 \$2,266	222 \$84,775 \$12,530	153 \$103,225 \$0	483 \$103,814 \$0	334 \$107,541 \$0	147 \$109,010 \$0	134 \$109,163 \$0	13 \$0		
50-54	32 \$77,422 \$2,349	169 \$86,568 \$13,255	132 \$94,705 \$0	367 \$108,326 \$0	327 \$104,379 \$0	192 \$107,377 \$0	433 \$117,341 \$0	368 \$121,890 \$0	28 \$101,641 \$0	
55-59	12 \$0	124 \$87,029 \$14,028	87 \$101,808 \$0	277 \$106,607 \$0	226 \$102,290 \$0	138 \$108,331 \$0	332 \$107,704 \$0	740 \$114,921 \$0	642 \$116,878 \$0	63 \$110,019 \$0
60-64	16 \$0	49 \$91,029 \$17,572	51 \$107,958 \$0	128 \$99,893 \$0	115 \$93,476 \$0	78 \$93,701 \$246	143 \$105,148 \$0	297 \$109,171 \$0	451 \$114,059 \$0	324 \$109,662 \$0
65-69	1 \$0	8 \$0	7 \$0	29 \$125,560 \$0	17 \$0	8 \$0	24 \$100,493 \$0	53 \$95,174 \$0	40 \$105,148 \$0	86 \$108,593 \$0
70+			1 \$0	2 \$0	4 \$0	2 \$0		5 \$0	4 \$0	27 \$105,926 \$0

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Schedule SB, line 32—Schedule of Amortization Bases

Type of Base	Present Value of Installment	Date Established	Years Remaining	Amortization Installment
Shortfall	\$ (101,062,817)	January 1, 2013	1	\$ (101,062,817)
Shortfall	\$ 77,617,200	January 1, 2014	2	\$ 39,520,999
Shortfall	\$ 122,595,448	January 1, 2015	3	\$ 42,374,461
Shortfall	\$ 346,125,954	January 1, 2016	4	\$ 91,354,021
Shortfall	\$ 200,630,212	January 1, 2017	5	\$ 43,125,434
Shortfall	\$ 176,486,304	January 1, 2018	6	\$ 32,544,966
Shortfall	\$ 338,932,752	January 1, 2019	7	\$ 55,072,434

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Schedule SB, line 22—Description of Weighted Average Retirement Age

The average retirement age shown in line 22 has been calculated by assuming the following retirement rates and no decrements other than retirement for this calculation. All retirements are assumed to occur at mid-year, except for the 100% retirement age.

Non bargaining Employees				Bargaining Employees			
(a)	(b)	(c)	(d)	(a)	(b)	(c)	(d)
Age	Rate	Weight	Product (a) × (b) × (c)	Age	Rate	Weight	Product (a) × (b) × (c)
55.5	4.50%	1.0000	2.50	55.5	4.00%	1.0000	2.22
56.5	4.50%	0.9550	2.43	56.5	4.00%	0.9600	2.17
57.5	4.50%	0.9120	2.36	57.5	6.00%	0.9216	3.18
58.5	8.00%	0.8710	4.08	58.5	6.00%	0.8663	3.04
59.5	12.50%	0.8013	5.96	59.5	10.00%	0.8143	4.85
60.5	17.00%	0.7011	7.21	60.5	17.00%	0.7329	7.54
61.5	21.50%	0.5819	7.69	61.5	18.00%	0.6083	6.73
62.5	22.00%	0.4568	6.28	62.5	27.50%	0.4988	8.57
63.5	18.50%	0.3563	4.19	63.5	20.00%	0.3616	4.59
64.5	24.00%	0.2904	4.50	64.5	20.00%	0.2893	3.73
65.5	27.00%	0.2207	3.90	65.5	33.00%	0.2314	5.00
66.5	33.00%	0.1611	3.54	66.5	33.00%	0.1551	3.40
67.5	33.00%	0.1079	2.40	67.5	33.00%	0.1039	2.31
68.5	33.00%	0.0723	1.63	68.5	33.00%	0.0696	1.57
69.5	33.00%	0.0485	1.11	69.5	33.00%	0.0466	1.07
70	100.00%	0.0325	2.27	70	100.00%	0.0312	2.19
Weighted Average			62.05	Weighted Average			62.16

Total Weighted Average Retirement Calculation

Average Retirement Age: $[0.5 \times (e) + 0.5 \times (f)]$ 62.11

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Schedule SB, Part V—Summary of Plan Provisions

Effective Date	Amended and restated January 1, 2015.
Plan Participation	First of month following hire for employees of FirstEnergy Corp. or any of its participating operating companies.
Benefit Eligibility	
Normal Retirement	Age 65.
Early Retirement	Age 55 with 10 years of Eligibility Service (one year of Eligibility Service for former Ohio Edison employees hired prior to 1990), but not yet 65.
Deferred Retirement	Participant continues to accrue benefits after age 65.
Disability	Ten years of Eligibility Service and satisfies Plan requirements for disability.
Vested Pension	Five years of Eligibility Service.
Special Vested Pension	Age 50 with 10 years of Eligibility Service (but not yet 55), and participating in the Company's Severance Benefits Plan.
Qualified Preretirement Survivor Annuity (QPSA)	Death of a vested participant with a surviving spouse.
Nonqualified Preretirement Survivor Annuity (NPSA)	Death of a vested participant with a designated non-spouse surviving beneficiary.
Monthly Accrued Benefit	
FirstEnergy Corp. Post-12/31/2004 ¹ Employees	
Average Pensionable Earnings ("FATP") Benefit	Average Monthly Pensionable Earnings multiplied by 1.20% for each year of Credited Service.

¹ Hired or rehired after January 1, 2005 and not a Cash Balance Participant. See Table A for FATP effective dates for collectively bargained employees.

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FirstEnergy Corp.
Pre-01/01/2005 Employees
Career Earnings Benefit

Greater of:

1. 2.125% of career earnings divided by 12. Career earnings includes salary and wages, overtime pay, shift premiums, annual incentive awards and other similar compensation.

Adjusted Highest Average
Base Earnings Benefit

2. The sum of (a) and (b) as defined below:
 - a. Highest Average Monthly Base Earnings multiplied by the sum of 1.58% for each of the first 20 years of Credited Service; plus 1.18% for each of the next 10 years of Credited Service; plus 0.78% for each of the next five years of Credited Service; plus 1.10% for each year of Credited Service in excess of 35 years.
 - b. 0.32% for each year of Credited Service up to 35 years, multiplied by the excess, if any, of Highest Average Monthly Earnings over the lesser of:
 - (1) 150% of the participant's Covered Compensation for the year of determination; and
 - (2) Social Security taxable wage base.

Former Duquesne Light
Nonbargaining Employees

Greater of (1) and (2):

1. FirstEnergy Corp. Pre-01/01/2005 Employees Accrued Benefit, based on pay and service since original Duquesne hire date.
2. Duquesne Light nonbargaining benefit formula described in Duquesne Plan Document and frozen as of December 31, 2001.

Minus

Duquesne accrued benefit, frozen at time of transfer to FirstEnergy (December 31, 1999).

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Normal Retirement

Accrued benefit at the Normal Retirement Date.

Early Retirement

Reduced accrued benefit at an Early Retirement Date
(see table of reduction factors below):

Age	Pre-1998 Centerior Accrued Benefit Payable as a Partial Lump Sum	Former Duquesne Light Benefit	Pre-2005 Participant	Post-2004 Participant	Deferred Vested Early Reduction
55	0.56	0.75	0.70	0.72	0.42
56	0.63	0.80	0.75	0.76	0.45
57	0.70	0.85	0.80	0.80	0.49
58	0.77	0.90	0.84	0.84	0.53
59	0.83	0.95	0.88	0.88	0.58
60	0.89	1.00	1.00	0.92	0.63
61	0.95	1.00	1.00	0.96	0.69
62	1.00	1.00	1.00	1.00	0.75
63	1.00	1.00	1.00	1.00	0.82
64	1.00	1.00	1.00	1.00	0.91
65	1.00	1.00	1.00	1.00	1.00

Deferred Retirement

Accrued benefit at Normal Retirement Date.

Disability

\$400 per month, payable until the Normal Retirement Date or until the participant is no longer disabled.¹ Credited Service continues to be earned until normal or early retirement.

Deferred Vested

Accrued benefit payable at the Normal Retirement Date, or actuarially equivalent reduced benefit payable as early as age 55 (factors shown above).

Special Vested Pension

Accrued benefit payable at the Normal Retirement Date, or as early as age 55. Early commencement reduction factors are identical to those for Early Retirement.

QPSA Benefit

Less Than 10 Years of
Eligibility Service

Surviving spouse receives the accrued benefit, reduced for early commencement and election of 100% joint & survivor annuity, commencing after employee's age 55. Commencements before the employee's age 55 receive an additional actuarial reduction.

At Least 10 Years of
Eligibility Service

Surviving spouse receives the accrued benefit, reduced for early commencement¹ and election of 100% joint & survivor annuity, commencing immediately.

¹ Payable to Pre-01/01/2005 Employees only.

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NPSA Benefit

Less Than 10 Years of
Eligibility Service

Surviving beneficiary receives the accrued benefit, actuarially reduced for early commencement and election of 100% joint & survivor annuity, generally commencing immediately (in no event can the benefit be deferred later than December 31 of the year following the employee's death).

At Least 10 Years of
Eligibility Service

Surviving beneficiary receives the accrued benefit, reduced for early commencement² and election of 100% joint & survivor annuity, commencing immediately.

Definitions

Normal Form of Benefits

Life annuity.

Optional Forms

100%, 75%, 50%, or 25% joint and survivor annuity, with or without "pop-up" feature; 5-, 10-, or 15-year certain & life annuity; or a single lump sum (for present values up to \$25,000 only³). The portion of the retirement benefit earned by a former Centerior Plan nonbargaining participant prior to December 31, 1997 ("Pre-1998 Centerior Accrued Benefit") may be paid in the form of a single lump sum.

Optional Form Factors

For payments other than lump sums, conversions are generally based on an interest rate of 6.00% and the RP-2000 Combined Healthy Mortality Table (weighted 50% male and 50% female).

For lump sums, conversions currently use the interest rates under Internal Revenue Code section 417(e) from October of the preceding plan year and the mortality table under section 417(e) for the plan year. For certain legacy participants, a grandfathered basis also applies.

Years of Credited Service

Prior to January 1, 2014, a year in which at least 1,000 hours are worked. On and after January 1, 2014, elapsed time from date of participation (one month credited if at least one hour worked in the month).

Years of Eligibility Service

Similar to Years of Credited Service but using date of hire.

Covered Compensation

Average of taxable wage bases for the 35 calendar years ending with the year the participant attains Social Security retirement age.

¹ Maximum early commencement reduction of 28% applies for Post-12/31/2004 Employees or 25% for Bargaining Duquesne Light Employees.

² Maximum early commencement reduction of 28% applies for Post-12/31/2004 Employees or 25% for Bargaining Duquesne Light Employees.

³ Applies to all parts of the Master Pension Plan.

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Average Monthly Pensionable Earnings	Average monthly pensionable earnings for the highest 48 consecutive months during the last 120 months of service.
Highest Average Monthly Base Earnings	Average monthly base earnings for the highest 48 consecutive months during the last 120 months of service.
Employee Contributions	None.
Special Transition Provisions	Special transition provisions apply to all nonbargaining employees on January 1, 1999. Centerior nonbargaining employees continue to have a minimum benefit computed under the Centerior Energy Final Average Earnings formula. Ohio Edison nonbargaining employees continue to have a minimum benefit computed under the Ohio Edison Highest Average Earnings formula.
Centerior Energy Final Average Earnings Benefit	See the Centerior Energy Corporation—TECO and CEI Nonbargaining section.
Ohio Edison Highest Average Earnings Benefit	Highest Average Monthly Base Earnings multiplied by the sum of 1.8% for each of the first 10 years of Credited Service, plus 1.4% for each of the next 10 years of Credited Service, plus 1.0% for each year of Credited Service in excess of 20 years.
Special Provisions for Former GPU Nonbargaining Participants	
Normal Retirement Benefit	Greater of: <ol style="list-style-type: none"> 1. FirstEnergy Corp. Career Earnings Benefit. 2. FirstEnergy Corp. Adjusted Highest Average Base Earnings Benefit. 3. Special FirstEnergy Transition Benefit—GPU Pension Plan Benefit “frozen” as of December 31, 2002, plus FirstEnergy Corp. Career Earnings Benefit based on FirstEnergy pension eligible earnings after December 31, 2002.
Early Retirement Benefit	Greater of: <ol style="list-style-type: none"> 1. Normal retirement benefits reduced by FirstEnergy Early Retirement factors prior to age 60. 2. GPU Pension Plan Benefit “frozen” as of December 31, 2002 reduced by 4% for each year retirement precedes age 60.

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Centerior Energy Corporation—TECO and CEI Nonbargaining

Definitions

Earnings	Includes salary, bonuses, vacation pay, incentive pay, and salary continuation payments received under any STD plan.
Straight-Time Earnings	Earnings minus (1) higher classification pay, (2) overtime pay, (3) premium pay, (4) bonuses and fees, and (5) vacation pay.
Covered Compensation	Average of taxable wage bases over 35-year period ending with the year participant attains Social Security Normal Retirement Age.
Three-Year Average Earnings	Three-year average of lesser of Straight-Time Earnings or wage base.
Average Offset Earnings	The lesser of the Three-year Average Earnings or Covered Compensation.
Final Average Earnings	Average Straight-Time Earnings for the highest 48 consecutive months during the last 120 months of service.

Benefit Amounts

Final Average Earnings Benefit	For each of the first 20 years of Benefit Service: <i>2.1% of Final Average Earnings less 0.5% of Average Offset Earnings</i> For each of the next 10 years of Benefit Service: <i>1.2% of Final Average Earnings less 0.5% of Average Offset Earnings</i> For each of the next 10 years of Benefit Service: <i>0.5% of Final Average Earnings less 0.25% of Average Offset Earnings</i>
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Centerior Energy Corporation—TECO Bargaining Locals 19, 245, 1413

Definitions

Eligibility Service	“Continuous Service” credited prior to January 1, 1976 plus years and fractions (to the nearest 1/12) from date of hire (on or after January 1, 1976).
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Entry Date	Date of Hire.
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Total Earnings	Including wages, bonuses, overtime, overtime premium, vacation pay, and sick pay.
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Eligibility for Benefits

Normal Retirement	First of month following attainment of age 65 or fifth anniversary of hire, if later.
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Early Retirement	Age 55 with 10 years of Eligibility Service.
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Deferred Vested	Five Years of Eligibility Service.
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Special Deferred Vested	Age 50 with 10 years of Eligibility Service (but not yet 55), and participant in the Company's Severance Benefits Plan.
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Disability Benefit	Ten years of Eligibility Service and satisfies Plan requirements for disability.
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Qualified Preretirement Survivor Annuity (QPSA)	Death of a vested participant with a surviving spouse.
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Nonqualified Preretirement Survivor Annuity (NPSA)	Death of a vested participant with a designated non-spouse surviving beneficiary.
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Postretirement Death Benefit	N/A.
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Benefit Amounts

Career Earnings Benefit	For Locals 1413 and 245, 2.125% of Total Earnings for each year of Benefit Service on and after January 1, 2002 and for Local 19, 2.00% of Total Earnings for each year of Benefit Service on and after January 1, 2001; plus amounts previously accrued.
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Normal Retirement	Career Earnings Benefit.
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Early Retirement

Reduced accrued benefit at an Early Retirement Date (see table of reduction factors below).

Age	Factor
55	0.69
56	0.74
57	0.79
58	0.84
59	0.89
60	1.00
61	1.00
62	1.00
63	1.00
64	1.00
65	1.00

Deferred Vested

Accrued benefit payable at the Normal Retirement Date, or actuarially equivalent reduced benefit payable as early as age 55.

Special Deferred Vested

Accrued Benefit payable at the Normal Retirement Date, or as early as age 55. Early commencement reduction factors are identical to those used for Early Retirement.

Disability Benefit

\$400 per month, payable until the Normal Retirement Date or until the participant is no longer disabled. Eligibility Service continues to be earned until normal or early retirement.

QPSA Benefit

Less Than 10 Years of Eligibility Service

Surviving spouse receives the accrued benefit, reduced for early commencement and election of 100%¹ joint & survivor annuity, commencing at employee's age 55. Commencements before the employee's age 55 receive an additional actuarial reduction.

At Least 10 Years of Eligibility Service

Surviving spouse receives the accrued benefit, reduced for early commencement² and election of 100%¹ joint & survivor annuity, commencing immediately.

¹ For Local 19, 55% without reduction for joint life if hired before 2001, otherwise 50% with reduction for joint life.

² Maximum early commencement reduction of 31%.

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NPSA Benefit

Less Than 10 Years of Eligibility Service

Surviving beneficiary receives the accrued benefit, actuarially reduced for early commencement and election of 100%¹ joint & survivor annuity, generally commencing immediately (in no event can the benefit be deferred later than December 31 of the year following the employee's death).

At Least 10 Years of Eligibility Service

Surviving beneficiary receives the accrued benefit, reduced for early commencement² and election of 100%¹ joint & survivor annuity, commencing immediately.

Normal Form of Benefits

Life annuity.

Optional Forms

"FirstEnergy" payment options, plus Level Benefit Option.³

For Local 19 participants, the entire retirement benefit may be paid in the form of a single lump sum.

¹ For Local 19, 55% if hired before 2001, otherwise 50%.

² Maximum early commencement reduction of 31%.

³ For employees who became participants prior to January 1, 2002 (January 1, 2001 for Local 19 participants), a 55% joint and survivor annuity (without reduction for survivor coverage) is offered instead of a 50% joint and survivor annuity.

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Centerior Energy Corporation—CEI Bargaining Local 270

Definitions

Eligibility Service	Number of years (to the nearest 1/10) from last date of hire, excluding any service prior to age 18 if hired on or after May 1, 1975.
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Entry Date	Date of Hire.
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Aggregate Earnings	Includes wages, bonuses, overtime, vacation pay, and sick pay.
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Credited Career Earnings	Aggregate Earnings plus total Worker's Compensation benefits received.
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Eligibility for Benefits

Normal Retirement	First of month following attainment of age 65 or fifth anniversary of hire, if later.
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Early Retirement	Age 55 with 10 years of Eligibility Service.
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Special Early Retirement	Age 58 with 35 years of Eligibility Service, and retirement prior to January 1, 2023.
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Deferred Vested	Five Years of Eligibility Service.
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Special Deferred Vested	Age 50 with 10 years of Eligibility Service (but not yet 55), and participant in the Company's Severance Benefits Plan.
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Disability Benefit	Ten years of Eligibility Service; totally and permanently disabled and not eligible for Early or Normal Retirement.
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Qualified Preretirement Survivor Annuity (QPSA)	Death of a vested participant with a surviving spouse.
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Nonqualified Preretirement Survivor Annuity (NPSA)	Death of a vested participant with a designated non-spouse surviving beneficiary.
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Postretirement Death Benefit	N/A.
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Benefit Amounts

Career Earnings Benefit	2.125% of Credited Career Earnings.
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Normal Retirement	Career Earnings Benefit.
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Early Retirement

Reduced accrued benefit at an Early Retirement Date.
See table of reduction factors below:

Age	Factor
55	0.56
56	0.62
57	0.68
58	0.74
59	0.81
60	0.87
61	0.94
62	1.00
63	1.00
64	1.00
65	1.00

Special Early Retirement

Accrued Benefit (without early retirement reduction), plus a temporary benefit of \$550/month payable to the later of age 62 and 12-months, and subject to a 48-month maximum, but in no case payable after retiree reaches Social Security Normal Retirement Age.

Deferred Vested

Accrued benefit payable at the Normal Retirement Date, or actuarially equivalent reduced benefit payable as early as age 55.

Special Deferred Vested

Accrued Benefit payable at the Normal Retirement Date, or as early as age 55. Early commencement reduction factors are identical to those used for Early Retirement.

Disability Benefit

\$400 per month, payable until the Normal Retirement Date or until the participant is no longer disabled. Eligibility Service continues to be earned until normal or early retirement.

QPSA Benefit

Surviving spouse receives the accrued benefit, reduced for early commencement and election of 100% joint & survivor annuity. Benefits are actuarially reduced before the employee's age 55, if necessary.

NPSA Benefit

Surviving beneficiary receives the accrued benefit, reduced for early commencement and election of 100% joint & survivor annuity. Benefits are actuarially reduced before the employee's age 55, if necessary.

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Normal Form of Benefits

Life annuity.

Optional Forms

"FirstEnergy" payment options.

Additionally, the entire retirement benefit may be paid in the form of a single lump sum for participants hired on or before May 1, 2003.

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GPU Companies—Local 180 (“Penelec UWUA”) and Local 459 (“Penelec IBEW”), Local 459 Seneca, Local 777 (“Meted”), and System Council U-3 (“JCP&L”)

Employee Contributions	None.
Normal Retirement Benefit	
Eligibility	Age 65.
Annual Benefit	The sum of the Basic Annuity and the Medicare Part B Benefit, if applicable.
Basic Annuity	1.5% of Basic Earnings for each of the first 20 years of service, plus 0.9% of Basic Earnings for each year beyond 20 for Meted and Penelec; 1.5% of Basic Earnings for each of the first 20 years of service, plus 1.0% of Basic Earnings for each year beyond 20 for JCP&L. Effective July 1, 1998, JCP&L employees with more than 15 years of service as of December 31, 1996 will receive 1.1% of Basic Earnings for each year beyond 20. Effective January 1, 1998, Meted employees with more than 15 years of service as of December 31, 1997 will receive 1.1% of Basic Earnings for each year beyond 20. Effective February 1, 1998, Penelec IBEW employees with more than 15 years of service as of December 31, 1998 will receive 1.1% of Basic Earnings for each year beyond 20. Effective January 1, 2000, Penelec UWUA employees with more than 15 years of service as of December 31, 1999 will receive 1.1% of Basic Earnings for each year beyond 20. Basic Earnings means the highest five-year average of base wages plus bonuses and compensation awards.
Medicare Part B Benefit	For Retirements Before January 1, 1997 (JCP&L), January 1, 1998 (Meted), June 1, 1998 (Penelec IBEW), or July 1, 1998 (Penelec UWUA): All Medicare-eligible retirees receive a monthly premium reimbursement fixed at \$31.90, to offset the cost of Medicare Part B.

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Early Retirement Benefit Eligibility	Age 55 with 20 years of service (10 years of service for Penelec).
Annual Benefit	Computed as for Normal Retirement but reduced for early commencement. The Basic Annuity reduction is 4.0% for each year retirement precedes age 60. The Medicare Part B benefit is not reduced.
Disability Benefit Eligibility	Permanent incapacity for three months and having elected coverage. (JCP&L employees who did not elect coverage receive service credit for time on Long-Term Disability.)
Annual Benefits	Basic Annuity is the greater of accrued Normal Retirement Benefit and 2/3 of Normal Retirement Benefit based on service projected to normal retirement.
Commencement	Immediate, upon retirement.
Termination Benefit Eligibility	Five years of service.
Annual Benefit	Computed as for Normal Retirement.
Commencement	Deferred to any age between 55 and 65 (at employee's option) with actuarial reduction for commencement before age 65.
Qualified Preretirement Survivor Annuity (QPSA) Benefit Eligibility	Five years of service and surviving spouse.
Benefit	50% of amount computed as for disability retirement.
Commencement	Immediate upon employee's death.

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Nonqualified Preretirement Survivor Annuity
(NPSA) Benefit

Eligibility

Unmarried, five years of Eligibility Service and designated surviving beneficiary.

Benefit and Commencement

Less Than 10 Years of Eligibility Service

Surviving beneficiary receives the accrued benefit, reduced for early commencement¹ and election of 100% joint & survivor annuity, generally commencing immediately (in no event can the benefit be deferred later than December 31 of the year following the employee's death). Benefits are actuarially reduced if commencement is before the employee's age 55.

At Least 10 Years of Eligibility Service

Surviving beneficiary receives the accrued benefit, reduced for early commencement¹ and election of 100% joint & survivor annuity.

Form of Benefit Payments

Automatic 50% "joint and survivor" form, actuarially reduced, unless the employee elects 75% or 100% continuance, and/or level income option or single life annuity. Under joint and survivor form, benefit reverts to unreduced amount if spouse pre-deceases employee during first five years of retirement².

Pension During First Year

First 12 monthly Basic Annuity payments are increased by 20%.

¹ Subject to maximum reduction of 30%.

² "FirstEnergy" payment options extended to System Council Employees effective January 1, 2009, Local 777 participants effective September 1, 2009, Local 459 participants effective June 1, 2016, and Local 180 participants effective January 1, 2017.

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Former Duquesne Light Bargaining Employees—Bargaining Local 29

Definitions

Credited Service Elapsed time from date of Plan Eligibility until termination date.

Annual Rate of Past Service Compensation Determined using the highest five consecutive calendar years prior to the date shown in the table below:

Termination Date	Annual Rate of Past Service Compensation
10/01/2008–09/30/2009	Prior to January 1, 2003
10/01/2009–09/30/2010	Prior to January 1, 2004
10/01/2010–09/30/2011	Prior to January 1, 2005
10/01/2011–09/30/2012	Prior to January 1, 2006
10/01/2012–09/30/2013	Prior to January 1, 2007
10/01/2013–09/30/2014	Prior to January 1, 2008
10/01/2014–09/30/2015	Prior to January 1, 2009
10/01/2015–09/30/2016	Prior to January 1, 2010
10/01/2016–09/30/2017	Prior to January 1, 2011
10/01/2017–09/30/2018	Prior to January 1, 2012
10/01/2018–09/30/2019	Prior to January 1, 2013
10/01/2019–09/30/2020	Prior to January 1, 2014
On or After 10/01/2020	Prior to January 1, 2015

Credited Past Service Computed the same as Credited Service, but only through the end of the period used for Past Service Compensation.

Future Service Compensation Employee's compensation following the period that comprises the Past Service Compensation.

Eligibility for Benefits

Normal Retirement First of month following attainment of age 65.

Early Retirement Age 55 with five years of Eligibility Service.

Deferred Vested Five Years of Eligibility Service.

Special Deferred Vested N/A.

Disability Benefit Ten years of Eligibility Service; totally and permanently disabled and not eligible for Early or Normal Retirement.

Qualified Preretirement Survivor Annuity (QPSA) Death of a vested participant with a surviving spouse.

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Nonqualified Preretirement Survivor Annuity
(NPSA)

Death of a vested participant with a designated
non-spouse surviving beneficiary.

Benefit Amounts

Normal Retirement

The annual amount of a participant's normal
retirement pension shall be:

1. The greater of (a) or (b), less (c):
 - a. 1.4% of the Annual Rate of Past Service Compensation times years of Credited Past Service; plus

1.4% of the participant's Future Service Compensation.
 - b. \$51 multiplied by the number of year of credited service up to a maximum of \$1,020 after 20 or more years of Credited Service.
 - c. Duquesne accrued benefit, frozen at time of transfer to FirstEnergy.
2. The accrued pension shall not be less than the amount determined as if the provisions of the Plan relating to Future Service Compensation, Annual Rate of Past Service Compensation, and Credited Past Service that previously were in effect.
3. A participant's accrued pension represents the total amount of a single life annuity that would be paid to the participant commencing at normal retirement age. Such amount shall be subject to a reduction for the preretirement survivor option or the preretirement 10-year certain option.

Early Retirement

The annual amount of an early retirement pension shall be either (1) and (2) elected by the participant:

1. The amount of his/her accrued pension benefit commencing at their normal retirement date.
2. The amount of his/her accrued pension benefit reduced by 5/12% for each month under the age of 60.

Deferred Vested

Accrued benefit payable at the Normal Retirement Date, or reduced benefit payable as early as age 55 (same factors as Early Retirement).

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Disability Benefit	A participant who has completed at least 10 years of Vesting Service and becomes Totally and Permanently disabled while employed and prior to age 65 is eligible to receive a disability retirement pension. The disability retirement pension shall be the amount of his accrued pension benefit reduced before age 62 by the amount, if any, of benefits payable under any disability benefit program (other than Workers' Compensation and Social Security) to which the Company makes contributions.
QPSA Benefit	Beneficiary receives the accrued benefit, unreduced for early commencement and election of 50% joint & survivor annuity, commencing at employee's age 55. ¹
NPSA Benefit	Beneficiary receives the accrued benefit, reduced for early commencement ² and election of 100% joint & survivor annuity, generally commencing immediately (in no event can the benefit be deferred later than December 31 of the year following the employee's death).
Normal Form of Benefits	Life annuity.
Optional Forms	"FirstEnergy" payment options.

¹ If the participant has at least 25 years of service, the benefit may commence immediately.

² Subject to a maximum reduction of 25%. If the participant has at least 25 years of service, the benefit is unreduced.

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Allegheny Energy Local 102 Employees

Normal Retirement

Eligibility

The first day of the month coincident with or next following age 65.

Accrued Benefit

The greatest of:

(a) The sum of:

- (i) 1.1% of Base Annual Rate below Covered Compensation Level for each year of Service Credit, up to a maximum of 35 years.
- (ii) 1.5% of Base Annual Rate in excess of Covered Compensation Level for each year of Service Credit, up to a maximum of 35 years.
- (iii) 1.3% of Base Annual Rate for each year of Service Credit in excess of 35 years.

(b) The sum of:

- (i) The benefit accrued under the Plan as of June 30, 1989.
- (ii) 1.5% of annual Compensation of each Plan Year thereafter, or portion thereof.

Annual compensation used in (b)(ii) is the greater of the annualized base rate of pay for that year and compensation for the prior calendar year.

- (c) Retirement benefit accrued under any prior plan through June 30, 1989, based upon Service Credit and Earnings, as defined under that plan.
- (d) Retirement benefit accrued under any prior plan on or after July 1, 1990, based upon Service Credit and Earnings, as defined under that given plan, through June 30 of the applicable plan year.

Benefits described in (b) and (c) applied only to employees covered under this plan prior to July 1, 1989.

Minimum Benefit

Annual benefit of \$200 times years of service up to 15 years.

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Late Retirement
Benefit

Accrued Benefit at Deferred Commencement Date.

Early Retirement
Eligibility

The first day of any month coincident with or following age 55.

Benefit

The greatest of:

- (a) The benefit calculated under Part (a) of the Normal Retirement Benefit, except that Parts (ii) and (iii) are reduced by 3% for each year that the participant retires before age 62.
- (b) The benefit calculated under Part (b) of the Normal Retirement Benefit, except that Parts (i) and (ii) of the formula will be based upon a percentage of annual earnings in accordance with the table below. The benefit is also reduced by 4% for each year that the participant retires before age 60, until the participant attains age 65.

Age	Part (i)	Part (ii)	Age	Part (i)	Part (ii)
55	1.27%	1.645%	59	1.11%	1.395%
56	1.24%	1.605%	60	1.05%	1.295%
57	1.21%	1.545%	61	0.88%	1.125%
58	1.16%	1.475%	62–65	0.85%	1.125%

- (c) The benefit calculated under Part (c) of the Normal Retirement Benefit, adjusted according to the early retirement provisions of the applicable plan.
- (d) The benefit calculated under Part (d) of the Normal Retirement Benefit, adjusted according to the early retirement provisions of the applicable plan.

Deferred Vested Termination
Eligibility

After the earlier of five years of service and first of month coincident or following age 55.

Benefit

The Normal Retirement Benefit, payable at age 65, with actuarial reductions to commencement age.

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Preretirement Death Benefit

Eligibility

The spouse or designated beneficiary is eligible for a benefit if the participant was vested and death occurs prior to early or normal retirement.

Benefit

The participant will be treated as having retired immediately preceding the date of death. If no election was made the benefit will be in the form of a 50% Joint and Survivor Annuity. The annuity will begin no sooner than the first day of the month following the month in which the participant would have attained age 55.

Normal Form of Benefits

Life annuity.

Optional Forms

50% joint and survivor annuity or the contingent annuitant option. The optional forms are actuarially equivalent to the Normal Form.

Employee Contributions

They are not required or permitted.

Year of Service

The 12-month period ending June 30.

Definitions

Credited Service

All periods of employment for which an Employee is paid or entitled to payment for service rendered.

Vesting Service

Year of Service during which an eligible employee has at least 1,000 Hours of Employment.

A participant is 100% vested after the earlier of five years of vesting service or the first day of the month coincident with or next following age 55.

Compensation (Base Annual Rate)

The lesser of (1) and (2):

1. Highest July 1st base salary plus any lump-sum payment received under the annual base salary administration program.
2. Highest average Earnings for any 60 consecutive months of Earnings.

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Earnings

All wages and salaries payable by the Company including base pay, commissions, lump sums, payments under a non-executive variable or incentive compensation plan, and other similar items as the Employment Benefits Committee may determine.

Covered Compensation

Determined as of each July 1st, equal to the average Social Security Wage Base during the 35-year period ending on the last day of the calendar year, rounded to the nearest multiple of \$600.

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Allegheny Energy Employees Other than Local 102

Normal Retirement

Eligibility

The first day of the month coincident with or next following age 65.

Accrued Benefit for Service
Prior to January 1, 2012¹

The greatest of:

(a) The sum of:

- (i) 1.1% of Base Annual Rate below Covered Compensation Level for each year of Service Credit, up to a maximum of 35 years.
- (ii) 1.5% of Base Annual Rate in excess of Covered Compensation Level for each year of Service Credit, up to a maximum of 35 years.
- (iii) 1.3% of Base Annual Rate for each year of Service Credit in excess of 35 years.

(b) The sum of:

- (i) The benefit accrued under the Plan as of June 30, 1989.
- (ii) 1.5% of annual Compensation of each Plan Year thereafter, or portion thereof.

Annual compensation used in (b)(ii) is the greater of the annualized base rate of pay for that year and compensation for the prior calendar year through December 31, 2011²).

- (c) Retirement benefit accrued under any prior plan through June 30, 1989, based upon Service Credit and Earnings, as defined under that plan.
- (d) Retirement benefit accrued under any prior plan on or after July 1, 1990, based upon Service Credit and Earnings, as defined under that given plan, through June 30 of the applicable plan year.

Benefits described in (b) and (c) applied only to employees covered under this plan prior to July 1, 1989.

¹ January 1, 2015 for employees represented by Local 304.

² December 31, 2014 for employees represented by Local 304.

Schedule SB Attachment (Form 5500)—2019 Plan Year
FirstEnergy Corp. Master Pension Plan
EIN: 34-1843785 PN: 001

Accrued Benefit for Service
After December 31, 2011¹

Average Monthly Pensionable Earnings multiplied by
1.20% for each year of Credited Service after
December 31, 2011¹.

Early Retirement

The early retirement provisions for the accrued benefit as
of December 31, 2011¹ are based on the provisions for
the former Allegheny Energy Retirement Plan.

The early retirement provisions for the accrued benefit
after December 31, 2011¹ are based on the "FATP"
provisions for the FirstEnergy Corp. Master Pension Plan
for participants hired after December 31, 2004.

¹ December 31, 2014 for employees represented by Local 304.

Schedule SB Attachment (Form 5500)—2019 Plan Year
FirstEnergy Corp. Master Pension Plan
EIN: 34-1843785 PN: 001

Cash Balance Participants

Definitions

Eligibility	Nonbargaining employees hired or rehired on and after January 1, 2014. See Table A for effective dates for collectively bargained employees.
Benefit Service	On and after January 1, 2014, elapsed time from date of participation (one month credited if at least one hour worked in the month).
Eligibility Service	Similar to Benefit Service but using date of hire.
Determination Date	December 31st of each calendar year, or the date the employee separates from service.
Points	Age plus Benefit Service determined as of the Determination Date, both individually rounded to four decimal places and the sum rounded down to the nearest integer.
Pensionable Earnings	Including wages, bonuses, overtime, overtime premium, vacation pay, and sick pay.
Pay Credits	Each Participant's Cash Balance Account shall be credited under the terms contained in the following table at as of the Determination Date.

Points	Pay Credit
Less than 40	4%
At least 40, but less than 50	5%
At least 50, but less than 60	6%
At least 60, but less than 70	7%
At least 70, but less than 80	8%
At least 80	9%

Interest Credits	Interest Credits shall be made to the Cash Balance Account on the last day of each calendar year and shall be calculated by multiplying the Cash Balance Account as of the previous Determination Date by the "Interest Credit Rate" for such period. The Interest Credit Rate is an annual rate equal to (1) the average yield on 30-year Treasury securities for October of the previous year or (2) 2.57%, whichever is greater.
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Schedule SB Attachment (Form 5500)—2019 Plan Year
FirstEnergy Corp. Master Pension Plan
EIN: 34-1843785 PN: 001

Eligibility for Benefits

Normal Retirement	Age 65 with three years of Eligibility Service.
Vesting	Three years of Eligibility Service.
Disability Benefit	Totally and permanently disabled.
Preretirement Death Benefit	Death of a vested participant with a Surviving Beneficiary.
Postretirement Death Benefit	N/A.

Benefit Amounts

Cash Balance Account	Sum of Pay Credits and Interest Credits as of the Determination Date or benefit commencement date. Vested participants are eligible for a distribution the first of the month following termination of employment.
Disability Benefit	Continued Benefit Service and Interest Credits. Pay Credits are not provided while on disability.
Preretirement Death Benefit	Surviving Beneficiary is eligible to receive an actuarial equivalent single life annuity of the participant's Cash Balance Account the first of the month following the participant's death. In lieu of a single life annuity, a lump sum may be elected.
Normal Form of Benefits	Life annuity.
Optional Forms	100%, 75%, or 50% joint and survivor annuity, and single lump sum (total distribution option).

Schedule SB Attachment (Form 5500)—2019 Plan Year
FirstEnergy Corp. Master Pension Plan
EIN: 34-1843785 PN: 001

Table A

Plan Formula Effective Dates by Collective Bargaining Unit

Collective Bargaining Unit	FATP Effective Date	Cash Balance Effective Date
UWUA Local 350	January 1, 2005 ¹	January 1, 2016
UWUA Local 351	January 1, 2005 ¹	January 1, 2016
UWUA Local 457	January 1, 2005 ¹	January 1, 2016
IBEW Local 1413	January 1, 2005 ¹	January 1, 2017
IBEW Local 245	January 1, 2005	January 1, 2016
IBEW Local 459 (except Seneca)	January 1, 2005 ¹	January 1, 2017
IBEW Local 1289 (formerly System Council U-3)	January 1, 2005	January 1, 2016
UWUA Local 140	January 1, 2005	January 1, 2016
IBEW Local 272	January 1, 2005	January 1, 2016
IBEW Local 777	January 1, 2006	January 1, 2015
IBEW Local 29 (except Maintenance Planners)	January 1, 2006	January 1, 2015
UWUA Local 180	January 1, 2006	January 1, 2015
IBEW Local 1194	January 1, 2006	January 1, 2014
UWUA Local 118	January 1, 2006	January 1, 2016
UWUA Local 126	January 1, 2006	January 1, 2016
IBEW Local 459 Seneca ²	January 1, 2006	N/A
OPEIU Local 19	January 1, 2006	January 1, 2017
UWUA Local 270 (except Perry Techs)	January 1, 2007	January 1, 2014
UWUA Local 270 Perry Techs	January 1, 2005 ³	January 1, 2017
UWUA Local 307 ⁴	January 1, 2012	N/A
IBEW Local 50	January 1, 2012	January 1, 2014
IBEW Local 2357	January 1, 2012	January 1, 2014
IBEW Local 777S Reading Call Center	January 1, 2005 ³	January 1, 2014
UWUA Local 304	January 1, 2015 ⁵	January 1, 2015
UWUA Local 102	N/A	January 1, 2015
IBEW Local 29 Maintenance Planners ⁶	January 1, 2006	January 1, 2014

¹ January 1, 2006 for rehired Transferred Participants who were initially hired prior to January 1, 2005.

² The Seneca plant was sold to a third party and ceased to be maintained by a Participating Employer as of February 12, 2014.

³ Certain nonbargaining employees commenced participation in the 2005 FirstEnergy Constituent Plan as early as January 1, 2005.

⁴ Ceased to be a Covered Collective Bargaining Unit under the 2005 FirstEnergy Constituent Plan on November 9, 2012.

⁵ For transition from the Allegheny Energy Retirement Plan formula for employees as of December 31, 2014.

⁶ Certain nonbargaining employees commenced participation in the 2005 FirstEnergy Constituent Plan as early as January 1, 2005 and in the Cash Balance Constituent Plan as early as January 1, 2014.

Schedule SB Attachment (Form 5500)—2019 Plan Year
FirstEnergy Corp. Master Pension Plan
EIN: 34-1843785 PN: 001

Changes in Plan Provisions Since the Prior Year

The funding and plan reporting valuations reflect the plan changes from Amendment Nos. 7-9 to the FirstEnergy Corp. Master Pension Plan which were executed during 2018. Specific plan changes include:

- Voluntary Enhanced Retirement Program (“VERP”) and Executive VERP (“EVERP”) for participants who retire during a designated period.
- Transfer of a certain group of retired participants to a group annuity contract.
- Addition of pre-retirement death benefits for unmarried former Allegheny participants.
- Extension of Past Service Compensation for terminations on and after October 1, 2018.

Other Information to Fully and Fairly Disclose the Actuarial Position of the Plan

Due to software limitations with the electronic filing process, information filed electronically cannot be controlled by the Enrolled Actuary. The values on the signed Schedule SB will govern to the extent there are any differences in the entries filed electronically and the actual data contained on the signed Schedule SB.

FirstEnergy Corp. Master Pension Plan
Schedule H, line 4i - Schedule of Assets (Held at End of Year)
December 31, 2019
#34-1843785 Plan 001

(a)	(b)	(c)	(d)	(e)
Parties-in-Interest	Identity of issue, borrower, lessor or similar party	Description of investment, including maturity date, rate of interest, collateral, par or maturity value	Cost	Current Value

See pages 1-56 of the attached report from Bank of New York Mellon for the Schedule of Assets (Held at Year End)

FirstEnergy Corp. Master Pension Plan
Schedule H, line 4i - Schedule of Assets (Acquired and Disposed of Within Year)
Year Ended December 31, 2019
#34-1843785 Plan 001

(a)	(b)	(c)	(d)
Identity of issue, borrower, lessor or similar party	Description of investment, including maturity date, rate of interest, collateral, par or maturity value	Costs of acquisitions	Proceeds of dispositions

See pages 1-5 of the attached report from Bank of New York Mellon for the Schedule of Assets (Acquired and Disposed of Within Year)



Schedule of Investments at End of Plan Year at Revalued Cost

Report ID: M1102E

Status: FINAL

FXP COMBINE MGRS - FXPG00000300

1/1/2019 - 12/31/2019

FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
INTEREST-BEARING CASH					
FXPF10010802 AA9123453	AUD (AUSTRALIAN DOLLARS)	14,866.980	10,466.35	10,450.74	-15.61
FXPF10010802 ES9123450	CHF (SWISS FRANC)	23,790.020	24,132.70	24,567.58	434.88
FXPF10010802 EX9123459	GBP (GREAT BRITISH POUNDS)	154,903.500	197,286.14	205,208.41	7,922.27
FXPF10010802 FH9123487	HKD CURRENCY AT BROKER	0.010	0.00	0.00	0.00
FXPF10010802 FJ9123483	JPY CURRENCY AT BROKER	0.020	0.00	0.00	0.00
FXPF10010802 XX9123458	EUR (EURO)	35,883.370	41,020.07	40,279.08	-740.99
FXPF11010202 AA9123487	AUD CURRENCY AT BROKER	-4.080	-2.87	-2.87	0.00
FXPF11010202 ES9123450	CHF (SWISS FRANC)	40,684.860	41,271.25	42,014.62	743.37
FXPF11010202 EX9123459	GBP (GREAT BRITISH POUNDS)	3,524.680	4,489.06	4,669.32	180.26
FXPF11010202 EX9123483	GBP CURRENCY AT BROKER 0.000%	-0.980	-1.25	-1.30	-0.05
FXPF11010202 FH9123487	HKD CURRENCY AT BROKER	-0.060	-0.01	-0.01	0.00
FXPF11010202 FJ9123459	JPY (JAPANESE YEN)	27,395,728.000	252,105.16	252,088.59	-16.57
FXPF11010202 FJ9123483	JPY CURRENCY AT BROKER	9.200	0.08	0.08	0.00
FXPF11010202 FK9123456	KRW (SOUTH KOREAN WON)	105,521,678.000	94,570.43	91,246.18	-3,324.25
FXPF11010202 LM9123455	MXN (MEXICAN PESO)	-50.280	-2.56	-2.66	-0.10
FXPF11010202 NC9123455	CAD (CANADIAN DOLLARS)	9,782.590	7,162.53	7,543.93	381.40
FXPF11010202 NC9123489	CAD CURRENCY AT BROKER	-5.940	-4.35	-4.58	-0.23
FXPF11010202 SD9123458	DKK (DANISH KRONE)	23,066.510	3,459.23	3,465.00	5.77
FXPF11010202 XX9123458	EUR (EURO)	45,253.920	51,731.59	50,797.53	-934.06
FXPF11010202 XX9123482	EUR CURRENCY AT BROKER	0.830	0.95	0.93	-0.02
FXPF11010302 AA9123453	AUD (AUSTRALIAN DOLLARS)	5.310	3.73	3.73	0.00
FXPF11010302 EX9123459	GBP (GREAT BRITISH POUNDS)	0.120	0.16	0.16	0.00
FXPF11010302 SD9123458	DKK (DANISH KRONE)	35,047.770	5,256.03	5,264.80	8.77
FXPF11010602 AA9123453	AUD (AUSTRALIAN DOLLARS)	0.400	0.27	0.28	0.01
FXPF11010602 EX9123459	GBP (GREAT BRITISH POUNDS)	5.260	6.97	6.97	0.00
FXPF11010602 FH9123453	HKD (HONG KONG DOLLARS)	0.030	0.00	0.00	0.00
FXPF11010602 KS9123453	ZAR (SOUTH AFRICAN RAND)	124.120	8.63	8.88	0.25
FXPF11010602 XX9123458	EUR (EURO)	0.010	0.01	0.01	0.00
FXPF11010702 XX9123458	EUR (EURO)	891,734.000	995,443.12	1,000,971.42	5,528.30
FXPF11010802 EX9123459	GBP (GREAT BRITISH POUNDS)	0.300	0.40	0.40	0.00
FXPF11010902 AA9123453	AUD (AUSTRALIAN DOLLARS)	323,221.490	217,349.99	227,208.55	9,858.56
FXPF11010902 EM9123453	HUF (HUNGARIAN FORINT)	-11.790	-0.04	-0.04	0.00
FXPF11010902 ET9123458	TRY (NEW TURKISH LIRA)	2,173,997.660	377,420.90	365,316.36	-12,104.54
FXPF11010902 EX9123459	GBP (GREAT BRITISH POUNDS)	645,793.640	830,158.47	855,515.12	25,356.65



Schedule of Investments at End of Plan Year at Revalued Cost

Report ID: M1102E

Status: FINAL

FXP COMBINE MGRS - FXPG00000300

1/1/2019 - 12/31/2019

FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF11010902 FJ9123459	JPY (JAPANESE YEN)	-3,868.000	-35.58	-35.59	-0.01
FXPF11010902 FL9123454	IDR (INDONESIAN RUPIAH)	720,669,812.000	50,046.19	51,912.01	1,865.82
FXPF11010902 FM9123452	SGD (SINGAPORE DOLLARS)	33,861.370	24,388.77	25,182.29	793.52
FXPF11010902 FN9123450	MYR (MALAYSIAN RINGGIT)	1,734,639.000	418,142.97	424,065.27	5,922.30
FXPF11010902 KS9123453	ZAR (SOUTH AFRICAN RAND)	572,624.520	37,769.58	40,950.01	3,180.43
FXPF11010902 LB9123459	BRL (BRAZILIAN REAL)	594,346.820	146,127.02	147,748.23	1,621.21
FXPF11010902 LM9123455	MXN (MEXICAN PESO)	2,860,989.630	151,503.38	151,503.37	-0.01
FXPF11010902 NC9123455	CAD (CANADIAN DOLLARS)	245,976.930	185,595.36	189,687.24	4,091.88
FXPF11010902 SS9123455	SEK (SWEDISH KRONA)	9.490	1.02	1.01	-0.01
FXPF11010902 XX9123458	EUR (EURO)	-304.030	-341.27	-341.27	0.00
FXPF20010402 XX9123458	EUR (EURO)	37,066.670	42,372.76	41,607.34	-765.42
FXPF20010602 999E81102	SWAP COLLATERAL WITH CITIBANK	155,335.560	155,335.56	155,335.56	0.00
FXPF20010602 999F71597	CASH HELD AT BNYMELLON	0.310	0.31	0.31	0.00
FXPF20010602 99VVAG9R6	SWAP COLLATERAL WITH BANK OF AMERICA NA	2,403,354.500	2,403,354.50	2,403,354.50	0.00
FXPF20010602 AA9123453	AUD (AUSTRALIAN DOLLARS)	0.110	0.08	0.08	0.00
FXPF20010602 EX9123459	GBP (GREAT BRITISH POUNDS)	4,755.600	6,151.26	6,299.98	148.72
FXPF20010602 XX9123458	EUR (EURO)	7,517,766.190	8,335,348.77	8,438,692.55	103,343.78
FXPF30010002 AA9123487	AUD CURRENCY AT BROKER	-0.010	-0.01	-0.01	0.00
FXPF30010002 EX9123483	GBP CURRENCY AT BROKER 0.000%	2.830	3.60	3.75	0.15
FXPF30010002 XX9123458	EUR (EURO)	26.500	30.29	29.75	-0.54
FXPF30010002 XX9123482	EUR CURRENCY AT BROKER	-2.040	-2.33	-2.29	0.04
FXPF99910002 996087094	BNY MELLON CASH RESERVE 0.100% 12/31/2049 DD 06/26/97	1,803,521.360	1,803,521.36	1,803,521.36	0.00
FXPF99910002 XX9123458	EUR (EURO)	20,564.780	22,854.67	23,083.97	229.30
TOTAL INTEREST-BEARING CASH			16,935,501.40	17,089,216.63	153,715.23

U. S. GOVERNMENT SECURITIES

FXPF11010802 912796TC3	U S TREASURY BILL 0.000% 01/23/2020 DD 07/25/19	3,273,000.000	3,262,220.64	3,262,220.64	0.00
FXPF11010802 912796TK5	U S TREASURY BILL 0.000% 03/12/2020 DD 09/12/19	3,980,000.000	3,966,164.40	3,966,164.40	0.00
FXPF20010302 912796TC3	U S TREASURY BILL 0.000% 01/23/2020 DD 07/25/19	3,995,000.000	3,978,569.79	3,978,569.79	0.00
FXPF20010302 912810SJ8	U S TREASURY BOND 2.250% 08/15/2049 DD 08/15/19	7,540,000.000	7,395,977.82	7,334,987.40	-60,990.42
FXPF20010302 912828YS3	U S TREASURY NOTE 1.750% 11/15/2029 DD 11/15/19	295,000.000	292,404.69	290,781.50	-1,623.19
FXPF25010002 912796TH2	U S TREASURY BILL 0.000% 03/05/2020 DD 09/05/19	92,000,000.000	91,648,841.12	91,648,841.12	0.00

TOTAL U. S. GOVERNMENT SECURITIES	110,544,178.46	110,481,564.85	-62,613.61
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CORPORATE DEBT INSTRUMENTS - PREFERRED

FXPF20010302 001055AY8	AFLAC INC 4.750% 01/15/2049 DD 10/31/18	885,000.000	920,523.70	1,078,195.50	157,671.80
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Schedule of Investments at End of Plan Year at Revalued Cost

Report ID: M1102E

Status: FINAL

FXP COMBINE MGRS - FXPG00000300

1/1/2019 - 12/31/2019

FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010302 002824BG4	ABBOTT LABORATORIES 4.750% 11/30/2036 DD 11/22/16	860,000.000	899,407.20	1,078,569.00	179,161.80
FXPF20010302 002824BH2	ABBOTT LABORATORIES 4.900% 11/30/2046 DD 11/22/16	585,000.000	692,449.20	768,842.10	76,392.90
FXPF20010302 002824BN9	ABBOTT LABORATORIES 4.750% 04/15/2043 DD 10/15/16	955,000.000	990,344.55	1,202,994.40	212,649.85
FXPF20010302 00287YAV1	ABBVIE INC 4.300% 05/14/2036 DD 05/12/16	260,000.000	246,850.70	286,215.80	39,365.10
FXPF20010302 00287YBR9	ABBVIE INC 144A 4.050% 11/21/2039 DD 11/21/19	1,785,000.000	1,795,065.65	1,876,142.10	81,076.45
FXPF20010302 00287YBW8	ABBVIE INC 144A 3.200% 11/21/2029 DD 11/21/19	845,000.000	860,000.70	859,660.75	-339.95
FXPF20010302 00440EAH0	CHUBB INA HOLDINGS INC 6.700% 05/15/2036 DD 05/22/06	180,000.000	231,066.00	260,834.40	29,768.40
FXPF20010302 00440EAW7	CHUBB INA HOLDINGS INC 4.350% 11/03/2045 DD 11/03/15	270,000.000	308,239.06	327,223.80	18,984.74
FXPF20010302 007589AB0	ADVOCATE HEALTH & HOSPITALS CO 4.272% 08/15/2048 DD 08/16/18	375,000.000	396,516.25	427,320.00	30,803.75
FXPF20010302 010392FD5	ALABAMA POWER CO 5.500% 03/15/2041 DD 03/10/11	90,000.000	101,612.70	113,412.60	11,799.90
FXPF20010302 010392FJ2	ALABAMA POWER CO 3.850% 12/01/2042 DD 12/05/12	165,000.000	153,608.40	175,705.20	22,096.80
FXPF20010302 010392FL7	ALABAMA POWER CO 4.150% 08/15/2044 DD 08/26/14	235,000.000	229,909.90	262,027.35	32,117.45
FXPF20010302 010392FM5	ALABAMA POWER CO 3.750% 03/01/2045 DD 03/11/15	380,000.000	350,474.00	402,849.40	52,375.40
FXPF20010302 015271AR0	ALEXANDRIA REAL ESTATE EQUITIE 3.375% 08/15/2031 DD 07/15/19	215,000.000	214,696.85	223,492.50	8,795.65
FXPF20010302 01959LAC6	ALLINA HEALTH SYSTEM 3.887% 04/15/2049 DD 05/29/19	270,000.000	270,000.00	287,158.50	17,158.50
FXPF20010302 020002BC4	ALLSTATE CORP/THE 4.200% 12/15/2046 DD 12/08/16	580,000.000	569,281.47	668,444.20	99,162.73
FXPF20010302 020002BG5	ALLSTATE CORP/THE 3.850% 08/10/2049 DD 06/10/19	500,000.000	503,107.76	553,795.00	50,687.24
FXPF20010302 02209SBE2	ALTRIA GROUP INC 5.800% 02/14/2039 DD 02/14/19	720,000.000	749,626.51	847,094.40	97,467.89
FXPF20010302 02209SBG7	ALTRIA GROUP INC 6.200% 02/14/2059 DD 02/14/19	300,000.000	364,021.80	357,474.00	-6,547.80
FXPF20010302 023135BF2	AMAZON.COM INC 3.875% 08/22/2037 DD 02/22/18	975,000.000	965,231.80	1,108,175.25	142,943.45
FXPF20010302 023135BJ4	AMAZON.COM INC 4.050% 08/22/2047 DD 02/22/18	315,000.000	309,909.54	370,707.75	60,798.21
FXPF20010302 023135BM7	AMAZON.COM INC 4.250% 08/22/2057 DD 02/22/18	585,000.000	713,330.00	713,653.20	323.20
FXPF20010302 02360FAB2	UNION ELECTRIC CO 5.300% 08/01/2037 DD 07/21/05	114,000.000	128,101.80	143,321.94	15,220.14
FXPF20010302 02361DAU4	AMEREN ILLINOIS CO 3.250% 03/15/2050 DD 11/26/19	320,000.000	318,419.20	324,067.20	5,648.00
FXPF20010302 02364WAW5	AMERICA MOVIL SAB DE CV 6.125% 03/30/2040 DD 03/30/10	660,000.000	785,117.83	884,320.80	99,202.97
FXPF20010302 02364WBH7	AMERICA MOVIL SAB DE CV 3.625% 04/22/2029 DD 04/22/19	365,000.000	376,523.94	384,242.80	7,718.86
FXPF20010302 026874AZ0	AMERICAN INTERNATIONAL GROUP I 6.250% 05/01/2036 DD 04/20/06	435,000.000	497,242.69	581,407.95	84,165.26
FXPF20010302 03522AAH3	ANHEUSER-BUSCH COS LLC / ANHEU 4.700% 02/01/2036 DD 02/01/19	1,980,000.000	1,950,271.36	2,294,325.00	344,053.64
FXPF20010302 03522AAJ9	ANHEUSER-BUSCH COS LLC / ANHEU 4.900% 02/01/2046 DD 02/01/19	3,923,000.000	3,958,500.16	4,653,148.76	694,648.60
FXPF20010302 03523TBF4	ANHEUSER-BUSCH INBEV WORLDWIDE 8.200% 01/15/2039 DD 01/15/11	145,000.000	228,854.95	229,330.55	475.60
FXPF20010302 03523TBJ6	ANHEUSER-BUSCH INBEV WORLDWIDE 8.000% 11/15/2039 DD 11/15/10	190,000.000	296,248.00	302,320.40	6,072.40
FXPF20010302 03523TBQ0	ANHEUSER-BUSCH INBEV WORLDWIDE 3.750% 07/15/2042 DD 07/16/12	305,000.000	265,554.35	315,373.05	49,818.70
FXPF20010302 03523TBT4	ANHEUSER-BUSCH INBEV WORLDWIDE 4.439% 10/06/2048 DD 04/06/17	635,000.000	592,842.35	712,222.35	119,380.00
FXPF20010302 03523TBU1	ANHEUSER-BUSCH INBEV WORLDWIDE 5.450% 01/23/2039 DD 01/23/19	345,000.000	396,535.90	434,158.35	37,622.45
FXPF20010302 035240AG5	ANHEUSER-BUSCH INBEV WORLDWIDE 4.950% 01/15/2042 DD 07/15/16	540,000.000	545,169.45	639,214.20	94,044.75
FXPF20010302 035242AB2	ANHEUSER-BUSCH INBEV FINANCE I 4.000% 01/17/2043 DD 01/17/13	285,000.000	232,862.10	304,804.65	71,942.55



Schedule of Investments at End of Plan Year at Revalued Cost

Report ID: M1102E

Status: FINAL

FXP COMBINE MGRS - FXPG00000300

1/1/2019 - 12/31/2019

FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010302 035242AM8	ANHEUSER-BUSCH INBEV FINANCE I 4.700% 02/01/2036 DD 01/25/16	265,000.000	304,748.50	307,068.75	2,320.25
FXPF20010302 03524BAF3	ANHEUSER-BUSCH INBEV FINANCE I 4.625% 02/01/2044 DD 01/27/14	270,000.000	302,049.00	306,247.50	4,198.50
FXPF20010302 036752AK9	ANTHEM INC 3.700% 09/15/2049 DD 09/09/19	670,000.000	653,310.66	668,968.20	15,657.54
FXPF20010302 037411AW5	APACHE CORP 5.100% 09/01/2040 DD 08/20/10	125,000.000	113,217.50	127,267.50	14,050.00
FXPF20010302 037411BA2	APACHE CORP 4.750% 04/15/2043 DD 04/09/12	860,000.000	737,673.60	830,957.80	93,284.20
FXPF20010302 037735CX3	APPALACHIAN POWER CO 4.500% 03/01/2049 DD 03/06/19	290,000.000	289,468.40	335,866.40	46,398.00
FXPF20010302 037833AL4	APPLE INC 3.850% 05/04/2043 DD 05/03/13	730,000.000	761,439.20	818,424.90	56,985.70
FXPF20010302 037833BA7	APPLE INC 3.450% 02/09/2045 DD 02/09/15	640,000.000	641,857.95	674,630.40	32,772.45
FXPF20010302 037833BH2	APPLE INC 4.375% 05/13/2045 DD 05/13/15	185,000.000	196,357.15	224,649.20	28,292.05
FXPF20010302 037833BX7	APPLE INC 4.650% 02/23/2046 DD 02/23/16	945,000.000	1,003,567.13	1,185,738.75	182,171.62
FXPF20010302 037833DD9	APPLE INC 3.750% 09/12/2047 DD 09/12/17	780,000.000	736,140.83	868,849.80	132,708.97
FXPF20010302 039483BQ4	ARCHER-DANIELS-MIDLAND CO 4.500% 03/15/2049 DD 12/03/18	155,000.000	191,071.60	189,493.70	-1,577.90
FXPF20010302 040555CN2	ARIZONA PUBLIC SERVICE CO 4.500% 04/01/2042 DD 01/13/12	255,000.000	259,929.15	292,808.85	32,879.70
FXPF20010302 040555CT9	ARIZONA PUBLIC SERVICE CO 4.350% 11/15/2045 DD 11/06/15	775,000.000	781,889.75	892,931.75	111,042.00
FXPF20010302 040555DA9	ARIZONA PUBLIC SERVICE CO 3.500% 12/01/2049 DD 11/20/19	260,000.000	259,854.40	262,199.60	2,345.20
FXPF20010302 04352EAB1	ASCENSION HEALTH 3.106% 11/15/2039 DD 10/23/19	260,000.000	260,000.00	255,416.20	-4,583.80
FXPF20010302 046353AD0	ASTRAZENECA PLC 6.450% 09/15/2037 DD 09/12/07	185,000.000	224,332.96	260,936.95	36,603.99
FXPF20010302 046353AG3	ASTRAZENECA PLC 4.000% 09/18/2042 DD 09/18/12	630,000.000	594,319.95	691,935.30	97,615.35
FXPF20010302 055451AV0	BHP BILLITON FINANCE USA LTD 5.000% 09/30/2043 DD 09/30/13	335,000.000	370,283.55	429,034.50	58,750.95
FXPF20010302 059165EL0	BALTIMORE GAS & ELECTRIC CO 3.200% 09/15/2049 DD 09/12/19	315,000.000	307,871.58	308,740.95	869.37
FXPF20010302 06051GHS1	BANK OF AMERICA CORP VAR RT 03/15/2050 DD 03/15/19	2,625,000.000	2,636,707.23	3,164,568.75	527,861.52
FXPF20010302 06051GHU6	BANK OF AMERICA CORP VAR RT 04/23/2040 DD 04/23/19	2,450,000.000	2,489,743.25	2,779,059.50	289,316.25
FXPF20010302 06849RAG7	BARRICK NORTH AMERICA FINANCE 5.700% 05/30/2041 DD 06/01/11	165,000.000	173,951.25	203,530.80	29,579.55
FXPF20010302 07274NAN3	BAYER US FINANCE II LLC 144A 4.625% 06/25/2038 DD 06/25/18	830,000.000	762,609.80	902,168.50	139,558.70
FXPF20010302 075887BX6	BECTON DICKINSON AND CO 4.669% 06/06/2047 DD 06/06/17	870,000.000	875,156.20	1,037,214.00	162,057.80
FXPF20010302 084664BU4	BERKSHIRE HATHAWAY FINANCE COR 4.400% 05/15/2042 DD 05/15/12	220,000.000	240,558.00	258,856.40	18,298.40
FXPF20010302 084664BV2	BERKSHIRE HATHAWAY FINANCE COR 4.300% 05/15/2043 DD 05/15/13	350,000.000	355,467.00	404,687.50	49,220.50
FXPF20010302 084664CQ2	BERKSHIRE HATHAWAY FINANCE COR 4.200% 08/15/2048 DD 08/15/18	1,415,000.000	1,434,067.55	1,675,331.70	241,264.15
FXPF20010302 092113AN9	BLACK HILLS CORP 4.200% 09/15/2046 DD 08/19/16	500,000.000	511,009.60	523,570.00	12,560.40
FXPF20010302 092113AQ2	BLACK HILLS CORP 4.350% 05/01/2033 DD 08/17/18	155,000.000	155,342.55	172,067.05	16,724.50
FXPF20010302 097023BA2	BOEING CO/THE 5.875% 02/15/2040 DD 07/28/09	210,000.000	287,064.50	278,861.10	-8,203.40
FXPF20010302 097023CB9	BOEING CO/THE 3.850% 11/01/2048 DD 10/31/18	240,000.000	241,884.00	254,971.20	13,087.20
FXPF20010302 097023CP8	BOEING CO/THE 3.250% 02/01/2035 DD 07/31/19	125,000.000	130,055.00	127,932.50	-2,122.50
FXPF20010302 097023CR4	BOEING CO/THE 3.950% 08/01/2059 DD 07/31/19	870,000.000	861,865.50	929,316.60	67,451.10
FXPF20010302 100743AL7	BOSTON GAS CO 144A 3.001% 08/01/2029 DD 07/29/19	300,000.000	300,000.00	307,167.00	7,167.00
FXPF20010302 110122AU2	BRISTOL-MYERS SQUIBB CO 3.250% 08/01/2042 DD 07/31/12	110,000.000	90,450.80	109,918.60	19,467.80



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Report ID: M1102E

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FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010302 110122CC0	BRISTOL-MYERS SQUIBB CO 144A 4.125% 06/15/2039 DD 05/16/19	560,000.000	559,091.89	646,380.00	87,288.11
FXPF20010302 12189LAA9	BURLINGTON NORTHERN SANTA FE L 5.750% 05/01/2040 DD 05/17/10	415,000.000	562,225.25	560,345.45	-1,879.80
FXPF20010302 12189LAC5	BURLINGTON NORTHERN SANTA FE L 5.050% 03/01/2041 DD 09/10/10	510,000.000	558,016.50	632,211.30	74,194.80
FXPF20010302 12189LAE1	BURLINGTON NORTHERN SANTA FE L 5.400% 06/01/2041 DD 05/19/11	195,000.000	220,667.85	252,324.15	31,656.30
FXPF20010302 12189LAG6	BURLINGTON NORTHERN SANTA FE L 4.950% 09/15/2041 DD 08/22/11	695,000.000	784,895.15	851,368.05	66,472.90
FXPF20010302 12189LAJ0	BURLINGTON NORTHERN SANTA FE L 4.400% 03/15/2042 DD 03/02/12	165,000.000	190,294.50	191,195.40	900.90
FXPF20010302 12189LAP6	BURLINGTON NORTHERN SANTA FE L 5.150% 09/01/2043 DD 08/22/13	85,000.000	95,173.65	108,512.70	13,339.05
FXPF20010302 12189LAS0	BURLINGTON NORTHERN SANTA FE L 4.900% 04/01/2044 DD 03/07/14	150,000.000	190,446.00	187,059.00	-3,387.00
FXPF20010302 12189LAX9	BURLINGTON NORTHERN SANTA FE L 4.700% 09/01/2045 DD 08/20/15	500,000.000	555,653.75	610,100.00	54,446.25
FXPF20010302 12189LAZ4	BURLINGTON NORTHERN SANTA FE L 3.900% 08/01/2046 DD 05/16/16	180,000.000	169,698.60	197,719.20	28,020.60
FXPF20010302 12189LBE0	BURLINGTON NORTHERN SANTA FE L 3.550% 02/15/2050 DD 07/24/19	330,000.000	341,330.85	347,744.10	6,413.25
FXPF20010302 125523AJ9	CIGNA CORP 4.800% 08/15/2038 DD 08/15/19	1,065,000.000	1,045,957.80	1,242,237.30	196,279.50
FXPF20010302 125523BJ8	CIGNA CORP 144A 3.875% 10/15/2047 DD 04/15/19	1,155,000.000	1,109,550.75	1,174,184.55	64,633.80
FXPF20010302 126408HC0	CSX CORP 3.950% 05/01/2050 DD 04/21/15	645,000.000	565,974.60	697,283.70	131,309.10
FXPF20010302 126650CZ1	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18	670,000.000	710,454.22	793,970.10	83,515.88
FXPF20010302 133434AB6	CAMERON LNG LLC 144A 3.302% 01/15/2035 DD 12/13/19	145,000.000	145,842.45	146,448.55	606.10
FXPF20010302 134429BH1	CAMPBELL SOUP CO 4.800% 03/15/2048 DD 03/16/18	135,000.000	148,146.30	156,377.25	8,230.95
FXPF20010302 136375CP5	CANADIAN NATIONAL RAILWAY CO 3.650% 02/03/2048 DD 02/06/18	185,000.000	206,868.85	204,269.60	-2,599.25
FXPF20010302 136375CV2	CANADIAN NATIONAL RAILWAY CO 4.450% 01/20/2049 DD 11/07/18	260,000.000	287,168.68	324,716.60	37,547.92
FXPF20010302 144141DD7	DUKE ENERGY PROGRESS LLC 4.100% 03/15/2043 DD 03/12/13	385,000.000	373,045.75	431,377.10	58,331.35
FXPF20010302 15189TAX5	CENTERPOINT ENERGY INC 2.950% 03/01/2030 DD 08/14/19	450,000.000	449,158.30	443,691.00	-5,467.30
FXPF20010302 15189WAH3	CENTERPOINT ENERGY RESOURCES C 5.850% 01/15/2041 DD 07/15/11	600,000.000	704,148.00	765,018.00	60,870.00
FXPF20010302 15189XAS7	CENTERPOINT ENERGY HOUSTON ELE 3.950% 03/01/2048 DD 02/28/18	250,000.000	244,488.39	280,852.50	36,364.11
FXPF20010302 161175BA1	CHARTER COMMUNICATIONS OPERATI 6.484% 10/23/2045 DD 10/23/16	555,000.000	673,348.20	688,050.15	14,701.95
FXPF20010302 171232AQ4	CHUBB CORP/THE 6.000% 05/11/2037 DD 05/11/07	190,000.000	230,097.60	262,751.00	32,653.40
FXPF20010302 17275RAD4	CISCO SYSTEMS INC 5.900% 02/15/2039 DD 02/17/09	470,000.000	664,317.70	658,690.90	-5,626.80
FXPF20010302 172967AS0	CITIGROUP INC 6.875% 02/15/2098 DD 02/15/98	150,000.000	187,837.50	209,134.50	21,297.00
FXPF20010302 172967EW7	CITIGROUP INC 8.125% 07/15/2039 DD 07/23/09	235,000.000	376,218.55	392,323.10	16,104.55
FXPF20010302 172967MD0	CITIGROUP INC 4.650% 07/23/2048 DD 07/23/18	1,720,000.000	1,802,929.03	2,151,427.60	348,498.57
FXPF20010302 18600TAA0	CLEVELAND CLINIC FOUNDATION/TH 4.858% 01/01/2114 DD 09/18/14	245,000.000	251,269.55	306,183.85	54,914.30
FXPF20010302 191241AF5	COCA-COLA FEMSA SAB DE CV 5.250% 11/26/2043 DD 11/26/13	470,000.000	533,857.45	574,199.00	40,341.55
FXPF20010302 20030NAX9	COMCAST CORP 6.400% 05/15/2038 DD 05/07/08	145,000.000	170,103.85	204,397.80	34,293.95
FXPF20010302 20030NAY7	COMCAST CORP 6.550% 07/01/2039 DD 06/18/09	130,000.000	159,191.50	185,224.00	26,032.50
FXPF20010302 20030NBE0	COMCAST CORP 4.650% 07/15/2042 DD 07/02/12	155,000.000	153,375.60	186,375.10	32,999.50
FXPF20010302 20030NBG5	COMCAST CORP 4.500% 01/15/2043 DD 01/14/13	690,000.000	665,988.00	810,639.60	144,651.60
FXPF20010302 20030NBK6	COMCAST CORP 4.750% 03/01/2044 DD 02/26/14	20,000.000	20,032.00	24,341.40	4,309.40



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FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010302 20030NBQ3	COMCAST CORP 4.600% 08/15/2045 DD 05/27/15	335,000.000	390,961.47	402,777.20	11,815.73
FXPF20010302 20030NBZ3	COMCAST CORP 4.000% 08/15/2047 DD 08/07/17	130,000.000	143,751.40	143,345.80	-405.60
FXPF20010302 20030NCC3	COMCAST CORP 3.969% 11/01/2047 DD 10/19/17	1,410,000.000	1,371,015.22	1,553,439.30	182,424.08
FXPF20010302 20030NCE9	COMCAST CORP 3.999% 11/01/2049 DD 10/19/17	1,827,000.000	1,659,840.77	2,026,033.38	366,192.61
FXPF20010302 20030NCG4	COMCAST CORP 4.049% 11/01/2052 DD 10/19/17	2,521,000.000	2,333,873.36	2,824,452.77	490,579.41
FXPF20010302 20030NCJ8	COMCAST CORP 3.900% 03/01/2038 DD 02/08/18	415,000.000	384,169.65	459,815.85	75,646.20
FXPF20010302 20030NCK5	COMCAST CORP 4.000% 03/01/2048 DD 02/08/18	645,000.000	686,760.05	716,059.65	29,299.60
FXPF20010302 20030NCM1	COMCAST CORP 4.700% 10/15/2048 DD 10/05/18	380,000.000	447,423.26	469,212.60	21,789.34
FXPF20010302 20030NCN9	COMCAST CORP 4.950% 10/15/2058 DD 10/05/18	220,000.000	272,056.00	286,708.40	14,652.40
FXPF20010302 20030NCY5	COMCAST CORP 3.250% 11/01/2039 DD 11/05/19	3,490,000.000	3,483,369.00	3,545,386.30	62,017.30
FXPF20010302 20030NCZ2	COMCAST CORP 3.450% 02/01/2050 DD 11/05/19	240,000.000	245,784.00	246,045.60	261.60
FXPF20010302 20030NDA6	COMCAST CORP 2.650% 02/01/2030 DD 11/05/19	160,000.000	160,544.59	160,684.80	140.21
FXPF20010302 202795JA9	COMMONWEALTH EDISON CO 3.800% 10/01/2042 DD 10/01/12	495,000.000	464,399.10	534,501.00	70,101.90
FXPF20010302 202795JB7	COMMONWEALTH EDISON CO 4.600% 08/15/2043 DD 08/19/13	410,000.000	433,390.50	490,237.00	56,846.50
FXPF20010302 202795JG6	COMMONWEALTH EDISON CO 4.350% 11/15/2045 DD 11/19/15	355,000.000	393,802.95	416,517.95	22,715.00
FXPF20010302 202795JL5	COMMONWEALTH EDISON CO 3.750% 08/15/2047 DD 08/23/17	840,000.000	770,053.20	907,611.60	137,558.40
FXPF20010302 202795JP6	COMMONWEALTH EDISON CO 4.000% 03/01/2049 DD 02/19/19	135,000.000	142,295.86	152,879.40	10,583.54
FXPF20010302 205887CD2	CONAGRA BRANDS INC 5.300% 11/01/2038 DD 10/22/18	390,000.000	377,367.57	463,175.70	85,808.13
FXPF20010302 20605PAJ0	CONCHO RESOURCES INC 4.875% 10/01/2047 DD 09/26/17	365,000.000	390,069.59	426,436.80	36,367.21
FXPF20010302 20605PAK7	CONCHO RESOURCES INC 4.300% 08/15/2028 DD 07/02/18	610,000.000	638,571.10	665,144.00	26,572.90
FXPF20010302 20825CAP9	CONOCOPHILLIPS 5.900% 05/15/2038 DD 05/08/08	140,000.000	165,316.20	190,857.80	25,541.60
FXPF20010302 20825UAC8	CONOCO FUNDING CO 7.250% 10/15/2031 DD 10/11/01	105,000.000	136,758.30	149,962.05	13,203.75
FXPF20010302 20826FAC0	CONOCOPHILLIPS CO 4.300% 11/15/2044 DD 11/12/14	125,000.000	136,195.29	146,748.75	10,553.46
FXPF20010302 209111EY5	CONSOLIDATED EDISON CO OF NEW 5.500% 12/01/2039 DD 12/04/09	190,000.000	214,891.90	244,007.50	29,115.60
FXPF20010302 209111FA6	CONSOLIDATED EDISON CO OF NEW 5.700% 06/15/2040 DD 06/07/10	155,000.000	181,024.50	204,135.00	23,110.50
FXPF20010302 209111FB4	CONSOLIDATED EDISON CO OF NEW 4.200% 03/15/2042 DD 03/13/12	175,000.000	203,707.00	195,296.50	-8,410.50
FXPF20010302 209111FC2	CONSOLIDATED EDISON CO OF NEW 3.950% 03/01/2043 DD 02/28/13	270,000.000	252,946.80	292,472.10	39,525.30
FXPF20010302 209111FD0	CONSOLIDATED EDISON CO OF NEW 4.450% 03/15/2044 DD 03/06/14	370,000.000	372,452.40	429,940.00	57,487.60
FXPF20010302 209111FF5	CONSOLIDATED EDISON CO OF NEW 4.625% 12/01/2054 DD 11/24/14	325,000.000	317,768.75	394,953.00	77,184.25
FXPF20010302 209111FG3	CONSOLIDATED EDISON CO OF NEW 4.500% 12/01/2045 DD 11/17/15	615,000.000	638,701.25	723,750.45	85,049.20
FXPF20010302 209111FH1	CONSOLIDATED EDISON CO OF NEW 3.850% 06/15/2046 DD 06/17/16	365,000.000	369,295.53	393,367.80	24,072.27
FXPF20010302 209111FK4	CONSOLIDATED EDISON CO OF NEW 4.300% 12/01/2056 DD 11/16/16	315,000.000	293,094.90	355,776.75	62,681.85
FXPF20010302 209111FL2	CONSOLIDATED EDISON CO OF NEW 3.875% 06/15/2047 DD 06/08/17	195,000.000	179,838.75	211,461.90	31,623.15
FXPF20010302 21684AAB2	COOPERATIEVE RABOBANK UA 5.750% 12/01/2043 DD 11/29/13	695,000.000	864,740.50	919,596.20	54,855.70
FXPF20010302 21684AAD8	COOPERATIEVE RABOBANK UA 5.250% 08/04/2045 DD 08/04/15	430,000.000	443,381.60	550,271.00	106,889.40
FXPF20010302 219350BF1	CORNING INC 4.375% 11/15/2057 DD 11/13/17	575,000.000	510,301.28	590,059.25	79,757.97



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FXP COMBINE MGRS - FXPG00000300

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FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010302 21987BAZ1	CORP NACIONAL DEL COBRE D 144A 3.000% 09/30/2029 DD 09/30/19	1,110,000.000	1,108,290.60	1,094,537.70	-13,752.90
FXPF20010302 23338VAD8	DTE ELECTRIC CO 4.300% 07/01/2044 DD 07/02/14	175,000.000	205,516.50	202,748.00	-2,768.50
FXPF20010302 233851DW1	DAIMLER FINANCE NORTH AME 144A 3.100% 08/15/2029 DD 08/15/19	465,000.000	467,808.00	470,380.05	2,572.05
FXPF20010302 237194AM7	DARDEN RESTAURANTS INC 4.550% 02/15/2048 DD 02/22/18	455,000.000	418,158.65	461,743.10	43,584.45
FXPF20010302 24820RAG3	EQUINOR ASA 144A 6.500% 12/01/2028 DD 12/01/98	475,000.000	587,959.75	620,630.25	32,670.50
FXPF20010302 25278XAN9	DIAMONDBACK ENERGY INC 3.500% 12/01/2029 DD 12/05/19	630,000.000	630,982.45	641,088.00	10,105.55
FXPF20010302 254687DZ6	WALT DISNEY CO/THE 6.200% 12/15/2034 DD 06/15/19	195,000.000	256,902.75	273,875.55	16,972.80
FXPF20010302 254687EB8	WALT DISNEY CO/THE 6.400% 12/15/2035 DD 06/15/19	458,000.000	617,970.24	650,973.72	33,003.48
FXPF20010302 254687EH5	WALT DISNEY CO/THE 6.650% 11/15/2037 DD 11/15/19	1,120,000.000	1,560,921.60	1,664,913.60	103,992.00
FXPF20010302 254687FL5	WALT DISNEY CO/THE 2.000% 09/01/2029 DD 09/06/19	3,485,000.000	3,410,031.85	3,382,192.50	-27,839.35
FXPF20010302 254687FM3	WALT DISNEY CO/THE 2.750% 09/01/2049 DD 09/06/19	1,550,000.000	1,482,126.85	1,463,231.00	-18,895.85
FXPF20010302 263901AD2	DUKE ENERGY INDIANA LLC 4.200% 03/15/2042 DD 03/15/12	215,000.000	218,126.10	238,392.00	20,265.90
FXPF20010302 26442CAM6	DUKE ENERGY CAROLINAS LLC 4.250% 12/15/2041 DD 12/08/11	123,000.000	123,316.11	140,644.35	17,328.24
FXPF20010302 26442CAN4	DUKE ENERGY CAROLINAS LLC 4.000% 09/30/2042 DD 09/21/12	170,000.000	190,032.80	189,752.30	-280.50
FXPF20010302 26442CAP9	DUKE ENERGY CAROLINAS LLC 3.750% 06/01/2045 DD 03/12/15	250,000.000	268,210.00	269,767.50	1,557.50
FXPF20010302 26442EAE0	DUKE ENERGY OHIO INC 3.700% 06/15/2046 DD 06/23/16	590,000.000	531,147.50	626,538.70	95,391.20
FXPF20010302 26442UAB0	DUKE ENERGY PROGRESS LLC 4.200% 08/15/2045 DD 08/13/15	775,000.000	782,125.50	882,763.75	100,638.25
FXPF20010302 26442UAE4	DUKE ENERGY PROGRESS LLC 3.600% 09/15/2047 DD 09/08/17	170,000.000	168,505.70	178,330.00	9,824.30
FXPF20010302 26443CAA1	DUKE UNIVERSITY HEALTH SYSTEM 3.920% 06/01/2047 DD 06/06/17	95,000.000	102,059.45	106,094.10	4,034.65
FXPF20010302 26443TAB2	DUKE ENERGY INDIANA LLC 3.250% 10/01/2049 DD 09/27/19	220,000.000	218,731.58	220,028.60	1,297.02
FXPF20010302 26444GAD5	DUKE ENERGY FLORIDA PROJECT FI 2.858% 03/01/2035 DD 06/22/16	265,000.000	245,819.30	267,885.85	22,066.55
FXPF20010302 26444GAE3	DUKE ENERGY FLORIDA PROJECT FI 3.112% 09/01/2038 DD 06/22/16	355,000.000	305,708.25	361,251.55	55,543.30
FXPF20010302 26444HAA9	DUKE ENERGY FLORIDA LLC 3.400% 10/01/2046 DD 09/09/16	175,000.000	180,498.50	178,321.50	-2,177.00
FXPF20010302 26444HAH4	DUKE ENERGY FLORIDA LLC 2.500% 12/01/2029 DD 11/26/19	190,000.000	189,899.30	189,496.50	-402.80
FXPF20010302 268317AL8	ELECTRICITE DE FRANCE SA 144A 6.000% 01/22/2114 DD 01/22/14	565,000.000	551,236.60	667,423.20	116,186.60
FXPF20010302 26875PAN1	EOG RESOURCES INC 3.900% 04/01/2035 DD 03/17/15	235,000.000	221,865.85	260,697.25	38,831.40
FXPF20010302 26875PAQ4	EOG RESOURCES INC 5.100% 01/15/2036 DD 01/14/16	165,000.000	179,246.10	202,776.75	23,530.65
FXPF20010302 26884ABH5	ERP OPERATING LP 4.000% 08/01/2047 DD 08/03/17	135,000.000	148,132.80	150,120.00	1,987.20
FXPF20010302 26884ABL6	ERP OPERATING LP 3.000% 07/01/2029 DD 06/26/19	525,000.000	523,104.75	543,858.00	20,753.25
FXPF20010302 26884ABM4	ERP OPERATING LP 2.500% 02/15/2030 DD 08/27/19	340,000.000	338,293.20	337,599.60	-693.60
FXPF20010302 29365TAG9	ENTERGY TEXAS INC 4.000% 03/30/2029 DD 01/08/19	175,000.000	189,005.25	192,967.25	3,962.00
FXPF20010302 29365TAH7	ENTERGY TEXAS INC 4.500% 03/30/2039 DD 01/08/19	410,000.000	408,893.00	471,139.20	62,246.20
FXPF20010302 29379VBU6	ENTERPRISE PRODUCTS OPERATING 4.800% 02/01/2049 DD 10/11/18	120,000.000	122,132.94	140,970.00	18,837.06
FXPF20010302 29446MAC6	EQUINOR ASA 3.250% 11/18/2049 DD 11/18/19	2,775,000.000	2,750,626.55	2,798,060.25	47,433.70
FXPF20010302 29736RAM2	ESTEE LAUDER COS INC/THE 3.125% 12/01/2049 DD 11/21/19	330,000.000	325,937.70	330,237.60	4,299.90
FXPF20010302 30034WAB2	EVERGY INC 2.900% 09/15/2029 DD 09/09/19	700,000.000	698,789.00	696,710.00	-2,079.00



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Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010302 30231GAZ5	EXXON MOBIL CORP 3.095% 08/16/2049 DD 08/16/19	655,000.000	665,142.94	653,965.10	-11,177.84
FXPF20010302 341081FD4	FLORIDA POWER & LIGHT CO 5.250% 02/01/2041 DD 12/09/10	640,000.000	741,036.80	827,756.80	86,720.00
FXPF20010302 341081FP7	FLORIDA POWER & LIGHT CO 3.700% 12/01/2047 DD 11/16/17	285,000.000	266,503.50	311,251.35	44,747.85
FXPF20010302 341081FQ5	FLORIDA POWER & LIGHT CO 3.950% 03/01/2048 DD 02/28/18	175,000.000	178,337.25	199,717.00	21,379.75
FXPF20010302 341099CN7	DUKE ENERGY FLORIDA LLC 5.650% 04/01/2040 DD 03/25/10	265,000.000	312,262.75	351,941.20	39,678.45
FXPF20010302 341099CR8	DUKE ENERGY FLORIDA LLC 3.850% 11/15/2042 DD 11/20/12	415,000.000	388,220.05	450,922.40	62,702.35
FXPF20010302 35137LAE5	FOX CORP 144A 5.576% 01/25/2049 DD 01/25/19	740,000.000	943,629.45	942,752.60	-876.85
FXPF20010302 36962G3A0	GENERAL ELECTRIC CO 6.150% 08/07/2037 DD 08/07/07	775,000.000	755,966.00	963,774.50	207,808.50
FXPF20010302 36962G3P7	GENERAL ELECTRIC CO 5.875% 01/14/2038 DD 01/14/08	950,000.000	1,113,458.55	1,154,782.00	41,323.45
FXPF20010302 36962GXZ2	GENERAL ELECTRIC CO 6.750% 03/15/2032 DD 03/20/02	210,000.000	255,859.80	269,789.10	13,929.30
FXPF20010302 372546AU5	GEORGE WASHINGTON UNIVERSITY/T 4.868% 09/15/2045 DD 07/01/15	95,000.000	105,490.85	119,176.55	13,685.70
FXPF20010302 373334JW2	GEORGIA POWER CO 4.300% 03/15/2042 DD 03/06/12	472,000.000	498,003.56	517,935.04	19,931.48
FXPF20010302 375558AX1	GILEAD SCIENCES INC 4.800% 04/01/2044 DD 03/07/14	1,235,000.000	1,238,667.95	1,484,198.30	245,530.35
FXPF20010302 377372AN7	GLAXOSMITHKLINE CAPITAL INC 3.875% 05/15/2028 DD 05/15/18	1,315,000.000	1,336,329.30	1,452,535.85	116,206.55
FXPF20010302 377373AH8	GLAXOSMITHKLINE CAPITAL PLC 3.375% 06/01/2029 DD 03/25/19	1,565,000.000	1,581,071.28	1,679,792.75	98,721.47
FXPF20010302 38141GXA7	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2039 DD 04/23/18	635,000.000	624,916.96	723,607.90	98,690.94
FXPF20010302 38148YAA6	GOLDMAN SACHS GROUP INC/THE VAR RT 10/31/2038 DD 10/31/17	1,765,000.000	1,609,285.85	1,918,166.70	308,880.85
FXPF20010302 384802AD6	WW GRAINGER INC 4.200% 05/15/2047 DD 05/22/17	445,000.000	420,596.20	496,709.00	76,112.80
FXPF20010302 404119BZ1	HCA INC 5.250% 06/15/2049 DD 06/12/19	270,000.000	301,270.15	301,841.10	570.95
FXPF20010302 404280AF6	HSBC HOLDINGS PLC 7.625% 05/17/2032 DD 05/17/05	90,000.000	113,415.30	125,303.40	11,888.10
FXPF20010302 404280AJ8	HSBC HOLDINGS PLC 6.800% 06/01/2038 DD 05/27/08	230,000.000	323,173.00	327,729.30	4,556.30
FXPF20010302 404280AM1	HSBC HOLDINGS PLC 6.100% 01/14/2042 DD 11/17/11	555,000.000	774,408.35	788,177.70	13,769.35
FXPF20010302 404280CC1	HSBC HOLDINGS PLC VAR RT 05/22/2030 DD 05/22/19	305,000.000	305,081.98	328,902.85	23,820.87
FXPF20010302 406216AS0	HALLIBURTON CO 144A 7.600% 08/15/2096 DD 12/15/03	720,000.000	922,168.80	998,229.60	76,060.80
FXPF20010302 406216BJ9	HALLIBURTON CO 4.850% 11/15/2035 DD 11/13/15	475,000.000	471,322.60	537,443.50	66,120.90
FXPF20010302 416515BD5	HARTFORD FINANCIAL SERVICES GR 4.400% 03/15/2048 DD 03/15/18	295,000.000	275,137.65	340,040.60	64,902.95
FXPF20010302 437076BA9	HOME DEPOT INC/THE 4.200% 04/01/2043 DD 04/05/13	1,150,000.000	1,136,662.30	1,334,724.50	198,062.20
FXPF20010302 437076BF8	HOME DEPOT INC/THE 4.400% 03/15/2045 DD 06/12/14	210,000.000	211,505.70	251,010.90	39,505.20
FXPF20010302 437076BH4	HOME DEPOT INC/THE 4.250% 04/01/2046 DD 06/02/15	1,070,000.000	1,176,646.70	1,261,797.50	85,150.80
FXPF20010302 454889AR7	INDIANA MICHIGAN POWER CO 3.750% 07/01/2047 DD 06/29/17	160,000.000	146,011.20	167,507.20	21,496.00
FXPF20010302 455170AA8	INDIANA UNIVERSITY HEALTH INC 3.970% 11/01/2048 DD 04/17/18	275,000.000	273,361.00	308,695.75	35,334.75
FXPF20010302 458140AK6	INTEL CORP 4.800% 10/01/2041 DD 09/19/11	370,000.000	451,300.10	462,995.80	11,695.70
FXPF20010302 458140AP5	INTEL CORP 4.250% 12/15/2042 DD 12/11/12	135,000.000	146,939.40	158,687.10	11,747.70
FXPF20010302 458140BJ8	INTEL CORP 3.250% 11/15/2049 DD 11/21/19	2,760,000.000	2,777,110.30	2,775,456.00	-1,654.30
FXPF20010302 459200AP6	INTERNATIONAL BUSINESS MACHINE 7.125% 12/01/2096 DD 12/06/96	175,000.000	221,915.75	274,018.50	52,102.75
FXPF20010302 459200KB6	INTERNATIONAL BUSINESS MACHINE 4.150% 05/15/2039 DD 05/15/19	910,000.000	909,737.39	1,026,507.30	116,769.91



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FXPF20010302 459200KC4	INTERNATIONAL BUSINESS MACHINE 4.250% 05/15/2049 DD 05/15/19	1,210,000.000	1,259,412.60	1,384,796.60	125,384.00
FXPF20010302 460146CQ4	INTERNATIONAL PAPER CO 4.400% 08/15/2047 DD 08/11/16	740,000.000	628,695.37	792,577.00	163,881.63
FXPF20010302 461070AG9	INTERSTATE POWER & LIGHT CO 6.250% 07/15/2039 DD 07/10/09	400,000.000	501,240.00	532,344.00	31,104.00
FXPF20010302 46647PAJ5	JPMORGAN CHASE & CO VAR RT 07/24/2038 DD 07/24/17	1,325,000.000	1,208,144.98	1,466,682.25	258,537.27
FXPF20010302 46647PAK2	JPMORGAN CHASE & CO VAR RT 07/24/2048 DD 07/24/17	780,000.000	726,176.00	891,524.40	165,348.40
FXPF20010302 46647PBD7	JPMORGAN CHASE & CO VAR RT 05/06/2030 DD 05/06/19	160,000.000	171,480.00	172,380.80	900.80
FXPF20010302 478045AA5	JOHN SEVIER COMBINED CYCLE GEN 4.626% 01/15/2042 DD 01/17/12	613,431.001	651,261.29	721,149.48	69,888.19
FXPF20010302 478160BV5	JOHNSON & JOHNSON 3.700% 03/01/2046 DD 03/01/16	105,000.000	105,472.50	118,690.95	13,218.45
FXPF20010302 478160CF9	JOHNSON & JOHNSON 3.625% 03/03/2037 DD 03/03/17	1,480,000.000	1,423,612.00	1,634,896.80	211,284.80
FXPF20010302 478160CG7	JOHNSON & JOHNSON 3.750% 03/03/2047 DD 03/03/17	975,000.000	1,027,752.25	1,115,097.75	87,345.50
FXPF20010302 478160CL6	JOHNSON & JOHNSON 3.400% 01/15/2038 DD 11/10/17	875,000.000	842,385.00	938,901.25	96,516.25
FXPF20010302 48305QAE3	KAISER FOUNDATION HOSPITALS 3.266% 11/01/2049 DD 10/31/19	845,000.000	848,867.15	848,118.05	-749.10
FXPF20010302 491674BJ5	KENTUCKY UTILITIES CO 4.650% 11/15/2043 DD 11/14/13	135,000.000	145,470.60	159,048.90	13,578.30
FXPF20010302 50077LAY2	KRAFT HEINZ FOODS CO 144A 4.875% 10/01/2049 DD 09/25/19	175,000.000	172,499.25	184,712.50	12,213.25
FXPF20010302 501044DF5	KROGER CO/THE 3.875% 10/15/2046 DD 10/03/16	745,000.000	605,975.55	729,936.10	123,960.55
FXPF20010302 512807AT5	LAM RESEARCH CORP 4.875% 03/15/2049 DD 03/04/19	200,000.000	201,942.71	250,462.00	48,519.29
FXPF20010302 532457BT4	ELI LILLY AND CO 3.950% 03/15/2049 DD 02/22/19	1,310,000.000	1,330,636.58	1,517,477.80	186,841.22
FXPF20010302 532457BU1	ELI LILLY AND CO 4.150% 03/15/2059 DD 02/22/19	610,000.000	609,132.20	720,495.40	111,363.20
FXPF20010302 534187BG3	LINCOLN NATIONAL CORP 4.350% 03/01/2048 DD 02/12/18	490,000.000	479,901.37	540,190.70	60,289.33
FXPF20010302 534187BJ7	LINCOLN NATIONAL CORP 3.050% 01/15/2030 DD 08/19/19	650,000.000	649,829.55	652,314.00	2,484.45
FXPF20010302 539830BB4	LOCKHEED MARTIN CORP 4.070% 12/15/2042 DD 12/14/12	525,000.000	500,949.75	599,544.75	98,595.00
FXPF20010302 539830BN8	LOCKHEED MARTIN CORP 4.090% 09/15/2052 DD 09/07/17	240,000.000	224,642.62	281,613.60	56,970.98
FXPF20010302 548661CX3	LOWE'S COS INC 4.650% 04/15/2042 DD 04/23/12	120,000.000	113,302.80	137,599.20	24,296.40
FXPF20010302 548661DE4	LOWE'S COS INC 4.250% 09/15/2044 DD 09/10/14	215,000.000	190,176.10	231,877.50	41,701.40
FXPF20010302 548661DJ3	LOWE'S COS INC 4.375% 09/15/2045 DD 09/16/15	175,000.000	165,425.75	195,343.75	29,918.00
FXPF20010302 548661DN4	LOWE'S COS INC 3.700% 04/15/2046 DD 04/20/16	1,155,000.000	988,713.82	1,178,238.60	189,524.78
FXPF20010302 55336VAM2	MPLX LP 4.500% 04/15/2038 DD 02/08/18	710,000.000	634,602.10	722,474.70	87,872.60
FXPF20010302 55336VAN0	MPLX LP 4.700% 04/15/2048 DD 02/08/18	460,000.000	436,073.25	468,712.40	32,639.15
FXPF20010302 55336VAT7	MPLX LP 5.500% 02/15/2049 DD 11/15/18	825,000.000	891,049.07	937,274.25	46,225.18
FXPF20010302 575634AS9	MASSACHUSETTS ELECTRIC CO 144A 5.900% 11/15/2039 DD 11/18/09	93,000.000	110,690.46	124,081.53	13,391.07
FXPF20010302 575718AB7	MASSACHUSETTS INSTITUTE OF TEC 4.678% 07/01/2114 DD 04/08/14	690,000.000	757,240.50	889,851.60	132,611.10
FXPF20010302 57636QAL8	MASTERCARD INC 3.650% 06/01/2049 DD 05/31/19	705,000.000	750,828.11	783,170.40	32,342.29
FXPF20010302 58013MER1	MCDONALD'S CORP 3.625% 05/01/2043 DD 05/06/13	385,000.000	327,646.55	383,625.55	55,979.00
FXPF20010302 58013MFK5	MCDONALD'S CORP 3.625% 09/01/2049 DD 08/12/19	610,000.000	625,738.00	620,504.20	-5,233.80
FXPF20010302 585055BU9	MEDTRONIC INC 4.625% 03/15/2045 DD 03/15/15	228,000.000	239,044.32	287,179.68	48,135.36
FXPF20010302 586054AB4	MEMORIAL SLOAN-KETTERING CANCER 4.125% 07/01/2052 DD 12/05/12	185,000.000	184,663.30	211,297.75	26,634.45



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FXPF20010302 586054AC2	MEMORIAL SLOAN-KETTERING CANCE 4.200% 07/01/2055 DD 02/11/15	350,000.000	351,837.50	406,231.00	54,393.50
FXPF20010302 58933YAT2	MERCK & CO INC 3.700% 02/10/2045 DD 02/10/15	185,000.000	206,374.90	204,661.80	-1,713.10
FXPF20010302 59156RAY4	METLIFE INC 5.875% 02/06/2041 DD 08/06/10	740,000.000	871,394.40	1,007,946.60	136,552.20
FXPF20010302 59156RBL1	METLIFE INC VAR RT 12/15/2044 DD 09/15/14	510,000.000	520,031.70	622,745.70	102,714.00
FXPF20010302 594918AJ3	MICROSOFT CORP 4.500% 10/01/2040 DD 09/27/10	190,000.000	238,218.20	235,605.70	-2,612.50
FXPF20010302 594918AR5	MICROSOFT CORP 3.500% 11/15/2042 DD 11/07/12	355,000.000	339,429.70	385,274.40	45,844.70
FXPF20010302 594918AU8	MICROSOFT CORP 3.750% 05/01/2043 DD 05/02/13	545,000.000	575,518.55	612,487.35	36,968.80
FXPF20010302 594918BD5	MICROSOFT CORP 3.750% 02/12/2045 DD 02/12/15	1,170,000.000	1,185,543.05	1,330,570.80	145,027.75
FXPF20010302 594918BE3	MICROSOFT CORP 4.000% 02/12/2055 DD 02/12/15	2,285,000.000	2,260,182.65	2,709,461.60	449,278.95
FXPF20010302 594918BL7	MICROSOFT CORP 4.450% 11/03/2045 DD 11/03/15	1,365,000.000	1,550,244.32	1,709,253.00	159,008.68
FXPF20010302 594918BS2	MICROSOFT CORP 3.450% 08/08/2036 DD 08/08/16	290,000.000	287,595.90	317,842.90	30,247.00
FXPF20010302 594918BT0	MICROSOFT CORP 3.700% 08/08/2046 DD 08/08/16	1,935,000.000	1,871,757.34	2,188,001.25	316,243.91
FXPF20010302 594918CA0	MICROSOFT CORP 4.250% 02/06/2047 DD 02/06/17	115,000.000	141,331.55	141,111.90	-219.65
FXPF20010302 595620AN5	MIDAMERICAN ENERGY CO 4.400% 10/15/2044 DD 04/03/14	235,000.000	242,111.10	277,309.40	35,198.30
FXPF20010302 595620AP0	MIDAMERICAN ENERGY CO 4.250% 05/01/2046 DD 10/15/15	245,000.000	278,332.25	284,511.15	6,178.90
FXPF20010302 595620AR6	MIDAMERICAN ENERGY CO 3.950% 08/01/2047 DD 02/01/17	240,000.000	232,336.80	272,116.80	39,780.00
FXPF20010302 595620AS4	MIDAMERICAN ENERGY CO 3.650% 08/01/2048 DD 02/01/18	565,000.000	520,054.25	611,058.80	91,004.55
FXPF20010302 59562VAR8	BERKSHIRE HATHAWAY ENERGY CO 6.500% 09/15/2037 DD 08/28/07	190,000.000	234,148.40	262,984.70	28,836.30
FXPF20010302 606822BE3	MITSUBISHI UFJ FINANCIAL GROUP 4.153% 03/07/2039 DD 03/07/19	535,000.000	539,702.91	614,597.30	74,894.39
FXPF20010302 606822BM5	MITSUBISHI UFJ FINANCIAL GROUP 3.195% 07/18/2029 DD 07/18/19	1,215,000.000	1,228,133.00	1,259,408.25	31,275.25
FXPF20010302 61744YAL2	MORGAN STANLEY VAR RT 07/22/2038 DD 07/24/17	1,745,000.000	1,593,697.46	1,938,590.30	344,892.84
FXPF20010302 61744YAR9	MORGAN STANLEY VAR RT 04/22/2039 DD 04/24/18	715,000.000	712,437.67	842,799.10	130,361.43
FXPF20010302 623115AD4	MOUNT SINAI HOSPITALS GROUP IN 3.981% 07/01/2048 DD 12/21/17	220,000.000	205,785.80	223,064.60	17,278.80
FXPF20010302 62952EAB3	NYU LANGONE HOSPITALS 5.750% 07/01/2043 DD 08/01/13	290,000.000	349,835.70	385,294.00	35,458.30
FXPF20010302 62952EAC1	NYU LANGONE HOSPITALS 4.784% 07/01/2044 DD 11/25/14	120,000.000	126,687.60	142,000.80	15,313.20
FXPF20010302 63946BAJ9	NBCUNIVERSAL MEDIA LLC 4.450% 01/15/2043 DD 10/05/12	140,000.000	162,563.80	163,277.80	714.00
FXPF20010302 641062AL8	NESTLE HOLDINGS INC 144A 3.900% 09/24/2038 DD 09/24/18	470,000.000	455,857.70	530,479.60	74,621.90
FXPF20010302 641423BU1	NEVADA POWER CO 6.750% 07/01/2037 DD 06/28/07	390,000.000	505,416.60	551,705.70	46,289.10
FXPF20010302 641423BZ0	NEVADA POWER CO 5.375% 09/15/2040 DD 09/14/10	188,000.000	209,648.20	228,794.12	19,145.92
FXPF20010302 649322AE4	NEW YORK AND PRESBYTERIAN HOSP 4.763% 08/01/2116 DD 06/28/16	535,000.000	528,259.00	621,766.30	93,507.30
FXPF20010302 64952GAF5	NEW YORK LIFE INSURANCE C 144A 6.750% 11/15/2039 DD 10/08/09	160,000.000	217,545.60	234,644.80	17,099.20
FXPF20010302 651639AW6	NEWMONT CORP 5.875% 04/01/2035 DD 04/01/19	235,000.000	252,930.50	301,638.95	48,708.45
FXPF20010302 65473QBB8	NISOURCE INC 5.250% 02/15/2043 DD 06/14/12	175,000.000	179,684.75	213,011.75	33,327.00
FXPF20010302 655044AR6	NOBLE ENERGY INC 4.200% 10/15/2049 DD 10/01/19	360,000.000	359,748.00	364,849.20	5,101.20
FXPF20010302 655844BX5	NORFOLK SOUTHERN CORP 3.942% 11/01/2047 DD 05/01/18	105,000.000	107,198.70	113,170.05	5,971.35
FXPF20010302 655844CD8	NORFOLK SOUTHERN CORP 3.400% 11/01/2049 DD 11/04/19	150,000.000	149,104.50	149,026.50	-78.00



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Status: FINAL

FXP COMBINE MGRS - FXPG00000300

1/1/2019 - 12/31/2019

FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010302 665772CP2	NORTHERN STATES POWER CO/MN 3.600% 05/15/2046 DD 05/31/16	170,000.000	156,972.90	181,854.10	24,881.20
FXPF20010302 665772CQ0	NORTHERN STATES POWER CO/MN 3.600% 09/15/2047 DD 09/13/17	760,000.000	695,696.40	813,770.00	118,073.60
FXPF20010302 668138AC4	NORTHWESTERN MUTUAL LIFE 144A 3.625% 09/30/2059 DD 09/20/19	364,000.000	364,286.43	365,070.16	783.73
FXPF20010302 668444AC6	NORTHWESTERN UNIVERSITY 4.643% 12/01/2044 DD 10/29/13	150,000.000	167,449.50	186,598.50	19,149.00
FXPF20010302 66989HAH1	NOVARTIS CAPITAL CORP 4.400% 05/06/2044 DD 02/21/14	245,000.000	261,689.40	298,647.65	36,958.25
FXPF20010302 68233JAH7	ONCOR ELECTRIC DELIVERY CO LLC 5.250% 09/30/2040 DD 03/30/11	770,000.000	878,847.20	987,648.20	108,801.00
FXPF20010302 68233JBG8	ONCOR ELECTRIC DELIVERY CO LLC 4.100% 11/15/2048 DD 11/15/18	150,000.000	149,800.50	171,738.00	21,937.50
FXPF20010302 682680AZ6	ONEOK INC 4.450% 09/01/2049 DD 08/15/19	630,000.000	629,470.71	653,486.40	24,015.69
FXPF20010302 68389XAM7	ORACLE CORP 5.375% 07/15/2040 DD 07/15/11	1,468,000.000	1,668,019.35	1,908,165.12	240,145.77
FXPF20010302 68389XBF1	ORACLE CORP 4.125% 05/15/2045 DD 05/05/15	475,000.000	479,231.35	536,754.75	57,523.40
FXPF20010302 68389XBG9	ORACLE CORP 4.375% 05/15/2055 DD 05/05/15	285,000.000	325,126.15	338,417.55	13,291.40
FXPF20010302 68389XBJ3	ORACLE CORP 4.000% 07/15/2046 DD 07/07/16	1,880,000.000	1,779,761.74	2,092,759.60	312,997.86
FXPF20010302 68389XBQ7	ORACLE CORP 4.000% 11/15/2047 DD 11/09/17	125,000.000	138,387.50	139,846.25	1,458.75
FXPF20010302 686514AF7	ORLANDO HEALTH OBLIGATED GROUP 4.089% 10/01/2048 DD 02/06/18	160,000.000	152,488.00	175,784.00	23,296.00
FXPF20010302 693304AV9	PECO ENERGY CO 3.700% 09/15/2047 DD 09/18/17	355,000.000	325,311.35	388,771.15	63,459.80
FXPF20010302 69351UAV5	PPL ELECTRIC UTILITIES CORP 4.150% 06/15/2048 DD 06/14/18	470,000.000	476,946.80	537,327.50	60,380.70
FXPF20010302 695114CG1	PACIFICORP 6.250% 10/15/2037 DD 10/03/07	405,000.000	513,625.15	568,223.10	54,597.95
FXPF20010302 695114CJ5	PACIFICORP 6.350% 07/15/2038 DD 07/17/08	160,000.000	200,958.40	224,321.60	23,363.20
FXPF20010302 695114CN6	PACIFICORP 4.100% 02/01/2042 DD 01/06/12	345,000.000	368,461.60	385,120.05	16,658.45
FXPF20010302 695114CT3	PACIFICORP 4.125% 01/15/2049 DD 07/13/18	680,000.000	669,181.20	777,668.40	108,487.20
FXPF20010302 695156AU3	PACKAGING CORP OF AMERICA 3.000% 12/15/2029 DD 11/21/19	255,000.000	254,665.95	256,308.15	1,642.20
FXPF20010302 701094AN4	PARKER-HANNIFIN CORP 3.250% 06/14/2029 DD 06/14/19	345,000.000	343,920.15	360,442.20	16,522.05
FXPF20010302 70462GAA6	PEACEHEALTH OBLIGATED GROUP 4.787% 11/15/2048 DD 10/31/18	215,000.000	227,289.40	264,720.90	37,431.50
FXPF20010302 713448CC0	PEPSICO INC 3.600% 08/13/2042 DD 08/13/12	360,000.000	335,851.20	387,108.00	51,256.80
FXPF20010302 713448CZ9	PEPSICO INC 4.600% 07/17/2045 DD 07/17/15	80,000.000	97,156.00	99,249.60	2,093.60
FXPF20010302 713448EM6	PEPSICO INC 3.375% 07/29/2049 DD 07/29/19	975,000.000	985,011.50	1,022,765.25	37,753.75
FXPF20010302 713448EP9	PEPSICO INC 2.875% 10/15/2049 DD 10/09/19	350,000.000	344,692.25	338,530.50	-6,161.75
FXPF20010302 71654QCW0	PETROLEOS MEXICANOS 144A 7.690% 01/23/2050 DD 09/23/19	735,000.000	778,003.80	802,134.90	24,131.10
FXPF20010302 717081CY7	PFIZER INC 7.200% 03/15/2039 DD 03/24/09	790,000.000	1,117,459.90	1,242,772.70	125,312.80
FXPF20010302 717081DE0	PFIZER INC 4.300% 06/15/2043 DD 06/03/13	415,000.000	444,008.50	487,380.15	43,371.65
FXPF20010302 717081DT7	PFIZER INC 5.600% 09/15/2040 DD 09/15/15	430,000.000	522,015.70	581,342.80	59,327.10
FXPF20010302 717081ED1	PFIZER INC 4.125% 12/15/2046 DD 11/21/16	305,000.000	331,781.60	354,657.05	22,875.45
FXPF20010302 718172AM1	PHILIP MORRIS INTERNATIONAL IN 4.375% 11/15/2041 DD 11/15/11	640,000.000	582,028.80	709,382.40	127,353.60
FXPF20010302 718172AU3	PHILIP MORRIS INTERNATIONAL IN 3.875% 08/21/2042 DD 08/21/12	280,000.000	240,872.80	291,687.20	50,814.40
FXPF20010302 718172AW9	PHILIP MORRIS INTERNATIONAL IN 4.125% 03/04/2043 DD 03/04/13	110,000.000	116,629.40	118,156.50	1,527.10
FXPF20010302 718172BD0	PHILIP MORRIS INTERNATIONAL IN 4.875% 11/15/2043 DD 11/12/13	165,000.000	193,213.35	197,310.30	4,096.95



Schedule of Investments at End of Plan Year at Revalued Cost

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FXP COMBINE MGRS - FXPG00000300

1/1/2019 - 12/31/2019

FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010302 718172BL2	PHILIP MORRIS INTERNATIONAL IN 4.250% 11/10/2044 DD 11/10/14	150,000.000	164,474.57	165,858.00	1,383.43
FXPF20010302 718546AK0	PHILLIPS 66 4.650% 11/15/2034 DD 11/17/14	350,000.000	340,903.50	411,362.00	70,458.50
FXPF20010302 737679DE7	POTOMAC ELECTRIC POWER CO 4.150% 03/15/2043 DD 03/18/13	1,065,000.000	1,052,901.60	1,203,652.35	150,750.75
FXPF20010302 740816AD5	PRESIDENT & FELLOWS OF HARVARD 5.625% 10/01/2038 DD 01/30/08	95,000.000	118,704.40	128,749.70	10,045.30
FXPF20010302 743315AP8	PROGRESSIVE CORP/THE 4.350% 04/25/2044 DD 04/25/14	105,000.000	107,037.00	122,898.30	15,861.30
FXPF20010302 743820AA0	PROVIDENCE ST JOSEPH HEALTH OB 2.532% 10/01/2029 DD 10/01/19	350,000.000	350,000.00	343,686.00	-6,314.00
FXPF20010302 744320AY8	PRUDENTIAL FINANCIAL INC 3.905% 12/07/2047 DD 12/07/17	375,000.000	343,501.65	403,818.75	60,317.10
FXPF20010302 744320BA9	PRUDENTIAL FINANCIAL INC 3.935% 12/07/2049 DD 12/07/17	935,000.000	858,233.84	1,020,823.65	162,589.81
FXPF20010302 74432QCD5	PRUDENTIAL FINANCIAL INC 4.418% 03/27/2048 DD 03/27/18	255,000.000	278,889.30	296,646.60	17,757.30
FXPF20010302 74432QCE3	PRUDENTIAL FINANCIAL INC 4.350% 02/25/2050 DD 02/25/19	160,000.000	187,918.40	184,456.00	-3,462.40
FXPF20010302 74432QCF0	PRUDENTIAL FINANCIAL INC 3.700% 03/13/2051 DD 09/13/19	1,230,000.000	1,235,649.21	1,294,734.90	59,085.69
FXPF20010302 744448CR0	PUBLIC SERVICE CO OF COLORADO 4.050% 09/15/2049 DD 03/13/19	195,000.000	195,017.55	224,133.00	29,115.45
FXPF20010302 74456QAZ9	PUBLIC SERVICE ELECTRIC & GAS 3.950% 05/01/2042 DD 05/11/12	220,000.000	236,211.80	244,129.60	7,917.80
FXPF20010302 74456QBQ8	PUBLIC SERVICE ELECTRIC & GAS 3.800% 03/01/2046 DD 03/03/16	340,000.000	321,548.20	375,043.80	53,495.60
FXPF20010302 74456QBT2	PUBLIC SERVICE ELECTRIC & GAS 3.600% 12/01/2047 DD 12/06/17	255,000.000	234,764.90	276,491.40	41,726.50
FXPF20010302 74456QCA2	PUBLIC SERVICE ELECTRIC & GAS 3.200% 08/01/2049 DD 08/12/19	220,000.000	218,405.00	222,321.00	3,916.00
FXPF20010302 745332BU9	PUGET SOUND ENERGY INC 5.483% 06/01/2035 DD 05/27/05	340,000.000	390,554.60	419,131.60	28,577.00
FXPF20010302 745332CB0	PUGET SOUND ENERGY INC 5.795% 03/15/2040 DD 03/08/10	405,000.000	482,857.20	538,974.00	56,116.80
FXPF20010302 747525AV5	QUALCOMM INC 4.300% 05/20/2047 DD 05/26/17	265,000.000	252,513.60	304,029.20	51,515.60
FXPF20010302 760719BH6	HSBC USA INC 7.200% 07/15/2097 DD 07/22/97	135,000.000	162,715.50	205,745.40	43,029.90
FXPF20010302 774341AF8	ROCKWELL COLLINS INC 4.800% 12/15/2043 DD 12/16/13	375,000.000	376,484.60	450,780.00	74,295.40
FXPF20010302 775109BN0	ROGERS COMMUNICATIONS INC 4.350% 05/01/2049 DD 04/30/19	615,000.000	612,952.05	688,547.85	75,595.80
FXPF20010302 78349AAB9	RWJ BARNABAS HEALTH INC 3.949% 07/01/2046 DD 11/02/16	355,000.000	333,597.05	376,331.95	42,734.90
FXPF20010302 797440BV5	SAN DIEGO GAS & ELECTRIC CO 3.750% 06/01/2047 DD 06/08/17	130,000.000	118,250.60	135,276.70	17,026.10
FXPF20010302 797440BW3	SAN DIEGO GAS & ELECTRIC CO 4.150% 05/15/2048 DD 05/17/18	465,000.000	451,584.75	511,727.85	60,143.10
FXPF20010302 822582AD4	SHELL INTERNATIONAL FINANCE BV 6.375% 12/15/2038 DD 12/11/08	115,000.000	151,349.20	167,852.85	16,503.65
FXPF20010302 822582AT9	SHELL INTERNATIONAL FINANCE BV 3.625% 08/21/2042 DD 08/21/12	340,000.000	308,206.60	363,732.00	55,525.40
FXPF20010302 822582AY8	SHELL INTERNATIONAL FINANCE BV 4.550% 08/12/2043 DD 08/12/13	300,000.000	326,115.00	365,859.00	39,744.00
FXPF20010302 822582BF8	SHELL INTERNATIONAL FINANCE BV 4.375% 05/11/2045 DD 05/11/15	450,000.000	522,756.72	537,219.00	14,462.28
FXPF20010302 822582BQ4	SHELL INTERNATIONAL FINANCE BV 4.000% 05/10/2046 DD 05/10/16	160,000.000	183,979.20	182,337.60	-1,641.60
FXPF20010302 822582CD2	SHELL INTERNATIONAL FINANCE BV 2.375% 11/07/2029 DD 11/07/19	1,195,000.000	1,183,623.45	1,185,320.50	1,697.05
FXPF20010302 822582CE0	SHELL INTERNATIONAL FINANCE BV 3.125% 11/07/2049 DD 11/07/19	140,000.000	137,852.40	138,290.60	438.20
FXPF20010302 824348BJ4	SHERWIN-WILLIAMS CO/THE 2.950% 08/15/2029 DD 08/26/19	365,000.000	363,784.55	368,660.95	4,876.40
FXPF20010302 837004CG3	DOMINION ENERGY SOUTH CAROLINA 4.600% 06/15/2043 DD 06/14/13	815,000.000	834,902.30	967,877.70	132,975.40
FXPF20010302 837004CJ7	DOMINION ENERGY SOUTH CAROLINA 5.100% 06/01/2065 DD 05/22/15	770,000.000	791,660.10	1,001,616.00	209,955.90
FXPF20010302 842329AA2	SOUTHERN BAPTIST HOSPITAL OF F 4.857% 07/15/2045 DD 06/01/15	270,000.000	293,862.60	319,801.50	25,938.90



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FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010302 842400ES8	SOUTHERN CALIFORNIA EDISON CO 6.000% 01/15/2034 DD 01/14/04	423,000.000	471,924.18	520,797.60	48,873.42
FXPF20010302 842400FF5	SOUTHERN CALIFORNIA EDISON CO 5.550% 01/15/2037 DD 12/11/06	415,000.000	450,345.55	501,456.95	51,111.40
FXPF20010302 842400FH1	SOUTHERN CALIFORNIA EDISON CO 5.950% 02/01/2038 DD 01/22/08	105,000.000	118,034.70	133,204.05	15,169.35
FXPF20010302 842400FT5	SOUTHERN CALIFORNIA EDISON CO 3.900% 12/01/2041 DD 11/22/11	290,000.000	258,308.80	288,347.00	30,038.20
FXPF20010302 842400FV0	SOUTHERN CALIFORNIA EDISON CO 4.050% 03/15/2042 DD 03/13/12	195,000.000	184,325.70	202,039.50	17,713.80
FXPF20010302 842400GG2	SOUTHERN CALIFORNIA EDISON CO 4.000% 04/01/2047 DD 03/24/17	445,000.000	396,592.90	468,518.25	71,925.35
FXPF20010302 842400GK3	SOUTHERN CALIFORNIA EDISON CO 4.125% 03/01/2048 DD 03/05/18	250,000.000	236,685.00	267,127.50	30,442.50
FXPF20010302 842434CK6	SOUTHERN CALIFORNIA GAS CO 3.750% 09/15/2042 DD 09/21/12	225,000.000	209,110.50	235,827.00	26,716.50
FXPF20010302 842434CL4	SOUTHERN CALIFORNIA GAS CO 4.450% 03/15/2044 DD 03/13/14	345,000.000	346,311.00	388,390.65	42,079.65
FXPF20010302 842434CT7	SOUTHERN CALIFORNIA GAS CO 3.950% 02/15/2050 DD 06/04/19	275,000.000	274,331.75	307,950.50	33,618.75
FXPF20010302 8426EPAB4	SOUTHERN CO GAS CAPITAL CORP 3.950% 10/01/2046 DD 09/13/16	305,000.000	266,987.85	315,546.90	48,559.05
FXPF20010302 845743BR3	SOUTHWESTERN PUBLIC SERVICE CO 3.700% 08/15/2047 DD 08/09/17	140,000.000	131,153.40	147,498.40	16,345.00
FXPF20010302 84765EAA6	SPECTRUM HEALTH SYSTEM OBLIGAT 3.487% 07/15/2049 DD 10/29/19	235,000.000	235,000.00	235,326.65	326.65
FXPF20010302 85434VAA6	STANFORD HEALTH CARE 3.795% 11/15/2048 DD 01/17/18	650,000.000	622,024.00	704,411.50	82,387.50
FXPF20010302 85524AAH2	STARBUCKS CORP 4.300% 06/15/2045 DD 06/10/15	340,000.000	311,681.40	376,512.60	64,831.20
FXPF20010302 85771PAL6	EQUINOR ASA 3.950% 05/15/2043 DD 05/15/13	385,000.000	426,582.95	429,871.75	3,288.80
FXPF20010302 871829AY3	SYSCO CORP 4.850% 10/01/2045 DD 09/28/15	455,000.000	464,250.15	546,869.05	82,618.90
FXPF20010302 875127BF8	TAMPA ELECTRIC CO 4.450% 06/15/2049 DD 10/04/18	190,000.000	185,225.30	225,298.20	40,072.90
FXPF20010302 87612EBA3	TARGET CORP 4.000% 07/01/2042 DD 06/26/12	215,000.000	230,138.15	245,944.95	15,806.80
FXPF20010302 878091BD8	TEACHERS INSURANCE & ANNU 144A 4.900% 09/15/2044 DD 09/18/14	305,000.000	355,827.54	374,662.00	18,834.46
FXPF20010302 882508BG8	TEXAS INSTRUMENTS INC 2.250% 09/04/2029 DD 09/04/19	735,000.000	734,021.90	725,746.35	-8,275.55
FXPF20010302 88579YAW1	3M CO 3.125% 09/19/2046 DD 09/19/16	125,000.000	120,666.25	120,443.75	-222.50
FXPF20010302 88579YAZ4	3M CO 3.625% 10/15/2047 DD 10/02/17	435,000.000	437,297.75	452,034.60	14,736.85
FXPF20010302 89352HAB5	TRANSCANADA PIPELINES LTD 5.850% 03/15/2036 DD 03/20/06	250,000.000	265,832.50	309,200.00	43,367.50
FXPF20010302 89352HAD1	TRANSCANADA PIPELINES LTD 6.200% 10/15/2037 DD 10/05/07	665,000.000	723,593.15	867,771.80	144,178.65
FXPF20010302 89352HAX7	TRANSCANADA PIPELINES LTD 4.750% 05/15/2038 DD 05/07/18	935,000.000	912,189.75	1,068,218.80	156,029.05
FXPF20010302 89417EAH2	TRAVELERS COS INC/THE 5.350% 11/01/2040 DD 11/01/10	125,000.000	143,078.75	164,070.00	20,991.25
FXPF20010302 89417EAK5	TRAVELERS COS INC/THE 4.300% 08/25/2045 DD 08/25/15	115,000.000	118,667.35	133,908.30	15,240.95
FXPF20010302 89417EAL3	TRAVELERS COS INC/THE 3.750% 05/15/2046 DD 05/11/16	315,000.000	289,239.30	344,046.15	54,806.85
FXPF20010302 89417EAM1	TRAVELERS COS INC/THE 4.000% 05/30/2047 DD 05/22/17	265,000.000	276,442.70	300,401.35	23,958.65
FXPF20010302 89417EAP4	TRAVELERS COS INC/THE 4.100% 03/04/2049 DD 03/04/19	780,000.000	857,661.10	898,505.40	40,844.30
FXPF20010302 89566EAD0	TRI-STATE GENERATION & TR 144A 6.000% 06/15/2040 DD 06/08/10	290,000.000	344,551.90	379,726.00	35,174.10
FXPF20010302 896516AA9	TRINITY HEALTH CORP 4.125% 12/01/2045 DD 02/12/15	245,000.000	232,784.30	269,262.35	36,478.05
FXPF20010302 89838LAG9	TRUSTEES OF BOSTON COLLEGE 3.129% 07/01/2052 DD 10/24/19	300,000.000	300,000.00	295,473.00	-4,527.00
FXPF20010302 89838QAA1	TRUSTEES OF BOSTON UNIVERSITY 4.061% 10/01/2048 DD 08/17/18	85,000.000	85,260.95	97,591.05	12,330.10
FXPF20010302 899043AA1	TUFTS UNIVERSITY 5.017% 04/15/2112 DD 03/29/12	75,000.000	79,917.00	91,409.25	11,492.25



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FXP ALL MANAGER ACCOUNTS

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FXPF20010302 904764AH0	UNILEVER CAPITAL CORP 5.900% 11/15/2032 DD 11/12/02	135,000.000	183,450.15	183,972.60	522.45
FXPF20010302 906548CJ9	UNION ELECTRIC CO 3.900% 09/15/2042 DD 09/11/12	425,000.000	411,752.75	463,602.75	51,850.00
FXPF20010302 906548CL4	UNION ELECTRIC CO 3.650% 04/15/2045 DD 04/06/15	110,000.000	101,594.90	116,450.40	14,855.50
FXPF20010302 906548CQ3	UNION ELECTRIC CO 3.250% 10/01/2049 DD 10/01/19	545,000.000	544,262.00	541,288.55	-2,973.45
FXPF20010302 907818DP0	UNION PACIFIC CORP 4.250% 04/15/2043 DD 03/15/13	335,000.000	319,154.50	373,421.15	54,266.65
FXPF20010302 907818EM6	UNION PACIFIC CORP 3.799% 10/01/2051 DD 10/04/16	225,000.000	234,693.54	239,035.50	4,341.96
FXPF20010302 907818FE3	UNION PACIFIC CORP 3.950% 08/15/2059 DD 08/05/19	195,000.000	200,042.70	204,502.35	4,459.65
FXPF20010302 90931CAA6	UNITED AIRLINES 2019-1 CLASS A 4.150% 02/25/2033 DD 02/11/19	208,801.650	218,899.65	225,306.67	6,407.02
FXPF20010302 911312AN6	UNITED PARCEL SERVICE INC 4.875% 11/15/2040 DD 11/12/10	120,000.000	146,846.40	143,198.40	-3,648.00
FXPF20010302 911312BN5	UNITED PARCEL SERVICE INC 3.750% 11/15/2047 DD 11/14/17	155,000.000	165,992.60	167,038.85	1,046.25
FXPF20010302 911312BS4	UNITED PARCEL SERVICE INC 3.400% 09/01/2049 DD 08/16/19	1,495,000.000	1,500,562.64	1,514,838.65	14,276.01
FXPF20010302 913017BJ7	RAYTHEON TECHNOLOGIES CORP 5.400% 05/01/2035 DD 04/29/05	120,000.000	130,908.00	154,210.80	23,302.80
FXPF20010302 913017BS7	RAYTHEON TECHNOLOGIES CORP 5.700% 04/15/2040 DD 02/26/10	385,000.000	466,462.95	518,398.65	51,935.70
FXPF20010302 913017BT5	RAYTHEON TECHNOLOGIES CORP 4.500% 06/01/2042 DD 06/01/12	1,110,000.000	1,106,358.19	1,330,801.20	224,443.01
FXPF20010302 913017CA5	RAYTHEON TECHNOLOGIES CORP 4.150% 05/15/2045 DD 05/04/15	850,000.000	870,195.65	974,967.00	104,771.35
FXPF20010302 913017CW7	RAYTHEON TECHNOLOGIES CORP 4.450% 11/16/2038 DD 08/16/18	590,000.000	625,691.80	698,188.30	72,496.50
FXPF20010302 91324PBU5	UNITEDHEALTH GROUP INC 4.625% 11/15/2041 DD 11/10/11	495,000.000	538,024.60	590,470.65	52,446.05
FXPF20010302 91324PCR1	UNITEDHEALTH GROUP INC 4.750% 07/15/2045 DD 07/23/15	190,000.000	201,020.00	233,973.60	32,953.60
FXPF20010302 91324PCX8	UNITEDHEALTH GROUP INC 4.200% 01/15/2047 DD 12/20/16	175,000.000	173,885.25	200,928.00	27,042.75
FXPF20010302 91324PDF6	UNITEDHEALTH GROUP INC 3.750% 10/15/2047 DD 10/25/17	270,000.000	247,095.90	290,622.60	43,526.70
FXPF20010302 91324PDL3	UNITEDHEALTH GROUP INC 4.250% 06/15/2048 DD 06/19/18	1,435,000.000	1,463,736.48	1,668,144.45	204,407.97
FXPF20010302 91412NBC3	UNIVERSITY OF CHICAGO/THE 4.003% 10/01/2053 DD 09/13/18	170,000.000	166,822.70	196,079.70	29,257.00
FXPF20010302 91481CAC4	TRUSTEES OF THE UNIVERSITY OF 3.610% 02/15/2119 DD 08/06/19	185,000.000	185,000.00	189,656.45	4,656.45
FXPF20010302 914886AC0	UNIVERSITY OF SOUTHERN CALIFOR 3.841% 10/01/2047 DD 04/18/17	415,000.000	422,295.70	472,116.45	49,820.75
FXPF20010302 927804FG4	VIRGINIA ELECTRIC & POWER CO 8.875% 11/15/2038 DD 11/06/08	1,230,000.000	1,890,868.80	2,077,322.40	186,453.60
FXPF20010302 92826CAF9	VISA INC 4.300% 12/14/2045 DD 12/14/15	1,425,000.000	1,527,117.10	1,751,766.75	224,649.65
FXPF20010302 92826CAJ1	VISA INC 3.650% 09/15/2047 DD 09/11/17	210,000.000	236,761.00	235,286.10	-1,474.90
FXPF20010302 92976GAJ0	WELLS FARGO BANK NA 6.600% 01/15/2038 DD 12/07/07	220,000.000	276,249.90	318,436.80	42,186.90
FXPF20010302 931142CY7	WALMART INC 5.000% 10/25/2040 DD 10/25/10	185,000.000	210,145.20	240,464.85	30,319.65
FXPF20010302 931142DG5	WALMART INC 4.000% 04/11/2043 DD 04/11/13	135,000.000	157,755.60	154,302.30	-3,453.30
FXPF20010302 931142EB5	WALMART INC 3.950% 06/28/2038 DD 06/27/18	590,000.000	584,536.60	683,479.60	98,943.00
FXPF20010302 931142EC3	WALMART INC 4.050% 06/29/2048 DD 06/27/18	1,000,000.000	1,101,806.29	1,185,340.00	83,533.71
FXPF20010302 931142EN9	WALMART INC 3.250% 07/08/2029 DD 04/23/19	1,395,000.000	1,453,233.16	1,497,281.40	44,048.24
FXPF20010302 931142EP4	WALMART INC 2.950% 09/24/2049 DD 09/24/19	2,165,000.000	2,138,221.70	2,157,076.10	18,854.40
FXPF20010302 931142EQ2	WALMART INC 2.375% 09/24/2029 DD 09/24/19	765,000.000	766,214.85	765,910.35	-304.50
FXPF20010302 93884PDW7	WASHINGTON GAS LIGHT CO 3.796% 09/15/2046 DD 09/16/16	785,000.000	728,652.70	818,927.70	90,275.00



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FXPF20010302 94106LBJ7	WASTE MANAGEMENT INC 4.000% 07/15/2039 DD 05/22/19	270,000.000	292,090.41	302,535.00	10,444.59
FXPF20010302 949746JM4	WELLS FARGO & CO 5.375% 02/07/2035 DD 02/07/05	215,000.000	236,261.35	275,756.85	39,495.50
FXPF20010302 949746RF0	WELLS FARGO & CO 5.606% 01/15/2044 DD 11/26/13	320,000.000	386,956.95	421,712.00	34,755.05
FXPF20010302 94974BGE4	WELLS FARGO & CO 4.650% 11/04/2044 DD 11/04/14	400,000.000	414,219.92	470,476.00	56,256.08
FXPF20010302 94974BGK0	WELLS FARGO & CO 3.900% 05/01/2045 DD 04/30/15	445,000.000	487,941.07	504,745.70	16,804.63
FXPF20010302 94974BGU8	WELLS FARGO & CO 4.750% 12/07/2046 DD 12/08/16	315,000.000	382,082.40	378,283.50	-3,798.90
FXPF20010302 95101VAA7	WESLEYAN UNIVERSITY 4.781% 07/01/2116 DD 05/31/16	110,000.000	112,486.00	123,405.70	10,919.70
FXPF20010302 95709TAH3	EVERGY KANSAS CENTRAL INC 4.125% 03/01/2042 DD 03/01/12	405,000.000	395,952.30	450,611.10	54,658.80
FXPF20010302 95709TAJ9	EVERGY KANSAS CENTRAL INC 4.100% 04/01/2043 DD 03/28/13	405,000.000	391,962.30	450,619.20	58,656.90
FXPF20010302 958254AJ3	WESTERN MIDSTREAM OPERATING LP 5.300% 03/01/2048 DD 03/02/18	560,000.000	512,171.74	489,686.40	-22,485.34
FXPF20010302 96926GAD5	WILLIAM MARSH RICE UNIVERSITY 3.774% 05/15/2055 DD 04/22/15	590,000.000	567,285.00	647,766.90	80,481.90
FXPF20010302 96949LAE5	WILLIAMS COS INC/THE 4.850% 03/01/2048 DD 03/05/18	300,000.000	323,959.80	328,434.00	4,474.20
FXPF20010302 970648AH4	WILLIS NORTH AMERICA INC 5.050% 09/15/2048 DD 09/10/18	140,000.000	161,079.80	165,162.20	4,082.40
FXPF20010302 97068LAA6	WILLIS-KNIGHTON MEDICAL CENTER 4.813% 09/01/2048 DD 10/25/18	255,000.000	264,547.20	304,526.10	39,978.90
FXPF20010302 983024AN0	WYETH LLC 5.950% 04/01/2037 DD 03/27/07	392,000.000	470,113.84	535,464.16	65,350.32
FXPF20010602 00216UAC7	UNIFRAX 11/18 (USD) COV-LITE 0.000% 12/31/2021 DD 10/16/18	1,156,952.840	1,088,808.65	1,055,430.23	-33,378.42
FXPF20010602 00216UAD5	UNIFRAX 11/18 (EUR) COV-LITE 0.000% 11/05/2025 DD 10/16/18	294,833.210	314,684.46	297,027.88	-17,656.58
FXPF20010602 00900YAD8	AIMBRIDGE HOSPITALITY 10/19 TL 0.000% 02/02/2026 DD 10/22/19	636,727.560	632,344.50	641,503.02	9,158.52
FXPF20010602 01310TAW9	ALBERTON'S 8/19 BB COV-LITE TL	413,760.600	391,520.96	417,083.10	25,562.14
FXPF20010602 02208HAB4	ALTRA INDUSTRIAL 9/18 TL 0.000% 10/01/2025 DD 09/07/18	245,695.030	232,796.03	246,206.08	13,410.05
FXPF20010602 03167DAH7	AMNEAL PHARMACEUTICALS 3/18 0.000% 05/04/2025 DD 03/07/18	750,667.820	628,726.92	672,223.03	43,496.11
FXPF20010602 03280FAK7	ANCESTRY.COM 8/19 COV-LITE 0.000% 08/22/2026 DD 08/08/19	1,699,363.600	1,668,230.48	1,666,446.93	-1,783.55
FXPF20010602 04350TAB0	ASCEND PERFORMANCE 8/19 TLB 0.000% 08/14/2026 DD 08/02/19	1,309,218.750	1,283,034.39	1,319,037.89	36,003.50
FXPF20010602 04685YAK5	ATHENAHEALTH 1/19 TLB 0.000% 12/31/2022 DD 01/24/19	1,130,567.850	1,115,786.76	1,134,807.48	19,020.72
FXPF20010602 073685AD1	BEACON ROOFING SUPPLY INC 144A 4.875% 11/01/2025 DD 10/25/17	380,000.000	366,043.75	381,900.00	15,856.25
FXPF20010602 13973UAP4	CAPITAL AUTOMOTIVE 3/17 TL 0.000% 03/25/2024 DD 03/05/17	274,390.240	275,168.25	274,991.15	-177.10
FXPF20010602 15670BAB8	CENTURYLINK 5/17 COV-LITE TLB	877,760.810	878,546.31	880,832.97	2,286.66
FXPF20010602 16117LBX6	CHARTER COMM OPERATING 10/19 T 0.000% 02/01/2027 DD 10/18/19	543,602.590	542,243.59	546,663.07	4,419.48
FXPF20010602 17875LAL3	CITYCENTER 4/17 COV-LITE TLB	1,417,431.757	1,338,962.72	1,422,293.55	83,330.83
FXPF20010602 22739PAH9	THE CROSBY GROUP 5/19 COV-LITE 0.000% 06/19/2026 DD 05/29/19	448,395.120	440,969.01	437,185.24	-3,783.77
FXPF20010602 23108LAB2	CUMULUS MEDIA 9/19 COV-LITE TL 0.000% 03/31/2026 DD 09/10/19	445,666.200	443,437.86	449,824.27	6,386.41
FXPF20010602 23820PAD6	DATTO 4/19 COV-LITE TLB	295,121.470	293,645.87	296,597.08	2,951.21
FXPF20010602 24022KAB5	DIGICERT 8/19 COV-LITE TLB 0.000% 08/07/2026 DD 07/22/19	701,305.970	699,552.71	702,883.91	3,331.20
FXPF20010602 24702NBE9	DELL 9/19 COV-LITE TLB	301,940.040	301,562.61	303,790.93	2,228.32
FXPF20010602 26929CAC0	EXCELITAS 11/17 (USD) TL 0.000% 12/02/2024 DD 11/06/17	569,007.600	553,228.59	567,232.30	14,003.71
FXPF20010602 28608EAE6	ELECTRONICS FOR IMAGING 7/19 0.000% 07/02/2026 DD 05/31/19	894,757.000	850,019.15	829,332.37	-20,686.78



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FXPF20010602 29359BAB7	ENSEMBLE HEALTH 7/19 TL 0.000% 07/24/2026 DD 07/08/19	365,133.430	363,307.77	367,324.23	4,016.46
FXPF20010602 39479UAJ2	GENESYS 2/18 (USD) COV-LITE 0.000% 12/01/2023 DD 02/20/18	1,674,275.519	1,613,572.82	1,678,109.61	64,536.79
FXPF20010602 44988EAE3	INC RESEARCH / INVENTIV HEALTH /SYNEOS 4/18 TL	279,208.865	268,914.44	280,604.91	11,690.47
FXPF20010602 45824TAS4	INTELSAT JACKSON HOLDINGS 144A 9.500% 09/30/2022 DD 06/30/16	1,346,000.000	1,523,280.00	1,523,510.48	230.48
FXPF20010602 50168AAB6	LABL ESCROW ISSUER LLC 144A 6.750% 07/15/2026 DD 07/01/19	397,000.000	397,000.00	421,812.50	24,812.50
FXPF20010602 527298BN2	LEVEL 3 FINANCING INC 144A 4.625% 09/15/2027 DD 09/25/19	515,000.000	515,000.00	527,257.00	12,257.00
FXPF20010602 552697AQ7	MDC PARTNERS INC 144A 6.500% 05/01/2024 DD 03/23/16	364,000.000	331,240.00	329,420.00	-1,820.00
FXPF20010602 55303YAC7	VIGOR/MHI 9/19 COV-LITE TLB 0.000% 09/18/2026 DD 09/04/19	635,346.520	631,243.05	634,552.34	3,309.29
FXPF20010602 57475YAD3	MASERGY COMMUNICATIONS 6/17 TL B	630,961.270	605,722.82	620,443.15	14,720.33
FXPF20010602 577081BD3	MATTEL INC 144A 5.875% 12/15/2027 DD 11/20/19	555,000.000	550,576.65	584,831.25	34,254.60
FXPF20010602 577088AA5	H-FOOD HOLDINGS LLC / HEA 144A 8.500% 06/01/2026 DD 05/23/18	288,000.000	228,960.00	269,280.00	40,320.00
FXPF20010602 58401DAD6	CAPITAL VISION/MYEYEDR 8/19 COV-LITE DELAYED TL	167,558.660	167,558.66	167,297.27	-261.39
FXPF20010602 60470FAG6	MIRION TECHNOLOGIES 2/19 0.000% 12/31/2022 DD 02/12/19	473,614.120	472,638.98	477,440.92	4,801.94
FXPF20010602 62943XAJ6	NATIONAL VETERINARY ASSOCIATES 1/18 COV-LITE TLB3	625,991.560	588,432.07	625,340.53	36,908.46
FXPF20010602 65343UAC6	PROMONTORY INTERFINANCIAL 10/19 COV-LITE TLB	296,090.210	295,311.03	297,848.99	2,537.96
FXPF20010602 68218EAH7	ON SEMICONDUCTOR 9/19 TLB	264,386.160	263,725.20	266,072.94	2,347.74
FXPF20010602 69515EAB8	PACKAGING COORDINATORS 6/16 0.000% 06/30/2023 DD 06/13/16	1,510,297.717	1,494,113.13	1,501,492.68	7,379.55
FXPF20010602 70476XAC9	PETVET CARE 2/18 TL 0.000% 02/14/2025 DD 01/03/18	1,130,711.200	1,083,407.63	1,113,400.01	29,992.38
FXPF20010602 76119LAA9	RESIDEO FUNDING INC 144A 6.125% 11/01/2026 DD 10/19/18	58,000.000	56,731.25	58,435.00	1,703.75
FXPF20010602 76173FAU1	REYNOLDS GROUP 1/17 (USD) TL	617,221.604	586,622.33	618,672.07	32,049.74
FXPF20010602 78472GAA7	SSL ROBOTICS LLC 144A 9.750% 12/31/2023 DD 12/02/19	329,000.000	322,420.00	357,787.50	35,367.50
FXPF20010602 78572GAN8	SABRE INDUSTRIES 4/19 COV-LITE 0.000% 04/03/2026 DD 03/20/19	275,113.230	272,362.09	276,662.12	4,300.03
FXPF20010602 79377XAB2	SAVE A LOT 12/16 COV-LITE TL	377,006.200	184,733.02	132,894.69	-51,838.33
FXPF20010602 80465JAB4	SAVAGE ENTERPRISES 7/18 TLB	833,147.080	819,608.44	842,370.02	22,761.58
FXPF20010602 80874YBA7	SCIENTIFIC GAMES INTERNAT 144A 8.250% 03/15/2026 DD 03/19/19	309,000.000	309,000.00	340,672.50	31,672.50
FXPF20010602 80875AAP6	SCIENTIFIC GAMES 1/18 B5 0.000% 08/14/2024 DD 01/24/18	1,010,230.930	956,798.04	1,011,918.02	55,119.98
FXPF20010602 82925BAE5	SINCLAIR TELEVISION 7/19 (600MM) TLB	561,836.920	559,027.73	563,241.51	4,213.78
FXPF20010602 84748EAD2	US LUMBER 10/18 COV-LITE TL 0.000% 09/25/2025 DD 08/21/18	495,359.780	478,022.21	492,471.83	14,449.62
FXPF20010602 85208EAD2	SPRINT COMMUNICATIONS 11/18 TL	501,743.870	491,708.99	499,235.15	7,526.16
FXPF20010602 87290DAB3	TRC COMPANIES / BOLT INFRASTRUCTURE 5/17 COV-LT TL	711,644.750	695,632.74	683,178.96	-12,453.78
FXPF20010602 91335PAH2	UNIVAR 11/19 B5 COV-LITE TL 0.000% 07/01/2026 DD 11/06/19	65,594.100	65,430.11	65,823.68	393.57
FXPF20010602 91544BAC1	UPLAND SOFTWARE 6/19 COV-LITE TL	583,736.270	579,403.40	584,465.94	5,062.54
FXPF20010602 92840JAA7	VISTAJET MALTA FINANCE PL 144A 10.500% 06/01/2024 DD 05/29/19	263,000.000	256,182.50	249,850.00	-6,332.50
FXPF20010602 98975VAG1	ZODIAC/FLUIDRA 3/18 (USD) TLB 0.000% 07/02/2025 DD 02/19/18	378,719.530	372,661.86	380,139.73	7,477.87
FXPF20010602 B9000TBF1	TELENET 5/18 (USD) AN TL	400,070.660	380,729.75	401,987.00	21,257.25
FXPF20010602 EN9259248	IFCO SYSTEMS 4/19 (EUR) COV-LITE TLB	591,249.470	663,559.28	667,732.60	4,173.32



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TOTAL CORPORATE DEBT INSTRUMENTS - PREFERRED			270,556,518.37	296,743,449.94	26,186,931.57
CORPORATE DEBT INSTRUMENTS					
FXPF11010402	60038CAF0 MILLENNIUM LABORATORIES 4/14 TLB	878,820.670	762,304.59	369,104.68	-393,199.91
FXPF11010402	EN9557682 *AUTOBAR 10/14 SENIOR TL 0.000%	2,059,284.250	1,942,108.41	1,907,025.92	-35,082.49
FXPF20010302	00206RAD4 AT&T INC 6.500% 09/01/2037 DD 08/31/07	145,000.000	163,850.00	189,557.05	25,707.05
FXPF20010302	00206RAS1 AT&T INC 6.550% 02/15/2039 DD 02/03/09	105,000.000	123,866.40	138,652.50	14,786.10
FXPF20010302	00206RBA9 AT&T INC 5.550% 08/15/2041 DD 08/18/11	265,000.000	316,632.60	324,283.15	7,650.55
FXPF20010302	00206RBH4 AT&T INC 4.300% 12/15/2042 DD 06/15/13	475,000.000	471,295.40	508,872.25	37,576.85
FXPF20010302	00206RBK7 AT&T INC 4.350% 06/15/2045 DD 06/15/13	990,000.000	956,928.10	1,068,813.90	111,885.80
FXPF20010302	00206RCG5 AT&T INC 4.800% 06/15/2044 DD 06/10/14	1,550,000.000	1,389,280.50	1,768,550.00	379,269.50
FXPF20010302	00206RCQ3 AT&T INC 4.750% 05/15/2046 DD 05/04/15	1,815,000.000	1,653,808.92	2,054,108.10	400,299.18
FXPF20010302	00206RDE9 AT&T INC 6.350% 03/15/2040 DD 03/15/16	225,000.000	241,276.50	292,248.00	50,971.50
FXPF20010302	00206RDF6 AT&T INC 6.000% 08/15/2040 DD 02/15/16	740,000.000	815,739.65	947,821.60	132,081.95
FXPF20010302	00206RDG4 AT&T INC 6.375% 03/01/2041 DD 03/01/16	455,000.000	562,999.45	603,229.90	40,230.45
FXPF20010302	00206RDH2 AT&T INC 5.150% 03/15/2042 DD 03/15/16	1,035,000.000	1,013,934.20	1,209,387.15	195,452.95
FXPF20010302	00206RDJ8 AT&T INC 4.500% 03/09/2048 DD 09/07/16	170,000.000	186,847.00	187,816.00	969.00
FXPF20010302	00206RDS8 AT&T INC 5.450% 03/01/2047 DD 02/09/17	870,000.000	1,040,356.90	1,080,774.90	40,418.00
FXPF20010302	00206RFS6 AT&T INC 5.300% 08/15/2058 DD 08/14/18	390,000.000	364,266.71	478,143.90	113,877.19
FXPF20010302	00206RHK1 AT&T INC 4.850% 03/01/2039 DD 02/19/19	1,010,000.000	985,638.55	1,164,954.20	179,315.65
FXPF20010302	00206RJE3 AT&T INC 6.100% 07/15/2040 DD 01/15/19	300,000.000	373,822.00	382,449.00	8,627.00
FXPF20010302	00206RJF0 AT&T INC 6.250% 03/29/2041 DD 03/29/19	655,000.000	735,885.95	852,967.20	117,081.25
FXPF20010302	00206RJH6 AT&T INC VAR RT 06/15/2042 DD 06/05/19	750,000.000	774,210.00	856,290.00	82,080.00
FXPF20010302	00206RJJ2 AT&T INC VAR RT 12/15/2043 DD 06/05/19	165,000.000	181,366.35	195,637.20	14,270.85
FXPF20010302	00206RJK9 AT&T INC 4.650% 06/01/2044 DD 06/01/19	240,000.000	233,311.20	262,346.40	29,035.20
FXPF20010302	00287YAM1 ABBVIE INC 4.400% 11/06/2042 DD 05/06/13	540,000.000	562,494.95	580,413.60	17,918.65
FXPF20010302	00287YAR0 ABBVIE INC 4.500% 05/14/2035 DD 05/14/15	295,000.000	272,907.45	332,715.75	59,808.30
FXPF20010302	00287YAS8 ABBVIE INC 4.700% 05/14/2045 DD 05/14/15	200,000.000	181,882.00	223,494.00	41,612.00
FXPF20010302	00287YBS7 ABBVIE INC 144A 4.250% 11/21/2049 DD 11/21/19	255,000.000	272,328.00	270,764.10	-1,563.90
FXPF20010302	00507UAH4 ALLERGAN FUNDING SCS 4.850% 06/15/2044 DD 06/19/14	565,000.000	581,445.75	615,782.20	34,336.45
FXPF20010302	00507UAU5 ALLERGAN FUNDING SCS 4.750% 03/15/2045 DD 03/12/15	475,000.000	507,121.10	517,327.25	10,206.15
FXPF20010302	00817YAM0 AETNA INC 4.125% 11/15/2042 DD 11/07/12	260,000.000	243,457.60	266,380.40	22,922.80
FXPF20010302	00817YAP3 AETNA INC 4.750% 03/15/2044 DD 03/07/14	1,060,000.000	1,057,507.20	1,184,104.80	126,597.60
FXPF20010302	010392FT0 ALABAMA POWER CO 3.450% 10/01/2049 DD 09/17/19	680,000.000	688,285.50	697,686.80	9,401.30
FXPF20010302	015271AT6 ALEXANDRIA REAL ESTATE EQUITIE 2.750% 12/15/2029 DD 09/12/19	235,000.000	235,519.35	232,236.40	-3,282.95
FXPF20010302	02209SAM5 ALTRIA GROUP INC 4.250% 08/09/2042 DD 08/09/12	480,000.000	402,014.17	480,235.20	78,221.03



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FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010302 02209SAQ6	ALTRIA GROUP INC 4.500% 05/02/2043 DD 05/02/13	720,000.000	609,633.39	735,876.00	126,242.61
FXPF20010302 02209SAR4	ALTRIA GROUP INC 5.375% 01/31/2044 DD 10/31/13	215,000.000	242,902.70	242,932.80	30.10
FXPF20010302 023135AQ9	AMAZON.COM INC 4.950% 12/05/2044 DD 12/05/14	730,000.000	952,930.40	956,606.60	3,676.20
FXPF20010302 02364WBG9	AMERICA MOVIL SAB DE CV 4.375% 04/22/2049 DD 04/22/19	1,435,000.000	1,454,643.65	1,647,896.60	193,252.95
FXPF20010302 026874DB0	AMERICAN INTERNATIONAL GROUP I 4.375% 01/15/2055 DD 01/15/15	110,000.000	116,997.10	120,792.10	3,795.00
FXPF20010302 026874DE4	AMERICAN INTERNATIONAL GROUP I 4.700% 07/10/2035 DD 07/10/15	500,000.000	474,340.00	579,580.00	105,240.00
FXPF20010302 026874DF1	AMERICAN INTERNATIONAL GROUP I 4.800% 07/10/2045 DD 07/10/15	610,000.000	624,280.95	732,109.80	107,828.85
FXPF20010302 03040WAD7	AMERICAN WATER CAPITAL CORP 6.593% 10/15/2037 DD 04/15/08	130,000.000	185,810.30	183,540.50	-2,269.80
FXPF20010302 03040WAP0	AMERICAN WATER CAPITAL CORP 4.000% 12/01/2046 DD 11/17/16	595,000.000	560,412.65	647,342.15	86,929.50
FXPF20010302 031162BC3	AMGEN INC 5.750% 03/15/2040 DD 03/12/10	210,000.000	239,171.10	263,703.30	24,532.20
FXPF20010302 031162BE9	AMGEN INC 4.950% 10/01/2041 DD 09/16/10	1,065,000.000	1,084,936.80	1,268,659.95	183,723.15
FXPF20010302 031162BK5	AMGEN INC 5.150% 11/15/2041 DD 11/10/11	475,000.000	489,321.25	575,044.50	85,723.25
FXPF20010302 031162BZ2	AMGEN INC 4.400% 05/01/2045 DD 05/01/15	110,000.000	123,252.80	123,260.50	7.70
FXPF20010302 031162CF5	AMGEN INC 4.663% 06/15/2051 DD 12/15/16	525,000.000	514,531.99	618,570.75	104,038.76
FXPF20010302 035240AM2	ANHEUSER-BUSCH INBEV WORLDWIDE 4.375% 04/15/2038 DD 04/04/18	780,000.000	702,246.19	876,236.40	173,990.21
FXPF20010302 035240AN0	ANHEUSER-BUSCH INBEV WORLDWIDE 4.600% 04/15/2048 DD 04/04/18	1,320,000.000	1,331,529.02	1,510,608.00	179,078.98
FXPF20010302 035242AN6	ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16	180,000.000	215,326.80	212,619.60	-2,707.20
FXPF20010302 037735CV7	APPALACHIAN POWER CO 4.450% 06/01/2045 DD 05/18/15	490,000.000	515,205.64	559,731.90	44,526.26
FXPF20010302 037833CD0	APPLE INC 3.850% 08/04/2046 DD 08/04/16	1,190,000.000	1,128,875.00	1,342,082.00	213,207.00
FXPF20010302 03836WAC7	ESSENTIAL UTILITIES INC 4.276% 05/01/2049 DD 04/26/19	340,000.000	363,799.87	381,755.40	17,955.53
FXPF20010302 040555CX0	ARIZONA PUBLIC SERVICE CO 4.200% 08/15/2048 DD 08/09/18	275,000.000	269,315.75	311,874.75	42,559.00
FXPF20010302 046353AT5	ASTRAZENECA PLC 4.000% 01/17/2029 DD 08/17/18	500,000.000	492,185.00	555,435.00	63,250.00
FXPF20010302 05348EBB4	AVALONBAY COMMUNITIES INC 4.150% 07/01/2047 DD 06/21/17	125,000.000	143,615.00	142,540.00	-1,075.00
FXPF20010302 05348EBE8	AVALONBAY COMMUNITIES INC 4.350% 04/15/2048 DD 03/26/18	150,000.000	174,811.50	176,727.00	1,915.50
FXPF20010302 05348EBF5	AVALONBAY COMMUNITIES INC 3.300% 06/01/2029 DD 05/15/19	240,000.000	253,932.00	253,881.60	-50.40
FXPF20010302 054561AM7	EQUITABLE HOLDINGS INC 5.000% 04/20/2048 DD 10/20/18	250,000.000	267,332.50	269,077.50	1,745.00
FXPF20010302 05526DBD6	BAT CAPITAL CORP 4.390% 08/15/2037 DD 08/15/18	1,815,000.000	1,506,393.25	1,837,977.90	331,584.65
FXPF20010302 05526DBF1	BAT CAPITAL CORP 4.540% 08/15/2047 DD 08/15/18	300,000.000	271,469.94	301,716.00	30,246.06
FXPF20010302 05526DBK0	BAT CAPITAL CORP 4.758% 09/06/2049 DD 09/06/19	175,000.000	173,180.10	180,941.25	7,761.15
FXPF20010302 05723KAF7	BAKER HUGHES A GE CO LLC / BAK 4.080% 12/15/2047 DD 12/11/17	880,000.000	770,694.19	902,448.80	131,754.61
FXPF20010302 06051GFC8	BANK OF AMERICA CORP 5.000% 01/21/2044 DD 01/21/14	375,000.000	394,980.00	489,116.25	94,136.25
FXPF20010302 06051GGG8	BANK OF AMERICA CORP VAR RT 01/20/2048 DD 01/20/17	385,000.000	429,450.52	469,634.55	40,184.03
FXPF20010302 06738EAJ4	BARCLAYS PLC 5.250% 08/17/2045 DD 08/17/15	270,000.000	295,915.69	328,104.00	32,188.31
FXPF20010302 067901AH1	BARRICK GOLD CORP 5.250% 04/01/2042 DD 04/03/12	355,000.000	397,029.00	423,674.75	26,645.75
FXPF20010302 06849AAB5	BARRICK INTERNATIONAL BAR 144A 6.350% 10/15/2036 DD 10/12/06	225,000.000	256,540.50	290,958.75	34,418.25
FXPF20010302 06849RAK8	BARRICK NORTH AMERICA FINANCE 5.750% 05/01/2043 DD 05/02/13	135,000.000	141,795.90	171,896.85	30,100.95



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FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010302 06849UAD7	BARRICK PD AUSTRALIA FINANCE P 5.950% 10/15/2039 DD 10/16/09	670,000.000	714,548.30	849,982.10	135,433.80
FXPF20010302 07274NBH5	BAYER US FINANCE II LLC 144A 4.700% 07/15/2064 DD 07/15/18	520,000.000	428,277.20	501,935.20	73,658.00
FXPF20010302 0778FPAA7	BELL CANADA INC 4.464% 04/01/2048 DD 03/29/18	435,000.000	420,497.10	504,495.60	83,998.50
FXPF20010302 0778FPAB5	BELL CANADA INC 4.300% 07/29/2049 DD 05/13/19	1,180,000.000	1,241,466.15	1,336,680.40	95,214.25
FXPF20010302 084664CR0	BERKSHIRE HATHAWAY FINANCE COR 4.250% 01/15/2049 DD 01/11/19	1,195,000.000	1,192,538.84	1,417,843.60	225,304.76
FXPF20010302 092113AS8	BLACK HILLS CORP 3.875% 10/15/2049 DD 10/03/19	425,000.000	427,741.25	424,723.75	-3,017.50
FXPF20010302 097023BY0	BOEING CO/THE 3.550% 03/01/2038 DD 02/23/18	935,000.000	879,554.50	970,062.50	90,508.00
FXPF20010302 097023CQ6	BOEING CO/THE 3.750% 02/01/2050 DD 07/31/19	640,000.000	634,592.00	680,652.80	46,060.80
FXPF20010302 099724AH9	BORGWARNER INC 4.375% 03/15/2045 DD 03/16/15	180,000.000	165,103.20	187,074.00	21,970.80
FXPF20010302 101137AT4	BOSTON SCIENTIFIC CORP 4.550% 03/01/2039 DD 02/25/19	405,000.000	402,732.00	476,450.10	73,718.10
FXPF20010302 101137AU1	BOSTON SCIENTIFIC CORP 4.700% 03/01/2049 DD 02/25/19	155,000.000	153,936.70	188,624.15	34,687.45
FXPF20010302 10922NAF0	BRIGHTHOUSE FINANCIAL INC 4.700% 06/22/2047 DD 12/22/17	430,000.000	320,199.50	398,442.30	78,242.80
FXPF20010302 110122BQ0	BRISTOL-MYERS SQUIBB CO 144A 3.900% 02/20/2028 DD 08/20/19	320,000.000	356,720.00	352,761.60	-3,958.40
FXPF20010302 110122BT4	BRISTOL-MYERS SQUIBB CO 144A 4.625% 05/15/2044 DD 11/15/19	875,000.000	1,094,703.75	1,060,788.75	-33,915.00
FXPF20010302 110122BU1	BRISTOL-MYERS SQUIBB CO 144A 5.000% 08/15/2045 DD 08/15/19	280,000.000	368,950.40	359,181.20	-9,769.20
FXPF20010302 110122BV9	BRISTOL-MYERS SQUIBB CO 144A 4.350% 11/15/2047 DD 11/15/19	650,000.000	781,605.50	771,939.57	-9,665.93
FXPF20010302 124857AN3	VIACOMCBS INC 4.600% 01/15/2045 DD 01/12/15	155,000.000	166,200.30	171,860.90	5,660.60
FXPF20010302 124857AZ6	VIACOMCBS INC 4.200% 06/01/2029 DD 03/05/19	310,000.000	308,344.90	337,853.50	29,508.60
FXPF20010302 126408GU1	CSX CORP 5.500% 04/15/2041 DD 10/21/10	570,000.000	677,619.90	721,785.30	44,165.40
FXPF20010302 126408GW7	CSX CORP 4.750% 05/30/2042 DD 11/01/11	380,000.000	382,539.70	447,993.40	65,453.70
FXPF20010302 126408HN6	CSX CORP 4.750% 11/15/2048 DD 11/15/18	535,000.000	603,129.69	649,238.55	46,108.86
FXPF20010302 126650CD0	CVS HEALTH CORP 5.300% 12/05/2043 DD 12/05/13	570,000.000	616,562.20	680,773.80	64,211.60
FXPF20010302 126650CN8	CVS HEALTH CORP 5.125% 07/20/2045 DD 07/20/15	125,000.000	123,014.57	148,290.00	25,275.43
FXPF20010302 126650CY4	CVS HEALTH CORP 4.780% 03/25/2038 DD 03/09/18	1,835,000.000	1,864,855.90	2,086,156.45	221,300.55
FXPF20010302 133434AC4	CAMERON LNG LLC 144A 3.402% 01/15/2038 DD 12/13/19	670,000.000	670,337.80	672,445.50	2,107.70
FXPF20010302 133434AD2	CAMERON LNG LLC 144A 3.701% 01/15/2039 DD 12/13/19	285,000.000	285,000.00	291,224.40	6,224.40
FXPF20010302 136385AG6	CANADIAN NATURAL RESOURCES LTD 5.850% 02/01/2035 DD 12/01/04	980,000.000	1,041,710.60	1,207,095.40	165,384.80
FXPF20010302 136385AL5	CANADIAN NATURAL RESOURCES LTD 6.250% 03/15/2038 DD 03/19/07	270,000.000	293,660.10	351,353.70	57,693.60
FXPF20010302 136385AP6	CANADIAN NATURAL RESOURCES LTD 6.750% 02/01/2039 DD 01/17/08	260,000.000	303,950.40	352,656.20	48,705.80
FXPF20010302 136385AY7	CANADIAN NATURAL RESOURCES LTD 4.950% 06/01/2047 DD 05/30/17	220,000.000	262,746.00	267,531.00	4,785.00
FXPF20010302 13645RAF1	CANADIAN PACIFIC RR CO 5.950% 05/15/2037 DD 05/08/07	230,000.000	267,450.90	309,621.40	42,170.50
FXPF20010302 13645RAV6	CANADIAN PACIFIC RR CO 4.800% 09/15/2035 DD 09/11/15	135,000.000	157,904.10	160,832.25	2,928.15
FXPF20010302 13645RAX2	CANADIAN PACIFIC RR CO 6.125% 09/15/2115 DD 09/11/15	145,000.000	208,894.25	212,978.90	4,084.65
FXPF20010302 14149YBD9	CARDINAL HEALTH INC 4.900% 09/15/2045 DD 06/23/15	315,000.000	284,079.60	328,708.80	44,629.20
FXPF20010302 149123CF6	CATERPILLAR INC 3.250% 09/19/2049 DD 09/19/19	1,020,000.000	1,019,255.40	1,024,212.60	4,957.20
FXPF20010302 15135UAF6	CENOVUS ENERGY INC 6.750% 11/15/2039 DD 05/15/10	170,000.000	190,296.30	216,591.90	26,295.60



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FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010302 15135UAP4	CENOVUS ENERGY INC 5.250% 06/15/2037 DD 04/07/17	635,000.000	611,625.55	703,827.65	92,202.10
FXPF20010302 161175BC7	CHARTER COMMUNICATIONS OPERATI 6.834% 10/23/2055 DD 10/23/16	180,000.000	183,052.80	235,731.60	52,678.80
FXPF20010302 161175BL7	CHARTER COMMUNICATIONS OPERATI 5.375% 05/01/2047 DD 11/01/17	655,000.000	654,675.25	734,851.05	80,175.80
FXPF20010302 161175BM5	CHARTER COMMUNICATIONS OPERATI 5.375% 04/01/2038 DD 04/17/18	395,000.000	372,671.53	450,710.80	78,039.27
FXPF20010302 161175BN3	CHARTER COMMUNICATIONS OPERATI 5.750% 04/01/2048 DD 04/17/18	1,720,000.000	1,820,444.15	2,008,822.40	188,378.25
FXPF20010302 161175BS2	CHARTER COMMUNICATIONS OPERATI 5.125% 07/01/2049 DD 07/10/19	770,000.000	791,960.88	838,029.50	46,068.62
FXPF20010302 161175BT0	CHARTER COMMUNICATIONS OPERATI 4.800% 03/01/2050 DD 10/24/19	1,830,000.000	1,869,943.65	1,929,735.00	59,791.35
FXPF20010302 172967CC3	CITIGROUP INC 6.000% 10/31/2033 DD 10/30/03	130,000.000	142,645.10	167,433.50	24,788.40
FXPF20010302 172967JU6	CITIGROUP INC 4.650% 07/30/2045 DD 07/30/15	245,000.000	238,637.35	303,567.25	64,929.90
FXPF20010302 172967KR1	CITIGROUP INC 4.750% 05/18/2046 DD 05/18/16	515,000.000	608,081.10	616,006.95	7,925.85
FXPF20010302 17308CC53	CITIGROUP INC VAR RT 11/05/2030 DD 11/05/19	785,000.000	785,000.00	797,214.60	12,214.60
FXPF20010302 20268JAB9	COMMONSPIRIT HEALTH 3.347% 10/01/2029 DD 08/21/19	675,000.000	675,000.00	679,144.50	4,144.50
FXPF20010302 20268JAC7	COMMONSPIRIT HEALTH 4.187% 10/01/2049 DD 08/21/19	140,000.000	143,561.60	139,974.80	-3,586.80
FXPF20010302 202795JQ4	COMMONWEALTH EDISON CO 3.200% 11/15/2049 DD 11/12/19	320,000.000	318,316.40	318,598.40	282.00
FXPF20010302 20605PAL5	CONCHO RESOURCES INC 4.850% 08/15/2048 DD 07/02/18	50,000.000	51,391.61	58,372.50	6,980.89
FXPF20010302 20825CAQ7	CONOCOPHILLIPS 6.500% 02/01/2039 DD 02/03/09	750,000.000	946,360.05	1,093,027.50	146,667.45
FXPF20010302 21036PAT5	CONSTELLATION BRANDS INC 4.500% 05/09/2047 DD 05/09/17	290,000.000	264,688.80	316,468.30	51,779.50
FXPF20010302 21036PBD9	CONSTELLATION BRANDS INC 5.250% 11/15/2048 DD 10/29/18	130,000.000	159,580.20	158,132.00	-1,448.20
FXPF20010302 21036PBE7	CONSTELLATION BRANDS INC 3.150% 08/01/2029 DD 07/29/19	235,000.000	238,019.75	237,697.80	-321.95
FXPF20010302 210518CY0	CONSUMERS ENERGY CO 4.100% 11/15/2045 DD 11/06/15	105,000.000	118,871.55	116,522.70	-2,348.85
FXPF20010302 210518DE3	CONSUMERS ENERGY CO 3.750% 02/15/2050 DD 05/28/19	420,000.000	415,102.80	464,297.40	49,194.60
FXPF20010302 210518DF0	CONSUMERS ENERGY CO 3.100% 08/15/2050 DD 09/03/19	365,000.000	362,412.15	364,357.60	1,945.45
FXPF20010302 212015AQ4	CONTINENTAL RESOURCES INC/OK 4.900% 06/01/2044 DD 05/19/14	510,000.000	506,942.29	541,497.60	34,555.31
FXPF20010302 212015AS0	CONTINENTAL RESOURCES INC/OK 4.375% 01/15/2028 DD 12/08/17	365,000.000	343,377.40	388,133.70	44,756.30
FXPF20010302 219350BQ7	CORNING INC 5.450% 11/15/2079 DD 11/19/19	1,260,000.000	1,278,612.20	1,380,493.80	101,881.60
FXPF20010302 233331BC0	DTE ENERGY CO 3.400% 06/15/2029 DD 06/13/19	365,000.000	368,806.95	376,340.55	7,533.60
FXPF20010302 23338VAJ5	DTE ELECTRIC CO 3.950% 03/01/2049 DD 02/15/19	355,000.000	352,137.86	406,333.00	54,195.14
FXPF20010302 24703DBA8	DELL INTERNATIONAL LLC / 144A 5.300% 10/01/2029 DD 03/20/19	415,000.000	412,148.95	467,949.85	55,800.90
FXPF20010302 25156PAD5	DEUTSCHE TELEKOM INTERNATIONAL 9.250% 06/01/2032 DD 05/29/02	403,000.000	572,715.39	641,120.61	68,405.22
FXPF20010302 25179MAL7	DEVON ENERGY CORP 5.600% 07/15/2041 DD 07/12/11	470,000.000	494,596.20	571,571.70	76,975.50
FXPF20010302 25179MAN3	DEVON ENERGY CORP 4.750% 05/15/2042 DD 05/14/12	630,000.000	587,193.60	706,803.30	119,609.70
FXPF20010302 25243YBB4	DIAGEO CAPITAL PLC 2.375% 10/24/2029 DD 10/03/19	1,080,000.000	1,067,908.10	1,065,603.60	-2,304.50
FXPF20010302 25272KAR4	DELL INTERNATIONAL LLC / 144A 8.350% 07/15/2046 DD 06/01/16	830,000.000	954,133.87	1,143,690.20	189,556.33
FXPF20010302 254010AE1	DIGNITY HEALTH 5.267% 11/01/2064 DD 10/15/14	165,000.000	165,442.20	190,055.25	24,613.05
FXPF20010302 25470DAD1	DISCOVERY COMMUNICATIONS LLC 6.350% 06/01/2040 DD 06/03/10	275,000.000	296,227.25	349,929.25	53,702.00
FXPF20010302 260543CG6	DOW CHEMICAL CO/THE 4.375% 11/15/2042 DD 11/14/12	1,330,000.000	1,184,827.84	1,420,666.10	235,838.26



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FXPF20010302 260543CL5	DOW CHEMICAL CO/THE 4.625% 10/01/2044 DD 09/16/14	160,000.000	149,481.60	176,684.80	27,203.20
FXPF20010302 260543CR2	DOW CHEMICAL CO/THE 5.550% 11/30/2048 DD 05/30/19	95,000.000	96,325.25	118,749.05	22,423.80
FXPF20010302 26078JAE0	DUPONT DE NEMOURS INC 5.319% 11/15/2038 DD 11/28/18	1,580,000.000	1,760,950.73	1,885,998.60	125,047.87
FXPF20010302 26078JAF7	DUPONT DE NEMOURS INC 5.419% 11/15/2048 DD 11/28/18	365,000.000	397,512.44	450,366.20	52,853.76
FXPF20010302 26138EAJ8	KEURIG DR PEPPER INC 7.450% 05/01/2038 DD 11/01/08	92,000.000	109,887.56	130,232.44	20,344.88
FXPF20010302 26138EAY5	KEURIG DR PEPPER INC 4.420% 12/15/2046 DD 12/14/16	290,000.000	255,968.50	312,582.30	56,613.80
FXPF20010302 26441CAT2	DUKE ENERGY CORP 3.750% 09/01/2046 DD 08/12/16	345,000.000	342,378.00	356,885.25	14,507.25
FXPF20010302 26444HAF8	DUKE ENERGY FLORIDA LLC 4.200% 07/15/2048 DD 06/21/18	870,000.000	866,241.60	1,008,852.00	142,610.40
FXPF20010302 277432AL4	EASTMAN CHEMICAL CO 4.800% 09/01/2042 DD 06/05/12	190,000.000	175,090.70	206,509.10	31,418.40
FXPF20010302 277432AP5	EASTMAN CHEMICAL CO 4.650% 10/15/2044 DD 05/15/14	410,000.000	380,895.80	441,295.30	60,399.50
FXPF20010302 278865BA7	ECOLAB INC 3.950% 12/01/2047 DD 11/27/17	70,000.000	65,590.00	78,193.50	12,603.50
FXPF20010302 279158AJ8	ECOPETROL SA 5.875% 05/28/2045 DD 05/28/14	245,000.000	278,381.25	288,793.75	10,412.50
FXPF20010302 283695BK9	EL PASO NATURAL GAS CO LLC VAR RT 06/15/2032 DD 06/15/03	1,060,000.000	1,279,653.20	1,481,689.20	202,036.00
FXPF20010302 28370TAF6	KINDER MORGAN ENERGY PARTNERS 4.700% 11/01/2042 DD 11/08/12	595,000.000	517,858.25	635,709.90	117,851.65
FXPF20010302 292480AJ9	ENABLE MIDSTREAM PARTNERS LP VAR RT 05/15/2044 DD 11/15/15	285,000.000	234,241.50	261,610.05	27,368.55
FXPF20010302 29250NAZ8	ENBRIDGE INC 3.125% 11/15/2029 DD 11/15/19	1,420,000.000	1,422,032.45	1,437,650.60	15,618.15
FXPF20010302 29250RAT3	ENBRIDGE ENERGY PARTNERS LP 5.500% 09/15/2040 DD 09/13/10	320,000.000	331,283.20	380,668.80	49,385.60
FXPF20010302 29273RAJ8	ENERGY TRANSFER OPERATING LP 7.500% 07/01/2038 DD 03/28/08	365,000.000	448,063.60	470,156.50	22,092.90
FXPF20010302 29273RAP4	ENERGY TRANSFER OPERATING LP 6.050% 06/01/2041 DD 05/12/11	230,000.000	219,774.20	259,693.00	39,918.80
FXPF20010302 29273RAR0	ENERGY TRANSFER OPERATING LP 6.500% 02/01/2042 DD 01/17/12	335,000.000	334,340.05	398,482.50	64,142.45
FXPF20010302 29273RAT6	ENERGY TRANSFER OPERATING LP 5.150% 02/01/2043 DD 01/22/13	335,000.000	290,304.30	344,373.30	54,069.00
FXPF20010302 29273RAZ2	ENERGY TRANSFER OPERATING LP 5.950% 10/01/2043 DD 09/19/13	445,000.000	423,101.55	497,078.35	73,976.80
FXPF20010302 29273RBE8	ENERGY TRANSFER OPERATING LP 4.900% 03/15/2035 DD 03/12/15	95,000.000	99,452.65	99,796.55	343.90
FXPF20010302 29273RBF5	ENERGY TRANSFER OPERATING LP 5.150% 03/15/2045 DD 03/12/15	155,000.000	159,059.45	163,190.20	4,130.75
FXPF20010302 29273RBJ7	ENERGY TRANSFER OPERATING LP 6.125% 12/15/2045 DD 06/23/15	180,000.000	214,255.80	208,751.40	-5,504.40
FXPF20010302 29278NAD5	ENERGY TRANSFER OPERATING LP 5.800% 06/15/2038 DD 06/08/18	335,000.000	338,595.60	379,410.95	40,815.35
FXPF20010302 29366WAA4	ENTERGY MISSISSIPPI LLC 3.850% 06/01/2049 DD 06/05/19	250,000.000	251,207.00	273,052.50	21,845.50
FXPF20010302 293791AP4	ENTERPRISE PRODUCTS OPERATING 6.650% 10/15/2034 DD 10/04/04	160,000.000	191,481.60	217,547.20	26,065.60
FXPF20010302 29379VAG8	ENTERPRISE PRODUCTS OPERATING 6.125% 10/15/2039 DD 10/05/09	235,000.000	265,164.60	307,464.60	42,300.00
FXPF20010302 29379VAM5	ENTERPRISE PRODUCTS OPERATING 7.550% 04/15/2038 DD 10/15/09	365,000.000	462,071.75	529,552.95	67,481.20
FXPF20010302 29379VAV5	ENTERPRISE PRODUCTS OPERATING 5.700% 02/15/2042 DD 08/24/11	125,000.000	132,951.25	161,302.50	28,351.25
FXPF20010302 29379VAW3	ENTERPRISE PRODUCTS OPERATING 4.850% 08/15/2042 DD 02/15/12	990,000.000	970,066.80	1,149,627.60	179,560.80
FXPF20010302 29379VBA0	ENTERPRISE PRODUCTS OPERATING 4.850% 03/15/2044 DD 03/18/13	490,000.000	507,049.95	566,969.20	59,919.25
FXPF20010302 29379VBJ1	ENTERPRISE PRODUCTS OPERATING 4.900% 05/15/2046 DD 05/07/15	505,000.000	511,163.70	592,314.50	81,150.80
FXPF20010302 29379VBQ5	ENTERPRISE PRODUCTS OPERATING 4.250% 02/15/2048 DD 02/15/18	450,000.000	428,344.62	483,475.50	55,130.88
FXPF20010302 29379VBW2	ENTERPRISE PRODUCTS OPERATING 4.200% 01/31/2050 DD 07/08/19	990,000.000	1,026,785.35	1,062,695.70	35,910.35



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FXPF20010302 29736RAP5	ESTEE LAUDER COS INC/THE 2.375% 12/01/2029 DD 11/21/19	340,000.000	336,756.40	339,904.80	3,148.40
FXPF20010302 30161NAS0	EXELON CORP 5.100% 06/15/2045 DD 12/15/15	235,000.000	283,924.65	283,431.15	-493.50
FXPF20010302 30161NAV3	EXELON CORP 4.450% 04/15/2046 DD 04/07/16	685,000.000	658,429.85	770,131.80	111,701.95
FXPF20010302 30231GAY8	EXXON MOBIL CORP 2.995% 08/16/2039 DD 08/16/19	920,000.000	928,809.75	922,456.40	-6,353.35
FXPF20010302 302491AU9	FMC CORP 3.450% 10/01/2029 DD 09/20/19	410,000.000	409,995.90	423,931.80	13,935.90
FXPF20010302 302491AV7	FMC CORP 4.500% 10/01/2049 DD 09/20/19	110,000.000	109,943.90	120,032.00	10,088.10
FXPF20010302 313309AP1	FEDERAL EXPRESS CORP 7.600% 07/01/2097 DD 07/01/97	658,000.000	771,814.26	935,202.24	163,387.98
FXPF20010302 31428XAT3	FEDEX CORP 3.875% 08/01/2042 DD 07/27/12	380,000.000	366,529.00	366,593.60	64.60
FXPF20010302 31428XAU0	FEDEX CORP 4.100% 04/15/2043 DD 04/11/13	350,000.000	303,285.50	343,098.00	39,812.50
FXPF20010302 31428XBB1	FEDEX CORP 4.100% 02/01/2045 DD 01/09/15	260,000.000	230,765.79	252,350.80	21,585.01
FXPF20010302 31428XBN5	FEDEX CORP 4.400% 01/15/2047 DD 01/06/17	130,000.000	122,072.60	130,599.30	8,526.70
FXPF20010302 337738AV0	FISERV INC 4.400% 07/01/2049 DD 06/24/19	810,000.000	829,452.45	919,576.80	90,124.35
FXPF20010302 345370CA6	FORD MOTOR CO 7.450% 07/16/2031 DD 07/16/99	560,000.000	646,340.80	665,537.60	19,196.80
FXPF20010302 345370CQ1	FORD MOTOR CO 4.750% 01/15/2043 DD 01/08/13	220,000.000	186,791.00	195,529.40	8,738.40
FXPF20010302 345370CS7	FORD MOTOR CO 5.291% 12/08/2046 DD 12/08/16	120,000.000	109,471.20	114,346.80	4,875.60
FXPF20010302 35137LAD7	FOX CORP 144A 5.476% 01/25/2039 DD 01/25/19	660,000.000	803,507.40	807,569.40	4,062.00
FXPF20010302 35177PAL1	ORANGE SA VAR RT 03/01/2031 DD 09/01/01	890,000.000	1,229,695.20	1,378,636.70	148,941.50
FXPF20010302 36164QNA2	GE CAPITAL INTERNATIONAL FUNDI 4.418% 11/15/2035 DD 05/15/16	3,326,000.000	3,164,546.11	3,557,921.98	393,375.87
FXPF20010302 369604BF9	GENERAL ELECTRIC CO 4.125% 10/09/2042 DD 10/09/12	83,000.000	65,178.07	85,626.12	20,448.05
FXPF20010302 37045VAF7	GENERAL MOTORS CO 6.250% 10/02/2043 DD 04/02/14	1,060,000.000	1,061,295.00	1,190,952.40	129,657.40
FXPF20010302 37045VAJ9	GENERAL MOTORS CO 5.200% 04/01/2045 DD 11/12/14	260,000.000	227,672.80	262,600.00	34,927.20
FXPF20010302 37045VAL4	GENERAL MOTORS CO 6.750% 04/01/2046 DD 02/23/16	505,000.000	506,628.70	592,430.65	85,801.95
FXPF20010302 37045VAP5	GENERAL MOTORS CO 5.150% 04/01/2038 DD 08/07/17	1,160,000.000	998,563.64	1,186,668.40	188,104.76
FXPF20010302 37045VAQ3	GENERAL MOTORS CO 5.400% 04/01/2048 DD 08/07/17	475,000.000	459,445.00	491,957.50	32,512.50
FXPF20010302 373334KL4	GEORGIA POWER CO 2.650% 09/15/2029 DD 09/10/19	270,000.000	266,379.30	266,479.20	99.90
FXPF20010302 38141GFD1	GOLDMAN SACHS GROUP INC/THE 6.750% 10/01/2037 DD 10/03/07	290,000.000	341,515.03	402,847.70	61,332.67
FXPF20010302 38148LAF3	GOLDMAN SACHS GROUP INC/THE 5.150% 05/22/2045 DD 05/22/15	145,000.000	179,273.65	178,239.80	-1,033.85
FXPF20010302 40049JBA4	GRUPO TELEVISA SAB 5.000% 05/13/2045 DD 05/13/14	170,000.000	178,635.60	177,525.90	-1,109.70
FXPF20010302 40049JBE6	GRUPO TELEVISA SAB 5.250% 05/24/2049 DD 05/24/19	420,000.000	423,290.14	454,477.80	31,187.66
FXPF20010302 404119BV0	HCA INC 5.500% 06/15/2047 DD 06/22/17	105,000.000	113,996.40	120,697.50	6,701.10
FXPF20010302 404530AB3	HACKENSACK MERIDIAN HEALTH INC 4.211% 07/01/2048 DD 04/25/18	135,000.000	134,512.65	151,879.05	17,366.40
FXPF20010302 413875AN5	L3HARRIS TECHNOLOGIES INC 6.150% 12/15/2040 DD 12/03/10	110,000.000	129,140.00	146,404.50	17,264.50
FXPF20010302 416515AP9	HARTFORD FINANCIAL SERVICES GR 6.100% 10/01/2041 DD 10/10/06	290,000.000	334,140.90	397,755.30	63,614.40
FXPF20010302 416515BA1	HARTFORD FINANCIAL SERVICES GR 6.625% 03/30/2040 DD 03/23/10	155,000.000	182,813.20	217,609.15	34,795.95
FXPF20010302 416515BF0	HARTFORD FINANCIAL SERVICES GR 3.600% 08/19/2049 DD 08/19/19	150,000.000	148,315.50	153,949.50	5,634.00
FXPF20010302 42809HAC1	HESS CORP 6.000% 01/15/2040 DD 12/14/09	575,000.000	527,050.75	679,448.75	152,398.00



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FXPF20010302 437076BS0	HOME DEPOT INC/THE 3.900% 06/15/2047 DD 06/05/17	115,000.000	131,111.50	130,148.95	-962.55
FXPF20010302 437076BX9	HOME DEPOT INC/THE 4.500% 12/06/2048 DD 12/06/18	470,000.000	551,583.65	580,605.10	29,021.45
FXPF20010302 444859BL5	HUMANA INC 3.950% 08/15/2049 DD 08/15/19	210,000.000	211,670.11	220,075.80	8,405.69
FXPF20010302 454889AQ9	INDIANA MICHIGAN POWER CO 4.550% 03/15/2046 DD 03/03/16	140,000.000	141,033.20	163,514.40	22,481.20
FXPF20010302 45687AAG7	INGERSOLL-RAND GLOBAL HOLDING 5.750% 06/15/2043 DD 12/15/13	95,000.000	112,247.25	121,220.00	8,972.75
FXPF20010302 458140AV2	INTEL CORP 4.100% 05/19/2046 DD 05/19/16	365,000.000	363,037.30	421,399.80	58,362.50
FXPF20010302 458140AY6	INTEL CORP 4.100% 05/11/2047 DD 05/11/17	490,000.000	498,320.88	569,419.20	71,098.32
FXPF20010302 458140BG4	INTEL CORP 3.734% 12/08/2047 DD 06/08/18	155,000.000	146,248.41	170,651.90	24,403.49
FXPF20010302 460146CF8	INTERNATIONAL PAPER CO 7.300% 11/15/2039 DD 12/07/09	180,000.000	212,171.40	249,390.00	37,218.60
FXPF20010302 460146CK7	INTERNATIONAL PAPER CO 4.800% 06/15/2044 DD 06/10/14	320,000.000	286,915.20	351,692.80	64,777.60
FXPF20010302 460146CN1	INTERNATIONAL PAPER CO 5.150% 05/15/2046 DD 05/26/15	420,000.000	410,738.30	483,319.20	72,580.90
FXPF20010302 46647PAA4	JPMORGAN CHASE & CO VAR RT 02/22/2048 DD 02/22/17	770,000.000	803,384.12	910,070.70	106,686.58
FXPF20010302 46647PAL0	JPMORGAN CHASE & CO VAR RT 11/15/2048 DD 11/10/17	2,765,000.000	2,862,737.02	3,133,049.15	270,312.13
FXPF20010302 46647PAN6	JPMORGAN CHASE & CO VAR RT 01/23/2049 DD 01/23/18	410,000.000	462,153.70	461,446.80	-706.90
FXPF20010302 478375AH1	JOHNSON CONTROLS INTERNATIONAL 6.000% 01/15/2036 DD 07/15/16	270,000.000	318,578.40	331,457.40	12,879.00
FXPF20010302 478375AN8	JOHNSON CONTROLS INTERNATIONAL STEP 07/02/2064 DD 07/02/2016	472,000.000	438,690.96	499,418.48	60,727.52
FXPF20010302 48305QAD5	KAISER FOUNDATION HOSPITALS 4.150% 05/01/2047 DD 05/03/17	595,000.000	597,929.65	679,567.35	81,637.70
FXPF20010302 491674BL0	KENTUCKY UTILITIES CO 4.375% 10/01/2045 DD 09/28/15	685,000.000	697,638.25	795,332.95	97,694.70
FXPF20010302 49271VAC4	KEURIG DR PEPPER INC 4.985% 05/25/2038 DD 05/25/19	605,000.000	607,685.92	714,420.30	106,734.38
FXPF20010302 49326EEJ8	KEYCORP 2.550% 10/01/2029 DD 09/11/19	430,000.000	419,656.70	420,509.90	853.20
FXPF20010302 49446RAM1	KIMCO REALTY CORP 4.250% 04/01/2045 DD 03/30/15	135,000.000	131,405.62	143,197.20	11,791.58
FXPF20010302 49446RAQ2	KIMCO REALTY CORP 4.125% 12/01/2046 DD 11/10/16	450,000.000	388,350.00	476,149.50	87,799.50
FXPF20010302 49446RAT6	KIMCO REALTY CORP 4.450% 09/01/2047 DD 08/10/17	165,000.000	149,521.35	181,023.15	31,501.80
FXPF20010302 49446RAV1	KIMCO REALTY CORP 3.700% 10/01/2049 DD 08/29/19	190,000.000	187,780.80	184,985.90	-2,794.90
FXPF20010302 494550AV8	KINDER MORGAN ENERGY PARTNERS 6.500% 02/01/2037 DD 01/30/07	285,000.000	307,030.50	355,497.60	48,467.10
FXPF20010302 494550AW6	KINDER MORGAN ENERGY PARTNERS 6.950% 01/15/2038 DD 06/21/07	930,000.000	1,089,534.25	1,232,138.40	142,604.15
FXPF20010302 494550BF2	KINDER MORGAN ENERGY PARTNERS 6.550% 09/15/2040 DD 05/19/10	445,000.000	480,328.55	566,182.40	85,853.85
FXPF20010302 494550BH8	KINDER MORGAN ENERGY PARTNERS 6.375% 03/01/2041 DD 03/04/11	215,000.000	228,181.65	270,012.05	41,830.40
FXPF20010302 49456BAG6	KINDER MORGAN INC 5.300% 12/01/2034 DD 11/26/14	1,170,000.000	1,146,787.20	1,378,400.40	231,613.20
FXPF20010302 50076QAE6	KRAFT HEINZ FOODS CO 5.000% 06/04/2042 DD 12/04/12	700,000.000	713,848.00	747,964.00	34,116.00
FXPF20010302 50076QAN6	KRAFT HEINZ FOODS CO 6.500% 02/09/2040 DD 08/09/12	325,000.000	345,319.00	394,517.50	49,198.50
FXPF20010302 50077LAB2	KRAFT HEINZ FOODS CO 4.375% 06/01/2046 DD 05/24/16	1,165,000.000	1,099,217.77	1,148,422.05	49,204.28
FXPF20010302 50077LAW6	KRAFT HEINZ FOODS CO 144A 4.625% 10/01/2039 DD 09/25/19	635,000.000	631,309.87	662,051.00	30,741.13
FXPF20010302 501044CT6	KROGER CO/THE 5.150% 08/01/2043 DD 07/25/13	275,000.000	305,508.50	315,683.50	10,175.00
FXPF20010302 50249AAA1	LYB INTERNATIONAL FINANCE III 4.200% 10/15/2049 DD 10/10/19	650,000.000	640,172.00	678,431.00	38,259.00
FXPF20010302 53079EBJ2	LIBERTY MUTUAL GROUP INC 144A 3.951% 10/15/2050 DD 09/27/19	110,000.000	114,028.20	114,417.60	389.40



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FXPF20010302 532457BV9	ELI LILLY AND CO 3.375% 03/15/2029 DD 02/22/19	575,000.000	619,804.00	619,344.00	-460.00
FXPF20010302 539830AR0	LOCKHEED MARTIN CORP 6.150% 09/01/2036 DD 08/30/06	85,000.000	101,818.10	116,338.65	14,520.55
FXPF20010302 546676AY3	LOUISVILLE GAS & ELECTRIC CO 4.250% 04/01/2049 DD 04/01/19	425,000.000	424,498.50	489,723.25	65,224.75
FXPF20010302 548661AK3	LOWE'S COS INC 6.500% 03/15/2029 DD 02/23/99	19,000.000	21,837.08	24,221.58	2,384.50
FXPF20010302 55336VBF6	MPLX LP 144A 5.200% 12/01/2047 DD 06/01/19	750,000.000	715,800.30	798,712.50	82,912.20
FXPF20010302 559080AL0	MAGELLAN MIDSTREAM PARTNERS LP 4.250% 09/15/2046 DD 09/13/16	160,000.000	155,033.60	170,792.00	15,758.40
FXPF20010302 565849AB2	MARATHON OIL CORP 6.800% 03/15/2032 DD 03/04/02	470,000.000	514,941.40	597,144.40	82,203.00
FXPF20010302 565849AE6	MARATHON OIL CORP 6.600% 10/01/2037 DD 09/27/07	355,000.000	410,885.30	452,944.50	42,059.20
FXPF20010302 56585AAF9	MARATHON PETROLEUM CORP 6.500% 03/01/2041 DD 09/01/11	115,000.000	124,055.10	149,370.05	25,314.95
FXPF20010302 56585AAJ1	MARATHON PETROLEUM CORP 5.000% 09/15/2054 DD 09/05/14	464,000.000	455,314.72	501,259.20	45,944.48
FXPF20010302 56585AAM4	MARATHON PETROLEUM CORP 5.850% 12/15/2045 DD 12/14/15	330,000.000	325,809.00	378,968.70	53,159.70
FXPF20010302 56585ABD3	MARATHON PETROLEUM CORP 3.800% 04/01/2028 DD 04/01/19	450,000.000	465,300.00	473,710.50	8,410.50
FXPF20010302 56585ABE1	MARATHON PETROLEUM CORP 4.500% 04/01/2048 DD 04/01/19	530,000.000	444,871.40	563,962.40	119,091.00
FXPF20010302 570535AQ7	MARKEL CORP 5.000% 04/05/2046 DD 04/05/16	105,000.000	118,707.75	120,501.15	1,793.40
FXPF20010302 571748BJ0	MARSH & MCLENNAN COS INC 4.900% 03/15/2049 DD 01/15/19	120,000.000	122,190.07	152,403.60	30,213.53
FXPF20010302 575718AG6	MASSACHUSETTS INSTITUTE OF TEC 2.989% 07/01/2050 DD 12/20/19	270,000.000	270,000.00	268,204.50	-1,795.50
FXPF20010302 58013MEK6	MCDONALD'S CORP 4.875% 07/15/2040 DD 08/02/10	543,000.000	556,205.76	636,249.39	80,043.63
FXPF20010302 58013MEN0	MCDONALD'S CORP 3.700% 02/15/2042 DD 02/07/12	425,000.000	367,391.25	431,659.75	64,268.50
FXPF20010302 581557BN4	MCKESSON CORP 4.750% 05/30/2029 DD 11/30/18	370,000.000	380,966.80	416,087.20	35,120.40
FXPF20010302 58933YAV7	MERCK & CO INC 3.900% 03/07/2039 DD 03/07/19	130,000.000	128,645.40	148,722.60	20,077.20
FXPF20010302 58933YAW5	MERCK & CO INC 4.000% 03/07/2049 DD 03/07/19	750,000.000	748,216.75	879,675.00	131,458.25
FXPF20010302 58933YAX3	MERCK & CO INC 3.400% 03/07/2029 DD 03/07/19	870,000.000	911,888.50	942,549.30	30,660.80
FXPF20010302 59151KAJ7	METHANEX CORP 5.650% 12/01/2044 DD 11/18/14	310,000.000	278,088.60	297,361.30	19,272.70
FXPF20010302 59156RAV0	METLIFE INC 10.750% 08/01/2069 DD 07/08/09	305,000.000	445,300.00	509,350.00	64,050.00
FXPF20010302 594918BK9	MICROSOFT CORP 4.200% 11/03/2035 DD 11/03/15	275,000.000	285,081.50	327,184.00	42,102.50
FXPF20010302 594918CB8	MICROSOFT CORP 4.500% 02/06/2057 DD 02/06/17	430,000.000	555,540.45	557,757.30	2,216.85
FXPF20010302 595620AU9	MIDAMERICAN ENERGY CO 4.250% 07/15/2049 DD 01/09/19	360,000.000	367,123.50	432,190.80	65,067.30
FXPF20010302 595620AV7	MIDAMERICAN ENERGY CO 3.150% 04/15/2050 DD 10/15/19	170,000.000	169,041.20	167,927.70	-1,113.50
FXPF20010302 59562VAP2	BERKSHIRE HATHAWAY ENERGY CO 5.950% 05/15/2037 DD 05/11/07	160,000.000	187,134.40	216,252.80	29,118.40
FXPF20010302 605417BZ6	MISSISSIPPI POWER CO 4.250% 03/15/2042 DD 03/09/12	180,000.000	175,260.60	193,545.00	18,284.40
FXPF20010302 606822BK9	MITSUBISHI UFJ FINANCIAL GROUP 3.751% 07/18/2039 DD 07/18/19	730,000.000	738,432.47	800,313.60	61,881.13
FXPF20010302 60871RAD2	MOLSON COORS BEVERAGE CO 5.000% 05/01/2042 DD 05/03/12	285,000.000	289,056.64	311,636.10	22,579.46
FXPF20010302 61237WAE6	MONTEFIORE OBLIGATED GROUP 5.246% 11/01/2048 DD 08/01/18	235,000.000	227,519.95	264,753.35	37,233.40
FXPF20010302 615369AQ8	MOODY'S CORP 4.875% 12/17/2048 DD 12/17/18	430,000.000	440,066.30	530,491.00	90,424.70
FXPF20010302 61980AAD5	MOTIVA ENTERPRISES LLC 144A 6.850% 01/15/2040 DD 01/11/10	505,000.000	527,220.00	610,827.80	83,607.80
FXPF20010302 637432NT8	NATIONAL RURAL UTILITIES COOPE 4.300% 03/15/2049 DD 01/31/19	275,000.000	274,059.50	327,002.50	52,943.00



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FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010302 644188BF0	NEW ENGLAND POWER CO 144A 3.800% 12/05/2047 DD 12/05/17	885,000.000	842,824.35	929,674.80	86,850.45
FXPF20010302 649322AF1	*NEW YORK AND PRESBYTERIAN HOSP 3.954% 08/01/2119 DD 10/29/19	650,000.000	650,000.00	656,110.00	6,110.00
FXPF20010302 651639AM8	NEWMONT CORP 6.250% 10/01/2039 DD 09/18/09	585,000.000	640,592.55	774,785.70	134,193.15
FXPF20010302 651639AV8	NEWMONT CORP 5.450% 06/09/2044 DD 06/09/19	95,000.000	109,189.20	118,066.95	8,877.75
FXPF20010302 651639AX4	NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19	280,000.000	277,692.80	277,412.80	-280.00
FXPF20010302 65339KBM1	NEXTERA ENERGY CAPITAL HOLDING 2.750% 11/01/2029 DD 10/03/19	600,000.000	597,582.00	603,198.00	5,616.00
FXPF20010302 65473QAX1	NISOURCE INC 5.950% 06/15/2041 DD 06/10/11	305,000.000	337,955.25	390,942.90	52,987.65
FXPF20010302 65473QBC6	NISOURCE INC 4.800% 02/15/2044 DD 04/12/13	410,000.000	427,218.60	476,887.40	49,668.80
FXPF20010302 65473QBF9	NISOURCE INC 4.375% 05/15/2047 DD 05/22/17	475,000.000	441,887.75	527,003.00	85,115.25
FXPF20010302 655044AE5	NOBLE ENERGY INC 6.000% 03/01/2041 DD 02/18/11	600,000.000	652,753.50	722,094.00	69,340.50
FXPF20010302 655044AG0	NOBLE ENERGY INC 5.250% 11/15/2043 DD 11/08/13	355,000.000	315,108.65	400,003.35	84,894.70
FXPF20010302 655044AJ4	NOBLE ENERGY INC 5.050% 11/15/2044 DD 11/07/14	280,000.000	297,894.65	311,365.60	13,470.95
FXPF20010302 655664AR1	NORDSTROM INC 5.000% 01/15/2044 DD 12/12/13	1,346,000.000	1,158,990.69	1,319,456.88	160,466.19
FXPF20010302 655844BQ0	NORFOLK SOUTHERN CORP 4.450% 06/15/2045 DD 06/02/15	145,000.000	157,954.30	167,373.50	9,419.20
FXPF20010302 655844BV9	NORFOLK SOUTHERN CORP 4.050% 08/15/2052 DD 02/15/18	450,000.000	444,838.75	495,418.50	50,579.75
FXPF20010302 655844CC0	NORFOLK SOUTHERN CORP 4.100% 05/15/2049 DD 05/08/19	1,245,000.000	1,293,815.95	1,375,998.90	82,182.95
FXPF20010302 666807BH4	NORTHROP GRUMMAN CORP 4.750% 06/01/2043 DD 05/31/13	175,000.000	215,528.25	211,522.50	-4,005.75
FXPF20010302 666807BP6	NORTHROP GRUMMAN CORP 4.030% 10/15/2047 DD 10/13/17	290,000.000	282,246.09	323,956.10	41,710.01
FXPF20010302 670346AQ8	NUCOR CORP 4.400% 05/01/2048 DD 04/26/18	770,000.000	746,231.88	873,642.00	127,410.12
FXPF20010302 67077MAQ1	NUTRIEN LTD 6.125% 01/15/2041 DD 01/15/18	175,000.000	191,640.75	215,852.00	24,211.25
FXPF20010302 67077MAU2	NUTRIEN LTD 5.000% 04/01/2049 DD 04/01/19	385,000.000	411,561.85	459,170.25	47,608.40
FXPF20010302 674599DF9	OCCIDENTAL PETROLEUM CORP 6.450% 09/15/2036 DD 09/15/19	390,000.000	509,979.60	479,083.80	-30,895.80
FXPF20010302 674599DG7	OCCIDENTAL PETROLEUM CORP 0.000% 10/10/2036 DD 09/18/19	5,000,000.000	2,768,600.00	2,511,700.00	-256,900.00
FXPF20010302 674599DJ1	OCCIDENTAL PETROLEUM CORP 6.200% 03/15/2040 DD 09/15/19	235,000.000	298,266.70	282,399.50	-15,867.20
FXPF20010302 674599DK8	OCCIDENTAL PETROLEUM CORP 4.500% 07/15/2044 DD 07/15/19	65,000.000	66,393.60	65,669.50	-724.10
FXPF20010302 677050AN6	OGLETHORPE POWER CORP 5.050% 10/01/2048 DD 04/01/19	580,000.000	583,932.40	683,303.80	99,371.40
FXPF20010302 678858BU4	OKLAHOMA GAS & ELECTRIC CO 3.300% 03/15/2030 DD 06/07/19	275,000.000	274,194.25	289,850.00	15,655.75
FXPF20010302 682680AV5	ONEOK INC 5.200% 07/15/2048 DD 07/02/18	105,000.000	101,774.95	119,164.50	17,389.55
FXPF20010302 682680AW3	ONEOK INC 4.350% 03/15/2029 DD 03/13/19	225,000.000	238,725.00	243,717.75	4,992.75
FXPF20010302 682680AY9	ONEOK INC 3.400% 09/01/2029 DD 08/15/19	200,000.000	199,508.00	203,228.00	3,720.00
FXPF20010302 693304AW7	PECO ENERGY CO 3.900% 03/01/2048 DD 02/23/18	165,000.000	188,355.75	186,030.90	-2,324.85
FXPF20010302 69351UAW3	PPL ELECTRIC UTILITIES CORP 3.000% 10/01/2049 DD 09/06/19	130,000.000	127,817.30	124,299.50	-3,517.80
FXPF20010302 69352PAH6	PPL CAPITAL FUNDING INC 4.700% 06/01/2043 DD 05/24/13	175,000.000	171,403.75	195,324.50	23,920.75
FXPF20010302 695114CV8	PACIFICORP 4.150% 02/15/2050 DD 03/01/19	680,000.000	677,450.14	781,524.00	104,073.86
FXPF20010302 713448DP0	PEPSICO INC 3.450% 10/06/2046 DD 10/06/16	715,000.000	634,576.80	759,036.85	124,460.05
FXPF20010302 714295AA0	PERRIGO FINANCE UNLIMITED CO 4.900% 12/15/2044 DD 12/02/14	887,000.000	733,761.88	820,191.16	86,429.28



Schedule of Investments at End of Plan Year at Revalued Cost

Report ID: M1102E

Status: FINAL

FXP COMBINE MGRS - FXPG00000300

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FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010302 71644EAG7	SUNCOR ENERGY INC 5.950% 05/15/2035 DD 05/16/05	1,115,000.000	1,250,472.50	1,448,228.90	197,756.40
FXPF20010302 71644EAJ1	SUNCOR ENERGY INC 6.800% 05/15/2038 DD 05/15/08	485,000.000	631,446.69	690,964.95	59,518.26
FXPF20010302 71654QBX9	PETROLEOS MEXICANOS 5.625% 01/23/2046 DD 01/23/16	2,280,000.000	1,809,999.56	2,036,997.60	226,998.04
FXPF20010302 717081EJ8	PFIZER INC 4.100% 09/15/2038 DD 09/07/18	1,095,000.000	1,097,332.35	1,252,176.30	154,843.95
FXPF20010302 717081EK5	PFIZER INC 4.200% 09/15/2048 DD 09/07/18	210,000.000	241,426.50	246,418.20	4,991.70
FXPF20010302 717081EV1	PFIZER INC 4.000% 03/15/2049 DD 03/11/19	205,000.000	204,567.72	235,991.90	31,424.18
FXPF20010302 718549AF5	PHILLIPS 66 PARTNERS LP 3.750% 03/01/2028 DD 10/13/17	129,000.000	119,139.24	134,372.85	15,233.61
FXPF20010302 718549AH1	PHILLIPS 66 PARTNERS LP 3.150% 12/15/2029 DD 09/06/19	100,000.000	98,352.00	99,650.00	1,298.00
FXPF20010302 720186AL9	PIEDMONT NATURAL GAS CO INC 3.500% 06/01/2029 DD 05/24/19	555,000.000	569,807.33	593,550.30	23,742.97
FXPF20010302 72650RAR3	PLAINS ALL AMERICAN PIPELINE L 6.650% 01/15/2037 DD 07/15/07	250,000.000	263,422.50	295,445.00	32,022.50
FXPF20010302 72650RBC5	PLAINS ALL AMERICAN PIPELINE L 4.300% 01/31/2043 DD 12/10/12	165,000.000	145,470.60	152,011.20	6,540.60
FXPF20010302 72650RBE1	PLAINS ALL AMERICAN PIPELINE L 4.700% 06/15/2044 DD 04/23/14	160,000.000	152,283.20	155,598.40	3,315.20
FXPF20010302 72650RBH4	PLAINS ALL AMERICAN PIPELINE L 4.900% 02/15/2045 DD 12/09/14	125,000.000	124,918.75	124,567.50	-351.25
FXPF20010302 743315AS2	PROGRESSIVE CORP/THE 4.125% 04/15/2047 DD 04/06/17	720,000.000	808,317.15	837,972.00	29,654.85
FXPF20010302 743315AT0	PROGRESSIVE CORP/THE 4.200% 03/15/2048 DD 03/14/18	155,000.000	178,950.60	181,489.50	2,538.90
FXPF20010302 74340XBJ9	PROLOGIS LP 4.375% 09/15/2048 DD 06/20/18	125,000.000	151,085.00	150,558.75	-526.25
FXPF20010302 74432QBD6	PRUDENTIAL FINANCIAL INC 6.625% 12/01/2037 DD 12/03/07	185,000.000	223,504.05	256,685.65	33,181.60
FXPF20010302 74432QCA1	PRUDENTIAL FINANCIAL INC 4.600% 05/15/2044 DD 05/15/14	245,000.000	257,357.25	289,325.40	31,968.15
FXPF20010302 744448CN9	PUBLIC SERVICE CO OF COLORADO 3.800% 06/15/2047 DD 06/19/17	290,000.000	273,296.00	315,557.70	42,261.70
FXPF20010302 744448CS8	PUBLIC SERVICE CO OF COLORADO 3.200% 03/01/2050 DD 08/13/19	190,000.000	188,052.36	189,722.60	1,670.24
FXPF20010302 744482BM1	PUBLIC SERVICE CO OF NEW HAMPS 3.600% 07/01/2049 DD 06/28/19	155,000.000	154,632.65	165,665.55	11,032.90
FXPF20010302 745332CJ3	PUGET SOUND ENERGY INC 3.250% 09/15/2049 DD 08/30/19	140,000.000	139,094.20	139,508.60	414.40
FXPF20010302 74834LAY6	QUEST DIAGNOSTICS INC 4.700% 03/30/2045 DD 03/10/15	125,000.000	129,838.75	139,533.75	9,695.00
FXPF20010302 74834LBB5	QUEST DIAGNOSTICS INC 2.950% 06/30/2030 DD 12/16/19	575,000.000	573,493.50	575,109.25	1,615.75
FXPF20010302 749685AU7	RPM INTERNATIONAL INC 5.250% 06/01/2045 DD 05/29/15	265,000.000	260,373.10	296,940.45	36,567.35
FXPF20010302 75913MAA7	REGIONS BANK/BIRMINGHAM AL 6.450% 06/26/2037 DD 06/26/07	170,000.000	215,665.40	223,074.00	7,408.60
FXPF20010302 761713AZ9	REYNOLDS AMERICAN INC 6.150% 09/15/2043 DD 09/17/13	295,000.000	310,116.70	346,601.40	36,484.70
FXPF20010302 761713BA3	REYNOLDS AMERICAN INC 5.700% 08/15/2035 DD 06/12/15	865,000.000	844,611.95	1,005,692.25	161,080.30
FXPF20010302 774341AL5	ROCKWELL COLLINS INC 4.350% 04/15/2047 DD 04/10/17	765,000.000	712,330.85	900,971.10	188,640.25
FXPF20010302 775109BG5	ROGERS COMMUNICATIONS INC 4.300% 02/15/2048 DD 02/08/18	130,000.000	143,105.30	144,849.90	1,744.60
FXPF20010302 775109BP5	ROGERS COMMUNICATIONS INC 3.700% 11/15/2049 DD 11/12/19	1,360,000.000	1,353,201.50	1,372,920.00	19,718.50
FXPF20010302 776743AG1	ROPER TECHNOLOGIES INC 2.950% 09/15/2029 DD 08/26/19	495,000.000	493,925.85	500,039.10	6,113.25
FXPF20010302 78516FAB5	SABAL TRAIL TRANSMISSION 144A 4.682% 05/01/2038 DD 04/30/18	405,000.000	393,408.90	455,511.60	62,102.70
FXPF20010302 824348BK1	SHERWIN-WILLIAMS CO/THE 3.800% 08/15/2049 DD 08/26/19	100,000.000	99,678.00	101,950.00	2,272.00
FXPF20010302 828807DH7	SIMON PROPERTY GROUP LP 3.250% 09/13/2049 DD 09/13/19	540,000.000	533,944.37	525,441.60	-8,502.77
FXPF20010302 842434CS9	SOUTHERN CALIFORNIA GAS CO 4.300% 01/15/2049 DD 09/24/18	410,000.000	419,417.70	468,105.20	48,687.50



Schedule of Investments at End of Plan Year at Revalued Cost

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FXP COMBINE MGRS - FXPG00000300

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FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010302 842587CW5	SOUTHERN CO/THE 4.250% 07/01/2036 DD 05/24/16	975,000.000	920,253.75	1,051,167.00	130,913.25
FXPF20010302 84265VAA3	SOUTHERN COPPER CORP 7.500% 07/27/2035 DD 07/27/05	205,000.000	249,228.16	282,572.00	33,343.84
FXPF20010302 84265VAG0	SOUTHERN COPPER CORP 5.250% 11/08/2042 DD 11/08/12	1,020,000.000	1,043,106.60	1,174,009.80	130,903.20
FXPF20010302 84265VAJ4	SOUTHERN COPPER CORP 5.875% 04/23/2045 DD 04/23/15	840,000.000	893,473.94	1,053,040.80	159,566.86
FXPF20010302 845437BL5	SOUTHWESTERN ELECTRIC POWER CO 6.200% 03/15/2040 DD 03/08/10	115,000.000	141,200.45	151,544.70	10,344.25
FXPF20010302 845437BN1	SOUTHWESTERN ELECTRIC POWER CO 3.900% 04/01/2045 DD 03/26/15	550,000.000	495,198.00	575,404.50	80,206.50
FXPF20010302 845437BQ4	SOUTHWESTERN ELECTRIC POWER CO 3.850% 02/01/2048 DD 01/22/18	195,000.000	173,138.55	202,755.15	29,616.60
FXPF20010302 845743BL6	SOUTHWESTERN PUBLIC SERVICE CO 6.000% 10/01/2036 DD 10/06/06	380,000.000	448,776.20	480,521.40	31,745.20
FXPF20010302 845743BT9	SOUTHWESTERN PUBLIC SERVICE CO 3.750% 06/15/2049 DD 06/18/19	330,000.000	325,838.70	355,083.30	29,244.60
FXPF20010302 855244AM1	STARBUCKS CORP 3.750% 12/01/2047 DD 11/22/17	195,000.000	169,224.55	202,741.50	33,516.95
FXPF20010302 86562MBP4	SUMITOMO MITSUI FINANCIAL GROU 3.040% 07/16/2029 DD 07/16/19	980,000.000	980,000.00	1,000,070.40	20,070.40
FXPF20010302 86562MBS8	SUMITOMO MITSUI FINANCIAL GROU 3.202% 09/17/2029 DD 09/17/19	295,000.000	295,000.00	299,321.75	4,321.75
FXPF20010302 867229AC0	SUNCOR ENERGY INC 7.150% 02/01/2032 DD 01/29/02	255,000.000	311,416.20	356,490.00	45,073.80
FXPF20010302 867229AE6	SUNCOR ENERGY INC 6.500% 06/15/2038 DD 06/28/07	560,000.000	644,963.20	779,559.20	134,596.00
FXPF20010302 86765BAK5	SUNOCO LOGISTICS PARTNERS OPER 6.100% 02/15/2042 DD 08/02/11	105,000.000	111,371.40	117,728.10	6,356.70
FXPF20010302 86765BAM1	SUNOCO LOGISTICS PARTNERS OPER 4.950% 01/15/2043 DD 01/10/13	1,075,000.000	899,495.50	1,064,733.75	165,238.25
FXPF20010302 86765BAP4	SUNOCO LOGISTICS PARTNERS OPER 5.300% 04/01/2044 DD 04/03/14	285,000.000	251,660.70	303,334.05	51,673.35
FXPF20010302 86765BAQ2	SUNOCO LOGISTICS PARTNERS OPER 5.350% 05/15/2045 DD 11/17/14	910,000.000	805,477.40	978,659.50	173,182.10
FXPF20010302 87938WAU7	TELEFONICA EMISIONES SA 5.213% 03/08/2047 DD 03/08/17	1,315,000.000	1,203,751.00	1,560,786.65	357,035.65
FXPF20010302 87938WAW3	TELEFONICA EMISIONES SA 4.895% 03/06/2048 DD 03/06/18	465,000.000	415,865.70	532,443.60	116,577.90
FXPF20010302 87938WAX1	TELEFONICA EMISIONES SA 5.520% 03/01/2049 DD 03/01/19	175,000.000	208,710.25	219,549.75	10,839.50
FXPF20010302 87971MBH5	TELUS CORP 4.600% 11/16/2048 DD 06/12/18	130,000.000	137,715.50	153,654.80	15,939.30
FXPF20010302 87971MBK8	TELUS CORP 4.300% 06/15/2049 DD 05/28/19	235,000.000	234,875.45	259,103.95	24,228.50
FXPF20010302 882384AE0	TEXAS EASTERN TRANSMISSIO 144A 4.150% 01/15/2048 DD 01/09/18	460,000.000	409,413.80	489,260.60	79,846.80
FXPF20010302 88579YBK6	3M CO 3.250% 08/26/2049 DD 08/26/19	125,000.000	122,394.52	121,671.25	-723.27
FXPF20010302 88732JAJ7	TIME WARNER CABLE LLC 6.550% 05/01/2037 DD 04/09/07	100,000.000	102,624.00	122,674.00	20,050.00
FXPF20010302 88732JAU2	TIME WARNER CABLE LLC 6.750% 06/15/2039 DD 06/29/09	295,000.000	310,879.85	372,732.50	61,852.65
FXPF20010302 88732JAY4	TIME WARNER CABLE LLC 5.875% 11/15/2040 DD 11/15/10	1,765,000.000	1,685,680.90	2,025,814.05	340,133.15
FXPF20010302 88732JBB3	TIME WARNER CABLE LLC 5.500% 09/01/2041 DD 09/12/11	470,000.000	428,301.60	525,041.70	96,740.10
FXPF20010302 89153VAT6	TOTAL CAPITAL INTERNATIONAL SA 2.829% 01/10/2030 DD 07/10/19	230,000.000	230,298.08	236,433.10	6,135.02
FXPF20010302 893574AF0	TRANSCONTINENTAL GAS PIPE LINE 4.450% 08/01/2042 DD 07/13/12	360,000.000	331,419.60	379,274.40	47,854.80
FXPF20010302 89417EAN9	TRAVELERS COS INC/THE 4.050% 03/07/2048 DD 03/07/18	970,000.000	1,128,391.30	1,106,692.40	-21,698.90
FXPF20010302 90265EAS9	UDR INC 3.100% 11/01/2034 DD 10/11/19	160,000.000	159,291.20	159,948.80	657.60
FXPF20010302 907818EF1	UNION PACIFIC CORP 4.050% 11/15/2045 DD 10/29/15	290,000.000	317,160.24	315,685.30	-1,474.94
FXPF20010302 907818EK0	UNION PACIFIC CORP 3.350% 08/15/2046 DD 08/08/16	430,000.000	417,427.20	418,024.50	597.30
FXPF20010302 907818EQ7	UNION PACIFIC CORP 3.600% 09/15/2037 DD 09/19/17	1,470,000.000	1,313,783.10	1,533,680.40	219,897.30



Schedule of Investments at End of Plan Year at Revalued Cost

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FXP COMBINE MGRS - FXPG00000300

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FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010302 907818EV6	UNION PACIFIC CORP 4.375% 09/10/2038 DD 06/08/18	810,000.000	794,358.90	928,721.70	134,362.80
FXPF20010302 907818FF0	UNION PACIFIC CORP 144A 3.839% 03/20/2060 DD 11/20/19	765,000.000	765,711.50	776,191.95	10,480.45
FXPF20010302 913017BP3	RAYTHEON TECHNOLOGIES CORP 6.125% 07/15/2038 DD 05/16/08	275,000.000	339,223.00	381,917.25	42,694.25
FXPF20010302 913017CJ6	RAYTHEON TECHNOLOGIES CORP 3.750% 11/01/2046 DD 11/01/16	165,000.000	139,167.60	179,812.05	40,644.45
FXPF20010302 913017CP2	RAYTHEON TECHNOLOGIES CORP 4.050% 05/04/2047 DD 05/04/17	490,000.000	442,523.10	562,103.50	119,580.40
FXPF20010302 91324PAX0	UNITEDHEALTH GROUP INC 6.500% 06/15/2037 DD 12/15/07	85,000.000	108,534.80	121,111.40	12,576.60
FXPF20010302 91324PBE1	UNITEDHEALTH GROUP INC 6.625% 11/15/2037 DD 11/19/07	494,000.000	638,939.60	714,304.24	75,364.64
FXPF20010302 91324PCZ3	UNITEDHEALTH GROUP INC 4.250% 04/15/2047 DD 03/13/17	385,000.000	408,053.25	445,749.15	37,695.90
FXPF20010302 91324PDQ2	UNITEDHEALTH GROUP INC 4.450% 12/15/2048 DD 12/17/18	185,000.000	192,120.97	221,276.65	29,155.68
FXPF20010302 91324PDT6	UNITEDHEALTH GROUP INC 3.500% 08/15/2039 DD 07/25/19	640,000.000	652,228.60	672,121.60	19,893.00
FXPF20010302 91324PDV1	UNITEDHEALTH GROUP INC 3.875% 08/15/2059 DD 07/25/19	650,000.000	644,714.20	702,026.00	57,311.80
FXPF20010302 91911TAH6	VALE OVERSEAS LTD 6.875% 11/21/2036 DD 11/21/06	737,000.000	871,136.00	958,100.00	86,964.00
FXPF20010302 91911TAK9	VALE OVERSEAS LTD 6.875% 11/10/2039 DD 11/10/09	215,000.000	238,182.93	280,037.50	41,854.57
FXPF20010302 91912EAA3	VALE SA 5.625% 09/11/2042 DD 09/11/12	285,000.000	280,050.00	334,521.60	54,471.60
FXPF20010302 91913YAL4	VALERO ENERGY CORP 6.625% 06/15/2037 DD 06/08/07	475,000.000	554,521.76	628,505.75	73,983.99
FXPF20010302 91913YAT7	VALERO ENERGY CORP 4.900% 03/15/2045 DD 03/13/15	200,000.000	219,816.00	230,702.00	10,886.00
FXPF20010302 92343VBE3	VERIZON COMMUNICATIONS INC 4.750% 11/01/2041 DD 11/03/11	300,000.000	290,865.00	363,075.00	72,210.00
FXPF20010302 92343VBG8	VERIZON COMMUNICATIONS INC 3.850% 11/01/2042 DD 11/07/12	125,000.000	128,520.82	135,078.75	6,557.93
FXPF20010302 92343VCK8	VERIZON COMMUNICATIONS INC 4.862% 08/21/2046 DD 02/21/15	810,000.000	815,999.25	1,005,534.00	189,534.75
FXPF20010302 92343VCQ5	VERIZON COMMUNICATIONS INC 4.400% 11/01/2034 DD 10/29/14	385,000.000	378,866.03	446,315.10	67,449.07
FXPF20010302 92343VCV4	VERIZON COMMUNICATIONS INC 4.272% 01/15/2036 DD 07/15/15	605,000.000	696,433.65	685,192.75	-11,240.90
FXPF20010302 92343VCX0	VERIZON COMMUNICATIONS INC 4.522% 09/15/2048 DD 03/13/15	1,850,000.000	2,057,149.08	2,219,907.50	162,758.42
FXPF20010302 92343VDC5	VERIZON COMMUNICATIONS INC 4.125% 08/15/2046 DD 08/01/16	170,000.000	178,998.10	192,152.70	13,154.60
FXPF20010302 92343VDR2	VERIZON COMMUNICATIONS INC 4.812% 03/15/2039 DD 02/03/17	2,005,000.000	1,963,476.45	2,420,375.85	456,899.40
FXPF20010302 92343VDU5	VERIZON COMMUNICATIONS INC 5.250% 03/16/2037 DD 03/16/17	1,135,000.000	1,358,664.45	1,425,480.55	66,816.10
FXPF20010302 92343VEA8	VERIZON COMMUNICATIONS INC 4.500% 08/10/2033 DD 08/10/17	1,125,000.000	1,175,886.90	1,313,223.75	137,336.85
FXPF20010302 92343VEU4	VERIZON COMMUNICATIONS INC 4.016% 12/03/2029 DD 06/03/19	245,000.000	272,579.65	273,113.75	534.10
FXPF20010302 92553PAU6	VIACOMCBS INC 5.850% 09/01/2043 DD 08/19/13	585,000.000	573,779.70	732,952.35	159,172.65
FXPF20010302 92857WBM1	VODAFONE GROUP PLC 5.250% 05/30/2048 DD 05/30/18	655,000.000	614,940.20	786,799.10	171,858.90
FXPF20010302 92857WBS8	VODAFONE GROUP PLC 4.875% 06/19/2049 DD 06/19/19	390,000.000	383,918.01	452,283.00	68,364.99
FXPF20010302 92857WBU3	VODAFONE GROUP PLC 4.250% 09/17/2050 DD 09/17/19	750,000.000	745,967.00	782,850.00	36,883.00
FXPF20010302 942683AH6	ALLERGAN FINANCE LLC 4.625% 10/01/2042 DD 10/02/12	145,000.000	133,736.40	151,806.30	18,069.90
FXPF20010302 94973VBB2	ANTHEM INC 4.650% 01/15/2043 DD 09/10/12	600,000.000	613,198.50	676,980.00	63,781.50
FXPF20010302 94973VBF3	ANTHEM INC 5.100% 01/15/2044 DD 08/06/13	435,000.000	472,101.25	520,603.65	48,502.40
FXPF20010302 94973VBL0	ANTHEM INC 4.850% 08/15/2054 DD 08/12/14	110,000.000	105,164.40	123,234.10	18,069.70
FXPF20010302 94974BGQ7	WELLS FARGO & CO 4.900% 11/17/2045 DD 11/17/15	855,000.000	833,693.40	1,045,904.40	212,211.00



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FXPF20010302 95000U2G7	WELLS FARGO & CO VAR RT 10/30/2030 DD 10/31/19	950,000.000	951,501.95	956,602.50	5,100.55
FXPF20010302 95040QAF1	WELLTOWER INC 4.950% 09/01/2048 DD 08/16/18	290,000.000	347,455.45	348,284.20	828.75
FXPF20010302 958254AH7	WESTERN MIDSTREAM OPERATING LP 4.500% 03/01/2028 DD 03/02/18	425,000.000	414,034.65	419,598.25	5,563.60
FXPF20010302 960413AS1	WESTLAKE CHEMICAL CORP 5.000% 08/15/2046 DD 02/15/17	530,000.000	483,932.40	562,001.40	78,069.00
FXPF20010302 961548AV6	WESTROCK MWV LLC 8.200% 01/15/2030 DD 01/18/00	140,000.000	177,742.60	193,146.80	15,404.20
FXPF20010302 96949LAC9	WILLIAMS COS INC/THE 5.100% 09/15/2045 DD 03/03/15	355,000.000	390,953.20	395,867.60	4,914.40
FXPF20010302 96950FAK0	WILLIAMS COS INC/THE 5.800% 11/15/2043 DD 11/15/13	470,000.000	472,152.60	559,774.70	87,622.10
FXPF20010302 96950FAN4	WILLIAMS COS INC/THE 5.400% 03/04/2044 DD 03/04/14	800,000.000	762,504.00	901,832.00	139,328.00
FXPF20010302 970648AK7	WILLIS NORTH AMERICA INC 3.875% 09/15/2049 DD 09/10/19	360,000.000	358,542.00	359,168.40	626.40
FXPF20010302 976843BM3	WISCONSIN PUBLIC SERVICE CORP 3.300% 09/01/2049 DD 08/14/19	310,000.000	313,072.10	310,790.50	-2,281.60
FXPF20010302 98978VAP8	ZOETIS INC 4.450% 08/20/2048 DD 08/20/18	890,000.000	872,936.70	1,035,532.80	162,596.10
FXPF20010602 00165HAB9	LEARFIELD COMMUNICATIONS 12/16 COV-LITE TLB	511,256.380	503,879.57	448,116.22	-55,763.35
FXPF20010602 00216EAB5	TEKNI-PLEX 10/17 (USD) 0.000% 10/17/2024 DD 09/20/17	697,931.520	654,310.81	676,742.32	22,431.51
FXPF20010602 00241YAM6	AUDIO VISUAL SERVICES 2/18 TL 0.000% 02/21/2025 DD 02/14/18	295,206.870	282,357.84	293,730.84	11,373.00
FXPF20010602 00241YAR5	AUDIO VISUAL SERVICES 9/19 INCREMENTAL TL	88,010.200	87,790.17	87,790.17	0.00
FXPF20010602 00769EAS9	ADVANTAGE SALES 7/14 TL	835,414.989	733,770.02	806,802.03	73,032.01
FXPF20010602 00769QAG8	ADVANCED DRAINAGE 7/19 TL	56,712.220	56,570.44	57,090.49	520.05
FXPF20010602 00775KAB4	ADVISOR GROUP 7/19 TL	907,269.710	890,618.22	898,768.59	8,150.37
FXPF20010602 01310TAX7	ALBERTSON'S 8/19 B7 COV-LITE TL	333,668.580	317,331.06	336,394.65	19,063.59
FXPF20010602 01449BAY8	ALERIS 6/18 COV-LITE TL 0.000% 02/27/2023 DD 05/24/18	1,451,949.180	1,436,529.45	1,451,223.21	14,693.76
FXPF20010602 01627GAL9	ALION SCIENCE & TECHNOLOGY 8/15 TL	704,820.422	701,740.36	704,820.42	3,080.06
FXPF20010602 01881UAE5	ALLIANT INSURANCE 4/18 0.000% 05/09/2025 DD 04/23/18	2,148,510.117	2,026,173.96	2,147,306.95	121,132.99
FXPF20010602 020ESC125	*ALPHA NATURAL RESOURCES 144A 7.500% 08/01/2020 DD 05/20/14	1,080,000.000	0.00	0.00	0.00
FXPF20010602 02376CBB0	AMR 5/18 TL	1,021,250.000	953,592.19	1,022,046.58	68,454.39
FXPF20010602 02474RAH6	ABC SUPPLY 10/19 COV-LITE TL 0.000% 01/15/2027 DD 10/23/19	1,260,469.320	1,256,234.89	1,265,990.18	9,755.29
FXPF20010602 03768DAB3	*APOLLO COMMERCIAL 4/19 TLB 0.000% 12/31/2022 DD 04/26/19	358,562.960	356,770.14	359,459.37	2,689.23
FXPF20010602 03835EAC8	APPLOVIN 8/18 COV-LITE TLB	374,072.040	368,826.84	376,178.07	7,351.23
FXPF20010602 03836CAH0	ASCENSUS 12/17 COV-LITE TL	1,674,533.126	1,634,601.32	1,675,588.08	40,986.76
FXPF20010602 03852JAR2	ARAMARK SERVICES 12/19 B4 TL 0.000% 01/27/2027 DD 12/02/19	223,186.310	222,907.33	224,233.05	1,325.72
FXPF20010602 03969AAN0	ARDAGH PACKAGING FINANCE 144A 4.125% 08/15/2026 DD 08/12/19	247,000.000	247,000.00	253,175.00	6,175.00
FXPF20010602 04044PAF1	ARISTOCRAT LEISURE 5/18 TLB 0.000% 10/19/2024 DD 05/02/18	745,674.040	713,982.88	748,470.32	34,487.44
FXPF20010602 04349TAF5	ASCENA RETAIL 7/15 COV-LITE TLB	1,139,587.080	922,162.49	766,691.40	-155,471.09
FXPF20010602 04649VAT7	ASURION 7/17 TLB4	1,281,662.870	1,228,563.56	1,288,340.33	59,776.77
FXPF20010602 04649VAU4	ASURION 7/17 2ND LIEN TLB2	500,000.000	503,750.00	505,750.00	2,000.00
FXPF20010602 04649VAV2	ASURION 2/18 COV-LITE TLB 0.000% 11/03/2023 DD 02/20/18	547,304.114	523,359.56	550,139.15	26,779.59
FXPF20010602 04822DAJ8	ATLANTIC AVIATION 11/18 TLB 0.000% 12/06/2025 DD 11/15/18	747,787.940	740,310.05	755,736.93	15,426.88



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FXPF20010602 05604XAP1	BWAY 3/17 TLB	1,092,356.570	1,028,817.36	1,087,582.97	58,765.61
FXPF20010602 05988HAB3	BMC SOFTWARE 6/18 (USD) 0.000% 10/02/2025 DD 06/14/18	1,428,326.660	1,377,564.43	1,410,701.11	33,136.68
FXPF20010602 06832EAB6	BARRACUDA NETWORKS 1/18 TLB 0.000% 01/10/2025 DD 01/03/18	1,125,554.530	1,092,127.15	1,130,338.14	38,210.99
FXPF20010602 071734AH0	BAUSCH HEALTH COS INC 144A 5.000% 01/30/2028 DD 12/30/19	213,000.000	213,000.00	218,621.07	5,621.07
FXPF20010602 071734AJ6	BAUSCH HEALTH COS INC 144A 5.250% 01/30/2030 DD 12/30/19	72,000.000	72,000.00	74,664.00	2,664.00
FXPF20010602 073685AF6	BEACON ROOFING SUPPLY INC 144A 4.500% 11/15/2026 DD 10/09/19	66,000.000	66,000.00	67,980.00	1,980.00
FXPF20010602 08579JBB7	BERRY PLASTICS 5/19 COV-LITE (EUR) TLV	173,783.420	192,963.95	195,350.84	2,386.89
FXPF20010602 08579JBC5	BERRY PLASTICS 5/19 COV-LITE	690,124.030	688,398.71	691,276.54	2,877.83
FXPF20010602 09071FAK7	OPTION CARE/BIOSCRIP 5/19 0.000% 12/31/2022 DD 05/07/19	701,195.170	695,544.73	697,689.19	2,144.46
FXPF20010602 09353TAC4	ONTIC 10/19 COV-LITE DELAYED T 0.000% 10/23/2026 DD 10/10/19	43,746.980	43,309.51	44,129.77	820.26
FXPF20010602 09353TAD2	ONTIC 10/19 COV-LITE TLB 0.000% 10/23/2026 DD 10/10/19	279,980.710	277,180.90	282,430.54	5,249.64
FXPF20010602 11284EAB9	WESTINGHOUSE/BROOKFIELD WEC 0.000% 08/01/2025 DD 07/10/18	1,260,896.250	1,226,907.24	1,268,575.11	41,667.87
FXPF20010602 12429TAE4	MAUSER PACKAGING SOLUTION 144A 7.250% 04/15/2025 DD 04/03/17	200,000.000	179,500.00	197,500.00	18,000.00
FXPF20010602 12466CAG0	C&D TECHNOLOGIES 12/18 0.000% 12/20/2025 DD 11/29/18	658,112.620	597,020.32	617,803.22	20,782.90
FXPF20010602 12506KAE9	CBS RADIO/ENTERCOM MEDIA 12/19	146,739.130	146,739.13	147,656.25	917.12
FXPF20010602 12595DAA5	APTIM CORP 144A 7.750% 06/15/2025 DD 06/30/17	243,000.000	184,680.00	145,800.00	-38,880.00
FXPF20010602 12626JAE7	CPG INTERNATIONAL 5/17 0.000% 05/03/2024 DD 04/27/17	1,652,568.850	1,582,334.68	1,651,197.22	68,862.54
FXPF20010602 12670UAB3	CAMPING WORLD 11/16 COV-LITE TLB	261,825.190	235,712.83	246,956.14	11,243.31
FXPF20010602 12769LAB5	CAESARS RESORT 12/17 COV-LITE TL	1,528,515.960	1,470,021.22	1,530,105.62	60,084.40
FXPF20010602 12868TAF9	COLE HAAN 2/19 TLB 0.000% 02/07/2025 DD 01/23/19	468,781.210	465,778.14	467,220.17	1,442.03
FXPF20010602 13201DAB7	CAMBIUM LEARNING 12/18 TLB 0.000% 12/18/2025 DD 11/28/18	552,599.560	530,495.58	533,258.58	2,763.00
FXPF20010602 14576JAE3	CARROLS RESTAURANT 4/19 0.000% 04/03/2026 DD 03/19/19	510,591.630	501,558.68	502,508.96	950.28
FXPF20010602 14886MAM3	*CATALINA MARKETING 2/19 0.000% 02/15/2023 DD 02/19/19	21,836.280	21,836.28	17,323.38	-4,512.90
FXPF20010602 14886MAN1	*CATALINA MARKETING 2/19 0.000% 08/15/2023 DD 02/19/19	110,172.160	27,301.90	44,803.71	17,501.81
FXPF20010602 15911AAC7	EMDEON 3/17 COV-LITE TLB	732,631.930	715,734.88	734,580.73	18,845.85
FXPF20010602 16384YAF4	DUPONT (E.I.) DE NEMOURS 3/18 (USD) TL	75,910.940	72,801.31	74,013.17	1,211.86
FXPF20010602 17187MAM2	CINCINNATI BELL 8/17 COV-LITE TLB	1,134,538.350	1,132,506.95	1,139,507.63	7,000.68
FXPF20010602 17288YAB8	CITADEL SECURITIES 2/19 TLB	1,091,072.990	1,086,584.34	1,093,124.21	6,539.87
FXPF20010602 18269PAB8	CLAROS MORTGAGE 8/19 TLB	545,656.990	542,928.71	548,385.27	5,456.56
FXPF20010602 19257PAB0	COHU 9/18 COV-LITE TLB 0.000% 09/19/2025 DD 09/06/18	110,603.240	106,639.37	109,497.21	2,857.84
FXPF20010602 19633FAD3	CYXTERA 3/17 COV-LITE TLB	729,219.040	694,918.44	641,260.64	-53,657.80
FXPF20010602 20341UAD1	COMMUNICATIONS SALES 2/17 TLB	662,030.921	623,576.78	648,790.30	25,213.52
FXPF20010602 20752TAA2	CONNECT FINCO SARL / CONN 144A 6.750% 10/01/2026 DD 10/07/19	250,000.000	250,000.00	266,250.00	16,250.00
FXPF20010602 22207EBG8	COTY 3/18 (USD) TLB 0.000% 03/28/2025 DD 03/19/18	510,946.890	489,751.07	499,874.67	10,123.60
FXPF20010602 22834KAB7	CINEWORLD 2/18 (USD) COV-LITE 0.000% 02/28/2025 DD 01/18/18	875,983.370	836,431.64	874,783.27	38,351.63
FXPF20010602 22860EAB8	SUBCOM 10/18 COV-LITE TL	375,057.320	359,586.20	372,555.69	12,969.49



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FXPF20010602 23110AAA4	CUMULUS MEDIA NEW HOLDING 144A 6.750% 07/01/2026 DD 06/26/19	328,000.000	329,785.00	351,370.00	21,585.00
FXPF20010602 23338DAM8	DXP ENTERPRISES 8/17 TLB	288,833.510	284,501.01	288,472.47	3,971.46
FXPF20010602 23343FAB0	ARSENAL WGH/WCG 12/19 COV-LITE TL	349,937.620	346,438.24	349,937.62	3,499.38
FXPF20010602 23918VAX2	DAVITA 8/19 TLB 0.000% 08/07/2026 DD 07/24/19	616,044.210	614,504.10	620,331.88	5,827.78
FXPF20010602 24664GAD3	DELEK 3/18 COV-LITE TLB	884,961.140	877,906.92	882,014.22	4,107.30
FXPF20010602 25277BAB4	DIAMOND SPORTS/SINCLAIR/REGION 0.000% 08/24/2026 DD 07/02/19	513,397.410	510,830.42	512,329.54	1,499.12
FXPF20010602 25471YAF9	DISCOVERORG 1/19 COV-LITE TLB 0.000% 01/29/2026 DD 01/15/19	631,534.240	626,384.58	633,113.08	6,728.50
FXPF20010602 264148AL1	DUCOMMUN 11/18 TLB 0.000% 12/31/2021 DD 11/07/18	509,146.220	496,417.56	509,146.22	12,728.66
FXPF20010602 26812CAC0	DAE AVIATION (STANDARD AERO) 0.000% 01/23/2026 DD 01/14/19	557,391.410	554,604.45	560,785.92	6,181.47
FXPF20010602 26812CAD8	DAE AVIATION (STANDARD AERO) 0.000% 01/23/2026 DD 01/14/19	299,672.790	298,174.43	301,497.80	3,323.37
FXPF20010602 26929CAD8	EXCELITAS 11/17 (EUR) TL	61,512.790	69,263.58	67,753.46	-1,510.12
FXPF20010602 26929CAG1	EXCELITAS 12/18 ADD-ON TLB	317,579.120	303,288.07	312,815.43	9,527.36
FXPF20010602 28470YAB3	ELDORADO RESORTS 4/17 COV-LITE TLB	195,681.390	178,477.96	195,497.45	17,019.49
FXPF20010602 29088UAF4	EMERALD EXPO 5/17 TLB	534,422.870	515,050.03	507,701.73	-7,348.30
FXPF20010602 29373UAC5	ENVISION HEALTHCARE 9/18 0.000% 10/10/2025 DD 06/11/18	953,350.490	854,382.15	810,824.59	-43,557.56
FXPF20010602 29426NAE4	EPICOR 6/15 COV-LITE TL 0.000% 06/01/2022 DD 05/12/15	874,525.340	837,827.69	878,460.70	40,633.01
FXPF20010602 29446CAP9	EQUINOX FITNESS CLUBS 11/17 TL	1,255,254.470	1,254,104.25	1,258,618.55	4,514.30
FXPF20010602 30191BAB7	F-BRASILE SPA / F-BRASILE 144A 7.375% 08/15/2026 DD 08/09/19	635,000.000	649,750.00	669,925.00	20,175.00
FXPF20010602 30233FAF9	EYEMART 8/17 COV-LITE TL	482,813.320	469,573.73	483,407.18	13,833.45
FXPF20010602 33936HAB8	HILEX POLY 12/16 COV-LITE TL	1,077,411.850	1,017,739.97	1,067,090.24	49,350.27
FXPF20010602 35906EAJ9	FRONTIER COMMUNICATIONS 6/17 TLB1	2,513,618.690	2,361,174.50	2,522,340.95	161,166.45
FXPF20010602 36172KAC5	GLOBAL HEALTHCARE EXCHANGE 6/17 COV-LITE TL	944,796.840	889,686.85	942,434.85	52,748.00
FXPF20010602 3621LEAL0	GROCERY OUTLET 7/19 TLB	297,905.090	289,959.96	301,381.64	11,421.68
FXPF20010602 36249VAG1	GYPSUM 5/18 TLB	878,433.270	847,070.36	879,259.00	32,188.64
FXPF20010602 36250LAP9	GTT 5/18 (USD) COV-LITE TL	1,378,743.650	1,294,663.32	1,147,680.00	-146,983.32
FXPF20010602 365556AM1	GARDNER DENVER 8/17 (USD) COV-LITE TLB	622,315.820	599,563.95	625,931.47	26,367.52
FXPF20010602 37190DAF0	GENUINE FINANCIAL/HIRERIGHT 0.000% 07/12/2025 DD 06/13/18	771,133.640	741,560.07	763,908.12	22,348.05
FXPF20010602 37427UAJ9	GETTY IMAGES 2/19 COV-LITE 0.000% 02/13/2026 DD 02/05/19	638,291.000	630,199.61	639,088.86	8,889.25
FXPF20010602 37427UAK6	GETTY IMAGES 2/19 COV-LITE (EUR) TLB	474,266.760	528,061.84	524,112.79	-3,949.05
FXPF20010602 37610GAB4	RB MEDIA 8/18 TL 0.000% 08/08/2025 DD 08/01/18	263,151.580	258,546.43	263,809.46	5,263.03
FXPF20010602 38723BAB7	WHEELABRATOR TECHNOLOGIES 10/14 TLB	978,830.305	961,181.38	981,453.57	20,272.19
FXPF20010602 38740TAB7	HOWDEN 9/19 TLB 0.000% 12/31/2022 DD 09/05/19	632,323.820	613,354.10	633,904.63	20,550.53
FXPF20010602 40010PAA6	GRUBHUB HOLDINGS INC 144A 5.500% 07/01/2027 DD 06/10/19	383,000.000	385,662.50	358,602.90	-27,059.60
FXPF20010602 40422KAB7	HEARTHSIDE FOOD 4/18 COV-LITE TL	1,026,042.470	983,085.81	1,013,729.96	30,644.15
FXPF20010602 41151PAM7	HARBOR FREIGHT TOOLS 1/18 COV-LITE TLB	1,024,505.020	969,064.65	1,019,741.07	50,676.42
FXPF20010602 41254HAG4	HARGRAY COMMUNICATIONS 3/17 COV-LITE TLB	691,871.640	667,441.26	693,601.32	26,160.06



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FXPF20010602 421300AG9	HAYWARD INDUSTRIES 8/17 COV-LITE TLB	619,694.410	594,646.33	614,117.16	19,470.83
FXPF20010602 44332EAP1	HUB INTERNATIONAL 4/18 (USD) 0.000% 04/25/2025 DD 04/16/18	1,536,037.320	1,447,239.01	1,534,009.75	86,770.74
FXPF20010602 44332EAT3	HUB INTERNATIONAL 10/19 INCREM 0.000% 04/25/2025 DD 10/09/19	279,974.600	275,774.98	282,544.77	6,769.79
FXPF20010602 44915KAB3	*HYPERION MATERIALS & TECHNOLOGIES 8/19 COV-LITE TL	884,589.800	868,042.49	871,320.95	3,278.46
FXPF20010602 44932UAB0	IAA SPINCO 5/19 TLB	430,581.870	429,505.41	433,811.23	4,305.82
FXPF20010602 44988LAC1	ARBY'S 1/18 COV-LITE TLB 0.000% 02/05/2025 DD 12/20/17	1,467,173.170	1,420,351.53	1,474,919.84	54,568.31
FXPF20010602 45174HBC0	IHEARTCOMMUNICATIONS INC 6.375% 05/01/2026 DD 05/01/19	394,000.000	409,502.50	427,490.00	17,987.50
FXPF20010602 45174HBE6	IHEARTCOMMUNICATIONS INC 144A 5.250% 08/15/2027 DD 08/07/19	142,000.000	142,000.00	148,574.60	6,574.60
FXPF20010602 45174HBG1	IHEARTCOMMUNICATIONS INC 144A 4.750% 01/15/2028 DD 11/22/19	43,000.000	43,000.00	44,075.00	1,075.00
FXPF20010602 45175AAB7	CLEAR CHANNEL 4/19 EXIT TL	593,027.440	597,653.41	597,226.07	-427.34
FXPF20010602 45567YAJ4	INTERNET BRANDS 8/17 COV-LITE 0.000% 09/13/2024 DD 08/03/17	1,603,848.972	1,517,642.09	1,605,629.24	87,987.15
FXPF20010602 46269KAJ3	IRIDIUM COMMUNICATIONS 11/19 C 0.000% 11/04/2026 DD 10/02/19	601,190.080	598,184.13	608,332.22	10,148.09
FXPF20010602 46284NAQ2	IRON MOUNTAIN 3/18 TLB	504,941.270	484,335.39	503,204.27	18,868.88
FXPF20010602 47009YAK3	PHARMACEUTICAL PRODUCT 3/18 COV-LITE TL	1,816,236.062	1,720,883.70	1,824,699.72	103,816.02
FXPF20010602 47077DAC4	JANE STREET 2/18 (USD) TLB	1,387,816.110	1,353,984.17	1,384,346.57	30,362.40
FXPF20010602 47214DAK0	WENCOR 6/19 COV-LITE TL 0.000% 06/12/2026 DD 05/28/19	538,139.600	532,758.21	530,514.16	-2,244.05
FXPF20010602 48242YAL6	KBR 2/18 COV-LITE TLB 0.000% 03/28/2025 DD 02/23/18	1,239,767.230	1,211,872.47	1,249,065.48	37,193.01
FXPF20010602 48562RAL3	KAR AUCTION 9/19 COV-LITE B6 TLB	161,158.360	160,755.46	162,165.60	1,410.14
FXPF20010602 48667GAB3	VENIO 5/18 COV-LITE TLB	306,347.370	280,307.84	292,944.67	12,636.83
FXPF20010602 49387TAR7	KIK CUSTOM PRODUCTS 8/15 COV-LITE TL	881,007.710	828,702.29	863,387.56	34,685.27
FXPF20010602 49865NAP5	KLOCKNER PENTAPLAST 6/17 (EUR) COV-LITE TL	15,668.320	15,284.20	14,890.97	-393.23
FXPF20010602 50105JAM9	KRONOS 4/17 TLB	1,136,172.470	1,077,466.44	1,141,217.08	63,750.64
FXPF20010602 50106GAA0	KRONOS ACQUISITION HOLDIN 144A 9.000% 08/15/2023 DD 08/26/15	528,000.000	405,240.00	504,240.00	99,000.00
FXPF20010602 50168AAA8	LABL ESCROW ISSUER LLC 144A 10.500% 07/15/2027 DD 07/01/19	263,000.000	263,000.00	268,838.60	5,838.60
FXPF20010602 50168EAC6	MULTI-COLOR 6/19 (EUR) 0.000% 06/18/2026 DD 06/03/19	441,409.840	488,801.58	497,652.76	8,851.18
FXPF20010602 50217UAS6	BOYD 8/18 COV-LITE TLB	1,130,421.050	1,063,110.78	1,012,133.79	-50,976.99
FXPF20010602 50217UAV9	BOYD 8/18 2ND LIEN COV-LITE TL	48,832.270	45,047.77	36,990.44	-8,057.33
FXPF20010602 50217UAW7	BOYD 7/19 TL	272,837.770	259,195.88	249,305.51	-9,890.37
FXPF20010602 51187GAC6	WORLDSTRIDES / LAKELAND TOURS 0.000% 12/31/2020 DD 11/28/17	633,388.320	630,223.87	631,013.11	789.24
FXPF20010602 52471BAJ5	LEGALZOOM 11/18 TL	616,989.580	604,649.78	618,532.05	13,882.27
FXPF20010602 52729KAP1	LEVEL 3 11/19 COV-LITE TLB	1,184,317.470	1,122,140.80	1,188,024.38	65,883.58
FXPF20010602 54805BAB5	ORYX SOUTHERN/ORYX MIDSTREAM 0.000% 12/31/2022 DD 04/02/19	495,805.460	490,847.41	489,300.49	-1,546.92
FXPF20010602 54948FAB4	LUCID ENERGY GROUP 2/18 TL 0.000% 02/17/2025 DD 01/23/18	175,429.340	151,669.16	162,272.14	10,602.98
FXPF20010602 55280FAG6	MICRO FOCUS 4/17 (USD) COV-LITE TLB3	205,669.000	191,101.47	205,755.38	14,653.91
FXPF20010602 55303KAC7	MGM RESORT 4/16 COV-LITE TLB	885,747.830	846,208.04	888,697.37	42,489.33
FXPF20010602 55328HAE1	MULTIPLAN 6/16 COV-LITE TL	515,000.000	501,446.75	506,996.90	5,550.15



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FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010602 57767EAB8	MAVENIR SYSTEMS 4/18 TLB 0.000% 05/01/2025 DD 04/11/18	567,921.470	563,309.97	562,242.26	-1,067.71
FXPF20010602 57777PAB1	EXPRESS OIL 2/18 TL 0.000% 12/31/2021 DD 02/28/18	1,380,067.670	1,328,951.07	1,340,970.35	12,019.28
FXPF20010602 57777PAC9	EXPRESS OIL/MAVIS TIRE 3/18 COV-LITE DELAYED TL	175,881.954	147,862.47	170,899.22	23,036.75
FXPF20010602 58401DAC8	CAPITAL VISION/MYEYEDR 8/19 COV-LITE TL	669,708.280	663,011.19	668,663.54	5,652.35
FXPF20010602 58446RAF7	MEDIAOCEAN 11/19 TLB	163,256.000	162,847.86	163,460.07	612.21
FXPF20010602 59501NAJ8	MICROCHIP TECHNOLOGY 5/18 TLB 0.000% 05/29/2025 DD 05/08/18	428,477.730	391,966.23	430,620.12	38,653.89
FXPF20010602 59562TAK8	SERVICE KING 10/15 INCREMENTAL COV-LITE TL	936,157.860	884,275.99	918,211.71	33,935.72
FXPF20010602 59563KAA8	MIDAS INTERMEDIATE HOLDCO 144A 7.875% 10/01/2022 DD 09/24/14	288,000.000	262,080.00	262,800.00	720.00
FXPF20010602 61022YAC5	MONOTYPE IMAGING 10/19 COV-LIT 0.000% 10/23/2026 DD 09/17/19	379,885.230	357,092.12	360,890.97	3,798.85
FXPF20010602 627048AP6	MURRAY ENERGY 6/18 SUPERPRIORITY TLB3	517,695.874	440,041.50	106,127.65	-333,913.85
FXPF20010602 627048AQ4	MURRAY ENERGY 6/18 SUPERPRIORITY TLB2	1,541,504.540	1,297,631.39	313,865.74	-983,765.65
FXPF20010602 62704PAM5	MURRAY ENERGY CORP 144A 12.000% 04/15/2024 DD 06/29/18	350,292.000	188,550.23	3.50	-188,546.73
FXPF20010602 62936DAR1	NPC INTERNATIONAL 3/17 0.000% 04/19/2024 DD 03/18/17	590,323.200	550,771.55	272,434.16	-278,337.39
FXPF20010602 63530QAJ8	NATIONAL CINEMEDIA LLC 144A 5.875% 04/15/2028 DD 10/08/19	430,000.000	430,000.00	456,875.00	26,875.00
FXPF20010602 63689EAJ4	NATIONAL MENTOR/CIVITAS 3/19 TLB	713,735.170	712,230.78	718,731.32	6,500.54
FXPF20010602 63689EAK1	NATIONAL MENTOR/CIVITAS 3/19 TLC	39,979.310	39,882.83	40,259.17	376.34
FXPF20010602 64072UAH5	CEQUEL/SUDDENLINK 10/18 TLB 0.000% 01/15/2026 DD 10/02/18	219,238.830	207,180.68	219,238.83	12,058.15
FXPF20010602 64072UAK8	CABLEVISION SYSTEMS/ALTICE USA 0.000% 12/31/2022 DD 09/18/19	1,961,634.010	1,939,353.51	1,968,166.25	28,812.74
FXPF20010602 64110LAV8	NETFLIX INC 144A 4.875% 06/15/2030 DD 10/25/19	66,000.000	66,000.00	67,031.58	1,031.58
FXPF20010602 64119DAH8	NETSMART 5/18 TL	1,304,417.744	1,294,634.63	1,296,812.99	2,178.36
FXPF20010602 65409YBE4	VNU 4/17 COV-LITE TLB4	1,260,419.840	1,255,122.94	1,263,709.54	8,586.60
FXPF20010602 65557PAD6	NORDAM GROUP 4/19 TLB 0.000% 04/03/2026 DD 03/25/19	552,412.640	541,364.39	549,650.58	8,286.19
FXPF20010602 67613NAH0	OECONNECTION 9/19 COV-LITE TL 0.000% 09/25/2026 DD 09/03/19	462,190.270	459,864.52	463,923.48	4,058.96
FXPF20010602 67613NAJ6	OECONNECTION 9/19 DELAYED TL 0.000% 12/31/2022 DD 09/03/19	43,919.290	43,698.28	44,083.99	385.71
FXPF20010602 69345TAB1	PRO MACH 2/18 TLB 0.000% 03/07/2025 DD 02/15/18	907,306.860	860,109.08	897,671.26	37,562.18
FXPF20010602 69888XAA7	PAR PHARMACEUTICAL INC 144A 7.500% 04/01/2027 DD 03/28/19	665,000.000	614,632.50	661,675.00	47,042.50
FXPF20010602 69946EAT8	PAREXEL INTERNATIONAL 8/17 TLB	649,009.170	584,919.52	635,795.34	50,875.82
FXPF20010602 70070KAC7	PARK PLACE TECHNOLOGIES 3/18 0.000% 03/21/2025 DD 03/21/18	374,050.630	370,486.15	370,934.79	448.64
FXPF20010602 702150AD5	PARTY CITY HOLDINGS INC 144A 6.625% 08/01/2026 DD 08/02/18	513,000.000	500,060.00	361,665.00	-138,395.00
FXPF20010602 70455DAG9	PCI GAMING 5/19 COV-LITE TL 0.000% 05/29/2026 DD 04/24/19	358,790.460	356,996.50	360,882.21	3,885.71
FXPF20010602 70476XAH8	PETVET CARE 11/18 TL 0.000% 02/14/2025 DD 10/29/18	243,227.060	239,171.62	240,186.72	1,015.10
FXPF20010602 71645XAC3	PETROCHOICE HOLDINGS 9/15 COV-LITE TL	955,517.243	931,629.31	907,741.38	-23,887.93
FXPF20010602 72431HAB6	PLY GEM/PISCES MIDCO 3/18 TL 0.000% 03/16/2025 DD 03/13/18	624,230.550	568,049.81	622,083.20	54,033.39
FXPF20010602 72753RAB4	PLASKOLITE 11/18 COV-LITE TL 0.000% 12/12/2025 DD 11/27/18	1,171,920.640	1,150,133.42	1,116,254.41	-33,879.01
FXPF20010602 72812NAD8	PLAYA FUNDING 4/17 COV-LITE TLB	374,042.570	365,385.81	372,639.91	7,254.10
FXPF20010602 72819QAM4	PLAZE 7/19 COV-LITE TLB 0.000% 07/30/2026 DD 07/11/19	950,133.410	945,382.74	948,945.74	3,563.00



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FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010602 73172NAB4	POLYCONCEPT 8/16 TLB	867,348.506	851,370.67	865,180.13	13,809.46
FXPF20010602 74036YAF5	PRECYSE SOLUTIONS 4/16 COV-LITE	524,316.230	497,172.31	433,871.68	-63,300.63
FXPF20010602 74339DAB4	PROJECT ALPHA (QLIK) 4/17 COV-LITE TLB	750,441.170	726,895.43	750,913.95	24,018.52
FXPF20010602 74339NAB2	AUTODATA 5/19 COV-LITE TLB 0.000% 06/01/2026 DD 05/15/19	763,540.900	756,832.99	766,167.48	9,334.49
FXPF20010602 74834YAH5	DELL SOFTWARE (QUEST/ONE 0.000% 05/16/2025 DD 05/04/18	697,398.490	672,989.55	689,992.12	17,002.57
FXPF20010602 74839XAF6	QUIKRETE 11/16 COV-LITE TLB	600,000.000	589,500.00	602,034.00	12,534.00
FXPF20010602 74966FAJ2	JDA SOFTWARE 10/16 TLB	1,452,345.480	1,398,055.36	1,460,522.19	62,466.83
FXPF20010602 75008QAL0	RACKSPACE HOSTING 11/17 COV-LITE TLB	520,390.860	471,235.72	504,274.36	33,038.64
FXPF20010602 75025KAB4	RCN CABLE 12/16 COV-LITE TL	1,510,347.320	1,448,451.19	1,514,878.36	66,427.17
FXPF20010602 76090LAD6	RESIDEO TECHNOLOGIES 9/18 TLB 0.000% 10/03/2025 DD 09/24/18	628,705.200	625,153.29	623,989.91	-1,163.38
FXPF20010602 76100LAH5	RESEARCH NOW/SURVEY SAMPLING 12/17 COV-LITE TLB	621,097.280	609,608.94	620,165.63	10,556.69
FXPF20010602 78404XAH8	SBA FINANCE 4/18 TLB 0.000% 04/11/2025 DD 03/27/18	1,171,292.701	1,153,303.62	1,174,712.88	21,409.26
FXPF20010602 78466DBD5	SS&C TECHNOLOGIES 4/18 COV-LT TLB3	387,625.370	364,922.16	390,121.68	25,199.52
FXPF20010602 78466DBE3	SS&C TECHNOLOGIES 4/18 COV-LT TLB4	268,759.790	253,018.55	270,490.60	17,472.05
FXPF20010602 78466DBF0	SS&C TECHNOLOGIES 10/18 ADD-ON B5 COV-LITE TLB	614,063.580	578,374.21	617,840.07	39,465.86
FXPF20010602 78466YAL2	SRS DISTRIBUTION 5/18 COV-LITE TLB	1,889,125.550	1,758,076.91	1,872,123.42	114,046.51
FXPF20010602 78476MAF9	FIRST ADVANTAGE 6/15 COV-LITE 0.000% 06/30/2022 DD 06/16/15	1,241,994.720	1,214,049.84	1,240,442.23	26,392.39
FXPF20010602 78571YBB5	SABRE 2/18 TLB 0.000% 02/22/2024 DD 02/20/18	543,603.658	525,028.70	546,321.68	21,292.98
FXPF20010602 78638JAB0	SAFE FLEET 2/18 COV-LITE TL 0.000% 01/23/2025 DD 01/16/18	666,536.930	634,043.25	634,876.43	833.18
FXPF20010602 78662TAB7	SMART FOODSERVICE 5/19 COV-LIT 0.000% 06/20/2026 DD 05/22/19	600,871.630	594,862.92	604,627.08	9,764.16
FXPF20010602 79471XAC5	CRGT 2/17 TL	915,283.330	885,784.18	860,366.33	-25,417.85
FXPF20010602 80874YBC3	SCIENTIFIC GAMES INTERNAT 144A 7.000% 05/15/2028 DD 11/26/19	53,000.000	53,000.00	56,842.50	3,842.50
FXPF20010602 80874YBE9	SCIENTIFIC GAMES INTERNAT 144A 7.250% 11/15/2029 DD 11/26/19	96,000.000	96,738.75	104,160.00	7,421.25
FXPF20010602 81271EAB7	MICRO FOCUS 6/17 (SEATTLE 0.000% 06/21/2024 DD 04/06/17	1,388,933.450	1,290,555.29	1,389,516.80	98,961.51
FXPF20010602 816194AV6	SELECT MEDICAL 2/17 COV-LITE TLB	664,685.340	664,685.34	665,516.20	830.86
FXPF20010602 816196AT6	SELECT MEDICAL CORP 144A 6.250% 08/15/2026 DD 08/01/19	359,000.000	380,540.00	388,624.68	8,084.68
FXPF20010602 81733HAB2	SEQUA 4/17 COV-LITE TL 0.000% 11/28/2021 DD 04/04/17	882,911.460	851,375.48	882,637.76	31,262.28
FXPF20010602 81760HAG7	SERVICEMASTER 10/19 TLB 0.000% 10/24/2024 DD 10/24/19	249,876.050	249,563.70	250,658.16	1,094.46
FXPF20010602 81946HAB5	SHAPE TECHNOLOGIES 4/18 COV-LITE TL	379,037.970	343,029.36	338,605.99	-4,423.37
FXPF20010602 82660CAA0	SIGMA HOLDCO BV 144A 7.875% 05/15/2026 DD 05/09/18	394,000.000	367,405.00	394,019.70	26,614.70
FXPF20010602 82967NBC1	SIRIUS XM RADIO INC 144A 5.500% 07/01/2029 DD 06/07/19	284,000.000	284,000.00	307,072.16	23,072.16
FXPF20010602 83417UAH9	SOLARWINDS 3/18 TLB 0.000% 02/05/2024 DD 02/21/18	1,899,074.012	1,848,985.60	1,910,088.64	61,103.04
FXPF20010602 83420LAK7	SOLENI 6/18 (USD) COV-LITE TL	1,134,727.830	1,103,302.15	1,120,543.73	17,241.58
FXPF20010602 83420LAN1	SOLENI 6/18 2ND LIEN COV-LITE TL	399,831.340	375,841.46	359,180.49	-16,660.97
FXPF20010602 83578BAJ2	DATATEL 1/17 COV-LITE TLB	1,677,496.120	1,629,565.81	1,680,498.84	50,933.03
FXPF20010602 85208EAB6	SPRINT COMMUNICATIONS 2/17 TL	6,262.390	5,944.07	6,201.33	257.26



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FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010602 85940XAC5	STERLING INFOSYSTEMS 6/15 COV-LITE TL	890,188.605	874,868.86	879,061.25	4,192.39
FXPF20010602 86088LAB3	VISTRA 10/15 (USD) COV-LITE TL	452,640.780	436,569.88	440,193.16	3,623.28
FXPF20010602 86732LAB3	SUNDYNE 4/19 COV-LITE TL 0.000% 05/15/2026 DD 04/09/19	342,349.990	341,953.53	344,061.74	2,108.21
FXPF20010602 87242CAB4	ELO TOUCH SOLUTIONS 12/18 0.000% 12/05/2025 DD 11/19/18	466,597.710	447,350.55	461,348.49	13,997.94
FXPF20010602 87510EAB5	TAMKO BUILDING 4/19 COV-LITE T 0.000% 05/29/2026 DD 04/23/19	454,624.920	452,351.80	458,034.61	5,682.81
FXPF20010602 87951YAU5	TELESAT CANADA 11/19 TL 0.000% 11/22/2026 DD 11/18/19	552,770.370	551,388.44	554,384.46	2,996.02
FXPF20010602 87978GAB5	*TEMPLAR ENERGY 11/13 RC 0.000% 09/21/2020 DD 11/25/13	115,628.580	117,214.40	43,360.72	-73,853.68
FXPF20010602 88023HAC4	TEMPO ACQUISITION 5/17 COV-LITE TLB	2,008,424.840	1,951,766.72	2,018,888.73	67,122.01
FXPF20010602 88516DAB9	THOR INDUSTRIES 10/18 (USD) 0.000% 11/03/2025 DD 10/15/18	534,122.850	526,204.80	535,458.16	9,253.36
FXPF20010602 88516DAC7	THOR INDUSTRIES 10/18 (EUR) 0.000% 11/03/2025 DD 10/15/18	429,242.930	484,316.09	483,029.75	-1,286.34
FXPF20010602 89334GAX2	TRANSUNION 11/19 B5 COV-LITE 0.000% 11/13/2026 DD 10/31/19	466,663.480	466,663.48	468,254.80	1,591.32
FXPF20010602 89341VAV4	TRANSACTION NETWORK 2/13 TLB 0.000% 08/14/2022 DD 01/29/13	889,292.270	878,839.85	862,613.50	-16,226.35
FXPF20010602 893647BJ5	TRANSDIGM INC 144A 5.500% 11/15/2027 DD 11/13/19	377,000.000	377,000.00	381,233.71	4,233.71
FXPF20010602 89364MBM5	TRANSDIGM 2/18 TLG 0.000% 08/22/2024 DD 02/07/18	367,977.400	346,491.23	368,845.83	22,354.60
FXPF20010602 89364MBN3	TRANSDIGM 5/18 COV-LITE TLE 0.000% 05/30/2025 DD 05/01/18	1,514,591.457	1,425,851.55	1,517,862.97	92,011.42
FXPF20010602 89416FAQ0	TRAVEL LEADERS 8/18 COV-LITE TLB	454,295.630	449,752.67	455,999.24	6,246.57
FXPF20010602 89435TAB0	TRAVERSE MIDSTREAM 9/17 TLB 0.000% 09/27/2024 DD 09/11/17	266,268.420	261,403.05	239,109.04	-22,294.01
FXPF20010602 89616RAB5	TRIDENT TPI HOLDINGS INC 144A 9.250% 08/01/2024 DD 07/24/19	79,000.000	77,025.00	79,790.00	2,765.00
FXPF20010602 89686QAA4	TRIVIUM PACKAGING FINANCE 144A VAR RT 08/15/2026 DD 08/02/19	380,000.000	391,400.00	400,425.00	9,025.00
FXPF20010602 89778PAB3	TECTUM HOLDINGS/TRUCK HERO 5/17 COV-LITE TL	728,892.150	672,550.62	708,847.62	36,297.00
FXPF20010602 90000RAC5	TURBOCOMBUSTOR COV-LITE TLB	1,484,135.341	1,367,883.01	1,439,611.28	71,728.27
FXPF20010602 90290HAM4	US INFRASTRUCTURE 6/17 TLB	93,247.230	93,247.23	92,839.74	-407.49
FXPF20010602 90350HAF6	US ANESTHESIA 6/17 COV-LITE TL	502,781.800	482,013.65	500,896.37	18,882.72
FXPF20010602 90351JAD6	UBER 3/18 TL	1,336,537.620	1,306,836.21	1,332,715.12	25,878.91
FXPF20010602 90352UAF5	US SALT 2/19 COV-LITE TLB	185,081.590	183,230.77	185,544.29	2,313.52
FXPF20010602 90388HAB1	ULTRA RESOURCES (UPL) 4/17 COV-LITE TL	1,065,234.040	932,246.93	626,304.35	-305,942.58
FXPF20010602 91335PAE9	UNIVAR 11/17 (USD) COV-LITE TLB3	473,483.550	451,940.05	475,140.74	23,200.69
FXPF20010602 91678HAB8	UPSTREAM REHABILITATION 10/19 COV-LITE TL	497,284.970	496,636.05	499,771.39	3,135.34
FXPF20010602 92564RAA3	VICI PROPERTIES LP / VICI 144A 4.250% 12/01/2026 DD 11/26/19	305,000.000	305,000.00	314,150.00	9,150.00
FXPF20010602 92564RAB1	VICI PROPERTIES LP / VICI 144A 4.625% 12/01/2029 DD 11/26/19	120,000.000	120,000.00	125,100.00	5,100.00
FXPF20010602 92565EAB9	CAESARS ENTERTAINMENT 0.000% 12/20/2024 DD 11/30/17	1,001,553.170	954,139.64	1,005,689.58	51,549.94
FXPF20010602 92937JAM5	CPP 4/18 COV-LITE TLB 0.000% 04/25/2025 DD 04/10/18	874,090.590	848,023.30	866,442.30	18,419.00
FXPF20010602 94847DAB7	WEDDINGWIRE TL 0.000% 12/31/2021 DD 10/30/18	438,397.940	428,533.99	440,041.93	11,507.94
FXPF20010602 94935RAB9	WELD NORTH EDUCATION 2/18 0.000% 02/15/2025 DD 01/22/18	1,047,335.040	1,033,158.92	1,048,644.21	15,485.29
FXPF20010602 96208UAP6	WRIGHT EXPRESS 5/19 COV-LITE TLB3	1,716,668.118	1,647,383.39	1,725,972.46	78,589.07
FXPF20010602 96244UAB3	WHATABRANDS/WHATABURGER 7/19 0.000% 12/31/2022 DD 07/09/19	413,202.810	412,169.80	415,194.45	3,024.65



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FXPF20010602 96758DBA0	WIDOPENWEST 6/17 TLB	512,439.410	494,017.11	508,170.79	14,153.68
FXPF20010602 96925HAF9	IMG WORLDWIDE 5/18 TLB 0.000% 05/18/2025 DD 05/02/18	970,535.042	889,252.71	964,673.01	75,420.30
FXPF20010602 97246FAF3	WILSONART INTERNATIONAL 8/17 TLB	1,519,829.460	1,462,447.08	1,522,367.58	59,920.50
FXPF20010602 97417AAB6	SUPERIOR VISION/DAVIS VISION 11/17 TLB	1,148,133.120	1,093,761.44	1,148,856.44	55,095.00
FXPF20010602 97605HAC1	WHEEL PROS 3/18 TL	630,126.330	623,588.17	619,622.12	-3,966.05
FXPF20010602 97654QAE7	WIRECO WORLD GROUP 9/16 COV-LITE TLB	547,288.812	542,270.18	518,556.15	-23,714.03
FXPF20010602 97789LAB2	WOLVERINE ESCROW LLC 144A 9.000% 11/15/2026 DD 11/27/19	656,000.000	649,440.00	687,160.00	37,720.00
FXPF20010602 98310CAC6	WYNDHAM HOTELS 5/18 COV-LITE TLB	564,085.620	541,293.71	566,601.44	25,307.73
FXPF20010602 98954UAB9	ZIGGO BOND CO BV 144A 6.000% 01/15/2027 DD 09/23/16	300,000.000	262,500.00	316,500.00	54,000.00
FXPF20010602 98955DAA8	ZIGGO BV 144A 4.875% 01/15/2030 DD 10/28/19	253,000.000	253,000.00	261,174.43	8,174.43
FXPF20010602 98975VAH9	ZODIAC/FLUIDRA 2/18 (EUR) TLB 0.000% 02/19/2022 DD 02/19/18	222,370.780	251,104.41	251,093.89	-10.52
FXPF20010602 99AAA2400	*SYNARC-BIOCORE 10/16 COV-LITE	1,385,586.500	1,274,739.59	1,345,750.89	71,011.30
FXPF20010602 99AAA7631	*TECHNICOLOR 3/17 (USD) TLB	771,624.950	688,339.13	640,448.71	-47,890.42
FXPF20010602 99AAA9116	*MONARCH 5/16 (USD) COV-LITE 0.000% 09/13/2023 DD 05/18/16	63,046.240	61,548.90	62,297.88	748.98
FXPF20010602 99AAA9124	*MONARCH 5/16 (USD) COV-LITE 0.000% 09/13/2023 DD 05/18/16	83,681.690	81,694.25	82,688.39	994.14
FXPF20010602 99AAB0411	*TRADER 3/17 TL	175,688.660	168,221.89	176,127.88	7,905.99
FXPF20010602 99AAB2532	*ELEMENT MATERIAL 5/17 (USD) COV-LITE TLB	322,976.910	316,517.38	320,554.58	4,037.20
FXPF20010602 99AAB8174	*NUMERICABLE / YPSO / ALTICE 0.000% 01/31/2026 DD 10/02/17	1,021,752.390	985,485.25	1,014,732.95	29,247.70
FXPF20010602 99AAB9768	*OCCIDENTAL PETROLEUM 11/17 TL	375,000.000	330,000.00	338,124.38	8,124.38
FXPF20010602 99AAC5427	*K-MAC 3/18 TL 0.000% 03/14/2025 DD 02/22/18	246,865.880	234,678.11	243,286.32	8,608.21
FXPF20010602 99AAD3157	*ICCN 2/15 TL	1,514,647.590	1,363,182.83	1,438,915.21	75,732.38
FXPF20010602 99AAD3165	*SIVANTOS/WIDEX 7/18 (USD) TLB	407,085.000	404,354.25	408,782.54	4,428.29
FXPF20010602 99AAD6309	*DISTRIBUTED POWER 10/18 (USD) TLB	454,914.290	446,245.92	446,953.29	707.37
FXPF20010602 99AAE0228	*ESSAR STEEL/ALGOMA 11/18 COV-LITE TL	660,589.830	660,589.83	561,501.36	-99,088.47
FXPF20010602 99AAE0418	*ALGOMA STEEL PARENT S.C.A. SENIOR NOTES DUE 2047	1,197,740.000	640,052.93	287,467.18	-352,585.75
FXPF20010602 99AAE2117	*CATALINA MARKETING 2/19 COMMON STOCK EQUITY	1,659.000	102,317.57	87.10	-102,230.47
FXPF20010602 99AAE3594	*DIRECT CHASSISLINK 4/19 2ND LIEN COV-LITE TL	918,451.230	872,528.67	835,790.62	-36,738.05
FXPF20010602 99AAE4162	*BCP RENAISSANCE (ROVER) 5/19 TLB2	522,555.890	509,491.99	467,687.52	-41,804.47
FXPF20010602 99AAE8841	*MERLIN 10/19 (USD) DELAYED TL	28,841.640	28,841.64	29,139.00	297.36
FXPF20010602 99AAE8858	*MERLIN 10/19 (USD) TLB	219,447.230	218,898.61	221,709.73	2,811.12
FXPF20010602 99AAF0011	*AUTODATA 5/19 2ND LIEN TL	122,684.780	122,684.78	121,764.64	-920.14
FXPF20010602 99AAF1373	*GO DADDY 9/19 COV-LITE TLB	1,275,363.710	1,242,169.67	1,283,902.27	41,732.60
FXPF20010602 99AAF1597	*HCA 10/19 TLB	367,805.350	359,445.81	369,552.43	10,106.62
FXPF20010602 99AAF2157	*BELRON 10/19 (USD) TLB 0.000% 10/25/2026 DD 10/21/19	249,937.540	249,312.70	250,719.84	1,407.14
FXPF20010602 99AAF2637	*GENESEE & WYOMING 11/19 COV-LI TL	551,048.110	548,292.87	555,770.59	7,477.72
FXPF20010602 99AAF2751	*GRIFOLS 11/19 (USD) TLB 0.000% 12/31/2022 DD 10/29/19	504,318.000	482,955.10	508,256.72	25,301.62



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FXPF20010602 99AAF3080	*ERESEARCH TECHNOLOGY 11/19 TL	805,689.500	797,632.61	810,725.06	13,092.45
FXPF20010602 99AAF3866	*TERRIER MEDIA/COX MEDIA 12/19 TLB	451,344.620	449,087.90	455,578.23	6,490.33
FXPF20010602 99AAF4443	*MASMOVIL 12/19 TLB 0.000% 05/07/2026 DD 12/31/19	1,130,365.560	1,124,713.73	1,132,841.06	8,127.33
FXPF20010602 C2969TAC2	DENTALCORP 5/18 COV-LITE TL	898,023.320	875,359.27	892,033.50	16,674.23
FXPF20010602 C4127DAB4	*ENBRIDGE/GRIZZLY ACQUISITIONS 0.000% 10/01/2025 DD 09/07/18	442,474.410	431,412.53	442,660.25	11,247.72
FXPF20010602 C4927UAB8	*WESTJET AIRLINES 8/19 TLB 0.000% 12/11/2026 DD 07/15/19	608,141.760	605,101.05	613,031.22	7,930.17
FXPF20010602 C5400EAD3	MACDONALD DETTWILER (MDA) 7/17 TLB	250,000.000	223,408.28	238,750.00	15,341.72
FXPF20010602 C6901LAH0	*BURGER KING/RESTAURANT BRANDS 0.000% 11/14/2026 DD 11/07/19	1,214,840.510	1,155,106.79	1,216,043.20	60,936.41
FXPF20010602 C8000CAB9	POWER SOLUTIONS 4/19 (USD) COV-LITE TL	629,872.140	623,573.42	631,056.30	7,482.88
FXPF20010602 C9413PAZ6	*VALEANT 5/18 TLB 0.000% 06/02/2025 DD 05/10/18	988,541.360	963,645.82	993,484.07	29,838.25
FXPF20010602 C9413PBB8	*VALEANT 11/18 INCREMENTAL TL	637,765.710	603,887.62	640,718.57	36,830.95
FXPF20010602 ED9010601	*DOUGLAS HOLDING 2/17 COV-LITE B15 TLB	86,242.020	83,220.28	81,015.56	-2,204.72
FXPF20010602 ED9010619	*DOUGLAS HOLDING 2/17 COV-LITE B16 TLB	24,198.010	23,368.09	22,731.56	-636.53
FXPF20010602 ED9010627	*DOUGLAS HOLDING 2/17 COV-LITE B18 TLB	50,869.440	49,143.72	47,786.64	-1,357.08
FXPF20010602 ED9010635	*DOUGLAS HOLDING 2/17 COV-LITE B19 TLB	9,291.880	8,973.02	8,728.77	-244.25
FXPF20010602 ED9020469	*DOUGLAS HOLDING 2/17 COV-LITE B17 TLB	77,165.130	74,498.00	72,488.75	-2,009.25
FXPF20010602 ED9020477	*DOUGLAS HOLDING 2/17 COV-LITE B20 TLB	37,778.740	36,483.94	35,489.26	-994.68
FXPF20010602 ED9020485	*DOUGLAS HOLDING 2/17 COV-LITE B21 TLB	27,527.890	26,587.52	25,859.64	-727.88
FXPF20010602 ED9251692	*ORION CABLE 5/18 TLA2	1,073,918.040	1,122,379.04	1,146,489.21	24,110.17
FXPF20010602 ED9258564	*DOUGLAS HOLDING 6/17 ADD-ON TL	216,742.960	204,600.58	199,501.06	-5,099.52
FXPF20010602 EE9020004	*HOTELBEDS 6/16 COV-LITE TLB	703,854.850	792,204.56	771,557.66	-20,646.90
FXPF20010602 EE9115028	*HOTELBEDS 5/17 TL	292,488.420	330,178.66	321,068.99	-9,109.67
FXPF20010602 EF8994313	*OGF 3/17 COV-LITE TLB	833,791.640	940,283.62	797,357.16	-142,926.46
FXPF20010602 EF9251119	*ELSAN SAS FACILITY B3	744,767.320	848,452.01	845,510.83	-2,941.18
FXPF20010602 EF9251630	*EXCLUSIVE GROUP 6/18 TL	871,806.040	989,130.53	952,502.95	-36,627.58
FXPF20010602 EF9256712	*CASINO GUICHARD 10/19 COV-LITE 0.000%	241,124.830	263,647.21	272,930.78	9,283.57
FXPF20010602 EF9259146	*WEBHELP 8/19 (EUR) COV-LITE TLB	667,930.370	739,682.45	752,563.41	12,880.96
FXPF20010602 EFBDQZCN4	LA FINANCIERE ATALIAN SAS 144A 5.125% 05/15/2025	452,000.000	382,693.37	407,164.43	24,471.06
FXPF20010602 EFBTD6RG4	LA FINANCIERE ATALIAN SAS 144A 4.000% 05/15/2024	250,000.000	217,548.03	225,156.66	7,608.63
FXPF20010602 EL9011387	*ION TRADING TECHNOLOGIES 5/18 TL	1,166,766.020	1,284,349.05	1,251,583.69	-32,765.36
FXPF20010602 EL9250159	*SIVANTOS/WIDEX 7/18 (EUR) TLB	762,564.560	869,180.24	860,018.93	-9,161.31
FXPF20010602 EL9263434	*MATTERHORN TELECOM/SALT MOBILE 9/19 TL	389,769.920	430,344.97	439,704.32	9,359.35
FXPF20010602 ELBGGG596	GARFUNKELUX HOLDCO 3 SA 144A VAR RT 09/01/2023	342,000.000	320,467.70	340,514.87	20,047.17
FXPF20010602 ELBKLG6Y5	MATTERHORN TELECOM SA 144A 3.125% 09/15/2026	241,000.000	266,088.10	279,395.64	13,307.54
FXPF20010602 EN9020061	*FLORA FOOD 2/18 (EUR) TLB	646,908.850	708,807.18	726,721.59	17,914.41
FXPF20010602 EN9028064	*KETER 10/16 (EUR) COV-LITE TLB	390,446.020	382,990.56	379,840.36	-3,150.20



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FXPF20010602	EN9028072 *KETER 2/17 (EUR) TLB3	406,366.830	362,251.47	395,328.72	33,077.25
FXPF20010602	EN9250775 *VODAFONEZIGGO 10/19 TLH 0.000%	1,156,531.230	1,334,200.19	1,297,336.50	-36,863.69
FXPF20010602	ENBD41RD2 MAXEDA DIY HOLDING BV REGS 6.125% 07/15/2022	140,000.000	144,105.94	152,422.93	8,316.99
FXPF20010602	ENBG5MK78 PROMONTORIA HOLDING 264 B REGS 6.750% 08/15/2023	163,000.000	160,181.73	162,841.08	2,659.35
FXPF20010602	ES9252432 *SWISSPORT 8/19 COV-LITE TL	463,043.650	513,491.56	520,660.50	7,168.94
FXPF20010602	EX9250666 *VUE CINEMAS 6/19 DELAYED-DRAW TLB2	105,955.500	118,240.22	119,715.26	1,475.04
FXPF20010602	EX9251094 *SYNLAB 6/19 TLB	375,574.900	424,106.64	422,754.83	-1,351.81
FXPF20010602	EX9259725 *MERLIN 10/19 (EUR) TLB	192,201.640	213,117.22	217,284.61	4,167.39
FXPF20010602	EX9263941 *VUE CINEMAS 6/19 TLB	589,261.300	657,581.58	665,784.89	8,203.31
FXPF20010602	EX9267322 *BCA MARKETPLACE 7/19 2ND LIEN TL1	314,458.430	379,584.98	416,578.81	36,993.83
FXPF20010602	EX9270441 *BCA MARKETPLACE 9/19 COV-LITE TLB1	819,434.810	1,017,296.77	1,088,944.02	71,647.25
FXPF20010602	EZ9260413 *EIRCOM/EIR 8/19 TLB	516,112.040	574,669.79	582,556.87	7,887.08
FXPF20010602	F6628DAL8 *NUMERICABLE / YPSO / ALTICE 0.000% 01/31/2026 DD 10/02/17	640,242.730	592,864.76	640,242.73	47,377.97
FXPF20010602	F9062PAB0 TECHNICOLOR 12/16 (EUR) COV-LITE TLB	595,713.400	644,386.57	582,313.82	-62,072.75
FXPF20010602	G2300HAB4 CLARION EVENTS 2/18 0.000% 10/31/2024 DD 02/05/18	1,030,855.650	999,929.97	1,008,949.97	9,020.00
FXPF20010602	G9368PBC7 *VIRGIN MEDIA 10/19 COV-LITE 0.000% 10/15/2024 DD 10/15/19	772,591.730	770,660.25	776,941.42	6,281.17
FXPF20010602	L0178UAG1 *NUMERICABLE / YPSO / ALTICE 3/17 (USD) TLB	396,946.570	370,152.67	395,358.78	25,206.11
FXPF20010602	L2000AAC4 CLARIVATE ANALYTICS 10/19 COV- 0.000% 10/30/2026 DD 10/21/19	488,582.280	487,360.82	491,269.48	3,908.66
FXPF20010602	L2000DAC8 *INMARSAT 9/19 COV-LITE TLB 0.000% 09/23/2026 DD 09/06/19	386,995.530	150,520.24	388,566.73	238,046.49
FXPF20010602	L2210TAC9 *CURIUM 6/19 (USD) TLB 0.000% 06/26/2026 DD 06/10/19	397,354.640	394,374.49	399,591.75	5,217.26
FXPF20010602	L2968EAB8 *ENDO PHARMACEUTICALS 4/17 0.000% 04/29/2024 DD 04/04/17	199,488.490	189,015.34	190,511.51	1,496.17
FXPF20010602	L4424CAB6 *GOL LUXCO 8/15 (FIXED 6.5%) 0.000% 08/20/2020 DD 08/07/15	778,791.850	796,314.67	786,579.77	-9,734.90
FXPF20010602	L5137LAH8 INTELSAT JACKSON 12/17 B5 FIXED TLB	1,017,422.560	999,617.67	1,028,146.19	28,528.52
FXPF20010602	L5582BAT4 ION TRADING TECHNOLOGIES 5/18 (USD) TL	250,513.560	238,451.87	239,866.73	1,414.86
FXPF20010602	L7300KAJ3 *ORTHO-CLINICAL 5/18 TLB 0.000% 06/30/2025 DD 05/17/18	503,995.770	495,570.21	497,589.98	2,019.77
FXPF20010602	L8908YAB4 *NESTLE SKIN HEALTH/SUNSHINE 0.000% 07/17/2026 DD 06/28/19	491,021.140	488,566.03	495,140.81	6,574.78
FXPF20010602	L9308UAQ3 TRAVELPORT 3/19 COV-LITE TL	746,205.200	727,797.84	695,463.25	-32,334.59
FXPF20010602	L9308UAS9 TRAVELPORT 3/19 2ND LIEN COV-LITE TL	399,926.880	379,930.54	333,938.94	-45,991.60
FXPF20010602	N8232NAB3 *AKZONOBEL SPECIALTY CHEMICALS 0.000% 10/01/2025 DD 09/06/18	1,515,788.740	1,474,402.45	1,514,530.64	40,128.19
FXPF20010602	N9833RAE9 VODAFONEZIGGO 1/17 (USD) TLE	253,204.830	238,012.54	253,870.76	15,858.22
FXPF20010602	NABG13DM7 SCIENTIFIC GAMES INTERNAT 144A 3.375% 02/15/2026	350,000.000	370,554.93	406,547.05	35,992.12
FXPF20010602	Q9051PAB1 *TRADE ME 5/19 COV-LITE TL	750,915.480	749,305.52	752,980.50	3,674.98
FXPF20010602	SS4848627 *VERISURE HOLDING 5/17 B1-E TL	883,213.100	982,223.09	992,249.40	10,026.31
TOTAL CORPORATE DEBT INSTRUMENTS			433,969,325.95	460,271,269.40	26,301,943.45

CORPORATE STOCK - PREFERRED



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FXPF11010802 FK6346936	LG HOUSEHOLD & HEALTH CARE LTD	5,160.000	3,033,662.08	3,440,147.57	406,485.49
FXPF11010802 FK6773816	SAMSUNG ELECTRONICS CO LTD	60,700.000	1,727,213.74	2,382,964.30	655,750.56
FXPF11010902 EDBZ1DNL8	SCHAEFFLER AG	59,400.000	506,421.39	641,961.34	135,539.95
FXPF20010302 94978SAA7	WELLS FARGO CAPITAL X 5.950% 12/01/2086 DD 12/05/06	95,000.000	103,330.55	115,946.55	12,616.00
TOTAL CORPORATE STOCK - PREFERRED			5,370,627.76	6,581,019.76	1,210,392.00
CORPORATE STOCK - COMMON					
FXPF11010302 00846U101	AGILENT TECHNOLOGIES INC	106,551.000	7,268,874.08	9,089,865.81	1,820,991.73
FXPF11010302 02079K107	ALPHABET INC-CL C	4,357.000	4,512,152.77	5,825,396.14	1,313,243.37
FXPF11010302 02079K305	ALPHABET INC-CL A	8,730.000	9,122,500.80	11,692,874.70	2,570,373.90
FXPF11010302 03027X100	AMERICAN TOWER CORP	53,700.000	8,494,803.00	12,341,334.00	3,846,531.00
FXPF11010302 032654105	ANALOG DEVICES INC	128,450.000	11,024,863.50	15,264,998.00	4,240,134.50
FXPF11010302 04247X102	ARMSTRONG WORLD INDUSTRIES INC	32,919.000	1,916,214.99	3,093,398.43	1,177,183.44
FXPF11010302 052769106	AUTODESK INC	33,327.000	4,853,725.42	6,114,171.42	1,260,446.00
FXPF11010302 075887109	BECTON DICKINSON AND CO	31,107.000	7,021,958.68	8,460,170.79	1,438,212.11
FXPF11010302 11135F101	BROADCOM INC	30,095.000	7,935,878.69	9,510,621.90	1,574,743.21
FXPF11010302 117043109	BRUNSWICK CORP/DE	88,453.000	4,065,215.40	5,305,410.94	1,240,195.54
FXPF11010302 12504L109	CBRE GROUP INC	174,245.000	6,976,769.80	10,679,476.05	3,702,706.25
FXPF11010302 12572Q105	CME GROUP INC	47,600.000	8,954,512.00	9,554,272.00	599,760.00
FXPF11010302 225310101	CREDIT ACCEPTANCE CORP	7,542.000	2,879,233.92	3,336,052.86	456,818.94
FXPF11010302 278865100	ECOLAB INC	57,400.000	8,457,890.00	11,077,626.00	2,619,736.00
FXPF11010302 29362U104	ENTEGRIS INC	68,108.000	2,858,685.20	3,411,529.72	552,844.52
FXPF11010302 294429105	EQUIFAX INC	59,412.000	5,533,039.56	8,324,809.44	2,791,769.88
FXPF11010302 30303M102	FACEBOOK INC	26,535.000	3,478,473.15	5,446,308.75	1,967,835.60
FXPF11010302 311900104	FASTENAL CO	159,010.000	4,157,316.45	5,875,419.50	1,718,103.05
FXPF11010302 31620M106	FIDELITY NATIONAL INFORMATION	105,000.000	10,767,750.00	14,604,450.00	3,836,700.00
FXPF11010302 45841N107	INTERACTIVE BROKERS GROUP INC	64,590.000	3,529,843.50	3,011,185.80	-518,657.70
FXPF11010302 45866F104	INTERCONTINENTAL EXCHANGE INC	115,000.000	8,662,950.00	10,643,250.00	1,980,300.00
FXPF11010302 615369105	MOODY'S CORP	15,432.000	2,161,097.28	3,663,711.12	1,502,613.84
FXPF11010302 74164M108	PRIMERICA INC	23,278.000	2,274,493.38	3,039,175.68	764,682.30
FXPF11010302 78409V104	S&P GLOBAL INC	67,645.000	11,495,591.30	18,470,467.25	6,974,875.95
FXPF11010302 78467J100	SS&C TECHNOLOGIES HOLDINGS INC	107,066.000	5,172,598.07	6,573,852.40	1,401,254.33
FXPF11010302 874039100	TAIWAN SEMICONDUCTOR MANUFACTU ADR	97,784.000	3,609,207.44	5,681,250.40	2,072,042.96
FXPF11010302 883556102	THERMO FISHER SCIENTIFIC INC	25,150.000	5,628,318.50	8,170,480.50	2,542,162.00
FXPF11010302 896288107	TRINET GROUP INC	104,245.000	4,373,077.75	5,901,309.45	1,528,231.70
FXPF11010302 92343E102	VERISIGN INC	38,337.000	5,684,993.73	7,386,773.16	1,701,779.43



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FXPF11010302 92826C839	VISA INC	66,900.000	8,826,786.00	12,570,510.00	3,743,724.00
FXPF11010302 98978V103	ZOETIS INC	86,311.000	7,383,042.94	11,423,260.85	4,040,217.91
FXPF11010302 AABW0BGZ7	CARSales.COM LTD	234,415.000	1,829,499.08	2,737,029.42	907,530.34
FXPF11010302 EEBX90C09	CELLNEX TELECOM SA	340,245.000	8,892,775.75	14,654,462.73	5,761,686.98
FXPF11010302 EEBYY3DX0	GRIFOLS SA	165,404.000	4,361,635.37	5,835,482.07	1,473,846.70
FXPF11010302 EFB058TZ0	SAFRAN SA	80,368.000	9,683,380.39	12,417,830.46	2,734,450.07
FXPF11010302 EN5671511	WOLTERS KLUWER NV	123,817.000	7,312,028.91	9,036,777.55	1,724,748.64
FXPF11010302 ENB1W8P10	AALBERTS NV	87,700.000	2,912,386.11	3,938,714.43	1,026,328.32
FXPF11010302 ESBF2DSG4	SIKA AG	18,600.000	2,350,943.40	3,492,962.25	1,142,018.85
FXPF11010302 EXB0SWJX9	LONDON STOCK EXCHANGE GROUP PL	69,612.000	3,694,794.20	7,146,933.52	3,452,139.32
FXPF11010302 EXB1VZ0M0	HARGREAVES LANSDOWN PLC	268,369.000	6,319,785.08	6,879,347.46	559,562.38
FXPF11010302 EXBGDT3G1	RIGHTMOVE PLC	346,990.000	1,910,227.15	2,912,500.82	1,002,273.67
FXPF11010302 EXBMJ6DW6	INFORMA PLC	644,736.000	5,213,274.37	7,319,757.12	2,106,482.75
FXPF11010302 EXBVYVFW2	AUTO TRADER GROUP PLC	1,169,599.000	6,774,706.65	9,212,888.63	2,438,181.98
FXPF11010302 EZ4519573	KERRY GROUP PLC	59,616.000	5,894,977.63	7,434,696.46	1,539,718.83
FXPF11010302 FHBMMV2K9	TENCENT HOLDINGS LTD HK/00700	132,600.000	5,317,989.37	6,391,919.72	1,073,930.35
FXPF11010302 FL6709099	BANK RAKYAT INDONESIA PERSERO	29,300,000.000	7,457,437.76	9,286,494.36	1,829,056.60
FXPF11010302 G0408V102	AON PLC/UK	36,223.000	5,348,089.30	7,544,888.67	2,196,799.37
FXPF11010302 G8060N102	SENSATA TECHNOLOGIES HOLDING P	49,248.000	2,208,280.32	2,652,989.76	444,709.44
FXPF11010302 G96629103	WILLIS TOWERS WATSON PLC	60,794.000	9,232,176.84	12,276,740.36	3,044,563.52
FXPF11010302 NAB3P7N24	SBERBANK OF RUSSIA PJSC ADR	418,659.000	4,770,220.43	6,868,519.55	2,098,299.12
FXPF11010302 SS5048565	SWEDISH MATCH AB	81,578.000	3,817,649.88	4,207,418.86	389,768.98
FXPF11010602 00507V109	ACTIVISION BLIZZARD INC	102,804.000	4,893,434.53	6,108,613.68	1,215,179.15
FXPF11010602 007903107	ADVANCED MICRO DEVICES INC	182,257.000	4,430,311.20	8,358,306.02	3,927,994.82
FXPF11010602 00846U101	AGILENT TECHNOLOGIES INC	57,969.000	4,023,996.36	4,945,335.39	921,339.03
FXPF11010602 015351109	ALEXION PHARMACEUTICALS INC	32,764.000	4,076,603.51	3,543,426.60	-533,176.91
FXPF11010602 02079K305	ALPHABET INC-CL A	3,715.000	3,882,026.40	4,975,833.85	1,093,807.45
FXPF11010602 023135106	AMAZON.COM INC	966.000	1,550,320.60	1,785,013.44	234,692.84
FXPF11010602 036752103	ANTHEM INC	19,649.000	5,160,416.87	5,934,587.47	774,170.60
FXPF11010602 040413106	ARISTA NETWORKS INC	21,911.000	5,555,317.34	4,456,697.40	-1,098,619.94
FXPF11010602 060505104	BANK OF AMERICA CORP	300,131.000	7,395,227.84	10,570,613.82	3,175,385.98
FXPF11010602 101137107	BOSTON SCIENTIFIC CORP	165,902.000	5,862,976.68	7,502,088.44	1,639,111.76
FXPF11010602 15677J108	CERIDIAN HCM HOLDING INC	70,200.000	3,603,114.37	4,765,176.00	1,162,061.63
FXPF11010602 31620M106	FIDELITY NATIONAL INFORMATION	70,452.000	7,161,080.82	9,799,168.68	2,638,087.86
FXPF11010602 34959J108	FORTIVE CORP	74,061.000	5,172,545.91	5,657,519.79	484,973.88
FXPF11010602 40415F101	HDFC BANK LTD ADR	40,167.000	2,080,449.77	2,545,382.79	464,933.02



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FXPF11010602 452327109	ILLUMINA INC	14,786.000	4,684,262.70	4,905,107.64	220,844.94
FXPF11010602 502431109	L3HARRIS TECHNOLOGIES INC	46,903.000	7,191,711.43	9,280,696.61	2,088,985.18
FXPF11010602 548661107	LOWE'S COS INC	69,631.000	6,724,186.17	8,339,008.56	1,614,822.39
FXPF11010602 594918104	MICROSOFT CORP	70,922.000	8,319,676.80	11,184,399.40	2,864,722.60
FXPF11010602 65339F101	NEXTERA ENERGY INC	14,717.000	3,231,149.78	3,563,868.72	332,718.94
FXPF11010602 922475108	VEEVA SYSTEMS INC	40,839.000	4,786,973.13	5,744,413.74	957,440.61
FXPF11010602 92826C839	VISA INC	18,884.000	2,491,554.96	3,548,303.60	1,056,748.64
FXPF11010602 98980L101	ZOOM VIDEO COMMUNICATIONS INC	68,019.000	4,966,318.45	4,628,012.76	-338,305.69
FXPF11010602 ED4031974	ADIDAS AG	16,350.000	3,409,147.66	5,318,663.18	1,909,515.52
FXPF11010602 EEB288C92	IBERDROLA SA	306,197.000	3,094,025.41	3,155,222.30	61,196.89
FXPF11010602 EEB3MSM24	AMADEUS IT GROUP SA	43,434.000	3,020,801.96	3,549,339.61	528,537.65
FXPF11010602 ENB0HZL96	KONINKLIJKE DSM NV	32,932.000	3,915,362.45	4,291,772.34	376,409.89
FXPF11010602 ENBZ1HM46	ADYEN NV	2,727.000	2,040,035.19	2,237,633.03	197,597.84
FXPF11010602 ES7333374	LONZA GROUP AG	27,071.000	7,406,004.68	9,873,988.95	2,467,984.27
FXPF11010602 EX0989528	ASTRAZENECA PLC	128,656.000	9,807,678.76	12,965,145.33	3,157,466.57
FXPF11010602 EX3174300	BURBERRY GROUP PLC	231,502.000	5,622,179.71	6,762,344.15	1,140,164.44
FXPF11010602 EXB0SWJX9	LONDON STOCK EXCHANGE GROUP PL	85,056.000	4,994,019.00	8,732,540.04	3,738,521.04
FXPF11010602 EXBRJ9BJ0	FEVERTREE DRINKS PLC	87,009.000	2,436,814.41	2,412,500.07	-24,314.34
FXPF11010602 FHB0190C9	TECHTRONIC INDUSTRIES CO LTD HK/00669	1,393,000.000	7,401,482.90	11,361,322.18	3,959,839.28
FXPF11010602 FHBKDXJH8	BUDWEISER BREWING CO APAC LTD HK/01876	380,300.000	1,325,679.63	1,283,643.06	-42,036.57
FXPF11010602 FHBMMV2K9	TENCENT HOLDINGS LTD HK/00700	70,700.000	2,875,842.18	3,408,059.76	532,217.58
FXPF11010602 FJ6441508	HOYA CORP	39,800.000	2,916,893.31	3,827,099.01	910,205.70
FXPF11010602 FJ6490992	KEYENCE CORP	14,600.000	3,938,807.85	5,170,959.10	1,232,151.25
FXPF11010602 G06242104	ATLASSIAN CORP PLC	17,397.000	1,547,985.06	2,093,554.98	545,569.92
FXPF11010602 G27823106	DELPHI TECHNOLOGIES PLC	10,406.000	640,697.42	988,257.82	347,560.40
FXPF11010602 G47567105	IHS MARKIT LTD	215,258.000	10,325,926.26	16,219,690.30	5,893,764.04
FXPF11010602 G6095L109	APTIV PLC	68,728.000	4,353,239.36	6,527,098.16	2,173,858.80
FXPF11010602 G68707101	PAGSEGURO DIGITAL LTD	107,591.000	2,350,843.10	3,675,308.56	1,324,465.46
FXPF11010602 L8681T102	SPOTIFY TECHNOLOGY SA	11,601.000	1,621,356.57	1,734,929.55	113,572.98
FXPF11010602 LBBF4J7K2	NOTRE DAME INTERMEDICA PARTICI	89,500.000	1,275,258.40	1,518,476.40	243,218.00
FXPF11010602 SD4595734	GENMAB A/S	37,934.000	6,263,133.19	8,442,124.24	2,178,991.05
FXPF11010602 SD5964657	VESTAS WIND SYSTEMS A/S	66,690.000	5,445,626.42	6,744,135.20	1,298,508.78
FXPF11010602 SDBYT16L1	ORSTED A/S	28,492.000	2,581,151.70	2,948,924.14	367,772.44
FXPF11010702 01609W102	ALIBABA GROUP HOLDING LTD	81,094.000	11,141,487.86	17,200,037.40	6,058,549.54
FXPF11010702 02079K107	ALPHABET INC-CL C	6,414.000	6,649,903.44	8,575,646.28	1,925,742.84
FXPF11010702 023135106	AMAZON.COM INC	9,812.000	14,783,039.53	18,131,006.08	3,347,966.55



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FXPF11010702 252131107	DEXCOM INC	25,706.000	3,079,578.80	5,622,930.44	2,543,351.64
FXPF11010702 30303M102	FACEBOOK INC	56,268.000	7,393,883.43	11,549,007.00	4,155,123.57
FXPF11010702 452327109	ILLUMINA INC	50,953.000	15,284,113.31	16,903,148.22	1,619,034.91
FXPF11010702 46120E602	INTUITIVE SURGICAL INC	11,247.000	5,386,413.24	6,648,664.05	1,262,250.81
FXPF11010702 462222100	IONIS PHARMACEUTICALS INC	51,024.000	2,758,357.44	3,082,359.84	324,002.40
FXPF11010702 62914V106	NIO INC ADR	281,764.000	1,919,056.74	1,132,691.28	-786,365.46
FXPF11010702 64110L106	NETFLIX INC	25,950.000	6,949,383.58	8,396,641.50	1,447,257.92
FXPF11010702 64110W102	NETEASE INC ADR	12,637.000	2,974,370.69	3,875,009.68	900,638.99
FXPF11010702 67066G104	NVIDIA CORP	35,073.000	4,697,847.08	8,252,676.90	3,554,829.82
FXPF11010702 70614W100	PELOTON INTERACTIVE INC	81,912.000	2,085,456.14	2,326,300.80	240,844.66
FXPF11010702 722304102	PINDUODUO INC ADR	88,205.000	2,497,569.23	3,335,913.10	838,343.87
FXPF11010702 79466L302	SALESFORCE.COM INC	31,403.000	4,306,242.48	5,107,383.92	801,141.44
FXPF11010702 82509L107	SHOPIFY INC	11,577.000	1,977,765.45	4,602,783.66	2,625,018.21
FXPF11010702 874080104	TAL EDUCATION GROUP ADR	113,297.000	3,022,763.96	5,460,915.40	2,438,151.44
FXPF11010702 88160R101	TESLA INC	34,726.000	11,549,858.98	14,526,927.58	2,977,068.60
FXPF11010702 89677Q107	TRIP.COM GROUP LTD ADR	106,516.000	2,882,322.96	3,572,546.64	690,223.68
FXPF11010702 98138H101	WORKDAY INC	25,282.000	4,037,029.76	4,157,624.90	120,595.14
FXPF11010702 EDBR17158	ROCKET INTERNET SE	11,620.000	268,059.07	288,260.25	20,201.18
FXPF11010702 EDBZCNB45	DELIVERY HERO SE	68,391.000	2,540,888.08	5,416,813.41	2,875,925.33
FXPF11010702 EEBP9DL99	INDUSTRIA DE DISENO TEXTIL SA	155,583.000	3,975,052.69	5,492,488.31	1,517,435.62
FXPF11010702 EF4057800	L'OREAL SA	8,606.000	1,979,395.32	2,550,302.04	570,906.72
FXPF11010702 EF5253978	HERMES INTERNATIONAL	5,671.000	3,142,863.21	4,240,827.67	1,097,964.46
FXPF11010702 EF5505070	KERING SA	16,818.000	7,920,928.52	11,047,525.57	3,126,597.05
FXPF11010702 ENB929F49	ASML HOLDING NV	27,584.000	4,325,018.22	8,164,953.65	3,839,935.43
FXPF11010702 FHB4TX8S5	AIA GROUP LTD HK/01299	346,000.000	2,872,524.54	3,632,382.77	759,858.23
FXPF11010702 FHBGJW372	MEITUAN DIANPING HK/03690	622,100.000	3,701,090.22	8,135,731.17	4,434,640.95
FXPF11010702 FHBMMV2K9	TENCENT HOLDINGS LTD HK/00700	337,800.000	13,558,738.30	16,283,487.80	2,724,749.50
FXPF11010702 G06242104	ATLASSIAN CORP PLC	44,259.000	3,961,047.49	5,326,128.06	1,365,080.57
FXPF11010702 L8681T102	SPOTIFY TECHNOLOGY SA	22,816.000	2,787,692.02	3,412,132.80	624,440.78
FXPF11010702 NABFZ1K48	SPOTIFY TECHNOLOGY SA	12,452.000	1,413,302.00	1,862,196.60	448,894.60
FXPF11010802 02079K107	ALPHABET INC-CL C	8,656.000	8,964,240.16	11,573,245.12	2,609,004.96
FXPF11010802 031100100	AMETEK INC	68,461.000	4,634,809.70	6,828,300.14	2,193,490.44
FXPF11010802 032095101	AMPHENOL CORP	61,100.000	5,054,954.89	6,612,853.00	1,557,898.11
FXPF11010802 071813109	BAXTER INTERNATIONAL INC	80,700.000	5,529,713.51	6,748,134.00	1,218,420.49
FXPF11010802 075887109	BECTON DICKINSON AND CO	29,875.000	6,731,435.00	8,125,103.75	1,393,668.75
FXPF11010802 09247X101	BLACKROCK INC	5,022.000	1,972,742.04	2,524,559.40	551,817.36



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FXPF11010802 112585104	BROOKFIELD ASSET MANAGEMENT IN	117,549.000	4,620,378.21	6,794,332.20	2,173,953.99
FXPF11010802 126408103	CSX CORP	78,400.000	4,870,992.00	5,673,024.00	802,032.00
FXPF11010802 136385101	CANADIAN NATURAL RESOURCES LTD	61,600.000	1,486,408.00	1,992,760.00	506,352.00
FXPF11010802 20030N101	COMCAST CORP	98,100.000	3,550,717.17	4,411,557.00	860,839.83
FXPF11010802 204429104	CIA CERVECERIAS UNIDAS SAADR	62,566.000	1,587,105.82	1,186,877.02	-400,228.80
FXPF11010802 46625H100	JPMORGAN CHASE & CO	115,371.000	11,262,517.02	16,082,717.40	4,820,200.38
FXPF11010802 478160104	JOHNSON & JOHNSON	51,962.000	6,705,696.10	7,579,696.94	874,000.84
FXPF11010802 571748102	MARSH & MCLENNAN COS INC	56,200.000	4,730,753.67	6,261,242.00	1,530,488.33
FXPF11010802 594918104	MICROSOFT CORP	74,700.000	8,445,529.54	11,780,190.00	3,334,660.46
FXPF11010802 66987V109	NOVARTIS AG ADR	91,900.000	6,943,485.46	8,702,011.00	1,758,525.54
FXPF11010802 693506107	PPG INDUSTRIES INC	18,540.000	1,895,344.20	2,474,904.60	579,560.40
FXPF11010802 713448108	PEPSICO INC	31,505.000	3,478,965.65	4,305,788.35	826,822.70
FXPF11010802 775109200	ROGERS COMMUNICATIONS INC	47,817.000	2,468,969.24	2,375,070.39	-93,898.85
FXPF11010802 780087102	ROYAL BANK OF CANADA	67,200.000	4,647,836.34	5,322,240.00	674,403.66
FXPF11010802 78409V104	S&P GLOBAL INC	40,745.000	6,924,205.30	11,125,422.25	4,201,216.95
FXPF11010802 867224107	SUNCOR ENERGY INC	60,300.000	1,686,591.00	1,977,840.00	291,249.00
FXPF11010802 874039100	TAIWAN SEMICONDUCTOR MANUFACTU ADR	65,200.000	2,406,532.00	3,788,120.00	1,381,588.00
FXPF11010802 907818108	UNION PACIFIC CORP	57,600.000	8,095,528.55	10,413,504.00	2,317,975.45
FXPF11010802 92343V104	VERIZON COMMUNICATIONS INC	98,478.000	5,536,433.16	6,046,549.20	510,116.04
FXPF11010802 92345Y106	VERISK ANALYTICS INC	19,668.000	2,144,598.72	2,937,219.12	792,620.40
FXPF11010802 92826C839	VISA INC	59,837.000	7,894,893.78	11,243,372.30	3,348,478.52
FXPF11010802 ED4354335	FUCHS PETROLUB SE	57,922.000	2,299,922.42	2,597,446.93	297,524.51
FXPF11010802 ED7021964	DEUTSCHE BOERSE AG	48,768.000	5,850,872.17	7,672,102.51	1,821,230.34
FXPF11010802 EF4061414	LVMH MOET HENNESSY LOUIS VUITT	20,733.000	8,541,547.38	9,639,590.65	1,098,043.27
FXPF11010802 EFB1YXBJ6	AIR LIQUIDE SA	77,678.000	8,754,715.57	11,003,826.64	2,249,111.07
FXPF11010802 EIB07DRZ3	RECORDATI SPA	28,061.000	1,152,798.04	1,183,397.61	30,599.57
FXPF11010802 EN4031451	AMSTERDAM COMMODITIES NV	68,709.000	1,369,819.45	1,600,361.44	230,541.99
FXPF11010802 EN5671511	WOLTERS KLUWER NV	169,300.000	9,998,033.34	12,356,352.04	2,358,318.70
FXPF11010802 ENBV9FWX6	GRANDVISION NV	50,994.000	1,373,216.19	1,569,541.78	196,325.59
FXPF11010802 ES7110384	ROCHE HOLDING AG	28,399.000	7,339,518.86	9,208,742.70	1,869,223.84
FXPF11010802 ES7123874	NESTLE SA	31,346.000	3,499,163.73	3,391,783.84	-107,379.89
FXPF11010802 ESB1TSL13	VZ HOLDING AG	4,671.000	1,255,645.16	1,439,865.23	184,220.07
FXPF11010802 EX0182660	DIPLOMA PLC	252,162.000	3,885,957.63	6,761,204.58	2,875,246.95
FXPF11010802 EX0405202	HALMA PLC	42,640.000	740,738.00	1,195,272.11	454,534.11
FXPF11010802 EX3163832	INTERTEK GROUP PLC	129,232.000	8,602,940.11	10,018,629.38	1,415,689.27
FXPF11010802 EXB0744B8	BUNZL PLC	202,906.000	6,123,310.23	5,550,714.29	-572,595.94



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FXPF11010802	EXB2B0DG6 RELX PLC	167,070.000	3,484,019.58	4,217,366.60	733,347.02
FXPF11010802	EXBD6K458 COMPASS GROUP PLC	245,278.000	6,072,857.56	6,141,215.38	68,357.82
FXPF11010802	EXBJFFLV0 CRODA INTERNATIONAL PLC	103,299.000	6,314,038.49	7,006,481.93	692,443.44
FXPF11010802	EXBYM1K74 ON THE BEACH GROUP PLC	108,164.000	638,162.83	698,396.73	60,233.90
FXPF11010802	EXBYZDVK3 SOFTCAT PLC	133,780.000	1,001,847.41	2,041,632.63	1,039,785.22
FXPF11010802	FH6073552 CHINA MOBILE LTD HK/00941	70,729.000	680,698.93	594,567.30	-86,131.63
FXPF11010802	FHB4TX8S5 AIA GROUP LTD HK/01299	499,200.000	4,144,405.36	5,240,709.47	1,096,304.11
FXPF11010802	FHBWGCFG1 FUYAO GLASS INDUSTRY GROUP CO HK/03606	589,200.000	1,885,145.00	1,803,488.29	-81,656.71
FXPF11010802	FJB0FS5D1 SEVEN & I HOLDINGS CO LTD	98,200.000	4,281,006.27	3,617,157.45	-663,848.82
FXPF11010802	FJB0MKZN5 TSURUHA HOLDINGS INC	26,800.000	2,301,016.27	3,457,427.99	1,156,411.72
FXPF11010802	FJBYX8TV5 KUSURI NO AOKI HOLDINGS CO LTD	24,400.000	1,541,193.09	1,535,734.93	-5,458.16
FXPF11010802	FM6175208 DBS GROUP HOLDINGS LTD	387,600.000	6,736,789.43	7,459,999.26	723,209.83
FXPF11010802	G0408V102 AON PLC/UK	81,172.000	11,912,450.26	16,907,315.88	4,994,865.62
FXPF11010802	G1151C101 ACCENTURE PLC	33,000.000	6,555,612.67	6,948,810.00	393,197.33
FXPF11010802	G47567105 IHS MARKIT LTD	48,464.000	2,324,818.08	3,651,762.40	1,326,944.32
FXPF11010802	G5494J103 LINDE PLC	29,034.000	4,530,465.36	6,181,338.60	1,650,873.24
FXPF11010802	H01301128 ALCON INC	18,380.000	953,795.21	1,039,756.60	85,961.39
FXPF11010802	LBB03DN13 ITAU UNIBANCO HOLDING SA	170,850.000	1,321,813.04	1,360,361.32	38,548.28
FXPF11010802	NC2011640 ALIMENTATION COUCHE-TARD INC	209,800.000	6,728,227.87	6,667,328.32	-60,899.55
FXPF11010802	NCB15C4L4 CONSTELLATION SOFTWARE INC	6,396.000	4,092,259.90	6,220,458.35	2,128,198.45
FXPF11010802	SF5226037 SAMPO OYJ	71,000.000	3,170,643.21	3,101,029.73	-69,613.48
FXPF11010802	SSB3K7KL6 LOOMIS AB	59,587.000	1,922,193.82	2,468,509.25	546,315.43
FXPF11010802	SSBYPC1T6 ASSA ABLOY AB	206,620.000	3,957,318.40	4,833,835.94	876,517.54
FXPF11010802	SSBZ1DP20 BRAVIDA HOLDING AB	437,000.000	3,099,957.28	4,245,800.41	1,145,843.13
FXPF11010902	001055102 AFLAC INC	24,200.000	1,102,552.00	1,280,180.00	177,628.00
FXPF11010902	00164V103 AMC NETWORKS INC	12,200.000	669,536.00	481,900.00	-187,636.00
FXPF11010902	00287Y109 ABBVIE INC	23,800.000	2,098,533.00	2,107,252.00	8,719.00
FXPF11010902	015351109 ALEXION PHARMACEUTICALS INC	6,400.000	704,506.13	692,160.00	-12,346.13
FXPF11010902	018581108 ALLIANCE DATA SYSTEMS CORP	5,470.000	604,923.10	613,734.00	8,810.90
FXPF11010902	01973R101 ALLISON TRANSMISSION HOLDINGS	23,100.000	1,014,321.00	1,116,192.00	101,871.00
FXPF11010902	020002101 ALLSTATE CORP/THE	9,600.000	793,248.00	1,079,520.00	286,272.00
FXPF11010902	02005N100 ALLY FINANCIAL INC	28,600.000	648,076.00	874,016.00	225,940.00
FXPF11010902	03076C106 AMERIPRISE FINANCIAL INC	10,000.000	1,043,700.00	1,665,800.00	622,100.00
FXPF11010902	031162100 AMGEN INC	12,900.000	2,490,667.50	3,109,803.00	619,135.50
FXPF11010902	035710409 ANNALY CAPITAL MANAGEMENT INC	88,400.000	868,088.00	832,728.00	-35,360.00
FXPF11010902	038222105 APPLIED MATERIALS INC	38,800.000	1,318,837.50	2,368,352.00	1,049,514.50



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FXPF11010902 060505104	BANK OF AMERICA CORP	100,400.000	2,624,684.75	3,536,088.00	911,403.25
FXPF11010902 077454106	BELDEN INC	17,600.000	1,004,299.64	968,000.00	-36,299.64
FXPF11010902 086516101	BEST BUY CO INC	14,100.000	783,332.50	1,237,980.00	454,647.50
FXPF11010902 09062X103	BIOGEN INC	6,000.000	1,859,213.50	1,780,380.00	-78,833.50
FXPF11010902 099724106	BORGWARNER INC	21,900.000	760,806.00	950,022.00	189,216.00
FXPF11010902 110122108	BRISTOL-MYERS SQUIBB CO	37,400.000	2,035,100.63	2,400,706.00	365,605.37
FXPF11010902 110122157	BRISTOL-MYERS SQUIBB CO RTS	13,300.000	30,590.00	40,033.00	9,443.00
FXPF11010902 11120U105	BRIXMOR PROPERTY GROUP INC	50,400.000	740,376.00	1,089,144.00	348,768.00
FXPF11010902 12508E101	CDK GLOBAL INC	16,600.000	734,664.48	907,688.00	173,023.52
FXPF11010902 125581801	CIT GROUP INC	17,000.000	660,765.34	775,710.00	114,944.66
FXPF11010902 126650100	CVS HEALTH CORP	17,200.000	917,845.73	1,277,788.00	359,942.27
FXPF11010902 14040H105	CAPITAL ONE FINANCIAL CORP	14,500.000	1,096,055.00	1,492,195.00	396,140.00
FXPF11010902 150870103	CELANESE CORP	10,200.000	917,694.00	1,255,824.00	338,130.00
FXPF11010902 163851108	CHEMOURS CO/THE	23,700.000	668,814.00	428,733.00	-240,081.00
FXPF11010902 17275R102	CISCO SYSTEMS INC	37,700.000	1,683,756.00	1,808,092.00	124,336.00
FXPF11010902 172967424	CITIGROUP INC	38,200.000	2,113,949.00	3,051,798.00	937,849.00
FXPF11010902 174610105	CITIZENS FINANCIAL GROUP INC	43,500.000	1,293,255.00	1,766,535.00	473,280.00
FXPF11010902 21925D109	CORNERSTONE BUILDING BRANDS IN	50,500.000	366,125.00	429,755.00	63,630.00
FXPF11010902 219350105	CORNING INC	22,400.000	676,704.00	652,064.00	-24,640.00
FXPF11010902 231021106	CUMMINS INC	11,700.000	1,608,975.50	2,093,832.00	484,856.50
FXPF11010902 23355L106	DXC TECHNOLOGY CO	27,100.000	1,509,809.92	1,018,689.00	-491,120.92
FXPF11010902 235825205	DANA INC	57,400.000	829,544.50	1,044,680.00	215,135.50
FXPF11010902 247361702	DELTA AIR LINES INC	15,000.000	748,500.00	877,200.00	128,700.00
FXPF11010902 253393102	DICK'S SPORTING GOODS INC	23,600.000	764,967.00	1,167,964.00	402,997.00
FXPF11010902 254709108	DISCOVER FINANCIAL SERVICES	18,900.000	1,114,722.00	1,603,098.00	488,376.00
FXPF11010902 25470M109	DISH NETWORK CORP	23,300.000	728,474.50	826,451.00	97,976.50
FXPF11010902 277432100	EASTMAN CHEMICAL CO	14,500.000	1,060,095.00	1,149,270.00	89,175.00
FXPF11010902 278642103	EBAY INC	43,700.000	1,346,096.50	1,578,007.00	231,910.50
FXPF11010902 30161N101	EXELON CORP	24,100.000	1,086,910.00	1,098,719.00	11,809.00
FXPF11010902 31428X106	FEDEX CORP	8,000.000	1,483,640.00	1,209,680.00	-273,960.00
FXPF11010902 344849104	FOOT LOCKER INC	16,800.000	893,760.00	655,032.00	-238,728.00
FXPF11010902 345370860	FORD MOTOR CO	97,500.000	870,998.61	906,750.00	35,751.39
FXPF11010902 37045V100	GENERAL MOTORS CO	39,800.000	1,408,383.00	1,456,680.00	48,297.00
FXPF11010902 375558103	GILEAD SCIENCES INC	15,800.000	1,033,399.00	1,026,684.00	-6,715.00
FXPF11010902 40412C101	HCA HEALTHCARE INC	14,500.000	1,848,695.00	2,143,245.00	294,550.00
FXPF11010902 40434L105	HP INC	72,400.000	1,570,470.00	1,487,820.00	-82,650.00



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FXPF11010902 42824C109	HEWLETT PACKARD ENTERPRISE CO	71,100.000	939,231.00	1,127,646.00	188,415.00
FXPF11010902 436106108	HOLLYFRONTIER CORP	26,300.000	1,395,626.00	1,333,673.00	-61,953.00
FXPF11010902 44107P104	HOST HOTELS & RESORTS INC	47,000.000	783,490.00	871,850.00	88,360.00
FXPF11010902 446150104	HUNTINGTON BANCSHARES INC/OH	75,700.000	902,344.00	1,141,556.00	239,212.00
FXPF11010902 446413106	HUNTINGTON INGALLS INDUSTRIES	5,100.000	1,003,129.08	1,279,488.00	276,358.92
FXPF11010902 447011107	HUNTSMAN CORP	33,400.000	644,286.00	806,944.00	162,658.00
FXPF11010902 458140100	INTEL CORP	58,400.000	2,790,689.00	3,495,240.00	704,551.00
FXPF11010902 459200101	INTERNATIONAL BUSINESS MACHINE	10,500.000	1,193,535.00	1,407,420.00	213,885.00
FXPF11010902 460146103	INTERNATIONAL PAPER CO	23,300.000	976,433.00	1,072,965.00	96,532.00
FXPF11010902 466313103	JABIL INC	43,600.000	1,112,821.00	1,801,988.00	689,167.00
FXPF11010902 478160104	JOHNSON & JOHNSON	14,100.000	1,819,605.00	2,056,767.00	237,162.00
FXPF11010902 48203R104	JUNIPER NETWORKS INC	25,000.000	672,750.00	615,750.00	-57,000.00
FXPF11010902 488360207	KEMET CORP	43,600.000	764,744.00	1,179,380.00	414,636.00
FXPF11010902 493267108	KEYCORP	76,900.000	1,188,873.50	1,556,456.00	367,582.50
FXPF11010902 500255104	KOHL'S CORP	16,500.000	1,093,771.50	840,675.00	-253,096.50
FXPF11010902 501044101	KROGER CO/THE	72,400.000	2,004,779.50	2,098,876.00	94,096.50
FXPF11010902 512807108	LAM RESEARCH CORP	7,800.000	1,062,126.00	2,280,720.00	1,218,594.00
FXPF11010902 534187109	LINCOLN NATIONAL CORP	15,200.000	779,912.00	896,952.00	117,040.00
FXPF11010902 552848103	MGIC INVESTMENT CORP	67,400.000	738,529.00	955,058.00	216,529.00
FXPF11010902 55616P104	MACY'S INC	24,400.000	726,632.00	414,800.00	-311,832.00
FXPF11010902 58155Q103	MCKESSON CORP	9,300.000	1,246,246.50	1,286,376.00	40,129.50
FXPF11010902 591520200	METHODE ELECTRONICS INC	36,500.000	917,853.80	1,436,275.00	518,421.20
FXPF11010902 595112103	MICRON TECHNOLOGY INC	21,900.000	694,887.00	1,177,782.00	482,895.00
FXPF11010902 60871R209	MOLSON COORS BEVERAGE CO	20,100.000	1,185,962.40	1,083,390.00	-102,572.40
FXPF11010902 617446448	MORGAN STANLEY	34,000.000	1,504,557.33	1,738,080.00	233,522.67
FXPF11010902 636180101	NATIONAL FUEL GAS CO	18,300.000	1,068,050.22	851,682.00	-216,368.22
FXPF11010902 68389X105	ORACLE CORP	49,700.000	2,401,781.85	2,633,106.00	231,324.15
FXPF11010902 688239201	OSHKOSH CORP	16,600.000	1,301,051.56	1,571,190.00	270,138.44
FXPF11010902 69343P105	LUKOIL PJSC ADR	21,800.000	1,619,256.20	2,165,219.60	545,963.40
FXPF11010902 693718108	PACCAR INC	16,800.000	959,952.00	1,328,880.00	368,928.00
FXPF11010902 695156109	PACKAGING CORP OF AMERICA	1,170.000	97,648.20	131,028.30	33,380.10
FXPF11010902 70959W103	PENSKE AUTOMOTIVE GROUP INC	16,900.000	681,408.00	848,718.00	167,310.00
FXPF11010902 717081103	PFIZER INC	55,900.000	2,440,035.00	2,190,162.00	-249,873.00
FXPF11010902 718546104	PHILLIPS 66	17,800.000	1,580,600.00	1,983,098.00	402,498.00
FXPF11010902 744320102	PRUDENTIAL FINANCIAL INC	10,400.000	848,120.00	974,896.00	126,776.00
FXPF11010902 755111507	RAYTHEON CO	5,500.000	996,187.50	1,208,570.00	212,382.50



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FXPF11010902 7591EP100	REGIONS FINANCIAL CORP	103,200.000	1,414,997.06	1,770,912.00	355,914.94
FXPF11010902 78440P108	SK TELECOM CO LTD ADR	72,000.000	1,898,769.20	1,663,920.00	-234,849.20
FXPF11010902 83088M102	SKYWORKS SOLUTIONS INC	10,800.000	723,816.00	1,305,504.00	581,688.00
FXPF11010902 832696405	JM SMUCKER CO/THE	13,800.000	1,439,907.18	1,436,994.00	-2,913.18
FXPF11010902 848574109	SPIRIT AEROSYSTEMS HOLDINGS IN	10,800.000	778,572.00	787,104.00	8,532.00
FXPF11010902 87612E106	TARGET CORP	17,500.000	1,156,575.00	2,243,675.00	1,087,100.00
FXPF11010902 880779103	TEREX CORP	25,700.000	708,549.00	765,346.00	56,797.00
FXPF11010902 883203101	TEXTRON INC	19,700.000	875,878.16	878,620.00	2,741.84
FXPF11010902 889478103	TOLL BROTHERS INC	25,100.000	826,543.00	991,701.00	165,158.00
FXPF11010902 89832Q109	TRUIST FINANCIAL CORP	24,087.000	938,184.00	1,356,579.84	418,395.84
FXPF11010902 902494103	TYSON FOODS INC	20,000.000	1,227,700.00	1,820,800.00	593,100.00
FXPF11010902 910047109	UNITED AIRLINES HOLDINGS INC	17,500.000	1,489,047.00	1,541,575.00	52,528.00
FXPF11010902 911363109	UNITED RENTALS INC	6,300.000	645,939.00	1,050,651.00	404,712.00
FXPF11010902 913456109	UNIVERSAL CORP/VA	14,500.000	793,534.00	827,370.00	33,836.00
FXPF11010902 913903100	UNIVERSAL HEALTH SERVICES INC	10,000.000	1,217,664.50	1,434,600.00	216,935.50
FXPF11010902 91529Y106	UNUM GROUP	33,000.000	969,540.00	962,280.00	-7,260.00
FXPF11010902 91913Y100	VALERO ENERGY CORP	11,400.000	854,658.00	1,067,610.00	212,952.00
FXPF11010902 92343V104	VERIZON COMMUNICATIONS INC	52,600.000	2,934,555.00	3,229,640.00	295,085.00
FXPF11010902 929089100	VOYA FINANCIAL INC	14,000.000	694,186.20	853,720.00	159,533.80
FXPF11010902 931427108	WALGREENS BOOTS ALLIANCE INC	27,000.000	1,856,879.50	1,591,920.00	-264,959.50
FXPF11010902 96145D105	WESTROCK CO	22,000.000	844,159.79	944,020.00	99,860.21
FXPF11010902 963320106	WHIRLPOOL CORP	5,900.000	764,615.22	870,427.00	105,811.78
FXPF11010902 969904101	WILLIAMS-SONOMA INC	18,000.000	941,867.50	1,321,920.00	380,052.50
FXPF11010902 98421M106	XEROX HOLDINGS CORP	32,600.000	736,157.50	1,201,962.00	465,804.50
FXPF11010902 989701107	ZIONS BANCORP NA	29,000.000	1,243,714.00	1,505,680.00	261,966.00
FXPF11010902 AA6076241	BANK OF QUEENSLAND LTD	141,500.000	1,007,768.89	721,138.83	-286,630.06
FXPF11010902 AA6086257	FORTESCUE METALS GROUP LTD	120,400.000	702,277.84	904,750.07	202,472.23
FXPF11010902 AA6710344	QANTAS AIRWAYS LTD	189,000.000	770,394.24	944,617.18	174,222.94
FXPF11010902 EA4651454	OMV AG	29,100.000	1,324,758.55	1,635,850.68	311,092.13
FXPF11010902 EA4943406	VOESTALPINE AG	25,500.000	750,368.71	711,586.43	-38,782.28
FXPF11010902 ED4354137	UNITED INTERNET AG	1,100.000	36,056.56	36,153.48	96.92
FXPF11010902 ED4557846	DEUTZ AG	97,900.000	678,716.29	612,102.62	-66,613.67
FXPF11010902 ED4617855	DEUTSCHE POST AG	28,700.000	918,884.79	1,095,657.66	176,772.87
FXPF11010902 ED5231482	ALLIANZ SE	5,700.000	1,141,204.36	1,397,377.80	256,173.44
FXPF11010902 EDB1SK0S8	FREENET AG	11,200.000	255,300.01	256,971.68	1,671.67
FXPF11010902 EDBD6QT86	METRO AG	48,500.000	742,655.97	781,231.94	38,575.97



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FXPF11010902	EDBYTBWY7 COVESTRO AG	12,500.000	617,015.21	581,595.31	-35,419.90
FXPF11010902	EDBY5979 SILTRONIC AG	9,900.000	781,813.62	997,035.93	215,222.31
FXPF11010902	EE5669358 REPSOL SA	72,500.000	1,166,927.52	1,133,640.81	-33,286.71
FXPF11010902	EE7383073 ENAGAS SA	4,400.000	111,767.36	112,312.86	545.50
FXPF11010902	EEBK80VN7 REPSOL SA RTS	72,500.000	34,285.86	34,424.27	138.41
FXPF11010902	EF5671732 SANOFI	27,000.000	2,332,878.37	2,716,158.15	383,279.78
FXPF11010902	EF5993904 METROPOLE TELEVISION SA	1,900.000	35,066.91	35,787.55	720.64
FXPF11010902	EF5997111 TELEVISION FRANCAISE 1	115,200.000	886,731.71	956,908.80	70,177.09
FXPF11010902	EFB0Z5YZ7 ARKEMA SA	7,000.000	599,833.67	744,105.25	144,271.58
FXPF11010902	EFB15C551 TOTAL SA	43,100.000	2,298,629.36	2,380,283.70	81,654.34
FXPF11010902	EFB1HDJL6 NATIXIS SA	152,900.000	719,950.27	679,312.53	-40,637.74
FXPF11010902	EI5499138 A2A SPA	762,900.000	1,362,947.63	1,431,825.98	68,878.35
FXPF11010902	EI7144567 ENEL SPA	246,200.000	1,448,219.87	1,954,414.38	506,194.51
FXPF11010902	EIB0DJNG9 LEONARDO SPA	98,200.000	901,902.64	1,151,898.28	249,995.64
FXPF11010902	EIB89YH97 UNIPOLSAI ASSICURAZIONI SPA	559,600.000	1,297,739.03	1,626,911.09	329,172.06
FXPF11010902	ELB290CR2 CATCHER TECHNOLOGY CO LTD GDR	16,400.000	838,040.00	623,200.00	-214,840.00
FXPF11010902	EM7320150 OTP BANK NYRT	27,900.000	1,122,449.95	1,461,198.08	338,748.13
FXPF11010902	EN5927376 AEGON NV	154,900.000	722,284.58	707,150.64	-15,133.94
FXPF11010902	ENBD0Q396 KONINKLIJKE AHOLD DELHAIZE NV	60,600.000	1,529,243.20	1,516,583.93	-12,659.27
FXPF11010902	ENBD9PNF3 ASR NEDERLAND NV	24,800.000	984,529.64	928,675.68	-55,853.96
FXPF11010902	ES7110384 ROCHE HOLDING AG	12,330.000	3,044,351.80	3,998,161.82	953,810.02
FXPF11010902	ES7437803 SWISS LIFE HOLDING AG	3,200.000	1,228,971.39	1,605,369.96	376,398.57
FXPF11010902	ESB545MG7 SWISS RE AG	13,100.000	1,197,577.60	1,470,511.69	272,934.09
FXPF11010902	EX0263494 BAE SYSTEMS PLC	176,300.000	1,176,185.88	1,319,109.74	142,923.86
FXPF11010902	EX0287584 BRITISH AMERICAN TOBACCO PLC	39,000.000	1,434,673.05	1,669,562.55	234,889.50
FXPF11010902	EX0560394 LEGAL & GENERAL GROUP PLC	327,800.000	964,392.84	1,315,786.74	351,393.90
FXPF11010902	EX0798051 BP PLC	200,200.000	1,264,547.12	1,250,753.70	-13,793.42
FXPF11010902	EX0870611 LLOYDS BANKING GROUP PLC	1,254,500.000	828,423.63	1,038,686.80	210,263.17
FXPF11010902	EX0875412 TATE & LYLE PLC	132,300.000	1,151,375.35	1,332,360.16	180,984.81
FXPF11010902	EX0925282 GLAXOSMITHKLINE PLC	98,500.000	1,870,704.44	2,321,379.30	450,674.86
FXPF11010902	EX0969702 BABCOCK INTERNATIONAL GROUP PL	72,400.000	451,176.88	603,669.50	152,492.62
FXPF11010902	EX3091355 BT GROUP PLC	442,300.000	1,327,128.77	1,127,577.02	-199,551.75
FXPF11010902	EXB0H2K56 PETROFAC LTD	91,500.000	555,869.09	464,130.80	-91,738.29
FXPF11010902	EXB1XZS89 ANGLO AMERICAN PLC	40,200.000	894,851.23	1,157,230.06	262,378.83
FXPF11010902	EXB5M6XQ0 INTERNATIONAL CONSOLIDATED AIR	75,300.000	575,501.75	623,460.47	47,958.72
FXPF11010902	EXBJ62K65 PETS AT HOME GROUP PLC	287,900.000	424,603.22	1,066,381.89	641,778.67



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FXP ALL MANAGER ACCOUNTS

	Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss	
	FXPF11010902	FB6492839	KRUNG THAI BANK PCL	2,074,900.000	1,297,107.05	1,136,030.06	-161,076.99
	FXPF11010902	FBB00PN08	QUALITY HOUSES PCL	8,571,000.000	728,106.67	732,521.31	4,414.64
	FXPF11010902	FH6291816	CHINA PETROLEUM & CHEMICAL COR HK/00386	1,332,900.000	951,664.06	802,292.28	-149,371.78
	FXPF11010902	FH6455148	CHINA EVERBRIGHT LTD HK/00165	486,000.000	839,141.88	908,154.73	69,012.85
	FXPF11010902	FH6486317	KERRY PROPERTIES LTD HK/00683	176,800.000	604,060.36	561,590.39	-42,469.97
	FXPF11010902	FH6559337	CHINA TELECOM CORP LTD HK/00728	2,620,200.000	1,358,512.67	1,079,447.88	-279,064.79
	FXPF11010902	FHB0PR2F4	AGILE GROUP HOLDINGS LTD HK/03383	622,000.000	757,399.23	935,578.43	178,179.20
	FXPF11010902	FHB0WC2B8	NINE DRAGONS PAPER HOLDINGS LT HK/02689	1,110,200.000	1,088,220.24	1,154,113.30	65,893.06
	FXPF11010902	FHB296ZH4	SINOTRUK HONG KONG LTD HK/03808	300,800.000	453,350.53	641,609.90	188,259.37
	FXPF11010902	FHB2Q5H53	CHINA PACIFIC INSURANCE GROUP HK/02601	100,400.000	396,324.69	395,579.97	-744.72
	FXPF11010902	FHB4Q4CJ7	SHANGHAI PHARMACEUTICALS HOLDI HK/02607	444,300.000	921,568.46	864,445.70	-57,122.76
	FXPF11010902	FHB6WY995	CHINA MEDICAL SYSTEM HOLDINGS HK/00867	715,000.000	760,006.77	1,029,582.38	269,575.61
	FXPF11010902	FHB8RZJZ5	PEOPLE'S INSURANCE CO GROUP OF HK/01339	3,824,600.000	1,545,775.40	1,590,351.91	44,576.51
	FXPF11010902	FHBP4JH15	JOHNSON ELECTRIC HOLDINGS LTD HK/00179	246,100.000	501,670.77	559,677.10	58,006.33
	FXPF11010902	FJ6010709	AISIN SEIKI CO LTD	15,200.000	529,225.72	569,256.94	40,031.22
	FXPF11010902	FJ6055209	AGC INC/JAPAN	23,800.000	744,055.05	860,676.30	116,621.25
	FXPF11010902	FJ6248994	KDDI CORP	60,000.000	1,531,838.30	1,795,997.17	264,158.87
	FXPF11010902	FJ6255692	DTS CORP	12,200.000	279,117.14	285,817.33	6,700.19
	FXPF11010902	FJ6429107	HITACHI LTD	37,600.000	1,006,013.76	1,600,529.96	594,516.20
	FXPF11010902	FJ6467800	ITOCHU CORP	86,000.000	1,463,446.20	2,005,677.41	542,231.21
	FXPF11010902	FJ6470358	JAPAN AVIATION ELECTRONICS IND	37,600.000	435,922.16	767,396.34	331,474.18
	FXPF11010902	FJ6487329	KEIHIN CORP	38,600.000	655,052.57	911,055.87	256,003.30
	FXPF11010902	FJ6496585	KOMATSU LTD	50,200.000	1,212,228.13	1,220,413.11	8,184.98
	FXPF11010902	FJ6497088	JTEKT CORP	46,800.000	522,962.22	560,264.99	37,302.77
	FXPF11010902	FJ6594140	SOJITZ CORP	352,300.000	1,226,619.88	1,141,105.09	-85,514.79
	FXPF11010902	FJ6599487	ULVAC INC	22,900.000	696,915.00	915,578.53	218,663.53
	FXPF11010902	FJ6641149	NICHIAS CORP	14,000.000	355,170.77	358,776.15	3,605.38
	FXPF11010902	FJ6641370	NIPPON TELEGRAPH & TELEPHONE C	84,400.000	1,735,551.54	2,141,162.10	405,610.56
	FXPF11010902	FJ6661147	ORIX CORP	89,200.000	1,307,370.82	1,486,461.41	179,090.59
	FXPF11010902	FJ6858735	SUMITOMO HEAVY INDUSTRIES LTD	26,700.000	796,996.76	768,999.28	-27,997.48
	FXPF11010902	FJ6858941	SUMITOMO CORP	47,300.000	740,565.80	706,834.11	-33,731.69
	FXPF11010902	FJ6880507	TEIJIN LTD	66,900.000	1,076,895.76	1,258,895.74	181,999.98
	FXPF11010902	FJ6985264	YAMAHA MOTOR CO LTD	37,300.000	733,999.00	756,125.12	22,126.12
	FXPF11010902	FJB8BRV41	JAPAN AIRLINES CO LTD	27,100.000	917,096.03	847,100.96	-69,995.07
	FXPF11010902	FK6489306	HYUNDAI GREENFOOD CO LTD	71,900.000	675,973.20	736,750.15	60,776.95
	FXPF11010902	FKB0RNR7	HANA FINANCIAL GROUP INC	32,000.000	946,065.00	1,021,055.47	74,990.47



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FXP ALL MANAGER ACCOUNTS

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FXPF11010902 FL6565129	BUKIT ASAM TBK PT	2,652,400.000	792,457.59	508,220.48	-284,237.11
FXPF11010902 FM6916783	UNITED OVERSEAS BANK LTD	61,600.000	1,110,427.00	1,209,873.20	99,446.20
FXPF11010902 FN6904613	TENAGA NASIONAL BHD	170,100.000	559,796.73	551,405.94	-8,390.79
FXPF11010902 G29183103	EATON CORP PLC	11,600.000	796,456.00	1,098,752.00	302,296.00
FXPF11010902 G50871105	JAZZ PHARMACEUTICALS PLC	8,500.000	1,049,370.00	1,268,880.00	219,510.00
FXPF11010902 G5785G107	MALLINCKRODT PLC	19,600.000	309,680.00	68,404.00	-241,276.00
FXPF11010902 G7945M107	SEAGATE TECHNOLOGY PLC	19,100.000	737,069.00	1,136,450.00	399,381.00
FXPF11010902 KS6041120	AFRICAN RAINBOW MINERALS LTD	74,700.000	739,210.64	874,273.39	135,062.75
FXPF11010902 LBB0YBZJ1	CIA DE SANEAMENTO DE MINAS GER	51,400.000	815,088.56	868,741.39	53,652.83
FXPF11010902 LMB0LTJV3	BANCO SANTANDER SA	224,944.000	893,386.06	939,847.57	46,461.51
FXPF11010902 N53745100	LYONDELLBASELL INDUSTRIES NV	16,800.000	1,405,155.50	1,587,264.00	182,108.50
FXPF11010902 NAB01D630	SAMSUNG ELECTRONICS CO LTD GDR	2,800.000	2,507,856.75	3,340,400.00	832,543.25
FXPF11010902 NABGT36V5	HON HAI PRECISION INDUSTRY CO GDR	5,935.000	35,980.22	35,954.23	-25.99
FXPF11010902 NABYSW6M3	MMC NORILSK NICKEL PJSC ADR	68,200.000	1,305,011.32	2,097,456.90	792,445.58
FXPF11010902 NC2492519	MANULIFE FINANCIAL CORP	78,700.000	1,171,445.95	1,599,793.33	428,347.38
FXPF11010902 NC2554474	MAGNA INTL INC	23,700.000	1,131,722.56	1,301,283.98	169,561.42
FXPF11010902 NC2951092	WEST FRASER TIMBER CO LTD	19,300.000	1,003,229.39	852,518.99	-150,710.40
FXPF11010902 NCB3NB1P6	SUNCOR ENERGY INC NEW	28,300.000	889,255.27	928,820.51	39,565.24
FXPF11010902 NCBSDHYK4	AIR CANADA VTG AND VAR VTG	38,600.000	733,676.97	1,443,983.81	710,306.84
FXPF11010902 SDB0386J3	JYSKE BANK A/S	16,100.000	580,077.97	587,939.01	7,861.04
FXPF11010902 SDBYZGMM1	SCANDINAVIAN TOBACCO GROUP A/S	66,900.000	824,809.89	816,527.72	-8,282.17
FXPF11010902 SF4336399	FINNAIR OYJ	69,500.000	562,895.63	458,720.85	-104,174.78
FXPF11010902 SFBKDZTB5	CRAMO OYJ	31,900.000	544,079.96	474,094.61	-69,985.35
FXPF11010902 SNB16MKT7	AUSTEVOLL SEAFOOD ASA	49,000.000	604,354.93	502,139.45	-102,215.48
FXPF11010902 SNBZ07691	EUROPRIS ASA	58,500.000	216,255.19	229,678.06	13,422.87
FXPF11010902 SSB1Q3J35	SKF AB	58,600.000	888,664.94	1,185,640.50	296,975.56
FXPF11010902 SSB1QH836	VOLVO AB	78,300.000	1,024,028.72	1,312,381.62	288,352.90
FXPF11010902 SSBK8LRF7	ADAPTEO OYJ	31,900.000	407,014.27	391,821.64	-15,192.63
FXPF20010602 21241B118	CONTURA ENERGY INC WTS EXP 25-JUL-2023	216.000	6,750.00	164.16	-6,585.84
FXPF20010602 99VVBDDN6	TEMPLAR ENERGY COMMON STOCK	70,073.510	520,369.73	0.00	-520,369.73
FXPF20010602 99VVBNA72	TEMPLAR ENERGY COMMON STOCK CLASS A	47,270.000	113,339.28	0.00	-113,339.28
FXPF20010602 99VVBQVV9	ENERGY & EXPLORATION PARTNESRS LLC DEFERRED CONSIDERATION	186,760.760	0.00	0.00	0.00
FXPF20010602 99VVBQVW7	ENERGY & EXPLORATION PARTNESRS LLC WTS	90,497.370	62,197.95	0.00	-62,197.95
FXPF99910002 019645407	ALLIS CHALMERS CORP	1,134.000	536,762.26	536,762.26	0.00
FXPF99910002 045188109	ASKMENOW INC	200.000	0.20	15.00	14.80
FXPF99910002 355361106	FRANKS NURSERY & CRAFTS INC NEW COM	540.000	0.00	0.00	0.00



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FXP ALL MANAGER ACCOUNTS

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FXPF99910002 56501R106	MANULIFE FINANCIAL CORP	24,808.000	352,025.52	503,354.32	151,328.80
FXPF99910002 591324207	METALS USA INC CASH MERGER	23.000	0.00	0.00	0.00
FXPF99910002 60975R105	MONOGENESIS CORP	2.000	0.00	0.00	0.00
FXPF99910002 88650T104	TIENS BIOTECH GROUP USA INC	55.000	94.60	94.60	0.00
TOTAL CORPORATE STOCK - COMMON			1,192,649,451.17	1,524,740,184.48	332,090,733.31
PARTNERSHIP/JOINT VENTURE INTEREST					
FXPF20010602 EX99WW505	TOPCO CLASS A1 SHARES	671.000	0.00	809.09	809.09
FXPF20010602 EX99WW513	TOPCO CLASS A3 SHARES	671.000	0.00	809.09	809.09
FXPF20010602 EX99WW521	TOPCO CLASS A2 SHARES	671.000	0.00	809.09	809.09
FXPF20010602 EX99WW539	TOPCO CLASS A4 SHARES	671.000	0.00	809.09	809.09
FXPF20010602 EX99WW547	GP SHARES	6,714.000	0.00	0.00	0.00
FXPF40010502 999220635	KINETIC VENTURES VIII LP	2,358,528.000	4,449,565.59	2,358,528.00	-2,091,037.59
FXPF40010802 999174733	OCM OPPORTUNITIES FUND VII LP	321,330.490	337,272.49	321,330.49	-15,942.00
FXPF40010902 999179930	OCM OPP FUND VII-B LP	131,840.290	203,757.60	131,840.29	-71,917.31
FXPF40011002 999164031	OCM PRINCIPAL OPP FD IV	205,061.000	295,256.13	205,061.00	-90,195.13
FXPF40011302 99VVBFB914	TENOR OPPORTUNITY FUND S D01JAN2017	5,519.220	6,693,405.34	5,420,334.70	-1,273,070.64
FXPF40011302 99VVBHFG0	TENOR OPPORTUNITY D 201009LTD	21,445.837	36,389,431.95	40,409,671.92	4,020,239.97
FXPF40011302 99VVBHFG8	TENOR OPPORTUNITY D 201009TOL	5,358.030	7,496,512.91	7,534,760.08	38,247.17
FXPF40012202 99VVA1A4	ONE WILLIAM STREET CAP OFFSHORE FUND LTD	63,700.024	98,818,075.02	105,727,415.97	6,909,340.95
FXPF40012302 99VVACBD3	GSO SPECIAL SITUATION OVERSEAS CLASS S-C35A	25,146.092	20,400,244.48	16,325,951.54	-4,074,292.94
FXPF40012402 999K74830	GREEN EQUITY INVEST OFFSHR FD VII LP	23,910,750.060	20,444,878.18	23,910,750.06	3,465,871.88
FXPF40012502 99VVB632	K3 PRIVATE INVESTORS LP	17,013,361.000	12,224,259.00	17,013,361.00	4,789,102.00
FXPF40012602 99VVBDAH2	GLOBAL INFRA III-B FEEDER FUND	48,604,564.000	41,130,579.00	48,604,564.00	7,473,985.00
FXPF40012702 999K74863	PWP GROWTH EQUITY FUND II LP	28,996,263.000	28,996,263.00	28,996,263.00	0.00
FXPF40012802 99VVBHQR4	NEW MOUNTAIN PARTNERS V LP	27,103,859.000	24,452,515.00	27,103,859.00	2,651,344.00
FXPF40012902 99VVBKB85	TRIVE CAPITAL FUND III LP	10,138,969.000	8,658,563.00	10,138,969.00	1,480,406.00
FXPF40013002 99VVB023	HIG ADVANTAGE BUYOUT FD LP	4,837,661.000	1,715,640.07	4,837,661.00	3,122,020.93
FXPF40013002 99VVBX16	HIG MIDDLE MARKET LBO FD III	400,506.630	400,506.63	400,506.63	0.00
FXPF40013102 99VVBPCY6	K4 PRIVATE INVESTORS LP	31,195,518.000	30,335,386.00	31,195,518.00	860,132.00
FXPF40013202 99VVBWR90	ARES SR DIRECT LENDING CAYMAN	35,396,669.710	34,511,615.71	35,396,669.71	885,054.00
FXPF40013302 99VVBSE77	AEOLUS PROP CAT KEY PF FD LP J19 HOLDOVER SUB ACCT	135,464,274.400	120,000,000.00	135,464,274.40	15,464,274.40
FXPF40013402 99VVBZT00	ARLINGTON CAPITAL PARTNERS V LP	48,315.000	23,262.00	48,315.00	25,053.00
FXPF40013502 99VVBXJT3	TA XIII LP	4,500,000.000	4,500,000.00	4,500,000.00	0.00
FXPF40013602 99VVBFS0	AXIUM INFRA NA IV LP	200,000.000	200,000.00	200,000.00	0.00
FXPF40013802 99VVBZSY7	OAK HC/FT PARTNERS III LP	1,270,724.000	1,270,724.00	1,270,724.00	0.00



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FXP ALL MANAGER ACCOUNTS

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FXPF40014202	NB99V3NF5 ELEMENTUM NATCAT OFFSHR LTD	30,000,000.000	30,000,000.00	30,000,000.00	0.00
FXPF50011202	99VVBE438 MONTAUK TRIGUARD FUND VII LP	18,742,804.120	18,771,990.12	18,742,804.12	-29,186.00
FXPF50011402	99VVBH1Q3 PARAMETRIC GLOBAL DEFENSIVE EQUITY FUND LLC	220,283,216.000	202,470,156.56	220,283,216.00	17,813,059.44
FXPF70010302	999272271 UBS TRUMBULL PROPERTY FUND LP	16,669.833	196,007,371.75	177,500,315.05	-18,507,056.70
FXPF70010602	99VVB2A86 LASALLE PROPERTY FUND GP L.P	7,623.073	12,678,010.03	12,678,010.03	0.00
FXPF70010602	99VVB2BP7 LASALLE PROPERTY FUND GP L.P CLASS B	178.916	297,556.67	297,556.67	0.00
FXPF80010802	99VBNZA8 ALPHADYNE INTERNATIONAL (ERISA) FUND LTD CLASS 5 A USD	108,896.212	115,822,084.00	159,879,775.98	44,057,691.98
FXPF80011202	99VVBZ9B8 HBK CLASS A: SUBCLASS A.1 : SERIES 07-19 (1)	76,148.710	88,349,755.00	92,408,030.99	4,058,275.99
FXPF80011502	99VBNXQ5 GRAHAM ABSOLUTE RETURN LTD CLASS D	601,688.818	57,795,954.03	63,375,054.67	5,579,100.64
<u>TOTAL PARTNERSHIP/JOINT VENTURE INTEREST</u>			<u>1,226,140,591.26</u>	<u>1,322,684,328.66</u>	<u>96,543,737.40</u>
REAL ESTATE					
FXPF50011102	99VVB251 PRU EMERG MKTS BLEND DEBT FUND	10,421,051.770	117,819,431.72	137,597,244.09	19,777,812.37
FXPF70010002	999G11062 PRISA I REAL ESTATE FUND	3,535.092	228,556,787.87	241,948,207.46	13,391,419.59
FXPF70010102	999G11070 PRISA II REAL ESTATE FUND	991.985	37,846,377.97	40,505,982.68	2,659,604.71
FXPF80011402	99VBMUJ6 SECURIS II FUND - SPC SEGREGATED PORTFOLIO FOURTEEN	377,522.927	32,917,809.61	22,682,030.86	-10,235,778.75
<u>TOTAL REAL ESTATE</u>			<u>417,140,407.17</u>	<u>442,733,465.09</u>	<u>25,593,057.92</u>
UNALLOCATED INSURANCE CONTRACTS					
FXPF00010002	996194627 METRO LIFE AGGREGATE SA #603 0.000% 00/00/0000 DD 03/06/08	278,186.292	39,004,880.33	42,432,824.61	3,427,944.28
FXPF00010002	99A208927 METROPOLITAN LIFE GAC 370A PARTICIPATION IN PART A	422,725.100	422,725.10	422,725.10	0.00
FXPF00010002	99A208943 METRO LIFE SEP A/C 45	184,641.894	146,649,610.59	158,939,424.22	12,289,813.63
FXPF99910002	999G11120 JOHN HANCOCK MUTUAL INS GAC 229	1,888,826.950	1,888,826.95	1,888,826.95	0.00
<u>TOTAL UNALLOCATED INSURANCE CONTRACTS</u>			<u>187,966,042.97</u>	<u>203,683,800.88</u>	<u>15,717,757.91</u>
OTHER INVESTMENTS					
FXPF20010302	045167AW3 ASIAN DEVELOPMENT BANK 5.820% 06/16/2028 DD 06/16/98	415,000.000	504,432.50	527,543.85	23,111.35
FXPF20010302	072024NV0 BAY AREA CA TOLL AUTH TOLL BRI 7.043% 04/01/2050 DD 07/01/10	1,385,000.000	1,967,794.15	2,248,353.60	280,559.45
FXPF20010302	072024WS7 BAY AREA CA TOLL AUTH TOLL BRI 2.574% 04/01/2031 DD 09/26/19	900,000.000	900,000.00	894,771.00	-5,229.00
FXPF20010302	13063A5G5 CALIFORNIA ST 7.550% 04/01/2039 DD 04/28/09	2,175,000.000	3,115,796.25	3,488,743.50	372,947.25
FXPF20010302	13063BBU5 CALIFORNIA ST 7.350% 11/01/2039 DD 11/10/09	145,000.000	210,277.55	222,737.40	12,459.85
FXPF20010302	13063BFR8 CALIFORNIA ST 7.625% 03/01/2040 DD 04/01/10	325,000.000	503,728.75	520,399.75	16,671.00
FXPF20010302	13063BJC7 CALIFORNIA ST 7.600% 11/01/2040 DD 12/01/10	515,000.000	757,604.43	850,115.65	92,511.22
FXPF20010302	167486SD2 CHICAGO IL 6.314% 01/01/2044 DD 03/24/14	800,000.000	788,080.00	909,360.00	121,280.00
FXPF20010302	168863CE6 CHILE GOVERNMENT INTERNATIONAL 3.860% 06/21/2047 DD 06/21/17	170,000.000	190,995.00	188,456.90	-2,538.10
FXPF20010302	168863DL9 CHILE GOVERNMENT INTERNATIONAL 3.500% 01/25/2050 DD 06/25/19	1,775,000.000	1,806,296.18	1,839,308.25	33,012.07



Schedule of Investments at End of Plan Year at Revalued Cost

Report ID: M1102E

Status: FINAL

FXP COMBINE MGRS - FXPG00000300

1/1/2019 - 12/31/2019

FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010302 195325BR5	COLOMBIA GOVERNMENT INTERNATIO 5.625% 02/26/2044 DD 01/28/14	1,070,000.000	1,316,275.00	1,329,475.00	13,200.00
FXPF20010302 195325CU7	COLOMBIA GOVERNMENT INTERNATIO 5.000% 06/15/2045 DD 01/28/15	2,145,000.000	2,441,524.00	2,491,417.50	49,893.50
FXPF20010302 195325DQ5	COLOMBIA GOVERNMENT INTERNATIO 5.200% 05/15/2049 DD 01/28/19	575,000.000	641,615.64	692,012.50	50,396.86
FXPF20010302 254845JZ4	DIST OF COLUMBIA WTR & SWR AUT 4.814% 10/01/2114 DD 07/23/14	525,000.000	580,597.50	689,776.50	109,179.00
FXPF20010302 4423313K8	HOUSTON TX 3.961% 03/01/2047 DD 12/22/17	805,000.000	794,068.10	890,040.20	95,972.10
FXPF20010302 452151LF8	ILLINOIS ST 5.100% 06/01/2033 DD 06/12/03	775,000.000	744,140.25	835,473.25	91,333.00
FXPF20010302 455780CE4	INDONESIA GOVERNMENT INTERNATI 4.350% 01/11/2048 DD 12/11/17	985,000.000	1,069,129.80	1,084,563.80	15,434.00
FXPF20010302 4581X0CE6	INTER-AMERICAN DEVELOPMENT BAN 4.375% 01/24/2044 DD 01/24/14	200,000.000	236,406.00	263,880.00	27,474.00
FXPF20010302 4651387N9	ISRAEL GOVERNMENT INTERNATIONAL 4.500% 01/30/2043 DD 01/31/13	235,000.000	265,080.00	281,530.00	16,450.00
FXPF20010302 46513YJJ8	ISRAEL GOVERNMENT INTERNATIONAL 4.125% 01/17/2048 DD 01/17/18	255,000.000	297,840.00	294,565.80	-3,274.20
FXPF20010302 47770VAZ3	JOBOSHO BEVERAGE SYS STWD LIQ 4.532% 01/01/2035 DD 02/01/13	500,000.000	533,615.00	586,030.00	52,415.00
FXPF20010302 544646XZ0	LOS ANGELES CA UNIF SCH DIST 5.750% 07/01/2034 DD 10/15/09	945,000.000	1,118,227.95	1,210,176.45	91,948.50
FXPF20010302 544646ZR6	LOS ANGELES CA UNIF SCH DIST 6.758% 07/01/2034 DD 03/04/10	1,210,000.000	1,557,161.10	1,668,130.20	110,969.10
FXPF20010302 57582RYY6	MASSACHUSETTS ST 2.900% 09/01/2049 DD 09/12/19	560,000.000	560,000.00	528,567.20	-31,432.80
FXPF20010302 59447TXX6	MICHIGAN ST FIN AUTH REVENUE 3.384% 12/01/2040 DD 12/18/19	160,000.000	160,000.00	159,641.60	-358.40
FXPF20010302 60636AMQ3	MISSOURI ST HLTH & EDUCTNL FAC 3.651% 01/15/2046 DD 02/26/16	430,000.000	414,270.60	459,880.70	45,610.10
FXPF20010302 60636APP2	MISSOURI ST HLTH & EDUCTNL FAC 3.652% 08/15/2057 DD 07/06/17	715,000.000	675,031.50	751,364.90	76,333.40
FXPF20010302 626207YF5	MUNI ELEC AUTH OF GEORGIA 6.637% 04/01/2057 DD 03/11/10	255,000.000	347,270.05	343,352.40	-3,917.65
FXPF20010302 646139W35	NEW JERSEY ST TURNPIKE AUTH 7.414% 01/01/2040 DD 04/28/09	140,000.000	197,260.00	219,612.40	22,352.40
FXPF20010302 646139X83	NEW JERSEY ST TURNPIKE AUTH 7.102% 01/01/2041 DD 12/15/10	1,150,000.000	1,570,980.50	1,753,796.00	182,815.50
FXPF20010302 64966JAR7	NEW YORK NY 6.271% 12/01/2037 DD 12/21/10	290,000.000	365,025.90	402,351.80	37,325.90
FXPF20010302 64971MZG0	NEW YORK CITY NY TRANSITIONAL 5.767% 08/01/2036 DD 10/22/09	2,050,000.000	2,448,233.00	2,546,756.00	98,523.00
FXPF20010302 649902T37	NEW YORK ST DORM AUTH ST PERSO 5.600% 03/15/2040 DD 06/03/10	845,000.000	1,023,531.60	1,069,524.95	45,993.35
FXPF20010302 64990FRC0	NEW YORK ST DORM AUTH ST PERSO 3.190% 02/15/2043 DD 01/03/20	930,000.000	930,000.00	933,394.50	3,394.50
FXPF20010302 650009S53	NEW YORK ST THRUWAY AUTH 2.900% 01/01/2035 DD 10/30/19	680,000.000	680,015.90	677,701.60	-2,314.30
FXPF20010302 650035TD0	NEW YORK ST URBAN DEV CORP REV 5.770% 03/15/2039 DD 12/01/09	270,000.000	310,154.40	327,442.50	17,288.10
FXPF20010302 66285WFB7	N TX TOLLWAY AUTH REVENUE 6.718% 01/01/2049 DD 08/12/09	325,000.000	447,219.50	509,902.25	62,682.75
FXPF20010302 677632PA3	OHIO ST UNIV 4.800% 06/01/2111 DD 10/26/11	240,000.000	262,903.20	304,226.40	41,323.20
FXPF20010302 677704A65	OHIO UNIV GEN RECPTS ATHENS 5.590% 12/01/2114 DD 11/14/14	475,000.000	540,721.00	612,303.50	71,582.50
FXPF20010302 698299BB9	PANAMA GOVERNMENT INTERNATIONAL 4.300% 04/29/2053 DD 04/29/13	1,015,000.000	1,155,866.50	1,179,937.50	24,071.00
FXPF20010302 698299BH6	PANAMA GOVERNMENT INTERNATIONAL 4.500% 04/16/2050 DD 04/16/18	1,590,000.000	1,770,439.07	1,881,765.00	111,325.93
FXPF20010302 698299BK9	PANAMA GOVERNMENT INTERNATIONAL 3.160% 01/23/2030 DD 07/23/19	3,755,000.000	3,867,276.50	3,867,650.00	373.50
FXPF20010302 715638DA7	PERUVIAN GOVERNMENT INTERNATIO 2.844% 06/20/2030 DD 06/20/19	840,000.000	852,091.00	866,460.00	14,369.00
FXPF20010302 718286BD8	PHILIPPINE GOVERNMENT INTERNAT 6.375% 01/15/2032 DD 01/17/07	315,000.000	431,392.50	428,226.75	-3,165.75
FXPF20010302 718286BG1	PHILIPPINE GOVERNMENT INTERNAT 6.375% 10/23/2034 DD 10/23/09	430,000.000	539,134.00	609,486.30	70,352.30
FXPF20010302 718286BZ9	PHILIPPINE GOVERNMENT INTERNAT 3.950% 01/20/2040 DD 01/20/15	640,000.000	736,625.00	732,601.60	-4,023.40



Schedule of Investments at End of Plan Year at Revalued Cost

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FXP COMBINE MGRS - FXPG00000300

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FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010302 718286CB1	PHILIPPINE GOVERNMENT INTERNAT 3.700% 02/02/2042 DD 02/02/17	315,000.000	302,717.22	355,978.35	53,261.13
FXPF20010302 718286CG0	PHILIPPINE GOVERNMENT INTERNAT 3.750% 01/14/2029 DD 01/14/19	1,840,000.000	2,002,147.28	2,029,391.20	27,243.92
FXPF20010302 73358WJA3	PORT AUTH OF NEW YORK & NEW JE 4.458% 10/01/2062 DD 10/10/12	610,000.000	620,620.10	747,616.00	126,995.90
FXPF20010302 73358WXQ2	PORT AUTH OF NEW YORK & NEW JE 4.810% 10/15/2065 DD 10/20/15	245,000.000	266,040.60	308,621.60	42,581.00
FXPF20010302 759136QP2	REGL TRANSPRTN DIST CO SALES T 5.844% 11/01/2050 DD 11/23/10	105,000.000	138,737.55	152,296.20	13,558.65
FXPF20010302 760942BD3	URUGUAY GOVERNMENT INTERNATIONAL 4.975% 04/20/2055 DD 04/20/18	2,215,000.000	2,525,388.10	2,609,934.50	84,546.40
FXPF20010302 79467BAR6	SALES TAX SECURITIZATION CORP 3.587% 01/01/2043 DD 12/14/17	820,000.000	740,779.80	808,446.20	67,666.40
FXPF20010302 79467BBN4	SALES TAX SECURITIZATION CORP 3.820% 01/01/2048 DD 02/22/18	565,000.000	513,398.55	569,056.70	55,658.15
FXPF20010302 796253T93	SAN ANTONIO TX ELEC & GAS REVE 5.985% 02/01/2039 DD 06/12/09	180,000.000	235,018.80	247,743.00	12,724.20
FXPF20010302 797400FN3	SAN DIEGO CNTY CA REGL TRANSPR 5.911% 04/01/2048 DD 11/10/10	350,000.000	464,530.50	505,179.50	40,649.00
FXPF20010302 798170AN6	SAN JOSE CA REDEV AGY SUCCESSO 3.375% 08/01/2034 DD 12/21/17	530,000.000	498,873.10	544,771.10	45,898.00
FXPF20010302 882722KF7	TEXAS ST 5.517% 04/01/2039 DD 08/26/09	1,235,000.000	1,533,104.30	1,667,163.55	134,059.25
FXPF20010302 88283LHU3	TEXAS ST TRANSPRTN COMMISSIONS 5.178% 04/01/2030 DD 08/05/10	1,150,000.000	1,306,296.50	1,384,404.50	78,108.00
FXPF20010302 91086QBB3	MEXICO GOVERNMENT INTERNATIONAL 4.750% 03/08/2044 DD 03/08/12	1,525,000.000	1,664,677.50	1,685,125.00	20,447.50
FXPF20010302 91086QBF4	MEXICO GOVERNMENT INTERNATIONAL 4.600% 01/23/2046 DD 01/23/15	2,435,000.000	2,358,180.77	2,641,975.00	283,794.23
FXPF20010302 91087BAB6	MEXICO GOVERNMENT INTERNATIONAL 4.350% 01/15/2047 DD 08/11/16	220,000.000	224,180.00	232,100.00	7,920.00
FXPF20010302 91087BAF7	MEXICO GOVERNMENT INTERNATIONAL 4.500% 04/22/2029 DD 01/22/19	1,000,000.000	1,046,403.79	1,096,500.00	50,096.21
FXPF20010302 91087BAG5	MEXICO GOVERNMENT INTERNATIONAL 4.500% 01/31/2050 DD 07/31/19	1,175,000.000	1,190,317.30	1,270,175.00	79,857.70
FXPF20010302 913366DF4	UNIV OF CALIFORNIA CA RGTS MED 6.583% 05/15/2049 DD 12/17/09	170,000.000	224,860.70	244,767.70	19,907.00
FXPF20010302 913366EP1	UNIV OF CALIFORNIA CA RGTS MED 6.548% 05/15/2048 DD 11/18/10	450,000.000	593,347.50	649,786.50	56,439.00
FXPF20010302 91412GHA6	UNIV OF CALIFORNIA CA REVENUES 4.858% 05/15/2112 DD 03/01/12	1,165,000.000	1,222,923.80	1,436,235.30	213,311.50
FXPF20010302 915217WX7	UNIV OF VIRGINIA VA UNIV REVEN 4.179% 09/01/2117 DD 09/28/17	705,000.000	686,282.25	832,668.45	146,386.20
FXPF20010302 99F106C0A	US 10YR ULTRA FUTURE (CBT) EXP MAR 20	-66.000	0.00	110,274.26	110,274.26
FXPF20010302 99F700C0A	US ULTRA BOND (CBT) EXP MAR 20	-1.000	0.00	6,023.44	6,023.44
FXPF20010602 99AAF2306	MURRAY ENERGY 10/19 DIP TL 0.000% 12/31/2022 DD 10/29/19	357,349.460	328,761.51	356,456.09	27,694.58
FXPF20010602 99VVBUS4	ALGOMA STEEL PARENT GP S.A.	119,774.000	640,052.93	287,469.58	-352,583.35
FXPF20010602 99VVBUYT2	ALGOMA STEEL PARENT S.C.A.	119,774.000	640,052.93	287,469.58	-352,583.35
FXPF25010002 99F106C0A	US 10YR ULTRA FUTURE (CBT) EXP MAR 20	7,937.000	0.00	-13,843,513.64	-13,843,513.64
FXPF25010002 99F133C0A	US TREAS BD FUTURE (CBT) EXP MAR 20	8,036.000	0.00	-23,139,092.74	-23,139,092.74
FXPF25010002 99F700C0A	US ULTRA BOND (CBT) EXP MAR 20	613.000	0.00	-2,848,937.39	-2,848,937.39
FXPF20010602 999F71597	CASH HELD AT BNYMELLON	-1,694,359.560	-1,694,359.56	-1,694,359.56	0.00
TOTAL OTHER INVESTMENTS			62,899,460.69	26,714,531.92	-36,184,928.77

COMMON/COLLECTIVE TRUST

FXPF00010302 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	91.010	91.01	91.01	0.00
FXPF10010202 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	2,542.460	2,542.46	2,542.46	0.00



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FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF10010502 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	74,145.280	74,145.28	74,145.28	0.00
FXPF10010602 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	11,644.140	11,644.14	11,644.14	0.00
FXPF11010002 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	85,650.600	85,650.60	85,650.60	0.00
FXPF11010202 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	41,857.430	41,857.43	41,857.43	0.00
FXPF11010302 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	4,508,198.990	4,508,198.99	4,508,198.99	0.00
FXPF11010402 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	19.430	19.43	19.43	0.00
FXPF11010602 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	17,818,920.490	17,818,920.49	17,818,920.49	0.00
FXPF11010702 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	1,866,605.620	1,866,605.62	1,866,605.62	0.00
FXPF11010802 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	170,305.030	170,305.03	170,305.03	0.00
FXPF11010902 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	2,060,081.100	2,060,081.10	2,060,081.10	0.00
FXPF15010102 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	0.040	0.04	0.04	0.00
FXPF20010002 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	0.010	0.01	0.01	0.00
FXPF20010102 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	3.080	3.08	3.08	0.00
FXPF20010202 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	16,164.610	16,164.61	16,164.61	0.00
FXPF20010302 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	7,778,301.550	7,778,301.55	7,778,301.55	0.00
FXPF20010602 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	5,402,491.310	5,402,491.31	5,402,491.31	0.00
FXPF20010702 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	0.050	0.05	0.05	0.00
FXPF20010802 99VVBHNY2	LOOMIS SAYLES SENIOR LOAN FUND	160,000,000.000	160,000,000.00	178,449,280.00	18,449,280.00
FXPF25010002 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	199,886,397.490	199,886,397.49	199,886,397.49	0.00
FXPF25010202 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	147.950	147.95	147.95	0.00
FXPF25010302 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	12,423.300	12,423.30	12,423.30	0.00
FXPF30010002 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	0.030	0.03	0.03	0.00
FXPF30010102 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	1.030	1.03	1.03	0.00
FXPF40011302 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	34,213.590	34,213.59	34,213.59	0.00
FXPF50011002 99VVA9D14	NT COLLECTIVE ACWI IMI LENDING	1,435,539.250	183,479,060.64	238,496,184.38	55,017,123.74
FXPF50011602 99VVB SYZ3	AGT US LONG FIXED ACTIVE CREDI	67,495,646.850	1,216,005,619.10	1,482,999,368.55	266,993,749.45
FXPF60010002 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	94,152.590	94,152.59	94,152.59	0.00
FXPF60010002 999G10304	SHORT TERM INVESTMENT FUNDS	0.180	0.18	0.18	0.00
FXPF60010002 99VVAUZF2	BLACKROCK MSCI ACWI IMI INDEX FUND A	12,720,005.590	180,724,534.72	279,960,861.27	99,236,326.55
FXPF70010002 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	2,075,882.800	2,075,882.80	2,075,882.80	0.00
FXPF70010102 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	342,829.220	342,829.22	342,829.22	0.00
FXPF70010202 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	0.270	0.27	0.27	0.00
FXPF70010302 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	17,198.520	17,198.52	17,198.52	0.00
FXPF70010302 999E01167	RREEF FD WEST VI	12.000	178,701.00	12,923.28	-165,777.72
FXPF70010302 999G11096	UBS TRUMBULL PROPERTY INCOME FUND	8,758.321	109,373,792.01	113,161,409.03	3,787,617.02
FXPF99910002 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	701,332,474.040	701,332,474.04	701,332,474.04	0.00



Schedule of Investments at End of Plan Year at Revalued Cost

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FXP COMBINE MGRS - FXPG00000300

1/1/2019 - 12/31/2019

FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
<u>TOTAL COMMON/COLLECTIVE TRUST</u>			<u>2,793,394,450.71</u>	<u>3,236,712,769.75</u>	<u>443,318,319.04</u>
REGISTERED INVESTMENT COMPANIES					
FXPF30010002 72200Q109	PIMCO FDS PAC INVT MGMT SER ASSET BKD SECS PORTFOLIO	0.001	0.01	0.01	0.00
FXPF50011302 256206202	DODGE & COX GLOBAL STOCK	24,324,116.499	290,049,820.74	309,159,520.70	19,109,699.96
FXPF50012202 99VVBGQ6	LAZARD EMERGING MARKETS DEBT BLEND FUND (US) LP	119,287,013.150	109,606,145.37	119,287,013.15	9,680,867.78
FXPF80011102 99VVBWU9	AQR DELTA XN OFFSHORE FUND L P	78,393,725.000	98,036,562.84	78,393,725.00	-19,642,837.84
FXPF80011302 99VVBRA1	ALEUTIAN FUND LTD CLASS A UNRESTRICTED SERIES 70_41-3019	44,643.309	44,643,309.00	47,399,604.31	2,756,295.31
FXPF80011302 99VVBW37	ALEUTIAN FUND LTD CLASS A UNRESTRICTED SER 74_41-301927	40,000.000	40,000,000.00	43,308,036.00	3,308,036.00
<u>TOTAL REGISTERED INVESTMENT COMPANIES</u>			<u>582,335,837.96</u>	<u>597,547,899.17</u>	<u>15,212,061.21</u>
<u>GRAND TOTAL</u>			<u>7,299,902,393.87</u>	<u>8,245,983,500.53</u>	<u>946,081,106.66</u>
					-10,884,302.80 C
					956,965,409.46 I
					Reconciliation to the financial statements:
			Amount from above	\$8,245,983,500	
			Foreign cash	\$ (12,727,004)	
				<u>\$8,233,256,496</u>	

Schedule SB Attachment (Form 5500)—2019 Plan Year
FirstEnergy Corp. Master Pension Plan
EIN: 34-1843785 PN: 001

Schedule SB, line 32—Schedule of Amortization Bases

Type of Base	Present Value of Installment	Date Established	Years Remaining	Amortization Installment
Shortfall	\$ (101,062,817)	January 1, 2013	1	\$ (101,062,817)
Shortfall	\$ 77,617,200	January 1, 2014	2	\$ 39,520,999
Shortfall	\$ 122,595,448	January 1, 2015	3	\$ 42,374,461
Shortfall	\$ 346,125,954	January 1, 2016	4	\$ 91,354,021
Shortfall	\$ 200,630,212	January 1, 2017	5	\$ 43,125,434
Shortfall	\$ 176,486,304	January 1, 2018	6	\$ 32,544,966
Shortfall	\$ 338,932,752	January 1, 2019	7	\$ 55,072,434

Schedule SB Attachment (Form 5500)—2019 Plan Year
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Schedule SB, line 24—Change in Actuarial Assumptions

The funding valuation reflects the following non-prescribed assumption changes:

- A change in salary increase rates based on Aon's 2018 Demographic Assumptions Study.
- A change in retirement rates for active and terminated vested participants based on Aon's 2018 Demographic Assumptions Study.
- A change in withdrawal rates based on Aon's 2018 Demographic Assumptions Study.
- A change in lump sum election percentages for applicable plan codes based on Aon's 2018 Demographic Assumptions Study.
- A change in the percentage married assumption from 80% (with males three years older) to 70% (with males two years older) based on Aon's 2018 Demographic Assumptions Study.
- A change in the overtime adjustments for bargaining participants based on Aon's 2018 Demographic Assumptions Study.

The assumption change did not reduce the funding shortfall; as such, approval of the Commissioner is not required.