# Form 5500

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

## Annual Return/Report of Employee Benefit Plan

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

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

OMB Nos. 1210-0110
1210-0089

**2020**

**This Form is Open to Public Inspection**

## Part I Annual Report Identification Information

For calendar plan year 2020 or fiscal plan year beginning 01/01/2020 and ending 12/31/2020

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

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

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

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

## Part II Basic Plan Information—enter all requested information

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

**1b** Three-digit plan number (PN) ▶ 008

**1c** Effective date of plan 10/01/1976

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

1050 WESTLAKES DRIVE
BERWYN, PA 19312

**2b** Employer Identification Number (EIN) 23-0332575

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

**2d** Business code (see instructions) 335900

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

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

| | | | |
|---|---|---|---|
| **SIGN HERE** | Filed with authorized/valid electronic signature. | 10/13/2021 | DAVID MERKT |
| | **Signature of plan administrator** | Date | Enter name of individual signing as plan administrator |
| **SIGN HERE** | | | |
| | **Signature of employer/plan sponsor** | Date | Enter name of individual signing as employer or plan sponsor |
| **SIGN HERE** | | | |
| | **Signature of DFE** | Date | Enter name of individual signing as DFE |

**3a** Plan administrator's name and address [X] Same as Plan Sponsor

**3b** Administrator's EIN

**3c** Administrator's telephone number

**4** If the name and/or EIN of the plan sponsor or the plan name has changed since the last return/report filed for this plan, enter the plan sponsor's name, EIN, the plan name and the plan number from the last return/report:

**a** Sponsor's name

**c** Plan Name

**4b** EIN

**4d** PN

| | | |
|---|---|---|
| **5** Total number of participants at the beginning of the plan year | **5** | 16776 |
| **6** Number of participants as of the end of the plan year unless otherwise stated (welfare plans complete only lines **6a(1), 6a(2), 6b, 6c,** and **6d**). | | |
| **a(1)** Total number of active participants at the beginning of the plan year | **6a(1)** | 9879 |
| **a(2)** Total number of active participants at the end of the plan year | **6a(2)** | 9122 |
| **b** Retired or separated participants receiving benefits | **6b** | 1 |
| **c** Other retired or separated participants entitled to future benefits | **6c** | 7008 |
| **d** Subtotal. Add lines **6a(2)**, **6b**, and **6c** | **6d** | 16131 |
| **e** Deceased participants whose beneficiaries are receiving or are entitled to receive benefits. | **6e** | 104 |
| **f** Total. Add lines **6d** and **6e** | **6f** | 16235 |
| **g** Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item) | **6g** | 15916 |
| **h** Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested | **6h** | 177 |
| **7** Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item) | **7** | |

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

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

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

**9a** Plan funding arrangement (check all that apply)

- **(1)** [ ] Insurance
- **(2)** [ ] Code section 412(e)(3) insurance contracts
- **(3)** [X] 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)** [X] 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)** [X] **R** (Retirement Plan Information)
- **(2)** [ ] **MB** (Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information) - signed by the plan actuary
- **(3)** [ ] **SB** (Single-Employer Defined Benefit Plan Actuarial Information) - signed by the plan actuary

**b General Schedules**

- **(1)** [X] **H** (Financial Information)
- **(2)** [ ] **I** (Financial Information – Small Plan)
- **(3)** [ ] 0 **A** (Insurance Information)
- **(4)** [X] **C** (Service Provider Information)
- **(5)** [X] **D** (DFE/Participating Plan Information)
- **(6)** [ ] **G** (Financial Transaction Schedules)

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

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

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

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

**11c** Enter the Receipt Confirmation Code for the 2020 Form M-1 annual report. If the plan was not required to file the 2020 Form M-1 annual report, enter the Receipt Confirmation Code for the most recent Form M-1 that was required to be filed under the Form M-1 filing requirements. (Failure to enter a valid Receipt Confirmation Code will subject the Form 5500 filing to rejection as incomplete.)

Receipt Confirmation Code_____

| SCHEDULE C (Form 5500) | Service Provider Information | OMB No. 1210-0110 |
|---|---|---|
| Department of the Treasury<br>Internal Revenue Service<br>Department of Labor<br>Employee Benefits Security Administration<br>Pension Benefit Guaranty Corporation | This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA).<br>▶ **File as an attachment to Form 5500.** | **2020**<br>**This Form is Open to Public Inspection.** |

For calendar plan year 2020 or fiscal plan year beginning 01/01/2020 and ending 12/31/2020

**A** Name of plan
TE CONNECTIVITY RETIREMENT SAVINGS AND INVESTMENT PLAN

**B** Three-digit plan number (PN) ▶ 008

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

**D** Employer Identification Number (EIN)
23-0332575

## Part I Service Provider Information (see instructions)

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

### 1 Information on Persons Receiving Only Eligible Indirect Compensation

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

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

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

THE NORTHERN TRUST COMPANY

36-1561860

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

NORTHWEST PLAN SERVICES, INC.

91-2090931

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

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

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

NORTHWEST PLAN SERVICES, INC.

91-2090931

| (b) Service Code(s) | (c) Relationship to employer, employee organization, or person known to be a party-in-interest | (d) Enter direct compensation paid by the plan. If none, enter -0-. | (e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | (h) Did the service provider give you a formula instead of an amount or estimated amount? |
|---|---|---|---|---|---|---|
| 13 15 37 38 50 64 65 | NONE | 814837 | Yes [ ] No [X] | Yes [ ] No [ ] | | Yes [ ] No [ ] |

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

NORTHERN TRUST COMPANY

36-1561860

| (b) Service Code(s) | (c) Relationship to employer, employee organization, or person known to be a party-in-interest | (d) Enter direct compensation paid by the plan. If none, enter -0-. | (e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | (h) Did the service provider give you a formula instead of an amount or estimated amount? |
|---|---|---|---|---|---|---|
| 21 64 | NONE | 128300 | Yes [X] No [ ] | Yes [X] No [ ] | 0 | Yes [ ] No [X] |

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

ARROWSTREET CAPITAL, L.P.

04-3472863

| (b) Service Code(s) | (c) Relationship to employer, employee organization, or person known to be a party-in-interest | (d) Enter direct compensation paid by the plan. If none, enter -0-. | (e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | (h) Did the service provider give you a formula instead of an amount or estimated amount? |
|---|---|---|---|---|---|---|
| 28 33 50 51 | NONE | 117725 | Yes [X] No [ ] | Yes [X] No [ ] | 0 | Yes [ ] No [X] |

**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)

MORGAN LEWIS & BOCKIUS LLP

23-0891050

| (b) Service Code(s) | (c) Relationship to employer, employee organization, or person known to be a party-in-interest | (d) Enter direct compensation paid by the plan. If none, enter -0-. | (e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | (h) Did the service provider give you a formula instead of an amount or estimated amount? |
|---|---|---|---|---|---|---|
| 29 50 | NONE | 75533 | Yes [ ] No [X] | Yes [ ] No [ ] | | Yes [ ] No [ ] |

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

WESTERN ASSET MANAGEMENT COMPANY

95-2705767

| (b) Service Code(s) | (c) Relationship to employer, employee organization, or person known to be a party-in-interest | (d) Enter direct compensation paid by the plan. If none, enter -0-. | (e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | (h) Did the service provider give you a formula instead of an amount or estimated amount? |
|---|---|---|---|---|---|---|
| 28 33 50 51 | NONE | 67503 | Yes [X] No [ ] | Yes [X] No [ ] | 0 | Yes [ ] No [X] |

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

STRATEGIC BENEFITS ADVISORS, INC

03-0415817

| (b) Service Code(s) | (c) Relationship to employer, employee organization, or person known to be a party-in-interest | (d) Enter direct compensation paid by the plan. If none, enter -0-. | (e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | (h) Did the service provider give you a formula instead of an amount or estimated amount? |
|---|---|---|---|---|---|---|
| 11 17 27 50 | NONE | 63403 | Yes [ ] No [X] | Yes [ ] No [ ] | | Yes [ ] No [ ] |

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

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

TOWERS WATSON INV SERVICE INC

52-1868818

| (b) Service Code(s) | (c) Relationship to employer, employee organization, or person known to be a party-in-interest | (d) Enter direct compensation paid by the plan. If none, enter -0-. | (e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | (h) Did the service provider give you a formula instead of an amount or estimated amount? |
|---|---|---|---|---|---|---|
| 28 33 50 51 | NONE | 40420 | Yes [ ] No [X] | Yes [ ] No [ ] | | Yes [ ] No [ ] |

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

| (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? |
|---|---|---|---|---|---|---|
| | | | Yes [ ] No [ ] | Yes [ ] No [ ] | | Yes [ ] No [ ] |

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

| (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? |
|---|---|---|---|---|---|---|
| | | | 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)**<br>(complete as many entries as needed) |
|---|---|

**a** Name:

**b** EIN:

**c** Position:

**d** Address:

**e** Telephone:

Explanation:

**a** Name:

**b** EIN:

**c** Position:

**d** Address:

**e** Telephone:

Explanation:

**a** Name:

**b** EIN:

**c** Position:

**d** Address:

**e** Telephone:

Explanation:

**a** Name:

**b** EIN:

**c** Position:

**d** Address:

**e** Telephone:

Explanation:

**a** Name:

**b** EIN:

**c** Position:

**d** Address:

**e** Telephone:

Explanation:

# SCHEDULE D (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

## DFE/Participating Plan Information

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

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

OMB No. 1210-0110

**2020**

**This Form is Open to Public Inspection.**

For calendar plan year 2020 or fiscal plan year beginning 01/01/2020 and ending 12/31/2020

**A** Name of plan
TE CONNECTIVITY RETIREMENT SAVINGS AND INVESTMENT PLAN

**B** Three-digit plan number (PN) ▶ 008

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

**D** Employer Identification Number (EIN)
23-0332575

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

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

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

| **c** EIN-PN | **d** Entity code | **e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) |
|---|---|---|
| 90-6083968-001 | C | 87599581 |

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

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

| **c** EIN-PN | **d** Entity code | **e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) |
|---|---|---|
| 90-6083953-001 | C | 7939682 |

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

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

| **c** EIN-PN | **d** Entity code | **e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) |
|---|---|---|
| 90-6083983-001 | C | 219785135 |

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

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

| **c** EIN-PN | **d** Entity code | **e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) |
|---|---|---|
| 90-6083981-001 | C | 44848828 |

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

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

| **c** EIN-PN | **d** Entity code | **e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) |
|---|---|---|
| 90-6083979-001 | C | 292517945 |

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

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

| **c** EIN-PN | **d** Entity code | **e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) |
|---|---|---|
| 90-6083977-001 | C | 19930673 |

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

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

| **c** EIN-PN | **d** Entity code | **e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) |
|---|---|---|
| 90-6083975-001 | C | 130480450 |

**a** Name of MTIA, CCT, PSA, or 103-12 IE: VANGUARD TARGET RETIREMENT 2045

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

| **c** EIN-PN | **d** Entity code | **e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) |
|---|---|---|
| 90-6083973-001 | C | 10495633 |

**a** Name of MTIA, CCT, PSA, or 103-12 IE: VANGUARD TARGET RETIREMENT 2050

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

| **c** EIN-PN | **d** Entity code | **e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) |
|---|---|---|
| 90-6083969-001 | C | 60103154 |

**a** Name of MTIA, CCT, PSA, or 103-12 IE: VANGUARD TARGET RETIREMENT 2055

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

| **c** EIN-PN | **d** Entity code | **e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) |
|---|---|---|
| 27-6715074-001 | C | 6216915 |

**a** Name of MTIA, CCT, PSA, or 103-12 IE: VANGUARD TARGET RETIREMENT 2060

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

| **c** EIN-PN | **d** Entity code | **e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) |
|---|---|---|
| 45-3799212-001 | C | 10049741 |

**a** Name of MTIA, CCT, PSA, or 103-12 IE: FIDELITY GROWTH COMPANY COMMINGLED

**b** Name of sponsor of entity listed in (a): FIDELITY MANAGEMENT TRUST COMPANY

| **c** EIN-PN | **d** Entity code | **e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) |
|---|---|---|
| 04-3022712-135 | C | 799454392 |

**a** Name of MTIA, CCT, PSA, or 103-12 IE: MID CAPITALIZATION EQUITY INDEX M

**b** Name of sponsor of entity listed in (a): BLACKROCK INSTITUTIONAL TRUST

| **c** EIN-PN | **d** Entity code | **e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) |
|---|---|---|
| 45-4379242-001 | C | 22069450 |

**a** Name of MTIA, CCT, PSA, or 103-12 IE: NORTHERN TRUST RUSSELL 2000 INDEX

**b** Name of sponsor of entity listed in (a): NORTHERN TRUST

| **c** EIN-PN | **d** Entity code | **e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) |
|---|---|---|
| 45-6138589-107 | C | 8724374 |

**a** Name of MTIA, CCT, PSA, or 103-12 IE: COLLECTIVE LSV U.S. SMALL CAP VALUE

**b** Name of sponsor of entity listed in (a): RELIANCE TRUST COMPANY

| **c** EIN-PN | **d** Entity code | **e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) |
|---|---|---|
| 90-6169542-001 | C | 37963156 |

**a** Name of MTIA, CCT, PSA, or 103-12 IE: VANGUARD TARGET RETIREMENT 2065

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

| **c** EIN-PN | **d** Entity code | **e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) |
|---|---|---|
| 82-6190443-001 | C | 2717295 |

**a** Name of MTIA, CCT, PSA, or 103-12 IE:

**b** Name of sponsor of entity listed in (a):

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

**Part II** **Information on Participating Plans (to be completed by DFEs)**
(Complete as many entries as needed to report all participating plans)

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

# SCHEDULE H (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

## Financial Information

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

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

OMB No. 1210-0110

**2020**

**This Form is Open to Public Inspection**

For calendar plan year 2020 or fiscal plan year beginning 01/01/2020 and ending 12/31/2020

**A** Name of plan
TE CONNECTIVITY RETIREMENT SAVINGS AND INVESTMENT PLAN

**B** Three-digit plan number (PN) ▶ 008

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

**D** Employer Identification Number (EIN)
23-0332575

## Part I Asset and Liability Statement

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

| Assets | | (a) Beginning of Year | (b) End of Year |
|---|---|---|---|
| **a** Total noninterest-bearing cash | 1a | | |
| **b** Receivables (less allowance for doubtful accounts): | | | |
| **(1)** Employer contributions | 1b(1) | 1307715 | 965256 |
| **(2)** Participant contributions | 1b(2) | 0 | 0 |
| **(3)** Other | 1b(3) | 73212498 | 87982093 |
| **c** General investments: | | | |
| **(1)** Interest-bearing cash (include money market accounts & certificates of deposit) | 1c(1) | 3326819 | 3478984 |
| **(2)** U.S. Government securities | 1c(2) | 35931251 | 33465248 |
| **(3)** Corporate debt instruments (other than employer securities): | | | |
| **(A)** Preferred | 1c(3)(A) | | |
| **(B)** All other | 1c(3)(B) | 50434802 | 54583149 |
| **(4)** Corporate stocks (other than employer securities): | | | |
| **(A)** Preferred | 1c(4)(A) | 1640868 | 1711517 |
| **(B)** Common | 1c(4)(B) | 165682856 | 62636597 |
| **(5)** Partnership/joint venture interests | 1c(5) | | |
| **(6)** Real estate (other than employer real property) | 1c(6) | | |
| **(7)** Loans (other than to participants) | 1c(7) | | |
| **(8)** Participant loans | 1c(8) | 30270766 | 26427204 |
| **(9)** Value of interest in common/collective trusts | 1c(9) | 1476261117 | 1760896405 |
| **(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) | 750293613 | 945654276 |
| **(14)** Value of funds held in insurance company general account (unallocated contracts) | 1c(14) | 0 | 0 |
| **(15)** Other | 1c(15) | 8812957 | 7478031 |

| | | | **(a)** Beginning of Year | **(b)** End of Year |
|---|---|---|---|---|
| **1d** | Employer-related investments: | | | |
| | **(1)** Employer securities | 1d(1) | | |
| | **(2)** Employer real property | 1d(2) | | |
| **e** | Buildings and other property used in plan operation | 1e | | |
| **f** | Total assets (add all amounts in lines 1a through 1e) | 1f | 2597175262 | 2985278760 |
| | **Liabilities** | | | |
| **g** | Benefit claims payable | 1g | | |
| **h** | Operating payables | 1h | | |
| **i** | Acquisition indebtedness | 1i | | |
| **j** | Other liabilities | 1j | 76537829 | 92704097 |
| **k** | Total liabilities (add all amounts in lines 1g through1j) | 1k | 76537829 | 92704097 |
| | **Net Assets** | | | |
| **l** | Net assets (subtract line 1k from line 1f) | 1l | 2520637433 | 2892574663 |

## 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) | 44609452 | |
| | **(B)** Participants | 2a(1)(B) | 71232215 | |
| | **(C)** Others (including rollovers) | 2a(1)(C) | 5090130 | |
| | **(2)** Noncash contributions | 2a(2) | | |
| | **(3)** Total contributions. Add lines **2a(1)(A), (B), (C),** and line **2a(2)** | 2a(3) | | 120931797 |
| **b** | **Earnings on investments:** | | | |
| | **(1)** Interest: | | | |
| | **(A)** Interest-bearing cash (including money market accounts and certificates of deposit) | 2b(1)(A) | -2699 | |
| | **(B)** U.S. Government securities | 2b(1)(B) | 616620 | |
| | **(C)** Corporate debt instruments | 2b(1)(C) | 2006959 | |
| | **(D)** Loans (other than to participants) | 2b(1)(D) | | |
| | **(E)** Participant loans | 2b(1)(E) | 1296116 | |
| | **(F)** Other | 2b(1)(F) | 451947 | |
| | **(G)** Total interest. Add lines **2b(1)(A)** through **(F)** | 2b(1)(G) | | 4368943 |
| | **(2)** Dividends: **(A)** Preferred stock | 2b(2)(A) | 59200 | |
| | **(B)** Common stock | 2b(2)(B) | 2084921 | |
| | **(C)** Registered investment company shares (e.g. mutual funds) | 2b(2)(C) | 11394129 | |
| | **(D)** Total dividends. Add lines **2b(2)(A)**, **(B)**, and **(C)** | 2b(2)(D) | | 13538250 |
| | **(3)** Rents | 2b(3) | | |
| | **(4)** Net gain (loss) on sale of assets: **(A)** Aggregate proceeds | 2b(4)(A) | | |
| | **(B)** Aggregate carrying amount (see instructions) | 2b(4)(B) | | |
| | **(C)** Subtract line **2b(4)(B)** from line **2b(4)(A)** and enter result | 2b(4)(C) | | 0 |
| | **(5)** Unrealized appreciation (depreciation) of assets: **(A)** Real estate | 2b(5)(A) | | |
| | **(B)** Other | 2b(5)(B) | 560345396 | |
| | **(C)** Total unrealized appreciation of assets. Add lines **2b(5)(A)** and **(B)** | 2b(5)(C) | | 560345396 |

| | | (a) Amount | (b) Total |
|---|---|---|---|
| **(6)** Net investment gain (loss) from common/collective trusts | 2b(6) | | |
| **(7)** Net investment gain (loss) from pooled separate accounts | 2b(7) | | |
| **(8)** Net investment gain (loss) from master trust investment accounts | 2b(8) | | |
| **(9)** Net investment gain (loss) from 103-12 investment entities | 2b(9) | | |
| **(10)** Net investment gain (loss) from registered investment companies (e.g., mutual funds) | 2b(10) | | |
| **c** Other income | 2c | | 54634 |
| **d** Total income. Add all **income** amounts in column (b) and enter total | 2d | | 699239020 |
| **Expenses** | | | |
| **e** Benefit payment and payments to provide benefits: | | | |
| **(1)** Directly to participants or beneficiaries, including direct rollovers | 2e(1) | 333121717 | |
| **(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) | | 333121717 |
| **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) | 181907 | |
| **(2)** Contract administrator fees | 2i(2) | 814837 | |
| **(3)** Investment advisory and management fees | 2i(3) | 981449 | |
| **(4)** Other | 2i(4) | 185 | |
| **(5)** Total administrative expenses. Add lines **2i(1)** through **(4)** | 2i(5) | | 1978378 |
| **j** Total expenses. Add all **expense** amounts in column (b) and enter total | 2j | | 335100095 |
| **Net Income and Reconciliation** | | | |
| **k** Net income (loss). Subtract line **2j** from line **2d** | 2k | | 364138925 |
| **l** Transfers of assets: | | | |
| **(1)** To this plan | 2l(1) | | 7798305 |
| **(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)** [X] Disclaimer **(4)** [ ] Adverse

**b** Check the appropriate box(es) to indicate whether the IQPA performed an ERISA section 103(a)(3)(C) audit. Check both boxes (1) and (2) if the audit was performed pursuant to both 29 CFR 2520.103-8 and 29 CFR 2520.103-12(d). Check box (3) if pursuant to neither.

**(1)** [X] DOL Regulation 2520.103-8 **(2)** [ ] DOL Regulation 2520.103-12(d) **(3)** [ ] neither DOL Regulation 2520.103-8 nor DOL Regulation 2520.103-12(d).

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

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

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

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

## Part IV Compliance Questions

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

During the plan year:

| | | Yes | No | Amount |
|---|---|---|---|---|
| **a** Was there a failure to transmit to the plan any participant contributions within the time period described in 29 CFR 2510.3-102? Continue to answer "Yes" for any prior year failures until fully corrected. (See instructions and DOL's Voluntary Fiduciary Correction Program.) | 4a | X | | 5334 |

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

**5a** Has a resolution to terminate the plan been adopted during the plan year or any prior plan year? ☐ Yes ☒ No

If "Yes," enter the amount of any plan assets that reverted to the employer this year _____.

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

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

**5c** Was the plan a defined benefit plan covered under the PBGC insurance program at any time during this plan year? (See ERISA section 4021 and instructions.) ☐ Yes ☐ No ☐ Not determined

If "Yes" is checked, enter the My PAA confirmation number from the PBGC premium filing for this plan year _____.

# SCHEDULE R (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

## Retirement Plan Information

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

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

OMB No. 1210-0110

**2020**

**This Form is Open to Public Inspection.**

For calendar plan year 2020 or fiscal plan year beginning 01/01/2020 and ending 12/31/2020

**A** Name of plan
TE CONNECTIVITY RETIREMENT SAVINGS AND INVESTMENT PLAN

**B** Three-digit plan number (PN) ▶ 008

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

**D** Employer Identification Number (EIN)
23-0332575

## Part I Distributions

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

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

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

EIN(s): 36-3046063

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

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

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

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

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

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

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

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

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

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

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

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

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

## Part III Amendments

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

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

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

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

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

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

## Part V Additional Information for Multiemployer Defined Benefit Pension Plans

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

**a** Name of contributing employer

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

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

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

---

**a** Name of contributing employer

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

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

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

---

**a** Name of contributing employer

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

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

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

---

**a** Name of contributing employer

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

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

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

---

**a** Name of contributing employer

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

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

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

---

**a** Name of contributing employer

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

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

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

**14** Enter the number of deferred vested and retired participants (inactive participants), as of the beginning of the plan year, whose contributing employer is no longer making contributions to the plan for:

| | | |
|---|---|---|
| **a** The current plan year. Check the box to indicate the counting method used to determine the number of inactive participants: ☐ last contributing employer ☐ alternative ☐ reasonable approximation (see instructions for required attachment) | **14a** | |
| **b** The plan year immediately preceding the current plan year. ☐ Check the box if the number reported is a change from what was previously reported (see instructions for required attachment) | **14b** | |
| **c** The second preceding plan year. ☐ Check the box if the number reported is a change from what was previously reported (see instructions for required attachment) | **14c** | |

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

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

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

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

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

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

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

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

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

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

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

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

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

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

☐ Yes.

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

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

☐ No. Other. Provide explanation_____

# TE CONNECTIVITY RETIREMENT SAVINGS AND INVESTMENT PLAN

## FINANCIAL STATEMENTS AND SUPPLEMENTAL SCHEDULES

## YEARS ENDED DECEMBER 31, 2020 AND 2019



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**TE CONNECTIVITY RETIREMENT SAVINGS AND INVESTMENT PLAN**
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# INDEPENDENT AUDITORS' REPORT

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

## Report on the Financial Statements

We were engaged to audit the accompanying financial statements of TE Connectivity Retirement Savings and Investment Plan (the Plan), which comprise the statements of net assets available for benefits as of December 31, 2020 and 2019, and the related statements of changes in net assets available for benefits for the years then ended, and the related notes to the financial statements.

### *Management's Responsibility for the Financial Statements*

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

### *Auditors' Responsibility*

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

### *Basis for Disclaimer of Opinion*

As permitted by 29 CFR 2520.103-8 of the Department of Labor's Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974, the Plan administrator instructed us not to perform, and we did not perform, any auditing procedures with respect to the information summarized in Note 3, which was certified by The Northern Trust Company, the trustee of the Plan, except for comparing such information with the related information included in the financial statements. We have been informed by the Plan administrator that the trustee holds the Plan's investment assets and executes investment transactions. The Plan administrator has obtained certifications from the trustee as of and for the years ended December 31, 2020 and 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.

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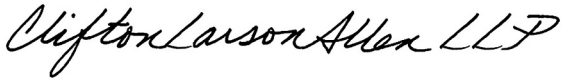
CLA is an independent member of Nexia International, a leading, global network of independent accounting and consulting firms. See nexia.com/member-firm-disclaimer for details.

***Other Matter***

The supplemental schedule of assets (held at end of year) and schedule of delinquent participant contributions as of and for the year ended December 31, 2020, are required by the Department of Labor's (DOL) Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974 and are presented for the purpose of additional analysis and are not a required part of the financial statements. Because of the significance of the matter described in the *Basis for Disclaimer of Opinion* paragraph, we do not express an opinion on these supplemental schedules.

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

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



**CliftonLarsonAllen LLP**

Baltimore, Maryland
October 12, 2021

**TE CONNECTIVITY RETIREMENT SAVINGS AND INVESTMENT PLAN**
**STATEMENTS OF NET ASSETS AVAILABLE FOR BENEFITS**
**DECEMBER 31, 2020 AND 2019**

| | 2020 | 2019 |
|---|---|---|
| **ASSETS** | | |
| **CASH** | $ 3,920,987 | $ 3,688,782 |
| **INVESTMENTS (at Fair Value)** | 2,865,983,220 | 2,488,695,501 |
| **RECEIVABLES** | | |
| Company Contributions | 965,256 | 1,307,715 |
| Accrued Income | 1,213,103 | 1,149,684 |
| Pending Sales | 86,768,990 | 72,062,814 |
| Notes Receivable from Participants | 26,427,204 | 30,270,766 |
| Total Receivables | 115,374,553 | 104,790,979 |
| Total Assets | 2,985,278,760 | 2,597,175,262 |
| **LIABILITIES** | | |
| **PENDING PURCHASES** | 92,704,097 | 76,537,829 |
| Total Liabilities | 92,704,097 | 76,537,829 |
| **NET ASSETS AVAILABLE FOR BENEFITS** | $ 2,892,574,663 | $ 2,520,637,433 |

*See accompanying Notes to Financial Statements.*

**TE CONNECTIVITY RETIREMENT SAVINGS AND INVESTMENT PLAN**
**STATEMENTS OF CHANGES IN NET ASSETS AVAILABLE FOR BENEFITS**
**YEARS ENDED DECEMBER 31, 2020 AND 2019**

| | 2020 | 2019 |
|---|---|---|
| **ADDITIONS TO NET ASSETS ATTRIBUTED TO:** | | |
| **INVESTMENT INCOME** | | |
| Interest and Dividends | $ 16,611,077 | $ 22,204,566 |
| Net Appreciation in Fair Value of Investments | 560,345,396 | 499,063,662 |
| Total Investment Income | 576,956,473 | 521,268,228 |
| **INTEREST INCOME ON NOTES RECEIVABLE FROM PARTICIPANTS** | 1,296,116 | 1,448,518 |
| **CONTRIBUTIONS** | | |
| Company | 44,609,452 | 48,043,176 |
| Participant | 71,232,215 | 73,434,012 |
| Rollover | 5,090,130 | 5,067,036 |
| Total Contributions | 120,931,797 | 126,544,224 |
| **OTHER INCOME** | 54,634 | 14,749 |
| Total Additions | 699,239,020 | 649,275,719 |
| **DEDUCTIONS FROM NET ASSETS ATTRIBUTED TO:** | | |
| Benefits Paid to Participants | 333,121,717 | 351,340,895 |
| Administrative Expenses | 1,978,378 | 3,017,711 |
| Total Deductions | 335,100,095 | 354,358,606 |
| **NET INCREASE BEFORE TRANSFERS** | 364,138,925 | 294,917,113 |
| Transfer of Net Assets from the MicroGroup, Inc. 401(k) Savings Plan | - | 7,791,840 |
| Transfer of Net Assets from the SMI 401(k) Plan | 7,121,687 | - |
| Transfer of Net Assets from the ADP TotalSource Retirement Savings Plan | 676,618 | - |
| **NET INCREASE** | 371,937,230 | 302,708,953 |
| **NET ASSETS AVAILABLE FOR BENEFITS:** | | |
| Beginning of Year | 2,520,637,433 | 2,217,928,480 |
| End of Year | $2,892,574,663 | $2,520,637,433 |

*See accompanying Notes to Financial Statements.*

## NOTE 1 PLAN DESCRIPTION

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

### General

The Plan is a defined contribution plan and is available to all regular (non-agency or non-student/co-op/temp) employees of TE Connectivity Corporation and affiliated companies named in Appendix III of the Plan document (collectively, the Company) who have attained the age of 18. Employees classified as temporary or leased, independent contractors or consultants (or other similar status), employees covered by a collective bargaining agreement (CBA) unless participation is specifically provided for in the CBA, a non-resident alien with no U.S. sourced income, an employee who is eligible to participate in any "Non-U.S. TE Retirement Plan," which is any pension or retirement plan, program, or scheme established outside the U.S. that is either sponsored by a non-U.S. agreement, an employee classified as a co-op student, or an employee of a TE-affiliated company who is not designated to participate by action of the Committee are excluded from participation in the Plan. The Plan was originally effective June 29, 2007 and most recently restated effective January 1, 2021. The Plan is subject to the provisions of the Employee Retirement Income Security Act of 1974 (ERISA).

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

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

Effective April 2, 2020 the SMI 401(k) Plan was merged into the Plan and assets of $7,121,687 were subsequently transferred to the Plan. Each SMI participant was 100% vested in amounts transferred into the Plan.

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

Effective July 9, 2020 the balances from the ADP TotalSource Retirement Savings Plan attributable to employees of Optinova-MLE, Inc. and Optinova Production LLC were spun off from the ADP plan and assets of $676,618 merged into the Plan. Participants were 100% vested in amounts transferred into the Plan except for discretionary profit sharing contribution accounts which will vest on cliff schedule with 100% vesting at six years of service.

## NOTE 1 PLAN DESCRIPTION (CONTINUED)

### Contributions

Eligible employees are automatically enrolled in the Plan as participants, contributing 5% of compensation unless an eligible employee declines participation or enrolls at a different contribution percentage. Automatically enrolled participants will have their deferral percentage automatically increased by 1% on January 1 of each year until the participant reaches 10%, unless they have elected otherwise. Plan participants who are deferring less than 10% of compensation as of October 2, 2017, will have their deferral percentage automatically increased by 1% on January 1 of each year until the participant reaches 10%, unless they have elected otherwise. Participants may make tax-deferred contributions of up to 35% of their eligible compensation on a before-tax or after-tax basis or a combination of the two, subject to any restrictions imposed by the Internal Revenue Code (IRC) as defined in the Plan. Highly compensated employees (HCE) are subject to a lower annual contribution limit ($18,000 for 2020 and 2019) and HCEs who are eligible for the Company's nonqualified Plan (the TE Connectivity Supplemental Savings and Retirement Plan) are not permitted to make after-tax contributions to the Plan.

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

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

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

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

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

No match applies to catch-up contributions.

## NOTE 1 PLAN DESCRIPTION (CONTINUED)

### Transition Benefit Contributions

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

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

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

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

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

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

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

## NOTE 1 PLAN DESCRIPTION (CONTINUED)

### Participant Accounts

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

### Vesting

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

### Notes Receivable from Participants

Participants may borrow from their fund accounts a minimum of $1,000 up to a maximum equal to the lesser of 50% of their vested account balance or $50,000. Loans are treated as transfers from the investment funds to the participant loan fund. Loans must be repaid in five years unless the proceeds are used to acquire a primary residence. The loans are collateralized by the balance in the participant's account and bear interest at the prime rate coinciding with the rate at the first day of the quarter in which the loan was initiated. Interest rates ranged from 3.25% to 10.50% during 2020 and 2019. Loans are repaid through payroll deductions based upon an established amortization schedule.

### Payment of Benefits

Upon termination of service, death, disability, or retirement, participants or their beneficiaries who have a balance greater than $1,000 may elect to receive the total vested balance in a lump sum distribution or may leave the balance in the Plan until minimum distribution is required. If a participant terminates employment and the participant's account balance does not exceed $1,000, the Plan administrator will authorize the benefit payment without the participant's consent. Active participants may withdraw vested contributions from their accounts for reason of financial hardship under specific guidelines set forth in the Plan and participants who have reached the age of 59½ may withdraw vested contributions for any reason.

### Forfeitures

Upon termination of employment, nonvested contributions and related investment earnings are forfeited. Nonvested forfeitures may be used to reduce expenses or matching contributions. During 2020 and 2019, forfeitures used to reduce Company matching contributions totaled $1,979,514 and $1,114,253, respectively. During 2020 and 2019, forfeitures used to reduce plan expenses totaled $-0- and $371,667, respectively. At December 31, 2020 and 2019, forfeited nonvested accounts totaled $22,352 and $56,854, respectively.

## NOTE 1 PLAN DESCRIPTION (CONTINUED)

### Investment Options

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

### CARES Act

In April 2020, certain provisions under the CARES Act relating to participant distributions and participant loans were enacted. The CARES Act allows for utilization of these provisions immediately but requires formal adoption of the amendment no later than the last day of the Plan year beginning on or after January 1, 2022. The Plan was amended to adopt these provisions effective January 1, 2021.

## NOTE 2 SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

### Basis of Accounting

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

### Use of Estimates in Preparing Financial Statements

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

### Investment Valuation and Income Recognition

Investments are stated at fair value. Fair value is the price that would be received to sell an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date. The Investment Committee determines the Plan's valuation policies utilizing information provided by the investment advisers and trustee. See Note 4 for discussion of fair value measurements.

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

## NOTE 2 SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES (CONTINUED)

### Notes Receivable from Participants

Notes receivable from participants are measured at their unpaid principal balance plus any accrued but unpaid interest. Interest income is recorded on the accrual basis. Related fees are recorded as administrative expenses when incurred. No allowance for credit losses has been recorded as of December 31, 2020 and 2019. If a participant ceases to make loan repayments and the Plan administrator deems the participant loan to be in default, the participant loan balance is reduced and a benefit payment is recorded.

### Payment of Benefits

Benefits are recorded when paid.

### Expenses

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

### Subsequent Events

Effective January 1, 2021, the Plan was amended to allow participants to make Roth contributions to the Plan and to allow participants to make a partial withdrawal from their account. In addition, First Sensor, Inc. employees will become eligible to participate in the Plan and eligible for the standard matching contribution.

Effective March 1, 2021, the First Sensor, Inc. 401(k) Plan was merged into the Plan and assets of approximately $1,389,000 were subsequently transferred to the Plan. Each First Sensor, Inc. participant was 100% vested in amounts transferred into the Plan except for discretionary nonelective contribution accounts which will vest on cliff schedule with 100% vesting at five years of service.

Effective July 1, 2021, DRI Relays Inc. became a participating employer and their employees were eligible for the standard matching contributions. Effective September 1, 2021, the DRI 401(k) Plan was merged into the Plan and assets of approximately $8,417,000 were subsequently transferred to the Plan. Each DRI 401(k) Plan participant was 100% vested in amounts transferred into the Plan.

The Plan has evaluated subsequent events through October 12, 2021, the date the financial statements were available to be issued.

## NOTE 3 CERTIFIED INVESTMENTS

Certain information related to investments and notes receivable from participants disclosed in the accompanying financial statements and supplemental schedule of assets (held at end of year), including investments and notes receivable from participants at December 31, 2020 and 2019, interest and dividends, net appreciation in fair value of the investments, and interest income on notes receivable from participants for the years ended December 31, 2020 and 2019, was obtained or derived from information supplied to the Plan administrator and certified as complete and accurate by the Northern Trust Company.

## NOTE 4 FAIR VALUE MEASUREMENTS

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

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

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

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

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

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

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

Following is a description of the valuation methodologies used for assets measured at fair value. There have been no change in valuation methodologies used at December 31, 2020 and 2019.

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

## NOTE 4 FAIR VALUE MEASUREMENTS (CONTINUED)

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

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

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

*Other Investments:* Primarily comprised government and corporate bonds, structured products, and derivatives investments, which are marked to fair value using models that are supported by observable market-based-data (Level 2). As of December 31, 2020 and 2019, derivatives include instruments with a notional value in asset positions of $15,969,582 and $28,520,310 and liability positions of $15,518,252 and $28,447,311, respectively. The Investment Committee has authorized certain investment managers to invest in derivative instruments for hedging purposes. As a global institutional investment, the Plan is in a position to take advantage of derivative instruments to ensure overall investment performance objectives are achieved as specified. Investment managers may utilize derivatives for risk control and substitution. Speculation is not permitted. Under no circumstances is a manager permitted to leverage the Plan's portfolio with derivatives.

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

| | 2020 | | | |
|---|---|---|---|---|
| | Level 1 | Level 2 | Level 3 | Total |
| Equity Securities | $ 64,405,972 | $ - | $ - | $ 64,405,972 |
| Commingled Equity Funds | - | 2,318,779,704 | - | 2,318,779,704 |
| Commingled Bond Funds | - | 178,545,126 | - | 178,545,126 |
| Short-Term Investment Funds | - | 209,225,850 | - | 209,225,850 |
| Other Investments | - | 95,026,568 | - | 95,026,568 |
| Total Investments at Fair Value | $ 64,405,972 | $ 2,801,577,248 | $ - | $ 2,865,983,220 |

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

## NOTE 5 PLAN TERMINATION

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

## NOTE 6 RELATED PARTY TRANSACTIONS AND PARTY IN INTEREST TRANSACTIONS

Fees expensed for Northwest Plan Services, Inc., the record keeper of the Plan and Northern Trust Company, the trustee of the Plan, during the years ended December 31, 2020 and 2019 qualify as party-in-interest transactions. These party-in-interest transactions are exempt from the prohibited transaction rules of ERISA.

## NOTE 7 TAX STATUS

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

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

## NOTE 8 RISKS AND UNCERTAINTIES

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

The Plan's investments include derivative financial instruments that are held by a custodian. Such instruments expose the Plan to credit risk and potential losses if a counterparty fails to perform according to the terms of its agreement. With respect to counterparty net asset positions at fiscal year-end 2020, we have assessed the likelihood of counterparty default as remote.

## NOTE 9 NONEXEMPT TRANSACTION

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

**TE CONNECTIVITY RETIREMENT SAVINGS AND INVESTMENT PLAN**
**SCHEDULE H, LINE 4a—SCHEDULE OF DELINQUENT PARTICIPANT CONTRIBUTIONS**
**EIN 23-0332575, PLAN 008**
**YEAR ENDED DECEMBER 31, 2020**

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

**TE CONNECTIVITY RETIREMENT SAVINGS AND INVESTMENT PLAN**
**SCHEDULE H, LINE 4i—SCHEDULE OF ASSETS (HELD AT END OF YEAR)**
**EIN 23-0332575, PLAN 008**
**DECEMBER 31, 2020**

**See Attached**

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Equities* | | | | | | | |
| **Common stock** | | | | | | | |
| **Australia - AUD** | | | | | | | |
| ARISTOCRAT LEISURE NPV SEDOL: 6253983<br>ALL AU | | | | | | | |
| 8,234.00 | 31.0000000 | 0.00 | 196,966.75 | 170,793.29 | 1,654.69 | 24,518.77 | 26,173.46 |
| ASX LTD NPV SEDOL: 6129222<br>ASX AU | | | | | | | |
| 5,013.00 | 72.0000000 | 0.00 | 278,516.27 | 282,145.11 | - 20,484.31 | 16,855.47 | - 3,628.84 |
| BHP GROUP LIMITED SEDOL: 6144690<br>BHP AU | | | | | | | |
| 32,951.00 | 42.4300000 | 0.00 | 1,078,852.31 | 710,660.54 | 338,778.28 | 29,413.49 | 368,191.77 |
| COMPUTERSHARE LTD NPV SEDOL: 6180412 | | | | | | | |
| 5,371.00 | 14.5900000 | 0.00 | 60,468.72 | 40,789.62 | 19,702.88 | - 23.78 | 19,679.10 |
| ESTIA HEALTH LTD NPV SEDOL: BSSWC52 | | | | | | | |
| 48,295.00 | 1.7700000 | 0.00 | 65,962.30 | 52,134.32 | 8,231.88 | 5,596.10 | 13,827.98 |
| NEWCREST MINING LTD NPV SEDOL: 6637101<br>NCM AU | | | | | | | |
| 6,638.00 | 25.7800000 | 0.00 | 132,050.65 | 154,724.71 | - 34,008.17 | 11,334.11 | - 22,674.06 |
| REJECT SHOP LTD NPV SEDOL: B0126H3 | | | | | | | |
| 11,817.00 | 6.8900000 | 0.00 | 62,827.07 | 55,900.24 | 2,645.12 | 4,281.71 | 6,926.83 |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Equities* | | | | | | | |
| **Common stock** | | | | | | | |
| RIO TINTO LIMITED NPV SEDOL: 6220103<br>RIO.AU | | | | | | | |
| 8,845.00 | 113.8300000 | 0.00 | 776,917.56 | 576,337.68 | 132,316.12 | 68,263.76 | 200,579.88 |
| VITA GROUP LIMITED NPV SEDOL: B0LX4B6 | | | | | | | |
| 70,060.00 | 1.0750000 | 0.00 | 58,116.43 | 77,348.85 | - 27,618.36 | 8,385.94 | - 19,232.42 |
| WESFARMERS LTD NPV SEDOL: 6948836 | | | | | | | |
| 6,201.00 | 50.4000000 | 0.00 | 241,164.09 | 167,576.53 | 53,062.51 | 20,525.05 | 73,587.56 |
| Total AUD | | 0.00 | 2,951,842.15 | 2,288,410.89 | 474,280.64 | 189,150.62 | 663,431.26 |
| **Australia - USD** | | | | | | | |
| ADR BRAMBLES LTD SPONSORED ADR SEDOL: BYM1B61 | | | | | | | |
| 164.00 | 16.4400000 | 0.00 | 2,696.16 | 2,804.43 | - 108.27 | 0.00 | - 108.27 |
| ADR FORTESCUE METALS GROUP LTD SPONSORED ADR SEDOL: B7JPRC5 | | | | | | | |
| 918.00 | 36.0400000 | 0.00 | 33,084.72 | 11,963.89 | 21,120.83 | 0.00 | 21,120.83 |
| ADR RIO TINTO PLC SPONSORED ADR SEDOL: 2740434<br>RIO | | | | | | | |
| 9,645.00 | 75.2200000 | 0.00 | 725,496.90 | 524,335.09 | 201,161.81 | 0.00 | 201,161.81 |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Equities* | | | | | | | |
| **Common stock** | | | | | | | |
| Total USD | | 0.00 | 761,277.78 | 539,103.41 | 222,174.37 | 0.00 | 222,174.37 |
| Total Australia | | 0.00 | 3,713,119.93 | 2,827,514.30 | 696,455.01 | 189,150.62 | 885,605.63 |
| **Austria - EUR** | | | | | | | |
| ANDRITZ AG NPV (BR) SEDOL: B1WVF68<br>ANDR.A | | | | | | | |
| 3,919.00 | 37.4800000 | 0.00 | 179,720.07 | 169,424.76 | - 7,858.57 | 18,153.88 | 10,295.31 |
| FACC AG NVP SEDOL: BN796M4 | | | | | | | |
| 3,696.00 | 8.4900000 | 0.00 | 38,393.83 | 39,319.32 | - 1,194.04 | 268.55 | - 925.49 |
| RAIFFEISEN BK INTL NPV (REGD) SEDOL: B0704T9<br>RBI AV | | | | | | | |
| 9,386.00 | 16.6800000 | 0.00 | 191,557.14 | 149,347.45 | 36,586.12 | 5,623.57 | 42,209.69 |
| VOESTALPINE AG NPV SEDOL: 4943402 | | | | | | | |
| 1,793.00 | 29.3000000 | 0.00 | 64,279.08 | 50,461.22 | 11,775.30 | 2,042.56 | 13,817.86 |
| Total EUR | | 0.00 | 473,950.12 | 408,552.75 | 39,308.81 | 26,088.56 | 65,397.37 |
| Total Austria | | 0.00 | 473,950.12 | 408,552.75 | 39,308.81 | 26,088.56 | 65,397.37 |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Equities* | | | | | | | |
| **Common stock** | | | | | | | |
| **Belgium - EUR** | | | | | | | |
| UMICORE NPV SEDOL: BF44466 | | | | | | | |
| 11,071.00 | 39.2900000 | 0.00 | 532,219.30 | 489,016.27 | 22,932.31 | 20,270.72 | 43,203.03 |
| Total EUR | | 0.00 | 532,219.30 | 489,016.27 | 22,932.31 | 20,270.72 | 43,203.03 |
| Total Belgium | | 0.00 | 532,219.30 | 489,016.27 | 22,932.31 | 20,270.72 | 43,203.03 |
| **Brazil - BRL** | | | | | | | |
| BCO BRADESCO SA COM NPV SEDOL: B00FM86 | | | | | | | |
| 98,900.00 | 24.2000000 | 6,389.14 | 460,779.33 | 378,809.49 | 75,115.04 | 6,854.80 | 81,969.84 |
| B3 SA COM NPV SEDOL: BG36ZK1<br>B3SA3 BZ | | | | | | | |
| 22,600.00 | 61.9800000 | 0.00 | 269,675.41 | 135,666.54 | 184,439.63 | - 50,430.76 | 134,008.87 |
| KLABIN SA UNITS (1 COM & 4 PRF) COM UNIT SEDOL: BJ0K6Z9 | | | | | | | |
| 56,800.00 | 26.4700000 | 0.00 | 289,456.70 | 192,301.33 | 88,716.62 | 8,438.75 | 97,155.37 |
| PETROBRAS DISTR COM NPV SEDOL: 2683777 | | | | | | | |
| 8,900.00 | 22.1300000 | 622.74 | 37,918.64 | 53,902.50 | - 2,173.25 | - 13,810.61 | - 15,983.86 |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Equities* | | | | | | | |
| **Common stock** | | | | | | | |
| TELEFONICA BRASIL COM NPV SEDOL: B6XFBX3 | | | | | | | |
| 22,400.00 | 46.5000000 | 4,498.39 | 200,531.36 | 214,322.52 | - 8,875.14 | - 4,916.02 | - 13,791.16 |
| VALE SA COM NPV SEDOL: 2196286<br>VALE3 BZ | | | | | | | |
| 17,800.00 | 87.4500000 | 0.00 | 299,682.34 | 148,802.95 | 153,364.80 | - 2,485.41 | 150,879.39 |
| Total BRL | | 11,510.27 | 1,558,043.78 | 1,123,805.33 | 490,587.70 | - 56,349.25 | 434,238.45 |
| Total Brazil | | 11,510.27 | 1,558,043.78 | 1,123,805.33 | 490,587.70 | - 56,349.25 | 434,238.45 |
| **Canada - CAD** | | | | | | | |
| AGNICO EAGLE MINES LTD COM NPV SEDOL: 2009823 | | | | | | | |
| 2,600.00 | 89.5900000 | 0.00 | 182,836.73 | 170,263.59 | - 4,520.03 | 17,093.17 | 12,573.14 |
| AUTOCANADA INC COM STK SEDOL: B5TZQH9 | | | | | | | |
| 4,000.00 | 23.6100000 | 0.00 | 74,128.73 | 48,715.13 | 23,801.87 | 1,611.73 | 25,413.60 |
| BARRICK GOLD CORP COM NPV SEDOL: 2024644<br>ABX CN | | | | | | | |
| 9,872.00 | 29.0000000 | 0.00 | 224,715.86 | 268,283.65 | - 59,001.21 | 15,433.42 | - 43,567.79 |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Equities* | | | | | | | |
| **Common stock** | | | | | | | |
| BLACKBERRY LTD NPV SEDOL: BCBHZ31 | | | | | | | |
| 22,781.00 | 8.4400000 | 0.00 | 150,919.65 | 119,474.46 | 24,435.21 | 7,009.98 | 31,445.19 |
| CI FINANCIAL CORP COMSTK SEDOL: B3KT0S5 | | | | | | | |
| 4,650.00 | 15.7800000 | 656.99 | 57,595.76 | 45,567.02 | 6,976.67 | 5,052.07 | 12,028.74 |
| CONSTELLATION SOFT COM STK NPV SEDOL: B15C4L6 | | | | | | | |
| 200.00 | 1,652.9200000 | 199.56 | 259,485.09 | 206,059.02 | 31,445.35 | 21,980.72 | 53,426.07 |
| CORUS ENTERTAINMNT CLASS 'B' NON-VTG NPV SEDOL: 2484516 | | | | | | | |
| 33,300.00 | 4.2800000 | 0.00 | 111,871.27 | 76,489.02 | 28,994.16 | 6,388.09 | 35,382.25 |
| FRANCO NEVADA CORP COM NPV SEDOL: B29NF31 | | | | | | | |
| 997.00 | 159.6000000 | 0.00 | 124,898.90 | 128,720.92 | - 12,738.52 | 8,916.50 | - 3,822.02 |
| GILDAN ACTIVEWEAR COM NPV SEDOL: 2254645<br>GIL.CN | | | | | | | |
| 7,100.00 | 35.5900000 | 0.00 | 198,343.01 | 147,993.00 | 44,263.01 | 6,087.00 | 50,350.01 |
| GOODFOOD MRKT CORP COM NPV SEDOL: BF4SN05 | | | | | | | |
| 9,100.00 | 12.1200000 | 0.00 | 86,571.43 | 60,773.59 | 24,047.14 | 1,750.70 | 25,797.84 |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Equities* | | | | | | | |
| **Common stock** | | | | | | | |
| GREAT CAN GAMING C COM NPV SEDOL: 2380573 | | | | | | | |
| 3,900.00 | 43.4800000 | 0.00 | 133,102.04 | 64,944.43 | 61,770.22 | 6,387.39 | 68,157.61 |
| HARDWOODS DISTRIBU COM NPV SEDOL: B4QNCX7 | | | | | | | |
| 11,800.00 | 25.3200000 | 0.00 | 234,518.05 | 177,216.20 | 48,895.51 | 8,406.34 | 57,301.85 |
| KINROSS GOLD CORP COM NPV SEDOL: B03Z841 | | | | | | | |
| 41,327.00 | 9.3400000 | 0.00 | 302,978.16 | 186,393.18 | 108,326.05 | 8,258.93 | 116,584.98 |
| LUNDIN MINING CORP COM NPV SEDOL: 2866857 | | | | | | | |
| 12,700.00 | 11.3000000 | 0.00 | 112,645.21 | 70,722.31 | 38,703.20 | 3,219.70 | 41,922.90 |
| MAGNA INTL INC COM NPV SEDOL: 2554475<br>MG CN | | | | | | | |
| 6,200.00 | 90.1100000 | 0.00 | 438,525.90 | 341,071.86 | 83,257.75 | 14,196.29 | 97,454.04 |
| NUTRIEN LTD COM NPV SEDOL: BDRJLN0<br>NTR CN | | | | | | | |
| 4,630.00 | 61.2400000 | 2,092.50 | 222,559.81 | 164,984.18 | 41,396.92 | 16,178.71 | 57,575.63 |
| PAN AMER SILVER COM NPV SEDOL: 2669272 | | | | | | | |
| 7,200.00 | 43.9000000 | 0.00 | 248,100.47 | 194,025.14 | 42,208.20 | 11,867.13 | 54,075.33 |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Equities* | | | | | | | |
| **Common stock** | | | | | | | |
| SHAWCOR LTD NEW COM NPV SEDOL: B9M2YJ3 | | | | | | | |
| 31,716.00 | 3.5200000 | 0.00 | 87,629.76 | 75,447.04 | 7,021.65 | 5,161.07 | 12,182.72 |
| SHOPIFY INC COM NPV CL A SEDOL: BX865C7<br>SHOP CN | | | | | | | |
| 571.00 | 1,437.3200000 | 0.00 | 644,199.15 | 235,725.18 | 391,143.41 | 17,330.56 | 408,473.97 |
| TECK RESOURCES LTD CLASS'B'SUB-VTG COM NPV SEDOL: 2879327<br>TCK/B CN | | | | | | | |
| 9,905.00 | 23.1000000 | 0.00 | 179,596.15 | 141,744.00 | 33,230.70 | 4,621.45 | 37,852.15 |
| VICTORIA GOLD CORP COM NPV(POST REV SPLIT) SEDOL: BKMJWS6 | | | | | | | |
| 10,900.00 | 12.1900000 | 0.00 | 104,294.35 | 100,634.61 | 918.75 | 2,740.99 | 3,659.74 |
| WHEATON PRECIOUS M COM NPV SEDOL: BF13KN5 | | | | | | | |
| 5,700.00 | 53.1600000 | 0.00 | 237,843.01 | 252,339.58 | - 38,166.13 | 23,669.56 | - 14,496.57 |
| Total CAD | | 2,949.05 | 4,417,358.49 | 3,277,587.11 | 926,409.88 | 213,361.50 | 1,139,771.38 |
| **Canada - USD** | | | | | | | |
| AIMIA INC COM SEDOL: B84YJ51 | | | | | | | |
| 19,200.00 | 3.2599000 | 0.00 | 62,590.08 | 58,643.25 | 3,946.83 | 0.00 | 3,946.83 |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Equities* | | | | | | | |
| **Common stock** | | | | | | | |
| CGI INC COM STOCK SEDOL: BJ2L553 | | | | | | | |
| 1,166.00 | 79.3100000 | 0.00 | 92,475.46 | 83,225.49 | 9,249.97 | 0.00 | 9,249.97 |
| NUTRIEN LTD COM NPV SEDOL: BDH3SB9 NTR | | | | | | | |
| 0.00 | 0.0000000 | 2,025.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| OPEN TEXT CORP COM SEDOL: 2655657 OTEX | | | | | | | |
| 5,300.00 | 45.4600000 | 0.00 | 240,938.00 | 219,107.23 | 21,830.77 | 0.00 | 21,830.77 |
| TECK RESOURCES LIMITED SEDOL: 2124533 | | | | | | | |
| 3,884.00 | 18.1500000 | 0.00 | 70,494.60 | 89,015.16 | - 18,520.56 | 0.00 | - 18,520.56 |
| Total USD | | 2,025.00 | 466,498.14 | 449,991.13 | 16,507.01 | 0.00 | 16,507.01 |
| Total Canada | | 4,974.05 | 4,883,856.63 | 3,727,578.24 | 942,916.89 | 213,361.50 | 1,156,278.39 |
| **Cayman Islands - USD** | | | | | | | |
| ADR CK HUTCHISON HLDGS LTD ADR SEDOL: BWH65X2 CKHUY | | | | | | | |
| 38,000.00 | 6.9601000 | 0.00 | 264,483.80 | 258,935.93 | 5,547.87 | 0.00 | 5,547.87 |
| Total USD | | 0.00 | 264,483.80 | 258,935.93 | 5,547.87 | 0.00 | 5,547.87 |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Equities* | | | | | | | |
| **Common stock** | | | | | | | |
| Total Cayman Islands | | 0.00 | 264,483.80 | 258,935.93 | 5,547.87 | 0.00 | 5,547.87 |
| **China - HKD** | | | | | | | |
| CHINA BLUECHEMICAL LTD H SHS SEDOL: B1DN3X6 | | | | | | | |
| 170,000.00 | 1.2300000 | 0.00 | 26,967.25 | 60,819.28 | - 34,601.89 | 749.86 | - 33,852.03 |
| CHINA CITIC BANK CORPORATION LTD HCNY1 SEDOL: B1W0JF2<br>998 HK | | | | | | | |
| 326,000.00 | 3.2900000 | 0.00 | 138,323.54 | 193,551.75 | - 57,605.84 | 2,377.63 | - 55,228.21 |
| CHINA PETROLEUM & CHEMICAL CORP CNY1'H'SHS SEDOL: 6291819<br>386 HK | | | | | | | |
| 654,000.00 | 3.4700000 | 0.00 | 292,677.83 | 476,144.88 | - 186,559.60 | 3,092.55 | - 183,467.05 |
| CHINA REINS 'H' CNY1 SEDOL: BYYN347 | | | | | | | |
| 838,000.00 | 0.8000000 | 0.00 | 86,460.27 | 91,840.48 | - 5,358.88 | - 21.33 | - 5,380.21 |
| CNOOC LTD HKD0.02 SEDOL: B00G0S5<br>883 HK | | | | | | | |
| 333,000.00 | 7.1800000 | 0.00 | 308,355.20 | 376,545.35 | - 68,085.34 | - 104.81 | - 68,190.15 |
| DFZQ 'H'CNY1 SEDOL: BD31M48 | | | | | | | |
| 103,600.00 | 5.4600000 | 0.00 | 72,951.63 | 70,476.47 | 2,508.34 | - 33.18 | 2,475.16 |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Equities* | | | | | | | |
| **Common stock** | | | | | | | |
| HAITONG SECURITIES CO.LTD SEDOL: B71SXC4 | | | | | | | |
| 179,200.00 | 6.9300000 | 0.00 | 160,159.92 | 201,349.65 | - 41,628.58 | 438.85 | - 41,189.73 |
| HARBIN ELECTRIC COMPANY LTD SEDOL: 6422761 | | | | | | | |
| 66,000.00 | 2.2200000 | 0.00 | 18,896.42 | 24,089.45 | - 5,181.21 | - 11.82 | - 5,193.03 |
| JIANGXI COPPER CO 'H'CNY1 SEDOL: 6000305<br>358 HK | | | | | | | |
| 134,000.00 | 12.1800000 | 0.00 | 210,491.56 | 160,846.76 | 49,723.63 | - 78.83 | 49,644.80 |
| MAANSHAN IRON&STL 'H'CNY1 SEDOL: 6600879 | | | | | | | |
| 148,000.00 | 2.1400000 | 0.00 | 40,846.81 | 43,134.79 | - 2,267.03 | - 20.95 | - 2,287.98 |
| PETROCHINA COMPANY LIMITED H CNY1 SEDOL: 6226576 | | | | | | | |
| 480,000.00 | 2.4000000 | 0.00 | 148,571.35 | 308,913.69 | - 162,380.95 | 2,038.61 | - 160,342.34 |
| SINOPEC OILFIELD SERVICE CORP SEDOL: 6984669 | | | | | | | |
| 834,000.00 | 0.6100000 | 0.00 | 65,611.28 | 66,965.11 | - 1,343.90 | - 9.93 | - 1,353.83 |
| SINOPEC S/PETROCHE 'H'CNY1 SEDOL: 6797458 | | | | | | | |
| 440,000.00 | 1.6500000 | 0.00 | 93,630.91 | 91,309.03 | 2,355.14 | - 33.26 | 2,321.88 |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Equities* | | | | | | | |
| **Common stock** | | | | | | | |
| WEIQIAO TEXTILE CO 'H'CNY1 SEDOL: 6684594 | | | | | | | |
| 53,000.00 | 1.7100000 | 0.00 | 11,688.39 | 19,054.12 | - 7,591.57 | 225.84 | - 7,365.73 |
| Total HKD | | 0.00 | 1,675,632.36 | 2,185,040.81 | - 518,017.68 | 8,609.23 | - 509,408.45 |
| **China - USD** | | | | | | | |
| ADR CHINA SOUTHN AIRLS LTD 50 SHS CL H ISIN US1694091091 SEDOL: 2085050 | | | | | | | |
| 1,000.00 | 29.6500000 | 0.00 | 29,650.00 | 29,473.33 | 176.67 | 0.00 | 176.67 |
| Total USD | | 0.00 | 29,650.00 | 29,473.33 | 176.67 | 0.00 | 176.67 |
| Total China | | 0.00 | 1,705,282.36 | 2,214,514.14 | - 517,841.01 | 8,609.23 | - 509,231.78 |
| **Denmark - DKK** | | | | | | | |
| A.P. MOLLER-MAERSK SER'A'DKK1000 SEDOL: 4253059 | | | | | | | |
| 295.00 | 12,650.0000000 | 0.00 | 613,421.55 | 464,994.88 | 132,123.00 | 16,303.67 | 148,426.67 |
| CHR. HANSEN HLDG DKK10 SEDOL: B573M11 | | | | | | | |
| 3,464.00 | 626.4000000 | 0.00 | 356,677.83 | 336,752.46 | 15,530.18 | 4,395.19 | 19,925.37 |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Equities* | | | | | | | |
| **Common stock** | | | | | | | |
| COLOPLAST SER'B'DKK1 SEDOL: B8FMRX8 | | | | | | | |
| 952.00 | 929.6000000 | 0.00 | 145,472.05 | 150,822.13 | - 19,267.07 | 13,916.99 | - 5,350.08 |
| NOVO-NORDISK AS DKK0.2 SERIES'B' SEDOL: BHC8X90 | | | | | | | |
| 10,016.00 | 426.6500000 | 0.00 | 702,445.37 | 548,249.42 | 153,946.89 | 249.06 | 154,195.95 |
| PER AARSLEFF HLDNG SER'B'DKK2 SEDOL: BYMM001 | | | | | | | |
| 2,500.00 | 308.5000000 | 0.00 | 126,777.35 | 105,624.14 | 17,553.98 | 3,599.23 | 21,153.21 |
| SOLAR A/S SER'B'DKK100 SEDOL: 4821672 | | | | | | | |
| 1,068.00 | 360.0000000 | 0.00 | 63,200.46 | 51,828.13 | 9,202.85 | 2,169.48 | 11,372.33 |
| Total DKK | | 0.00 | 2,007,994.61 | 1,658,271.16 | 309,089.83 | 40,633.62 | 349,723.45 |
| **Denmark - USD** | | | | | | | |
| ADR CARLSBERG AS SPONSORED ADR SEDOL: B620WP8<br>CABGY | | | | | | | |
| 1,700.00 | 32.1299000 | 0.00 | 54,620.83 | 41,839.61 | 12,781.22 | 0.00 | 12,781.22 |
| ADR COLOPLAST A/S SPONSORED ADR SEDOL: BLFFNJ6 | | | | | | | |
| 392.00 | 15.3200000 | 0.00 | 6,005.44 | 4,534.51 | 1,470.93 | 0.00 | 1,470.93 |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Equities* | | | | | | | |
| **Common stock** | | | | | | | |
| GENMAB A/S SPONSORED ADR SEDOL: BBC9WC7 | | | | | | | |
| 3,700.00 | 40.6600000 | 0.00 | 150,442.00 | 121,084.65 | 29,357.35 | 0.00 | 29,357.35 |
| Total USD | | 0.00 | 211,068.27 | 167,458.77 | 43,609.50 | 0.00 | 43,609.50 |
| Total Denmark | | 0.00 | 2,219,062.88 | 1,825,729.93 | 352,699.33 | 40,633.62 | 393,332.95 |
| **Finland - EUR** | | | | | | | |
| NOKIA OYJ EUR0.06 SEDOL: 5902941<br>NOKIA. | | | | | | | |
| 30,622.00 | 3.1510000 | 0.00 | 118,060.25 | 121,681.19 | - 4,452.01 | 831.07 | - 3,620.94 |
| ORION CORPORATION SER'B'NPV SEDOL: B17NY40 | | | | | | | |
| 2,652.00 | 37.5300000 | 0.00 | 121,779.40 | 122,133.99 | - 5,314.53 | 4,959.94 | - 354.59 |
| Total EUR | | 0.00 | 239,839.65 | 243,815.18 | - 9,766.54 | 5,791.01 | - 3,975.53 |
| Total Finland | | 0.00 | 239,839.65 | 243,815.18 | - 9,766.54 | 5,791.01 | - 3,975.53 |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Equities* | | | | | | | |
| **Common stock** | | | | | | | |
| **France - EUR** | | | | | | | |
| DASSAULT SYSTEMES EUR0.50 SEDOL: 5330047<br>DSY FP | | | | | | | |
| 537.00 | 166.1500000 | 0.00 | 109,168.26 | 70,268.35 | 37,175.30 | 1,724.61 | 38,899.91 |
| SANOFI EUR2 SEDOL: 5671735<br>SAN FP | | | | | | | |
| 2,775.00 | 78.7000000 | 0.00 | 267,214.16 | 248,371.74 | - 903.18 | 19,745.60 | 18,842.42 |
| STMICROELECTRONICS EUR1.04 SEDOL: 5962332 | | | | | | | |
| 1,258.00 | 30.2800000 | 0.00 | 46,607.76 | 19,000.86 | 26,565.16 | 1,041.74 | 27,606.90 |
| STMICROELECTRONICS EUR1.04 SEDOL: 5962343 | | | | | | | |
| 19,075.00 | 30.5500000 | 0.00 | 713,013.09 | 623,659.47 | 66,165.79 | 23,187.83 | 89,353.62 |
| Total EUR | | 0.00 | 1,136,003.27 | 961,300.42 | 129,003.07 | 45,699.78 | 174,702.85 |
| **France - USD** | | | | | | | |
| ADR RENAULT S A ADR SEDOL: BSKLJG7 | | | | | | | |
| 3,500.00 | 8.7300000 | 0.00 | 30,555.00 | 25,822.47 | 4,732.53 | 0.00 | 4,732.53 |
| ARCELORMITTAL LUXEMBOURG N Y REGISTRY SHS NEW 2017 N Y REGISTRY SHS NEW 2017 SEDOL: BD4H9V1 | | | | | | | |
| 18,100.00 | 22.9000000 | 0.00 | 414,490.00 | 215,704.02 | 198,785.98 | 0.00 | 198,785.98 |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Equities* | | | | | | | |
| **Common stock** | | | | | | | |
| Total USD | | 0.00 | 445,045.00 | 241,526.49 | 203,518.51 | 0.00 | 203,518.51 |
| Total France | | 0.00 | 1,581,048.27 | 1,202,826.91 | 332,521.58 | 45,699.78 | 378,221.36 |
| **Germany - EUR** | | | | | | | |
| BAYERISCHE MOTOREN WERKE A G COM SEDOL: 5756029<br>BMW GR | | | | | | | |
| 9,702.00 | 72.2300000 | 0.00 | 857,433.86 | 846,889.27 | - 9,797.49 | 20,342.08 | 10,544.59 |
| BET-AT-HOME.COM NPV SEDOL: B05GS53 | | | | | | | |
| 565.00 | 31.8500000 | 0.00 | 22,018.09 | 22,013.38 | - 773.93 | 778.64 | 4.71 |
| CONTINENTAL AG ORD NPV SEDOL: 4598589<br>CON.GR | | | | | | | |
| 3,626.00 | 121.2500000 | 0.00 | 537,936.84 | 462,381.87 | 58,041.59 | 17,513.38 | 75,554.97 |
| COVESTRO AG NPV SEDOL: BYTBWY9 | | | | | | | |
| 1,588.00 | 50.4800000 | 0.00 | 98,082.51 | 140,289.34 | - 48,818.86 | 6,612.03 | - 42,206.83 |
| GEA GROUP AG NPV SEDOL: 4557104<br>G1A.GR | | | | | | | |
| 11,135.00 | 29.2800000 | 0.00 | 398,917.45 | 394,906.66 | - 24,263.54 | 28,274.33 | 4,010.79 |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Equities* | | | | | | | |
| **Common stock** | | | | | | | |
| LEONI AG NPV SEDOL: 5773255 | | | | | | | |
| 16,515.00 | 6.6500000 | 0.00 | 134,376.08 | 99,012.77 | 30,880.23 | 4,483.08 | 35,363.31 |
| SAP SE SEDOL: 4846288<br>SAP GR | | | | | | | |
| 2,213.00 | 107.2200000 | 0.00 | 290,321.34 | 239,910.26 | 49,184.19 | 1,226.89 | 50,411.08 |
| SIEMENS ENERGY AG NPV SEDOL: BMTVQK9 | | | | | | | |
| 5,190.00 | 30.0000000 | 0.00 | 190,506.74 | 165,157.46 | 24,221.29 | 1,127.99 | 25,349.28 |
| TRATON SE NPV (NEW) SEDOL: BKF1H51 | | | | | | | |
| 13,856.00 | 22.6050000 | 0.00 | 383,234.09 | 309,693.17 | 60,723.06 | 12,817.86 | 73,540.92 |
| Total EUR | | 0.00 | 2,912,827.00 | 2,680,254.18 | 139,396.54 | 93,176.28 | 232,572.82 |
| **Germany - USD** | | | | | | | |
| ADR BAYER A G SPONSORED ADR SEDOL: 2085652<br>BAYRY | | | | | | | |
| 3,800.00 | 14.8400000 | 0.00 | 56,392.00 | 51,895.85 | 4,496.15 | 0.00 | 4,496.15 |
| Total USD | | 0.00 | 56,392.00 | 51,895.85 | 4,496.15 | 0.00 | 4,496.15 |
| Total Germany | | 0.00 | 2,969,219.00 | 2,732,150.03 | 143,892.69 | 93,176.28 | 237,068.97 |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Equities* | | | | | | | |
| **Common stock** | | | | | | | |
| **Greece - EUR** | | | | | | | |
| AEGEAN AIRLINES SA SHS SEDOL: B1ZBHG9 | | | | | | | |
| 14,197.00 | 5.1500000 | 0.00 | 89,459.31 | 67,267.29 | 19,830.37 | 2,361.65 | 22,192.02 |
| MOTOR OIL SA EUR0.75 SEDOL: 5996234 | | | | | | | |
| 15,427.00 | 11.8000000 | 0.00 | 222,733.34 | 175,952.20 | 40,603.72 | 6,177.42 | 46,781.14 |
| OPAP(ORG OF FOOTB) EUR0.30 (CR) SEDOL: 7107250 | | | | | | | |
| 1,881.00 | 10.9500000 | 0.00 | 25,201.40 | 20,722.83 | 2,193.72 | 2,284.85 | 4,478.57 |
| TERNA ENERGY SA EUR0.30 SEDOL: B28XVV2 | | | | | | | |
| 15,596.00 | 13.2000000 | 0.00 | 251,888.82 | 131,287.22 | 113,955.38 | 6,646.22 | 120,601.60 |
| Total EUR | | 0.00 | 589,282.87 | 395,229.54 | 176,583.19 | 17,470.14 | 194,053.33 |
| **Greece - USD** | | | | | | | |
| STAR BULK CARRIERS CORP STAR BULK CARRIERS CORP SEDOL: BD6NYK1 | | | | | | | |
| 13,000.00 | 8.8300000 | 0.00 | 114,790.00 | 65,330.90 | 49,459.10 | 0.00 | 49,459.10 |
| Total USD | | 0.00 | 114,790.00 | 65,330.90 | 49,459.10 | 0.00 | 49,459.10 |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Equities* | | | | | | | |
| **Common stock** | | | | | | | |
| Total Greece | | 0.00 | 704,072.87 | 460,560.44 | 226,042.29 | 17,470.14 | 243,512.43 |
| **Hong Kong - HKD** | | | | | | | |
| GALAXY ENTERTAINME NPV SEDOL: 6465874<br>27 HK | | | | | | | |
| 69,000.00 | 60.2500000 | 0.00 | 536,153.01 | 506,005.14 | 30,222.91 | - 75.04 | 30,147.87 |
| KERRY PROPERTIES HKD1 SEDOL: 6486314 | | | | | | | |
| 139,500.00 | 19.6400000 | 0.00 | 353,344.47 | 361,299.09 | - 7,871.11 | - 83.51 | - 7,954.62 |
| SHUN TAK HLDGS NPV SEDOL: 6806633 | | | | | | | |
| 146,000.00 | 2.3700000 | 0.00 | 44,625.57 | 61,564.82 | - 17,560.54 | 621.29 | - 16,939.25 |
| SJM HOLDINGS LTD. NPV SEDOL: B2NR3Y6<br>880 HK | | | | | | | |
| 151,000.00 | 8.6700000 | 0.00 | 168,841.29 | 178,169.30 | - 9,286.65 | - 41.36 | - 9,328.01 |
| SUNLIGHT REAL EST NPV REIT SEDOL: B1KR438 | | | | | | | |
| 119,000.00 | 3.7700000 | 0.00 | 57,859.00 | 50,991.96 | 6,884.25 | - 17.21 | 6,867.04 |
| SWIRE PACIFIC 'A' NPV SEDOL: 6867748<br>19 HK | | | | | | | |
| 4,500.00 | 43.0000000 | 0.00 | 24,955.34 | 27,841.65 | - 2,910.54 | 24.23 | - 2,886.31 |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Equities* | | | | | | | |
| **Common stock** | | | | | | | |
| TECHTRONIC INDUSTR NPV SEDOL: B0190C7<br>669 HK | | | | | | | |
| 3,000.00 | 110.6000000 | 0.00 | 42,791.65 | 21,934.59 | 20,608.97 | 248.09 | 20,857.06 |
| TRULY INTL HLDGS HKD0.02 SEDOL: 6905745 | | | | | | | |
| 1,472,000.00 | 0.9600000 | 0.00 | 182,247.53 | 174,070.61 | 8,211.34 | - 34.42 | 8,176.92 |
| VTECH HOLDINGS LTD COMSTK SEDOL: 6928560 | | | | | | | |
| 16,000.00 | 60.1500000 | 0.00 | 124,118.99 | 146,671.18 | - 24,251.78 | 1,699.59 | - 22,552.19 |
| WH GROUP LIMITED COMSTK SEDOL: BLLHKZ1<br>288 HK | | | | | | | |
| 610,500.00 | 6.5000000 | 0.00 | 511,778.02 | 519,055.90 | - 7,125.53 | - 152.35 | - 7,277.88 |
| Total HKD | | 0.00 | 2,046,714.87 | 2,047,604.24 | - 3,078.68 | 2,189.31 | - 889.37 |
| **Hong Kong - USD** | | | | | | | |
| ADR FUTU HLDGS LTD SPONSORED ADS SEDOL: BGK4T39 | | | | | | | |
| 3,534.00 | 45.7500000 | 0.00 | 161,680.50 | 100,414.61 | 61,265.89 | 0.00 | 61,265.89 |
| ADR LENOVO GROUP LTD SPONSORED ADR SEDOL: 2249265<br>LNVGY | | | | | | | |
| 1,714.00 | 18.6900000 | 0.00 | 32,034.66 | 25,728.00 | 6,306.66 | 0.00 | 6,306.66 |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Equities* | | | | | | | |
| **Common stock** | | | | | | | |
| ADR SWIRE PAC LTD SPONSORED ADR REPSTG 1CL A SH SEDOL: 2865315 | | | | | | | |
| 35,600.00 | 5.5500000 | 0.00 | 197,580.00 | 168,833.22 | 28,746.78 | 0.00 | 28,746.78 |
| ADR TECHTRONIC INDS LTD SPONSORED ADR SEDOL: 2877956<br>TTNDY | | | | | | | |
| 1,000.00 | 71.3600000 | 0.00 | 71,360.00 | 68,134.78 | 3,225.22 | 0.00 | 3,225.22 |
| MELCO RESORTS & ENTERTAINMENT LIMITED SEDOL: B1KYHF2 | | | | | | | |
| 12,300.00 | 18.5500000 | 0.00 | 228,165.00 | 203,878.09 | 24,286.91 | 0.00 | 24,286.91 |
| Total USD | | 0.00 | 690,820.16 | 566,988.70 | 123,831.46 | 0.00 | 123,831.46 |
| Total Hong Kong | | 0.00 | 2,737,535.03 | 2,614,592.94 | 120,752.78 | 2,189.31 | 122,942.09 |
| **Israel - ILS** | | | | | | | |
| DELTA-GALIL IND ILS1 SEDOL: 6262020 | | | | | | | |
| 3,414.00 | 81.3600000 | 0.00 | 86,508.98 | 58,153.72 | 24,560.82 | 3,794.44 | 28,355.26 |
| Total ILS | | 0.00 | 86,508.98 | 58,153.72 | 24,560.82 | 3,794.44 | 28,355.26 |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Equities* | | | | | | | |
| **Common stock** | | | | | | | |
| **Israel - USD** | | | | | | | |
| CHECK PT SOFTWARE TECHNOLOGIES ORDILS.01 SEDOL: 2181334<br>CHKP | | | | | | | |
| 1,009.00 | 132.9100000 | 0.00 | 134,106.19 | 113,053.29 | 21,052.90 | 0.00 | 21,052.90 |
| Total USD | | 0.00 | 134,106.19 | 113,053.29 | 21,052.90 | 0.00 | 21,052.90 |
| Total Israel | | 0.00 | 220,615.17 | 171,207.01 | 45,613.72 | 3,794.44 | 49,408.16 |
| **Italy - EUR** | | | | | | | |
| CNH INDUSTRIAL NV COM EUR0.01 SEDOL: BDSV2V0 | | | | | | | |
| 22,133.00 | 10.3250000 | 0.00 | 279,609.61 | 179,240.99 | 88,551.99 | 11,816.63 | 100,368.62 |
| DANIELI & C DI RISP EUR1(NON CNV) SEDOL: 4253372 | | | | | | | |
| 6,774.00 | 9.6000000 | 0.00 | 79,567.95 | 69,472.44 | 7,732.40 | 2,363.11 | 10,095.51 |
| ENEL SPA EUR1 SEDOL: 7144569<br>ENEL IM | | | | | | | |
| 47,510.00 | 8.2760000 | 0.00 | 481,091.02 | 257,762.41 | 203,786.75 | 19,541.86 | 223,328.61 |
| FIAT CHRYSLER AUTOMOBILES NV SEDOL: BRJFWP3 | | | | | | | |
| 75,463.00 | 14.6600000 | 0.00 | 1,353,598.23 | 1,135,918.56 | 169,366.83 | 48,312.84 | 217,679.67 |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Equities* | | | | | | | |
| **Common stock** | | | | | | | |
| MONCLER SPA NPV SEDOL: BGLP232 | | | | | | | |
| 3,289.00 | 50.1400000 | 0.00 | 201,776.20 | 165,359.33 | 33,627.11 | 2,789.76 | 36,416.87 |
| RCS MEDIAGROUP NPV SEDOL: BBD8096 | | | | | | | |
| 67,007.00 | 0.5700000 | 0.00 | 46,732.26 | 67,879.15 | - 28,667.96 | 7,521.07 | - 21,146.89 |
| Total EUR | | 0.00 | 2,442,375.27 | 1,875,632.88 | 474,397.12 | 92,345.27 | 566,742.39 |
| Total Italy | | 0.00 | 2,442,375.27 | 1,875,632.88 | 474,397.12 | 92,345.27 | 566,742.39 |
| **Japan - JPY** | | | | | | | |
| ADVANTEST CORP NPV SEDOL: 6870490 | | | | | | | |
| 2,400.00 | 7,730.0000000 | 0.00 | 179,689.09 | 178,892.14 | 164.51 | 632.44 | 796.95 |
| AMUSE INC NPV SEDOL: 6388238 | | | | | | | |
| 5,900.00 | 2,580.0000000 | 0.00 | 147,435.71 | 139,722.20 | 4,059.59 | 3,653.92 | 7,713.51 |
| BROTHER INDUSTRIES NPV SEDOL: 6146500<br>6448 JP | | | | | | | |
| 5,300.00 | 2,126.0000000 | 0.00 | 109,136.52 | 90,329.04 | 21,138.73 | - 2,331.25 | 18,807.48 |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Equities* | | | | | | | |
| **Common stock** | | | | | | | |
| CANON INC NPV SEDOL: 6172323<br>7751 JP | | | | | | | |
| 8,700.00 | 1,978.0000000 | 3,370.62 | 166,677.32 | 216,247.63 | - 68,096.25 | 18,525.94 | - 49,570.31 |
| DAIKIN INDUSTRIES NPV SEDOL: 6250724<br>6367 JP | | | | | | | |
| 2,200.00 | 22,920.0000000 | 0.00 | 488,391.69 | 398,780.48 | 78,845.46 | 10,765.75 | 89,611.21 |
| FUJITSU Y50 SEDOL: 6356945 | | | | | | | |
| 2,800.00 | 14,905.0000000 | 0.00 | 404,222.96 | 188,613.23 | 204,210.18 | 11,399.55 | 215,609.73 |
| HITACHI NPV SEDOL: 6429104<br>JP6501 | | | | | | | |
| 11,000.00 | 4,065.0000000 | 0.00 | 433,096.03 | 326,631.34 | 81,793.56 | 24,671.13 | 106,464.69 |
| HOYA CORP NPV SEDOL: 6441506<br>JP7741 | | | | | | | |
| 5,700.00 | 14,270.0000000 | 0.00 | 787,825.08 | 300,474.94 | 468,923.61 | 18,426.53 | 487,350.14 |
| JSR CORP NPV SEDOL: 6470986 | | | | | | | |
| 17,000.00 | 2,874.0000000 | 0.00 | 473,223.88 | 461,732.10 | 9,769.98 | 1,721.80 | 11,491.78 |
| KASAI KOGYO CO LTD NPV SEDOL: 6483962 | | | | | | | |
| 700.00 | 378.0000000 | 0.00 | 2,562.84 | 5,384.21 | - 3,071.69 | 250.32 | - 2,821.37 |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Equities* | | | | | | | |
| **Common stock** | | | | | | | |
| KOBAYASHI PHARMACEUTICALS NPV SEDOL: 6149457 | | | | | | | |
| 1,000.00 | 12,610.0000000 | 397.11 | 122,136.67 | 86,251.11 | 34,440.31 | 1,445.25 | 35,885.56 |
| KONAMI HOLDINGS CO NPV SEDOL: 6496681<br>9766 JP | | | | | | | |
| 7,000.00 | 5,800.0000000 | 0.00 | 393,239.38 | 220,689.53 | 160,520.04 | 12,029.81 | 172,549.85 |
| LASERTEC CORP NPV SEDOL: 6506267 | | | | | | | |
| 1,800.00 | 12,110.0000000 | 348.69 | 211,128.87 | 191,150.46 | 17,497.50 | 2,480.91 | 19,978.41 |
| MCDONALD'S HOLDING CO JAPAN SEDOL: 6371863 | | | | | | | |
| 3,400.00 | 5,000.0000000 | 1,086.74 | 164,656.88 | 170,592.23 | - 10,603.11 | 4,667.76 | - 5,935.35 |
| MITSUBISHI HVY IND NPV SEDOL: 6597067 | | | | | | | |
| 2,500.00 | 3,156.0000000 | 0.00 | 76,420.17 | 107,941.17 | - 36,497.52 | 4,976.52 | - 31,521.00 |
| MITSUI CHEMICALS NPV SEDOL: 6597368 | | | | | | | |
| 12,300.00 | 3,025.0000000 | 0.00 | 360,380.65 | 302,732.58 | 50,763.01 | 6,885.06 | 57,648.07 |
| MS&AD INS GP HLDGS NPV SEDOL: B2Q4CS1<br>8725 JP | | | | | | | |
| 3,700.00 | 3,141.0000000 | 0.00 | 112,564.29 | 121,663.79 | - 19,191.64 | 10,092.14 | - 9,099.50 |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Equities* | | | | | | | |
| **Common stock** | | | | | | | |
| MTG CO LTD NPV SEDOL: BG1VQG1 | | | | | | | |
| 4,300.00 | 1,132.0000000 | 0.00 | 47,146.11 | 49,076.21 | - 3,213.51 | 1,283.41 | - 1,930.10 |
| MTI LTD NPV SEDOL: 6201948 | | | | | | | |
| 10,200.00 | 822.0000000 | 0.00 | 81,208.78 | 69,212.88 | 9,551.56 | 2,444.34 | 11,995.90 |
| NAGANO KEIKI CO NPV SEDOL: 6136125 | | | | | | | |
| 2,900.00 | 976.0000000 | 0.00 | 27,414.40 | 20,498.12 | 5,423.27 | 1,493.01 | 6,916.28 |
| NINTENDO CO LTD NPV SEDOL: 6639550<br>JP7974 | | | | | | | |
| 400.00 | 65,830.0000000 | 0.00 | 255,043.83 | 178,912.97 | 68,784.40 | 7,346.46 | 76,130.86 |
| NIPPON TELEGRAPH & TELEPHONE CORP NPV SEDOL: 6641373<br>9432 JP | | | | | | | |
| 12,800.00 | 2,645.5000000 | 0.00 | 327,981.02 | 277,097.45 | 25,797.97 | 25,085.60 | 50,883.57 |
| NISSAN MOTOR CO LTD SEDOL: 6642860<br>7201 JP | | | | | | | |
| 49,100.00 | 560.0000000 | 0.00 | 266,317.98 | 156,473.30 | 101,046.31 | 8,798.37 | 109,844.68 |
| NOMURA HOLDINGS NPV SEDOL: 6643108<br>JP8604 | | | | | | | |
| 30,600.00 | 545.0000000 | 0.00 | 161,528.40 | 145,704.41 | 13,368.42 | 2,455.57 | 15,823.99 |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Equities* | | | | | | | |
| **Common stock** | | | | | | | |
| OBIC CO LTD NPV SEDOL: 6136749 | | | | | | | |
| 1,100.00 | 20,730.0000000 | 0.00 | 220,863.00 | 192,229.26 | 24,165.24 | 4,468.50 | 28,633.74 |
| OLYMPUS CORP NPV SEDOL: 6658801 | | | | | | | |
| 2,700.00 | 2,256.5000000 | 0.00 | 59,010.61 | 50,063.41 | 5,763.83 | 3,183.37 | 8,947.20 |
| OMRON CORP NPV SEDOL: 6659428 | | | | | | | |
| 3,900.00 | 9,200.0000000 | 0.00 | 347,522.88 | 198,294.83 | 139,039.14 | 10,188.91 | 149,228.05 |
| RENESAS ELECTRONICS CORPORATION NPV SEDOL: 6635677 | | | | | | | |
| 89,400.00 | 1,079.0000000 | 0.00 | 934,307.71 | 550,389.12 | 358,245.21 | 25,673.38 | 383,918.59 |
| RICOH CO LTD NPV SEDOL: 6738220<br>JP7752 | | | | | | | |
| 40,900.00 | 677.0000000 | 0.00 | 268,190.23 | 284,191.18 | - 24,955.98 | 8,955.03 | - 16,000.95 |
| ROHM CO LTD NPV SEDOL: 6747204<br>R6963 | | | | | | | |
| 2,700.00 | 9,990.0000000 | 0.00 | 261,252.36 | 204,252.27 | 54,091.96 | 2,908.13 | 57,000.09 |
| SEGA SAMMY HLDGS I NPV SEDOL: B02RK08<br>JP6460 | | | | | | | |
| 10,900.00 | 1,627.0000000 | 0.00 | 171,769.09 | 151,673.66 | 19,331.52 | 763.91 | 20,095.43 |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Equities* | | | | | | | |
| **Common stock** | | | | | | | |
| SHIN-ETSU CHEMICAL NPV SEDOL: 6804585<br>S4063 | | | | | | | |
| 3,900.00 | 18,040.0000000 | 0.00 | 681,447.04 | 342,451.07 | 314,452.41 | 24,543.56 | 338,995.97 |
| SINTOKOGIO LTD NPV SEDOL: 6804626 | | | | | | | |
| 8,900.00 | 770.0000000 | 0.00 | 66,376.10 | 59,227.15 | 5,485.34 | 1,663.61 | 7,148.95 |
| SUMITOMO HEAVY IND NPV SEDOL: 6858731 | | | | | | | |
| 5,900.00 | 2,546.0000000 | 0.00 | 145,492.76 | 137,275.59 | 3,962.42 | 4,254.75 | 8,217.17 |
| SUMITOMO METAL MINING CO LTD NPV SEDOL: 6858849 | | | | | | | |
| 11,200.00 | 4,579.0000000 | 0.00 | 496,729.14 | 364,688.03 | 126,992.30 | 5,048.81 | 132,041.11 |
| SUNTORY BEVERAGE & NPV SEDOL: BBD7Q84 | | | | | | | |
| 1,700.00 | 3,650.0000000 | 642.16 | 60,099.76 | 64,727.61 | - 5,995.75 | 1,367.90 | - 4,627.85 |
| T RAD CO LTD JPY50 SEDOL: 6899923 | | | | | | | |
| 1,700.00 | 1,340.0000000 | 0.00 | 22,064.02 | 35,808.13 | - 16,104.26 | 2,360.15 | - 13,744.11 |
| TDK CORP NPV SEDOL: 6869302<br>JP6762 | | | | | | | |
| 600.00 | 15,540.0000000 | 0.00 | 90,309.46 | 63,260.63 | 23,881.34 | 3,167.49 | 27,048.83 |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Equities* | | | | | | | |
| **Common stock** | | | | | | | |
| TOHO CO LTD NPV SEDOL: 6895200 | | | | | | | |
| 5,500.00 | 4,350.0000000 | 0.00 | 231,730.35 | 200,767.05 | 19,882.13 | 11,081.17 | 30,963.30 |
| TOKYO ELEC POWER H NPV SEDOL: 6895404 | | | | | | | |
| 13,800.00 | 272.0000000 | 0.00 | 36,356.24 | 65,156.39 | - 34,290.59 | 5,490.44 | - 28,800.15 |
| TOKYO ELECTRON NPV SEDOL: 6895675 | | | | | | | |
| 1,900.00 | 38,400.0000000 | 0.00 | 706,668.60 | 375,427.64 | 310,414.87 | 20,826.09 | 331,240.96 |
| UNICHARM CORP NPV SEDOL: 6911485<br>8113 JP | | | | | | | |
| 10,400.00 | 4,892.0000000 | 1,611.70 | 492,777.37 | 426,827.67 | 47,470.16 | 18,479.54 | 65,949.70 |
| WELCIA HOLDINGS CO LTD SEDOL: B3CF1G6 | | | | | | | |
| 2,200.00 | 3,895.0000000 | 0.00 | 82,996.76 | 62,487.41 | 19,050.73 | 1,458.62 | 20,509.35 |
| YAMATO HOLDINGS NPV SEDOL: 6985565 | | | | | | | |
| 9,500.00 | 2,631.0000000 | 0.00 | 242,089.21 | 236,680.15 | 285.52 | 5,123.54 | 5,409.06 |
| Total JPY | | 7,457.02 | 11,417,481.24 | 8,470,681.77 | 2,606,592.23 | 340,207.24 | 2,946,799.47 |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Equities* | | | | | | | |
| **Common stock** | | | | | | | |
| **Japan - USD** | | | | | | | |
| ADR CANON INC SPONSORED ADR SEDOL: 2173706<br>CAJ | | | | | | | |
| 4,089.00 | 19.4100000 | 1,577.24 | 79,367.49 | 78,247.66 | 1,119.83 | 0.00 | 1,119.83 |
| ADR HONDA MTR LTD ADR REPRESENTING 2 ORDSHS SEDOL: 2435279<br>HMC | | | | | | | |
| 2,172.00 | 28.2500000 | 397.99 | 61,359.00 | 55,270.35 | 6,088.65 | 0.00 | 6,088.65 |
| ADR NIKON CORP ADR SEDOL: 2640211 | | | | | | | |
| 10,283.00 | 6.2600000 | 0.00 | 64,371.58 | 83,746.11 | - 19,374.53 | 0.00 | - 19,374.53 |
| ADR NINTENDO LTD ADR SEDOL: 2640329<br>NTDOY | | | | | | | |
| 920.00 | 80.5200000 | 0.00 | 74,078.40 | 46,080.98 | 27,997.42 | 0.00 | 27,997.42 |
| ADR SEIKO EPSON CORP UNSPONSORED ADR ADR SEDOL: 2328186 | | | | | | | |
| 17,346.00 | 7.3850000 | 0.00 | 128,100.21 | 133,420.66 | - 5,320.45 | 0.00 | - 5,320.45 |
| FANUC CORPORATION SEDOL: B3DTT85<br>FANUY | | | | | | | |
| 14,400.00 | 24.6900000 | 0.00 | 355,536.00 | 356,384.54 | - 848.54 | 0.00 | - 848.54 |
| Total USD | | 1,975.23 | 762,812.68 | 753,150.30 | 9,662.38 | 0.00 | 9,662.38 |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Equities* | | | | | | | |
| **Common stock** | | | | | | | |
| Total Japan | | 9,432.25 | 12,180,293.92 | 9,223,832.07 | 2,616,254.61 | 340,207.24 | 2,956,461.85 |
| **Jersey, Channel Islands - USD** | | | | | | | |
| ADR GLENCORE PLC SEDOL: B99L415 | | | | | | | |
| 44,601.00 | 6.2700000 | 0.00 | 279,648.27 | 193,399.80 | 86,248.47 | 0.00 | 86,248.47 |
| Total USD | | 0.00 | 279,648.27 | 193,399.80 | 86,248.47 | 0.00 | 86,248.47 |
| Total Jersey, Channel Islands | | 0.00 | 279,648.27 | 193,399.80 | 86,248.47 | 0.00 | 86,248.47 |
| **Korea, Republic of - KRW** | | | | | | | |
| DAESANG HOLDINGS C KRW1000 SEDOL: B0H1MC1 | | | | | | | |
| 15,779.00 | 10,200.0000000 | 2,379.27 | 148,159.62 | 115,263.12 | 28,901.61 | 3,994.89 | 32,896.50 |
| DONGWON DEVMT KRW500 SEDOL: 6270733 | | | | | | | |
| 16,396.00 | 5,060.0000000 | 2,001.39 | 76,372.79 | 58,030.46 | 16,090.67 | 2,251.66 | 18,342.33 |
| HANA FINANCIAL GRP KRW5000 SEDOL: B0RNRF5<br>086790 KS | | | | | | | |
| 7,643.00 | 34,500.0000000 | 8,780.70 | 242,735.43 | 178,120.67 | 48,750.66 | 15,864.10 | 64,614.76 |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Equities* | | | | | | | |
| **Common stock** | | | | | | | |
| NAVER CORPORATION KRW500 SEDOL: 6560393<br>035420 KS | | | | | | | |
| 353.00 | 292,500.0000000 | 100.88 | 95,049.71 | 55,789.16 | 34,918.31 | 4,342.24 | 39,260.55 |
| SAMSUNG ELECTRONIC KRW100 SEDOL: 6771720<br>K05930 | | | | | | | |
| 33,329.00 | 81,000.0000000 | 8,525.58 | 2,485,178.13 | 1,168,847.17 | 1,275,619.82 | 40,711.14 | 1,316,330.96 |
| SK HYNIX INC SEDOL: 6450267<br>K00660 | | | | | | | |
| 9,158.00 | 118,500.0000000 | 6,575.75 | 999,008.56 | 605,412.25 | 372,834.61 | 20,761.70 | 393,596.31 |
| Total KRW | | 28,363.57 | 4,046,504.24 | 2,181,462.83 | 1,777,115.68 | 87,925.73 | 1,865,041.41 |
| **Korea, Republic of - USD** | | | | | | | |
| LG DISPLAY SEDOL: B01VZS4<br>LPL | | | | | | | |
| 28,200.00 | 8.4400000 | 3,033.44 | 238,008.00 | 140,378.11 | 97,629.89 | 0.00 | 97,629.89 |
| SAMSUNG ELECTRONIC GDR EACH REP 25 ORD SHS SEDOL: B16D4P2 | | | | | | | |
| 64.00 | 1,670.0000000 | 406.06 | 106,880.00 | 29,552.88 | 77,327.12 | 0.00 | 77,327.12 |
| Total USD | | 3,439.50 | 344,888.00 | 169,930.99 | 174,957.01 | 0.00 | 174,957.01 |
| Total Korea, Republic of | | 31,803.07 | 4,391,392.24 | 2,351,393.82 | 1,952,072.69 | 87,925.73 | 2,039,998.42 |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Equities* | | | | | | | |
| **Common stock** | | | | | | | |
| **Lithuania - EUR** | | | | | | | |
| BANK OF SIAULIU EUR0.29 SEDOL: 7620843 | | | | | | | |
| 470,000.00 | 0.4980000 | 0.00 | 286,384.13 | 252,031.44 | 25,598.23 | 8,754.46 | 34,352.69 |
| Total EUR | | 0.00 | 286,384.13 | 252,031.44 | 25,598.23 | 8,754.46 | 34,352.69 |
| Total Lithuania | | 0.00 | 286,384.13 | 252,031.44 | 25,598.23 | 8,754.46 | 34,352.69 |
| **Netherlands - CAD** | | | | | | | |
| TOPICUS COM INC SUB VTG SHS SEDOL: BNGJNT1 | | | | | | | |
| 371.00 | 4.8123000 | 0.00 | 1,401.38 | 1,056.29 | 232.42 | 112.67 | 345.09 |
| Total CAD | | 0.00 | 1,401.38 | 1,056.29 | 232.42 | 112.67 | 345.09 |
| **Netherlands - EUR** | | | | | | | |
| ALTICE EUROPE N.V. EUR0.25 (COMMON SHARES B) SEDOL: BYT3405 | | | | | | | |
| 93.00 | 5.2800000 | 0.00 | 600.81 | 396.51 | 169.73 | 34.57 | 204.30 |
| ASML HOLDING NV EUR0.09 SEDOL: B929F46 | | | | | | | |
| 2,713.00 | 397.5500000 | 0.00 | 1,319,663.77 | 840,401.87 | 427,642.58 | 51,619.32 | 479,261.90 |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Equities* | | | | | | | |
| **Common stock** | | | | | | | |
| HEINEKEN HOLDING EUR1.6 A SEDOL: B0CCH46 | | | | | | | |
| 2,468.00 | 77.0500000 | 0.00 | 232,669.55 | 233,665.65 | - 1,397.82 | 401.72 | - 996.10 |
| KONINKLIJKE KPN SEDOL: 5956078 | | | | | | | |
| 99,482.00 | 2.4870000 | 0.00 | 302,720.64 | 299,849.90 | - 7,669.65 | 10,540.39 | 2,870.74 |
| NEDAP (NED APP) NV EUR0.10 SEDOL: 5228614 | | | | | | | |
| 2,352.00 | 51.0000000 | 0.00 | 146,767.28 | 127,517.02 | 14,930.15 | 4,320.11 | 19,250.26 |
| NN GROUP N.V. EUR0.12 SEDOL: BNG8PQ9<br>NN NA | | | | | | | |
| 8,836.00 | 35.5300000 | 0.00 | 384,125.07 | 349,039.57 | 4,265.36 | 30,820.14 | 35,085.50 |
| TKH GROUP NV CVA EUR0.25 SEDOL: B1WFDQ6 | | | | | | | |
| 880.00 | 39.5400000 | 0.00 | 42,573.67 | 31,373.57 | 9,779.29 | 1,420.81 | 11,200.10 |
| WOLTERS KLUWER EUR0.12 SEDOL: 5671519 | | | | | | | |
| 4,798.00 | 69.0600000 | 0.00 | 405,423.17 | 349,692.05 | 21,468.02 | 34,263.10 | 55,731.12 |
| Total EUR | | 0.00 | 2,834,543.96 | 2,231,936.14 | 469,187.66 | 133,420.16 | 602,607.82 |
| Total Netherlands | | 0.00 | 2,835,945.34 | 2,232,992.43 | 469,420.08 | 133,532.83 | 602,952.91 |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Equities* | | | | | | | |
| **Common stock** | | | | | | | |
| **Norway - NOK** | | | | | | | |
| DNO ASA NOK0.25 SEDOL: B15GGN4 | | | | | | | |
| 100,231.00 | 6.8680000 | 0.00 | 80,400.67 | 62,874.76 | 11,339.01 | 6,186.90 | 17,525.91 |
| NORSK HYDRO ASA NOK1.098 SEDOL: B11HK39<br>NHY.NO | | | | | | | |
| 170,053.00 | 39.8600000 | 0.00 | 791,678.60 | 455,511.27 | 272,526.06 | 63,641.27 | 336,167.33 |
| PGS ASA NOK3 SEDOL: B1L7YL5 | | | | | | | |
| 34,854.00 | 5.2460000 | 0.00 | 21,355.42 | 10,313.60 | 8,681.02 | 2,360.80 | 11,041.82 |
| YARA INTERNATIONAL NOK1.7 SEDOL: 7751259 | | | | | | | |
| 3,954.00 | 356.0000000 | 0.00 | 164,404.60 | 163,290.77 | - 11,966.48 | 13,080.31 | 1,113.83 |
| Total NOK | | 0.00 | 1,057,839.29 | 691,990.40 | 280,579.61 | 85,269.28 | 365,848.89 |
| Total Norway | | 0.00 | 1,057,839.29 | 691,990.40 | 280,579.61 | 85,269.28 | 365,848.89 |
| **Peru - USD** | | | | | | | |
| ADR COMPANIA DE MINAS BUENAVENTURA S A SPONSORED ADR REPSTG SER B SHS SEDOL: 2210476 | | | | | | | |
| 14,943.00 | 12.1900000 | 0.00 | 182,155.17 | 135,871.54 | 46,283.63 | 0.00 | 46,283.63 |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Equities* | | | | | | | |
| **Common stock** | | | | | | | |
| Total USD | | 0.00 | 182,155.17 | 135,871.54 | 46,283.63 | 0.00 | 46,283.63 |
| Total Peru | | 0.00 | 182,155.17 | 135,871.54 | 46,283.63 | 0.00 | 46,283.63 |
| **Portugal - EUR** | | | | | | | |
| GALP ENERGIA SGPS EUR1 SEDOL: B1FW751<br>GALP PL<br>10,236.00 | 8.7540000 | 0.00 | 109,637.35 | 110,473.57 | - 252.43 | - 583.79 | - 836.22 |
| Total EUR | | 0.00 | 109,637.35 | 110,473.57 | - 252.43 | - 583.79 | - 836.22 |
| Total Portugal | | 0.00 | 109,637.35 | 110,473.57 | - 252.43 | - 583.79 | - 836.22 |
| **Russian Federation - RUB** | | | | | | | |
| GAZPROM PJSC RUB5(RUB) SEDOL: B59L4L7<br>220,530.00 | 212.6900000 | 0.00 | 634,150.02 | 569,305.88 | 66,331.98 | - 1,487.84 | 64,844.14 |
| LUKOIL PJSC SEDOL: B59SNS8<br>9,893.00 | 5,168.0000000 | 0.00 | 691,238.27 | 680,503.34 | 15,390.20 | - 4,655.27 | 10,734.93 |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Equities* | | | | | | | |
| **Common stock** | | | | | | | |
| MMC NORILSK NICKEL PJSC SEDOL: B5B1TX2 | | | | | | | |
| 1,357.00 | 23,696.0000000 | 0.00 | 434,742.55 | 286,683.70 | 181,979.61 | - 33,920.76 | 148,058.85 |
| PJSC ALROSA SEDOL: B6QPBP2 | | | | | | | |
| 111,390.00 | 98.3300000 | 0.00 | 148,084.47 | 142,324.61 | 25,494.54 | - 19,734.68 | 5,759.86 |
| ROSNEFT OIL CO RUB0.01(RUB) SEDOL: B59SS16 | | | | | | | |
| 4,500.00 | 435.2000000 | 0.00 | 26,477.60 | 19,866.33 | 6,485.94 | 125.33 | 6,611.27 |
| SBERBANK OF RUSSIA SEDOL: 4767981 | | | | | | | |
| 92,140.00 | 271.1000000 | 0.00 | 337,718.61 | 261,265.45 | 84,555.70 | - 8,102.54 | 76,453.16 |
| Total RUB | | 0.00 | 2,272,411.52 | 1,959,949.31 | 380,237.97 | - 67,775.76 | 312,462.21 |
| **Russian Federation - USD** | | | | | | | |
| MMC NORILSK NICKEL ADR EACH REPR 1/10 SHARE (S SEDOL: BYSW6D0 MNOD.L | | | | | | | |
| 8,309.00 | 31.2000000 | 6,153.67 | 259,240.80 | 162,733.16 | 96,507.64 | 0.00 | 96,507.64 |
| Total USD | | 6,153.67 | 259,240.80 | 162,733.16 | 96,507.64 | 0.00 | 96,507.64 |
| Total Russian Federation | | 6,153.67 | 2,531,652.32 | 2,122,682.47 | 476,745.61 | - 67,775.76 | 408,969.85 |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Equities* | | | | | | | |
| **Common stock** | | | | | | | |
| **Singapore - SGD** | | | | | | | |
| BEST WORLD INTL NPV (POST SUBDIVISION) SEDOL: BD370L9 | | | | | | | |
| 74,600.00 | 1.3600000 | 0.00 | 76,764.65 | 78,108.25 | - 3,350.01 | 2,006.41 | - 1,343.60 |
| FRENCKEN GROUP LIMITED NPV SEDOL: B088VB3 | | | | | | | |
| 19,300.00 | 1.3200000 | 0.00 | 19,275.91 | 11,906.41 | 7,006.45 | 363.05 | 7,369.50 |
| GENTING SING LTD NPV SEDOL: BDRTVP2 | | | | | | | |
| 907,300.00 | 0.8500000 | 0.00 | 583,516.82 | 561,911.72 | 13,103.70 | 8,501.40 | 21,605.10 |
| GOLDEN AGRI-RESOURCES LTD USD0.025 SEDOL: 6164472<br>GGR SP | | | | | | | |
| 1,474,900.00 | 0.1590000 | 0.00 | 177,436.61 | 236,086.69 | - 66,545.54 | 7,895.46 | - 58,650.08 |
| RIVERSTONE HOLDING NPV SEDOL: B1G16Z0 | | | | | | | |
| 159,300.00 | 1.1100000 | 0.00 | 133,789.58 | 207,810.00 | - 81,493.91 | 7,473.49 | - 74,020.42 |
| Total SGD | | 0.00 | 990,783.57 | 1,095,823.07 | - 131,279.31 | 26,239.81 | - 105,039.50 |
| **Singapore - USD** | | | | | | | |
| ADR SEA LTD ADR SEDOL: BYWD7L4 | | | | | | | |
| 344.00 | 199.0500000 | 0.00 | 68,473.20 | 50,914.84 | 17,558.36 | 0.00 | 17,558.36 |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Equities* | | | | | | | |
| **Common stock** | | | | | | | |
| Total USD | | 0.00 | 68,473.20 | 50,914.84 | 17,558.36 | 0.00 | 17,558.36 |
| Total Singapore | | 0.00 | 1,059,256.77 | 1,146,737.91 | - 113,720.95 | 26,239.81 | - 87,481.14 |
| **South Africa - USD** | | | | | | | |
| ADR SASOL LTD SPONSORED ADR SEDOL: 2777294<br>SSL | | | | | | | |
| 8,498.00 | 8.8600000 | 0.00 | 75,292.28 | 73,054.55 | 2,237.73 | 0.00 | 2,237.73 |
| Total USD | | 0.00 | 75,292.28 | 73,054.55 | 2,237.73 | 0.00 | 2,237.73 |
| **South Africa - ZAR** | | | | | | | |
| NORTHAM PLATINUM ZAR0.01 SEDOL: 6350260 | | | | | | | |
| 23,807.00 | 209.5300000 | 0.00 | 339,598.72 | 153,520.90 | 158,674.78 | 27,403.04 | 186,077.82 |
| Total ZAR | | 0.00 | 339,598.72 | 153,520.90 | 158,674.78 | 27,403.04 | 186,077.82 |
| Total South Africa | | 0.00 | 414,891.00 | 226,575.45 | 160,912.51 | 27,403.04 | 188,315.55 |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Equities* | | | | | | | |
| **Common stock** | | | | | | | |
| **Spain - EUR** | | | | | | | |
| IBERDROLA SA EUR0.75 SEDOL: B288C92 | | | | | | | |
| 17,860.00 | 11.7000000 | 0.00 | 255,675.47 | 129,533.94 | 120,898.27 | 5,243.26 | 126,141.53 |
| LETS GOWEX SA EUR0.01 SEDOL: B9JHSH7 | | | | | | | |
| 1,627.00 | 7.9500000 | 0.00 | 15,826.19 | 46,100.79 | - 24,977.21 | - 5,297.39 | - 30,274.60 |
| REPSOL SA EUR1 SEDOL: 5669354<br>REP SM | | | | | | | |
| 25,357.00 | 8.2500000 | 0.00 | 255,960.86 | 256,040.21 | - 1,108.84 | 1,029.49 | - 79.35 |
| Total EUR | | 0.00 | 527,462.52 | 431,674.94 | 94,812.22 | 975.36 | 95,787.58 |
| Total Spain | | 0.00 | 527,462.52 | 431,674.94 | 94,812.22 | 975.36 | 95,787.58 |
| **Sweden - SEK** | | | | | | | |
| EVOLUTION GAMING NPV SEDOL: BJXSCH4 | | | | | | | |
| 2,869.00 | 834.8000000 | 0.00 | 291,631.86 | 184,282.46 | 92,655.13 | 14,694.27 | 107,349.40 |
| TELE2 AB SER'B'NPV SEDOL: B97C733 | | | | | | | |
| 9,735.00 | 108.6000000 | 0.00 | 128,732.37 | 123,630.86 | - 1,153.38 | 6,254.89 | 5,101.51 |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Equities* | | | | | | | |
| **Common stock** | | | | | | | |
| Total SEK | | 0.00 | 420,364.23 | 307,913.32 | 91,501.75 | 20,949.16 | 112,450.91 |
| Total Sweden | | 0.00 | 420,364.23 | 307,913.32 | 91,501.75 | 20,949.16 | 112,450.91 |
| **Switzerland - CHF** | | | | | | | |
| ROCHE HLDGS AG GENUSSCHEINE NPV SEDOL: 7110388<br>ROCZG | | | | | | | |
| 2,065.00 | 309.0000000 | 0.00 | 721,856.44 | 531,586.20 | 134,308.29 | 55,961.95 | 190,270.24 |
| SCHINDLER-HLDG AG CHF0.10 (PTG CERT) SEDOL: B11TCY0 | | | | | | | |
| 1,825.00 | 238.6000000 | 0.00 | 492,612.70 | 495,649.22 | - 22,352.46 | 19,315.94 | - 3,036.52 |
| SWATCH GROUP CHF0.45(REGD) SEDOL: 7184736 | | | | | | | |
| 3,458.00 | 46.7600000 | 0.00 | 182,924.46 | 142,227.89 | 36,553.89 | 4,142.68 | 40,696.57 |
| Total CHF | | 0.00 | 1,397,393.60 | 1,169,463.31 | 148,509.72 | 79,420.57 | 227,930.29 |
| Total Switzerland | | 0.00 | 1,397,393.60 | 1,169,463.31 | 148,509.72 | 79,420.57 | 227,930.29 |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Equities* | | | | | | | |
| **Common stock** | | | | | | | |
| **Taiwan - TWD** | | | | | | | |
| SOFT-WORLD INTL CO TWD10 SEDOL: 6343691 | | | | | | | |
| 19,000.00 | 106.0000000 | 0.00 | 71,677.70 | 43,808.72 | 24,636.88 | 3,232.10 | 27,868.98 |
| TAIWAN SEMICON MAN TWD10 SEDOL: 6889106<br>2330 TT | | | | | | | |
| 5,000.00 | 530.0000000 | 351.45 | 94,312.76 | 38,294.02 | 53,675.28 | 2,343.46 | 56,018.74 |
| Total TWD | | 351.45 | 165,990.46 | 82,102.74 | 78,312.16 | 5,575.56 | 83,887.72 |
| **Taiwan - USD** | | | | | | | |
| ADR TAIWAN SEMICONDUCTOR MANUFACTURING SPON ADS EACH REP 5 ORD TWD10 SEDOL: 2113382<br>TSM | | | | | | | |
| 12,643.00 | 109.0400000 | 4,416.95 | 1,378,592.72 | 611,755.43 | 766,837.29 | 0.00 | 766,837.29 |
| Total USD | | 4,416.95 | 1,378,592.72 | 611,755.43 | 766,837.29 | 0.00 | 766,837.29 |
| Total Taiwan | | 4,768.40 | 1,544,583.18 | 693,858.17 | 845,149.45 | 5,575.56 | 850,725.01 |
| **Turkey - TRY** | | | | | | | |
| ANADOLU EFES TRY1 SEDOL: B03MNV4 | | | | | | | |
| 79,918.00 | 23.1800000 | 0.00 | 249,243.09 | 215,443.89 | 35,393.46 | - 1,594.26 | 33,799.20 |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Equities* | | | | | | | |
| **Common stock** | | | | | | | |
| BIM BIRLESIK MAGAZ TRY1 SEDOL: B0D0006 | | | | | | | |
| 3,905.00 | 75.5000000 | 0.00 | 39,667.34 | 40,405.31 | 2,382.47 | - 3,120.44 | - 737.97 |
| EREGLI DEMIR CELIK TRY1 (B SHARES) SEDOL: B03MS97 | | | | | | | |
| 175,242.00 | 14.9300000 | 0.00 | 352,016.56 | 212,247.05 | 141,340.12 | - 1,570.61 | 139,769.51 |
| FORD OTOMOTIV SAN TRY1 SEDOL: B03MSR5 | | | | | | | |
| 19,254.00 | 126.0000000 | 0.00 | 326,404.84 | 200,406.15 | 169,207.69 | - 43,209.00 | 125,998.69 |
| HACI OMER SABANCI TRY1 SEDOL: B03N0C7<br>SAHOL TI | | | | | | | |
| 119,731.00 | 11.4600000 | 0.00 | 184,610.46 | 160,672.08 | 36,427.90 | - 12,489.52 | 23,938.38 |
| TOFAS OTOMOBIL FAB TRY1 (E SHARES) SEDOL: B03MY33<br>TOASO TI | | | | | | | |
| 2,660.00 | 33.9200000 | 0.00 | 12,139.55 | 11,876.30 | 2,589.77 | - 2,326.52 | 263.25 |
| Total TRY | | 0.00 | 1,164,081.84 | 841,050.78 | 387,341.41 | - 64,310.35 | 323,031.06 |
| Total Turkey | | 0.00 | 1,164,081.84 | 841,050.78 | 387,341.41 | - 64,310.35 | 323,031.06 |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Equities* | | | | | | | |
| **Common stock** | | | | | | | |
| **United Kingdom - EUR** | | | | | | | |
| ROYAL DUTCH SHELL 'B'ORD EUR0.07 SEDOL: B09CBN6 | | | | | | | |
| 29,676.00 | 14.0800000 | 0.00 | 511,245.81 | 397,492.88 | 98,557.03 | 15,195.90 | 113,752.93 |
| UNILEVER PLC ORD GBP 0.031111 SEDOL: BLRB262 | | | | | | | |
| 7,322.00 | 49.5650000 | 0.00 | 444,044.58 | 407,603.49 | 28,172.02 | 8,269.07 | 36,441.09 |
| Total EUR | | 0.00 | 955,290.39 | 805,096.37 | 126,729.05 | 23,464.97 | 150,194.02 |
| **United Kingdom - GBP** | | | | | | | |
| ANGLO AMERICAN USD0.54945 SEDOL: B1XZS82<br>AAL LN | | | | | | | |
| 9,640.00 | 24.2450000 | 0.00 | 319,486.04 | 205,235.86 | 101,794.03 | 12,456.15 | 114,250.18 |
| AVEVA GROUP ORD GBP0.03556 SEDOL: BBG9VN7 | | | | | | | |
| 7,109.00 | 32.0200000 | 0.00 | 311,159.10 | 213,616.43 | 91,753.98 | 5,788.69 | 97,542.67 |
| BHP GROUP PLC ORD USD0.50 SEDOL: BH0P3Z9 | | | | | | | |
| 15,161.00 | 19.2500000 | 0.00 | 398,943.36 | 257,686.19 | 121,347.02 | 19,910.15 | 141,257.17 |
| BP ORD USD0.25 SEDOL: 0798059<br>BP/ LN | | | | | | | |
| 93,998.00 | 2.5480000 | 0.00 | 327,393.98 | 262,577.98 | 49,558.19 | 15,257.81 | 64,816.00 |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Equities* | | | | | | | |
| **Common stock** | | | | | | | |
| CAPITA PLC ORD GBP0.02066666 SEDOL: B23K0M2 | | | | | | | |
| 154,048.00 | 0.3921000 | 0.00 | 82,566.82 | 68,314.77 | 7,315.70 | 6,936.35 | 14,252.05 |
| CENT ASIA METALS COMSTK SEDOL: B67KBV2 | | | | | | | |
| 96,240.00 | 2.4000000 | 0.00 | 315,732.67 | 234,132.94 | 73,096.10 | 8,503.63 | 81,599.73 |
| EQUINITI GROUP PLC ORD GBP0.001 SEDOL: BYWWHR7 | | | | | | | |
| 38,408.00 | 1.1040000 | 0.00 | 57,962.01 | 56,337.02 | 72.89 | 1,552.10 | 1,624.99 |
| EXPERIAN ORD USD0.10 SEDOL: B19NLV4<br>EXPN.L | | | | | | | |
| 7,125.00 | 27.7700000 | 0.00 | 270,466.46 | 141,808.00 | 125,472.29 | 3,186.17 | 128,658.46 |
| GLENCORE PLC ORD USD0.01 SEDOL: B4T3BW6<br>GLEN LN | | | | | | | |
| 156,102.00 | 2.3300000 | 0.00 | 497,183.89 | 543,586.02 | - 78,478.08 | 32,075.95 | - 46,402.13 |
| JOHNSON MATTHEY SEDOL: BZ4BQC7 | | | | | | | |
| 6,764.00 | 24.2500000 | 1,849.21 | 224,216.72 | 205,493.18 | 5,456.63 | 13,266.91 | 18,723.54 |
| MELROSE INDUST PLC SEDOL: BZ1G432 | | | | | | | |
| 120,363.00 | 1.7805000 | 0.00 | 292,946.05 | 140,682.41 | 138,520.75 | 13,742.89 | 152,263.64 |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Equities* | | | | | | | |
| **Common stock** | | | | | | | |
| RIO TINTO ORD GBP0.10 SEDOL: 0718875<br>RIO LN | | | | | | | |
| 5,358.00 | 54.7000000 | 0.00 | 400,629.29 | 306,779.91 | 79,539.00 | 14,310.38 | 93,849.38 |
| ROYAL DUTCH SHELL 'B'ORD EUR0.07 SEDOL: B03MM40<br>RDSB LN | | | | | | | |
| 7,547.00 | 12.5940000 | 0.00 | 129,924.40 | 91,433.81 | 22,737.36 | 15,753.23 | 38,490.59 |
| SPECTRIS ORD GBP0.05 SEDOL: 0330860 | | | | | | | |
| 11,564.00 | 28.1800000 | 0.00 | 445,452.84 | 398,440.09 | 20,544.34 | 26,468.41 | 47,012.75 |
| STAGECOACH GROUP PLC ORD SHS SEDOL: B6YTLS9 | | | | | | | |
| 54,005.00 | 0.7405000 | 0.00 | 54,665.29 | 39,950.97 | 10,377.73 | 4,336.59 | 14,714.32 |
| TI FLUID SYSTEMS ORD GBP0.01 SEDOL: BYQB9V8 | | | | | | | |
| 40,049.00 | 2.4520000 | 0.00 | 134,234.70 | 81,488.19 | 48,546.58 | 4,199.93 | 52,746.51 |
| UNILEVER PLC ORD GBP0.031111 SEDOL: B10RZP7 | | | | | | | |
| 7,030.00 | 43.9200000 | 0.00 | 422,056.23 | 302,444.01 | 151,192.92 | - 31,580.70 | 119,612.22 |
| Total GBP | | 1,849.21 | 4,685,019.85 | 3,550,007.78 | 968,847.43 | 166,164.64 | 1,135,012.07 |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Equities* | | | | | | | |
| **Common stock** | | | | | | | |
| **United Kingdom - USD** | | | | | | | |
| ADR ASTRAZENECA PLC SPONSORED ADR UNITEDKINGDOM SEDOL: 2989044<br>AZN | | | | | | | |
| 2,804.00 | 49.9900000 | 0.00 | 140,171.96 | 144,741.50 | - 4,569.54 | 0.00 | - 4,569.54 |
| ADR BP P L C SPONSORED ADR SEDOL: 2142621<br>BP | | | | | | | |
| 3,300.00 | 20.5200000 | 0.00 | 67,716.00 | 67,076.62 | 639.38 | 0.00 | 639.38 |
| ADR SMITH & NEPHEW GROUP P L C SPONSOREDADR NEW SEDOL: 2615565<br>SNN | | | | | | | |
| 3,300.00 | 42.1700000 | 0.00 | 139,161.00 | 108,415.84 | 30,745.16 | 0.00 | 30,745.16 |
| ADR UNILEVER PLC SPONSORED ADR NEW SEDOL: 2416520<br>UL | | | | | | | |
| 1,000.00 | 60.3600000 | 0.00 | 60,360.00 | 55,058.21 | 5,301.79 | 0.00 | 5,301.79 |
| ROLLS ROYCE HOLDINGS PLC SPONSORED ADR SEDOL: 2739001<br>RYCEY | | | | | | | |
| 12,045.00 | 1.5800000 | 0.00 | 19,031.10 | 43,010.63 | - 23,979.53 | 0.00 | - 23,979.53 |
| Total USD | | 0.00 | 426,440.06 | 418,302.80 | 8,137.26 | 0.00 | 8,137.26 |
| Total United Kingdom | | 1,849.21 | 6,066,750.30 | 4,773,406.95 | 1,103,713.74 | 189,629.61 | 1,293,343.35 |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Equities* | | | | | | | |
| **Common stock** | | | | | | | |
| **Total Common Stock** | | | | | | | |
| **14,853,832.00** | | **70,490.92** | **62,694,455.53** | **49,081,780.65** | **12,037,230.90** | **1,575,443.98** | **13,612,674.88** |
| **Funds - common stock** | | | | | | | |
| **International Region - USD** | | | | | | | |
| MFO VANGUARD DEVELOPED MARKETS INDEX INSTL CUSIP: 921943882 | | | | | | | |
| 1,695,320.85 | 15.2500000 | 0.00 | 25,853,642.96 | 22,380,106.87 | 3,473,536.09 | 0.00 | 3,473,536.09 |
| Total USD | | 0.00 | 25,853,642.96 | 22,380,106.87 | 3,473,536.09 | 0.00 | 3,473,536.09 |
| Total International Region | | 0.00 | 25,853,642.96 | 22,380,106.87 | 3,473,536.09 | 0.00 | 3,473,536.09 |
| **United States - USD** | | | | | | | |
| MFO BLACKROCK MID CAPITALIZATION EQUITY INDEX NL FUNDM CUSIP: 09257F404 | | | | | | | |
| 837,658.37 | 26.3466000 | 0.00 | 22,069,450.01 | 16,325,071.67 | 5,744,378.34 | 0.00 | 5,744,378.34 |
| MFO COL LSV US SMALL CAP VALUE TIER 5. CUSIP: 66585Y208 | | | | | | | |
| 3,909,696.82 | 9.7100000 | 0.00 | 37,963,156.12 | 36,894,168.92 | 1,068,987.20 | 0.00 | 1,068,987.20 |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Equities* | | | | | | | |
| **Funds - common stock** | | | | | | | |
| MFO FIDELITY GROWTH COMPANY COMMINGLED POOL CLASS 2 CUSIP: 31617E711 | | | | | | | |
| 18,661,400.37 | 42.8400000 | 0.00 | 799,454,391.85 | 193,418,368.27 | 606,036,023.58 | 0.00 | 606,036,023.58 |
| MFO VANGUARD TARGET RETIREMENT 2015 TRUST 1 CUSIP: 92202V617 | | | | | | | |
| 125,568.27 | 63.2300000 | 0.00 | 7,939,681.71 | 7,028,988.46 | 910,693.25 | 0.00 | 910,693.25 |
| MFO VANGUARD TARGET RETIREMENT 2020 TRUST I CUSIP: 92202V591 | | | | | | | |
| 3,275,974.59 | 67.0900000 | 0.00 | 219,785,135.24 | 163,462,476.35 | 56,322,658.89 | 0.00 | 56,322,658.89 |
| MFO VANGUARD TARGET RETIREMENT 2025 TRUST 1 CUSIP: 92202V583 | | | | | | | |
| 651,588.37 | 68.8300000 | 0.00 | 44,848,827.51 | 37,451,977.07 | 7,396,850.44 | 0.00 | 7,396,850.44 |
| MFO VANGUARD TARGET RETIREMENT 2030 TRUST I CUSIP: 92202V575 | | | | | | | |
| 4,172,271.36 | 70.1100000 | 0.00 | 292,517,945.05 | 209,200,670.47 | 83,317,274.58 | 0.00 | 83,317,274.58 |
| MFO VANGUARD TARGET RETIREMENT 2035 TRUST 1 CUSIP: 92202V567 | | | | | | | |
| 275,666.29 | 72.3000000 | 0.00 | 19,930,672.77 | 16,189,560.89 | 3,741,111.88 | 0.00 | 3,741,111.88 |
| MFO VANGUARD TARGET RETIREMENT 2040 TRUST I CUSIP: 92202V559 | | | | | | | |
| 1,733,729.07 | 75.2600000 | 0.00 | 130,480,449.81 | 92,038,501.74 | 38,441,948.07 | 0.00 | 38,441,948.07 |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Equities* | | | | | | | |
| **Funds - common stock** | | | | | | | |
| MFO VANGUARD TARGET RETIREMENT 2045 TRUST 1 CUSIP: 92202V542 | | | | | | | |
| 137,737.97 | 76.2000000 | 0.00 | 10,495,633.31 | 8,313,334.78 | 2,182,298.53 | 0.00 | 2,182,298.53 |
| MFO VANGUARD TARGET RETIREMENT 2050 TRUST I CUSIP: 92202V534 | | | | | | | |
| 783,102.98 | 76.7500000 | 0.00 | 60,103,153.72 | 42,809,952.65 | 17,293,201.07 | 0.00 | 17,293,201.07 |
| MFO VANGUARD TARGET RETIREMENT 2055 TRUST 1 CUSIP: 92202V484 | | | | | | | |
| 66,434.23 | 93.5800000 | 0.00 | 6,216,915.24 | 5,036,113.23 | 1,180,802.01 | 0.00 | 1,180,802.01 |
| MFO VANGUARD TARGET RETIREMENT 2060 TRUST 1 CUSIP: 92202V211 | | | | | | | |
| 204,429.24 | 49.1600000 | 0.00 | 10,049,741.44 | 7,775,600.60 | 2,274,140.84 | 0.00 | 2,274,140.84 |
| MFO VANGUARD TARGET RETIREMENT 2065 TRUST I CUSIP: 92202V146 | | | | | | | |
| 89,827.95 | 30.2500000 | 0.00 | 2,717,295.49 | 2,279,944.96 | 437,350.53 | 0.00 | 437,350.53 |
| MFO VANGUARD WINDSOR II FD ADMIRAL SHS CUSIP: 922018304 | | | | | | | |
| 2,060,302.56 | 68.6900000 | 0.00 | 141,522,182.85 | 120,050,518.62 | 21,471,664.23 | 0.00 | 21,471,664.23 |
| MFO WELLINGTON CIT II MID CAP OPPORTUNITES S3 FUND CUSIP: 94966R428<br>94966R428 | | | | | | | |
| 5,238,143.75 | 20.5200000 | 44,335.65 | 107,486,709.75 | 80,107,072.68 | 27,379,637.07 | 0.00 | 27,379,637.07 |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Equities* | | | | | | | |
| **Funds - common stock** | | | | | | | |
| MFOFIDELITY 500 INDEX-INST PREM CUSIP: 315911750 | | | | | | | |
| 2,844,699.98 | 130.1700000 | 0.00 | 370,294,596.40 | 180,419,726.73 | 189,874,869.67 | 0.00 | 189,874,869.67 |
| NT COLLECTIVE RUSSELL 2000 INDEX FUND - DC -NON LENDING TIER THREE CUSIP: 66586W391 | | | | | | | |
| 28,238.79 | 308.9500000 | 0.00 | 8,724,374.17 | 6,816,707.78 | 1,907,666.39 | 0.00 | 1,907,666.39 |
| Total USD | | 44,335.65 | 2,292,600,312.44 | 1,225,618,755.87 | 1,066,981,556.57 | 0.00 | 1,066,981,556.57 |
| Total United States | | 44,335.65 | 2,292,600,312.44 | 1,225,618,755.87 | 1,066,981,556.57 | 0.00 | 1,066,981,556.57 |
| **Total Funds - Common Stock** | | | | | | | |
| **46,791,791.81** | | **44,335.65** | **2,318,453,955.40** | **1,247,998,862.74** | **1,070,455,092.66** | **0.00** | **1,070,455,092.66** |
| **Preferred stock** | | | | | | | |
| **Brazil - BRL** | | | | | | | |
| TELEFONICA BRASIL PRF NPV SEDOL: B3ZCNF7<br>VIVT4 BZ | | | | | | | |
| 0.00 | 0.0000000 | 3,470.96 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| Total BRL | | 3,470.96 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Equities* | | | | | | | |
| **Preferred stock** | | | | | | | |
| Total Brazil | | 3,470.96 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| **Germany - EUR** | | | | | | | |
| PORSCHE AUTO HL SE NON VTG PRF NPV SEDOL: 7101069 | | | | | | | |
| 6,007.00 | 56.4000000 | 0.00 | 414,532.40 | 387,884.13 | 1,153.47 | 25,494.80 | 26,648.27 |
| VOLKSWAGEN AG NON VTG PRF NPV SEDOL: 5497168<br>VOW3 GR | | | | | | | |
| 1,450.00 | 152.4200000 | 0.00 | 270,415.58 | 254,070.43 | - 15,827.15 | 32,172.30 | 16,345.15 |
| Total EUR | | 0.00 | 684,947.98 | 641,954.56 | - 14,673.68 | 57,667.10 | 42,993.42 |
| Total Germany | | 0.00 | 684,947.98 | 641,954.56 | - 14,673.68 | 57,667.10 | 42,993.42 |
| **Korea, Republic of - KRW** | | | | | | | |
| HYUNDAI MOTOR CO 2ND PRF KRW5000 SEDOL: 6148272 | | | | | | | |
| 3,583.00 | 89,600.0000000 | 7,975.41 | 295,532.36 | 211,733.07 | 75,973.56 | 7,825.73 | 83,799.29 |
| HYUNDAI MOTOR CO 3RD PRF KRW5000 SEDOL: 6152488 | | | | | | | |
| 538.00 | 87,900.0000000 | 1,178.22 | 43,533.28 | 45,890.92 | - 4,512.04 | 2,154.40 | - 2,357.64 |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Equities* | | | | | | | |
| **Preferred stock** | | | | | | | |
| LG ELECTRONICS INC PRF KRW5000 SEDOL: 6520966 | | | | | | | |
| 4,524.00 | 63,800.0000000 | 2,598.71 | 265,701.19 | 128,950.24 | 131,254.12 | 5,496.83 | 136,750.95 |
| NH INVESTMENT & SE PFD KRW5000 SEDOL: 6537159 | | | | | | | |
| 20,440.00 | 8,760.0000000 | 8,072.13 | 164,829.61 | 172,444.76 | - 13,008.99 | 5,393.84 | - 7,615.15 |
| SAMSUNG ELECTRONIC PFD KRW100 SEDOL: 6773812 | | | | | | | |
| 2,750.00 | 73,600.0000000 | 699.00 | 186,320.54 | 85,996.13 | 97,244.92 | 3,079.49 | 100,324.41 |
| Total KRW | | 20,523.47 | 955,916.98 | 645,015.12 | 286,951.57 | 23,950.29 | 310,901.86 |
| Total Korea, Republic of | | 20,523.47 | 955,916.98 | 645,015.12 | 286,951.57 | 23,950.29 | 310,901.86 |
| **Russian Federation - RUB** | | | | | | | |
| ROSSETI LENENERGO PRF RUB1(RUB) SEDOL: B59CXB3 | | | | | | | |
| 34,200.00 | 152.8000000 | 0.00 | 70,652.37 | 59,400.67 | 19,847.42 | - 8,595.72 | 11,251.70 |
| Total RUB | | 0.00 | 70,652.37 | 59,400.67 | 19,847.42 | - 8,595.72 | 11,251.70 |
| Total Russian Federation | | 0.00 | 70,652.37 | 59,400.67 | 19,847.42 | - 8,595.72 | 11,251.70 |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Equities* | | | | | | | |
| **Preferred stock** | | | | | | | |
| **Total Preferred Stock** | | | | | | | |
| **73,492.00** | | **23,994.43** | **1,711,517.33** | **1,346,370.35** | **292,125.31** | **73,021.67** | **365,146.98** |
| **Funds - equities etf** | | | | | | | |
| **International Region - USD** | | | | | | | |
| VANGUARD FTSE DEVELOPED MARKETS ETF SEDOL: B23MX41 | | | | | | | |
| 6,900.00 | 47.2100000 | 0.00 | 325,749.00 | 327,619.05 | - 1,870.05 | 0.00 | - 1,870.05 |
| Total USD | | 0.00 | 325,749.00 | 327,619.05 | - 1,870.05 | 0.00 | - 1,870.05 |
| Total International Region | | 0.00 | 325,749.00 | 327,619.05 | - 1,870.05 | 0.00 | - 1,870.05 |
| **Total Funds - Equities ETF** | | | | | | | |
| **6,900.00** | | **0.00** | **325,749.00** | **327,619.05** | **- 1,870.05** | **0.00** | **- 1,870.05** |
| **Total Equities** | | | | | | | |
| **61,726,015.81** | | **138,821.00** | **2,383,185,677.26** | **1,298,754,632.79** | **1,082,782,578.82** | **1,648,465.65** | **1,084,431,044.47** |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Government bonds** | | | | | | | |
| **Argentina - USD** | | | | | | | |
| ARGENTINA REP .5% DUE 07-09-2035 REG CUSIP: 040114HT0 | | | | | | | |
| 94,124.00 | 36.5000000 | 38.24 | 34,355.26 | 43,532.46 | - 9,177.20 | 0.00 | - 9,177.20 |
| Issue Date: 4 Sep 20 Rate: 0.125% Yield to Maturity: 14.917% Maturity Date: 9 Jul 35 | | | | | | | |
| ARGENTINA REP .6% DUE 07-09-2041 REG CUSIP: 040114HV5 | | | | | | | |
| 230,000.00 | 37.7500000 | 93.44 | 86,825.00 | 102,927.30 | - 16,102.30 | 0.00 | - 16,102.30 |
| Issue Date: 4 Sep 20 Rate: 0.125% Yield to Maturity: 14.432% Maturity Date: 9 Jul 41 | | | | | | | |
| ARGENTINA REP AMORTIZING STEP UP 0.125% 07-09-2030 CUSIP: 040114HS2 | | | | | | | |
| 128,975.00 | 40.5000040 | 52.40 | 52,234.88 | 66,423.79 | - 14,188.91 | 0.00 | - 14,188.91 |
| Issue Date: 4 Sep 20 Rate: 0.125% Yield to Maturity: 17.958% Maturity Date: 9 Jul 30 | | | | | | | |
| ARGENTINA REP BD 1.0% 07-09-2029 CUSIP: 040114HX1 | | | | | | | |
| 15,993.00 | 43.3759770 | 51.98 | 6,937.12 | 8,716.59 | - 1,779.47 | 0.00 | - 1,779.47 |
| Issue Date: 4 Sep 20 Rate: 1% Yield to Maturity: 15.759% Maturity Date: 9 Jul 29 | | | | | | | |
| Total USD | | 236.06 | 180,352.26 | 221,600.14 | - 41,247.88 | 0.00 | - 41,247.88 |
| Total Argentina | | 236.06 | 180,352.26 | 221,600.14 | - 41,247.88 | 0.00 | - 41,247.88 |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Government bonds** | | | | | | | |
| **Brazil - BRL** | | | | | | | |
| BRAZIL(FED REP OF) 10% GTD SNR 01/01/2021 BRL SEDOL: B62L3V4 | | | | | | | |
| 2,953,000.00 | 1,048.6300000 | 0.00 | 596,165.80 | 730,388.82 | 50,384.99 | - 184,608.01 | - 134,223.02 |
| Rate: 10% Maturity Date: 1 Jan 21 | | | | | | | |
| BRAZIL(FED REP OF) 10% GTD SNR 01/01/23 BRL'F' SEDOL: B4Q5YM6 | | | | | | | |
| 310,000.00 | 1,152.3690000 | 2,984.10 | 68,775.63 | 84,645.54 | 2,200.10 | - 18,070.01 | - 15,869.91 |
| Issue Date: 1 Jan 12 Rate: 10% Yield to Maturity: 2.173% Maturity Date: 1 Jan 23 | | | | | | | |
| SECRETARIA TESOURO 10% GTD SNR 01/01/27 BRL'F' SEDOL: BYYCKC1 | | | | | | | |
| 295,000.00 | 1,229.1530170 | 0.00 | 69,808.66 | 71,285.14 | 6,084.29 | - 7,560.77 | - 1,476.48 |
| Issue Date: 1 Jan 16 Rate: 10% Yield to Maturity: 5.468% Maturity Date: 1 Jan 27 | | | | | | | |
| Total BRL | | 2,984.10 | 734,750.09 | 886,319.50 | 58,669.38 | - 210,238.79 | - 151,569.41 |
| **Brazil - USD** | | | | | | | |
| BRAZIL FEDERATIVE REP GLOBAL BD 5 T BOND 01-27-2045 CUSIP: 105756BW9 | | | | | | | |
| 200,000.00 | 111.0000000 | 4,277.78 | 222,000.00 | 163,250.00 | 58,750.00 | 0.00 | 58,750.00 |
| Issue Date: 1 Aug 14 Rate: 5% Yield to Maturity: 4.264% Maturity Date: 27 Jan 45 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Government bonds** | | | | | | | |
| BRAZIL FEDERATIVE REP GLOBAL NT 5.625% DUE 01-07-2041 REG SEDOL: B7YZ7Z3 | | | | | | | |
| 210,000.00 | 118.1000000 | 5,709.38 | 248,010.00 | 194,686.94 | 53,323.06 | 0.00 | 53,323.06 |
| Issue Date: 7 Oct 09 Rate: 5.625% Yield to Maturity: 4.27% Maturity Date: 7 Jan 41 | | | | | | | |
| Total USD | | 9,987.16 | 470,010.00 | 357,936.94 | 112,073.06 | 0.00 | 112,073.06 |
| Total Brazil | | 12,971.26 | 1,204,760.09 | 1,244,256.44 | 170,742.44 | - 210,238.79 | - 39,496.35 |
| **Indonesia - IDR** | | | | | | | |
| INDONESIA(REP OF) 8.25% SNR 15/05/2029 IDR SEDOL: BF4Y9X8 | | | | | | | |
| 5,621,000,000.00 | 115.4094120 | 3,428.23 | 461,719.79 | 425,471.94 | 34,043.70 | 2,204.15 | 36,247.85 |
| Issue Date: 15 May 18 Rate: 8.25% Yield to Maturity: 5.89% Maturity Date: 15 May 29 | | | | | | | |
| Total IDR | | 3,428.23 | 461,719.79 | 425,471.94 | 34,043.70 | 2,204.15 | 36,247.85 |
| **Indonesia - USD** | | | | | | | |
| INDONESIA REP MEDIUM TERM NT 144A 3.75% DUE 04-25-2022 BEO SEDOL: B828NL9 | | | | | | | |
| 240,000.00 | 103.9980000 | 1,650.00 | 249,595.20 | 225,240.00 | 24,355.20 | 0.00 | 24,355.20 |
| Issue Date: 25 Apr 12 Rate: 3.75% Yield to Maturity: 0.693% Maturity Date: 25 Apr 22 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Government bonds** | | | | | | | |
| REPUBLIC OF INDONESIA 4.35% DUE 01-11-2048 REG CUSIP: 455780CE4 | | | | | | | |
| 220,000.00 | 119.0235180 | 3,615.34 | 261,851.74 | 218,165.20 | 43,686.54 | 0.00 | 43,686.54 |
| Issue Date: 11 Dec 17 Rate: 4.35% Yield to Maturity: 3.282% Maturity Date: 11 Jan 48 | | | | | | | |
| Total USD | | 5,265.34 | 511,446.94 | 443,405.20 | 68,041.74 | 0.00 | 68,041.74 |
| Total Indonesia | | 8,693.57 | 973,166.73 | 868,877.14 | 102,085.44 | 2,204.15 | 104,289.59 |
| **Kuwait - USD** | | | | | | | |
| KUWAIT ST NT 144A 3.5% DUE 03-20-2027 BEO CUSIP: 501499AB3 | | | | | | | |
| 200,000.00 | 113.7500000 | 1,963.89 | 227,500.00 | 198,052.00 | 29,448.00 | 0.00 | 29,448.00 |
| Issue Date: 20 Mar 17 Rate: 3.5% Yield to Maturity: 1.198% Maturity Date: 20 Mar 27 | | | | | | | |
| Total USD | | 1,963.89 | 227,500.00 | 198,052.00 | 29,448.00 | 0.00 | 29,448.00 |
| Total Kuwait | | 1,963.89 | 227,500.00 | 198,052.00 | 29,448.00 | 0.00 | 29,448.00 |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Government bonds** | | | | | | | |
| **Mexico - MXN** | | | | | | | |
| MEXICO(UNITED MEXICAN STATES) 7.75% NTS 13/11/42 SEDOL: B7V21L1 | | | | | | | |
| 11,554,200.00 | 115.2730000 | 2,621.50 | 668,433.56 | 678,846.39 | 14,368.13 | - 24,780.96 | - 10,412.83 |
| Issue Date: 22 Dec 11 Rate: 7.75% Yield to Maturity: 6.437% Maturity Date: 13 Nov 42 | | | | | | | |
| MEXICO(UNITED MEXICAN STATES) 10% 05/12/24 SEDOL: B05QN14 | | | | | | | |
| 7,730,000.00 | 119.7080000 | 2,263.01 | 464,401.31 | 652,965.57 | - 40,541.18 | - 148,023.08 | - 188,564.26 |
| Issue Date: 30 Dec 04 Rate: 10% Yield to Maturity: 4.471% Maturity Date: 5 Dec 24 | | | | | | | |
| MEXICO(UTD MEX ST) 8.5% GTD SNR 31/05/2029 MXN SEDOL: B4XH544 | | | | | | | |
| 9,030,000.00 | 121.9900000 | 2,247.06 | 552,844.19 | 506,331.44 | 56,726.43 | - 10,213.68 | 46,512.75 |
| Issue Date: 15 Jan 09 Rate: 8.5% Yield to Maturity: 5.234% Maturity Date: 31 May 29 | | | | | | | |
| MEXICO(UTD MEX ST) 8% GTD SNR 07/11/47 MXN100 SEDOL: BDH3PR4 | | | | | | | |
| 7,850,000.00 | 118.1170000 | 1,838.51 | 465,342.63 | 444,118.51 | 37,636.41 | - 16,412.29 | 21,224.12 |
| Issue Date: 23 Feb 17 Rate: 8% Yield to Maturity: 6.555% Maturity Date: 7 Nov 47 | | | | | | | |
| Total MXN | | 8,970.08 | 2,151,021.69 | 2,282,261.91 | 68,189.79 | - 199,430.01 | - 131,240.22 |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Government bonds** | | | | | | | |
| **Mexico - USD** | | | | | | | |
| UTD MEXICAN STS TRANCHE # TR 00026 4.75 DUE 03-08-2044 CUSIP: 91086QBB3 | | | | | | | |
| 20,000.00 | 118.7510000 | 298.19 | 23,750.20 | 20,950.00 | 2,800.20 | 0.00 | 2,800.20 |
| Issue Date: 8 Mar 12 Rate: 4.75% Yield to Maturity: 3.555% Maturity Date: 8 Mar 44 | | | | | | | |
| Total USD | | 298.19 | 23,750.20 | 20,950.00 | 2,800.20 | 0.00 | 2,800.20 |
| Total Mexico | | 9,268.27 | 2,174,771.89 | 2,303,211.91 | 70,989.99 | - 199,430.01 | - 128,440.02 |
| **Peru - USD** | | | | | | | |
| PERU REP US$ GLOBAL BD 5.625% DUE 11-18-2050 REG SEDOL: B84L725 | | | | | | | |
| 40,000.00 | 157.2500000 | 268.75 | 62,900.00 | 44,972.00 | 17,928.00 | 0.00 | 17,928.00 |
| Issue Date: 18 Nov 10 Rate: 5.625% Yield to Maturity: 2.788% Maturity Date: 18 Nov 50 | | | | | | | |
| Total USD | | 268.75 | 62,900.00 | 44,972.00 | 17,928.00 | 0.00 | 17,928.00 |
| Total Peru | | 268.75 | 62,900.00 | 44,972.00 | 17,928.00 | 0.00 | 17,928.00 |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Government bonds** | | | | | | | |
| **Poland - USD** | | | | | | | |
| STATE TREAS REP POLAND 4 DUE 01-22-2024 REG CUSIP: 857524AC6 | | | | | | | |
| 110,000.00 | 110.7375270 | 1,943.33 | 121,811.28 | 109,113.40 | 12,697.88 | 0.00 | 12,697.88 |
| Issue Date: 22 Jan 14 Rate: 4% Yield to Maturity: 0.46% Maturity Date: 22 Jan 24 | | | | | | | |
| Total USD | | 1,943.33 | 121,811.28 | 109,113.40 | 12,697.88 | 0.00 | 12,697.88 |
| Total Poland | | 1,943.33 | 121,811.28 | 109,113.40 | 12,697.88 | 0.00 | 12,697.88 |
| **Qatar - USD** | | | | | | | |
| QATAR ST 4.4% 144A 04-16-2050 REG CUSIP: 74727PBE0 | | | | | | | |
| 260,000.00 | 130.2750000 | 2,383.33 | 338,715.00 | 260,000.00 | 78,715.00 | 0.00 | 78,715.00 |
| Issue Date: 16 Apr 20 Rate: 4.4% Yield to Maturity: 2.865% Maturity Date: 16 Apr 50 | | | | | | | |
| Total USD | | 2,383.33 | 338,715.00 | 260,000.00 | 78,715.00 | 0.00 | 78,715.00 |
| Total Qatar | | 2,383.33 | 338,715.00 | 260,000.00 | 78,715.00 | 0.00 | 78,715.00 |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Government bonds** | | | | | | | |
| **Russian Federation - RUB** | | | | | | | |
| RUSSIAN FEDERATION 6.9% SNR 23/05/2029 RUB1000 SEDOL: BFX1TW9 | | | | | | | |
| 20,720,000.00 | 107.5250000 | 1,535.75 | 301,214.91 | 331,391.98 | 16,630.07 | - 46,807.14 | - 30,177.07 |
| Issue Date: 21 Feb 18 Rate: 6.9% Yield to Maturity: 5.756% Maturity Date: 23 May 29 | | | | | | | |
| RUSSIAN FEDERATION 7.25% SNR 10/05/34 RUB1000 SEDOL: BYWR3W9 | | | | | | | |
| 1,080,000.00 | 108.8500000 | 107.31 | 15,893.86 | 16,833.17 | 1,482.06 | - 2,421.37 | - 939.31 |
| Issue Date: 21 Feb 18 Rate: 7.25% Yield to Maturity: 6.261% Maturity Date: 10 May 34 | | | | | | | |
| RUSSIAN FEDERATION 7.65% SNR 10/04/30 RUB1000 SEDOL: BJLSQR4 | | | | | | | |
| 16,390,000.00 | 112.9550000 | 3,343.93 | 250,300.48 | 266,877.05 | 23,406.67 | - 39,983.24 | - 16,576.57 |
| Issue Date: 24 Apr 19 Rate: 7.65% Yield to Maturity: 5.82% Maturity Date: 10 Apr 30 | | | | | | | |
| RUSSIAN FEDERATION 7.7% SNR 16/03/2039 RUB1000 SEDOL: BJXXZL4 | | | | | | | |
| 14,100,000.00 | 114.2620000 | 3,418.32 | 217,820.22 | 248,403.71 | 3,317.77 | - 33,901.26 | - 30,583.49 |
| Issue Date: 5 Jun 19 Rate: 7.7% Yield to Maturity: 6.364% Maturity Date: 16 Mar 39 | | | | | | | |
| Total RUB | | 8,405.31 | 785,229.47 | 863,505.91 | 44,836.57 | - 123,113.01 | - 78,276.44 |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Government bonds** | | | | | | | |
| **Russian Federation - USD** | | | | | | | |
| RUSSIAN FEDN US$ BD 144A 7.5 DUE 03-31-2030/09-30-2009 REG SEDOL: 2646048 | | | | | | | |
| 20,400.00 | 116.0340200 | 386.75 | 23,670.94 | 23,159.74 | 511.20 | 0.00 | 511.20 |
| Issue Date: 31 Mar 00 Rate: 7.5% Yield to Maturity: 9.271% Maturity Date: 31 Mar 30 | | | | | | | |
| RUSSIAN FOREIGN BOND- EUROBOND STEP CPN DUE 31/03/2030 SEDOL: 4230814 | | | | | | | |
| 66,810.00 | 116.3070050 | 0.00 | 77,704.71 | 78,628.45 | - 923.74 | 0.00 | - 923.74 |
| Issue Date: 31 Mar 00 Rate: 7.5% Yield to Maturity: 9.188% Maturity Date: 31 Mar 30 | | | | | | | |
| Total USD | | 386.75 | 101,375.65 | 101,788.19 | - 412.54 | 0.00 | - 412.54 |
| Total Russian Federation | | 8,792.06 | 886,605.12 | 965,294.10 | 44,424.03 | - 123,113.01 | - 78,688.98 |
| **United States - USD** | | | | | | | |
| UNITED STATES OF AMER TREAS NOTES DTD 09/30/2020 .25% 09-30-2025 SEDOL: BMT6SJ7 | | | | | | | |
| 20,000.00 | 99.6211000 | 12.77 | 19,924.22 | 19,966.41 | - 42.19 | 0.00 | - 42.19 |
| Issue Date: 30 Sep 20 Rate: 0.25% Yield to Maturity: 0.33% Maturity Date: 30 Sep 25 | | | | | | | |
| UNITED STATES OF AMER TREAS NOTES DTD 10/31/2020 .25% 10-31-2025 SEDOL: BMYVTV6 | | | | | | | |
| 30,000.00 | 99.5703000 | 12.85 | 29,871.09 | 29,807.81 | 63.28 | 0.00 | 63.28 |
| Issue Date: 31 Oct 20 Rate: 0.25% Yield to Maturity: 0.339% Maturity Date: 31 Oct 25 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Government bonds** | | | | | | | |
| UNITED STATES TREAS BDS DTD 00271 1.125%DUE 08-15-2040 SEDOL: BKVKF47 | | | | | | | |
| 1,950,000.00 | 94.6718750 | 8,286.18 | 1,846,101.56 | 1,867,429.34 | - 21,327.78 | 0.00 | - 21,327.78 |
| Issue Date: 15 Aug 20 Rate: 1.125% Yield to Maturity: 1.442% Maturity Date: 15 Aug 40 | | | | | | | |
| UNITED STATES TREAS BDS DTD 08/15/2020 1.375% 08-15-2050 SEDOL: BMDNWD6 | | | | | | | |
| 1,210,000.00 | 93.6562500 | 6,284.27 | 1,133,240.63 | 1,148,421.29 | - 15,180.66 | 0.00 | - 15,180.66 |
| Issue Date: 15 Aug 20 Rate: 1.375% Yield to Maturity: 1.646% Maturity Date: 15 Aug 50 | | | | | | | |
| UNITED STATES TREAS BDS DTD 11/15/2020 1.625% 11-15-2050 SEDOL: BN7JWV5 | | | | | | | |
| 180,000.00 | 99.6250000 | 379.77 | 179,325.00 | 177,674.67 | 1,650.33 | 0.00 | 1,650.33 |
| Issue Date: 15 Nov 20 Rate: 1.625% Yield to Maturity: 1.64% Maturity Date: 15 Nov 50 | | | | | | | |
| UNITED STATES TREAS BDS 1.25% DUE 05-15-2050 SEDOL: BMHCRG7 | | | | | | | |
| 1,650,000.00 | 90.7187500 | 2,677.83 | 1,496,859.38 | 1,558,892.64 | - 62,033.26 | 0.00 | - 62,033.26 |
| Issue Date: 15 May 20 Rate: 1.25% Yield to Maturity: 1.65% Maturity Date: 15 May 50 | | | | | | | |
| UNITED STS TREAS NTS 0.5% 08-31-2027 SEDOL: BMV9TY6 | | | | | | | |
| 470,000.00 | 99.3906260 | 798.48 | 467,135.94 | 469,386.90 | - 2,250.96 | 0.00 | - 2,250.96 |
| Issue Date: 31 Aug 20 Rate: 0.5% Yield to Maturity: 0.593% Maturity Date: 31 Aug 27 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID / Investment Mgr ID / Shares/PAR value | Exchange rate/ Local market price | Accrued income/expense | Market value | Cost | Unrealized gain/loss Market | Translation | Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Government bonds** | | | | | | | |
| UNITED STS TREAS NTS DTD .875% 11-15-2030 SEDOL: BN7JWT3 | | | | | | | |
| 160,000.00 | 99.6718750 | 181.77 | 159,475.00 | 159,700.00 | - 225.00 | 0.00 | - 225.00 |
| Issue Date: 15 Nov 20 Rate: 0.875% Yield to Maturity: 0.909% Maturity Date: 15 Nov 30 | | | | | | | |
| UNITED STS TREAS NTS 0.25% 11-15-2023 SEDOL: BN7JWS2 | | | | | | | |
| 10,000.00 | 100.2813000 | 3.25 | 10,028.13 | 10,010.16 | 17.97 | 0.00 | 17.97 |
| Issue Date: 15 Nov 20 Rate: 0.25% Yield to Maturity: 0.151% Maturity Date: 15 Nov 23 | | | | | | | |
| Total USD | | 18,637.17 | 5,341,960.95 | 5,441,289.22 | - 99,328.27 | 0.00 | - 99,328.27 |
| Total United States | | 18,637.17 | 5,341,960.95 | 5,441,289.22 | - 99,328.27 | 0.00 | - 99,328.27 |
| **Total Government Bonds** | | | | | | | |
| **5,720,748,502.00** | | **65,157.69** | **11,512,543.32** | **11,656,666.35** | **386,454.63** | **- 530,577.66** | **- 144,123.03** |
| **Government agencies** | | | | | | | |
| **Japan - USD** | | | | | | | |
| JAPAN FIN ORGANIZATION FOR MUNICIPALITIES 4 DUE 01-13-2021 REG CUSIP: 471068AA4 | | | | | | | |
| 200,000.00 | 100.0830650 | 3,733.33 | 200,166.13 | 198,340.00 | 1,826.13 | 0.00 | 1,826.13 |
| Rate: 4% Yield to Maturity: 1.486% Maturity Date: 13 Jan 21 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Government agencies** | | | | | | | |
| Total USD | | 3,733.33 | 200,166.13 | 198,340.00 | 1,826.13 | 0.00 | 1,826.13 |
| Total Japan | | 3,733.33 | 200,166.13 | 198,340.00 | 1,826.13 | 0.00 | 1,826.13 |
| **Mexico - USD** | | | | | | | |
| PEMEX PROJ FDG MASTER TR GTD BD 6.625% DUE 06-15-2035 REG SEDOL: B7GPR51 | | | | | | | |
| 10,000.00 | 99.0000000 | 29.44 | 9,900.00 | 10,912.67 | - 1,012.67 | 0.00 | - 1,012.67 |
| Issue Date: 15 Dec 05 Rate: 6.625% Yield to Maturity: 6.733% Maturity Date: 15 Jun 35 | | | | | | | |
| PETROLEOS MEXICANOS GTD 6.875% DUE 08-04-2026 REG CUSIP: 71654QCB6 | | | | | | | |
| 60,000.00 | 109.2500000 | 1,684.38 | 65,550.00 | 59,889.00 | 5,661.00 | 0.00 | 5,661.00 |
| Issue Date: 27 Jan 17 Rate: 6.875% Yield to Maturity: 4.804% Maturity Date: 4 Aug 26 | | | | | | | |
| PETROLEOS MEXICANOS 6.375% 01-23-2045 CUSIP: 71654QBR2 | | | | | | | |
| 10,000.00 | 91.6500000 | 279.79 | 9,165.00 | 9,925.20 | - 760.20 | 0.00 | - 760.20 |
| Issue Date: 23 Jul 14 Rate: 6.375% Yield to Maturity: 7.103% Maturity Date: 23 Jan 45 | | | | | | | |
| Total USD | | 1,993.61 | 84,615.00 | 80,726.87 | 3,888.13 | 0.00 | 3,888.13 |
| Total Mexico | | 1,993.61 | 84,615.00 | 80,726.87 | 3,888.13 | 0.00 | 3,888.13 |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Government agencies** | | | | | | | |
| **United States - USD** | | | | | | | |
| SMALL BUSINESS ADMIN GTD DEV PARTN SER 2019-25G CL 1 2.69% FIXED 07-01-2044 CUSIP: 83162CC68 | | | | | | | |
| 28,952.21 | 108.0080240 | 389.41 | 31,270.71 | 28,952.21 | 2,318.50 | 0.00 | 2,318.50 |
| Issue Date: 17 Jul 19 Rate: 2.69% Yield to Maturity: 1.958% Maturity Date: 1 Jul 44 | | | | | | | |
| SMALL BUSINESS ADMIN GTD SER 2019-20D CL 1 2.98% 04-01-2039 SEDOL: BK6NXF8 | | | | | | | |
| 27,791.52 | 109.1953950 | 207.05 | 30,347.06 | 27,791.52 | 2,555.54 | 0.00 | 2,555.54 |
| Issue Date: 17 Apr 19 Rate: 2.98% Yield to Maturity: 1.937% Maturity Date: 1 Apr 39 | | | | | | | |
| Total USD | | 596.46 | 61,617.77 | 56,743.73 | 4,874.04 | 0.00 | 4,874.04 |
| Total United States | | 596.46 | 61,617.77 | 56,743.73 | 4,874.04 | 0.00 | 4,874.04 |
| **Total Government Agencies** | | | | | | | |
| **336,743.73** | | **6,323.40** | **346,398.90** | **335,810.60** | **10,588.30** | **0.00** | **10,588.30** |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Municipal/provincial bonds** | | | | | | | |
| **Argentina - USD** | | | | | | | |
| PVTPL PROVINCIA DE BUENOS AIRE 6.5% DUE 02-15-2023 BEO CUSIP: P1910WNX3 | | | | | | | |
| 90,000.00 | 40.5000000 | 2,356.25 | 36,450.00 | 89,622.90 | - 53,172.90 | 0.00 | - 53,172.90 |
| Issue Date: 15 Feb 17 Yield to Maturity: 180.864% Maturity Date: 15 Feb 23 | | | | | | | |
| Total USD | | 2,356.25 | 36,450.00 | 89,622.90 | - 53,172.90 | 0.00 | - 53,172.90 |
| Total Argentina | | 2,356.25 | 36,450.00 | 89,622.90 | - 53,172.90 | 0.00 | - 53,172.90 |
| **United States - USD** | | | | | | | |
| MISSOURI ST HEALTH & EDL FACS AUTH EDL FACS REV 3.229% 05-15-2050 BEO TAXABLE SEDOL: BM8Z798 | | | | | | | |
| 30,000.00 | 116.7580000 | 123.78 | 35,027.40 | 30,000.00 | 5,027.40 | 0.00 | 5,027.40 |
| Issue Date: 3 Apr 20 Rate: 3.229% Call Date: 15 Nov 49 Call Price: 100.00 Yield to Maturity: 2.427% Maturity Date: 15 May 50 | | | | | | | |
| Total USD | | 123.78 | 35,027.40 | 30,000.00 | 5,027.40 | 0.00 | 5,027.40 |
| Total United States | | 123.78 | 35,027.40 | 30,000.00 | 5,027.40 | 0.00 | 5,027.40 |
| **Total Municipal/Provincial Bonds** | | | | | | | |
| **120,000.00** | | **2,480.03** | **71,477.40** | **119,622.90** | **- 48,145.50** | **0.00** | **- 48,145.50** |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Corporate bonds** | | | | | | | |
| **Australia - USD** | | | | | | | |
| BHP BILLITON FIN 2.875% DUE 02-24-2022 SEDOL: B71D2M2 | | | | | | | |
| 5,000.00 | 102.8522000 | 50.71 | 5,142.61 | 5,019.20 | 123.41 | 0.00 | 123.41 |
| Issue Date: 24 Feb 12 Rate: 2.875% Yield to Maturity: 0.38% Maturity Date: 24 Feb 22 | | | | | | | |
| BHP BILLITON FIN 5% DUE 09-30-2043 SEDOL: BFD3PF0 | | | | | | | |
| 10,000.00 | 147.0927000 | 126.39 | 14,709.27 | 9,998.50 | 4,710.77 | 0.00 | 4,710.77 |
| Issue Date: 30 Sep 13 Rate: 5% Yield to Maturity: 2.322% Maturity Date: 30 Sep 43 | | | | | | | |
| GLENCORE FDG LLC 4% DUE 03-27-2027 SEDOL: BYQ47H9 | | | | | | | |
| 120,000.00 | 113.1182420 | 1,253.33 | 135,741.89 | 118,725.32 | 17,016.57 | 0.00 | 17,016.57 |
| Issue Date: 27 Mar 17 Rate: 4% Call Date: 27 Dec 26 Call Price: 100.00 Yield to Maturity: 1.769% Maturity Date: 27 Mar 27 | | | | | | | |
| PVTPL COMMONWEALTH BANK AUST 3.9% 07-12-2047 SEDOL: BF550C6 | | | | | | | |
| 10,000.00 | 125.8701000 | 183.08 | 12,587.01 | 9,963.10 | 2,623.91 | 0.00 | 2,623.91 |
| Issue Date: 12 Jul 17 Rate: 3.9% Yield to Maturity: 2.551% Maturity Date: 12 Jul 47 | | | | | | | |
| PVTPL1 GLENCORE FDG LLC GTD 4.125% DUE 05-30-2023 BEO SEDOL: BB18C25 | | | | | | | |
| 10,000.00 | 108.1450000 | 35.52 | 10,814.50 | 10,290.50 | 524.00 | 0.00 | 524.00 |
| Issue Date: 30 May 13 Rate: 4.125% Yield to Maturity: 0.715% Maturity Date: 30 May 23 | | | | | | | |
| Total USD | | 1,649.03 | 178,995.28 | 153,996.62 | 24,998.66 | 0.00 | 24,998.66 |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Corporate bonds** | | | | | | | |
| Total Australia | | 1,649.03 | 178,995.28 | 153,996.62 | 24,998.66 | 0.00 | 24,998.66 |
| **Belgium - USD** | | | | | | | |
| ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046 SEDOL: BJXS2M9 | | | | | | | |
| 160,000.00 | 130.0230630 | 3,266.67 | 208,036.90 | 159,730.71 | 48,306.19 | 0.00 | 48,306.19 |
| Issue Date: 1 Feb 19 Rate: 4.9% Call Date: 1 Aug 45 Call Price: 100.00 Yield to Maturity: 3.158% Maturity Date: 1 Feb 46 | | | | | | | |
| ANHEUSER-BUSCH FIXED 4.35% DUE 06-01-2040 SEDOL: BM8GDK4 | | | | | | | |
| 50,000.00 | 122.6953200 | 181.25 | 61,347.66 | 49,968.50 | 11,379.16 | 0.00 | 11,379.16 |
| Issue Date: 3 Apr 20 Rate: 4.35% Call Date: 1 Dec 39 Call Price: 100.00 Yield to Maturity: 2.823% Maturity Date: 1 Jun 40 | | | | | | | |
| ANHEUSER-BUSCH FIXED 4.5% DUE 06-01-2050 SEDOL: BM8MLZ3 | | | | | | | |
| 80,000.00 | 126.2259880 | 300.00 | 100,980.79 | 79,939.20 | 21,041.59 | 0.00 | 21,041.59 |
| Issue Date: 3 Apr 20 Rate: 4.5% Call Date: 1 Dec 49 Call Price: 100.00 Yield to Maturity: 3.129% Maturity Date: 1 Jun 50 | | | | | | | |
| ANHEUSER-BUSCH 3.5% DUE 06-01-2030 SEDOL: BM8GDL5 | | | | | | | |
| 20,000.00 | 115.8363000 | 58.33 | 23,167.26 | 19,958.00 | 3,209.26 | 0.00 | 3,209.26 |
| Issue Date: 3 Apr 20 Rate: 3.5% Call Date: 1 Mar 30 Call Price: 100.00 Yield to Maturity: 1.675% Maturity Date: 1 Jun 30 | | | | | | | |
| Total USD | | 3,806.25 | 393,532.61 | 309,596.41 | 83,936.20 | 0.00 | 83,936.20 |

# Asset Detail - Base Currency



| Description/Asset ID / Investment Mgr ID / Shares/PAR value | Exchange rate/ Local market price | Accrued income/expense | Market value | Cost | Unrealized gain/loss Market | Translation | Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Corporate bonds** | | | | | | | |
| Total Belgium | | 3,806.25 | 393,532.61 | 309,596.41 | 83,936.20 | 0.00 | 83,936.20 |
| **Brazil - USD** | | | | | | | |
| PETROBRAS GLOBAL FIN B V 6.9% 03-19-2049 SEDOL: BJDS8N2 | | | | | | | |
| 130,000.00 | 126.7500000 | 2,541.50 | 164,775.00 | 130,000.00 | 34,775.00 | 0.00 | 34,775.00 |
| Issue Date: 19 Mar 19 Rate: 6.9% Yield to Maturity: 5.1% Maturity Date: 19 Mar 49 | | | | | | | |
| PETROBRAS GLOBAL FINANCE BNDS 6.85% DUE 06-05-2115 REG SEDOL: BZ0C914 | | | | | | | |
| 120,000.00 | 124.7650000 | 593.67 | 149,718.00 | 97,284.00 | 52,434.00 | 0.00 | 52,434.00 |
| Issue Date: 5 Jun 15 Rate: 6.85% Yield to Maturity: 5.483% Maturity Date: 5 Jun 15 | | | | | | | |
| PETROBRAS GLOBAL FINANCE 5.299% 01-27-2025 SEDOL: BGSDJG1 | | | | | | | |
| 278,000.00 | 113.0010000 | 6,301.69 | 314,142.78 | 268,401.31 | 45,741.47 | 0.00 | 45,741.47 |
| Issue Date: 27 Jul 18 Rate: 5.299% Yield to Maturity: 1.961% Maturity Date: 27 Jan 25 | | | | | | | |
| PETROBRAS GLOBAL 6.25% DUE 03-17-2024 SEDOL: BLMP0R6 | | | | | | | |
| 102,000.00 | 113.7060000 | 1,841.67 | 115,980.12 | 102,009.80 | 13,970.32 | 0.00 | 13,970.32 |
| Issue Date: 17 Mar 14 Rate: 6.25% Yield to Maturity: 1.834% Maturity Date: 17 Mar 24 | | | | | | | |
| PETROBRAS GLOBAL 7.375% DUE 01-17-2027 SEDOL: BYNCHH6 | | | | | | | |
| 10,000.00 | 123.7590000 | 335.97 | 12,375.90 | 10,487.50 | 1,888.40 | 0.00 | 1,888.40 |
| Issue Date: 17 Jan 17 Rate: 7.375% Yield to Maturity: 3.041% Maturity Date: 17 Jan 27 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Corporate bonds** | | | | | | | |
| SUZANO AUSTRIA GMBH 3.75% DUE 01-15-2031BEO SEDOL: BLF7RQ7 | | | | | | | |
| 90,000.00 | 106.1000000 | 1,003.13 | 95,490.00 | 93,381.10 | 2,108.90 | 0.00 | 2,108.90 |
| Issue Date: 14 Sep 20 Rate: 3.75% Call Date: 15 Oct 30 Call Price: 100.00 Yield to Maturity: 3.139% Maturity Date: 15 Jan 31 | | | | | | | |
| VALE OVERSEAS LTD 6.875% DUE 11-21-2036 SEDOL: B1HMKF0 | | | | | | | |
| 96,000.00 | 146.5630000 | 733.33 | 140,700.48 | 105,249.09 | 35,451.39 | 0.00 | 35,451.39 |
| Issue Date: 21 Nov 06 Rate: 6.875% Yield to Maturity: 3.132% Maturity Date: 21 Nov 36 | | | | | | | |
| Total USD | | 13,350.96 | 993,182.28 | 806,812.80 | 186,369.48 | 0.00 | 186,369.48 |
| Total Brazil | | 13,350.96 | 993,182.28 | 806,812.80 | 186,369.48 | 0.00 | 186,369.48 |
| **Canada - USD** | | | | | | | |
| BANK MONTREAL MEDIUM TERM SR NTS 1.85% 05-01-2025 CUSIP: 06367WB85 | | | | | | | |
| 70,000.00 | 104.9826430 | 215.83 | 73,487.85 | 69,946.80 | 3,541.05 | 0.00 | 3,541.05 |
| Issue Date: 27 Apr 20 Rate: 1.85% Yield to Maturity: 0.681% Maturity Date: 1 May 25 | | | | | | | |
| BANK MONTREAL QUE 3.803% 12-15-2032 CUSIP: 06368BGS1 | | | | | | | |
| 10,000.00 | 113.3492000 | 16.90 | 11,334.92 | 9,308.20 | 2,026.72 | 0.00 | 2,026.72 |
| Issue Date: 12 Dec 17 Rate: 3.803% Call Date: 15 Dec 27 Call Price: 100.00 Yield to Maturity: 2.504% Maturity Date: 15 Dec 32 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Corporate bonds** | | | | | | | |
| BANK NOVA SCOTIA B C 1.3% DUE 06-11-2025BEO CUSIP: 064159VL7 | | | | | | | |
| 40,000.00 | 102.6052500 | 28.89 | 41,042.10 | 39,911.20 | 1,130.90 | 0.00 | 1,130.90 |
| Issue Date: 11 Jun 20 Rate: 1.3% Yield to Maturity: 0.703% Maturity Date: 11 Jun 25 | | | | | | | |
| BARRICK GOLD CORP 5.25% DUE 04-01-2042 SEDOL: B8L1XS6 | | | | | | | |
| 20,000.00 | 137.9323000 | 262.50 | 27,586.46 | 21,009.00 | 6,577.46 | 0.00 | 6,577.46 |
| Issue Date: 3 Apr 12 Rate: 5.25% Yield to Maturity: 2.856% Maturity Date: 1 Apr 42 | | | | | | | |
| BARRICK N AMER FIN 5.7% DUE 05-30-2041 SEDOL: B4TYCN7 | | | | | | | |
| 30,000.00 | 144.6868000 | 147.25 | 43,406.04 | 32,833.20 | 10,572.84 | 0.00 | 10,572.84 |
| Issue Date: 1 Jun 11 Rate: 5.7% Yield to Maturity: 2.808% Maturity Date: 30 May 41 | | | | | | | |
| BARRICK N AMER FIN 5.75% DUE 05-01-2043 SEDOL: BCRWZ96 | | | | | | | |
| 30,000.00 | 145.8538670 | 287.50 | 43,756.16 | 35,716.50 | 8,039.66 | 0.00 | 8,039.66 |
| Issue Date: 2 May 13 Rate: 5.75% Yield to Maturity: 2.935% Maturity Date: 1 May 43 | | | | | | | |
| PVTPL BAUSCH HEALTH COS INC FIXED 7.25% 05-30-2029 CUSIP: 071734AF4 | | | | | | | |
| 10,000.00 | 112.4110000 | 62.43 | 11,241.10 | 10,975.00 | 266.10 | 0.00 | 266.10 |
| Issue Date: 23 May 19 Rate: 7.25% Call Date: 30 May 24 Call Price: 103.62 Yield to Maturity: 5.394% Maturity Date: 30 May 29 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Corporate bonds** | | | | | | | |
| PVTPL GFL ENVIRONMENTAL INC SR SECD NT 144A 4.25% DUE 06-01-2025/04-29-2020 BEOCUSIP: 36168QAJ3 | | | | | | | |
| 20,000.00 | 103.7500000 | 70.83 | 20,750.00 | 20,000.00 | 750.00 | 0.00 | 750.00 |
| Issue Date: 29 Apr 20 Rate: 4.25% Call Date: 1 Jun 22 Call Price: 102.12 Yield to Maturity: 3.329% Maturity Date: 1 Jun 25 | | | | | | | |
| PVTPL 1011778 B C UNLIMITED LIAB CO/NEW 3.5% DUE 02-15-2029/11-09-2020 BEO CUSIP: 68245XAP4 | | | | | | | |
| 10,000.00 | 99.8750000 | 50.56 | 9,987.50 | 10,000.00 | - 12.50 | 0.00 | - 12.50 |
| Issue Date: 9 Nov 20 Rate: 3.5% Call Date: 15 Feb 24 Call Price: 100.00 Yield to Maturity: 3.517% Maturity Date: 15 Feb 29 | | | | | | | |
| PVTPL 1011778 BC ULC/NEW RED FIN INC 4.25% DUE 05-15-2024 BEO CUSIP: 68245XAC3 | | | | | | | |
| 10,000.00 | 102.0000000 | 195.97 | 10,200.00 | 9,900.00 | 300.00 | 0.00 | 300.00 |
| Issue Date: 17 May 17 Rate: 4.25% Call Date: 15 May 21 Call Price: 101.06 Yield to Maturity: 3.613% Maturity Date: 15 May 24 | | | | | | | |
| ROYAL BK CDA GLOBAL MEDIUM TERM SR BK NT1.15% DUE 06-10-2025 CUSIP: 78015K7H1 | | | | | | | |
| 40,000.00 | 102.1873500 | 26.83 | 40,874.94 | 39,860.80 | 1,014.14 | 0.00 | 1,014.14 |
| Issue Date: 10 Jun 20 Rate: 1.15% Yield to Maturity: 0.649% Maturity Date: 10 Jun 25 | | | | | | | |
| ROYAL BK CDA GLOBAL MEDIUM TERM 3.2% 04-30-2021 CUSIP: 78013XKG2 | | | | | | | |
| 50,000.00 | 100.9582000 | 271.11 | 50,479.10 | 49,964.50 | 514.60 | 0.00 | 514.60 |
| Issue Date: 30 Apr 18 Rate: 3.2% Yield to Maturity: 0.297% Maturity Date: 30 Apr 21 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Corporate bonds** | | | | | | | |
| TORONTO DOMINION SR MEDIUM 3.25% 11/06/2021 CUSIP: 89114QBZ0 | | | | | | | |
| 50,000.00 | 101.3168600 | 90.28 | 50,658.43 | 49,977.50 | 680.93 | 0.00 | 680.93 |
| Issue Date: 12 Jun 18 Rate: 3.25% Yield to Maturity: 0.284% Maturity Date: 11 Jun 21 | | | | | | | |
| Total USD | | 1,726.88 | 434,804.60 | 399,402.70 | 35,401.90 | 0.00 | 35,401.90 |
| Total Canada | | 1,726.88 | 434,804.60 | 399,402.70 | 35,401.90 | 0.00 | 35,401.90 |
| **China - USD** | | | | | | | |
| MYRIAD INTL HLDGS 4.85% DUE 07-06-2027 CUSIP: 62856RAD7 | | | | | | | |
| 200,000.00 | 114.9640000 | 4,715.28 | 229,928.00 | 200,000.00 | 29,928.00 | 0.00 | 29,928.00 |
| Issue Date: 6 Jul 17 Rate: 4.85% Call Date: 6 Apr 27 Call Price: 100.00 Yield to Maturity: 2.358% Maturity Date: 6 Jul 27 | | | | | | | |
| SINOPEC GROUP 4.375% DUE 04-10-2024 CUSIP: 82937WAE5 | | | | | | | |
| 200,000.00 | 109.6950650 | 1,968.75 | 219,390.13 | 199,534.00 | 19,856.13 | 0.00 | 19,856.13 |
| Issue Date: 10 Apr 14 Rate: 4.375% Yield to Maturity: 1.338% Maturity Date: 10 Apr 24 | | | | | | | |
| Total USD | | 6,684.03 | 449,318.13 | 399,534.00 | 49,784.13 | 0.00 | 49,784.13 |
| Total China | | 6,684.03 | 449,318.13 | 399,534.00 | 49,784.13 | 0.00 | 49,784.13 |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Corporate bonds** | | | | | | | |
| **Colombia - USD** | | | | | | | |
| ECOPETROL S A 5.875% DUE 05-28-2045 SEDOL: BMQXLW5 | | | | | | | |
| 230,000.00 | 121.0500000 | 1,176.72 | 278,415.00 | 213,836.00 | 64,579.00 | 0.00 | 64,579.00 |
| Issue Date: 28 May 14 Rate: 5.875% Yield to Maturity: 4.451% Maturity Date: 28 May 45 | | | | | | | |
| Total USD | | 1,176.72 | 278,415.00 | 213,836.00 | 64,579.00 | 0.00 | 64,579.00 |
| Total Colombia | | 1,176.72 | 278,415.00 | 213,836.00 | 64,579.00 | 0.00 | 64,579.00 |
| **Denmark - USD** | | | | | | | |
| PVTPL DANSKE BK A/S MEDIUM TERM NTS BOOKENTRY 1.226% DUE 06-22-2024/06-22-2023 CUSIP: 23636AAW1 | | | | | | | |
| 200,000.00 | 101.1695050 | 61.30 | 202,339.01 | 200,000.00 | 2,339.01 | 0.00 | 2,339.01 |
| Issue Date: 22 Jun 20 Rate: 1.226% Call Date: 22 Jun 23 Call Price: 100.00 Yield to Maturity: 0.883% Maturity Date: 22 Jun 24 | | | | | | | |
| PVTPL DANSKE BK A/S 3.001% DUE 09-20-2022 CUSIP: 23636AAU5 | | | | | | | |
| 200,000.00 | 101.5816600 | 1,683.89 | 203,163.32 | 200,254.00 | 2,909.32 | 0.00 | 2,909.32 |
| Issue Date: 20 Sep 19 Rate: 3.001% Call Date: 20 Sep 21 Call Price: 100.00 Yield to Maturity: 2.059% Maturity Date: 20 Sep 22 | | | | | | | |
| Total USD | | 1,745.19 | 405,502.33 | 400,254.00 | 5,248.33 | 0.00 | 5,248.33 |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Corporate bonds** | | | | | | | |
| Total Denmark | | 1,745.19 | 405,502.33 | 400,254.00 | 5,248.33 | 0.00 | 5,248.33 |
| **France - USD** | | | | | | | |
| ARCELORMITTAL STEP CPN 7% DUE 10-15-2039 SEDOL: BFLRCV9 | | | | | | | |
| 10,000.00 | 140.3120000 | 153.06 | 14,031.20 | 7,900.00 | 6,131.20 | 0.00 | 6,131.20 |
| Issue Date: 8 Oct 09 Rate: 7.25% Yield to Maturity: 3.942% Maturity Date: 15 Oct 39 | | | | | | | |
| ARCELORMITTAL 3.6% DUE 07-16-2024 SEDOL: BKBJV91 | | | | | | | |
| 50,000.00 | 107.9148200 | 825.00 | 53,957.41 | 51,028.50 | 2,928.91 | 0.00 | 2,928.91 |
| Issue Date: 16 Jul 19 Rate: 3.6% Yield to Maturity: 1.306% Maturity Date: 16 Jul 24 | | | | | | | |
| ARCELORMITTAL 4.55% DUE 03-11-2026 SEDOL: BJ1G5L5 | | | | | | | |
| 20,000.00 | 112.3546000 | 278.06 | 22,470.92 | 20,125.00 | 2,345.92 | 0.00 | 2,345.92 |
| Issue Date: 11 Mar 19 Rate: 4.55% Yield to Maturity: 2.031% Maturity Date: 11 Mar 26 | | | | | | | |
| BNP PARIBAS / BNP 5 DUE 01-15-2021 SEDOL: B3QB126 | | | | | | | |
| 120,000.00 | 100.1320420 | 2,766.67 | 120,158.45 | 121,929.60 | - 1,771.15 | 0.00 | - 1,771.15 |
| Rate: 5% Yield to Maturity: 1.573% Maturity Date: 15 Jan 21 | | | | | | | |
| PVTPL ALTICE FRANCE S.A. SR SECD NT 144A7.375% DUE 05-01-2026/05-01-2021 BEO CUSIP: 67054KAA7 | | | | | | | |
| 200,000.00 | 105.2500000 | 6,801.39 | 210,500.00 | 203,250.00 | 7,250.00 | 0.00 | 7,250.00 |
| Issue Date: 11 Apr 16 Rate: 7.375% Call Date: 1 May 21 Call Price: 103.68 Yield to Maturity: 6.201% Maturity Date: 1 May 26 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Corporate bonds** | | | | | | | |
| PVTPL BNP PARIBAS SR NON PFD MED 4.4% 08-14-2028 CUSIP: 09659W2F0 | | | | | | | |
| 200,000.00 | 118.5069650 | 3,348.89 | 237,013.93 | 198,928.00 | 38,085.93 | 0.00 | 38,085.93 |
| Issue Date: 14 Aug 18 Rate: 4.4% Yield to Maturity: 1.79% Maturity Date: 14 Aug 28 | | | | | | | |
| PVTPL DANONE NT 144A 2.947% DUE 11-02-2026/11-02-2016 BEO CUSIP: 23636TAE0 | | | | | | | |
| 270,000.00 | 109.8599040 | 1,304.05 | 296,621.74 | 270,000.00 | 26,621.74 | 0.00 | 26,621.74 |
| Issue Date: 2 Nov 16 Rate: 2.947% Call Date: 2 Aug 26 Call Price: 100.00 Yield to Maturity: 1.193% Maturity Date: 2 Nov 26 | | | | | | | |
| Total USD | | 15,477.12 | 954,753.65 | 873,161.10 | 81,592.55 | 0.00 | 81,592.55 |
| Total France | | 15,477.12 | 954,753.65 | 873,161.10 | 81,592.55 | 0.00 | 81,592.55 |
| **Germany - USD** | | | | | | | |
| BMW US CAP LLC 1.85% DUE 09-15-2021 SEDOL: BD5L581 | | | | | | | |
| 10,000.00 | 100.9270000 | 54.47 | 10,092.70 | 9,557.40 | 535.30 | 0.00 | 535.30 |
| Issue Date: 15 Sep 16 Rate: 1.85% Call Date: 15 Aug 21 Call Price: 100.00 Yield to Maturity: 0.531% Maturity Date: 15 Sep 21 | | | | | | | |
| PVTPL FRESENIUS MED CARE US FIN II INC 5.875 DUE 01-31-2022 BEO CUSIP: 35802XAF0 | | | | | | | |
| 30,000.00 | 105.3167670 | 739.27 | 31,595.03 | 32,357.14 | - 762.11 | 0.00 | - 762.11 |
| Issue Date: 26 Jan 12 Rate: 5.875% Yield to Maturity: 0.93% Maturity Date: 31 Jan 22 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Corporate bonds** | | | | | | | |
| Total USD | | 793.74 | 41,687.73 | 41,914.54 | - 226.81 | 0.00 | - 226.81 |
| Total Germany | | 793.74 | 41,687.73 | 41,914.54 | - 226.81 | 0.00 | - 226.81 |
| **Hong Kong - USD** | | | | | | | |
| SANDS CHINA LTD FIXED 5.125% DUE 08-08-2025 CUSIP: 80007RAF2 | | | | | | | |
| 200,000.00 | 112.2260000 | 4,071.53 | 224,452.00 | 199,826.00 | 24,626.00 | 0.00 | 24,626.00 |
| Issue Date: 9 Aug 18 Rate: 5.125% Call Date: 8 Jun 25 Call Price: 100.00 Yield to Maturity: 2.309% Maturity Date: 8 Aug 25 | | | | | | | |
| Total USD | | 4,071.53 | 224,452.00 | 199,826.00 | 24,626.00 | 0.00 | 24,626.00 |
| Total Hong Kong | | 4,071.53 | 224,452.00 | 199,826.00 | 24,626.00 | 0.00 | 24,626.00 |
| **Ireland - USD** | | | | | | | |
| PVTPL PARK AEROSPACE HLDGS LTD GTD 4.5% DUE 03-15-2023 CUSIP: 70014LAC4 | | | | | | | |
| 10,000.00 | 104.7925000 | 132.50 | 10,479.25 | 9,912.50 | 566.75 | 0.00 | 566.75 |
| Issue Date: 25 Sep 17 Rate: 4.5% Call Date: 15 Feb 23 Call Price: 100.00 Yield to Maturity: 2.259% Maturity Date: 15 Mar 23 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Corporate bonds** | | | | | | | |
| PVTPL PARK AEROSPACE HLDGS LTD 144A 5.5% DUE 02-15-2024 BEO CUSIP: 70014LAB6 | | | | | | | |
| 20,000.00 | 109.0635000 | 415.56 | 21,812.70 | 20,000.00 | 1,812.70 | 0.00 | 1,812.70 |
| Issue Date: 3 Feb 17 Rate: 5.5% Yield to Maturity: 2.465% Maturity Date: 15 Feb 24 | | | | | | | |
| PVTPL PARK AEROSPACE HLDGS 5.25% 08-15-2022 CUSIP: 70014LAA8 | | | | | | | |
| 5,000.00 | 104.9510000 | 99.17 | 5,247.55 | 5,129.17 | 118.38 | 0.00 | 118.38 |
| Issue Date: 3 Feb 17 Rate: 5.25% Call Date: 15 Jul 22 Call Price: 100.00 Yield to Maturity: 2.127% Maturity Date: 15 Aug 22 | | | | | | | |
| Total USD | | 647.23 | 37,539.50 | 35,041.67 | 2,497.83 | 0.00 | 2,497.83 |
| Total Ireland | | 647.23 | 37,539.50 | 35,041.67 | 2,497.83 | 0.00 | 2,497.83 |
| **Israel - USD** | | | | | | | |
| TEVA 2.2% DUE 07-21-2021 SEDOL: BD3GP11 | | | | | | | |
| 120,000.00 | 99.7500000 | 1,173.33 | 119,700.00 | 112,300.98 | 7,399.02 | 0.00 | 7,399.02 |
| Issue Date: 21 Jul 16 Rate: 2.2% Yield to Maturity: 2.655% Maturity Date: 21 Jul 21 | | | | | | | |
| TEVA 2.8% DUE 07-21-2023 SEDOL: BD3GP22 | | | | | | | |
| 70,000.00 | 99.0100000 | 871.11 | 69,307.00 | 64,510.57 | 4,796.43 | 0.00 | 4,796.43 |
| Issue Date: 21 Jul 16 Rate: 2.8% Yield to Maturity: 3.206% Maturity Date: 21 Jul 23 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Corporate bonds** | | | | | | | |
| TEVA 2.95% DUE 12-18-2022 SEDOL: BFNY973 | | | | | | | |
| 40,000.00 | 99.7500000 | 42.61 | 39,900.00 | 37,600.00 | 2,300.00 | 0.00 | 2,300.00 |
| Issue Date: 18 Dec 12 Rate: 2.95% Yield to Maturity: 3.081% Maturity Date: 18 Dec 22 | | | | | | | |
| TEVA 3.15% DUE 10-01-2026 SEDOL: BD3GT31 | | | | | | | |
| 60,000.00 | 96.1260000 | 472.50 | 57,675.60 | 53,875.20 | 3,800.40 | 0.00 | 3,800.40 |
| Issue Date: 21 Jul 16 Rate: 3.15% Yield to Maturity: 3.908% Maturity Date: 1 Oct 26 | | | | | | | |
| Total USD | | 2,559.55 | 286,582.60 | 268,286.75 | 18,295.85 | 0.00 | 18,295.85 |
| Total Israel | | 2,559.55 | 286,582.60 | 268,286.75 | 18,295.85 | 0.00 | 18,295.85 |
| **Italy - USD** | | | | | | | |
| PVTPL INTESA SANPAOLO S P A RCPTS CL X 144A 3.125% DUE 07-14-2022 BEO CUSIP: 46115HAZ0 | | | | | | | |
| 200,000.00 | 103.5549750 | 2,899.31 | 207,109.95 | 199,688.00 | 7,421.95 | 0.00 | 7,421.95 |
| Issue Date: 14 Jul 17 Rate: 3.125% Yield to Maturity: 0.792% Maturity Date: 14 Jul 22 | | | | | | | |
| PVTPL INTESA SANPAOLO S P A 144A BD 5.017% DUE 06-26-2024 REG CUSIP: 46115HAT4 | | | | | | | |
| 200,000.00 | 109.4077950 | 139.36 | 218,815.59 | 200,000.00 | 18,815.59 | 0.00 | 18,815.59 |
| Issue Date: 26 Jun 14 Rate: 5.017% Yield to Maturity: 2.198% Maturity Date: 26 Jun 24 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Corporate bonds** | | | | | | | |
| Total USD | | 3,038.67 | 425,925.54 | 399,688.00 | 26,237.54 | 0.00 | 26,237.54 |
| Total Italy | | 3,038.67 | 425,925.54 | 399,688.00 | 26,237.54 | 0.00 | 26,237.54 |
| **Japan - USD** | | | | | | | |
| MITSUBISHI UFJ FINL GROUP INC 2.998% 02-22-2022 SEDOL: BD8BYB4 | | | | | | | |
| 40,000.00 | 102.9964250 | 429.71 | 41,198.57 | 40,156.00 | 1,042.57 | 0.00 | 1,042.57 |
| Issue Date: 22 Feb 17 Rate: 2.998% Yield to Maturity: 0.365% Maturity Date: 22 Feb 22 | | | | | | | |
| PVTPL NISSAN MTR LTD 3.522% DUE 09-17-2025 BEO CUSIP: 654744AB7 | | | | | | | |
| 260,000.00 | 107.0722380 | 2,645.41 | 278,387.82 | 260,000.00 | 18,387.82 | 0.00 | 18,387.82 |
| Issue Date: 17 Sep 20 Rate: 3.522% Call Date: 17 Aug 25 Call Price: 100.00 Yield to Maturity: 1.943% Maturity Date: 17 Sep 25 | | | | | | | |
| SUMITOMO MITSUI FIXED 2.058% DUE 07-14-2021 SEDOL: BD1DFG9 | | | | | | | |
| 60,000.00 | 100.8966670 | 572.81 | 60,538.00 | 58,221.60 | 2,316.40 | 0.00 | 2,316.40 |
| Issue Date: 14 Jul 16 Rate: 2.058% Yield to Maturity: 0.383% Maturity Date: 14 Jul 21 | | | | | | | |
| Total USD | | 3,647.93 | 380,124.39 | 358,377.60 | 21,746.79 | 0.00 | 21,746.79 |
| Total Japan | | 3,647.93 | 380,124.39 | 358,377.60 | 21,746.79 | 0.00 | 21,746.79 |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Corporate bonds** | | | | | | | |
| **Netherlands - USD** | | | | | | | |
| COOPERATIEVE 4.375% DUE 08-04-2025 CUSIP: 21684AAC0 | | | | | | | |
| 320,000.00 | 114.1275910 | 5,716.67 | 365,208.29 | 313,414.40 | 51,793.89 | 0.00 | 51,793.89 |
| Issue Date: 4 Aug 15 Rate: 4.375% Yield to Maturity: 1.203% Maturity Date: 4 Aug 25 | | | | | | | |
| PVTPL NXP B V/NXP FDG LLC/NXP USA INC 2.7% DUE 05-01-2025/05-01-2020 BEO CUSIP: 62954HAE8 | | | | | | | |
| 30,000.00 | 107.6300000 | 135.00 | 32,289.00 | 30,220.70 | 2,068.30 | 0.00 | 2,068.30 |
| Issue Date: 1 May 20 Rate: 2.7% Call Date: 1 Apr 25 Call Price: 100.00 Yield to Maturity: 0.9% Maturity Date: 1 May 25 | | | | | | | |
| RABOBANK NEDERLAND UTREC 3.875 08 FEB 2022 CUSIP: 21685WDD6 | | | | | | | |
| 50,000.00 | 103.9817600 | 769.62 | 51,990.88 | 52,378.00 | - 387.12 | 0.00 | - 387.12 |
| Issue Date: 8 Feb 12 Rate: 3.875% Yield to Maturity: 0.257% Maturity Date: 8 Feb 22 | | | | | | | |
| SHELL INTERNATIONAL FIN 4.375% DUE 05-11-2045 SEDOL: BXQ9DY6 | | | | | | | |
| 60,000.00 | 131.7630500 | 364.58 | 79,057.83 | 59,880.60 | 19,177.23 | 0.00 | 19,177.23 |
| Issue Date: 11 May 15 Rate: 4.375% Yield to Maturity: 2.605% Maturity Date: 11 May 45 | | | | | | | |
| SHELL INTERNATIONAL FIN 4.55 DUE 08-12-2043 REG SEDOL: BCZQWS8 | | | | | | | |
| 40,000.00 | 132.8602000 | 702.72 | 53,144.08 | 41,968.80 | 11,175.28 | 0.00 | 11,175.28 |
| Issue Date: 12 Aug 13 Rate: 4.55% Yield to Maturity: 2.615% Maturity Date: 12 Aug 43 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Corporate bonds** | | | | | | | |
| SHELL INTL FIN B V 3.75% DUE 09-12-2046 SEDOL: BD5NF87 | | | | | | | |
| 10,000.00 | 120.8895000 | 113.54 | 12,088.95 | 9,222.80 | 2,866.15 | 0.00 | 2,866.15 |
| Issue Date: 12 Sep 16 Rate: 3.75% Yield to Maturity: 2.626% Maturity Date: 12 Sep 46 | | | | | | | |
| SHELL INTL FIN B V 4% DUE 05-10-2046 SEDOL: BDB2XM8 | | | | | | | |
| 20,000.00 | 125.9415500 | 113.33 | 25,188.31 | 21,054.20 | 4,134.11 | 0.00 | 4,134.11 |
| Issue Date: 10 May 16 Rate: 4% Yield to Maturity: 2.596% Maturity Date: 10 May 46 | | | | | | | |
| SHELL INTL FIN B V 6.375% DUE 12-15-2038 SEDOL: B90FLN7 | | | | | | | |
| 20,000.00 | 155.5449000 | 56.67 | 31,108.98 | 19,893.80 | 11,215.18 | 0.00 | 11,215.18 |
| Issue Date: 11 Dec 08 Rate: 6.375% Yield to Maturity: 2.512% Maturity Date: 15 Dec 38 | | | | | | | |
| Total USD | | 7,972.13 | 650,076.32 | 548,033.30 | 102,043.02 | 0.00 | 102,043.02 |
| Total Netherlands | | 7,972.13 | 650,076.32 | 548,033.30 | 102,043.02 | 0.00 | 102,043.02 |
| **Peru - USD** | | | | | | | |
| SOUTHN COPPER CORP 5.25% DUE 11-08-2042 SEDOL: B8FM8R9 | | | | | | | |
| 250,000.00 | 134.0563760 | 1,932.29 | 335,140.94 | 245,517.50 | 89,623.44 | 0.00 | 89,623.44 |
| Issue Date: 8 Nov 12 Rate: 5.25% Yield to Maturity: 3.094% Maturity Date: 8 Nov 42 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Corporate bonds** | | | | | | | |
| Total USD | | 1,932.29 | 335,140.94 | 245,517.50 | 89,623.44 | 0.00 | 89,623.44 |
| Total Peru | | 1,932.29 | 335,140.94 | 245,517.50 | 89,623.44 | 0.00 | 89,623.44 |
| **South Africa - USD** | | | | | | | |
| PVTPL ANGLO AMERN CAP PLC GTD NT 3.625% 09-11-2024 CUSIP: 034863AS9 | | | | | | | |
| 200,000.00 | 108.7864550 | 2,215.28 | 217,572.91 | 199,890.00 | 17,682.91 | 0.00 | 17,682.91 |
| Issue Date: 11 Sep 17 Rate: 3.625% Yield to Maturity: 1.186% Maturity Date: 11 Sep 24 | | | | | | | |
| Total USD | | 2,215.28 | 217,572.91 | 199,890.00 | 17,682.91 | 0.00 | 17,682.91 |
| Total South Africa | | 2,215.28 | 217,572.91 | 199,890.00 | 17,682.91 | 0.00 | 17,682.91 |
| **Spain - USD** | | | | | | | |
| BANCO SANTANDER SA 3.848% 04-12-2023 SEDOL: BYWFD12 | | | | | | | |
| 200,000.00 | 107.4118800 | 1,688.84 | 214,823.76 | 199,900.00 | 14,923.76 | 0.00 | 14,923.76 |
| Issue Date: 12 Apr 18 Rate: 3.848% Yield to Maturity: 0.572% Maturity Date: 12 Apr 23 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Corporate bonds** | | | | | | | |
| TELEFONICA EMISIONES S A U 5.213% 03-08-2047 REG SEDOL: BYWMQF8 | | | | | | | |
| 150,000.00 | 128.1810600 | 2,454.45 | 192,271.59 | 155,002.50 | 37,269.09 | 0.00 | 37,269.09 |
| Issue Date: 8 Mar 17 Rate: 5.213% Yield to Maturity: 3.55% Maturity Date: 8 Mar 47 | | | | | | | |
| Total USD | | 4,143.29 | 407,095.35 | 354,902.50 | 52,192.85 | 0.00 | 52,192.85 |
| Total Spain | | 4,143.29 | 407,095.35 | 354,902.50 | 52,192.85 | 0.00 | 52,192.85 |
| **Sweden - USD** | | | | | | | |
| SWEDBANK AB MEDIUM 1.3% DUE 06-02-2023 CUSIP: 87020PAK3 | | | | | | | |
| 200,000.00 | 101.9309750 | 209.44 | 203,861.95 | 199,766.00 | 4,095.95 | 0.00 | 4,095.95 |
| Issue Date: 2 Jun 20 Rate: 1.3% Yield to Maturity: 0.496% Maturity Date: 2 Jun 23 | | | | | | | |
| Total USD | | 209.44 | 203,861.95 | 199,766.00 | 4,095.95 | 0.00 | 4,095.95 |
| Total Sweden | | 209.44 | 203,861.95 | 199,766.00 | 4,095.95 | 0.00 | 4,095.95 |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Corporate bonds** | | | | | | | |
| **Switzerland - USD** | | | | | | | |
| CR SUISSE AG NEW YORK BRH MEDIUM TRANCHE# SB 00771 2.95% 04-09-2025 SEDOL: BKPG0N5 | | | | | | | |
| 250,000.00 | 109.6991800 | 1,679.86 | 274,247.95 | 249,572.50 | 24,675.45 | 0.00 | 24,675.45 |
| Issue Date: 9 Apr 20 Rate: 2.95% Yield to Maturity: 0.644% Maturity Date: 9 Apr 25 | | | | | | | |
| PVTPL CREDIT SUISSE GROUP AG SR CALL NT 4.194% DUE 04-01-2031 BEO CUSIP: 225401AP3 | | | | | | | |
| 250,000.00 | 117.6973600 | 2,621.25 | 294,243.40 | 250,000.00 | 44,243.40 | 0.00 | 44,243.40 |
| Issue Date: 1 Apr 20 Rate: 4.194% Call Date: 1 Apr 30 Call Price: 100.00 Yield to Maturity: 2.25% Maturity Date: 1 Apr 31 | | | | | | | |
| PVTPL UBS AG LONDON BRH NT 144A 1.75% DUE 04-21-2022 BEO CUSIP: 902674YA2 | | | | | | | |
| 200,000.00 | 101.7792800 | 680.56 | 203,558.56 | 199,738.00 | 3,820.56 | 0.00 | 3,820.56 |
| Issue Date: 21 Apr 20 Rate: 1.75% Call Date: 21 Mar 22 Call Price: 100.00 Yield to Maturity: 0.382% Maturity Date: 21 Apr 22 | | | | | | | |
| Total USD | | 4,981.67 | 772,049.91 | 699,310.50 | 72,739.41 | 0.00 | 72,739.41 |
| Total Switzerland | | 4,981.67 | 772,049.91 | 699,310.50 | 72,739.41 | 0.00 | 72,739.41 |
| **Taiwan - USD** | | | | | | | |
| PVTPL TSMC GLOBAL LTD .75% DUE 09-28-2025/09-28-2020 BEO CUSIP: 872882AE5 | | | | | | | |
| 200,000.00 | 99.6040000 | 387.50 | 199,208.00 | 199,814.00 | - 606.00 | 0.00 | - 606.00 |
| Issue Date: 28 Sep 20 Rate: 0.75% Call Date: 28 Aug 25 Call Price: 100.00 Yield to Maturity: 0.835% Maturity Date: 28 Sep 25 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Corporate bonds** | | | | | | | |
| Total USD | | 387.50 | 199,208.00 | 199,814.00 | - 606.00 | 0.00 | - 606.00 |
| Total Taiwan | | 387.50 | 199,208.00 | 199,814.00 | - 606.00 | 0.00 | - 606.00 |
| **United Arab Emirates - USD** | | | | | | | |
| PVTPL DAE FUNDING LLC SR NT 5.75% DUE 11-15-2023 BEO SEDOL: BJ2JVX7 | | | | | | | |
| 10,000.00 | 102.7500000 | 73.47 | 10,275.00 | 10,000.00 | 275.00 | 0.00 | 275.00 |
| Issue Date: 14 Nov 18 Rate: 5.75% Call Date: 15 Nov 21 Call Price: 101.43 Yield to Maturity: 4.712% Maturity Date: 15 Nov 23 | | | | | | | |
| Total USD | | 73.47 | 10,275.00 | 10,000.00 | 275.00 | 0.00 | 275.00 |
| Total United Arab Emirates | | 73.47 | 10,275.00 | 10,000.00 | 275.00 | 0.00 | 275.00 |
| **United Kingdom - USD** | | | | | | | |
| B A T CAP CORP FIXED 3.557% DUE 08-15-2027 SEDOL: BLR99M1 | | | | | | | |
| 140,000.00 | 111.3478860 | 1,881.26 | 155,887.04 | 140,002.69 | 15,884.35 | 0.00 | 15,884.35 |
| Issue Date: 15 Aug 18 Rate: 3.557% Call Date: 15 May 27 Call Price: 100.00 Yield to Maturity: 1.735% Maturity Date: 15 Aug 27 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Corporate bonds** | | | | | | | |
| B A T CAP CORP 4.54% 08-15-2047 SEDOL: BLR9BY7 | | | | | | | |
| 90,000.00 | 111.0451560 | 1,543.60 | 99,940.64 | 90,000.00 | 9,940.64 | 0.00 | 9,940.64 |
| Issue Date: 15 Aug 18 Rate: 4.54% Call Date: 15 Feb 47 Call Price: 100.00 Yield to Maturity: 3.871% Maturity Date: 15 Aug 47 | | | | | | | |
| BARCLAYS PLC FLTG RT 5.088% DUE 06-20-2030 SEDOL: BHWTW96 | | | | | | | |
| 300,000.00 | 119.9583970 | 466.40 | 359,875.19 | 309,237.00 | 50,638.19 | 0.00 | 50,638.19 |
| Issue Date: 20 Jun 19 Rate: 5.088% Call Date: 20 Jun 29 Call Price: 100.00 Yield to Maturity: 2.686% Maturity Date: 20 Jun 30 | | | | | | | |
| BARCLAYS PLC 4.972% 05-16-2029 SEDOL: BDCL2Z0 | | | | | | | |
| 200,000.00 | 119.9612050 | 1,243.00 | 239,922.41 | 197,686.00 | 42,236.41 | 0.00 | 42,236.41 |
| Issue Date: 16 May 18 Rate: 4.972% Call Date: 16 May 28 Call Price: 100.00 Yield to Maturity: 2.333% Maturity Date: 16 May 29 | | | | | | | |
| BP CAP MKTS P L C 3.506% DUE 03-17-2025 SEDOL: BWDRY09 | | | | | | | |
| 40,000.00 | 111.5177750 | 405.14 | 44,607.11 | 40,025.60 | 4,581.51 | 0.00 | 4,581.51 |
| Issue Date: 17 Mar 15 Rate: 3.506% Yield to Maturity: 0.724% Maturity Date: 17 Mar 25 | | | | | | | |
| BP CAP MKTS P L C 3.535% DUE 11-04-2024 SEDOL: BSL7FV1 | | | | | | | |
| 10,000.00 | 110.6639000 | 55.97 | 11,066.39 | 9,971.00 | 1,095.39 | 0.00 | 1,095.39 |
| Issue Date: 4 Nov 14 Rate: 3.535% Yield to Maturity: 0.715% Maturity Date: 4 Nov 24 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Corporate bonds** | | | | | | | |
| DIAGEO INVT CORP 2.875% DUE 05-11-2022 SEDOL: BFN08R4 | | | | | | | |
| 20,000.00 | 103.4072500 | 79.86 | 20,681.45 | 19,927.60 | 753.85 | 0.00 | 753.85 |
| Issue Date: 11 May 12 Rate: 2.875% Yield to Maturity: 0.363% Maturity Date: 11 May 22 | | | | | | | |
| GLENCORE FDG LLC 3.875% DUE 10-27-2027 SEDOL: BDFW2K5 | | | | | | | |
| 10,000.00 | 112.6900000 | 68.89 | 11,269.00 | 9,474.10 | 1,794.90 | 0.00 | 1,794.90 |
| Issue Date: 27 Oct 17 Rate: 3.875% Call Date: 27 Jul 27 Call Price: 100.00 Yield to Maturity: 1.883% Maturity Date: 27 Oct 27 | | | | | | | |
| HSBC HLDGS PLC 3.9% DUE 05-25-2026 SEDOL: BD0QRM9 | | | | | | | |
| 240,000.00 | 114.1443710 | 936.00 | 273,946.49 | 239,152.80 | 34,793.69 | 0.00 | 34,793.69 |
| Issue Date: 25 May 16 Rate: 3.9% Yield to Maturity: 1.187% Maturity Date: 25 May 26 | | | | | | | |
| LLOYDS BKG GROUP 0% DUE 03-22-2028 SEDOL: BG10BS5 | | | | | | | |
| 200,000.00 | 119.0145450 | 2,406.25 | 238,029.09 | 200,338.00 | 37,691.09 | 0.00 | 37,691.09 |
| Issue Date: 22 Mar 18 Rate: 4.375% Yield to Maturity: 1.579% Maturity Date: 22 Mar 28 | | | | | | | |
| NATWEST GROUP PLC FXD/FLTG SRNT 4.269% 03-22-2025 SEDOL: BHPHFB0 | | | | | | | |
| 200,000.00 | 110.6291250 | 2,347.95 | 221,258.25 | 200,000.00 | 21,258.25 | 0.00 | 21,258.25 |
| Issue Date: 22 Mar 19 Rate: 4.269% Call Date: 22 Mar 24 Call Price: 100.00 Yield to Maturity: 1.653% Maturity Date: 22 Mar 25 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Corporate bonds** | | | | | | | |
| PVTPL GLENCORE FDG LLC 4.125% 03-12-2024 SEDOL: BJLBZH6 | | | | | | | |
| 100,000.00 | 110.0393200 | 1,248.96 | 110,039.32 | 100,136.91 | 9,902.41 | 0.00 | 9,902.41 |
| Issue Date: 12 Mar 19 Rate: 4.125% Call Date: 12 Feb 24 Call Price: 100.00 Yield to Maturity: 0.93% Maturity Date: 12 Mar 24 | | | | | | | |
| REYNOLDS AMERN INC FIXED 5.85% DUE 08-15-2045 SEDOL: BZ0HGQ3 | | | | | | | |
| 40,000.00 | 127.8750500 | 884.00 | 51,150.02 | 41,950.94 | 9,199.08 | 0.00 | 9,199.08 |
| Issue Date: 12 Jun 15 Rate: 5.85% Call Date: 15 Feb 45 Call Price: 100.00 Yield to Maturity: 4.05% Maturity Date: 15 Aug 45 | | | | | | | |
| ROYAL BK SCOTLAND GROUP PLC 6 DUE 12-19-2023 REG SEDOL: BHD60D6 | | | | | | | |
| 130,000.00 | 114.2864080 | 260.00 | 148,572.33 | 132,718.00 | 15,854.33 | 0.00 | 15,854.33 |
| Issue Date: 19 Dec 13 Rate: 6% Yield to Maturity: 1.092% Maturity Date: 19 Dec 23 | | | | | | | |
| SHELL INTL FIN B V 2.75% DUE 04-06-2030 SEDOL: BJLV8W2 | | | | | | | |
| 20,000.00 | 110.6334000 | 129.86 | 22,126.68 | 19,987.80 | 2,138.88 | 0.00 | 2,138.88 |
| Issue Date: 6 Apr 20 Rate: 2.75% Call Date: 6 Jan 30 Call Price: 100.00 Yield to Maturity: 1.515% Maturity Date: 6 Apr 30 | | | | | | | |
| SHELL INTL FIN B V 3.25% DUE 04-06-2050 SEDOL: BJLV8X3 | | | | | | | |
| 60,000.00 | 113.3924500 | 460.42 | 68,035.47 | 58,669.80 | 9,365.67 | 0.00 | 9,365.67 |
| Issue Date: 6 Apr 20 Rate: 3.25% Call Date: 6 Oct 49 Call Price: 100.00 Yield to Maturity: 2.594% Maturity Date: 6 Apr 50 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Corporate bonds** | | | | | | | |
| VODAFONE GROUP PLC 4.375% 05-30-2028 SEDOL: BFMLP00 | | | | | | | |
| 50,000.00 | 119.7658400 | 188.37 | 59,882.92 | 49,556.12 | 10,326.80 | 0.00 | 10,326.80 |
| Issue Date: 30 May 18 Rate: 4.375% Yield to Maturity: 1.543% Maturity Date: 30 May 28 | | | | | | | |
| Total USD | | 14,605.93 | 2,136,289.80 | 1,858,834.36 | 277,455.44 | 0.00 | 277,455.44 |
| Total United Kingdom | | 14,605.93 | 2,136,289.80 | 1,858,834.36 | 277,455.44 | 0.00 | 277,455.44 |
| **United States - USD** | | | | | | | |
| $ GEN CORP NEW 3.25% DUE 04-15-2023 SEDOL: B977WX3 | | | | | | | |
| 10,000.00 | 105.8094000 | 68.61 | 10,580.94 | 10,603.70 | - 22.76 | 0.00 | - 22.76 |
| Issue Date: 11 Apr 13 Rate: 3.25% Call Date: 15 Jan 23 Call Price: 100.00 Yield to Maturity: 0.687% Maturity Date: 15 Apr 23 | | | | | | | |
| ABBOTT LABS 3.75% DUE 11-30-2026 SEDOL: BYQHX36 | | | | | | | |
| 40,000.00 | 117.1443500 | 129.17 | 46,857.74 | 39,702.40 | 7,155.34 | 0.00 | 7,155.34 |
| Issue Date: 22 Nov 16 Rate: 3.75% Call Date: 30 Aug 26 Call Price: 100.00 Yield to Maturity: 0.778% Maturity Date: 30 Nov 26 | | | | | | | |
| ABBOTT LABS 4.75% DUE 11-30-2036 SEDOL: BYVQ5V0 | | | | | | | |
| 30,000.00 | 137.5519000 | 122.71 | 41,265.57 | 29,808.00 | 11,457.57 | 0.00 | 11,457.57 |
| Issue Date: 22 Nov 16 Rate: 4.75% Call Date: 30 May 36 Call Price: 100.00 Yield to Maturity: 1.986% Maturity Date: 30 Nov 36 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Corporate bonds** | | | | | | | |
| ABBOTT LABS 4.9% DUE 11-30-2046 SEDOL: BYQHX58 | | | | | | | |
| 30,000.00 | 148.2504000 | 126.58 | 44,475.12 | 29,773.27 | 14,701.85 | 0.00 | 14,701.85 |
| Issue Date: 22 Nov 16 Rate: 4.9% Call Date: 30 May 46 Call Price: 100.00 Yield to Maturity: 2.391% Maturity Date: 30 Nov 46 | | | | | | | |
| ABBVIE INC 2.3% DUE 11-21-2022 REG SEDOL: BK76XL2 | | | | | | | |
| 160,000.00 | 103.6399810 | 408.89 | 165,823.97 | 159,843.20 | 5,980.77 | 0.00 | 5,980.77 |
| Issue Date: 21 May 20 Rate: 2.3% Yield to Maturity: 0.365% Maturity Date: 21 Nov 22 | | | | | | | |
| ABBVIE INC 2.6% DUE 11-21-2024 REG SEDOL: BK7BXL7 | | | | | | | |
| 150,000.00 | 107.1795800 | 433.33 | 160,769.37 | 149,961.10 | 10,808.27 | 0.00 | 10,808.27 |
| Issue Date: 21 May 20 Rate: 2.6% Call Date: 21 Oct 24 Call Price: 100.00 Yield to Maturity: 0.724% Maturity Date: 21 Nov 24 | | | | | | | |
| ABBVIE INC 2.95% 09-21-2026 SEDOL: BMCF750 | | | | | | | |
| 30,000.00 | 110.5849330 | 98.33 | 33,175.48 | 29,964.30 | 3,211.18 | 0.00 | 3,211.18 |
| Issue Date: 21 May 20 Rate: 2.95% Call Date: 21 Sep 26 Call Price: 100.00 Yield to Maturity: 1.089% Maturity Date: 21 Nov 26 | | | | | | | |
| ABBVIE INC 3.2% 08-21-2029 CUSIP: 00287YBX6 | | | | | | | |
| 90,000.00 | 112.0695560 | 320.00 | 100,862.60 | 90,054.90 | 10,807.70 | 0.00 | 10,807.70 |
| Issue Date: 21 May 20 Rate: 3.2% Call Date: 21 Aug 29 Call Price: 100.00 Yield to Maturity: 1.729% Maturity Date: 21 Nov 29 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Corporate bonds** | | | | | | | |
| ABBVIE INC 3.45% DUE 03-15-2022 REG SEDOL: BMWTZV4 | | | | | | | |
| 60,000.00 | 103.1302670 | 609.50 | 61,878.16 | 59,914.80 | 1,963.36 | 0.00 | 1,963.36 |
| Issue Date: 15 Sep 20 Rate: 3.45% Call Date: 15 Jan 22 Call Price: 100.00 Yield to Maturity: 0.834% Maturity Date: 15 Mar 22 | | | | | | | |
| ABBVIE INC 3.6% 05-14-2025 SEDOL: BXDZFX0 | | | | | | | |
| 50,000.00 | 111.4087600 | 235.00 | 55,704.38 | 49,912.50 | 5,791.88 | 0.00 | 5,791.88 |
| Issue Date: 14 May 15 Rate: 3.6% Call Date: 14 Feb 25 Call Price: 100.00 Yield to Maturity: 0.929% Maturity Date: 14 May 25 | | | | | | | |
| ABBVIE INC 3.75% DUE 11-14-2023 SEDOL: BGQVY28 | | | | | | | |
| 10,000.00 | 109.0396000 | 48.96 | 10,903.96 | 10,822.50 | 81.46 | 0.00 | 81.46 |
| Issue Date: 18 Sep 18 Rate: 3.75% Call Date: 14 Oct 23 Call Price: 100.00 Yield to Maturity: 0.569% Maturity Date: 14 Nov 23 | | | | | | | |
| ABBVIE INC 3.85% DUE 03-15-2025 REG SEDOL: BN2W9S5 | | | | | | | |
| 40,000.00 | 111.5178500 | 447.56 | 44,607.14 | 39,858.00 | 4,749.14 | 0.00 | 4,749.14 |
| Issue Date: 15 Sep 20 Rate: 3.8% Call Date: 15 Dec 24 Call Price: 100.00 Yield to Maturity: 0.996% Maturity Date: 15 Mar 25 | | | | | | | |
| ABBVIE INC 4.25% DUE 11-21-2049 REG SEDOL: BJDRSH3 | | | | | | | |
| 10,000.00 | 125.3821000 | 47.22 | 12,538.21 | 9,758.90 | 2,779.31 | 0.00 | 2,779.31 |
| Issue Date: 21 May 20 Rate: 4.25% Call Date: 21 May 49 Call Price: 100.00 Yield to Maturity: 2.939% Maturity Date: 21 Nov 49 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Corporate bonds** | | | | | | | |
| AETNA INC NEW 2.8% DUE 06-15-2023 SEDOL: BD203G5 | | | | | | | |
| 10,000.00 | 105.2154000 | 12.44 | 10,521.54 | 9,985.40 | 536.14 | 0.00 | 536.14 |
| Issue Date: 9 Jun 16 Rate: 2.8% Call Date: 15 Apr 23 Call Price: 100.00 Yield to Maturity: 0.655% Maturity Date: 15 Jun 23 | | | | | | | |
| ALPHABET INC FIXED .45% DUE 08-15-2025 CUSIP: 02079KAH0 | | | | | | | |
| 10,000.00 | 100.2249000 | 18.25 | 10,022.49 | 9,990.10 | 32.39 | 0.00 | 32.39 |
| Issue Date: 5 Aug 20 Rate: 0.45% Call Date: 15 Jul 25 Call Price: 100.00 Yield to Maturity: 0.401% Maturity Date: 15 Aug 25 | | | | | | | |
| ALPHABET INC FIXED .8% DUE 08-15-2027 CUSIP: 02079KAJ6 | | | | | | | |
| 20,000.00 | 99.9428500 | 64.88 | 19,988.57 | 19,932.00 | 56.57 | 0.00 | 56.57 |
| Issue Date: 5 Aug 20 Rate: 0.8% Call Date: 15 Jun 27 Call Price: 100.00 Yield to Maturity: 0.809% Maturity Date: 15 Aug 27 | | | | | | | |
| ALPHABET INC 1.1% DUE 08-15-2030 CUSIP: 02079KAD9 | | | | | | | |
| 20,000.00 | 98.6328000 | 89.22 | 19,726.56 | 19,945.20 | - 218.64 | 0.00 | - 218.64 |
| Issue Date: 5 Aug 20 Rate: 1.1% Call Date: 15 May 30 Call Price: 100.00 Yield to Maturity: 1.251% Maturity Date: 15 Aug 30 | | | | | | | |
| ALPHABET INC 2.05% 08-15-2050 CUSIP: 02079KAF4 | | | | | | | |
| 20,000.00 | 95.4430000 | 166.28 | 19,088.60 | 19,831.00 | - 742.40 | 0.00 | - 742.40 |
| Issue Date: 5 Aug 20 Rate: 2.05% Call Date: 15 Feb 50 Call Price: 100.00 Yield to Maturity: 2.261% Maturity Date: 15 Aug 50 | | | | | | | |

# Asset Detail - Base Currency



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

## *Fixed Income*

### Corporate bonds

ALTRIA GROUP INC FIXED 2.35% DUE 05-06-2025 SEDOL: BMQ5X70

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| 10,000.00 | 106.2485000 | 35.90 | 10,624.85 | 9,995.80 | 629.05 | 0.00 | 629.05 |

Issue Date: 6 May 20 Rate: 2.35% Call Date: 6 Apr 25 Call Price: 100.00 Yield to Maturity: 0.881% Maturity Date: 6 May 25

ALTRIA GROUP INC FIXED 4.4% DUE 02-14-2026 SEDOL: BFZ57X6

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| 60,000.00 | 116.1070330 | 1,004.67 | 69,664.22 | 60,229.40 | 9,434.82 | 0.00 | 9,434.82 |

Issue Date: 14 Feb 19 Rate: 4.4% Call Date: 14 Dec 25 Call Price: 100.00 Yield to Maturity: 1.15% Maturity Date: 14 Feb 26

ALTRIA GROUP INC 3.49% DUE 02-14-2022 SEDOL: BFZ57V4

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| 20,000.00 | 103.4358000 | 265.63 | 20,687.16 | 19,998.80 | 688.36 | 0.00 | 688.36 |

Issue Date: 14 Feb 19 Rate: 3.49% Call Date: 14 Jan 22 Call Price: 100.00 Yield to Maturity: 0.411% Maturity Date: 14 Feb 22

ALTRIA GROUP INC 3.8% DUE 02-14-2024 SEDOL: BFZ57W5

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| 10,000.00 | 109.1986000 | 144.61 | 10,919.86 | 9,979.70 | 940.16 | 0.00 | 940.16 |

Issue Date: 14 Feb 19 Rate: 3.8% Call Date: 14 Jan 24 Call Price: 100.00 Yield to Maturity: 0.807% Maturity Date: 14 Feb 24

ALTRIA GROUP INC 3.875% DUE 09-16-2046 SEDOL: BD91617

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| 20,000.00 | 105.6287500 | 226.04 | 21,125.75 | 16,725.00 | 4,400.75 | 0.00 | 4,400.75 |

Issue Date: 16 Sep 16 Rate: 3.875% Call Date: 16 Mar 46 Call Price: 100.00 Yield to Maturity: 3.539% Maturity Date: 16 Sep 46

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Corporate bonds** | | | | | | | |
| ALTRIA GROUP INC 4.75% DUE 05-05-2021 SEDOL: BG49060 | | | | | | | |
| 130,000.00 | 101.4410850 | 960.56 | 131,873.41 | 129,727.69 | 2,145.72 | 0.00 | 2,145.72 |
| Issue Date: 5 May 11 Rate: 4.75% Yield to Maturity: 0.554% Maturity Date: 5 May 21 | | | | | | | |
| ALTRIA GROUP INC 4.8% DUE 02-14-2029 SEDOL: BFZ57Y7 | | | | | | | |
| 100,000.00 | 119.8096700 | 1,826.67 | 119,809.67 | 100,686.90 | 19,122.77 | 0.00 | 19,122.77 |
| Issue Date: 14 Feb 19 Rate: 4.8% Call Date: 14 Nov 28 Call Price: 100.00 Yield to Maturity: 2.13% Maturity Date: 14 Feb 29 | | | | | | | |
| ALTRIA GROUP INC 5.8% DUE 02-14-2039 SEDOL: BFZ57Z8 | | | | | | | |
| 50,000.00 | 131.7573600 | 1,103.61 | 65,878.68 | 49,927.80 | 15,950.88 | 0.00 | 15,950.88 |
| Issue Date: 14 Feb 19 Rate: 5.8% Call Date: 14 Aug 38 Call Price: 100.00 Yield to Maturity: 3.431% Maturity Date: 14 Feb 39 | | | | | | | |
| ALTRIA GROUP INC 5.95% DUE 02-14-2049 SEDOL: BFZ5800 | | | | | | | |
| 30,000.00 | 140.0959000 | 679.29 | 42,028.77 | 30,974.50 | 11,054.27 | 0.00 | 11,054.27 |
| Issue Date: 14 Feb 19 Rate: 5.95% Call Date: 14 Aug 48 Call Price: 100.00 Yield to Maturity: 3.655% Maturity Date: 14 Feb 49 | | | | | | | |
| ALTRIA GROUP INC 6.2% DUE 02-14-2059 SEDOL: BFZ5811 | | | | | | | |
| 30,000.00 | 140.3989670 | 707.83 | 42,119.69 | 29,970.60 | 12,149.09 | 0.00 | 12,149.09 |
| Issue Date: 14 Feb 19 Rate: 6.2% Call Date: 14 Aug 58 Call Price: 100.00 Yield to Maturity: 4.096% Maturity Date: 14 Feb 59 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Corporate bonds** | | | | | | | |
| AMAZON COM INC FIXED 3.875% DUE 08-22-2037 CUSIP: 023135BF2 | | | | | | | |
| 30,000.00 | 124.7469330 | 416.56 | 37,424.08 | 29,925.30 | 7,498.78 | 0.00 | 7,498.78 |
| Issue Date: 22 Feb 18 Rate: 3.875% Call Date: 22 Feb 37 Call Price: 100.00 Yield to Maturity: 2.104% Maturity Date: 22 Aug 37 | | | | | | | |
| AMAZON COM INC FIXED 4.25% DUE 08-22-2057 CUSIP: 023135BM7 | | | | | | | |
| 20,000.00 | 142.4933500 | 304.58 | 28,498.67 | 28,158.40 | 340.27 | 0.00 | 340.27 |
| Issue Date: 22 Feb 18 Rate: 4.25% Call Date: 22 Feb 57 Call Price: 100.00 Yield to Maturity: 2.478% Maturity Date: 22 Aug 57 | | | | | | | |
| AMAZON COM INC 3.15% DUE 08-22-2027 BEO CUSIP: 023135BC9 | | | | | | | |
| 60,000.00 | 113.8563830 | 677.25 | 68,313.83 | 59,892.60 | 8,421.23 | 0.00 | 8,421.23 |
| Issue Date: 22 Feb 18 Rate: 3.15% Call Date: 22 May 27 Call Price: 100.00 Yield to Maturity: 0.989% Maturity Date: 22 Aug 27 | | | | | | | |
| AMAZON COM INC 4.05% 08-22-2047 CUSIP: 023135BJ4 | | | | | | | |
| 40,000.00 | 132.0451250 | 580.50 | 52,818.05 | 39,704.40 | 13,113.65 | 0.00 | 13,113.65 |
| Issue Date: 22 Feb 18 Rate: 4.05% Call Date: 22 Feb 47 Call Price: 100.00 Yield to Maturity: 2.412% Maturity Date: 22 Aug 47 | | | | | | | |
| AMAZON COM INC 4.95% DUE 12-05-2044 CUSIP: 023135AQ9 | | | | | | | |
| 30,000.00 | 146.7005000 | 107.25 | 44,010.15 | 29,546.50 | 14,463.65 | 0.00 | 14,463.65 |
| Issue Date: 5 Dec 14 Rate: 4.95% Call Date: 5 Jun 44 Call Price: 100.00 Yield to Maturity: 2.379% Maturity Date: 5 Dec 44 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Corporate bonds** | | | | | | | |
| AMERICAN INTERNATIONAL GROUP INC BNDS 3.75% DUE 07-10-2025 REG SEDOL: BXSSDR4 | | | | | | | |
| 70,000.00 | 112.3495140 | 1,246.88 | 78,644.66 | 69,757.10 | 8,887.56 | 0.00 | 8,887.56 |
| Issue Date: 10 Jul 15 Rate: 3.75% Call Date: 10 Apr 25 Call Price: 100.00 Yield to Maturity: 0.955% Maturity Date: 10 Jul 25 | | | | | | | |
| AMERN EXPRESS CO 2.65 DUE 12-02-2022 SEDOL: B8DV8Y5 | | | | | | | |
| 49,000.00 | 104.3840000 | 104.60 | 51,148.16 | 45,540.30 | 5,607.86 | 0.00 | 5,607.86 |
| Issue Date: 3 Dec 12 Rate: 2.65% Yield to Maturity: 0.356% Maturity Date: 2 Dec 22 | | | | | | | |
| AMERN INTL GROUP 2.5% DUE 06-30-2025 SEDOL: BMCTLY9 | | | | | | | |
| 20,000.00 | 107.4996500 | 1.39 | 21,499.93 | 20,098.00 | 1,401.93 | 0.00 | 1,401.93 |
| Issue Date: 11 May 20 Rate: 2.5% Call Date: 30 May 25 Call Price: 100.00 Yield to Maturity: 0.799% Maturity Date: 30 Jun 25 | | | | | | | |
| ANTHEM INC 2.95% 12-01-2022 SEDOL: BFXCMQ7 | | | | | | | |
| 40,000.00 | 104.7612250 | 98.33 | 41,904.49 | 39,981.20 | 1,923.29 | 0.00 | 1,923.29 |
| Issue Date: 21 Nov 17 Rate: 2.95% Call Date: 1 Nov 22 Call Price: 100.00 Yield to Maturity: 0.452% Maturity Date: 1 Dec 22 | | | | | | | |
| ANTHEM INC 3.35% DUE 12-01-2024 SEDOL: BFXCMR8 | | | | | | | |
| 20,000.00 | 110.1827500 | 55.83 | 22,036.55 | 19,993.60 | 2,042.95 | 0.00 | 2,042.95 |
| Issue Date: 21 Nov 17 Rate: 3.35% Call Date: 1 Oct 24 Call Price: 100.00 Yield to Maturity: 0.709% Maturity Date: 1 Dec 24 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Corporate bonds** | | | | | | | |
| ANTHEM INC 3.65% 12-01-2027 SEDOL: BFXCMS9 | | | | | | | |
| 50,000.00 | 115.3171000 | 152.08 | 57,658.55 | 49,423.90 | 8,234.65 | 0.00 | 8,234.65 |
| Issue Date: 21 Nov 17 Rate: 3.65% Call Date: 1 Sep 27 Call Price: 100.00 Yield to Maturity: 1.325% Maturity Date: 1 Dec 27 | | | | | | | |
| APACHE CORP FIXED 4.25% DUE 01-15-2044 SEDOL: BLNMSB6 | | | | | | | |
| 70,000.00 | 98.6630000 | 1,371.81 | 69,064.10 | 68,115.00 | 949.10 | 0.00 | 949.10 |
| Issue Date: 3 Dec 12 Rate: 4.25% Call Date: 15 Jul 43 Call Price: 100.00 Yield to Maturity: 4.342% Maturity Date: 15 Jan 44 | | | | | | | |
| APACHE CORP 3.25 DUE 04-15-2022 REG SEDOL: B73KYD6 | | | | | | | |
| 46,000.00 | 100.7500000 | 315.61 | 46,345.00 | 45,844.06 | 500.94 | 0.00 | 500.94 |
| Issue Date: 9 Apr 12 Rate: 3.25% Call Date: 15 Jan 22 Call Price: 100.00 Yield to Maturity: 2.652% Maturity Date: 15 Apr 22 | | | | | | | |
| APACHE CORP 4.375% 10-15-2028 SEDOL: BYZLW65 | | | | | | | |
| 10,000.00 | 104.0980000 | 92.36 | 10,409.80 | 9,437.25 | 972.55 | 0.00 | 972.55 |
| Issue Date: 23 Aug 18 Rate: 4.375% Call Date: 15 Jul 28 Call Price: 100.00 Yield to Maturity: 3.762% Maturity Date: 15 Oct 28 | | | | | | | |
| APACHE CORP 4.75% 04-15-2043 SEDOL: B7XL9Z6 | | | | | | | |
| 20,000.00 | 103.6865000 | 200.56 | 20,737.30 | 15,359.60 | 5,377.70 | 0.00 | 5,377.70 |
| Issue Date: 9 Apr 12 Rate: 4.75% Call Date: 15 Oct 42 Call Price: 100.00 Yield to Maturity: 4.486% Maturity Date: 15 Apr 43 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Corporate bonds** | | | | | | | |
| APACHE CORP 5.1% DUE 09-01-2040 SEDOL: B58CQJ3 | | | | | | | |
| 30,000.00 | 106.6250000 | 510.00 | 31,987.50 | 28,813.25 | 3,174.25 | 0.00 | 3,174.25 |
| Issue Date: 20 Aug 10 Rate: 5.1% Call Date: 1 Mar 40 Call Price: 100.00 Yield to Maturity: 4.584% Maturity Date: 1 Sep 40 | | | | | | | |
| APPLE INC 1.125% DUE 05-11-2025 CUSIP: 037833DT4 | | | | | | | |
| 70,000.00 | 102.8364860 | 109.38 | 71,985.54 | 69,874.70 | 2,110.84 | 0.00 | 2,110.84 |
| Issue Date: 11 May 20 Rate: 1.125% Call Date: 11 Apr 25 Call Price: 100.00 Yield to Maturity: 0.467% Maturity Date: 11 May 25 | | | | | | | |
| APPLE INC 2.45% DUE 08-04-2026 CUSIP: 037833BZ2 | | | | | | | |
| 130,000.00 | 109.1513000 | 1,300.54 | 141,896.69 | 129,645.10 | 12,251.59 | 0.00 | 12,251.59 |
| Issue Date: 4 Aug 16 Rate: 2.45% Call Date: 4 May 26 Call Price: 100.00 Yield to Maturity: 0.774% Maturity Date: 4 Aug 26 | | | | | | | |
| AT&T INC FIXED 3.1% DUE 02-01-2043 CUSIP: 00206RKD3 | | | | | | | |
| 20,000.00 | 101.4968000 | 253.17 | 20,299.36 | 19,990.40 | 308.96 | 0.00 | 308.96 |
| Issue Date: 4 Aug 20 Rate: 3.1% Call Date: 1 Aug 42 Call Price: 100.00 Yield to Maturity: 3.006% Maturity Date: 1 Feb 43 | | | | | | | |
| AT&T INC 1.65% DUE 02-01-2028 SEDOL: BMDFQW9 | | | | | | | |
| 30,000.00 | 102.0293670 | 202.13 | 30,608.81 | 29,962.20 | 646.61 | 0.00 | 646.61 |
| Issue Date: 4 Aug 20 Rate: 1.65% Call Date: 1 Dec 27 Call Price: 100.00 Yield to Maturity: 1.348% Maturity Date: 1 Feb 28 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Corporate bonds** | | | | | | | |
| AT&T INC 2.25% DUE 02-01-2032 SEDOL: BMDFQY1 | | | | | | | |
| 20,000.00 | 101.4418500 | 183.75 | 20,288.37 | 20,529.80 | - 241.43 | 0.00 | - 241.43 |
| Issue Date: 4 Aug 20 Rate: 2.25% Call Date: 1 Nov 31 Call Price: 100.00 Yield to Maturity: 2.103% Maturity Date: 1 Feb 32 | | | | | | | |
| AT&T INC 3% DUE 06-30-2022 SEDOL: BX2KBC7 | | | | | | | |
| 40,000.00 | 103.4938250 | 3.33 | 41,397.53 | 41,084.00 | 313.53 | 0.00 | 313.53 |
| Issue Date: 4 May 15 Rate: 3% Call Date: 30 Apr 22 Call Price: 100.00 Yield to Maturity: 0.651% Maturity Date: 30 Jun 22 | | | | | | | |
| AT&T INC 4.35% DUE 06-15-2045 SEDOL: BBNC4H4 | | | | | | | |
| 19,000.00 | 115.5380530 | 36.73 | 21,952.23 | 17,273.49 | 4,678.74 | 0.00 | 4,678.74 |
| Issue Date: 15 Jun 13 Rate: 4.35% Call Date: 15 Dec 44 Call Price: 100.00 Yield to Maturity: 3.408% Maturity Date: 15 Jun 45 | | | | | | | |
| AT&T INC 4.5% DUE 03-09-2048 SEDOL: BD3HCY6 | | | | | | | |
| 42,000.00 | 119.6150000 | 588.00 | 50,238.30 | 39,551.46 | 10,686.84 | 0.00 | 10,686.84 |
| Issue Date: 7 Sep 16 Rate: 4.5% Call Date: 9 Sep 47 Call Price: 100.00 Yield to Maturity: 3.389% Maturity Date: 9 Mar 48 | | | | | | | |
| BANK AMER CORP BDS 4 04-01-2024 SEDOL: BLBP4G4 | | | | | | | |
| 60,000.00 | 111.0061330 | 600.00 | 66,603.68 | 59,822.45 | 6,781.23 | 0.00 | 6,781.23 |
| Issue Date: 1 Apr 14 Rate: 4% Yield to Maturity: 0.576% Maturity Date: 1 Apr 24 | | | | | | | |

# Asset Detail - Base Currency



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

## *Fixed Income*

### Corporate bonds

BANK AMER CORP CORP BD 4.125 DUE 01-22-2024 REG SEDOL: BJ7B570

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| 50,000.00 | 110.8333600 | 910.94 | 55,416.68 | 50,776.60 | 4,640.08 | 0.00 | 4,640.08 |

Issue Date: 21 Jan 14 Rate: 4.125% Yield to Maturity: 0.548% Maturity Date: 22 Jan 24

BANK AMER CORP FLTG RT 2.592% DUE 04-29-2031 CUSIP: 06051GJB6

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| 90,000.00 | 107.1758440 | 401.76 | 96,458.26 | 90,000.00 | 6,458.26 | 0.00 | 6,458.26 |

Issue Date: 29 Apr 20 Rate: 2.592% Call Date: 29 Apr 30 Call Price: 100.00 Yield to Maturity: 1.826% Maturity Date: 29 Apr 31

BANK AMER CORP FLTG RT 3.593% DUE 07-21-2028 SEDOL: BF8F0V2

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| 40,000.00 | 113.6020250 | 638.76 | 45,440.81 | 40,080.40 | 5,360.41 | 0.00 | 5,360.41 |

Issue Date: 21 Jul 17 Rate: 3.593% Call Date: 21 Jul 27 Call Price: 100.00 Yield to Maturity: 1.669% Maturity Date: 21 Jul 28

BANK AMER CORP FLTG RT 6.25% DUE 09-29-2049 SEDOL: BRJSX82

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| 20,000.00 | 110.9562500 | 402.78 | 22,191.25 | 20,000.00 | 2,191.25 | 0.00 | 2,191.25 |

Issue Date: 5 Sep 14 Rate: 6.25% Call Date: 5 Sep 24 Call Price: 0.00 Yield to Maturity: 5.5% Maturity Date: 29 Sep 49

BANK AMER CORP 3.3% DUE 01-11-2023 SEDOL: B799RR2

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| 30,000.00 | 106.0210000 | 467.50 | 31,806.30 | 29,646.60 | 2,159.70 | 0.00 | 2,159.70 |

Issue Date: 11 Jan 13 Rate: 3.3% Yield to Maturity: 0.318% Maturity Date: 11 Jan 23

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Corporate bonds** | | | | | | | |
| BANK AMER CORP 3.419% 12-20-2028 SEDOL: BF50RK8 | | | | | | | |
| 132,000.00 | 112.9544090 | 137.90 | 149,099.82 | 118,507.88 | 30,591.94 | 0.00 | 30,591.94 |
| Issue Date: 20 Dec 17 Rate: 3.419% Call Date: 20 Dec 27 Call Price: 100.00 Yield to Maturity: 1.675% Maturity Date: 20 Dec 28 | | | | | | | |
| BANK AMER CORP 3.974% 02-07-2030 CUSIP: 06051GHQ5 | | | | | | | |
| 80,000.00 | 117.7832250 | 1,271.68 | 94,226.58 | 80,000.00 | 14,226.58 | 0.00 | 14,226.58 |
| Issue Date: 7 Feb 19 Rate: 3.974% Call Date: 7 Feb 29 Call Price: 100.00 Yield to Maturity: 1.842% Maturity Date: 7 Feb 30 | | | | | | | |
| BANK AMER CORP 4.083% DUE 03-20-2051 SEDOL: BLD6SH4 | | | | | | | |
| 120,000.00 | 126.2868500 | 1,374.61 | 151,544.22 | 125,387.11 | 26,157.11 | 0.00 | 26,157.11 |
| Issue Date: 20 Mar 20 Rate: 4.083% Call Date: 20 Mar 50 Call Price: 100.00 Yield to Maturity: 2.789% Maturity Date: 20 Mar 51 | | | | | | | |
| BANK AMER CORP 4.25% DUE 10-22-2026 SEDOL: BRWR308 | | | | | | | |
| 10,000.00 | 117.2967000 | 81.46 | 11,729.67 | 11,028.00 | 701.67 | 0.00 | 701.67 |
| Issue Date: 22 Oct 14 Rate: 4.25% Yield to Maturity: 1.161% Maturity Date: 22 Oct 26 | | | | | | | |
| BANK AMER CORP 4.33% 03-15-2050 CUSIP: 06051GHS1 | | | | | | | |
| 30,000.00 | 131.1974000 | 382.48 | 39,359.22 | 30,000.00 | 9,359.22 | 0.00 | 9,359.22 |
| Issue Date: 15 Mar 19 Rate: 4.33% Call Date: 15 Mar 49 Call Price: 100.00 Yield to Maturity: 2.765% Maturity Date: 15 Mar 50 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Corporate bonds** | | | | | | | |
| BANK AMER CORP 4.45% DUE 03-03-2026 SEDOL: BYYD0K2 | | | | | | | |
| 20,000.00 | 116.5549500 | 291.72 | 23,310.99 | 21,244.80 | 2,066.19 | 0.00 | 2,066.19 |
| Issue Date: 3 Mar 16 Rate: 4.45% Yield to Maturity: 1.144% Maturity Date: 3 Mar 26 | | | | | | | |
| BANK AMER CORP 4% DUE 01-22-2025 SEDOL: BVV2M05 | | | | | | | |
| 150,000.00 | 112.3681530 | 2,650.00 | 168,552.23 | 148,737.60 | 19,814.63 | 0.00 | 19,814.63 |
| Issue Date: 22 Jan 15 Rate: 4% Yield to Maturity: 0.89% Maturity Date: 22 Jan 25 | | | | | | | |
| BANK AMER CORP 5% DUE 01-21-2044 SEDOL: BJ7B592 | | | | | | | |
| 160,000.00 | 140.3697190 | 3,555.56 | 224,591.55 | 164,610.03 | 59,981.52 | 0.00 | 59,981.52 |
| Issue Date: 21 Jan 14 Rate: 5% Yield to Maturity: 2.649% Maturity Date: 21 Jan 44 | | | | | | | |
| BANK OF AMERICA CORP 3.004% 12-20-2023 SEDOL: BG37Y96 | | | | | | | |
| 169,000.00 | 105.2510000 | 155.12 | 177,874.19 | 168,079.14 | 9,795.05 | 0.00 | 9,795.05 |
| Issue Date: 20 Dec 17 Rate: 3.004% Call Date: 20 Dec 22 Call Price: 100.00 Yield to Maturity: 1.194% Maturity Date: 20 Dec 23 | | | | | | | |
| BANK OF AMERICA CORP BNDS 4.2 DUE 08-26-2024 SEDOL: BQK7V65 | | | | | | | |
| 140,000.00 | 111.9481000 | 2,041.67 | 156,727.34 | 140,019.60 | 16,707.74 | 0.00 | 16,707.74 |
| Issue Date: 26 Aug 14 Rate: 4.2% Yield to Maturity: 0.869% Maturity Date: 26 Aug 24 | | | | | | | |

# Asset Detail - Base Currency



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

## *Fixed Income*

### Corporate bonds

BANK OF AMERICA CORP 3.55% 03-05-2024 SEDOL: BFN8M10

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| 90,000.00 | 106.8289670 | 1,029.50 | 96,146.07 | 90,000.00 | 6,146.07 | 0.00 | 6,146.07 |

Issue Date: 5 Mar 18 Rate: 3.55% Call Date: 5 Mar 23 Call Price: 100.00 Yield to Maturity: 1.347% Maturity Date: 5 Mar 24

BECTON DICKINSON & 3.363% DUE 06-06-2024 SEDOL: BF2MPF8

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| 100,000.00 | 108.7074700 | 233.54 | 108,707.47 | 99,969.70 | 8,737.77 | 0.00 | 8,737.77 |

Issue Date: 6 Jun 17 Rate: 3.363% Call Date: 6 Apr 24 Call Price: 100.00 Yield to Maturity: 0.785% Maturity Date: 6 Jun 24

BECTON DICKINSON & 3.734% DUE 12-15-2024 SEDOL: BTDD0Y2

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| 33,000.00 | 110.8686060 | 54.77 | 36,586.64 | 34,863.72 | 1,722.92 | 0.00 | 1,722.92 |

Issue Date: 15 Dec 14 Rate: 3.734% Call Date: 15 Sep 24 Call Price: 100.00 Yield to Maturity: 0.929% Maturity Date: 15 Dec 24

BECTON DICKINSON & 4.685% DUE 12-15-2044 SEDOL: BTDFT52

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| 16,000.00 | 129.0813130 | 33.32 | 20,653.01 | 15,800.64 | 4,852.37 | 0.00 | 4,852.37 |

Issue Date: 15 Dec 14 Rate: 4.685% Call Date: 15 Jun 44 Call Price: 100.00 Yield to Maturity: 2.978% Maturity Date: 15 Dec 44

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

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| 70,000.00 | 132.8399430 | 1,371.81 | 92,987.96 | 69,284.60 | 23,703.36 | 0.00 | 23,703.36 |

Issue Date: 11 Jan 19 Rate: 4.25% Call Date: 15 Jul 48 Call Price: 100.00 Yield to Maturity: 2.594% Maturity Date: 15 Jan 49

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Corporate bonds** | | | | | | | |
| BK NEW YORK MELLON 1.6% DUE 04-24-2025 SEDOL: BLFFMD3 | | | | | | | |
| 20,000.00 | 104.5475000 | 59.56 | 20,909.50 | 19,992.40 | 917.10 | 0.00 | 917.10 |
| Issue Date: 24 Apr 20 Rate: 1.6% Call Date: 24 Mar 25 Call Price: 100.00 Yield to Maturity: 0.532% Maturity Date: 24 Apr 25 | | | | | | | |
| BOEING CO FIXED 5.15% DUE 05-01-2030 SEDOL: BM8XFR6 | | | | | | | |
| 100,000.00 | 121.0251500 | 858.33 | 121,025.15 | 113,868.90 | 7,156.25 | 0.00 | 7,156.25 |
| Issue Date: 4 May 20 Rate: 5.15% Call Date: 1 Feb 30 Call Price: 100.00 Yield to Maturity: 2.598% Maturity Date: 1 May 30 | | | | | | | |
| BOEING CO 2.7% DUE 02-01-2027 SEDOL: BKPHQK7 | | | | | | | |
| 20,000.00 | 104.0147000 | 225.00 | 20,802.94 | 19,946.00 | 856.94 | 0.00 | 856.94 |
| Issue Date: 31 Jul 19 Rate: 2.7% Call Date: 1 Dec 26 Call Price: 100.00 Yield to Maturity: 1.995% Maturity Date: 1 Feb 27 | | | | | | | |
| BOEING CO 2.8% DUE 03-01-2027 SEDOL: BZBZQX3 | | | | | | | |
| 90,000.00 | 103.9268890 | 840.00 | 93,534.20 | 87,009.30 | 6,524.90 | 0.00 | 6,524.90 |
| Issue Date: 16 Feb 17 Rate: 2.8% Call Date: 1 Dec 26 Call Price: 100.00 Yield to Maturity: 2.117% Maturity Date: 1 Mar 27 | | | | | | | |
| BOEING CO 3.25% DUE 02-01-2035 SEDOL: BKPHQH4 | | | | | | | |
| 90,000.00 | 102.5504670 | 1,218.75 | 92,295.42 | 88,841.70 | 3,453.72 | 0.00 | 3,453.72 |
| Issue Date: 31 Jul 19 Rate: 3.25% Call Date: 1 Nov 34 Call Price: 100.00 Yield to Maturity: 3.026% Maturity Date: 1 Feb 35 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Corporate bonds** | | | | | | | |
| BOEING CO 3.75% DUE 02-01-2050 SEDOL: BJGV2H0 | | | | | | | |
| 30,000.00 | 105.1590000 | 468.75 | 31,547.70 | 28,942.50 | 2,605.20 | 0.00 | 2,605.20 |
| Issue Date: 31 Jul 19 Rate: 3.75% Call Date: 1 Aug 49 Call Price: 100.00 Yield to Maturity: 3.466% Maturity Date: 1 Feb 50 | | | | | | | |
| BP CAP MKTS AMER INC 2.937% DUE 04-06-2023 REG SEDOL: BJLV8B1 | | | | | | | |
| 10,000.00 | 105.5332000 | 69.35 | 10,553.32 | 10,082.10 | 471.22 | 0.00 | 471.22 |
| Issue Date: 6 Apr 20 Rate: 2.937% Yield to Maturity: 0.476% Maturity Date: 6 Apr 23 | | | | | | | |
| BP CAP MKTS AMER INC 3.0% DUE 02-24-2050 SEDOL: BLGM4V5 | | | | | | | |
| 90,000.00 | 102.6731000 | 952.50 | 92,405.79 | 88,807.43 | 3,598.36 | 0.00 | 3,598.36 |
| Issue Date: 24 Feb 20 Rate: 3% Call Date: 24 Aug 49 Call Price: 100.00 Yield to Maturity: 2.864% Maturity Date: 24 Feb 50 | | | | | | | |
| BP CAP MKTS AMER INC 3.119% 05-04-2026 SEDOL: BH4K3S3 | | | | | | | |
| 30,000.00 | 110.7158670 | 148.15 | 33,214.76 | 30,113.60 | 3,101.16 | 0.00 | 3,101.16 |
| Issue Date: 4 Nov 18 Rate: 3.119% Call Date: 4 Feb 26 Call Price: 100.00 Yield to Maturity: 1.05% Maturity Date: 4 May 26 | | | | | | | |
| BP CAP MKTS AMER INC 3.216% 11-28-2023 SEDOL: BHNZLG3 | | | | | | | |
| 50,000.00 | 107.2445200 | 147.40 | 53,622.26 | 50,000.00 | 3,622.26 | 0.00 | 3,622.26 |
| Issue Date: 28 Nov 18 Rate: 3.216% Call Date: 28 Sep 23 Call Price: 100.00 Yield to Maturity: 0.695% Maturity Date: 28 Nov 23 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Corporate bonds** | | | | | | | |
| BP CAP MKTS AMER 3.633% DUE 04-06-2030 SEDOL: BJLV8H7 | | | | | | | |
| 70,000.00 | 116.4961710 | 600.45 | 81,547.32 | 70,000.00 | 11,547.32 | 0.00 | 11,547.32 |
| Issue Date: 6 Apr 20 Rate: 3.633% Call Date: 6 Jan 30 Call Price: 100.00 Yield to Maturity: 1.7% Maturity Date: 6 Apr 30 | | | | | | | |
| BRISTOL MYERS FIXED 2.25% DUE 08-15-2021 CUSIP: 110122CV8 | | | | | | | |
| 40,000.00 | 101.0881500 | 340.00 | 40,435.26 | 38,584.00 | 1,851.26 | 0.00 | 1,851.26 |
| Issue Date: 15 Feb 20 Rate: 2.25% Yield to Maturity: 0.496% Maturity Date: 15 Aug 21 | | | | | | | |
| BRISTOL MYERS FIXED 2.6% DUE 05-16-2022 SEDOL: BMX6FF8 | | | | | | | |
| 40,000.00 | 103.1832000 | 130.00 | 41,273.28 | 39,892.40 | 1,380.88 | 0.00 | 1,380.88 |
| Issue Date: 16 May 20 Rate: 2.6% Yield to Maturity: 0.278% Maturity Date: 16 May 22 | | | | | | | |
| BRISTOL MYERS FIXED 2.9% DUE 07-26-2024 SEDOL: BMW2H17 | | | | | | | |
| 100,000.00 | 108.5255300 | 1,248.61 | 108,525.53 | 101,049.80 | 7,475.73 | 0.00 | 7,475.73 |
| Issue Date: 26 Jan 20 Rate: 2.9% Call Date: 26 Jun 24 Call Price: 100.00 Yield to Maturity: 0.487% Maturity Date: 26 Jul 24 | | | | | | | |
| BRISTOL MYERS FIXED 3.4% DUE 07-26-2029 SEDOL: BMWV996 | | | | | | | |
| 40,000.00 | 116.4161000 | 585.56 | 46,566.44 | 39,670.00 | 6,896.44 | 0.00 | 6,896.44 |
| Issue Date: 26 Jan 20 Rate: 3.4% Call Date: 26 Apr 29 Call Price: 100.00 Yield to Maturity: 1.363% Maturity Date: 26 Jul 29 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Corporate bonds** | | | | | | | |
| BRISTOL MYERS FIXED 3.875% DUE 08-15-2025 SEDOL: BMX6F81 | | | | | | | |
| 100,000.00 | 114.0791000 | 1,463.89 | 114,079.10 | 100,452.57 | 13,626.53 | 0.00 | 13,626.53 |
| Issue Date: 15 Feb 20 Rate: 3.875% Call Date: 15 May 25 Call Price: 100.00 Yield to Maturity: 0.768% Maturity Date: 15 Aug 25 | | | | | | | |
| BRISTOL MYERS SQUIBB CO CORP 3.2% 06-15-2026 SEDOL: BMX6FC5 | | | | | | | |
| 60,000.00 | 112.5132670 | 85.33 | 67,507.96 | 59,836.80 | 7,671.16 | 0.00 | 7,671.16 |
| Issue Date: 15 Jun 20 Rate: 3.2% Call Date: 15 Apr 26 Call Price: 100.00 Yield to Maturity: 0.848% Maturity Date: 15 Jun 26 | | | | | | | |
| BRISTOL MYERS SQUIBB CO CORP 5.0% 08-15-2045 SEDOL: BMWV9C9 | | | | | | | |
| 20,000.00 | 144.6382500 | 377.78 | 28,927.65 | 19,974.62 | 8,953.03 | 0.00 | 8,953.03 |
| Issue Date: 15 Feb 20 Rate: 5% Call Date: 15 Feb 45 Call Price: 100.00 Yield to Maturity: 2.548% Maturity Date: 15 Aug 45 | | | | | | | |
| BRISTOL MYERS SQUIBB CO 3.55% DUE 08-15-2022 REG SEDOL: BN4NJT7 | | | | | | | |
| 20,000.00 | 105.3550000 | 268.22 | 21,071.00 | 19,945.80 | 1,125.20 | 0.00 | 1,125.20 |
| Issue Date: 15 Feb 20 Rate: 3.55% Yield to Maturity: 0.241% Maturity Date: 15 Aug 22 | | | | | | | |
| BROADCOM INC CORP 4.7% 04-15-2025 SEDOL: BKPVLV5 | | | | | | | |
| 70,000.00 | 114.5967710 | 694.56 | 80,217.74 | 72,003.70 | 8,214.04 | 0.00 | 8,214.04 |
| Issue Date: 9 Apr 20 Rate: 4.7% Call Date: 15 Mar 25 Call Price: 100.00 Yield to Maturity: 1.198% Maturity Date: 15 Apr 25 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Corporate bonds** | | | | | | | |
| BROADCOM INC 2.25% DUE 11-15-2023 REG SEDOL: BKPVLY8 | | | | | | | |
| 80,000.00 | 104.4384380 | 230.00 | 83,550.75 | 79,992.00 | 3,558.75 | 0.00 | 3,558.75 |
| Issue Date: 8 May 20 Rate: 2.25% Call Date: 15 Oct 23 Call Price: 100.00 Yield to Maturity: 0.686% Maturity Date: 15 Nov 23 | | | | | | | |
| BROADCOM INC 3.15% DUE 11-15-2025 SEDOL: BKPVKZ2 | | | | | | | |
| 50,000.00 | 109.1951600 | 201.25 | 54,597.58 | 49,932.00 | 4,665.58 | 0.00 | 4,665.58 |
| Issue Date: 8 May 20 Rate: 3.15% Call Date: 15 Oct 25 Call Price: 100.00 Yield to Maturity: 1.201% Maturity Date: 15 Nov 25 | | | | | | | |
| CARRIER GLOBAL CORP 3.37% DUE 04-05-2040 SEDOL: BMT6MR3 | | | | | | | |
| 20,000.00 | 109.7028000 | 161.35 | 21,940.56 | 20,333.40 | 1,607.16 | 0.00 | 1,607.16 |
| Issue Date: 5 Oct 20 Rate: 3.377% Call Date: 5 Oct 39 Call Price: 100.00 Yield to Maturity: 2.726% Maturity Date: 5 Apr 40 | | | | | | | |
| CARRIER GLOBAL CORP 3.577% DUE 04-05-2050 SEDOL: BNG21Z2 | | | | | | | |
| 10,000.00 | 111.9021000 | 85.45 | 11,190.21 | 10,176.10 | 1,014.11 | 0.00 | 1,014.11 |
| Issue Date: 5 Oct 20 Rate: 3.577% Call Date: 5 Oct 49 Call Price: 100.00 Yield to Maturity: 2.965% Maturity Date: 5 Apr 50 | | | | | | | |
| CATHOLIC HEALTH INITIATI 4.35 DUE 11-01-2042 SEDOL: B8BB1R1 | | | | | | | |
| 10,000.00 | 117.1709000 | 72.50 | 11,717.09 | 8,901.80 | 2,815.29 | 0.00 | 2,815.29 |
| Issue Date: 31 Oct 12 Rate: 4.35% Call Date: 1 Nov 40 Call Price: 33.33 Yield to Maturity: 3.212% Maturity Date: 1 Nov 42 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Corporate bonds** | | | | | | | |
| CENTENE CORP DEL 3.375% DUE 02-15-2030/05-06-2020 REG SEDOL: BMVX1F3 | | | | | | | |
| 10,000.00 | 105.2090000 | 127.50 | 10,520.90 | 10,025.00 | 495.90 | 0.00 | 495.90 |
| Issue Date: 13 Feb 20 Rate: 3.375% Call Date: 15 Feb 25 Call Price: 101.68 Yield to Maturity: 2.725% Maturity Date: 15 Feb 30 | | | | | | | |
| CHARTER COMMUNICATIONS OPER LLC / 5.05% 03-30-2029 SEDOL: BH420W2 | | | | | | | |
| 130,000.00 | 121.5863620 | 1,659.49 | 158,062.27 | 130,465.40 | 27,596.87 | 0.00 | 27,596.87 |
| Issue Date: 17 Jan 19 Rate: 5.05% Call Date: 30 Dec 28 Call Price: 100.00 Yield to Maturity: 2.176% Maturity Date: 30 Mar 29 | | | | | | | |
| CHARTER COMMUNICATIONS OPER LLC/CHARTE 4.8% DUE 03-01-2050 SEDOL: BKSVYZ7 | | | | | | | |
| 10,000.00 | 119.4400000 | 160.00 | 11,944.00 | 10,072.10 | 1,871.90 | 0.00 | 1,871.90 |
| Issue Date: 24 Oct 19 Rate: 4.8% Call Date: 1 Sep 49 Call Price: 100.00 Yield to Maturity: 3.704% Maturity Date: 1 Mar 50 | | | | | | | |
| CHARTER 4.908% DUE 07-23-2025 SEDOL: BZ06JV6 | | | | | | | |
| 190,000.00 | 116.1447950 | 4,092.73 | 220,675.11 | 208,461.40 | 12,213.71 | 0.00 | 12,213.71 |
| Issue Date: 23 Jul 16 Rate: 4.908% Call Date: 23 Apr 25 Call Price: 100.00 Yield to Maturity: 1.255% Maturity Date: 23 Jul 25 | | | | | | | |
| CHARTER 5.375% DUE 04-01-2038 CUSIP: 161175BM5 | | | | | | | |
| 10,000.00 | 124.8942000 | 134.38 | 12,489.42 | 10,071.30 | 2,418.12 | 0.00 | 2,418.12 |
| Issue Date: 17 Apr 18 Rate: 5.375% Call Date: 1 Oct 37 Call Price: 100.00 Yield to Maturity: 3.447% Maturity Date: 1 Apr 38 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Corporate bonds** | | | | | | | |
| CHARTER 6.834% DUE 10-23-2055 SEDOL: BD3JMW0 | | | | | | | |
| 10,000.00 | 151.6680000 | 129.09 | 15,166.80 | 11,230.30 | 3,936.50 | 0.00 | 3,936.50 |
| Issue Date: 23 Oct 16 Rate: 6.834% Call Date: 23 Apr 55 Call Price: 100.00 Yield to Maturity: 4.051% Maturity Date: 23 Oct 55 | | | | | | | |
| CHEVRON CORP NEW 1.554% DUE 05-11-2025 SEDOL: BLB4160 | | | | | | | |
| 50,000.00 | 103.9979600 | 107.92 | 51,998.98 | 50,014.20 | 1,984.78 | 0.00 | 1,984.78 |
| Issue Date: 11 May 20 Rate: 1.554% Call Date: 11 Apr 25 Call Price: 100.00 Yield to Maturity: 0.623% Maturity Date: 11 May 25 | | | | | | | |
| CHEVRON CORP NEW 1.995% DUE 05-11-2027 SEDOL: BLB4137 | | | | | | | |
| 10,000.00 | 106.0490000 | 27.71 | 10,604.90 | 10,000.00 | 604.90 | 0.00 | 604.90 |
| Issue Date: 11 May 20 Rate: 1.995% Call Date: 11 Mar 27 Call Price: 100.00 Yield to Maturity: 1.01% Maturity Date: 11 May 27 | | | | | | | |
| CHEVRON CORP NEW 2.954% DUE 05-16-2026 SEDOL: BYP8MZ5 | | | | | | | |
| 40,000.00 | 110.9472000 | 147.70 | 44,378.88 | 40,000.00 | 4,378.88 | 0.00 | 4,378.88 |
| Issue Date: 16 May 16 Rate: 2.954% Call Date: 16 Feb 26 Call Price: 100.00 Yield to Maturity: 0.865% Maturity Date: 16 May 26 | | | | | | | |
| CIGNA CORP NEW CORP 3.4% 09-17-2021 SEDOL: BKPHRX7 | | | | | | | |
| 30,000.00 | 102.1497670 | 294.67 | 30,644.93 | 30,000.00 | 644.93 | 0.00 | 644.93 |
| Issue Date: 17 Mar 19 Rate: 3.4% Yield to Maturity: 0.37% Maturity Date: 17 Sep 21 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Corporate bonds** | | | | | | | |
| CIGNA CORP NEW CORP 3.75% 07-15-2023 SEDOL: BKPHRZ9 | | | | | | | |
| 80,000.00 | 108.1070250 | 1,383.33 | 86,485.62 | 81,334.00 | 5,151.62 | 0.00 | 5,151.62 |
| Issue Date: 15 Jul 19 Rate: 3.75% Call Date: 15 Jun 23 Call Price: 100.00 Yield to Maturity: 0.531% Maturity Date: 15 Jul 23 | | | | | | | |
| CIGNA CORP NEW CORP 4.125% 11-15-2025 SEDOL: BKPHS01 | | | | | | | |
| 30,000.00 | 115.2021670 | 158.13 | 34,560.65 | 29,975.10 | 4,585.55 | 0.00 | 4,585.55 |
| Issue Date: 15 May 19 Rate: 4.125% Call Date: 15 Sep 25 Call Price: 100.00 Yield to Maturity: 0.926% Maturity Date: 15 Nov 25 | | | | | | | |
| CIGNA CORP NEW CORP 4.375% 10-15-2028 SEDOL: BKPHS12 | | | | | | | |
| 70,000.00 | 120.8686860 | 646.53 | 84,608.08 | 69,906.90 | 14,701.18 | 0.00 | 14,701.18 |
| Issue Date: 15 Apr 19 Rate: 4.375% Call Date: 15 Jul 28 Call Price: 100.00 Yield to Maturity: 1.523% Maturity Date: 15 Oct 28 | | | | | | | |
| CIMAREX ENERGY CO 3.9% 05-15-2027 SEDOL: BF3CK63 | | | | | | | |
| 110,000.00 | 110.2137640 | 548.17 | 121,235.14 | 111,026.30 | 10,208.84 | 0.00 | 10,208.84 |
| Issue Date: 10 Apr 17 Rate: 3.9% Call Date: 15 Feb 27 Call Price: 100.00 Yield to Maturity: 2.174% Maturity Date: 15 May 27 | | | | | | | |
| CIMAREX ENERGY CO 4.375% 03-15-2029 SEDOL: BHRT2V3 | | | | | | | |
| 30,000.00 | 113.4450000 | 386.46 | 34,033.50 | 31,595.60 | 2,437.90 | 0.00 | 2,437.90 |
| Issue Date: 8 Mar 19 Rate: 4.375% Call Date: 15 Dec 28 Call Price: 100.00 Yield to Maturity: 2.548% Maturity Date: 15 Mar 29 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Corporate bonds** | | | | | | | |
| CINTAS CORP NO 2 2.9% DUE 04-01-2022 SEDOL: BDC4N67 | | | | | | | |
| 40,000.00 | 102.9276250 | 290.00 | 41,171.05 | 40,120.60 | 1,050.45 | 0.00 | 1,050.45 |
| Issue Date: 14 Mar 17 Rate: 2.9% Call Date: 1 Mar 22 Call Price: 100.00 Yield to Maturity: 0.546% Maturity Date: 1 Apr 22 | | | | | | | |
| CINTAS CORP NO 2 3.7% DUE 04-01-2027 SEDOL: BD096S7 | | | | | | | |
| 50,000.00 | 115.2182600 | 462.50 | 57,609.13 | 49,981.80 | 7,627.33 | 0.00 | 7,627.33 |
| Issue Date: 14 Mar 17 Rate: 3.7% Call Date: 1 Jan 27 Call Price: 100.00 Yield to Maturity: 1.167% Maturity Date: 1 Apr 27 | | | | | | | |
| CIT GROUP INC NEW FIXED 5.25% DUE 03-07-2025 SEDOL: BYZQMH1 | | | | | | | |
| 20,000.00 | 113.5000000 | 326.67 | 22,700.00 | 20,550.00 | 2,150.00 | 0.00 | 2,150.00 |
| Issue Date: 9 Mar 18 Rate: 5.25% Call Date: 7 Dec 24 Call Price: 100.00 Yield to Maturity: 1.878% Maturity Date: 7 Mar 25 | | | | | | | |
| CITIGROUP INC DEP SHS REPSTG 5.95 12-29-2049 CUSIP: 172967GD7 | | | | | | | |
| 60,000.00 | 104.9599170 | 1,497.42 | 62,975.95 | 60,000.00 | 2,975.95 | 0.00 | 2,975.95 |
| Issue Date: 29 Oct 12 Rate: 5.95% Call Date: 30 Jan 23 Call Price: 100.00 Yield to Maturity: 5.606% Maturity Date: 29 Jul 49 | | | | | | | |
| CITIGROUP INC FLTG RT 1.678% DUE 05-15-2024 CUSIP: 172967MR9 | | | | | | | |
| 40,000.00 | 103.0111000 | 85.76 | 41,204.44 | 40,000.00 | 1,204.44 | 0.00 | 1,204.44 |
| Issue Date: 14 May 20 Rate: 1.678% Call Date: 15 May 23 Call Price: 100.00 Yield to Maturity: 0.771% Maturity Date: 15 May 24 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Corporate bonds** | | | | | | | |
| CITIGROUP INC NT VAR RATE 12-31-2049 REG CUSIP: 172967JM4 | | | | | | | |
| 80,000.00 | 109.2500000 | 608.22 | 87,400.00 | 80,000.00 | 7,400.00 | 0.00 | 7,400.00 |
| Issue Date: 24 Apr 15 Rate: 5.95% Call Date: 15 May 26 Call Price: 100.00 Yield to Maturity: 5.328% Maturity Date: 31 Dec 49 | | | | | | | |
| CITIGROUP INC VAR RT DUE 12-29-2049 SEDOL: BLWX1S8 | | | | | | | |
| 60,000.00 | 108.4000000 | 483.00 | 65,040.00 | 59,934.37 | 5,105.63 | 0.00 | 5,105.63 |
| Issue Date: 30 Apr 14 Rate: 6.3% Call Date: 15 May 24 Call Price: 0.00 Yield to Maturity: 5.711% Maturity Date: 29 Dec 49 | | | | | | | |
| CITIGROUP INC 3.106% DUE 04-08-2026 SEDOL: BM8G779 | | | | | | | |
| 20,000.00 | 109.2562000 | 143.22 | 21,851.24 | 20,870.20 | 981.04 | 0.00 | 981.04 |
| Issue Date: 8 Apr 20 Rate: 3.106% Call Date: 8 Apr 25 Call Price: 100.00 Yield to Maturity: 1.283% Maturity Date: 8 Apr 26 | | | | | | | |
| CITIGROUP INC 3.5% DUE 05-15-2023 SEDOL: BFMYZM1 | | | | | | | |
| 80,000.00 | 107.1416250 | 357.78 | 85,713.30 | 77,116.12 | 8,597.18 | 0.00 | 8,597.18 |
| Issue Date: 14 May 13 Rate: 3.5% Yield to Maturity: 0.469% Maturity Date: 15 May 23 | | | | | | | |
| CITIGROUP INC 4.05% DUE 07-30-2022 SEDOL: BDZRH27 | | | | | | | |
| 80,000.00 | 105.7494130 | 1,359.00 | 84,599.53 | 83,073.83 | 1,525.70 | 0.00 | 1,525.70 |
| Issue Date: 8 Feb 13 Rate: 4.05% Yield to Maturity: 0.397% Maturity Date: 30 Jul 22 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Corporate bonds** | | | | | | | |
| CITIGROUP INC 4.3% DUE 11-20-2026 SEDOL: BSPCB69 | | | | | | | |
| 30,000.00 | 116.4204670 | 146.92 | 34,926.14 | 30,395.10 | 4,531.04 | 0.00 | 4,531.04 |
| Issue Date: 20 Nov 14 Rate: 4.3% Yield to Maturity: 1.385% Maturity Date: 20 Nov 26 | | | | | | | |
| CITIGROUP INC 4.4% DUE 06-10-2025 SEDOL: BYZZP79 | | | | | | | |
| 60,000.00 | 114.3306170 | 154.00 | 68,598.37 | 59,832.80 | 8,765.57 | 0.00 | 8,765.57 |
| Issue Date: 10 Jun 15 Rate: 4.4% Yield to Maturity: 1.086% Maturity Date: 10 Jun 25 | | | | | | | |
| CITIGROUP INC 4.412% DUE 03-31-2031 SEDOL: BMH3V24 | | | | | | | |
| 50,000.00 | 121.2657000 | 557.63 | 60,632.85 | 50,000.00 | 10,632.85 | 0.00 | 10,632.85 |
| Issue Date: 31 Mar 20 Rate: 4.412% Call Date: 31 Mar 30 Call Price: 100.00 Yield to Maturity: 2.095% Maturity Date: 31 Mar 31 | | | | | | | |
| CITIGROUP INC 4.5% DUE 01-14-2022 SEDOL: BBPV6C8 | | | | | | | |
| 160,000.00 | 104.2678310 | 3,340.00 | 166,828.53 | 154,534.40 | 12,294.13 | 0.00 | 12,294.13 |
| Issue Date: 1 Nov 11 Rate: 4.5% Yield to Maturity: 0.369% Maturity Date: 14 Jan 22 | | | | | | | |
| CITIGROUP INC 4.65% DUE 07-30-2045 SEDOL: BYTHPH1 | | | | | | | |
| 182,000.00 | 133.8470270 | 3,549.76 | 243,601.59 | 182,371.28 | 61,230.31 | 0.00 | 61,230.31 |
| Issue Date: 30 Jul 15 Rate: 4.65% Yield to Maturity: 2.747% Maturity Date: 30 Jul 45 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Corporate bonds** | | | | | | | |
| CITIGROUP INC 4.75% DUE 05-18-2046 SEDOL: BDGLCL2 | | | | | | | |
| 10,000.00 | 133.6018000 | 56.74 | 13,360.18 | 10,047.50 | 3,312.68 | 0.00 | 3,312.68 |
| Issue Date: 18 May 16 Rate: 4.75% Yield to Maturity: 2.875% Maturity Date: 18 May 46 | | | | | | | |
| CITIGROUP INC 5.3 DUE 05-06-2044 SEDOL: BMH4H85 | | | | | | | |
| 31,000.00 | 141.0913230 | 251.01 | 43,738.31 | 32,400.04 | 11,338.27 | 0.00 | 11,338.27 |
| Issue Date: 6 May 14 Rate: 5.3% Yield to Maturity: 2.872% Maturity Date: 6 May 44 | | | | | | | |
| CITIGROUP INC 5.5% DUE 09-13-2025 SEDOL: BDT7Y00 | | | | | | | |
| 100,000.00 | 120.1633600 | 1,650.00 | 120,163.36 | 100,108.20 | 20,055.16 | 0.00 | 20,055.16 |
| Issue Date: 13 Sep 13 Rate: 5.5% Yield to Maturity: 1.087% Maturity Date: 13 Sep 25 | | | | | | | |
| CITIGROUP INC 8.125% DUE 07-15-2039 SEDOL: B8G0DX3 | | | | | | | |
| 16,000.00 | 178.7536250 | 599.44 | 28,600.58 | 23,083.98 | 5,516.60 | 0.00 | 5,516.60 |
| Issue Date: 23 Jul 09 Rate: 8.125% Yield to Maturity: 2.698% Maturity Date: 15 Jul 39 | | | | | | | |
| COCA COLA CO FIXED 2.95% DUE 03-25-2025 SEDOL: BL63C92 | | | | | | | |
| 10,000.00 | 110.2257000 | 78.67 | 11,022.57 | 10,868.90 | 153.67 | 0.00 | 153.67 |
| Issue Date: 25 Mar 20 Rate: 2.95% Call Date: 25 Feb 25 Call Price: 100.00 Yield to Maturity: 0.505% Maturity Date: 25 Mar 25 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID / Investment Mgr ID / Shares/PAR value | Exchange rate/ Local market price | Accrued income/expense | Market value | Cost | Unrealized gain/loss: Market | Translation | Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Corporate bonds** | | | | | | | |
| COCA COLA CO 1.45% DUE 06-01-2027 SEDOL: BLB7YV5 | | | | | | | |
| 40,000.00 | 103.2924750 | 48.33 | 41,316.99 | 40,093.70 | 1,223.29 | 0.00 | 1,223.29 |
| Issue Date: 1 May 20 Rate: 1.45% Call Date: 1 Apr 27 Call Price: 100.00 Yield to Maturity: 0.92% Maturity Date: 1 Jun 27 | | | | | | | |
| COCA COLA CO 2.5% 03-15-2051 SEDOL: BK93JD5 | | | | | | | |
| 50,000.00 | 103.0507200 | 357.64 | 51,525.36 | 49,693.00 | 1,832.36 | 0.00 | 1,832.36 |
| Issue Date: 18 Sep 20 Rate: 2.5% Yield to Maturity: 2.358% Maturity Date: 15 Mar 51 | | | | | | | |
| COCA COLA CO 2.6% DUE 06-01-2050 SEDOL: BLB7Z23 | | | | | | | |
| 10,000.00 | 105.5211000 | 21.67 | 10,552.11 | 9,925.10 | 627.01 | 0.00 | 627.01 |
| Issue Date: 1 May 20 Rate: 2.6% Call Date: 1 Dec 49 Call Price: 100.00 Yield to Maturity: 2.339% Maturity Date: 1 Jun 50 | | | | | | | |
| COCA COLA CO 3.375% DUE 03-25-2027 SEDOL: BL63CD6 | | | | | | | |
| 20,000.00 | 114.6943500 | 180.00 | 22,938.87 | 22,964.10 | - 25.23 | 0.00 | - 25.23 |
| Issue Date: 25 Mar 20 Rate: 3.375% Call Date: 25 Jan 27 Call Price: 100.00 Yield to Maturity: 0.942% Maturity Date: 25 Mar 27 | | | | | | | |
| COMCAST CORP NEW FIXED 3.4% DUE 04-01-2030 CUSIP: 20030NDG3 | | | | | | | |
| 20,000.00 | 115.6353500 | 170.00 | 23,127.07 | 19,964.60 | 3,162.47 | 0.00 | 3,162.47 |
| Issue Date: 27 Mar 20 Rate: 3.4% Call Date: 1 Jan 30 Call Price: 100.00 Yield to Maturity: 1.576% Maturity Date: 1 Apr 30 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Corporate bonds** | | | | | | | |
| COMCAST CORP NEW 3.15% DUE 03-01-2026 CUSIP: 20030NBS9 | | | | | | | |
| 20,000.00 | 111.6463000 | 210.00 | 22,329.26 | 19,015.80 | 3,313.46 | 0.00 | 3,313.46 |
| Issue Date: 23 Feb 16 Rate: 3.15% Call Date: 1 Dec 25 Call Price: 100.00 Yield to Maturity: 0.841% Maturity Date: 1 Mar 26 | | | | | | | |
| COMCAST CORP NEW 3.45% DUE 02-01-2050 CUSIP: 20030NCZ2 | | | | | | | |
| 70,000.00 | 118.0065860 | 1,006.25 | 82,604.61 | 75,546.20 | 7,058.41 | 0.00 | 7,058.41 |
| Issue Date: 5 Nov 19 Rate: 3.45% Call Date: 1 Aug 49 Call Price: 100.00 Yield to Maturity: 2.567% Maturity Date: 1 Feb 50 | | | | | | | |
| COMCAST CORP NEW 3.95% 10-15-2025 CUSIP: 20030NCS8 | | | | | | | |
| 80,000.00 | 114.8879880 | 667.11 | 91,910.39 | 79,901.60 | 12,008.79 | 0.00 | 12,008.79 |
| Issue Date: 5 Oct 18 Rate: 3.95% Call Date: 15 Aug 25 Call Price: 100.00 Yield to Maturity: 0.776% Maturity Date: 15 Oct 25 | | | | | | | |
| COMCAST CORP NEW 4.15% DUE 10-15-2028 CUSIP: 20030NCT6 | | | | | | | |
| 190,000.00 | 120.3774420 | 1,664.61 | 228,717.14 | 190,160.40 | 38,556.74 | 0.00 | 38,556.74 |
| Issue Date: 5 Oct 18 Rate: 4.15% Call Date: 15 Jul 28 Call Price: 100.00 Yield to Maturity: 1.381% Maturity Date: 15 Oct 28 | | | | | | | |
| COMCAST CORP NEW 4.2% DUE 08-15-2034 CUSIP: 20030NBM2 | | | | | | | |
| 50,000.00 | 125.3289400 | 793.33 | 62,664.47 | 50,386.00 | 12,278.47 | 0.00 | 12,278.47 |
| Issue Date: 12 Aug 14 Rate: 4.2% Call Date: 15 Feb 34 Call Price: 100.00 Yield to Maturity: 2.058% Maturity Date: 15 Aug 34 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID / Investment Mgr ID / Shares/PAR value | Exchange rate/ Local market price | Accrued income/expense | Market value | Cost | Unrealized gain/loss: Market | Translation | Total |
|---|---|---|---|---|---|---|---|
| **Fixed Income** | | | | | | | |
| **Corporate bonds** | | | | | | | |
| COMCAST CORP NEW 4.25% DUE 10-15-2030 CUSIP: 20030NCU3 | | | | | | | |
| 50,000.00 | 123.1347400 | 448.61 | 61,567.37 | 49,937.20 | 11,630.17 | 0.00 | 11,630.17 |
| Issue Date: 5 Oct 18 Rate: 4.25% Call Date: 15 Jul 30 Call Price: 100.00 Yield to Maturity: 1.677% Maturity Date: 15 Oct 30 | | | | | | | |
| COMCAST CORP NEW 4% DUE 03-01-2048 SEDOL: BFY1YN4 | | | | | | | |
| 10,000.00 | 125.9805000 | 133.33 | 12,598.05 | 11,307.30 | 1,290.75 | 0.00 | 1,290.75 |
| Issue Date: 8 Feb 18 Rate: 4% Call Date: 1 Sep 47 Call Price: 100.00 Yield to Maturity: 2.652% Maturity Date: 1 Mar 48 | | | | | | | |
| COMCAST CORP NEW 5.65% DUE 06-15-2035 SEDOL: B0B7ZQ0 | | | | | | | |
| 10,000.00 | 143.5636000 | 25.11 | 14,356.36 | 10,305.90 | 4,050.46 | 0.00 | 4,050.46 |
| Issue Date: 9 Jun 05 Rate: 5.65% Yield to Maturity: 2.132% Maturity Date: 15 Jun 35 | | | | | | | |
| COMCAST CORP 3.7% 04-15-2024 CUSIP: 20030NCR0 | | | | | | | |
| 40,000.00 | 110.0208500 | 312.44 | 44,008.34 | 39,888.80 | 4,119.54 | 0.00 | 4,119.54 |
| Issue Date: 5 Oct 18 Rate: 3.7% Call Date: 15 Mar 24 Call Price: 100.00 Yield to Maturity: 0.617% Maturity Date: 15 Apr 24 | | | | | | | |
| COMCAST CORP 4.7% 10-15-2048 SEDOL: BGV15K8 | | | | | | | |
| 30,000.00 | 139.7134670 | 297.67 | 41,914.04 | 32,248.60 | 9,665.44 | 0.00 | 9,665.44 |
| Issue Date: 5 Oct 18 Rate: 4.7% Call Date: 15 Apr 48 Call Price: 100.00 Yield to Maturity: 2.667% Maturity Date: 15 Oct 48 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Corporate bonds** | | | | | | | |
| CONCHO RES INC 3.75% DUE 10-01-2027 SEDOL: BFB5M35 | | | | | | | |
| 20,000.00 | 114.2912000 | 187.50 | 22,858.24 | 20,912.20 | 1,946.04 | 0.00 | 1,946.04 |
| Issue Date: 26 Sep 17 Rate: 3.75% Call Date: 1 Jul 27 Call Price: 100.00 Yield to Maturity: 1.514% Maturity Date: 1 Oct 27 | | | | | | | |
| CONCHO RESOURCES INC 4.3% 06-18-2028 SEDOL: BMDH108 | | | | | | | |
| 60,000.00 | 118.2235670 | 974.67 | 70,934.14 | 60,789.60 | 10,144.54 | 0.00 | 10,144.54 |
| Issue Date: 2 Jul 18 Rate: 4.3% Call Date: 15 May 28 Call Price: 100.00 Yield to Maturity: 1.736% Maturity Date: 15 Aug 28 | | | | | | | |
| CONOCO INC 6.95% DUE 04-15-2029 SEDOL: B2PJ1B3 | | | | | | | |
| 70,000.00 | 140.1361570 | 1,027.06 | 98,095.31 | 76,395.41 | 21,699.90 | 0.00 | 21,699.90 |
| Issue Date: 20 Apr 99 Rate: 6.95% Yield to Maturity: 1.73% Maturity Date: 15 Apr 29 | | | | | | | |
| CONSTELLATION 4.75% DUE 11-15-2024 SEDOL: BRSG3M1 | | | | | | | |
| 50,000.00 | 114.8177000 | 303.47 | 57,408.85 | 52,062.50 | 5,346.35 | 0.00 | 5,346.35 |
| Issue Date: 3 Nov 14 Rate: 4.75% Yield to Maturity: 0.851% Maturity Date: 15 Nov 24 | | | | | | | |
| CONTL RES INC FIXED 3.8% DUE 06-01-2024 SEDOL: BZ02873 | | | | | | | |
| 20,000.00 | 103.2610000 | 63.33 | 20,652.20 | 19,938.65 | 713.55 | 0.00 | 713.55 |
| Issue Date: 19 May 14 Rate: 3.8% Call Date: 1 Mar 24 Call Price: 100.00 Yield to Maturity: 2.792% Maturity Date: 1 Jun 24 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Corporate bonds** | | | | | | | |
| CONTL RES INC 4.375% DUE 01-15-2028 SEDOL: BF19CF9 | | | | | | | |
| 20,000.00 | 102.5200000 | 403.47 | 20,504.00 | 20,451.60 | 52.40 | 0.00 | 52.40 |
| Issue Date: 8 Dec 17 Rate: 4.375% Call Date: 15 Oct 27 Call Price: 100.00 Yield to Maturity: 3.961% Maturity Date: 15 Jan 28 | | | | | | | |
| CONTL RES INC 4.5 DUE 04-15-2023 SEDOL: BCCWFC4 | | | | | | | |
| 20,000.00 | 103.1100000 | 190.00 | 20,622.00 | 20,747.20 | - 125.20 | 0.00 | - 125.20 |
| Issue Date: 5 Apr 13 Rate: 4.5% Call Date: 15 Jan 23 Call Price: 100.00 Yield to Maturity: 3.08% Maturity Date: 15 Apr 23 | | | | | | | |
| CONTL RES INC 4.9% DUE 06-01-2044 SEDOL: BYN68H5 | | | | | | | |
| 10,000.00 | 98.9010000 | 40.83 | 9,890.10 | 10,115.50 | - 225.40 | 0.00 | - 225.40 |
| Issue Date: 19 May 14 Rate: 4.9% Call Date: 1 Dec 43 Call Price: 100.00 Yield to Maturity: 4.979% Maturity Date: 1 Jun 44 | | | | | | | |
| COSTCO WHOLESALE CORP NEW 1.6% DUE 04-20-2030 REG SEDOL: BMG2X93 | | | | | | | |
| 10,000.00 | 102.4697000 | 31.56 | 10,246.97 | 10,037.30 | 209.67 | 0.00 | 209.67 |
| Issue Date: 20 Apr 20 Rate: 1.6% Call Date: 20 Jan 30 Call Price: 100.00 Yield to Maturity: 1.317% Maturity Date: 20 Apr 30 | | | | | | | |
| COSTCO WHSL CORP FIXED 1.375% DUE 06-20-2027 SEDOL: BMG1PD8 | | | | | | | |
| 40,000.00 | 103.0289750 | 16.81 | 41,211.59 | 40,232.70 | 978.89 | 0.00 | 978.89 |
| Issue Date: 20 Apr 20 Rate: 1.375% Call Date: 20 Apr 27 Call Price: 100.00 Yield to Maturity: 0.892% Maturity Date: 20 Jun 27 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Corporate bonds** | | | | | | | |
| CVS HEALTH CORP 2.75% DUE 12-01-2022 SEDOL: B90QJ25 | | | | | | | |
| 100,000.00 | 103.9565600 | 229.17 | 103,956.56 | 99,861.00 | 4,095.56 | 0.00 | 4,095.56 |
| Issue Date: 29 Nov 12 Rate: 2.75% Call Date: 1 Sep 22 Call Price: 100.00 Yield to Maturity: 0.669% Maturity Date: 1 Dec 22 | | | | | | | |
| CVS HEALTH CORP 3.7% DUE 03-09-2023 SEDOL: BF4JKN0 | | | | | | | |
| 9,000.00 | 106.9817800 | 103.60 | 9,628.36 | 8,919.36 | 709.00 | 0.00 | 709.00 |
| Issue Date: 9 Mar 18 Rate: 3.7% Call Date: 9 Feb 23 Call Price: 100.00 Yield to Maturity: 0.489% Maturity Date: 9 Mar 23 | | | | | | | |
| CVS HEALTH CORP 3.875% DUE 07-20-2025 SEDOL: BYPFB82 | | | | | | | |
| 44,000.00 | 113.2509550 | 762.51 | 49,830.42 | 43,557.36 | 6,273.06 | 0.00 | 6,273.06 |
| Issue Date: 20 Jul 15 Rate: 3.875% Call Date: 20 Apr 25 Call Price: 100.00 Yield to Maturity: 0.898% Maturity Date: 20 Jul 25 | | | | | | | |
| CVS HEALTH CORP 4.3% DUE 03-25-2028 SEDOL: BF3V2P3 | | | | | | | |
| 215,000.00 | 118.9960790 | 2,465.33 | 255,841.57 | 212,121.66 | 43,719.91 | 0.00 | 43,719.91 |
| Issue Date: 9 Mar 18 Rate: 4.3% Call Date: 25 Dec 27 Call Price: 100.00 Yield to Maturity: 1.516% Maturity Date: 25 Mar 28 | | | | | | | |
| CVS HEALTH CORP 5.125% DUE 07-20-2045 SEDOL: BYPFC45 | | | | | | | |
| 40,000.00 | 134.6361250 | 916.81 | 53,854.45 | 40,934.57 | 12,919.88 | 0.00 | 12,919.88 |
| Issue Date: 20 Jul 15 Rate: 5.125% Yield to Maturity: 3.099% Maturity Date: 20 Jul 45 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Corporate bonds** | | | | | | | |
| DEERE & CO FIXED 3.1% DUE 04-15-2030 SEDOL: BMQ5M39 | | | | | | | |
| 10,000.00 | 114.4875000 | 65.44 | 11,448.75 | 9,981.10 | 1,467.65 | 0.00 | 1,467.65 |
| Issue Date: 30 Mar 20 Rate: 3.1% Call Date: 15 Jan 30 Call Price: 100.00 Yield to Maturity: 1.428% Maturity Date: 15 Apr 30 | | | | | | | |
| DEERE & CO FIXED 3.75% DUE 04-15-2050 SEDOL: BMQ5M40 | | | | | | | |
| 110,000.00 | 129.5735360 | 870.83 | 142,530.89 | 128,118.40 | 14,412.49 | 0.00 | 14,412.49 |
| Issue Date: 30 Mar 20 Rate: 3.75% Call Date: 15 Oct 49 Call Price: 100.00 Yield to Maturity: 2.347% Maturity Date: 15 Apr 50 | | | | | | | |
| DELTA AIR LINES 3.4% DUE 04-19-2021 SEDOL: BFZP576 | | | | | | | |
| 40,000.00 | 100.6537750 | 272.00 | 40,261.51 | 37,098.00 | 3,163.51 | 0.00 | 3,163.51 |
| Issue Date: 19 Apr 18 Rate: 3.4% Yield to Maturity: 1.208% Maturity Date: 19 Apr 21 | | | | | | | |
| DELTA AIR LINES 3.625% DUE 03-15-2022 SEDOL: BDH3QZ9 | | | | | | | |
| 20,000.00 | 102.8806000 | 213.47 | 20,576.12 | 16,650.00 | 3,926.12 | 0.00 | 3,926.12 |
| Issue Date: 14 Mar 17 Rate: 3.625% Call Date: 15 Feb 22 Call Price: 100.00 Yield to Maturity: 1.21% Maturity Date: 15 Mar 22 | | | | | | | |
| DELTA AIR LINES 3.8% 04-19-2023 SEDOL: BFZP598 | | | | | | | |
| 20,000.00 | 102.6780000 | 152.00 | 20,535.60 | 17,850.00 | 2,685.60 | 0.00 | 2,685.60 |
| Issue Date: 19 Apr 18 Rate: 3.8% Call Date: 19 Mar 23 Call Price: 100.00 Yield to Maturity: 2.591% Maturity Date: 19 Apr 23 | | | | | | | |

# Asset Detail - Base Currency



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

## *Fixed Income*

### Corporate bonds

DEVON ENERGY CORP FIXED 5% DUE 06-15-2045 SEDOL: BYNCYY2

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| 30,000.00 | 117.7874670 | 66.67 | 35,336.24 | 35,172.30 | 163.94 | 0.00 | 163.94 |

Issue Date: 16 Jun 15 Rate: 5% Call Date: 15 Dec 44 Call Price: 100.00 Yield to Maturity: 3.868% Maturity Date: 15 Jun 45

DEVON ENERGY CORP 5.6 DUE 07-15-2041 SEDOL: B3Q7W10

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| 70,000.00 | 122.2977430 | 1,807.56 | 85,608.42 | 79,472.25 | 6,136.17 | 0.00 | 6,136.17 |

Issue Date: 12 Jul 11 Rate: 5.6% Call Date: 15 Jan 41 Call Price: 100.00 Yield to Maturity: 3.998% Maturity Date: 15 Jul 41

DEVON ENERGY CORP 5.85% DUE 12-15-2025 SEDOL: BYQ1PX2

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| 80,000.00 | 117.5338250 | 208.00 | 94,027.06 | 86,146.90 | 7,880.16 | 0.00 | 7,880.16 |

Issue Date: 15 Dec 15 Rate: 5.85% Call Date: 15 Sep 25 Call Price: 100.00 Yield to Maturity: 2.105% Maturity Date: 15 Dec 25

DIAMONDBACK ENERGY FIXED 3.25% DUE 12-01-2026 SEDOL: BJR45C4

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| 10,000.00 | 106.7689000 | 27.08 | 10,676.89 | 10,317.30 | 359.59 | 0.00 | 359.59 |

Issue Date: 5 Dec 19 Rate: 3.25% Call Date: 1 Oct 26 Call Price: 100.00 Yield to Maturity: 2.03% Maturity Date: 1 Dec 26

DIAMONDBACK ENERGY INC 3.5% DUE 12-01-2029 SEDOL: BJR45B3

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| 20,000.00 | 106.8315500 | 58.33 | 21,366.31 | 20,511.00 | 855.31 | 0.00 | 855.31 |

Issue Date: 5 Dec 19 Rate: 3.5% Call Date: 1 Sep 29 Call Price: 100.00 Yield to Maturity: 2.635% Maturity Date: 1 Dec 29

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Corporate bonds** | | | | | | | |
| DIAMONDBACK ENERGY 5.375% DUE 05-31-2025 SEDOL: BDFCP84 | | | | | | | |
| 10,000.00 | 104.1016000 | 46.28 | 10,410.16 | 10,410.00 | 0.16 | 0.00 | 0.16 |
| Issue Date: 31 May 17 Rate: 5.375% Call Date: 31 May 21 Call Price: 102.68 Yield to Maturity: 4.342% Maturity Date: 31 May 25 | | | | | | | |
| DISH DBS CORP 5.875% 11-15-2024 CUSIP: 25470XAW5 | | | | | | | |
| 55,000.00 | 104.8535090 | 412.88 | 57,669.43 | 53,314.12 | 4,355.31 | 0.00 | 4,355.31 |
| Issue Date: 20 Nov 14 Rate: 5.875% Yield to Maturity: 4.493% Maturity Date: 15 Nov 24 | | | | | | | |
| DISNEY WALT CO SR NT 6.2% 12-15-2034 SEDOL: BJQX577 | | | | | | | |
| 10,000.00 | 151.6356000 | 27.56 | 15,163.56 | 9,321.90 | 5,841.66 | 0.00 | 5,841.66 |
| Issue Date: 15 Jun 19 Rate: 6.2% Yield to Maturity: 1.954% Maturity Date: 15 Dec 34 | | | | | | | |
| DISNEY WALT CO SR NT 6.65% 11-15-2037 CUSIP: 254687EH5 | | | | | | | |
| 10,000.00 | 158.0323000 | 84.97 | 15,803.23 | 9,855.00 | 5,948.23 | 0.00 | 5,948.23 |
| Issue Date: 15 Nov 19 Rate: 6.65% Yield to Maturity: 2.434% Maturity Date: 15 Nov 37 | | | | | | | |
| DUKE ENERGY 5.3% DUE 02-15-2040 SEDOL: B432721 | | | | | | | |
| 130,000.00 | 142.4522000 | 2,602.89 | 185,187.86 | 158,434.90 | 26,752.96 | 0.00 | 26,752.96 |
| Issue Date: 19 Nov 09 Rate: 5.3% Yield to Maturity: 2.494% Maturity Date: 15 Feb 40 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Corporate bonds** | | | | | | | |
| EATON CORP OHIO 4.15 DUE 11-02-2042 REG SEDOL: BGLPFR7 | | | | | | | |
| 70,000.00 | 126.7023860 | 476.10 | 88,691.67 | 70,572.40 | 18,119.27 | 0.00 | 18,119.27 |
| Issue Date: 2 Nov 13 Rate: 4.15% Yield to Maturity: 2.547% Maturity Date: 2 Nov 42 | | | | | | | |
| EL PASO NAT GAS CO 8.375% DUE 06-15-2032 SEDOL: 2787237 | | | | | | | |
| 110,000.00 | 140.8239450 | 409.44 | 154,906.34 | 128,194.00 | 26,712.34 | 0.00 | 26,712.34 |
| Issue Date: 15 Jun 03 Rate: 8.375% Call Date: 14 Jun 32 Call Price: 100.00 Yield to Maturity: 3.917% Maturity Date: 15 Jun 32 | | | | | | | |
| ENERGY TRANSFER OPER L P CORP 6.75% 12-31-2049 SEDOL: BJVLR03 | | | | | | | |
| 30,000.00 | 91.2500000 | 258.75 | 27,375.00 | 30,275.00 | - 2,900.00 | 0.00 | - 2,900.00 |
| Issue Date: 22 Jan 20 Rate: 6.75% Call Date: 15 May 25 Call Price: 100.00 Yield to Maturity: 7.486% Maturity Date: 31 Dec 49 | | | | | | | |
| ENERGY TRANSFER 3.75% DUE 05-15-2030 SEDOL: BL3BQ53 | | | | | | | |
| 90,000.00 | 107.8652440 | 431.25 | 97,078.72 | 91,744.80 | 5,333.92 | 0.00 | 5,333.92 |
| Issue Date: 22 Jan 20 Rate: 3.75% Call Date: 15 Feb 30 Call Price: 100.00 Yield to Maturity: 2.79% Maturity Date: 15 May 30 | | | | | | | |
| ENERGY TRANSFER 4.95% DUE 06-15-2028 CUSIP: 29278NAF0 | | | | | | | |
| 20,000.00 | 115.2614000 | 44.00 | 23,052.28 | 21,379.60 | 1,672.68 | 0.00 | 1,672.68 |
| Issue Date: 8 Jun 18 Rate: 4.95% Call Date: 15 Mar 28 Call Price: 100.00 Yield to Maturity: 2.678% Maturity Date: 15 Jun 28 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Corporate bonds** | | | | | | | |
| ENERGY TRANSFER 5.25% DUE 04-15-2029 SEDOL: BJCYMH3 | | | | | | | |
| 10,000.00 | 116.7558000 | 110.83 | 11,675.58 | 11,417.30 | 258.28 | 0.00 | 258.28 |
| Issue Date: 15 Jan 19 Rate: 5.25% Call Date: 15 Jan 29 Call Price: 100.00 Yield to Maturity: 2.955% Maturity Date: 15 Apr 29 | | | | | | | |
| ENERGY TRANSFER 6.25% DUE 04-15-2049 SEDOL: BJCYMJ5 | | | | | | | |
| 30,000.00 | 120.9558330 | 395.83 | 36,286.75 | 32,717.50 | 3,569.25 | 0.00 | 3,569.25 |
| Issue Date: 15 Jan 19 Rate: 6.25% Call Date: 15 Oct 48 Call Price: 100.00 Yield to Maturity: 4.876% Maturity Date: 15 Apr 49 | | | | | | | |
| ENTERPRISE PRODS FIXED 3.95% DUE 01-31-2060 SEDOL: BL39936 | | | | | | | |
| 20,000.00 | 110.6960500 | 331.36 | 22,139.21 | 20,790.70 | 1,348.51 | 0.00 | 1,348.51 |
| Issue Date: 15 Jan 20 Rate: 3.95% Call Date: 31 Jul 59 Call Price: 100.00 Yield to Maturity: 3.449% Maturity Date: 31 Jan 60 | | | | | | | |
| ENTERPRISE PRODS 2.8% DUE 01-31-2030 SEDOL: BKM3QG4 | | | | | | | |
| 40,000.00 | 108.3818750 | 469.78 | 43,352.75 | 40,889.00 | 2,463.75 | 0.00 | 2,463.75 |
| Issue Date: 15 Jan 20 Rate: 2.8% Call Date: 31 Oct 29 Call Price: 100.00 Yield to Maturity: 1.795% Maturity Date: 31 Jan 30 | | | | | | | |
| ENTERPRISE PRODS 3.7% DUE 01-31-2051 SEDOL: BL397H6 | | | | | | | |
| 20,000.00 | 110.0779000 | 310.39 | 22,015.58 | 19,755.60 | 2,259.98 | 0.00 | 2,259.98 |
| Issue Date: 15 Jan 20 Rate: 3.7% Call Date: 31 Jul 50 Call Price: 100.00 Yield to Maturity: 3.177% Maturity Date: 31 Jan 51 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Corporate bonds** | | | | | | | |
| ENTERPRISE PRODS 4.15% DUE 10-16-2028 SEDOL: BFY5JK8 | | | | | | | |
| 90,000.00 | 118.9681440 | 778.13 | 107,071.33 | 96,133.60 | 10,937.73 | 0.00 | 10,937.73 |
| Issue Date: 11 Oct 18 Rate: 4.15% Call Date: 16 Jul 28 Call Price: 100.00 Yield to Maturity: 1.555% Maturity Date: 16 Oct 28 | | | | | | | |
| ENTERPRISE PRODS 4.2% DUE 01-31-2050 SEDOL: BKB02C4 | | | | | | | |
| 20,000.00 | 117.4801500 | 352.33 | 23,496.03 | 21,526.40 | 1,969.63 | 0.00 | 1,969.63 |
| Issue Date: 8 Jul 19 Rate: 4.2% Call Date: 31 Jul 49 Call Price: 100.00 Yield to Maturity: 3.264% Maturity Date: 31 Jan 50 | | | | | | | |
| ENTERPRISE PRODS 5.7% DUE 02-15-2042 SEDOL: B56MMZ3 | | | | | | | |
| 20,000.00 | 137.2905500 | 430.67 | 27,458.11 | 20,553.54 | 6,904.57 | 0.00 | 6,904.57 |
| Issue Date: 24 Aug 11 Rate: 5.7% Yield to Maturity: 3.246% Maturity Date: 15 Feb 42 | | | | | | | |
| ENTERPRISE PRODS 7.55% DUE 04-15-2038 SEDOL: B57FW28 | | | | | | | |
| 10,000.00 | 152.6238000 | 159.39 | 15,262.38 | 14,502.30 | 760.08 | 0.00 | 760.08 |
| Issue Date: 15 Oct 09 Rate: 7.55% Yield to Maturity: 3.474% Maturity Date: 15 Apr 38 | | | | | | | |
| ENTERPRISE PRODUCTS OPER L P 3.125% DUE 07-31-2029 SEDOL: BKB02B3 | | | | | | | |
| 10,000.00 | 110.8496000 | 131.08 | 11,084.96 | 10,219.00 | 865.96 | 0.00 | 865.96 |
| Issue Date: 8 Jul 19 Rate: 3.125% Call Date: 30 Apr 29 Call Price: 100.00 Yield to Maturity: 1.757% Maturity Date: 31 Jul 29 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Corporate bonds** | | | | | | | |
| EOG RES INC FIXED 3.9% DUE 04-01-2035 SEDOL: BWCN5Z0 | | | | | | | |
| 20,000.00 | 117.3381000 | 195.00 | 23,467.62 | 22,858.00 | 609.62 | 0.00 | 609.62 |
| Issue Date: 17 Mar 15 Rate: 3.9% Call Date: 1 Oct 34 Call Price: 100.00 Yield to Maturity: 2.45% Maturity Date: 1 Apr 35 | | | | | | | |
| EOG RES INC 4.15% DUE 01-15-2026 SEDOL: BYV01X6 | | | | | | | |
| 40,000.00 | 116.0346750 | 765.44 | 46,413.87 | 42,708.00 | 3,705.87 | 0.00 | 3,705.87 |
| Issue Date: 14 Jan 16 Rate: 4.15% Call Date: 15 Oct 25 Call Price: 100.00 Yield to Maturity: 0.889% Maturity Date: 15 Jan 26 | | | | | | | |
| EQT CORP FIXED 3% DUE 10-01-2022 SEDOL: BYWG478 | | | | | | | |
| 30,000.00 | 100.7500000 | 225.00 | 30,225.00 | 29,700.00 | 525.00 | 0.00 | 525.00 |
| Issue Date: 4 Oct 17 Rate: 3% Yield to Maturity: 2.557% Maturity Date: 1 Oct 22 | | | | | | | |
| EXELON CORP 5.625% DUE 06-15-2035 SEDOL: B0LK7L8 | | | | | | | |
| 100,000.00 | 135.2539000 | 250.00 | 135,253.90 | 89,339.50 | 45,914.40 | 0.00 | 45,914.40 |
| Issue Date: 9 Jun 05 Rate: 5.625% Yield to Maturity: 2.669% Maturity Date: 15 Jun 35 | | | | | | | |
| EXXON MOBIL CORP FIXED 1.571% DUE 04-15-2023 SEDOL: BMDSC19 | | | | | | | |
| 10,000.00 | 102.8399000 | 33.17 | 10,283.99 | 10,046.80 | 237.19 | 0.00 | 237.19 |
| Issue Date: 15 Apr 20 Rate: 1.571% Yield to Maturity: 0.325% Maturity Date: 15 Apr 23 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Corporate bonds** | | | | | | | |
| EXXON MOBIL CORP FIXED 4.327% DUE 03-19-2050 SEDOL: BL68H70 | | | | | | | |
| 10,000.00 | 130.9256000 | 122.60 | 13,092.56 | 12,140.00 | 952.56 | 0.00 | 952.56 |
| Issue Date: 19 Mar 20 Rate: 4.327% Call Date: 19 Sep 49 Call Price: 100.00 Yield to Maturity: 2.775% Maturity Date: 19 Mar 50 | | | | | | | |
| EXXON MOBIL CORP 2.992% DUE 03-19-2025 SEDOL: BL68H25 | | | | | | | |
| 100,000.00 | 109.4504400 | 847.73 | 109,450.44 | 103,181.20 | 6,269.24 | 0.00 | 6,269.24 |
| Issue Date: 19 Mar 20 Rate: 2.992% Call Date: 19 Feb 25 Call Price: 100.00 Yield to Maturity: 0.712% Maturity Date: 19 Mar 25 | | | | | | | |
| EXXON MOBIL CORP 3.043% DUE 03-01-2026 SEDOL: BYYD0F7 | | | | | | | |
| 150,000.00 | 110.7978400 | 1,521.50 | 166,196.76 | 151,205.92 | 14,990.84 | 0.00 | 14,990.84 |
| Issue Date: 3 Mar 16 Rate: 3.043% Call Date: 1 Dec 25 Call Price: 100.00 Yield to Maturity: 0.899% Maturity Date: 1 Mar 26 | | | | | | | |
| EXXON MOBIL CORP 3.482% DUE 03-19-2030 SEDOL: BL68H47 | | | | | | | |
| 40,000.00 | 116.2984750 | 394.63 | 46,519.39 | 40,000.00 | 6,519.39 | 0.00 | 6,519.39 |
| Issue Date: 19 Mar 20 Rate: 3.482% Call Date: 19 Dec 29 Call Price: 100.00 Yield to Maturity: 1.575% Maturity Date: 19 Mar 30 | | | | | | | |
| FIRSTENERGY CORP 3.9% 07-15-2027 SEDOL: BDC3P91 | | | | | | | |
| 120,000.00 | 110.2296330 | 2,158.00 | 132,275.56 | 120,357.60 | 11,917.96 | 0.00 | 11,917.96 |
| Issue Date: 21 Jun 17 Rate: 4.4% Call Date: 15 Apr 27 Call Price: 100.00 Yield to Maturity: 2.211% Maturity Date: 15 Jul 27 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Corporate bonds** | | | | | | | |
| FIRSTENERGY CORP 4.25 DUE 03-15-2023 SEDOL: B9DM5H7 | | | | | | | |
| 130,000.00 | 105.5978310 | 1,626.81 | 137,277.18 | 127,591.19 | 9,685.99 | 0.00 | 9,685.99 |
| Issue Date: 5 Mar 13 Rate: 4.25% Call Date: 15 Dec 22 Call Price: 100.00 Yield to Maturity: 1.654% Maturity Date: 15 Mar 23 | | | | | | | |
| FIRSTENERGY CORP 7.375% DUE 11-15-2031 SEDOL: 2819486 | | | | | | | |
| 370,000.00 | 142.5964410 | 3,486.74 | 527,606.83 | 415,165.99 | 112,440.84 | 0.00 | 112,440.84 |
| Issue Date: 15 Nov 01 Rate: 7.375% Call Date: 14 Nov 31 Call Price: 100.00 Yield to Maturity: 2.802% Maturity Date: 15 Nov 31 | | | | | | | |
| FORD MTR CR CO LLC 3.2% DUE 01-15-2021 SEDOL: BYPYPQ5 | | | | | | | |
| 200,000.00 | 100.0500000 | 2,951.11 | 200,100.00 | 198,636.00 | 1,464.00 | 0.00 | 1,464.00 |
| Rate: 3.2% Yield to Maturity: 1.893% Maturity Date: 15 Jan 21 | | | | | | | |
| FOX CORP 4.03% DUE 01-25-2024 SEDOL: BJLV8C2 | | | | | | | |
| 30,000.00 | 110.1343670 | 523.90 | 33,040.31 | 30,000.00 | 3,040.31 | 0.00 | 3,040.31 |
| Issue Date: 25 Jan 20 Rate: 4.03% Call Date: 25 Dec 23 Call Price: 100.00 Yield to Maturity: 0.684% Maturity Date: 25 Jan 24 | | | | | | | |
| FOX CORP 4.709% 01-25-2029 SEDOL: BJLV907 | | | | | | | |
| 40,000.00 | 121.3300250 | 816.23 | 48,532.01 | 40,541.71 | 7,990.30 | 0.00 | 7,990.30 |
| Issue Date: 25 Jan 20 Rate: 4.709% Call Date: 25 Oct 28 Call Price: 100.00 Yield to Maturity: 1.85% Maturity Date: 25 Jan 29 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Corporate bonds** | | | | | | | |
| FOX CORP 5.476% DUE 01-25-2039 SEDOL: BMPRYX0 | | | | | | | |
| 60,000.00 | 137.1321330 | 1,423.76 | 82,279.28 | 65,297.90 | 16,981.38 | 0.00 | 16,981.38 |
| Issue Date: 25 Jan 20 Rate: 5.476% Call Date: 25 Jul 38 Call Price: 100.00 Yield to Maturity: 2.835% Maturity Date: 25 Jan 39 | | | | | | | |
| FREEPORT-MCMORAN FIXED 4.625% DUE 08-01-2030 SEDOL: BN2XBT3 | | | | | | | |
| 10,000.00 | 109.7500000 | 197.85 | 10,975.00 | 10,000.00 | 975.00 | 0.00 | 975.00 |
| Issue Date: 27 Jul 20 Rate: 4.625% Call Date: 1 Aug 25 Call Price: 102.31 Yield to Maturity: 3.422% Maturity Date: 1 Aug 30 | | | | | | | |
| FREEPORT-MCMORAN 5.45% DUE 03-15-2043 SEDOL: BFPC4S1 | | | | | | | |
| 88,000.00 | 124.5000000 | 1,412.16 | 109,560.00 | 76,887.50 | 32,672.50 | 0.00 | 32,672.50 |
| Issue Date: 15 Sep 13 Rate: 5.45% Call Date: 15 Sep 42 Call Price: 100.00 Yield to Maturity: 3.805% Maturity Date: 15 Mar 43 | | | | | | | |
| GEN DYNAMICS CORP FIXED 4.25% DUE 04-01-2040 SEDOL: BMFFMZ2 | | | | | | | |
| 10,000.00 | 130.1707000 | 106.25 | 13,017.07 | 11,851.90 | 1,165.17 | 0.00 | 1,165.17 |
| Issue Date: 25 Mar 20 Rate: 4.25% Call Date: 1 Oct 39 Call Price: 100.00 Yield to Maturity: 2.301% Maturity Date: 1 Apr 40 | | | | | | | |
| GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00818 6.875 DUE 01-10-2039 SEDOL: B7XW2Z0 | | | | | | | |
| 102,000.00 | 147.2082250 | 3,330.94 | 150,152.39 | 119,074.07 | 31,078.32 | 0.00 | 31,078.32 |
| Issue Date: 9 Jan 09 Rate: 6.875% Yield to Maturity: 3.361% Maturity Date: 10 Jan 39 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Corporate bonds** | | | | | | | |
| GEN MOTORS FINL CO 4.3750 09-25-2021 SEDOL: BRJ6GB0 | | | | | | | |
| 40,000.00 | 102.7002500 | 466.67 | 41,080.10 | 40,000.00 | 1,080.10 | 0.00 | 1,080.10 |
| Issue Date: 25 Sep 14 Rate: 4.375% Yield to Maturity: 0.676% Maturity Date: 25 Sep 21 | | | | | | | |
| GEN MTRS FINL CO 4.25 DUE 05-15-2023 SEDOL: BJT3FD0 | | | | | | | |
| 20,000.00 | 107.7771500 | 108.61 | 21,555.43 | 20,000.00 | 1,555.43 | 0.00 | 1,555.43 |
| Issue Date: 15 Nov 13 Rate: 4.25% Yield to Maturity: 0.927% Maturity Date: 15 May 23 | | | | | | | |
| GENERAL DYNAMICS CORP 4.25% DUE 04-01-2050 REG SEDOL: BMFFN04 | | | | | | | |
| 30,000.00 | 136.0249000 | 318.75 | 40,807.47 | 37,567.00 | 3,240.47 | 0.00 | 3,240.47 |
| Issue Date: 25 Mar 20 Rate: 4.25% Call Date: 1 Oct 49 Call Price: 100.00 Yield to Maturity: 2.505% Maturity Date: 1 Apr 50 | | | | | | | |
| GENERAL ELEC CO FIXED 3.45% DUE 05-01-2027 SEDOL: BMWWS92 | | | | | | | |
| 10,000.00 | 113.1045000 | 57.50 | 11,310.45 | 9,984.50 | 1,325.95 | 0.00 | 1,325.95 |
| Issue Date: 22 Apr 20 Rate: 3.45% Call Date: 1 Mar 27 Call Price: 100.00 Yield to Maturity: 1.288% Maturity Date: 1 May 27 | | | | | | | |
| GENERAL ELEC CO 3.625% DUE 05-01-2030 REG SEDOL: BMWWSD6 | | | | | | | |
| 20,000.00 | 114.2887000 | 120.83 | 22,857.74 | 19,968.20 | 2,889.54 | 0.00 | 2,889.54 |
| Issue Date: 22 Apr 20 Rate: 3.625% Call Date: 1 Feb 30 Call Price: 100.00 Yield to Maturity: 1.943% Maturity Date: 1 May 30 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Corporate bonds** | | | | | | | |
| GENERAL ELEC CO 4.25% DUE 05-01-2040 SEDOL: BMWWSK3 | | | | | | | |
| 20,000.00 | 118.2205500 | 141.67 | 23,644.11 | 19,943.60 | 3,700.51 | 0.00 | 3,700.51 |
| Issue Date: 22 Apr 20 Rate: 4.25% Call Date: 1 Nov 39 Call Price: 100.00 Yield to Maturity: 3% Maturity Date: 1 May 40 | | | | | | | |
| GENERAL ELEC CO 4.35% DUE 05-01-2050 REG SEDOL: BMWWSL4 | | | | | | | |
| 50,000.00 | 121.6148200 | 362.50 | 60,807.41 | 49,825.00 | 10,982.41 | 0.00 | 10,982.41 |
| Issue Date: 22 Apr 20 Rate: 4.35% Call Date: 1 Nov 49 Call Price: 100.00 Yield to Maturity: 3.207% Maturity Date: 1 May 50 | | | | | | | |
| GENERAL MOTORS FINANCIAL 3.45% DUE 04-10-2022 BEO SEDOL: BYVDTM0 | | | | | | | |
| 10,000.00 | 102.8327000 | 77.63 | 10,283.27 | 9,605.70 | 677.57 | 0.00 | 677.57 |
| Issue Date: 10 Apr 15 Rate: 3.45% Call Date: 10 Feb 22 Call Price: 100.00 Yield to Maturity: 1.204% Maturity Date: 10 Apr 22 | | | | | | | |
| GENERAL MTRS CO 5.15% DUE 04-01-2038 SEDOL: BD93QC4 | | | | | | | |
| 30,000.00 | 120.2350000 | 386.25 | 36,070.50 | 31,798.50 | 4,272.00 | 0.00 | 4,272.00 |
| Issue Date: 7 Aug 17 Rate: 5.15% Call Date: 1 Oct 37 Call Price: 100.00 Yield to Maturity: 3.568% Maturity Date: 1 Apr 38 | | | | | | | |
| GENERAL MTRS CO 5.4% DUE 10-02-2023 SEDOL: BL6JLL5 | | | | | | | |
| 20,000.00 | 111.9740000 | 267.00 | 22,394.80 | 19,979.20 | 2,415.60 | 0.00 | 2,415.60 |
| Issue Date: 12 May 20 Rate: 5.4% Call Date: 2 Aug 23 Call Price: 100.00 Yield to Maturity: 0.98% Maturity Date: 2 Oct 23 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Corporate bonds** | | | | | | | |
| GENERAL MTRS CO 6.125% DUE 10-01-2025 SEDOL: BMDX5X7 | | | | | | | |
| 20,000.00 | 121.2968500 | 306.25 | 24,259.37 | 19,979.80 | 4,279.57 | 0.00 | 4,279.57 |
| Issue Date: 12 May 20 Rate: 6.125% Call Date: 1 Sep 25 Call Price: 100.00 Yield to Maturity: 1.466% Maturity Date: 1 Oct 25 | | | | | | | |
| GENERAL MTRS CO 6.25% DUE 10-02-2043 SEDOL: BP8Y7Q3 | | | | | | | |
| 20,000.00 | 134.8969500 | 309.03 | 26,979.39 | 23,275.00 | 3,704.39 | 0.00 | 3,704.39 |
| Issue Date: 2 Apr 14 Rate: 6.25% Yield to Maturity: 3.917% Maturity Date: 2 Oct 43 | | | | | | | |
| GILEAD SCIENCES 3.65% DUE 03-01-2026 CUSIP: 375558BF9 | | | | | | | |
| 20,000.00 | 113.4482000 | 243.33 | 22,689.64 | 19,977.70 | 2,711.94 | 0.00 | 2,711.94 |
| Issue Date: 14 Sep 15 Rate: 3.65% Call Date: 1 Dec 25 Call Price: 100.00 Yield to Maturity: 0.974% Maturity Date: 1 Mar 26 | | | | | | | |
| GILEAD SCIENCES 4.75% DUE 03-01-2046 CUSIP: 375558BD4 | | | | | | | |
| 50,000.00 | 132.5398600 | 791.67 | 66,269.93 | 50,711.37 | 15,558.56 | 0.00 | 15,558.56 |
| Issue Date: 14 Sep 15 Rate: 4.75% Call Date: 1 Sep 45 Call Price: 100.00 Yield to Maturity: 2.915% Maturity Date: 1 Mar 46 | | | | | | | |
| GOLDMAN SACHS FIXED 3.5% DUE 04-01-2025 SEDOL: BMQ5M51 | | | | | | | |
| 40,000.00 | 111.0989750 | 350.00 | 44,439.59 | 42,507.30 | 1,932.29 | 0.00 | 1,932.29 |
| Issue Date: 30 Mar 20 Rate: 3.5% Call Date: 1 Mar 25 Call Price: 100.00 Yield to Maturity: 0.836% Maturity Date: 1 Apr 25 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Corporate bonds** | | | | | | | |
| GOLDMAN SACHS GROUP INC 4.223% 05-01-2029 CUSIP: 38141GWZ3 | | | | | | | |
| 40,000.00 | 118.6363000 | 281.53 | 47,454.52 | 39,069.50 | 8,385.02 | 0.00 | 8,385.02 |
| Issue Date: 23 Apr 18 Rate: 4.223% Call Date: 1 May 28 Call Price: 100.00 Yield to Maturity: 1.804% Maturity Date: 1 May 29 | | | | | | | |
| GOLDMAN SACHS 3.5% DUE 11-16-2026 SEDOL: BZ12537 | | | | | | | |
| 60,000.00 | 112.2643330 | 262.50 | 67,358.60 | 59,518.20 | 7,840.40 | 0.00 | 7,840.40 |
| Issue Date: 16 Nov 16 Rate: 3.5% Call Date: 16 Nov 25 Call Price: 100.00 Yield to Maturity: 1.323% Maturity Date: 16 Nov 26 | | | | | | | |
| GOLDMAN SACHS 4.25% DUE 10-21-2025 SEDOL: BYNMJP8 | | | | | | | |
| 90,000.00 | 114.6801440 | 743.75 | 103,212.13 | 90,569.40 | 12,642.73 | 0.00 | 12,642.73 |
| Issue Date: 21 Oct 15 Rate: 4.25% Yield to Maturity: 1.104% Maturity Date: 21 Oct 25 | | | | | | | |
| GOLDMAN SACHS 4% DUE 03-03-2024 SEDOL: BKGR2C0 | | | | | | | |
| 90,000.00 | 110.4972000 | 1,180.00 | 99,447.48 | 89,709.49 | 9,737.99 | 0.00 | 9,737.99 |
| Issue Date: 3 Mar 14 Rate: 4% Yield to Maturity: 0.651% Maturity Date: 3 Mar 24 | | | | | | | |
| GOLDMAN SACHS 5.15% DUE 05-22-2045 SEDOL: BY58YT3 | | | | | | | |
| 110,000.00 | 139.3578270 | 613.71 | 153,293.61 | 110,691.40 | 42,602.21 | 0.00 | 42,602.21 |
| Issue Date: 22 May 15 Rate: 5.15% Yield to Maturity: 2.89% Maturity Date: 22 May 45 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Corporate bonds** | | | | | | | |
| GOLDMAN SACHS 5.25% DUE 07-27-2021 SEDOL: B8BDN60 | | | | | | | |
| 40,000.00 | 102.8080000 | 898.33 | 41,123.20 | 41,253.00 | - 129.80 | 0.00 | - 129.80 |
| Issue Date: 27 Jul 11 Rate: 5.25% Yield to Maturity: 0.333% Maturity Date: 27 Jul 21 | | | | | | | |
| GOLDMAN SACHS 6.25% DUE 02-01-2041 SEDOL: B920YP3 | | | | | | | |
| 270,000.00 | 156.6166700 | 7,031.25 | 422,865.01 | 273,310.30 | 149,554.71 | 0.00 | 149,554.71 |
| Issue Date: 28 Jan 11 Rate: 6.25% Yield to Maturity: 2.609% Maturity Date: 1 Feb 41 | | | | | | | |
| HALLIBURTON CO 4.85% DUE 11-15-2035 SEDOL: BYNR6K7 | | | | | | | |
| 20,000.00 | 116.7025000 | 123.94 | 23,340.50 | 20,485.20 | 2,855.30 | 0.00 | 2,855.30 |
| Issue Date: 13 Nov 15 Rate: 4.85% Call Date: 15 May 35 Call Price: 100.00 Yield to Maturity: 3.408% Maturity Date: 15 Nov 35 | | | | | | | |
| HALLIBURTON CO 5% DUE 11-15-2045 SEDOL: BYNR4N6 | | | | | | | |
| 10,000.00 | 118.8774000 | 63.89 | 11,887.74 | 10,166.20 | 1,721.54 | 0.00 | 1,721.54 |
| Issue Date: 13 Nov 15 Rate: 5% Call Date: 15 May 45 Call Price: 100.00 Yield to Maturity: 3.817% Maturity Date: 15 Nov 45 | | | | | | | |
| HARRIS CORP DEL 5.054% DUE 04-27-2045 SEDOL: BX1DFF8 | | | | | | | |
| 30,000.00 | 138.2642000 | 269.55 | 41,479.26 | 30,183.90 | 11,295.36 | 0.00 | 11,295.36 |
| Issue Date: 27 Apr 15 Rate: 5.054% Call Date: 27 Oct 44 Call Price: 100.00 Yield to Maturity: 2.859% Maturity Date: 27 Apr 45 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Corporate bonds** | | | | | | | |
| HCA INC 4.75% 05-01-2023 SEDOL: B8ML9Q5 | | | | | | | |
| 100,000.00 | 109.0571600 | 791.67 | 109,057.16 | 101,750.00 | 7,307.16 | 0.00 | 7,307.16 |
| Issue Date: 23 Oct 12 Rate: 4.75% Yield to Maturity: 0.822% Maturity Date: 1 May 23 | | | | | | | |
| HCA INC 5.25% DUE 06-15-2026 SEDOL: BZ57YX1 | | | | | | | |
| 10,000.00 | 118.3502000 | 23.33 | 11,835.02 | 10,075.00 | 1,760.02 | 0.00 | 1,760.02 |
| Issue Date: 15 Mar 16 Rate: 5.25% Call Date: 15 Dec 25 Call Price: 100.00 Yield to Maturity: 1.712% Maturity Date: 15 Jun 26 | | | | | | | |
| HCA INC 5.375% DUE 02-01-2025 SEDOL: BVFB628 | | | | | | | |
| 20,000.00 | 112.4530000 | 447.92 | 22,490.60 | 22,000.00 | 490.60 | 0.00 | 490.60 |
| Issue Date: 16 Jan 15 Rate: 5.375% Yield to Maturity: 2.171% Maturity Date: 1 Feb 25 | | | | | | | |
| HCA INC 5.5% DUE 06-15-2047 SEDOL: BF2XWB6 | | | | | | | |
| 10,000.00 | 133.5711000 | 24.44 | 13,357.11 | 10,250.00 | 3,107.11 | 0.00 | 3,107.11 |
| Issue Date: 22 Jun 17 Rate: 5.5% Call Date: 15 Dec 46 Call Price: 100.00 Yield to Maturity: 3.535% Maturity Date: 15 Jun 47 | | | | | | | |
| HCA INC 5% DUE 03-15-2024 SEDOL: BJZD8Y6 | | | | | | | |
| 30,000.00 | 112.4973330 | 441.67 | 33,749.20 | 30,262.50 | 3,486.70 | 0.00 | 3,486.70 |
| Issue Date: 17 Mar 14 Rate: 5% Yield to Maturity: 1.026% Maturity Date: 15 Mar 24 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Corporate bonds** | | | | | | | |
| HERSHEY CO FIXED .9% DUE 06-01-2025 SEDOL: BMWP0B7 | | | | | | | |
| 10,000.00 | 101.5495000 | 7.50 | 10,154.95 | 9,981.50 | 173.45 | 0.00 | 173.45 |
| Issue Date: 1 Jun 20 Rate: 0.9% Call Date: 1 May 25 Call Price: 100.00 Yield to Maturity: 0.544% Maturity Date: 1 Jun 25 | | | | | | | |
| HILTON WORLDWIDE FIXED 4.875% DUE 04-01-2027 SEDOL: BZ5ZRW5 | | | | | | | |
| 30,000.00 | 105.8425000 | 365.63 | 31,752.75 | 29,850.00 | 1,902.75 | 0.00 | 1,902.75 |
| Issue Date: 16 Mar 17 Rate: 4.875% Call Date: 1 Apr 22 Call Price: 102.43 Yield to Maturity: 3.814% Maturity Date: 1 Apr 27 | | | | | | | |
| HOME DEPOT INC 2.5% DUE 04-15-2027 SEDOL: BMQ5M62 | | | | | | | |
| 30,000.00 | 109.7382000 | 158.33 | 32,921.46 | 32,027.10 | 894.36 | 0.00 | 894.36 |
| Issue Date: 30 Mar 20 Rate: 2.5% Call Date: 15 Feb 27 Call Price: 100.00 Yield to Maturity: 0.903% Maturity Date: 15 Apr 27 | | | | | | | |
| HOME DEPOT INC 3.3% DUE 04-15-2040 REG SEDOL: BMQ5MC8 | | | | | | | |
| 60,000.00 | 117.8601500 | 418.00 | 70,716.09 | 61,304.90 | 9,411.19 | 0.00 | 9,411.19 |
| Issue Date: 30 Mar 20 Rate: 3.3% Call Date: 15 Oct 39 Call Price: 100.00 Yield to Maturity: 2.162% Maturity Date: 15 Apr 40 | | | | | | | |
| HOME DEPOT INC 3.35% DUE 04-15-2050 REG SEDOL: BK8TZG9 | | | | | | | |
| 80,000.00 | 119.0074380 | 565.78 | 95,205.95 | 84,266.87 | 10,939.08 | 0.00 | 10,939.08 |
| Issue Date: 30 Mar 20 Rate: 3.35% Call Date: 15 Oct 49 Call Price: 100.00 Yield to Maturity: 2.438% Maturity Date: 15 Apr 50 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Corporate bonds** | | | | | | | |
| HOME DEPOT INC 3.9% DUE 06-15-2047 SEDOL: BDGLXQ4 | | | | | | | |
| 10,000.00 | 127.7096000 | 17.33 | 12,770.96 | 10,944.50 | 1,826.46 | 0.00 | 1,826.46 |
| Issue Date: 5 Jun 17 Rate: 3.9% Call Date: 15 Dec 46 Call Price: 100.00 Yield to Maturity: 2.467% Maturity Date: 15 Jun 47 | | | | | | | |
| HUMANA INC FIXED 3.95% DUE 03-15-2027 SEDOL: BYZKXV4 | | | | | | | |
| 20,000.00 | 115.0870000 | 232.61 | 23,017.40 | 20,137.50 | 2,879.90 | 0.00 | 2,879.90 |
| Issue Date: 16 Mar 17 Rate: 3.95% Call Date: 15 Dec 26 Call Price: 100.00 Yield to Maturity: 1.402% Maturity Date: 15 Mar 27 | | | | | | | |
| HUMANA INC 3.15 DUE 12-01-2022 SEDOL: B7D47L7 | | | | | | | |
| 40,000.00 | 104.4436500 | 105.00 | 41,777.46 | 40,084.10 | 1,693.36 | 0.00 | 1,693.36 |
| Issue Date: 10 Dec 12 Rate: 3.15% Call Date: 1 Sep 22 Call Price: 100.00 Yield to Maturity: 0.809% Maturity Date: 1 Dec 22 | | | | | | | |
| HUMANA INC 4.625 DUE 12-01-2042 SEDOL: B8VGK80 | | | | | | | |
| 20,000.00 | 128.1728500 | 77.08 | 25,634.57 | 20,319.40 | 5,315.17 | 0.00 | 5,315.17 |
| Issue Date: 10 Dec 12 Rate: 4.625% Call Date: 1 Jun 42 Call Price: 100.00 Yield to Maturity: 2.882% Maturity Date: 1 Dec 42 | | | | | | | |
| HUMANA INC 4.95% DUE 10-01-2044 SEDOL: BQZJCM9 | | | | | | | |
| 20,000.00 | 134.7761000 | 247.50 | 26,955.22 | 20,987.20 | 5,968.02 | 0.00 | 5,968.02 |
| Issue Date: 19 Sep 14 Rate: 4.95% Call Date: 1 Apr 44 Call Price: 100.00 Yield to Maturity: 2.911% Maturity Date: 1 Oct 44 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Corporate bonds** | | | | | | | |
| ILFC E-CAPITAL TR II BD 144A DUE 12-21-2065/12-21-2005 BEO CUSIP: 44965UAA2 | | | | | | | |
| 100,000.00 | 69.1410000 | 106.33 | 69,141.00 | 97,534.00 | - 28,393.00 | 0.00 | - 28,393.00 |
| Issue Date: 21 Dec 05 Rate: 3.48% Yield to Maturity: 5.4% Maturity Date: 21 Dec 65 | | | | | | | |
| INTEL CORP 3.7% DUE 07-29-2025 SEDOL: BWVFJP5 | | | | | | | |
| 30,000.00 | 113.1530670 | 468.67 | 33,945.92 | 29,955.30 | 3,990.62 | 0.00 | 3,990.62 |
| Issue Date: 29 Jul 15 Rate: 3.7% Call Date: 29 Apr 25 Call Price: 100.00 Yield to Maturity: 0.77% Maturity Date: 29 Jul 25 | | | | | | | |
| INTEL CORP 3.734% 12-08-2047 BEO SEDOL: BFMFJQ6 | | | | | | | |
| 21,000.00 | 119.5061900 | 50.10 | 25,096.30 | 17,397.94 | 7,698.36 | 0.00 | 7,698.36 |
| Issue Date: 8 Jun 18 Rate: 3.734% Call Date: 8 Jun 47 Call Price: 100.00 Yield to Maturity: 2.709% Maturity Date: 8 Dec 47 | | | | | | | |
| INTEL CORP 4.6% DUE 03-25-2040 CUSIP: 458140BL3 | | | | | | | |
| 10,000.00 | 132.0199000 | 122.67 | 13,201.99 | 12,005.00 | 1,196.99 | 0.00 | 1,196.99 |
| Issue Date: 25 Mar 20 Rate: 4.6% Call Date: 25 Sep 39 Call Price: 100.00 Yield to Maturity: 2.493% Maturity Date: 25 Mar 40 | | | | | | | |
| INTEL CORP 4.75% DUE 03-25-2050 CUSIP: 458140BM1 | | | | | | | |
| 50,000.00 | 139.5562400 | 633.33 | 69,778.12 | 56,244.42 | 13,533.70 | 0.00 | 13,533.70 |
| Issue Date: 25 Mar 20 Rate: 4.75% Call Date: 25 Sep 49 Call Price: 100.00 Yield to Maturity: 2.767% Maturity Date: 25 Mar 50 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Corporate bonds** | | | | | | | |
| INTERNATIONAL BUSINESS MACHS CORP 3.0% DUE 05-15-2024 REG SEDOL: BK59294 | | | | | | | |
| 150,000.00 | 108.3280800 | 575.00 | 162,492.12 | 149,427.00 | 13,065.12 | 0.00 | 13,065.12 |
| Issue Date: 15 May 19 Rate: 3% Yield to Maturity: 0.506% Maturity Date: 15 May 24 | | | | | | | |
| JOHNSON & JOHNSON .55% DUE 09-01-2025 REG SEDOL: BMGYM81 | | | | | | | |
| 30,000.00 | 100.4331330 | 57.75 | 30,129.94 | 29,967.30 | 162.64 | 0.00 | 162.64 |
| Issue Date: 25 Aug 20 Rate: 0.55% Call Date: 1 Aug 25 Call Price: 100.00 Yield to Maturity: 0.456% Maturity Date: 1 Sep 25 | | | | | | | |
| JOHNSON & JOHNSON .95% DUE 09-01-2027 SEDOL: BMGYMH0 | | | | | | | |
| 50,000.00 | 100.4960600 | 166.25 | 50,248.03 | 49,966.00 | 282.03 | 0.00 | 282.03 |
| Issue Date: 25 Aug 20 Rate: 0.95% Call Date: 1 Jul 27 Call Price: 100.00 Yield to Maturity: 0.873% Maturity Date: 1 Sep 27 | | | | | | | |
| JOHNSON & JOHNSON 3.625% DUE 03-03-2037 SEDOL: BF01Z57 | | | | | | | |
| 50,000.00 | 122.2644000 | 594.10 | 61,132.20 | 48,650.70 | 12,481.50 | 0.00 | 12,481.50 |
| Issue Date: 3 Mar 17 Rate: 3.625% Call Date: 3 Sep 36 Call Price: 100.00 Yield to Maturity: 2.006% Maturity Date: 3 Mar 37 | | | | | | | |
| JPMORGAN CHASE & CO 2.083% DUE 04-22-2026/10-22-2020 REG SEDOL: BMDLWG3 | | | | | | | |
| 70,000.00 | 105.6126570 | 279.47 | 73,928.86 | 70,000.00 | 3,928.86 | 0.00 | 3,928.86 |
| Issue Date: 22 Apr 20 Rate: 2.083% Call Date: 22 Apr 25 Call Price: 100.00 Yield to Maturity: 0.994% Maturity Date: 22 Apr 26 | | | | | | | |

# Asset Detail - Base Currency



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

## *Fixed Income*

### Corporate bonds

JPMORGAN CHASE & CO 2.522% DUE 04-22-2031 SEDOL: BMF03Y3

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| 40,000.00 | 107.4862000 | 193.35 | 42,994.48 | 40,000.00 | 2,994.48 | 0.00 | 2,994.48 |

Issue Date: 22 Apr 20 Rate: 2.522% Call Date: 22 Apr 30 Call Price: 100.00 Yield to Maturity: 1.726% Maturity Date: 22 Apr 31

JPMORGAN CHASE & CO 3.109% DUE 04-22-2051 SEDOL: BMF0547

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| 30,000.00 | 111.3417670 | 178.77 | 33,402.53 | 30,884.70 | 2,517.83 | 0.00 | 2,517.83 |

Issue Date: 22 Apr 20 Rate: 3.109% Call Date: 22 Apr 50 Call Price: 100.00 Yield to Maturity: 2.568% Maturity Date: 22 Apr 51

JPMORGAN CHASE & CO 4.25% 10-01-2027 SEDOL: BZ027V0

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| 20,000.00 | 118.5862500 | 212.50 | 23,717.25 | 21,432.80 | 2,284.45 | 0.00 | 2,284.45 |

Issue Date: 25 Sep 15 Rate: 4.25% Yield to Maturity: 1.358% Maturity Date: 1 Oct 27

JPMORGAN CHASE & CO 4.452% 12-05-2029 CUSIP: 46647PAX4

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| 20,000.00 | 122.0104500 | 64.31 | 24,402.09 | 20,000.00 | 4,402.09 | 0.00 | 4,402.09 |

Issue Date: 5 Dec 18 Rate: 4.452% Call Date: 5 Dec 28 Call Price: 100.00 Yield to Maturity: 1.775% Maturity Date: 5 Dec 29

JPMORGAN CHASE & 4.023% DUE 12-05-2024 CUSIP: 46647PAY2

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| 130,000.00 | 110.1628380 | 377.72 | 143,211.69 | 130,000.00 | 13,211.69 | 0.00 | 13,211.69 |

Issue Date: 5 Dec 18 Rate: 4.023% Call Date: 5 Dec 23 Call Price: 100.00 Yield to Maturity: 1.357% Maturity Date: 5 Dec 24

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Corporate bonds** | | | | | | | |
| JPMORGAN CHASE & 4.203% DUE 07-23-2029 CUSIP: 46647PAV8 | | | | | | | |
| 60,000.00 | 119.5588330 | 1,106.79 | 71,735.30 | 60,000.00 | 11,735.30 | 0.00 | 11,735.30 |
| Issue Date: 23 Jul 18 Rate: 4.203% Call Date: 23 Jul 28 Call Price: 100.00 Yield to Maturity: 1.734% Maturity Date: 23 Jul 29 | | | | | | | |
| JPMORGAN CHASE & 4.95% DUE 06-01-2045 SEDOL: BYR8P32 | | | | | | | |
| 140,000.00 | 141.6722570 | 577.50 | 198,341.16 | 139,618.40 | 58,722.76 | 0.00 | 58,722.76 |
| Issue Date: 29 May 15 Rate: 4.95% Yield to Maturity: 2.626% Maturity Date: 1 Jun 45 | | | | | | | |
| KINDER MORGAN INC 4.3% 03-01-2028 SEDOL: BGB6GD3 | | | | | | | |
| 10,000.00 | 117.2764000 | 143.33 | 11,727.64 | 10,979.00 | 748.64 | 0.00 | 748.64 |
| Issue Date: 1 Mar 18 Rate: 4.3% Call Date: 1 Dec 27 Call Price: 100.00 Yield to Maturity: 1.726% Maturity Date: 1 Mar 28 | | | | | | | |
| KINDER MORGAN 3.95% DUE 09-01-2022 SEDOL: B76YC20 | | | | | | | |
| 60,000.00 | 104.9363670 | 790.00 | 62,961.82 | 62,779.80 | 182.02 | 0.00 | 182.02 |
| Issue Date: 14 Mar 12 Rate: 3.95% Call Date: 1 Jun 22 Call Price: 100.00 Yield to Maturity: 0.957% Maturity Date: 1 Sep 22 | | | | | | | |
| KRAFT FOODS GROUP 5% DUE 06-04-2042 CUSIP: 50076QAE6 | | | | | | | |
| 10,000.00 | 117.3274000 | 37.50 | 11,732.74 | 10,525.00 | 1,207.74 | 0.00 | 1,207.74 |
| Issue Date: 4 Dec 12 Rate: 5% Yield to Maturity: 3.809% Maturity Date: 4 Jun 42 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Corporate bonds** | | | | | | | |
| KRAFT HEINZ FOODS 3.95% DUE 07-15-2025 CUSIP: 50077LAK2 | | | | | | | |
| 13,000.00 | 110.1270000 | 236.78 | 14,316.51 | 13,049.40 | 1,267.11 | 0.00 | 1,267.11 |
| Issue Date: 15 Jul 16 Rate: 3.95% Call Date: 15 Apr 25 Call Price: 100.00 Yield to Maturity: 1.626% Maturity Date: 15 Jul 25 | | | | | | | |
| KRAFT HEINZ FOODS 3% DUE 06-01-2026 CUSIP: 50077LAD8 | | | | | | | |
| 20,000.00 | 104.4271500 | 50.00 | 20,885.43 | 19,073.20 | 1,812.23 | 0.00 | 1,812.23 |
| Issue Date: 24 May 16 Rate: 3% Call Date: 1 Mar 26 Call Price: 100.00 Yield to Maturity: 2.13% Maturity Date: 1 Jun 26 | | | | | | | |
| KRAFT HEINZ FOODS 4.375% DUE 06-01-2046 CUSIP: 50077LAB2 | | | | | | | |
| 20,000.00 | 108.1945000 | 72.92 | 21,638.90 | 19,400.00 | 2,238.90 | 0.00 | 2,238.90 |
| Issue Date: 24 May 16 Rate: 4.375% Call Date: 1 Dec 45 Call Price: 100.00 Yield to Maturity: 3.865% Maturity Date: 1 Jun 46 | | | | | | | |
| LAMB WESTON HLDGS 4.875% DUE 11-01-2026 SEDOL: BYTY5N8 | | | | | | | |
| 40,000.00 | 104.5300000 | 325.00 | 41,812.00 | 39,850.00 | 1,962.00 | 0.00 | 1,962.00 |
| Issue Date: 9 Nov 16 Rate: 4.875% Call Date: 1 Nov 21 Call Price: 102.43 Yield to Maturity: 3.995% Maturity Date: 1 Nov 26 | | | | | | | |
| LAS VEGAS SANDS 2.9% DUE 06-25-2025 SEDOL: BKV8626 | | | | | | | |
| 10,000.00 | 104.6433000 | 4.83 | 10,464.33 | 9,798.00 | 666.33 | 0.00 | 666.33 |
| Issue Date: 25 Nov 19 Rate: 2.9% Call Date: 25 May 25 Call Price: 100.00 Yield to Maturity: 1.816% Maturity Date: 25 Jun 25 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Corporate bonds** | | | | | | | |
| LAS VEGAS SANDS 3.2% DUE 08-08-2024 SEDOL: BKPHQ63 | | | | | | | |
| 90,000.00 | 105.9174000 | 1,144.00 | 95,325.66 | 89,928.90 | 5,396.76 | 0.00 | 5,396.76 |
| Issue Date: 31 Jul 19 Rate: 3.2% Call Date: 8 Jul 24 Call Price: 100.00 Yield to Maturity: 1.506% Maturity Date: 8 Aug 24 | | | | | | | |
| LENNAR CORP 4.5% DUE 04-30-2024 SEDOL: BYWC0Q7 | | | | | | | |
| 30,000.00 | 110.5000000 | 228.75 | 33,150.00 | 30,000.00 | 3,150.00 | 0.00 | 3,150.00 |
| Issue Date: 28 Apr 17 Rate: 4.5% Call Date: 31 Jan 24 Call Price: 100.00 Yield to Maturity: 1.269% Maturity Date: 30 Apr 24 | | | | | | | |
| LEVI STRAUSS & CO 5% DUE 05-01-2025 SEDOL: BYN7599 | | | | | | | |
| 20,000.00 | 102.5000000 | 166.67 | 20,500.00 | 20,100.00 | 400.00 | 0.00 | 400.00 |
| Issue Date: 27 Apr 15 Rate: 5% Call Date: 1 May 21 Call Price: 101.66 Yield to Maturity: 4.359% Maturity Date: 1 May 25 | | | | | | | |
| LOCKHEED MARTIN 3.55% DUE 01-15-2026 SEDOL: BDCRZH1 | | | | | | | |
| 100,000.00 | 113.5903700 | 1,636.94 | 113,590.37 | 100,433.80 | 13,156.57 | 0.00 | 13,156.57 |
| Issue Date: 23 Nov 15 Rate: 3.55% Call Date: 15 Oct 25 Call Price: 100.00 Yield to Maturity: 0.793% Maturity Date: 15 Jan 26 | | | | | | | |
| LOCKHEED MARTIN 4.5% DUE 05-15-2036 SEDOL: BDB6BN7 | | | | | | | |
| 20,000.00 | 131.7586500 | 115.00 | 26,351.73 | 21,324.20 | 5,027.53 | 0.00 | 5,027.53 |
| Issue Date: 23 Nov 15 Rate: 4.5% Call Date: 15 Nov 35 Call Price: 100.00 Yield to Maturity: 2.076% Maturity Date: 15 May 36 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Corporate bonds** | | | | | | | |
| LOWES COS INC FIXED 4.5% DUE 04-15-2030 SEDOL: BMH1W14 | | | | | | | |
| 20,000.00 | 124.4767500 | 190.00 | 24,895.35 | 19,903.60 | 4,991.75 | 0.00 | 4,991.75 |
| Issue Date: 26 Mar 20 Rate: 4.5% Call Date: 15 Jan 30 Call Price: 100.00 Yield to Maturity: 1.647% Maturity Date: 15 Apr 30 | | | | | | | |
| M D C HLDGS INC 6% DUE 01-15-2043 SEDOL: B82D1T8 | | | | | | | |
| 10,000.00 | 134.0545000 | 276.67 | 13,405.45 | 11,650.00 | 1,755.45 | 0.00 | 1,755.45 |
| Issue Date: 10 Jan 13 Rate: 6% Call Date: 15 Oct 42 Call Price: 100.00 Yield to Maturity: 3.721% Maturity Date: 15 Jan 43 | | | | | | | |
| MASTERCARD INC 3.85% DUE 03-26-2050 REG SEDOL: BMH9H80 | | | | | | | |
| 40,000.00 | 129.0717000 | 406.39 | 51,628.68 | 49,802.50 | 1,826.18 | 0.00 | 1,826.18 |
| Issue Date: 26 Mar 20 Rate: 3.85% Call Date: 26 Sep 49 Call Price: 100.00 Yield to Maturity: 2.451% Maturity Date: 26 Mar 50 | | | | | | | |
| MCDONALD'S CORPORATION 3.3% 07-01-2025 SEDOL: BLB1MD5 | | | | | | | |
| 10,000.00 | 111.3567000 | 165.00 | 11,135.67 | 10,925.70 | 209.97 | 0.00 | 209.97 |
| Issue Date: 27 Mar 20 Rate: 3.3% Call Date: 1 Jun 25 Call Price: 100.00 Yield to Maturity: 0.73% Maturity Date: 1 Jul 25 | | | | | | | |
| MCDONALD'S CORPORATION 3.6% DUE 07-01-2030 SEDOL: BLCCBX0 | | | | | | | |
| 20,000.00 | 117.2047500 | 360.00 | 23,440.95 | 19,853.20 | 3,587.75 | 0.00 | 3,587.75 |
| Issue Date: 27 Mar 20 Rate: 3.6% Call Date: 1 Apr 30 Call Price: 100.00 Yield to Maturity: 1.637% Maturity Date: 1 Jul 30 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Corporate bonds** | | | | | | | |
| MCDONALD'S CORPORATION 3.8% 04-01-2028 SEDOL: BFXSFH7 | | | | | | | |
| 10,000.00 | 116.8942000 | 95.00 | 11,689.42 | 10,053.30 | 1,636.12 | 0.00 | 1,636.12 |
| Issue Date: 16 Mar 18 Rate: 3.8% Call Date: 1 Jan 28 Call Price: 100.00 Yield to Maturity: 1.346% Maturity Date: 1 Apr 28 | | | | | | | |
| MCDONALDS CORP MED TERM 3.5% 07-01-2027 SEDOL: BKSG559 | | | | | | | |
| 20,000.00 | 114.7133500 | 350.00 | 22,942.67 | 22,792.60 | 150.07 | 0.00 | 150.07 |
| Issue Date: 27 Mar 20 Rate: 3.5% Call Date: 1 May 27 Call Price: 100.00 Yield to Maturity: 1.144% Maturity Date: 1 Jul 27 | | | | | | | |
| MCDONALDS CORP MEDIUM TERM NTS BOOK ENTRTRANCHE # TR 00122 3.5% DUE 03-01-2027 SEDOL: BDFC7V1 | | | | | | | |
| 20,000.00 | 114.4420500 | 233.33 | 22,888.41 | 20,951.65 | 1,936.76 | 0.00 | 1,936.76 |
| Issue Date: 9 Mar 17 Rate: 3.5% Call Date: 1 Dec 26 Call Price: 100.00 Yield to Maturity: 1.073% Maturity Date: 1 Mar 27 | | | | | | | |
| MCDONALDS CORP MEDIUM TERM NTS BOOK 3.625% DUE 09-01-2049 SEDOL: BK0WS12 | | | | | | | |
| 20,000.00 | 117.3518500 | 241.67 | 23,470.37 | 22,343.40 | 1,126.97 | 0.00 | 1,126.97 |
| Issue Date: 12 Aug 19 Rate: 3.625% Call Date: 1 Mar 49 Call Price: 100.00 Yield to Maturity: 2.746% Maturity Date: 1 Sep 49 | | | | | | | |
| MCDONALDS CORP 1.45% DUE 09-01-2025 SEDOL: BLH1596 | | | | | | | |
| 10,000.00 | 103.7006000 | 48.33 | 10,370.06 | 9,955.90 | 414.16 | 0.00 | 414.16 |
| Issue Date: 5 Mar 20 Rate: 1.45% Call Date: 1 Aug 25 Call Price: 100.00 Yield to Maturity: 0.643% Maturity Date: 1 Sep 25 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Corporate bonds** | | | | | | | |
| MCDONALDS CORP 3.7% DUE 01-30-2026 SEDOL: BYWKW76 | | | | | | | |
| 60,000.00 | 113.9087830 | 931.17 | 68,345.27 | 60,651.67 | 7,693.60 | 0.00 | 7,693.60 |
| Issue Date: 9 Dec 15 Rate: 3.7% Call Date: 30 Oct 25 Call Price: 100.00 Yield to Maturity: 0.893% Maturity Date: 30 Jan 26 | | | | | | | |
| MCDONALDS CORP 4.2% 04-01-2050 SEDOL: BKSG571 | | | | | | | |
| 150,000.00 | 128.5588000 | 1,575.00 | 192,838.20 | 165,316.30 | 27,521.90 | 0.00 | 27,521.90 |
| Issue Date: 27 Mar 20 Rate: 4.2% Call Date: 1 Oct 49 Call Price: 100.00 Yield to Maturity: 2.768% Maturity Date: 1 Apr 50 | | | | | | | |
| MEDTRONIC INC 3.5% DUE 03-15-2025 REG SEDOL: BYMLL27 | | | | | | | |
| 20,000.00 | 112.2213000 | 206.11 | 22,444.26 | 19,808.40 | 2,635.86 | 0.00 | 2,635.86 |
| Issue Date: 15 Mar 15 Rate: 3.5% Yield to Maturity: 0.555% Maturity Date: 15 Mar 25 | | | | | | | |
| MERCK & CO INC NEW .75% DUE 02-24-2026 SEDOL: BMBQJW5 | | | | | | | |
| 40,000.00 | 101.1293250 | 155.83 | 40,451.73 | 39,798.80 | 652.93 | 0.00 | 652.93 |
| Issue Date: 24 Jun 20 Rate: 0.75% Call Date: 24 Jan 26 Call Price: 100.00 Yield to Maturity: 0.527% Maturity Date: 24 Feb 26 | | | | | | | |
| MERCK & CO INC NEW 1.45% DUE 06-24-2030 SEDOL: BMBQJX6 | | | | | | | |
| 20,000.00 | 101.3917500 | 5.64 | 20,278.35 | 19,828.20 | 450.15 | 0.00 | 450.15 |
| Issue Date: 24 Jun 20 Rate: 1.45% Call Date: 24 Mar 30 Call Price: 100.00 Yield to Maturity: 1.293% Maturity Date: 24 Jun 30 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Corporate bonds** | | | | | | | |
| METLIFE INC 6.4% DUE 12-15-2066 SEDOL: B1L8RP3 | | | | | | | |
| 140,000.00 | 129.3439360 | 398.22 | 181,081.51 | 129,438.78 | 51,642.73 | 0.00 | 51,642.73 |
| Issue Date: 21 Dec 06 Rate: 6.4% Call Date: 15 Dec 31 Call Price: 100.00 Yield to Maturity: 4.809% Maturity Date: 15 Dec 66 | | | | | | | |
| MICRON TECHNOLOGY INC 2.497% DUE 04-24-2023 REG SEDOL: BMVM7D0 | | | | | | | |
| 40,000.00 | 104.2017750 | 185.89 | 41,680.71 | 40,000.00 | 1,680.71 | 0.00 | 1,680.71 |
| Issue Date: 24 Apr 20 Rate: 2.497% Yield to Maturity: 0.664% Maturity Date: 24 Apr 23 | | | | | | | |
| MICROSOFT CORP FIXED 2.7% DUE 02-12-2025 CUSIP: 594918BB9 | | | | | | | |
| 30,000.00 | 108.6341670 | 312.75 | 32,590.25 | 29,211.30 | 3,378.95 | 0.00 | 3,378.95 |
| Issue Date: 12 Feb 15 Rate: 2.7% Call Date: 12 Nov 24 Call Price: 100.00 Yield to Maturity: 0.573% Maturity Date: 12 Feb 25 | | | | | | | |
| MICROSOFT CORP 2.4% DUE 08-08-2026 CUSIP: 594918BR4 | | | | | | | |
| 230,000.00 | 109.0986830 | 2,192.67 | 250,926.97 | 229,586.40 | 21,340.57 | 0.00 | 21,340.57 |
| Issue Date: 8 Aug 16 Rate: 2.4% Call Date: 8 May 26 Call Price: 100.00 Yield to Maturity: 0.739% Maturity Date: 8 Aug 26 | | | | | | | |
| MICROSOFT CORP 2.675% DUE 06-01-2060 BEO SEDOL: BM9GFY1 | | | | | | | |
| 3,000.00 | 108.3703300 | 6.69 | 3,251.11 | 2,858.64 | 392.47 | 0.00 | 392.47 |
| Issue Date: 1 Jun 20 Rate: 2.675% Call Date: 1 Dec 59 Call Price: 100.00 Yield to Maturity: 2.348% Maturity Date: 1 Jun 60 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Corporate bonds** | | | | | | | |
| MICROSOFT CORP 2.875% DUE 02-06-2024 SEDOL: BYP2NV0 | | | | | | | |
| 120,000.00 | 107.4145580 | 1,389.58 | 128,897.47 | 119,126.40 | 9,771.07 | 0.00 | 9,771.07 |
| Issue Date: 6 Feb 17 Rate: 2.875% Call Date: 6 Dec 23 Call Price: 100.00 Yield to Maturity: 0.461% Maturity Date: 6 Feb 24 | | | | | | | |
| MICROSOFT CORP 3.3% DUE 02-06-2027 SEDOL: BYP2PD6 | | | | | | | |
| 180,000.00 | 114.1055330 | 2,392.50 | 205,389.96 | 179,361.00 | 26,028.96 | 0.00 | 26,028.96 |
| Issue Date: 6 Feb 17 Rate: 3.3% Call Date: 6 Nov 26 Call Price: 100.00 Yield to Maturity: 0.916% Maturity Date: 6 Feb 27 | | | | | | | |
| MICROSOFT CORP 3.95% DUE 08-08-2056 CUSIP: 594918BU7 | | | | | | | |
| 17,000.00 | 137.3272350 | 266.73 | 23,345.63 | 16,198.96 | 7,146.67 | 0.00 | 7,146.67 |
| Issue Date: 8 Aug 16 Rate: 3.95% Call Date: 8 Feb 56 Call Price: 100.00 Yield to Maturity: 2.387% Maturity Date: 8 Aug 56 | | | | | | | |
| MOLSON COORS 3.5 DUE 05-01-2022 SEDOL: BG49480 | | | | | | | |
| 10,000.00 | 103.9845000 | 58.33 | 10,398.45 | 10,021.60 | 376.85 | 0.00 | 376.85 |
| Issue Date: 3 May 12 Rate: 3.5% Yield to Maturity: 0.498% Maturity Date: 1 May 22 | | | | | | | |
| MONDELEZ INTL INC 1.5% DUE 05-04-2025 CUSIP: 609207AU9 | | | | | | | |
| 10,000.00 | 103.4249000 | 23.75 | 10,342.49 | 9,988.90 | 353.59 | 0.00 | 353.59 |
| Issue Date: 4 May 20 Rate: 1.5% Call Date: 4 Apr 25 Call Price: 100.00 Yield to Maturity: 0.697% Maturity Date: 4 May 25 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Corporate bonds** | | | | | | | |
| MONDELEZ INTL INC 2.125% DUE 04-13-2023 REG CUSIP: 609207AS4 | | | | | | | |
| 10,000.00 | 103.8648000 | 46.04 | 10,386.48 | 9,976.90 | 409.58 | 0.00 | 409.58 |
| Issue Date: 13 Apr 20 Rate: 2.125% Call Date: 13 Mar 23 Call Price: 100.00 Yield to Maturity: 0.422% Maturity Date: 13 Apr 23 | | | | | | | |
| MORGAN STANLEY FLTG RT 2.188% DUE 04-28-2026 SEDOL: BMYZ0Y8 | | | | | | | |
| 100,000.00 | 105.6242000 | 382.90 | 105,624.20 | 100,083.20 | 5,541.00 | 0.00 | 5,541.00 |
| Issue Date: 28 Apr 20 Rate: 2.188% Call Date: 28 Apr 25 Call Price: 100.00 Yield to Maturity: 1.097% Maturity Date: 28 Apr 26 | | | | | | | |
| MORGAN STANLEY FLTG RT 2.699% DUE 01-22-2031 SEDOL: BH3T5Q3 | | | | | | | |
| 110,000.00 | 108.8753000 | 1,311.26 | 119,762.83 | 110,000.00 | 9,762.83 | 0.00 | 9,762.83 |
| Issue Date: 22 Jan 20 Rate: 2.699% Call Date: 22 Jan 30 Call Price: 100.00 Yield to Maturity: 1.733% Maturity Date: 22 Jan 31 | | | | | | | |
| MORGAN STANLEY 3.737% DUE 04-24-2024 CUSIP: 61744YAQ1 | | | | | | | |
| 100,000.00 | 107.5957500 | 695.50 | 107,595.75 | 100,000.90 | 7,594.85 | 0.00 | 7,594.85 |
| Issue Date: 24 Apr 18 Rate: 3.737% Call Date: 24 Apr 23 Call Price: 100.00 Yield to Maturity: 1.383% Maturity Date: 24 Apr 24 | | | | | | | |
| MORGAN STANLEY 3.772% DUE 01-24-2029 CUSIP: 61744YAP3 | | | | | | | |
| 10,000.00 | 115.9287000 | 164.50 | 11,592.87 | 9,612.40 | 1,980.47 | 0.00 | 1,980.47 |
| Issue Date: 23 Jan 18 Rate: 3.772% Call Date: 24 Jan 28 Call Price: 100.00 Yield to Maturity: 1.653% Maturity Date: 24 Jan 29 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID / Investment Mgr ID / Shares/PAR value | Exchange rate/ Local market price | Accrued income/expense | Market value | Cost | Unrealized gain/loss: Market | Translation | Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Corporate bonds** | | | | | | | |
| MORGAN STANLEY 4.431% 01-23-2030 CUSIP: 6174468G7 | | | | | | | |
| 4,000.00 | 121.6407500 | 77.79 | 4,865.63 | 4,000.00 | 865.63 | 0.00 | 865.63 |
| Issue Date: 23 Jan 19 Rate: 4.431% Call Date: 23 Jan 29 Call Price: 100.00 Yield to Maturity: 1.828% Maturity Date: 23 Jan 30 | | | | | | | |
| MPLX LP 4.7% 04-15-2048 SEDOL: BYZGJY7 | | | | | | | |
| 80,000.00 | 118.5879880 | 793.78 | 94,870.39 | 79,478.40 | 15,391.99 | 0.00 | 15,391.99 |
| Issue Date: 8 Feb 18 Rate: 4.7% Call Date: 15 Oct 47 Call Price: 100.00 Yield to Maturity: 3.621% Maturity Date: 15 Apr 48 | | | | | | | |
| MPLX LP 4.8% 02-15-2029 SEDOL: BF5M0H2 | | | | | | | |
| 40,000.00 | 120.8563250 | 725.33 | 48,342.53 | 40,256.80 | 8,085.73 | 0.00 | 8,085.73 |
| Issue Date: 15 Nov 18 Rate: 4.8% Call Date: 15 Nov 28 Call Price: 100.00 Yield to Maturity: 2.004% Maturity Date: 15 Feb 29 | | | | | | | |
| MPLX LP 4.875% DUE 06-01-2025 SEDOL: BYYHPS7 | | | | | | | |
| 70,000.00 | 115.5069430 | 284.38 | 80,854.86 | 64,312.50 | 16,542.36 | 0.00 | 16,542.36 |
| Issue Date: 1 Jun 16 Rate: 4.875% Call Date: 1 Mar 25 Call Price: 100.00 Yield to Maturity: 1.254% Maturity Date: 1 Jun 25 | | | | | | | |
| MPLX LP 4.875% DUE 12-01-2024 SEDOL: BDCG2P5 | | | | | | | |
| 70,000.00 | 114.7586710 | 284.38 | 80,331.07 | 71,248.86 | 9,082.21 | 0.00 | 9,082.21 |
| Issue Date: 1 Jun 16 Rate: 4.875% Call Date: 1 Sep 24 Call Price: 100.00 Yield to Maturity: 1.021% Maturity Date: 1 Dec 24 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Corporate bonds** | | | | | | | |
| MPLX LP 5.5% DUE 02-15-2049 SEDOL: BF5M0J4 | | | | | | | |
| 30,000.00 | 131.6813000 | 623.33 | 39,504.39 | 29,602.80 | 9,901.59 | 0.00 | 9,901.59 |
| Issue Date: 15 Nov 18 Rate: 5.5% Call Date: 15 Aug 48 Call Price: 100.00 Yield to Maturity: 3.681% Maturity Date: 15 Feb 49 | | | | | | | |
| NEW YORK LIFE GLOBAL FUNDING TRANCHE # TR 06/24/2020 .95% 06-24-2025 SEDOL: BL6JT77 | | | | | | | |
| 30,000.00 | 101.3725670 | 5.54 | 30,411.77 | 29,969.40 | 442.37 | 0.00 | 442.37 |
| Issue Date: 24 Jun 20 Rate: 0.95% Yield to Maturity: 0.638% Maturity Date: 24 Jun 25 | | | | | | | |
| NEWELL BRANDS INC STEP CPN 4.35% DUE 04-01-2023 SEDOL: BD3J3K5 | | | | | | | |
| 27,000.00 | 104.8890000 | 293.62 | 28,320.03 | 27,697.27 | 622.76 | 0.00 | 622.76 |
| Issue Date: 30 Mar 16 Rate: 4.35% Call Date: 1 Feb 23 Call Price: 100.00 Yield to Maturity: 1.627% Maturity Date: 1 Apr 23 | | | | | | | |
| NEWELL BRANDS INC STEP CPN 4.7% DUE 04-01-2026 SEDOL: BD3J3H2 | | | | | | | |
| 20,000.00 | 110.1500000 | 235.00 | 22,030.00 | 20,913.72 | 1,116.28 | 0.00 | 1,116.28 |
| Issue Date: 30 Mar 16 Rate: 4.7% Yield to Maturity: 2.144% Maturity Date: 1 Apr 26 | | | | | | | |
| NIKE INC FIXED 3.25% DUE 03-27-2040 SEDOL: BKSG5P9 | | | | | | | |
| 20,000.00 | 116.3187000 | 169.72 | 23,263.74 | 19,874.80 | 3,388.94 | 0.00 | 3,388.94 |
| Issue Date: 27 Mar 20 Rate: 3.25% Call Date: 27 Sep 39 Call Price: 100.00 Yield to Maturity: 2.204% Maturity Date: 27 Mar 40 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Corporate bonds** | | | | | | | |
| NIKE INC 2.4% DUE 03-27-2025 SEDOL: BKSG5F9 | | | | | | | |
| 10,000.00 | 107.7693000 | 62.67 | 10,776.93 | 10,589.50 | 187.43 | 0.00 | 187.43 |
| Issue Date: 27 Mar 20 Rate: 2.4% Call Date: 27 Feb 25 Call Price: 100.00 Yield to Maturity: 0.543% Maturity Date: 27 Mar 25 | | | | | | | |
| NIKE INC 2.75% DUE 03-27-2027 SEDOL: BKSG5H1 | | | | | | | |
| 40,000.00 | 110.6525500 | 287.22 | 44,261.02 | 43,575.60 | 685.42 | 0.00 | 685.42 |
| Issue Date: 27 Mar 20 Rate: 2.75% Call Date: 27 Jan 27 Call Price: 100.00 Yield to Maturity: 0.985% Maturity Date: 27 Mar 27 | | | | | | | |
| NIKE INC 2.85% DUE 03-27-2030 SEDOL: BKSG5N7 | | | | | | | |
| 30,000.00 | 113.2868670 | 223.25 | 33,986.06 | 29,955.90 | 4,030.16 | 0.00 | 4,030.16 |
| Issue Date: 27 Mar 20 Rate: 2.85% Call Date: 27 Dec 29 Call Price: 100.00 Yield to Maturity: 1.317% Maturity Date: 27 Mar 30 | | | | | | | |
| NIKE INC 3.375% DUE 03-27-2050 SEDOL: BKSG5Q0 | | | | | | | |
| 140,000.00 | 123.7142140 | 1,233.75 | 173,199.90 | 149,198.10 | 24,001.80 | 0.00 | 24,001.80 |
| Issue Date: 27 Mar 20 Rate: 3.375% Call Date: 27 Sep 49 Call Price: 100.00 Yield to Maturity: 2.261% Maturity Date: 27 Mar 50 | | | | | | | |
| NOBLE ENERGY INC 3.85% DUE 01-15-2028 SEDOL: BD0NMS1 | | | | | | | |
| 80,000.00 | 116.3797630 | 1,420.22 | 93,103.81 | 81,431.70 | 11,672.11 | 0.00 | 11,672.11 |
| Issue Date: 15 Aug 17 Rate: 3.85% Call Date: 15 Oct 27 Call Price: 100.00 Yield to Maturity: 1.398% Maturity Date: 15 Jan 28 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Corporate bonds** | | | | | | | |
| NOBLE ENERGY INC 4.95% DUE 08-15-2047 SEDOL: BD0NMR0 | | | | | | | |
| 20,000.00 | 142.4240500 | 374.00 | 28,484.81 | 19,928.60 | 8,556.21 | 0.00 | 8,556.21 |
| Issue Date: 15 Aug 17 Rate: 4.95% Call Date: 15 Feb 47 Call Price: 100.00 Yield to Maturity: 2.704% Maturity Date: 15 Aug 47 | | | | | | | |
| NORTHROP GRUMMAN FIXED 5.25% DUE 05-01-2050 SEDOL: BMF33S6 | | | | | | | |
| 30,000.00 | 148.6538670 | 262.50 | 44,596.16 | 38,319.00 | 6,277.16 | 0.00 | 6,277.16 |
| Issue Date: 23 Mar 20 Rate: 5.25% Call Date: 1 Nov 49 Call Price: 100.00 Yield to Maturity: 2.805% Maturity Date: 1 May 50 | | | | | | | |
| NORTHROP GRUMMAN 2.93% DUE 01-15-2025 SEDOL: BF15KG4 | | | | | | | |
| 40,000.00 | 108.7656000 | 540.42 | 43,506.24 | 37,956.00 | 5,550.24 | 0.00 | 5,550.24 |
| Issue Date: 13 Oct 17 Rate: 2.93% Call Date: 15 Nov 24 Call Price: 100.00 Yield to Maturity: 0.724% Maturity Date: 15 Jan 25 | | | | | | | |
| NORTHROP GRUMMAN 3.25% DUE 01-15-2028 SEDOL: BF15KF3 | | | | | | | |
| 140,000.00 | 113.0812930 | 2,098.06 | 158,313.81 | 139,925.80 | 18,388.01 | 0.00 | 18,388.01 |
| Issue Date: 13 Oct 17 Rate: 3.25% Call Date: 15 Oct 27 Call Price: 100.00 Yield to Maturity: 1.299% Maturity Date: 15 Jan 28 | | | | | | | |
| NVIDIA CORP FIXED 3.7% DUE 04-01-2060 CUSIP: 67066GAJ3 | | | | | | | |
| 30,000.00 | 128.4888000 | 277.50 | 38,546.64 | 32,575.20 | 5,971.44 | 0.00 | 5,971.44 |
| Issue Date: 31 Mar 20 Rate: 3.7% Call Date: 1 Oct 59 Call Price: 100.00 Yield to Maturity: 2.547% Maturity Date: 1 Apr 60 | | | | | | | |

# Asset Detail - Base Currency



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

## *Fixed Income*

### Corporate bonds

NVIDIA CORP 3.5% DUE 04-01-2040 CUSIP: 67066GAG9

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| 30,000.00 | 120.0917670 | 262.50 | 36,027.53 | 30,692.80 | 5,334.73 | 0.00 | 5,334.73 |

Issue Date: 31 Mar 20 Rate: 3.5% Call Date: 1 Oct 39 Call Price: 100.00 Yield to Maturity: 2.212% Maturity Date: 1 Apr 40

NVIDIA CORP 3.5% DUE 04-01-2050 CUSIP: 67066GAH7

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| 170,000.00 | 121.3088650 | 1,487.50 | 206,225.07 | 180,847.80 | 25,377.27 | 0.00 | 25,377.27 |

Issue Date: 31 Mar 20 Rate: 3.5% Call Date: 1 Oct 49 Call Price: 100.00 Yield to Maturity: 2.472% Maturity Date: 1 Apr 50

OCCIDENTAL PETE CORP SR NT 6.45% 09-15-2036 SEDOL: BK8VN61

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| 30,000.00 | 104.7000000 | 569.75 | 31,410.00 | 34,500.30 | - 3,090.30 | 0.00 | - 3,090.30 |

Issue Date: 15 Sep 19 Rate: 6.45% Yield to Maturity: 5.983% Maturity Date: 15 Sep 36

OCCIDENTAL PETE CORP SR NT 6.6% 03-15-2046 SEDOL: BKVKRK7

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| 10,000.00 | 101.4675000 | 194.33 | 10,146.75 | 12,434.20 | - 2,287.45 | 0.00 | - 2,287.45 |

Issue Date: 15 Sep 19 Rate: 6.6% Call Date: 15 Sep 45 Call Price: 100.00 Yield to Maturity: 6.48% Maturity Date: 15 Mar 46

OCCIDENTAL PETE CORP SR NT 6.95% 07-01-2024 SEDOL: BJSFZS2

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| 160,000.00 | 108.0000000 | 5,560.00 | 172,800.00 | 177,309.99 | - 4,509.99 | 0.00 | - 4,509.99 |

Issue Date: 1 Jul 19 Rate: 6.95% Yield to Maturity: 4.456% Maturity Date: 1 Jul 24

# Asset Detail - Base Currency



| Description/Asset ID / Investment Mgr ID / Shares/PAR value | Exchange rate/ Local market price | Accrued income/expense | Market value | Cost | Unrealized gain/loss: Market | Translation | Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Corporate bonds** | | | | | | | |
| OCCIDENTAL PETE FIXED 2.9% DUE 08-15-2024 SEDOL: BJ9NFL8 | | | | | | | |
| 60,000.00 | 96.2500000 | 657.33 | 57,750.00 | 60,168.80 | - 2,418.80 | 0.00 | - 2,418.80 |
| Issue Date: 8 Aug 19 Rate: 2.9% Call Date: 15 Jul 24 Call Price: 100.00 Yield to Maturity: 4.022% Maturity Date: 15 Aug 24 | | | | | | | |
| OCCIDENTAL PETE FIXED 7.875% DUE 09-15-2031 SEDOL: BKXCDZ8 | | | | | | | |
| 30,000.00 | 111.5000000 | 695.63 | 33,450.00 | 34,666.89 | - 1,216.89 | 0.00 | - 1,216.89 |
| Issue Date: 15 Sep 19 Rate: 7.875% Yield to Maturity: 6.374% Maturity Date: 15 Sep 31 | | | | | | | |
| OCCIDENTAL PETE 3.4% DUE 04-15-2026 SEDOL: BDBFN27 | | | | | | | |
| 40,000.00 | 95.3405000 | 287.11 | 38,136.20 | 39,908.80 | - 1,772.60 | 0.00 | - 1,772.60 |
| Issue Date: 4 Apr 16 Rate: 3.4% Call Date: 15 Jan 26 Call Price: 100.00 Yield to Maturity: 4.396% Maturity Date: 15 Apr 26 | | | | | | | |
| OCCIDENTAL PETE 3% DUE 02-15-2027 SEDOL: BZ1C634 | | | | | | | |
| 50,000.00 | 89.0000000 | 566.67 | 44,500.00 | 49,827.20 | - 5,327.20 | 0.00 | - 5,327.20 |
| Issue Date: 7 Nov 16 Rate: 3% Call Date: 15 Nov 26 Call Price: 100.00 Yield to Maturity: 5.114% Maturity Date: 15 Feb 27 | | | | | | | |
| OCCIDENTAL PETE 4.2% DUE 03-15-2048 SEDOL: BFMZD75 | | | | | | | |
| 20,000.00 | 81.5000000 | 247.33 | 16,300.00 | 19,434.10 | - 3,134.10 | 0.00 | - 3,134.10 |
| Issue Date: 2 Mar 18 Rate: 4.2% Call Date: 15 Sep 47 Call Price: 100.00 Yield to Maturity: 5.521% Maturity Date: 15 Mar 48 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Corporate bonds** | | | | | | | |
| OCCIDENTAL PETE 4.4% DUE 04-15-2046 SEDOL: BDBFN16 | | | | | | | |
| 20,000.00 | 87.1465000 | 185.78 | 17,429.30 | 19,815.00 | - 2,385.70 | 0.00 | - 2,385.70 |
| Issue Date: 4 Apr 16 Rate: 4.4% Call Date: 15 Oct 45 Call Price: 100.00 Yield to Maturity: 5.331% Maturity Date: 15 Apr 46 | | | | | | | |
| OCCIDENTAL PETE 4.625% DUE 06-15-2045 SEDOL: BYQ27T5 | | | | | | | |
| 30,000.00 | 87.1630000 | 61.67 | 26,148.90 | 29,765.30 | - 3,616.40 | 0.00 | - 3,616.40 |
| Issue Date: 23 Jun 15 Rate: 4.625% Call Date: 15 Dec 44 Call Price: 100.00 Yield to Maturity: 5.594% Maturity Date: 15 Jun 45 | | | | | | | |
| OTIS WORLDWIDE CORP 2.056% DUE 04-05-2025 BEO SEDOL: BKP3Q50 | | | | | | | |
| 20,000.00 | 105.9843000 | 98.23 | 21,196.86 | 19,999.80 | 1,197.06 | 0.00 | 1,197.06 |
| Issue Date: 27 Feb 20 Rate: 2.056% Call Date: 5 Mar 25 Call Price: 100.00 Yield to Maturity: 0.63% Maturity Date: 5 Apr 25 | | | | | | | |
| PAC GAS & ELEC CO FIXED 1.75% DUE 06-16-2022 SEDOL: BMYQZZ7 | | | | | | | |
| 60,000.00 | 100.2822170 | 43.75 | 60,169.33 | 59,996.40 | 172.93 | 0.00 | 172.93 |
| Issue Date: 19 Jun 20 Rate: 1.75% Call Date: 16 Jun 21 Call Price: 100.00 Yield to Maturity: 1.553% Maturity Date: 16 Jun 22 | | | | | | | |
| PAC GAS & ELEC CO FIXED 2.1% DUE 08-01-2027 SEDOL: BMYQX42 | | | | | | | |
| 20,000.00 | 101.7621000 | 224.00 | 20,352.42 | 20,022.60 | 329.82 | 0.00 | 329.82 |
| Issue Date: 19 Jun 20 Rate: 2.1% Call Date: 1 Jun 27 Call Price: 100.00 Yield to Maturity: 1.814% Maturity Date: 1 Aug 27 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Corporate bonds** | | | | | | | |
| PAC GAS & ELEC CO 3.3% DUE 08-01-2040 SEDOL: BMYXXQ5 | | | | | | | |
| 10,000.00 | 99.8062000 | 176.00 | 9,980.62 | 9,950.10 | 30.52 | 0.00 | 30.52 |
| Issue Date: 19 Jun 20 Rate: 3.3% Call Date: 1 Feb 40 Call Price: 100.00 Yield to Maturity: 3.313% Maturity Date: 1 Aug 40 | | | | | | | |
| PAC GAS & ELEC CO 3.5% DUE 08-01-2050 SEDOL: BMYR011 | | | | | | | |
| 10,000.00 | 99.3911000 | 186.66 | 9,939.11 | 9,936.90 | 2.21 | 0.00 | 2.21 |
| Issue Date: 19 Jun 20 Rate: 3.5% Call Date: 1 Feb 50 Call Price: 100.00 Yield to Maturity: 3.533% Maturity Date: 1 Aug 50 | | | | | | | |
| PACIFIC GAS & ELEC CO 2.5% DUE 02-01-2031/06-19-2020 REG SEDOL: BMYXXW1 | | | | | | | |
| 20,000.00 | 100.3651500 | 266.66 | 20,073.03 | 19,979.20 | 93.83 | 0.00 | 93.83 |
| Issue Date: 19 Jun 20 Rate: 2.5% Call Date: 1 Nov 30 Call Price: 100.00 Yield to Maturity: 2.458% Maturity Date: 1 Feb 31 | | | | | | | |
| PAYPAL HLDGS INC FIXED 1.65% DUE 06-01-2025 CUSIP: 70450YAG8 | | | | | | | |
| 30,000.00 | 104.4781330 | 41.25 | 31,343.44 | 29,994.00 | 1,349.44 | 0.00 | 1,349.44 |
| Issue Date: 18 May 20 Rate: 1.65% Call Date: 1 May 25 Call Price: 100.00 Yield to Maturity: 0.62% Maturity Date: 1 Jun 25 | | | | | | | |
| PAYPAL HLDGS INC 1.35% DUE 06-01-2023 CUSIP: 70450YAF0 | | | | | | | |
| 30,000.00 | 102.3914670 | 33.75 | 30,717.44 | 29,972.40 | 745.04 | 0.00 | 745.04 |
| Issue Date: 18 May 20 Rate: 1.35% Yield to Maturity: 0.355% Maturity Date: 1 Jun 23 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Corporate bonds** | | | | | | | |
| PEPSICO INC 2.25% DUE 03-19-2025 CUSIP: 713448EQ7 | | | | | | | |
| 10,000.00 | 106.8187000 | 63.75 | 10,681.87 | 10,572.30 | 109.57 | 0.00 | 109.57 |
| Issue Date: 19 Mar 20 Rate: 2.25% Call Date: 19 Feb 25 Call Price: 100.00 Yield to Maturity: 0.609% Maturity Date: 19 Mar 25 | | | | | | | |
| PEPSICO INC 2.875% DUE 10-15-2049 CUSIP: 713448EP9 | | | | | | | |
| 10,000.00 | 111.9555000 | 60.69 | 11,195.55 | 10,455.80 | 739.75 | 0.00 | 739.75 |
| Issue Date: 9 Oct 19 Rate: 2.875% Call Date: 15 Apr 49 Call Price: 100.00 Yield to Maturity: 2.304% Maturity Date: 15 Oct 49 | | | | | | | |
| PEPSICO INC 3.625% DUE 03-19-2050 CUSIP: 713448EU8 | | | | | | | |
| 10,000.00 | 126.8934000 | 102.71 | 12,689.34 | 12,415.00 | 274.34 | 0.00 | 274.34 |
| Issue Date: 19 Mar 20 Rate: 3.625% Call Date: 19 Sep 49 Call Price: 100.00 Yield to Maturity: 2.347% Maturity Date: 19 Mar 50 | | | | | | | |
| PEPSICO INC 3.875% DUE 03-19-2060 CUSIP: 713448EV6 | | | | | | | |
| 20,000.00 | 133.9772000 | 219.58 | 26,795.44 | 23,867.20 | 2,928.24 | 0.00 | 2,928.24 |
| Issue Date: 19 Mar 20 Rate: 3.875% Call Date: 19 Sep 59 Call Price: 100.00 Yield to Maturity: 2.508% Maturity Date: 19 Mar 60 | | | | | | | |
| PFIZER INC .8% DUE 05-28-2025 SEDOL: BL58LF7 | | | | | | | |
| 50,000.00 | 101.7858000 | 36.67 | 50,892.90 | 49,688.00 | 1,204.90 | 0.00 | 1,204.90 |
| Issue Date: 28 May 20 Rate: 0.8% Call Date: 28 Apr 25 Call Price: 100.00 Yield to Maturity: 0.391% Maturity Date: 28 May 25 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Corporate bonds** | | | | | | | |
| PFIZER INC 1.7% DUE 05-28-2030 SEDOL: BK94MR3 | | | | | | | |
| 40,000.00 | 103.8332000 | 62.33 | 41,533.28 | 39,875.60 | 1,657.68 | 0.00 | 1,657.68 |
| Issue Date: 28 May 20 Rate: 1.7% Call Date: 28 Feb 30 Call Price: 100.00 Yield to Maturity: 1.266% Maturity Date: 28 May 30 | | | | | | | |
| PFIZER INC 2.625% DUE 04-01-2030 SEDOL: BKSG5R1 | | | | | | | |
| 70,000.00 | 111.6148430 | 459.38 | 78,130.39 | 72,533.20 | 5,597.19 | 0.00 | 5,597.19 |
| Issue Date: 27 Mar 20 Rate: 2.625% Call Date: 1 Jan 30 Call Price: 100.00 Yield to Maturity: 1.288% Maturity Date: 1 Apr 30 | | | | | | | |
| PHILIP MORRIS INTL INC 2.5% 11-02-2022 SEDOL: BF8RVR1 | | | | | | | |
| 70,000.00 | 103.7767710 | 286.81 | 72,643.74 | 69,699.70 | 2,944.04 | 0.00 | 2,944.04 |
| Issue Date: 2 Nov 17 Rate: 2.5% Call Date: 2 Oct 22 Call Price: 100.00 Yield to Maturity: 0.432% Maturity Date: 2 Nov 22 | | | | | | | |
| PHILIP MORRIS INTL INC 2.9 DUE 11-15-2021 SEDOL: BFNXV52 | | | | | | | |
| 40,000.00 | 102.3086750 | 148.22 | 40,923.47 | 39,462.40 | 1,461.07 | 0.00 | 1,461.07 |
| Issue Date: 15 Nov 11 Rate: 2.9% Yield to Maturity: 0.249% Maturity Date: 15 Nov 21 | | | | | | | |
| PHILIP MORRIS INTL 1.125% DUE 05-01-2023 SEDOL: BLB7Z56 | | | | | | | |
| 20,000.00 | 101.9747500 | 37.50 | 20,394.95 | 19,933.00 | 461.95 | 0.00 | 461.95 |
| Issue Date: 1 May 20 Rate: 1.125% Yield to Maturity: 0.275% Maturity Date: 1 May 23 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Corporate bonds** | | | | | | | |
| PHILIP MORRIS INTL 2.1% DUE 05-01-2030 SEDOL: BLB7Z89 | | | | | | | |
| 30,000.00 | 104.2947000 | 105.00 | 31,288.41 | 29,814.90 | 1,473.51 | 0.00 | 1,473.51 |
| Issue Date: 1 May 20 Rate: 2.1% Call Date: 1 Feb 30 Call Price: 100.00 Yield to Maturity: 1.602% Maturity Date: 1 May 30 | | | | | | | |
| PHILIP MORRIS INTL 2.5% DUE 08-22-2022 SEDOL: B994CD2 | | | | | | | |
| 10,000.00 | 103.6365000 | 89.58 | 10,363.65 | 9,887.20 | 476.45 | 0.00 | 476.45 |
| Issue Date: 21 Aug 12 Rate: 2.5% Yield to Maturity: 0.278% Maturity Date: 22 Aug 22 | | | | | | | |
| PHILIP MORRIS INTL 4.5% DUE 03-20-2042 SEDOL: B94Q147 | | | | | | | |
| 10,000.00 | 126.5836000 | 126.25 | 12,658.36 | 9,755.50 | 2,902.86 | 0.00 | 2,902.86 |
| Issue Date: 20 Mar 12 Rate: 4.5% Yield to Maturity: 2.825% Maturity Date: 20 Mar 42 | | | | | | | |
| PRIN LIFE GLOBAL FDG II GLOBAL TRANCHE #TR 101 06/23/2020 1.25% 06-23-2025 SEDOL: BM8TRF6 | | | | | | | |
| 10,000.00 | 102.0900000 | 2.78 | 10,209.00 | 9,991.80 | 217.20 | 0.00 | 217.20 |
| Issue Date: 23 Jun 20 Rate: 1.25% Yield to Maturity: 0.774% Maturity Date: 23 Jun 25 | | | | | | | |
| PROCTER & GAMBLE CO 3.0% DUE 03-25-2030 REG SEDOL: BL63MT2 | | | | | | | |
| 20,000.00 | 115.3155000 | 160.00 | 23,063.10 | 19,952.00 | 3,111.10 | 0.00 | 3,111.10 |
| Issue Date: 25 Mar 20 Rate: 3% Call Date: 25 Dec 29 Call Price: 100.00 Yield to Maturity: 1.239% Maturity Date: 25 Mar 30 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Corporate bonds** | | | | | | | |
| PROCTER & GAMBLE 2.8% DUE 03-25-2027 SEDOL: BL63MS1 | | | | | | | |
| 10,000.00 | 111.4139000 | 74.67 | 11,141.39 | 11,028.20 | 113.19 | 0.00 | 113.19 |
| Issue Date: 25 Mar 20 Rate: 2.8% Call Date: 25 Jan 27 Call Price: 100.00 Yield to Maturity: 0.912% Maturity Date: 25 Mar 27 | | | | | | | |
| PVPTL CCO HLDGS LLC / CCO HLDGS CAP CORP 5.125% DUE 05-01-2027 SEDOL: BYM4WW3 | | | | | | | |
| 10,000.00 | 106.1190000 | 85.42 | 10,611.90 | 9,900.00 | 711.90 | 0.00 | 711.90 |
| Issue Date: 6 Feb 17 Rate: 5.125% Call Date: 1 May 22 Call Price: 102.56 Yield to Maturity: 4.02% Maturity Date: 1 May 27 | | | | | | | |
| PVPTL DELTA AIR LINES/SKYMILES 4.75% DUE 10-20-2028 SEDOL: BMT8BV6 | | | | | | | |
| 60,000.00 | 109.1512330 | 775.83 | 65,490.74 | 60,225.00 | 5,265.74 | 0.00 | 5,265.74 |
| Issue Date: 23 Sep 20 Rate: 4.75% Yield to Maturity: 3.168% Maturity Date: 20 Oct 28 | | | | | | | |
| PVTPL AT&T INC NT 3.55% 09-15-205L SEDOL: BN0Y5V8 | | | | | | | |
| 70,000.00 | 99.6605290 | 710.99 | 69,762.37 | 55,881.07 | 13,881.30 | 0.00 | 13,881.30 |
| Issue Date: 18 Sep 20 Rate: 3.55% Call Date: 15 Mar 55 Call Price: 100.00 Yield to Maturity: 3.567% Maturity Date: 15 Sep 55 | | | | | | | |
| PVTPL AT&T INC NT 3.65% 09-15-2059 SEDOL: BN13TR8 | | | | | | | |
| 8,000.00 | 100.9738800 | 83.54 | 8,077.91 | 6,564.90 | 1,513.01 | 0.00 | 1,513.01 |
| Issue Date: 18 Sep 20 Rate: 3.65% Call Date: 15 Mar 59 Call Price: 100.00 Yield to Maturity: 3.603% Maturity Date: 15 Sep 59 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Corporate bonds** | | | | | | | |
| PVTPL BAUSCH HEALTH COS INC 6.25% DUE 02-15-2029 BEO CUSIP: 071734AK3 | | | | | | | |
| 30,000.00 | 108.6250000 | 708.33 | 32,587.50 | 30,000.00 | 2,587.50 | 0.00 | 2,587.50 |
| Issue Date: 26 May 20 Rate: 6.25% Call Date: 15 Feb 24 Call Price: 103.12 Yield to Maturity: 4.946% Maturity Date: 15 Feb 29 | | | | | | | |
| PVTPL CAMERON LNG LLC 2.902% 07-15-2031 SEDOL: BKPK071 | | | | | | | |
| 10,000.00 | 109.5136000 | 133.81 | 10,951.36 | 10,000.00 | 951.36 | 0.00 | 951.36 |
| Issue Date: 13 Dec 19 Rate: 2.902% Call Date: 15 Apr 31 Call Price: 100.00 Yield to Maturity: 1.901% Maturity Date: 15 Jul 31 | | | | | | | |
| PVTPL CAMERON LNG LLC 3.302% DUE 01-15-2035 SEDOL: BKPK082 | | | | | | | |
| 90,000.00 | 112.8457670 | 1,370.33 | 101,561.19 | 91,837.89 | 9,723.30 | 0.00 | 9,723.30 |
| Issue Date: 13 Dec 19 Rate: 3.302% Call Date: 15 Sep 34 Call Price: 100.00 Yield to Maturity: 2.231% Maturity Date: 15 Jan 35 | | | | | | | |
| PVTPL CARGILL INC NT 1.375% DUE 07-23-2023 BEO SEDOL: BMQ6BQ8 | | | | | | | |
| 40,000.00 | 102.4965500 | 241.39 | 40,998.62 | 40,036.70 | 961.92 | 0.00 | 961.92 |
| Issue Date: 23 Apr 20 Rate: 1.375% Call Date: 23 Apr 23 Call Price: 100.00 Yield to Maturity: 0.394% Maturity Date: 23 Jul 23 | | | | | | | |
| PVTPL CCO HLDGS LLC/CCO HLDGS CAP CORP SR NT 144A 4.5% 05-01-2032 SEDOL: BLGBMT6 | | | | | | | |
| 100,000.00 | 106.7720000 | 750.00 | 106,772.00 | 100,816.40 | 5,955.60 | 0.00 | 5,955.60 |
| Issue Date: 18 Mar 20 Rate: 4.5% Call Date: 1 May 26 Call Price: 102.25 Yield to Maturity: 3.76% Maturity Date: 1 May 32 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Corporate bonds** | | | | | | | |
| PVTPL CHENIERE ENERGY INC 4.625% DUE 10-15-2028 BEO SEDOL: BMFNGN2 | | | | | | | |
| 20,000.00 | 105.0000000 | 254.38 | 21,000.00 | 20,000.00 | 1,000.00 | 0.00 | 1,000.00 |
| Issue Date: 22 Sep 20 Rate: 4.625% Call Date: 15 Oct 23 Call Price: 102.31 Yield to Maturity: 3.874% Maturity Date: 15 Oct 28 | | | | | | | |
| PVTPL DCP MID STREAM OPERATING 11-03-2036 SEDOL: B1GC716 | | | | | | | |
| 10,000.00 | 108.0000000 | 103.92 | 10,800.00 | 10,500.00 | 300.00 | 0.00 | 300.00 |
| Issue Date: 27 Oct 06 Rate: 6.45% Yield to Maturity: 5.676% Maturity Date: 3 Nov 36 | | | | | | | |
| PVTPL DELTA AIR LINES INC DEL SR SECD NT144A 7% DUE 05-01-2025 BEO SEDOL: BMF6KD9 | | | | | | | |
| 250,000.00 | 115.4552360 | 2,916.67 | 288,638.09 | 260,775.00 | 27,863.09 | 0.00 | 27,863.09 |
| Issue Date: 29 Apr 20 Rate: 7% Yield to Maturity: 3.154% Maturity Date: 1 May 25 | | | | | | | |
| PVTPL GUARDIAN LIFE GLOBAL FDG SR SECD MEDIUM 1.1% DUE 06-23-2025 BEO SEDOL: BLF9NQ5 | | | | | | | |
| 20,000.00 | 101.4275000 | 4.89 | 20,285.50 | 19,981.60 | 303.90 | 0.00 | 303.90 |
| Issue Date: 23 Jun 20 Rate: 1.1% Yield to Maturity: 0.775% Maturity Date: 23 Jun 25 | | | | | | | |
| PVTPL KKR GROUP FIN CO II LLC 5.5 DUE 02-01-2043 SEDOL: B94CGZ1 | | | | | | | |
| 10,000.00 | 131.9799000 | 229.17 | 13,197.99 | 10,182.50 | 3,015.49 | 0.00 | 3,015.49 |
| Issue Date: 1 Feb 13 Rate: 5.5% Call Date: 1 Aug 42 Call Price: 100.00 Yield to Maturity: 3.424% Maturity Date: 1 Feb 43 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Corporate bonds** | | | | | | | |
| PVTPL KRAFT HEINZ FOODS CO 4.875% DUE 10-01-2049 BEO SEDOL: BK90KN3 | | | | | | | |
| 20,000.00 | 116.6623500 | 243.75 | 23,332.47 | 20,750.00 | 2,582.47 | 0.00 | 2,582.47 |
| Issue Date: 25 Sep 19 Rate: 4.875% Call Date: 1 Apr 49 Call Price: 100.00 Yield to Maturity: 3.905% Maturity Date: 1 Oct 49 | | | | | | | |
| PVTPL KRAFT HEINZ FOODS CO GTD SR NT 4.25% DUE 03-01-2031 SEDOL: BM9DDG0 | | | | | | | |
| 10,000.00 | 111.5058000 | 141.67 | 11,150.58 | 10,000.00 | 1,150.58 | 0.00 | 1,150.58 |
| Issue Date: 18 May 20 Rate: 4.25% Call Date: 1 Dec 30 Call Price: 100.00 Yield to Maturity: 2.932% Maturity Date: 1 Mar 31 | | | | | | | |
| PVTPL KRAFT HEINZ FOODS CO 5.5% DUE 06-01-2050 BEO SEDOL: BM9KMJ7 | | | | | | | |
| 20,000.00 | 125.9752500 | 91.67 | 25,195.05 | 20,000.00 | 5,195.05 | 0.00 | 5,195.05 |
| Issue Date: 18 May 20 Rate: 5.5% Call Date: 1 Dec 49 Call Price: 100.00 Yield to Maturity: 3.991% Maturity Date: 1 Jun 50 | | | | | | | |
| PVTPL MARS INC DEL NT 2.7% 04-01-2025 SEDOL: BHND6G2 | | | | | | | |
| 30,000.00 | 108.2223330 | 202.50 | 32,466.70 | 29,980.20 | 2,486.50 | 0.00 | 2,486.50 |
| Issue Date: 29 Mar 19 Rate: 2.7% Call Date: 1 Mar 25 Call Price: 100.00 Yield to Maturity: 0.731% Maturity Date: 1 Apr 25 | | | | | | | |
| PVTPL MARS INC DEL 3.2% 04-01-2030 SEDOL: BHND5D2 | | | | | | | |
| 20,000.00 | 114.9837500 | 160.00 | 22,996.75 | 19,941.00 | 3,055.75 | 0.00 | 3,055.75 |
| Issue Date: 29 Mar 19 Rate: 3.2% Call Date: 1 Jan 30 Call Price: 100.00 Yield to Maturity: 1.462% Maturity Date: 1 Apr 30 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Corporate bonds** | | | | | | | |
| PVTPL MILEAGE PLUS HLDGS LLC/MILEAGE PLUS IN 6.5% DUE 06-20-2027 SEDOL: BMGHHT6 | | | | | | | |
| 40,000.00 | 107.5000000 | 72.22 | 43,000.00 | 39,500.00 | 3,500.00 | 0.00 | 3,500.00 |
| Issue Date: 2 Jul 20 Rate: 6.5% Call Date: 30 Jun 23 Call Price: 103.25 Yield to Maturity: 4.464% Maturity Date: 20 Jun 27 | | | | | | | |
| PVTPL PARSLEY ENERGY LLC/FINAN 144A 5.375% DUE 01-15-2025/12-13-2016 BEO SEDOL: BYZGYF3 | | | | | | | |
| 10,000.00 | 102.8400000 | 247.85 | 10,284.00 | 10,005.00 | 279.00 | 0.00 | 279.00 |
| Issue Date: 13 Dec 16 Rate: 5.375% Call Date: 15 Jan 22 Call Price: 101.34 Yield to Maturity: 4.595% Maturity Date: 15 Jan 25 | | | | | | | |
| PVTPL PRIME SEC SVCS BORROWER LLC/PRIME FIN 5.75% 04-15-2026 SEDOL: BJTRRK3 | | | | | | | |
| 30,000.00 | 109.5000000 | 507.92 | 32,850.00 | 30,600.00 | 2,250.00 | 0.00 | 2,250.00 |
| Issue Date: 4 Apr 19 Rate: 5.75% Yield to Maturity: 3.751% Maturity Date: 15 Apr 26 | | | | | | | |
| PVTPL SKYMILES IP LTD & DELTA AIR LINES INC 4.5% DUE 10-20-2025 SEDOL: BMT6SM0 | | | | | | | |
| 60,000.00 | 106.8859170 | 735.00 | 64,131.55 | 60,577.88 | 3,553.67 | 0.00 | 3,553.67 |
| Issue Date: 23 Sep 20 Rate: 4.5% Yield to Maturity: 2.396% Maturity Date: 20 Oct 25 | | | | | | | |
| PVTPL SPIRIT IP CAYMAN LTD/SPIRIT LOYALTY CA 8.0% 09-20-2025 SEDOL: BN6RJR5 | | | | | | | |
| 60,000.00 | 112.0000000 | 1,386.67 | 67,200.00 | 61,320.20 | 5,879.80 | 0.00 | 5,879.80 |
| Issue Date: 17 Sep 20 Rate: 8% Call Date: 20 Sep 23 Call Price: 104.00 Yield to Maturity: 5.121% Maturity Date: 20 Sep 25 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Corporate bonds** | | | | | | | |
| PVTPL T-MOBILE USA INC SR SECD NT 144A 3.875% DUE 04-15-2030/04-09-2020 BEO SEDOL: BMBLZM2 | | | | | | | |
| 130,000.00 | 115.8200000 | 1,063.47 | 150,566.00 | 129,061.40 | 21,504.60 | 0.00 | 21,504.60 |
| Issue Date: 9 Apr 20 Rate: 3.875% Call Date: 15 Jan 30 Call Price: 100.00 Yield to Maturity: 2% Maturity Date: 15 Apr 30 | | | | | | | |
| PVTPL T-MOBILE USA INC 2.55% DUE 02-15-2031 BEO SEDOL: BLB3060 | | | | | | | |
| 20,000.00 | 105.0070000 | 264.92 | 21,001.40 | 20,863.60 | 137.80 | 0.00 | 137.80 |
| Issue Date: 24 Jun 20 Rate: 2.55% Call Date: 15 Nov 30 Call Price: 100.00 Yield to Maturity: 2.001% Maturity Date: 15 Feb 31 | | | | | | | |
| PVTPL T-MOBILE USA INC 3.5% DUE 04-15-2025 SEDOL: BMBLZK0 | | | | | | | |
| 160,000.00 | 110.4980000 | 1,182.22 | 176,796.80 | 168,327.60 | 8,469.20 | 0.00 | 8,469.20 |
| Issue Date: 9 Apr 20 Rate: 3.5% Call Date: 15 Mar 25 Call Price: 100.00 Yield to Maturity: 0.993% Maturity Date: 15 Apr 25 | | | | | | | |
| PVTPL TARGA RES PARTNERS LP/TARGA RES PARTNE 4.875% DUE 02-01-2031 BEO SEDOL: BKP8MT1 | | | | | | | |
| 20,000.00 | 108.9590000 | 360.21 | 21,791.80 | 20,000.00 | 1,791.80 | 0.00 | 1,791.80 |
| Issue Date: 18 Aug 20 Rate: 4.875% Call Date: 1 Feb 26 Call Price: 102.43 Yield to Maturity: 3.796% Maturity Date: 1 Feb 31 | | | | | | | |
| PVTPL TEACHERS INS & 4.9% DUE 09-15-2044 SEDOL: BQVC9R6 | | | | | | | |
| 160,000.00 | 135.3803190 | 2,308.44 | 216,608.51 | 174,566.80 | 42,041.71 | 0.00 | 42,041.71 |
| Issue Date: 18 Sep 14 Rate: 4.9% Yield to Maturity: 2.839% Maturity Date: 15 Sep 44 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Corporate bonds** | | | | | | | |
| PVTPL TENNESSEE GAS PIPELINE CO SR NT 144A 2.9% DUE 03-01-2030 SEDOL: BL1LY06 | | | | | | | |
| 40,000.00 | 106.9340750 | 386.67 | 42,773.63 | 39,987.10 | 2,786.53 | 0.00 | 2,786.53 |
| Issue Date: 24 Feb 20 Rate: 2.9% Call Date: 1 Dec 29 Call Price: 100.00 Yield to Maturity: 2.065% Maturity Date: 1 Mar 30 | | | | | | | |
| PVTPL TRANSDIGM INC 6.25% 03-15-2026 SEDOL: BJJQH22 | | | | | | | |
| 20,000.00 | 106.5000000 | 368.06 | 21,300.00 | 20,200.00 | 1,100.00 | 0.00 | 1,100.00 |
| Issue Date: 13 Feb 19 Rate: 6.25% Call Date: 15 Mar 22 Call Price: 103.12 Yield to Maturity: 4.821% Maturity Date: 15 Mar 26 | | | | | | | |
| PVTPL TRANSDIGM INC 8% DUE 12-15-2025/04-08-2020 BEO SEDOL: BMBQFR2 | | | | | | | |
| 10,000.00 | 110.5300000 | 200.00 | 11,053.00 | 10,787.50 | 265.50 | 0.00 | 265.50 |
| Issue Date: 8 Apr 20 Rate: 8% Call Date: 8 Apr 22 Call Price: 104.00 Yield to Maturity: 5.54% Maturity Date: 15 Dec 25 | | | | | | | |
| PVTPL VALEANT PHARMACEUTICALS INTL 9.25% 144A 04-01-2026 CUSIP: 91911XAV6 | | | | | | | |
| 10,000.00 | 111.5000000 | 231.25 | 11,150.00 | 11,012.50 | 137.50 | 0.00 | 137.50 |
| Issue Date: 26 Mar 18 Rate: 9.25% Call Date: 1 Apr 22 Call Price: 104.62 Yield to Maturity: 6.617% Maturity Date: 1 Apr 26 | | | | | | | |
| PVTPL XPO LOGISTICS INC 6.5% 06-15-2022 SEDOL: BYZV544 | | | | | | | |
| 20,000.00 | 100.3250000 | 57.78 | 20,065.00 | 20,375.00 | - 310.00 | 0.00 | - 310.00 |
| Issue Date: 9 Jun 15 Rate: 6.5% Yield to Maturity: 6.26% Maturity Date: 15 Jun 22 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Corporate bonds** | | | | | | | |
| RANGE RES CORP 4.875% DUE 05-15-2025 SEDOL: BDHC311 | | | | | | | |
| 20,000.00 | 94.4590000 | 124.58 | 18,891.80 | 18,425.00 | 466.80 | 0.00 | 466.80 |
| Issue Date: 15 Nov 15 Rate: 4.875% Call Date: 15 Feb 25 Call Price: 100.00 Yield to Maturity: 6.344% Maturity Date: 15 May 25 | | | | | | | |
| RANGE RES CORP 5.0% 03-15-2023 SEDOL: BF3TMD5 | | | | | | | |
| 45,000.00 | 97.5000000 | 662.50 | 43,875.00 | 44,844.23 | - 969.23 | 0.00 | - 969.23 |
| Issue Date: 15 Sep 17 Rate: 5% Call Date: 15 Dec 22 Call Price: 100.00 Yield to Maturity: 6.226% Maturity Date: 15 Mar 23 | | | | | | | |
| REGENCY ENERGY 5.875% DUE 03-01-2022 SEDOL: BJSVP24 | | | | | | | |
| 43,000.00 | 104.5526280 | 842.08 | 44,957.63 | 43,863.75 | 1,093.88 | 0.00 | 1,093.88 |
| Issue Date: 10 Feb 14 Rate: 5.875% Call Date: 1 Dec 21 Call Price: 100.00 Yield to Maturity: 1.908% Maturity Date: 1 Mar 22 | | | | | | | |
| REP SERVICES INC FIXED 2.5% DUE 08-15-2024 SEDOL: BJXKF82 | | | | | | | |
| 30,000.00 | 106.7877330 | 283.33 | 32,036.32 | 29,952.00 | 2,084.32 | 0.00 | 2,084.32 |
| Issue Date: 7 Aug 19 Rate: 2.5% Call Date: 15 Jul 24 Call Price: 100.00 Yield to Maturity: 0.602% Maturity Date: 15 Aug 24 | | | | | | | |
| RESOLUTE FST PRODS INC 5.875% DUE 05-15-2023 SEDOL: BQLDZ82 | | | | | | | |
| 20,000.00 | 99.7500000 | 150.14 | 19,950.00 | 19,850.00 | 100.00 | 0.00 | 100.00 |
| Issue Date: 15 May 14 Rate: 5.875% Yield to Maturity: 5.985% Maturity Date: 15 May 23 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Corporate bonds** | | | | | | | |
| ROCK-TENN CO 4% DUE 03-01-2023 SEDOL: B9N5468 | | | | | | | |
| 10,000.00 | 106.2247000 | 133.33 | 10,622.47 | 9,937.20 | 685.27 | 0.00 | 685.27 |
| Issue Date: 1 Mar 13 Rate: 4% Call Date: 1 Dec 22 Call Price: 100.00 Yield to Maturity: 1.085% Maturity Date: 1 Mar 23 | | | | | | | |
| SALESFORCE COM INC 3.25% BNDS 04-11-2023 SEDOL: BYZGK55 | | | | | | | |
| 50,000.00 | 106.5307600 | 361.11 | 53,265.38 | 49,970.00 | 3,295.38 | 0.00 | 3,295.38 |
| Issue Date: 11 Apr 18 Rate: 3.25% Call Date: 11 Mar 23 Call Price: 100.00 Yield to Maturity: 0.368% Maturity Date: 11 Apr 23 | | | | | | | |
| SALESFORCE COM INC 3.7% DUE 04-11-2028 SEDOL: BYZGK66 | | | | | | | |
| 10,000.00 | 117.9918000 | 82.22 | 11,799.18 | 10,092.60 | 1,706.58 | 0.00 | 1,706.58 |
| Issue Date: 11 Apr 18 Rate: 3.7% Call Date: 11 Jan 28 Call Price: 100.00 Yield to Maturity: 1.118% Maturity Date: 11 Apr 28 | | | | | | | |
| SANTANDER HLDGS FIXED 4.5% DUE 07-17-2025 SEDOL: BYZ65K5 | | | | | | | |
| 10,000.00 | 113.4560000 | 205.00 | 11,345.60 | 10,108.50 | 1,237.10 | 0.00 | 1,237.10 |
| Issue Date: 17 Jul 15 Rate: 4.5% Call Date: 18 Apr 25 Call Price: 100.00 Yield to Maturity: 1.431% Maturity Date: 17 Jul 25 | | | | | | | |
| SPCL1 GEN ELEC CAP CORP 5.875% DUE 01-14-2038 SEDOL: B2NJ7Z1 | | | | | | | |
| 30,000.00 | 135.5338330 | 817.60 | 40,660.15 | 32,915.70 | 7,744.45 | 0.00 | 7,744.45 |
| Issue Date: 14 Jan 08 Rate: 5.875% Yield to Maturity: 3.161% Maturity Date: 14 Jan 38 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Corporate bonds** | | | | | | | |
| SPECTRUM BRANDS 5.75% DUE 07-15-2025 SEDOL: BD9N099 | | | | | | | |
| 20,000.00 | 103.2600000 | 530.28 | 20,652.00 | 20,900.00 | - 248.00 | 0.00 | - 248.00 |
| Issue Date: 15 Jan 16 Rate: 5.75% Call Date: 15 Jul 21 Call Price: 101.91 Yield to Maturity: 4.938% Maturity Date: 15 Jul 25 | | | | | | | |
| SPRINT CORPORATION 7.875% DUE 09-15-2023 SEDOL: BSDRYY5 | | | | | | | |
| 30,000.00 | 115.7800000 | 695.63 | 34,734.00 | 30,836.54 | 3,897.46 | 0.00 | 3,897.46 |
| Issue Date: 15 Sep 14 Rate: 7.875% Yield to Maturity: 1.865% Maturity Date: 15 Sep 23 | | | | | | | |
| SPRINT SPECTRUM CO 3.36% DUE 09-20-2021 SEDOL: BDR0D93 | | | | | | | |
| 37,500.00 | 100.9400000 | 42.00 | 37,852.50 | 37,406.25 | 446.25 | 0.00 | 446.25 |
| Issue Date: 27 Oct 16 Rate: 3.3599998951% Yield to Maturity: 1.336% Maturity Date: 20 Mar 23 | | | | | | | |
| STATE STR CORP 3.152% 03-30-2031 SEDOL: BKSC3Y2 | | | | | | | |
| 30,000.00 | 113.9670000 | 239.03 | 34,190.10 | 30,000.00 | 4,190.10 | 0.00 | 4,190.10 |
| Issue Date: 30 Sep 20 Rate: 3.152% Call Date: 30 Mar 30 Call Price: 100.00 Yield to Maturity: 1.663% Maturity Date: 30 Mar 31 | | | | | | | |
| T-MOBILE USA INC 2.05% DUE 02-15-2028 SEDOL: BLB3093 | | | | | | | |
| 10,000.00 | 104.0160000 | 106.48 | 10,401.60 | 10,265.90 | 135.70 | 0.00 | 135.70 |
| Issue Date: 24 Jun 20 Rate: 2.05% Call Date: 15 Dec 27 Call Price: 100.00 Yield to Maturity: 1.454% Maturity Date: 15 Feb 28 | | | | | | | |

# Asset Detail - Base Currency



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

## *Fixed Income*

### Corporate bonds

T-MOBILE USA INC 3.75% DUE 04-15-2027 SEDOL: BMBLZS8

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| 10,000.00 | 113.8800000 | 79.17 | 11,388.00 | 10,613.90 | 774.10 | 0.00 | 774.10 |

Issue Date: 9 Apr 20 Rate: 3.75% Call Date: 15 Feb 27 Call Price: 100.00 Yield to Maturity: 1.435% Maturity Date: 15 Apr 27

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

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| 20,000.00 | 100.5000000 | 108.61 | 20,100.00 | 19,900.00 | 200.00 | 0.00 | 200.00 |

Issue Date: 14 May 13 Rate: 4.25% Call Date: 15 May 21 Call Price: 100.00 Yield to Maturity: 4.062% Maturity Date: 15 Nov 23

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

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| 10,000.00 | 102.5000000 | 213.54 | 10,250.00 | 10,000.00 | 250.00 | 0.00 | 250.00 |

Issue Date: 6 Oct 16 Rate: 5.125% Call Date: 1 Feb 22 Call Price: 101.28 Yield to Maturity: 4.447% Maturity Date: 1 Feb 25

TARGET CORP 2.25% DUE 04-15-2025 SEDOL: BK8TZP8

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| 50,000.00 | 107.0458400 | 237.50 | 53,522.92 | 52,484.40 | 1,038.52 | 0.00 | 1,038.52 |

Issue Date: 31 Mar 20 Rate: 2.25% Call Date: 15 Mar 25 Call Price: 100.00 Yield to Maturity: 0.584% Maturity Date: 15 Apr 25

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

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| 6,000.00 | 157.2988300 | 17.13 | 9,437.93 | 6,055.35 | 3,382.58 | 0.00 | 3,382.58 |

Issue Date: 16 Dec 09 Rate: 6.85% Yield to Maturity: 2.899% Maturity Date: 16 Dec 39

# Asset Detail - Base Currency



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

## *Fixed Income*

### Corporate bonds

TEXAS INSTRS INC 1.75% DUE 05-04-2030 CUSIP: 882508BJ2

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| 50,000.00 | 103.7078200 | 138.54 | 51,853.91 | 49,931.40 | 1,922.51 | 0.00 | 1,922.51 |

Issue Date: 4 May 20 Rate: 1.75% Call Date: 4 Feb 30 Call Price: 100.00 Yield to Maturity: 1.326% Maturity Date: 4 May 30

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

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| 30,000.00 | 133.4759330 | 225.21 | 40,042.78 | 32,164.96 | 7,877.82 | 0.00 | 7,877.82 |

Issue Date: 15 Nov 10 Rate: 5.875% Call Date: 15 May 40 Call Price: 100.00 Yield to Maturity: 3.518% Maturity Date: 15 Nov 40

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

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| 20,000.00 | 137.2721500 | 218.33 | 27,454.43 | 24,995.35 | 2,459.08 | 0.00 | 2,459.08 |

Issue Date: 9 Apr 07 Rate: 6.55% Call Date: 30 Apr 37 Call Price: 100.00 Yield to Maturity: 3.527% Maturity Date: 1 May 37

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

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| 30,000.00 | 142.3206670 | 90.00 | 42,696.20 | 29,139.30 | 13,556.90 | 0.00 | 13,556.90 |

Issue Date: 29 Jun 09 Rate: 6.75% Yield to Maturity: 3.593% Maturity Date: 15 Jun 39

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

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| 70,000.00 | 148.1937710 | 2,555.00 | 103,735.64 | 86,067.90 | 17,667.74 | 0.00 | 17,667.74 |

Issue Date: 19 Jun 08 Rate: 7.3% Yield to Maturity: 3.572% Maturity Date: 1 Jul 38

# Asset Detail - Base Currency



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

## *Fixed Income*

### Corporate bonds

TJX COS INC NEW FIXED 3.5% DUE 04-15-2025 SEDOL: BM5M640

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| 20,000.00 | 111.6492000 | 147.78 | 22,329.84 | 20,974.90 | 1,354.94 | 0.00 | 1,354.94 |

Issue Date: 1 Apr 20 Rate: 3.5% Call Date: 15 Mar 25 Call Price: 100.00 Yield to Maturity: 0.735% Maturity Date: 15 Apr 25

TOLL BROS FIN CORP GTD SR NT 4.375 04-15-2023 SEDOL: B9GWFM9

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| 20,000.00 | 106.1250000 | 184.72 | 21,225.00 | 19,975.00 | 1,250.00 | 0.00 | 1,250.00 |

Issue Date: 10 Apr 13 Rate: 4.375% Call Date: 15 Jan 23 Call Price: 100.00 Yield to Maturity: 1.636% Maturity Date: 15 Apr 23

TRCNTNTL GAS PIPE 7.85% DUE 02-01-2026 SEDOL: BYXR3R3

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| 110,000.00 | 131.0805910 | 3,597.92 | 144,188.65 | 110,827.40 | 33,361.25 | 0.00 | 33,361.25 |

Issue Date: 1 Aug 16 Rate: 7.85% Call Date: 1 Nov 25 Call Price: 100.00 Yield to Maturity: 1.48% Maturity Date: 1 Feb 26

U S BANCORP MEDIUM FIXED 1.45% 05-12-2025 SEDOL: BMFHKW1

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| 80,000.00 | 103.7802380 | 157.89 | 83,024.19 | 79,908.00 | 3,116.19 | 0.00 | 3,116.19 |

Issue Date: 12 May 20 Rate: 1.45% Call Date: 11 Apr 25 Call Price: 100.00 Yield to Maturity: 0.571% Maturity Date: 12 May 25

UNION PAC CORP FIXED 3.75% DUE 02-05-2070 SEDOL: BKDMLC1

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| 20,000.00 | 120.9590500 | 304.17 | 24,191.81 | 20,419.60 | 3,772.21 | 0.00 | 3,772.21 |

Issue Date: 31 Jan 20 Rate: 3.75% Call Date: 5 Aug 69 Call Price: 100.00 Yield to Maturity: 2.94% Maturity Date: 5 Feb 70

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Corporate bonds** | | | | | | | |
| UNION PAC CORP 3.75% 07-15-2025 CUSIP: 907818ES3 | | | | | | | |
| 40,000.00 | 113.4708750 | 691.67 | 45,388.35 | 40,029.00 | 5,359.35 | 0.00 | 5,359.35 |
| Issue Date: 8 Jun 18 Rate: 3.75% Call Date: 15 May 25 Call Price: 100.00 Yield to Maturity: 0.727% Maturity Date: 15 Jul 25 | | | | | | | |
| UNION PAC CORP 3.839% DUE 03-20-2060 BEO SEDOL: BLF0CQ1 | | | | | | | |
| 80,000.00 | 123.7836630 | 861.64 | 99,026.93 | 81,088.56 | 17,938.37 | 0.00 | 17,938.37 |
| Issue Date: 20 Mar 20 Rate: 3.839% Call Date: 20 Sep 59 Call Price: 100.00 Yield to Maturity: 2.83% Maturity Date: 20 Mar 60 | | | | | | | |
| UNION PAC CORP 3.95% DUE 09-10-2028 SEDOL: BGLQST3 | | | | | | | |
| 100,000.00 | 118.7196600 | 1,217.92 | 118,719.66 | 99,920.90 | 18,798.76 | 0.00 | 18,798.76 |
| Issue Date: 8 Jun 18 Rate: 3.95% Call Date: 10 Jun 28 Call Price: 100.00 Yield to Maturity: 1.376% Maturity Date: 10 Sep 28 | | | | | | | |
| UNITED RENTALS INC 3.875% DUE 02-15-2031REG SEDOL: BLFGYK7 | | | | | | | |
| 30,000.00 | 104.9050000 | 455.32 | 31,471.50 | 30,000.00 | 1,471.50 | 0.00 | 1,471.50 |
| Issue Date: 10 Aug 20 Rate: 3.875% Call Date: 15 Aug 25 Call Price: 101.93 Yield to Maturity: 3.3% Maturity Date: 15 Feb 31 | | | | | | | |
| UNITED RENTALS NORTH AMER INC 4.875% DUE01-15-2028 SEDOL: BDGSYG2 | | | | | | | |
| 10,000.00 | 106.5000000 | 224.79 | 10,650.00 | 10,125.00 | 525.00 | 0.00 | 525.00 |
| Issue Date: 11 Aug 17 Rate: 4.875% Call Date: 15 Jan 23 Call Price: 102.43 Yield to Maturity: 3.813% Maturity Date: 15 Jan 28 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Corporate bonds** | | | | | | | |
| UNITED TECHNOLOGIES CORP 3.95% 08-16-2025 SEDOL: BYVN9D1 | | | | | | | |
| 30,000.00 | 114.6913000 | 444.38 | 34,407.39 | 29,949.00 | 4,458.39 | 0.00 | 4,458.39 |
| Issue Date: 16 Aug 18 Rate: 3.95% Call Date: 16 Jun 25 Call Price: 100.00 Yield to Maturity: 0.714% Maturity Date: 16 Aug 25 | | | | | | | |
| UNITED TECHNOLOGIES CORP 4.125% 11-16-2028 SEDOL: BYVN9F3 | | | | | | | |
| 30,000.00 | 119.2163670 | 154.69 | 35,764.91 | 30,063.85 | 5,701.06 | 0.00 | 5,701.06 |
| Issue Date: 16 Aug 18 Rate: 4.125% Call Date: 16 Aug 28 Call Price: 100.00 Yield to Maturity: 1.525% Maturity Date: 16 Nov 28 | | | | | | | |
| UNITEDHEALTH GROUP FIXED 3.875% DUE 12-15-2028 SEDOL: BHSSQ28 | | | | | | | |
| 10,000.00 | 119.9240000 | 17.22 | 11,992.40 | 10,167.60 | 1,824.80 | 0.00 | 1,824.80 |
| Issue Date: 17 Dec 18 Rate: 3.875% Yield to Maturity: 1.237% Maturity Date: 15 Dec 28 | | | | | | | |
| UNITEDHEALTH GROUP INC 3.375 DUE 11-15-2021 SEDOL: B5VQJQ0 | | | | | | | |
| 10,000.00 | 101.8469000 | 43.13 | 10,184.69 | 9,945.30 | 239.39 | 0.00 | 239.39 |
| Issue Date: 10 Nov 11 Rate: 3.375% Call Date: 15 Aug 21 Call Price: 100.00 Yield to Maturity: 1.239% Maturity Date: 15 Nov 21 | | | | | | | |
| UNITEDHEALTH GROUP 2.375% 10-15-2022 SEDOL: BD492H4 | | | | | | | |
| 10,000.00 | 103.9264000 | 50.14 | 10,392.64 | 10,313.30 | 79.34 | 0.00 | 79.34 |
| Issue Date: 25 Oct 17 Rate: 2.375% Yield to Maturity: 0.175% Maturity Date: 15 Oct 22 | | | | | | | |

# Asset Detail - Base Currency



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

## *Fixed Income*

### Corporate bonds

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

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| 30,000.00 | 102.4151330 | 38.33 | 30,724.54 | 29,678.70 | 1,045.84 | 0.00 | 1,045.84 |

Issue Date: 8 Dec 14 Rate: 2.875% Yield to Maturity: 0.341% Maturity Date: 15 Dec 21

UNITEDHEALTH GROUP 3.7% DUE 08-15-2049 SEDOL: BHKDL04

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| 10,000.00 | 125.3695000 | 139.78 | 12,536.95 | 10,048.90 | 2,488.05 | 0.00 | 2,488.05 |

Issue Date: 25 Jul 19 Rate: 3.7% Call Date: 15 Feb 49 Call Price: 100.00 Yield to Maturity: 2.46% Maturity Date: 15 Aug 49

UNITEDHEALTH GROUP 3.75% DUE 07-15-2025 SEDOL: BYTRVX9

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| 40,000.00 | 113.9336000 | 691.67 | 45,573.44 | 41,130.90 | 4,442.54 | 0.00 | 4,442.54 |

Issue Date: 23 Jul 15 Rate: 3.75% Yield to Maturity: 0.631% Maturity Date: 15 Jul 25

UNITEDHEALTH GROUP 3.875% DUE 08-15-2059 SEDOL: BHKDL15

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| 30,000.00 | 129.4686000 | 439.17 | 38,840.58 | 30,579.90 | 8,260.68 | 0.00 | 8,260.68 |

Issue Date: 25 Jul 19 Rate: 3.875% Call Date: 15 Feb 59 Call Price: 100.00 Yield to Maturity: 2.651% Maturity Date: 15 Aug 59

UNITEDHEALTH GROUP 5.8% DUE 03-15-2036 SEDOL: BG49576

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| 30,000.00 | 149.4771000 | 512.33 | 44,843.13 | 30,801.60 | 14,041.53 | 0.00 | 14,041.53 |

Issue Date: 2 Mar 06 Rate: 5.8% Yield to Maturity: 2.007% Maturity Date: 15 Mar 36

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Corporate bonds** | | | | | | | |
| UTD RENTALS N AMER 3.875% DUE 11-15-2027 SEDOL: BK5HMZ4 | | | | | | | |
| 10,000.00 | 104.7500000 | 49.51 | 10,475.00 | 10,212.50 | 262.50 | 0.00 | 262.50 |
| Issue Date: 4 Nov 19 Rate: 3.875% Call Date: 15 Nov 22 Call Price: 101.93 Yield to Maturity: 3.101% Maturity Date: 15 Nov 27 | | | | | | | |
| UTD RENTALS N AMER 5.875% DUE 09-15-2026 SEDOL: BD076X6 | | | | | | | |
| 30,000.00 | 105.8700000 | 518.96 | 31,761.00 | 30,000.00 | 1,761.00 | 0.00 | 1,761.00 |
| Issue Date: 13 May 16 Rate: 5.875% Call Date: 15 Sep 21 Call Price: 102.93 Yield to Maturity: 4.688% Maturity Date: 15 Sep 26 | | | | | | | |
| UTD TECHNOLOGIES 4.5% DUE 06-01-2042 SEDOL: B8J6DZ0 | | | | | | | |
| 20,000.00 | 130.4011000 | 75.00 | 26,080.22 | 20,570.16 | 5,510.06 | 0.00 | 5,510.06 |
| Issue Date: 1 Jun 12 Rate: 4.5% Yield to Maturity: 2.633% Maturity Date: 1 Jun 42 | | | | | | | |
| VERIZON COMMUNICATIONS BNDS 5.25% DUE 03-16-2037 REG SEDOL: BYZKXZ8 | | | | | | | |
| 10,000.00 | 135.5190000 | 153.13 | 13,551.90 | 10,423.60 | 3,128.30 | 0.00 | 3,128.30 |
| Issue Date: 16 Mar 17 Rate: 5.25% Yield to Maturity: 2.558% Maturity Date: 16 Mar 37 | | | | | | | |
| VERIZON COMMUNICATIONS INC 3.15% DUE 03-22-2030 SEDOL: BLNNZ29 | | | | | | | |
| 30,000.00 | 112.1411000 | 259.88 | 33,642.33 | 29,907.90 | 3,734.43 | 0.00 | 3,734.43 |
| Issue Date: 20 Mar 20 Rate: 3.15% Call Date: 22 Dec 29 Call Price: 100.00 Yield to Maturity: 1.72% Maturity Date: 22 Mar 30 | | | | | | | |

# Asset Detail - Base Currency



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

## *Fixed Income*

### Corporate bonds

VERIZON COMMUNICATIONS INC 4.329% 09-21-2028 SEDOL: BGDQ891

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| 30,000.00 | 120.4229670 | 360.75 | 36,126.89 | 30,496.50 | 5,630.39 | 0.00 | 5,630.39 |

Issue Date: 21 Jun 18 Rate: 4.329% Yield to Maturity: 1.516% Maturity Date: 21 Sep 28

VERIZON COMMUNICATIONS 4.125% DUE 03-16-2027 SEDOL: BYZNV75

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| 40,000.00 | 117.8690000 | 481.25 | 47,147.60 | 40,566.93 | 6,580.67 | 0.00 | 6,580.67 |

Issue Date: 16 Mar 17 Rate: 4.125% Yield to Maturity: 1.135% Maturity Date: 16 Mar 27

VERIZON COMMUNICATIONS 4.4% DUE 11-01-2034 REG SEDOL: BSBN5N1

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| 50,000.00 | 124.7930000 | 366.67 | 62,396.50 | 48,083.00 | 14,313.50 | 0.00 | 14,313.50 |

Issue Date: 29 Oct 14 Rate: 4.4% Call Date: 1 May 34 Call Price: 100.00 Yield to Maturity: 2.297% Maturity Date: 1 Nov 34

VERIZON FIXED 3.376% DUE 02-15-2025 SEDOL: BDD8108

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| 149,000.00 | 111.0635100 | 1,900.31 | 165,484.63 | 164,541.93 | 942.70 | 0.00 | 942.70 |

Issue Date: 16 Aug 17 Rate: 3.376% Yield to Maturity: 0.651% Maturity Date: 15 Feb 25

VERIZON 2.625% DUE 08-15-2026 SEDOL: BY7RR33

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| 90,000.00 | 109.5769220 | 892.50 | 98,619.23 | 81,720.33 | 16,898.90 | 0.00 | 16,898.90 |

Issue Date: 1 Aug 16 Rate: 2.625% Call Date: 15 May 26 Call Price: 100.00 Yield to Maturity: 0.875% Maturity Date: 15 Aug 26

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Corporate bonds** | | | | | | | |
| VERIZON 3.85% DUE 11-01-2042 SEDOL: B8HCRP8 | | | | | | | |
| 10,000.00 | 118.6031000 | 64.17 | 11,860.31 | 9,276.10 | 2,584.21 | 0.00 | 2,584.21 |
| Issue Date: 7 Nov 12 Rate: 3.85% Call Date: 1 May 42 Call Price: 100.00 Yield to Maturity: 2.714% Maturity Date: 1 Nov 42 | | | | | | | |
| VERIZON 3.875% DUE 02-08-2029 SEDOL: BJLV8M2 | | | | | | | |
| 10,000.00 | 117.7098000 | 153.92 | 11,770.98 | 9,981.10 | 1,789.88 | 0.00 | 1,789.88 |
| Issue Date: 8 Feb 19 Rate: 3.875% Call Date: 8 Nov 28 Call Price: 100.00 Yield to Maturity: 1.541% Maturity Date: 8 Feb 29 | | | | | | | |
| VERIZON 3% DUE 03-22-2027 SEDOL: BLNNX81 | | | | | | | |
| 10,000.00 | 110.9444000 | 82.50 | 11,094.44 | 9,995.60 | 1,098.84 | 0.00 | 1,098.84 |
| Issue Date: 20 Mar 20 Rate: 3% Call Date: 22 Jan 27 Call Price: 100.00 Yield to Maturity: 1.171% Maturity Date: 22 Mar 27 | | | | | | | |
| VERIZON 4.125% DUE 08-15-2046 SEDOL: BY7RR99 | | | | | | | |
| 20,000.00 | 122.6951500 | 311.67 | 24,539.03 | 23,472.00 | 1,067.03 | 0.00 | 1,067.03 |
| Issue Date: 1 Aug 16 Rate: 4.125% Call Date: 15 Feb 46 Call Price: 100.00 Yield to Maturity: 2.868% Maturity Date: 15 Aug 46 | | | | | | | |
| VERIZON 4.5% DUE 08-10-2033 SEDOL: BF22PM5 | | | | | | | |
| 100,000.00 | 126.1810100 | 1,762.50 | 126,181.01 | 100,892.30 | 25,288.71 | 0.00 | 25,288.71 |
| Issue Date: 10 Aug 17 Rate: 4.5% Yield to Maturity: 2.122% Maturity Date: 10 Aug 33 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Corporate bonds** | | | | | | | |
| VERIZON 4.862% DUE 08-21-2046 SEDOL: BXVMD62 | | | | | | | |
| 10,000.00 | 135.1437000 | 175.57 | 13,514.37 | 12,902.80 | 611.57 | 0.00 | 611.57 |
| Issue Date: 21 Feb 15 Rate: 4.862% Yield to Maturity: 2.907% Maturity Date: 21 Aug 46 | | | | | | | |
| VERIZON 4% DUE 03-22-2050 SEDOL: BLNP354 | | | | | | | |
| 30,000.00 | 121.0056670 | 330.00 | 36,301.70 | 35,799.20 | 502.50 | 0.00 | 502.50 |
| Issue Date: 20 Mar 20 Rate: 4% Call Date: 22 Sep 49 Call Price: 100.00 Yield to Maturity: 2.925% Maturity Date: 22 Mar 50 | | | | | | | |
| VERIZON 5.5% DUE 03-16-2047 SEDOL: BYZNV86 | | | | | | | |
| 10,000.00 | 145.6740000 | 160.42 | 14,567.40 | 10,589.00 | 3,978.40 | 0.00 | 3,978.40 |
| Issue Date: 16 Mar 17 Rate: 5.5% Yield to Maturity: 2.977% Maturity Date: 16 Mar 47 | | | | | | | |
| VIACOM INC NEW 3.875% DUE 04-01-2024 CUSIP: 92553PAX0 | | | | | | | |
| 20,000.00 | 109.3145000 | 193.75 | 21,862.90 | 18,713.60 | 3,149.30 | 0.00 | 3,149.30 |
| Issue Date: 11 Mar 14 Rate: 3.875% Call Date: 1 Jan 24 Call Price: 100.00 Yield to Maturity: 0.957% Maturity Date: 1 Apr 24 | | | | | | | |
| VISA INC 2.7% DUE 04-15-2040 SEDOL: BM6JP54 | | | | | | | |
| 40,000.00 | 109.1631500 | 228.00 | 43,665.26 | 40,885.20 | 2,780.06 | 0.00 | 2,780.06 |
| Issue Date: 2 Apr 20 Rate: 2.7% Call Date: 15 Oct 39 Call Price: 100.00 Yield to Maturity: 2.118% Maturity Date: 15 Apr 40 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Corporate bonds** | | | | | | | |
| VISA INC 4.3% DUE 12-14-2045 SEDOL: BYPHFN1 | | | | | | | |
| 210,000.00 | 136.9738140 | 426.42 | 287,645.01 | 214,194.65 | 73,450.36 | 0.00 | 73,450.36 |
| Issue Date: 14 Dec 15 Rate: 4.3% Call Date: 14 Jun 45 Call Price: 100.00 Yield to Maturity: 2.336% Maturity Date: 14 Dec 45 | | | | | | | |
| WACHOVIA CAP TR III FXD-FLTG RATE BD DUE12-31-2049 REG SEDOL: B0XNTL9<br>EF258781 | | | | | | | |
| 320,000.00 | 101.2630000 | 841.65 | 324,041.60 | 289,626.52 | 34,415.08 | 0.00 | 34,415.08 |
| Issue Date: 1 Feb 06 Rate: 5.56975% Call Date: 15 Mar 21 Call Price: 100.00 Yield to Maturity: 5.482% Maturity Date: 31 Dec 49 | | | | | | | |
| WALGREENS BOOTS 3.45% DUE 06-01-2026 CUSIP: 931427AQ1 | | | | | | | |
| 40,000.00 | 110.6001750 | 115.00 | 44,240.07 | 39,925.33 | 4,314.74 | 0.00 | 4,314.74 |
| Issue Date: 1 Jun 16 Rate: 3.45% Call Date: 1 Mar 26 Call Price: 100.00 Yield to Maturity: 1.41% Maturity Date: 1 Jun 26 | | | | | | | |
| WALMART INC 3.4% DUE 06-26-2023 SEDOL: BYZGKK0 | | | | | | | |
| 20,000.00 | 107.3943500 | 9.44 | 21,478.87 | 21,346.40 | 132.47 | 0.00 | 132.47 |
| Issue Date: 27 Jun 18 Rate: 3.4% Call Date: 26 May 23 Call Price: 100.00 Yield to Maturity: 0.407% Maturity Date: 26 Jun 23 | | | | | | | |
| WALMART INC 3.55% DUE 06-26-2025 SEDOL: BGLQSQ0 | | | | | | | |
| 10,000.00 | 113.2355000 | 4.93 | 11,323.55 | 11,284.60 | 38.95 | 0.00 | 38.95 |
| Issue Date: 27 Jun 18 Rate: 3.55% Call Date: 26 Apr 25 Call Price: 100.00 Yield to Maturity: 0.558% Maturity Date: 26 Jun 25 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Corporate bonds** | | | | | | | |
| WALMART INC 3.7% DUE 06-26-2028 SEDOL: BG0XX45 | | | | | | | |
| 100,000.00 | 117.7852300 | 51.39 | 117,785.23 | 99,854.20 | 17,931.03 | 0.00 | 17,931.03 |
| Issue Date: 27 Jun 18 Rate: 3.7% Call Date: 26 Mar 28 Call Price: 100.00 Yield to Maturity: 1.208% Maturity Date: 26 Jun 28 | | | | | | | |
| WASTE MGMT INC DEL FIXED 4.15% 07-15-2049 SEDOL: BK0Y5Y0 | | | | | | | |
| 10,000.00 | 133.2708000 | 191.36 | 13,327.08 | 10,143.20 | 3,183.88 | 0.00 | 3,183.88 |
| Issue Date: 22 May 19 Rate: 4.15% Call Date: 15 Jan 49 Call Price: 100.00 Yield to Maturity: 2.51% Maturity Date: 15 Jul 49 | | | | | | | |
| WASTE MGMT INC DEL 3.5% DUE 05-15-2024 SEDOL: BMH0QX1 | | | | | | | |
| 50,000.00 | 109.2470200 | 223.61 | 54,623.51 | 49,874.00 | 4,749.51 | 0.00 | 4,749.51 |
| Issue Date: 8 May 14 Rate: 3.5% Call Date: 15 Feb 24 Call Price: 100.00 Yield to Maturity: 0.719% Maturity Date: 15 May 24 | | | | | | | |
| WELLS FARGO & CO FLTG RT 4.478% DUE 04-04-2031 CUSIP: 95000U2L6 | | | | | | | |
| 30,000.00 | 122.2552670 | 324.66 | 36,676.58 | 30,000.00 | 6,676.58 | 0.00 | 6,676.58 |
| Issue Date: 30 Mar 20 Rate: 4.478% Call Date: 6 Apr 21 Call Price: 100.00 Yield to Maturity: 2.059% Maturity Date: 4 Apr 31 | | | | | | | |
| WELLS FARGO & CO MEDIUM TERM 5.013% 04-04-2051 CUSIP: 95000U2M4 | | | | | | | |
| 70,000.00 | 142.1217140 | 848.03 | 99,485.20 | 80,712.40 | 18,772.80 | 0.00 | 18,772.80 |
| Issue Date: 30 Mar 20 Rate: 5.013% Call Date: 6 Apr 21 Call Price: 100.00 Yield to Maturity: 2.909% Maturity Date: 4 Apr 51 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Corporate bonds** | | | | | | | |
| WELLS FARGO & CO MEDIUM TERM SR NTS BOOK2.188% DUE 04-30-2026 SEDOL: BMYML35 | | | | | | | |
| 10,000.00 | 105.2887000 | 37.07 | 10,528.87 | 10,031.20 | 497.67 | 0.00 | 497.67 |
| Issue Date: 30 Apr 20 Rate: 2.188% Call Date: 7 May 21 Call Price: 100.00 Yield to Maturity: 1.161% Maturity Date: 30 Apr 26 | | | | | | | |
| WELLS FARGO & CO NEW MEDIUM TERM SR 4.65% 11-04-2044 SEDOL: BS9FPF1 | | | | | | | |
| 30,000.00 | 128.2720000 | 220.88 | 38,481.60 | 29,927.40 | 8,554.20 | 0.00 | 8,554.20 |
| Issue Date: 4 Nov 14 Rate: 4.65% Yield to Maturity: 2.984% Maturity Date: 4 Nov 44 | | | | | | | |
| WELLS FARGO & CO NEW MEDIUM TERM SR NTS TRANCHE # TR 00155 4.3% DUE 07-22-2027 SEDOL: BYQXN34 | | | | | | | |
| 140,000.00 | 117.1775860 | 2,658.83 | 164,048.62 | 140,361.63 | 23,686.99 | 0.00 | 23,686.99 |
| Issue Date: 22 Jul 15 Rate: 4.3% Yield to Maturity: 1.536% Maturity Date: 22 Jul 27 | | | | | | | |
| WELLS FARGO & CO NEW 5.95% DUE 12-15-2036 BEO SEDOL: BL96P55 | | | | | | | |
| 50,000.00 | 134.0675400 | 132.22 | 67,033.77 | 46,637.80 | 20,395.97 | 0.00 | 20,395.97 |
| Issue Date: 15 Dec 19 Rate: 5.95% Call Date: 15 Dec 36 Call Price: 100.00 Yield to Maturity: 4.369% Maturity Date: 1 Dec 86 | | | | | | | |
| WELLS FARGO & CO TRANCHE # SR 00129 3.45DUE 02-13-2023 SEDOL: B8YNT14 | | | | | | | |
| 80,000.00 | 105.9747000 | 1,058.00 | 84,779.76 | 80,421.96 | 4,357.80 | 0.00 | 4,357.80 |
| Issue Date: 13 Feb 13 Rate: 3.45% Yield to Maturity: 0.605% Maturity Date: 13 Feb 23 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Corporate bonds** | | | | | | | |
| WELLS FARGO & CO 2.879% DUE 10-30-2030 SEDOL: BKRKN36 | | | | | | | |
| 60,000.00 | 109.0990170 | 292.70 | 65,459.41 | 59,691.17 | 5,768.24 | 0.00 | 5,768.24 |
| Issue Date: 31 Oct 19 Rate: 2.879% Call Date: 30 Oct 29 Call Price: 100.00 Yield to Maturity: 1.861% Maturity Date: 30 Oct 30 | | | | | | | |
| WELLS FARGO & CO 3.75% DUE 01-24-2024 SEDOL: BJ60RC7 | | | | | | | |
| 20,000.00 | 109.1689500 | 327.08 | 21,833.79 | 19,963.80 | 1,869.99 | 0.00 | 1,869.99 |
| Issue Date: 24 Jan 19 Rate: 3.75% Call Date: 22 Dec 23 Call Price: 100.00 Yield to Maturity: 0.719% Maturity Date: 24 Jan 24 | | | | | | | |
| WELLS FARGO & CO 4.15% DUE 01-24-2029 SEDOL: BJ60RD8 | | | | | | | |
| 80,000.00 | 118.7001250 | 1,447.89 | 94,960.10 | 79,857.60 | 15,102.50 | 0.00 | 15,102.50 |
| Issue Date: 24 Jan 19 Rate: 4.15% Call Date: 24 Oct 28 Call Price: 100.00 Yield to Maturity: 1.662% Maturity Date: 24 Jan 29 | | | | | | | |
| WELLS FARGO & CO 4.4% DUE 06-14-2046 SEDOL: BD39X50 | | | | | | | |
| 20,000.00 | 125.1833000 | 41.56 | 25,036.66 | 19,920.60 | 5,116.06 | 0.00 | 5,116.06 |
| Issue Date: 14 Jun 16 Rate: 4.4% Yield to Maturity: 2.981% Maturity Date: 14 Jun 46 | | | | | | | |
| WELLS FARGO & CO 4.48% DUE 01-16-2024 SEDOL: BL25Y29 | | | | | | | |
| 89,000.00 | 111.2199440 | 1,827.47 | 98,985.75 | 83,576.64 | 15,409.11 | 0.00 | 15,409.11 |
| Issue Date: 26 Nov 13 Rate: 4.48% Yield to Maturity: 0.742% Maturity Date: 16 Jan 24 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Corporate bonds** | | | | | | | |
| WELLS FARGO & CO 4.9% DUE 11-17-2045 SEDOL: BYQ29R7 | | | | | | | |
| 110,000.00 | 133.1904820 | 658.78 | 146,509.53 | 109,607.60 | 36,901.93 | 0.00 | 36,901.93 |
| Issue Date: 17 Nov 15 Rate: 4.9% Yield to Maturity: 2.997% Maturity Date: 17 Nov 45 | | | | | | | |
| WELLS FARGO & CO 5.375% DUE 11-02-2043 SEDOL: BG48MR2 | | | | | | | |
| 60,000.00 | 138.9504170 | 528.54 | 83,370.25 | 59,822.40 | 23,547.85 | 0.00 | 23,547.85 |
| Issue Date: 28 Oct 13 Rate: 5.375% Yield to Maturity: 3.005% Maturity Date: 2 Nov 43 | | | | | | | |
| WELLS FARGO & COMPANY 4.6 MTN TRANCHE # SR 00116 DUE 04-01-2021 USD1000 SEDOL: BCZTDH3 | | | | | | | |
| 20,000.00 | 101.0562000 | 230.00 | 20,211.24 | 21,479.20 | - 1,267.96 | 0.00 | - 1,267.96 |
| Issue Date: 29 Mar 11 Rate: 4.6% Yield to Maturity: 0.368% Maturity Date: 1 Apr 21 | | | | | | | |
| WESTERN MIDSTREAM OPER LP FRN 01-13-2023REG SEDOL: BKV8F52 | | | | | | | |
| 10,000.00 | 98.0263000 | 46.09 | 9,802.63 | 10,000.00 | - 197.37 | 0.00 | - 197.37 |
| Issue Date: 13 Jan 20 Rate: 2.07413% Yield to Maturity: 2.111% Maturity Date: 13 Jan 23 | | | | | | | |
| WESTERN MIDSTREAM OPER LP 3.1% DUE 02-01-2025 SEDOL: BKRMRD0 | | | | | | | |
| 40,000.00 | 103.0570000 | 683.33 | 41,222.80 | 40,030.90 | 1,191.90 | 0.00 | 1,191.90 |
| Issue Date: 13 Jan 20 Rate: 4.35% Call Date: 1 Jan 25 Call Price: 100.00 Yield to Maturity: 2.31% Maturity Date: 1 Feb 25 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Corporate bonds** | | | | | | | |
| WESTN GAS PARTNERS 4.5% 03-01-2028 CUSIP: 958254AH7 | | | | | | | |
| 10,000.00 | 103.6500000 | 150.00 | 10,365.00 | 10,310.90 | 54.10 | 0.00 | 54.10 |
| Issue Date: 2 Mar 18 Rate: 4.5% Call Date: 1 Dec 27 Call Price: 100.00 Yield to Maturity: 3.91% Maturity Date: 1 Mar 28 | | | | | | | |
| WESTN MIDSTREAM STEP CPN 5.25% DUE 02-01-2050 SEDOL: BKRMRB8 | | | | | | | |
| 30,000.00 | 110.0000000 | 781.25 | 33,000.00 | 29,377.30 | 3,622.70 | 0.00 | 3,622.70 |
| Issue Date: 13 Jan 20 Rate: 6.5% Call Date: 1 Aug 49 Call Price: 100.00 Yield to Maturity: 4.621% Maturity Date: 1 Feb 50 | | | | | | | |
| WESTN MIDSTREAM 4.05% DUE 02-01-2030 SEDOL: BKRMR85 | | | | | | | |
| 90,000.00 | 111.9810000 | 1,893.75 | 100,782.90 | 90,735.07 | 10,047.83 | 0.00 | 10,047.83 |
| Issue Date: 13 Jan 20 Rate: 5.05% Call Date: 1 Nov 29 Call Price: 100.00 Yield to Maturity: 2.562% Maturity Date: 1 Feb 30 | | | | | | | |
| WILLIAMS COS INC 7.5% DUE 01-15-2031 SEDOL: 2830807 | | | | | | | |
| 68,000.00 | 135.9402790 | 2,351.67 | 92,439.39 | 72,266.03 | 20,173.36 | 0.00 | 20,173.36 |
| Issue Date: 17 Jan 01 Rate: 7.5% Yield to Maturity: 3.27% Maturity Date: 15 Jan 31 | | | | | | | |
| WILLIAMS COS INC 7.75% DUE 06-15-2031 SEDOL: 2793063 | | | | | | | |
| 60,000.00 | 134.7201000 | 206.67 | 80,832.06 | 73,125.00 | 7,707.06 | 0.00 | 7,707.06 |
| Issue Date: 13 Jun 01 Rate: 7.75% Yield to Maturity: 3.712% Maturity Date: 15 Jun 31 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Corporate bonds** | | | | | | | |
| WPX ENERGY INC 6% DUE 01-15-2022 SEDOL: B8F4N14 | | | | | | | |
| 10,000.00 | 101.5010000 | 276.67 | 10,150.10 | 9,662.50 | 487.60 | 0.00 | 487.60 |
| Issue Date: 14 Nov 11 Rate: 6% Call Date: 15 Oct 21 Call Price: 100.00 Yield to Maturity: 4.502% Maturity Date: 15 Jan 22 | | | | | | | |
| WPX ENERGY INC 8.25% DUE 08-01-2023 SEDOL: BYSVZ07 | | | | | | | |
| 60,000.00 | 113.8120000 | 2,062.50 | 68,287.20 | 68,800.00 | - 512.80 | 0.00 | - 512.80 |
| Issue Date: 22 Jul 15 Rate: 8.25% Call Date: 1 Jun 23 Call Price: 100.00 Yield to Maturity: 2.679% Maturity Date: 1 Aug 23 | | | | | | | |
| WYETH NT 5.95 DUE 04-01-2037/03-27-2007 BEO SEDOL: B91ZLT2 | | | | | | | |
| 20,000.00 | 149.9147500 | 297.50 | 29,982.95 | 19,113.66 | 10,869.29 | 0.00 | 10,869.29 |
| Issue Date: 27 Mar 07 Rate: 5.95% Yield to Maturity: 2.261% Maturity Date: 1 Apr 37 | | | | | | | |
| 3M CO FIXED 3.05% DUE 04-15-2030 SEDOL: BKSG5B5 | | | | | | | |
| 10,000.00 | 113.6860000 | 64.39 | 11,368.60 | 9,968.10 | 1,400.50 | 0.00 | 1,400.50 |
| Issue Date: 27 Mar 20 Rate: 3.05% Call Date: 15 Jan 30 Call Price: 100.00 Yield to Maturity: 1.468% Maturity Date: 15 Apr 30 | | | | | | | |
| 3M CO 2.375% DUE 08-26-2029 SEDOL: BK4H0C8 | | | | | | | |
| 30,000.00 | 108.2020330 | 247.40 | 32,460.61 | 29,794.50 | 2,666.11 | 0.00 | 2,666.11 |
| Issue Date: 26 Aug 19 Rate: 2.375% Call Date: 26 May 29 Call Price: 100.00 Yield to Maturity: 1.366% Maturity Date: 26 Aug 29 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Corporate bonds** | | | | | | | |
| 3M CO 3.7% DUE 04-15-2050/03-27-2020 REG SEDOL: BKSG5C6 | | | | | | | |
| 120,000.00 | 124.1287170 | 937.33 | 148,954.46 | 133,374.90 | 15,579.56 | 0.00 | 15,579.56 |
| Issue Date: 27 Mar 20 Rate: 3.7% Call Date: 15 Oct 49 Call Price: 100.00 Yield to Maturity: 2.528% Maturity Date: 15 Apr 50 | | | | | | | |
| Total USD | | 262,150.31 | 28,070,665.34 | 24,667,158.89 | 3,403,506.45 | 0.00 | 3,403,506.45 |
| Total United States | | 262,150.31 | 28,070,665.34 | 24,667,158.89 | 3,403,506.45 | 0.00 | 3,403,506.45 |
| **Total Corporate Bonds** | | | | | | | |
| **33,454,500.00** | | **359,046.14** | **38,487,051.16** | **33,842,955.24** | **4,644,095.92** | **0.00** | **4,644,095.92** |
| **Funds - corporate bond** | | | | | | | |
| **United States - USD** | | | | | | | |
| MFO VANGUARD BD INDEX FDS TOTAL BD MKT PORTFOLIO INSTL SHS CUSIP: 921937504 | | | | | | | |
| 7,826,638.96 | 11.6200000 | 166,609.84 | 90,945,544.72 | 86,159,579.04 | 4,785,965.68 | 0.00 | 4,785,965.68 |
| Issue Date: 2 Sep 08 | | | | | | | |
| Total USD | | 166,609.84 | 90,945,544.72 | 86,159,579.04 | 4,785,965.68 | 0.00 | 4,785,965.68 |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Funds - corporate bond** | | | | | | | |
| Total United States | | 166,609.84 | 90,945,544.72 | 86,159,579.04 | 4,785,965.68 | 0.00 | 4,785,965.68 |
| **Total Funds - Corporate Bond** | | | | | | | |
| **7,826,638.96** | | **166,609.84** | **90,945,544.72** | **86,159,579.04** | **4,785,965.68** | **0.00** | **4,785,965.68** |
| **Corporate convertible bonds** | | | | | | | |
| **Switzerland - USD** | | | | | | | |
| PVTPL UBS GROUP FDG SWITZ AG CONV CORP 7.0% 12-31-2049 CUSIP: 90352JAF0 | | | | | | | |
| 200,000.00 | 109.6250000 | 5,872.22 | 219,250.00 | 200,000.00 | 19,250.00 | 0.00 | 19,250.00 |
| Issue Date: 31 Jan 19 Rate: 7% Call Date: 31 Jan 24 Call Price: 100.00 Yield to Maturity: 6.283% Maturity Date: 31 Dec 49 | | | | | | | |
| Total USD | | 5,872.22 | 219,250.00 | 200,000.00 | 19,250.00 | 0.00 | 19,250.00 |
| Total Switzerland | | 5,872.22 | 219,250.00 | 200,000.00 | 19,250.00 | 0.00 | 19,250.00 |
| **Total Corporate Convertible Bonds** | | | | | | | |
| **200,000.00** | | **5,872.22** | **219,250.00** | **200,000.00** | **19,250.00** | **0.00** | **19,250.00** |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Bank loans** | | | | | | | |
| **Canada - USD** | | | | | | | |
| GARDA WORLD SECURITY CORPORATION TERM LOAN B 10-30-2026 BEO CUSIP: C4000KAC8 | | | | | | | |
| 20,611.96 | 100.0000000 | 20.00 | 20,611.96 | 20,199.72 | 412.24 | 0.00 | 412.24 |
| Issue Date: 30 Oct 19 Yield to Maturity: 5.005% Maturity Date: 30 Oct 26 | | | | | | | |
| GFL ENVIRONMENTAL INC TERM LOAN B 05-09-2025 CUSIP: C7052BAF1 | | | | | | | |
| 11,457.61 | 100.0170190 | 14.28 | 11,459.56 | 11,408.37 | 51.19 | 0.00 | 51.19 |
| Issue Date: 30 Sep 16 Yield to Maturity: 4.005% Maturity Date: 30 May 25 | | | | | | | |
| STARS GROUP HOLDINGS B.V. TERM LOAN DUE 07-10-2025 BEO CUSIP: N8233BAC6 | | | | | | | |
| 4,249.18 | 100.3059400 | 40.40 | 4,262.18 | 4,266.37 | - 4.19 | 0.00 | - 4.19 |
| Issue Date: 10 Jul 18 Yield to Maturity: 3.766% Maturity Date: 10 Jul 25 | | | | | | | |
| 1011778 B.C UNLTD LIAB CO TERM LOAN B4 DUE 11-19-2026 CUSIP: C6901LAH0 | | | | | | | |
| 118,800.00 | 98.4689980 | 194.40 | 116,981.17 | 118,806.17 | - 1,825.00 | 0.00 | - 1,825.00 |
| Issue Date: 7 Nov 19 Yield to Maturity: 2.275% Maturity Date: 19 Nov 26 | | | | | | | |
| Total USD | | 269.08 | 153,314.87 | 154,680.63 | - 1,365.76 | 0.00 | - 1,365.76 |
| Total Canada | | 269.08 | 153,314.87 | 154,680.63 | - 1,365.76 | 0.00 | - 1,365.76 |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Bank loans** | | | | | | | |
| **Ireland - USD** | | | | | | | |
| AVOLON TLB BORROWER 1 (US) LLC TERM B-5 LOAN SENIOR SECURED TERM LOAN 12-01-2027CUSIP: 05400KAG5 | | | | | | | |
| 20,000.00 | 100.0000000 | 18.06 | 20,000.00 | 19,800.00 | 200.00 | 0.00 | 200.00 |
| Issue Date: 20 Mar 17 Yield to Maturity: 3.295% Maturity Date: 1 Dec 27 | | | | | | | |
| Total USD | | 18.06 | 20,000.00 | 19,800.00 | 200.00 | 0.00 | 200.00 |
| Total Ireland | | 18.06 | 20,000.00 | 19,800.00 | 200.00 | 0.00 | 200.00 |
| **Spain - USD** | | | | | | | |
| GRIFOLS WORLDWIDE OPERATIONS LIMITED DOLLAR TRANCHE B TERM LOAN 11-15-2027 CUSIP: 39843PAG8 | | | | | | | |
| 89,100.00 | 99.0629970 | 36.49 | 88,265.13 | 89,397.00 | - 1,131.87 | 0.00 | - 1,131.87 |
| Issue Date: 15 Nov 19 Yield to Maturity: 2.399% Maturity Date: 15 Nov 27 | | | | | | | |
| Total USD | | 36.49 | 88,265.13 | 89,397.00 | - 1,131.87 | 0.00 | - 1,131.87 |
| Total Spain | | 36.49 | 88,265.13 | 89,397.00 | - 1,131.87 | 0.00 | - 1,131.87 |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Bank loans** | | | | | | | |
| **United Kingdom - USD** | | | | | | | |
| FRONERI INTERNATIONAL PLC TERM LOAN 01-29-2027 CUSIP: G3679YAC6 | | | | | | | |
| 39,800.00 | 98.9000000 | 82.31 | 39,362.20 | 39,775.12 | - 412.92 | 0.00 | - 412.92 |
| Issue Date: 30 Jan 20 Yield to Maturity: 2.814% Maturity Date: 29 Jan 27 | | | | | | | |
| Total USD | | 82.31 | 39,362.20 | 39,775.12 | - 412.92 | 0.00 | - 412.92 |
| Total United Kingdom | | 82.31 | 39,362.20 | 39,775.12 | - 412.92 | 0.00 | - 412.92 |
| **United States - USD** | | | | | | | |
| ALLIED UNIVERSAL HOLDCO LLC USD ALLIED 06-26-2026 BEO CUSIP: 01957TAC1 | | | | | | | |
| 67,881.75 | 99.4790060 | 257.58 | 67,528.09 | 67,813.66 | - 285.57 | 0.00 | - 285.57 |
| Issue Date: 12 Jul 19 Yield to Maturity: 4.731% Maturity Date: 10 Jul 26 | | | | | | | |
| API GROUP DE, INC INITIAL TERM LOAN 10-01-2026 CUSIP: 00186XAB9 | | | | | | | |
| 188,472.18 | 99.6250000 | 430.44 | 187,765.41 | 182,083.23 | 5,682.18 | 0.00 | 5,682.18 |
| Issue Date: 1 Oct 19 Yield to Maturity: 2.885% Maturity Date: 1 Oct 26 | | | | | | | |
| ARAMARK SERVICES INC FIRST LIEN TERM LOAN DUE 01-27-2027 CUSIP: 03852JAR2 | | | | | | | |
| 64,512.50 | 98.5939930 | 105.56 | 63,605.45 | 64,907.62 | - 1,302.17 | 0.00 | - 1,302.17 |
| Issue Date: 2 Dec 19 Rate: 3.6% Yield to Maturity: 2.326% Maturity Date: 27 Jan 27 | | | | | | | |

# Asset Detail - Base Currency



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

## *Fixed Income*

### Bank loans

ASPLUNDH TREE EXPERT CO TERM LOAN B DUE 09-07-2027 BEO CUSIP: 04538FAC3

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| 29,925.00 | 100.1880030 | 30.95 | 29,981.26 | 29,999.81 | - 18.55 | 0.00 | - 18.55 |

Issue Date: 7 Aug 20 Yield to Maturity: 2.739% Maturity Date: 7 Sep 27

ASURION LLC (FKA ASURION CORPORATION) SEN SEC TL 11-03-2024 CUSIP: 04649VAW0

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| 78,540.09 | 99.1000010 | 213.28 | 77,833.23 | 78,650.63 | - 817.40 | 0.00 | - 817.40 |

Issue Date: 24 May 11 Yield to Maturity: 3.543% Maturity Date: 3 Nov 24

ASURION, LLC (FKA ASURION CORPORATION) TERM LOAN B4 SEN SEC 08-04-2022 CUSIP: 04649VAT7

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| 35,677.41 | 99.7919970 | 26.92 | 35,603.20 | 35,599.14 | 4.06 | 0.00 | 4.06 |

Issue Date: 24 May 11 Yield to Maturity: 3.776% Maturity Date: 4 Aug 22

ATHENAHEALTH. INC TLB DUE 02-11-2026 BEO CUSIP: 04685YAK5

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| 88,721.25 | 99.7250040 | 229.67 | 88,477.27 | 88,832.53 | - 355.26 | 0.00 | - 355.26 |

Issue Date: 11 Feb 19 Yield to Maturity: 4.858% Maturity Date: 11 Feb 26

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

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| 9,800.00 | 99.5000000 | 33.00 | 9,751.00 | 9,702.00 | 49.00 | 0.00 | 49.00 |

Issue Date: 30 Nov 18 Yield to Maturity: 4.119% Maturity Date: 28 Nov 25

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Bank loans** | | | | | | | |
| BERRY GLOBAL GROUP INC FKA BERRY PLASTICS CORPORATION TERM W LOAN DUE 10-01-22 CUSIP: 08579JBD3 | | | | | | | |
| 31,053.76 | 99.8320010 | 38.92 | 31,001.59 | 30,982.60 | 18.99 | 0.00 | 18.99 |
| Issue Date: 3 Apr 07 Yield to Maturity: 2.648% Maturity Date: 1 Oct 22 | | | | | | | |
| BJ S WHOLESALE CLUB INC TERM LOAN B 02-03-2024 CUSIP: 09179FAU6 | | | | | | | |
| 6,901.68 | 99.8439500 | 0.00 | 6,890.91 | 6,871.49 | 19.42 | 0.00 | 19.42 |
| Issue Date: 3 Feb 17 Yield to Maturity: 2.321% Maturity Date: 3 Feb 24 | | | | | | | |
| BRIGHTVIEW LANDSCAPES, LLC TERM LOAN B DUE 08-08-2025 BEO CUSIP: 10801XAG2 | | | | | | | |
| 19,500.00 | 99.4170260 | 30.73 | 19,386.32 | 19,451.25 | - 64.93 | 0.00 | - 64.93 |
| Issue Date: 18 Dec 13 Yield to Maturity: 2.884% Maturity Date: 15 Aug 25 | | | | | | | |
| BROOKFIELD WEC HLDS INC (AKA WESTINGHOUSE ELECTRIC CO LLC) INITIAL TL 08-01-25 CUSIP: 11284EAL7 | | | | | | | |
| 19,848.48 | 99.6429950 | 64.09 | 19,777.62 | 19,374.67 | 402.95 | 0.00 | 402.95 |
| Issue Date: 1 Aug 18 Yield to Maturity: 3.919% Maturity Date: 1 Aug 25 | | | | | | | |
| CAESARS RESORT COLLECTION LLC TERM LOAN DUE 06-19-2025 BEO CUSIP: 12769LAD1 | | | | | | | |
| 49,875.00 | 100.0309970 | 200.01 | 49,890.46 | 48,378.75 | 1,511.71 | 0.00 | 1,511.71 |
| Issue Date: 18 Jun 20 Yield to Maturity: 4.876% Maturity Date: 19 Jun 25 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Bank loans** | | | | | | | |
| CAESARS RESORT COLLECTION, LLC TERM LOANSENIOR SECURED DUE 10-02-2024 BEO CUSIP: 12769LAB5 | | | | | | | |
| 56,967.26 | 97.9880020 | 142.41 | 55,821.08 | 57,110.02 | - 1,288.94 | 0.00 | - 1,288.94 |
| Issue Date: 22 Dec 17 Yield to Maturity: 3.493% Maturity Date: 23 Dec 24 | | | | | | | |
| CHANGE HEALTHCARE HOLDINGS INC TLB SENIOR SECD 1ST LIEN DUE 03-01-2024BEO CUSIP: 15911AAC7 | | | | | | | |
| 114,265.30 | 99.4499990 | 681.96 | 113,636.84 | 114,001.33 | - 364.49 | 0.00 | - 364.49 |
| Issue Date: 23 Jan 17 Yield to Maturity: 3.697% Maturity Date: 1 Mar 24 | | | | | | | |
| CHARTER COMMUNICATIONS OPERATING LLC (AKA CCO SAFARI LLC) TERM LOAN 04-30-2025 CUSIP: 16117LBW8 | | | | | | | |
| 194,486.25 | 99.5559990 | 319.02 | 193,622.73 | 194,729.95 | - 1,107.22 | 0.00 | - 1,107.22 |
| Issue Date: 18 Oct 19 Yield to Maturity: 2.121% Maturity Date: 30 Apr 25 | | | | | | | |
| CITADEL SECURITIES LP 2020 REPRICED TERMLOAN 02-27-2026 BEO CUSIP: 17288YAC6 | | | | | | | |
| 19,800.00 | 99.9579800 | 49.49 | 19,791.68 | 19,750.50 | 41.18 | 0.00 | 41.18 |
| Issue Date: 22 Feb 19 Yield to Maturity: 3.018% Maturity Date: 27 Feb 26 | | | | | | | |
| CSC HOLDINGS, LLC TERM LOAN B SENIOR SECURED 04-15-2027 CUSIP: 64072UAK8 | | | | | | | |
| 19,850.00 | 98.9579850 | 23.46 | 19,643.16 | 19,924.43 | - 281.27 | 0.00 | - 281.27 |
| Issue Date: 9 Oct 15 Yield to Maturity: 2.927% Maturity Date: 15 Apr 27 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Bank loans** | | | | | | | |
| DBAUSCH HEALTH COMPANIES INC. (FKA VALEANT PHARMA INTL, INC.) 11-14-2025 CUSIP: C9413PBB8 | | | | | | | |
| 84,375.00 | 98.9640060 | 14.49 | 83,500.88 | 83,473.03 | 27.85 | 0.00 | 27.85 |
| Issue Date: 1 Jun 18 Yield to Maturity: 3.112% Maturity Date: 27 Nov 25 | | | | | | | |
| DEERFIELD DAKOTA HOLD LLC FKA CORP AKA DUFF & PHELPS TLB 03-05-2027 CUSIP: 24440EAB3 | | | | | | | |
| 89,550.00 | 100.0160020 | 402.74 | 89,564.33 | 88,654.50 | 909.83 | 0.00 | 909.83 |
| Issue Date: 25 Feb 20 Yield to Maturity: 4.791% Maturity Date: 5 Mar 27 | | | | | | | |
| DELL INTERNATIONAL L L C TERM LOAN B 09-19-2025 CUSIP: 24702NBE9 | | | | | | | |
| 68,400.50 | 100.0120030 | 161.98 | 68,408.71 | 68,892.40 | - 483.69 | 0.00 | - 483.69 |
| Issue Date: 7 Sep 16 Yield to Maturity: 2.736% Maturity Date: 19 Sep 25 | | | | | | | |
| DELTA AIR LINES, INC. TERM LOAN DUE 04-27-2023 BEO CUSIP: 24736CBM5 | | | | | | | |
| 89,550.00 | 101.4109990 | 889.02 | 90,813.55 | 88,604.66 | 2,208.89 | 0.00 | 2,208.89 |
| Issue Date: 23 Apr 20 Rate: 5.65% Yield to Maturity: 5.362% Maturity Date: 27 Apr 23 | | | | | | | |
| DIGICERT HOLDINGS, INC. USD DIGICERT TERM LOAN DUE 10-16-2026 BEO CUSIP: 24022KAB5 | | | | | | | |
| 99,250.00 | 99.7680000 | 355.19 | 99,019.74 | 99,150.75 | - 131.01 | 0.00 | - 131.01 |
| Issue Date: 16 Oct 19 Yield to Maturity: 4.389% Maturity Date: 16 Oct 26 | | | | | | | |

# Asset Detail - Base Currency



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

## *Fixed Income*

### Bank loans

ELANCO ANIMAL HEALTH INC TERM LOAN B DUE 02-04-2027 CUSIP: 28414BAF3

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| 67,720.94 | 99.0209970 | 135.81 | 67,057.95 | 68,093.40 | - 1,035.45 | 0.00 | - 1,035.45 |

Issue Date: 24 Jan 20 Yield to Maturity: 2.167% Maturity Date: 4 Feb 27

ENERGIZER HOLDINGS INC FLTG RT TBL12-16-2027 CUSIP: LX1914246

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| 10,833.33 | 99.8129850 | 0.00 | 10,813.07 | 10,779.16 | 33.91 | 0.00 | 33.91 |

Issue Date: 8 Dec 20 Yield to Maturity: 2.861% Maturity Date: 16 Dec 27

ENERGIZER HOLDINGS, INC TERM LOAN 2020 12-22-2027 CUSIP: 29267YAS1

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| 9,166.67 | 99.8130200 | 0.00 | 9,149.53 | 9,120.84 | 28.69 | 0.00 | 28.69 |

Issue Date: 22 Dec 20 Yield to Maturity: 2.861% Maturity Date: 22 Dec 27

EYECARE PARTNERS LIMITED DUE 02-18-2027 BEO CUSIP: 30233PAB6

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| 16,094.60 | 97.2129780 | 54.12 | 15,646.04 | 16,074.48 | - 428.44 | 0.00 | - 428.44 |

Issue Date: 18 Feb 20 Yield to Maturity: 4.564% Maturity Date: 18 Feb 27

EYECARE PARTNERS LIMITED DUE 02-18-2027 BEO CUSIP: 30233PAC4

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| 7,567.56 | 97.2129700 | 35.59 | 7,356.65 | 7,562.83 | - 206.18 | 0.00 | - 206.18 |

Issue Date: 18 Feb 20 Yield to Maturity: 4.422% Maturity Date: 18 Feb 27

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Bank loans** | | | | | | | |
| FINCO I LLC (AKA FORTRESS INVESTMENT GROUP) TERM LOAN B DUE 06-27-2025 BEO CUSIP: 31774BAE4 | | | | | | | |
| 9,082.43 | 99.8130500 | 0.00 | 9,065.45 | 9,014.31 | 51.14 | 0.00 | 51.14 |
| Issue Date: 18 Sep 20 Yield to Maturity: 2.985% Maturity Date: 27 Jun 25 | | | | | | | |
| FIRST EAGLE HOLDINGS INC (FKA ARNHOLD AND S. TERM LOAN DUE 02-01-2027 BEO CUSIP: 05554JAH0 | | | | | | | |
| 176,860.13 | 98.8889980 | 1,232.65 | 174,895.21 | 177,867.26 | - 2,972.05 | 0.00 | - 2,972.05 |
| Issue Date: 31 Oct 18 Yield to Maturity: 2.978% Maturity Date: 1 Feb 27 | | | | | | | |
| FOCUS FINANCIAL PARTNERS LLC TERM LOAN DUE 07-03-2024 CUSIP: 34416DAT5 | | | | | | | |
| 49,367.23 | 99.2079970 | 91.44 | 48,976.24 | 49,614.05 | - 637.81 | 0.00 | - 637.81 |
| Issue Date: 10 Jan 20 Yield to Maturity: 2.568% Maturity Date: 3 Jul 24 | | | | | | | |
| FOUR SEASONS HOLDINGS INC TERM LOAN DUE 11-30-2023 BEO CUSIP: 35100DAR7 | | | | | | | |
| 45,450.60 | 99.1960060 | 84.19 | 45,085.18 | 45,564.50 | - 479.32 | 0.00 | - 479.32 |
| Issue Date: 30 Dec 13 Yield to Maturity: 2.416% Maturity Date: 30 Nov 23 | | | | | | | |
| GENESEE & WYOMING INC TERM LOAN 11-06-2026 CUSIP: BL3089549 | | | | | | | |
| 89,374.87 | 99.7030040 | 465.86 | 89,109.43 | 89,994.93 | - 885.50 | 0.00 | - 885.50 |
| Issue Date: 1 Jul 19 Rate: 3.87% Yield to Maturity: 2.26% Maturity Date: 6 Nov 26 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Bank loans** | | | | | | | |
| GO DADDY OPERATING COMPANY LLC TLB 02-15-2024 BEO CUSIP: 38017BAN6 | | | | | | | |
| 9,931.38 | 99.8750400 | 16.27 | 9,918.97 | 9,782.40 | 136.57 | 0.00 | 136.57 |
| Issue Date: 15 Feb 17 Yield to Maturity: 2.017% Maturity Date: 15 Feb 24 | | | | | | | |
| GOLDEN NUGGET, INC INCREMENTAL TERM LOAN B 10-04-2023 CUSIP: 51508PAG9 | | | | | | | |
| 12,127.81 | 96.3280260 | 19.46 | 11,682.48 | 11,249.80 | 432.68 | 0.00 | 432.68 |
| Issue Date: 13 Sep 17 Yield to Maturity: 4.867% Maturity Date: 4 Oct 23 | | | | | | | |
| HC GROUP HOLDINGS II INC TERM LOAN SEN SEC 05-22-2026 CUSIP: 09071FAK7 | | | | | | | |
| 39,600.00 | 99.7919950 | 150.26 | 39,517.63 | 39,204.00 | 313.63 | 0.00 | 313.63 |
| Issue Date: 1 May 19 Yield to Maturity: 4.608% Maturity Date: 6 Aug 26 | | | | | | | |
| HILTON WORLDWIDE FINANCE LLC TERM LOAN 06-22-2026 BEO CUSIP: 43289DAH6 | | | | | | | |
| 190,000.00 | 98.7190000 | 20.03 | 187,566.10 | 190,712.50 | - 3,146.40 | 0.00 | - 3,146.40 |
| Issue Date: 25 Oct 13 Yield to Maturity: 2.152% Maturity Date: 22 Jun 26 | | | | | | | |
| INTRAWEST RESORTS HOLDINGS, INC. TERM LOAN B1 07-31-2024 CUSIP: 46124CAB3 | | | | | | | |
| 49,116.17 | 98.4580030 | 122.46 | 48,358.80 | 49,007.85 | - 649.05 | 0.00 | - 649.05 |
| Issue Date: 31 Jul 17 Yield to Maturity: 3.545% Maturity Date: 31 Jul 24 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Bank loans** | | | | | | | |
| JAGUAR HLDG CO I LLC 08-18-2022 CUSIP: 47009YAK3 | | | | | | | |
| 59,165.32 | 99.9130060 | 178.79 | 59,113.85 | 59,362.68 | - 248.83 | 0.00 | - 248.83 |
| Issue Date: 18 Aug 15 Yield to Maturity: 3.618% Maturity Date: 18 Aug 22 | | | | | | | |
| JANE STREET GROUP, LLC TERM LOAN 01-31-2025 CUSIP: 47077DAF7 | | | | | | | |
| 118,152.03 | 99.7249980 | 329.74 | 117,827.11 | 118,127.45 | - 300.34 | 0.00 | - 300.34 |
| Issue Date: 25 Aug 17 Yield to Maturity: 3.388% Maturity Date: 31 Jan 25 | | | | | | | |
| LEVEL 3 FINANCING INC TERM LOAN B DUE 03-01-2027 CUSIP: 52729KAP1 | | | | | | | |
| 26,986.23 | 98.2289860 | 43.33 | 26,508.30 | 26,885.03 | - 376.73 | 0.00 | - 376.73 |
| Issue Date: 21 Nov 19 Yield to Maturity: 2.323% Maturity Date: 1 Mar 27 | | | | | | | |
| MPH ACQUISITION HOLDINGS LLC. DUE 06-07-2023 BEO CUSIP: 55328HAE1 | | | | | | | |
| 67,262.52 | 99.4379930 | 644.60 | 66,884.50 | 66,323.64 | 560.86 | 0.00 | 560.86 |
| Issue Date: 7 Jun 16 Yield to Maturity: 3.969% Maturity Date: 7 Jun 23 | | | | | | | |
| NEXSTAR BROADCASTING GROUP, INC. TERM LODUE 09-18-2026 BEO CUSIP: 65336RAW8 | | | | | | | |
| 112,510.58 | 99.2129980 | 272.35 | 111,625.12 | 112,361.52 | - 736.40 | 0.00 | - 736.40 |
| Issue Date: 17 Jan 17 Yield to Maturity: 3.126% Maturity Date: 18 Sep 26 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Bank loans** | | | | | | | |
| PANTHER BF AGGREGATOR 2 LP TERM LOAN 04-30-2026 BEO CUSIP: C8000CAB9 | | | | | | | |
| 88,178.57 | 99.4790000 | 183.10 | 87,719.16 | 87,596.27 | 122.89 | 0.00 | 122.89 |
| Issue Date: 30 Apr 19 Yield to Maturity: 3.899% Maturity Date: 30 Apr 26 | | | | | | | |
| PHOENIX GUARANTOR INC. (AKA BRIGHTSPRING) TERM LOAN B 03-05-2026 BEOCUSIP: 71913BAE2 | | | | | | | |
| 49,376.86 | 99.2919960 | 46.66 | 49,027.27 | 49,271.54 | - 244.27 | 0.00 | - 244.27 |
| Issue Date: 5 Mar 19 Yield to Maturity: 3.653% Maturity Date: 5 Mar 26 | | | | | | | |
| PRIME SECURITY SERVICES BORROWER, LLC DUE 09-13-2026 BEO CUSIP: 03765VAJ9 | | | | | | | |
| 74,632.41 | 100.2499990 | 237.89 | 74,818.99 | 74,275.00 | 543.99 | 0.00 | 543.99 |
| Issue Date: 4 Sep 19 Yield to Maturity: 4.181% Maturity Date: 13 Sep 26 | | | | | | | |
| REALOGY GROUP LLC TERM BANK LOAN 02-08-2025 CUSIP: 75605NAQ3 | | | | | | | |
| 9,948.72 | 98.0710100 | 25.77 | 9,756.81 | 9,575.64 | 181.17 | 0.00 | 181.17 |
| Issue Date: 26 Jan 18 Yield to Maturity: 3.032% Maturity Date: 8 Feb 25 | | | | | | | |
| REGIONALCARE HOSPITAL PARTNERS , INC. TERM LOAN B DUE 11-16-2025 CUSIP: 75915TAD4 | | | | | | | |
| 92,474.66 | 99.6129970 | 310.20 | 92,116.78 | 91,902.28 | 214.50 | 0.00 | 214.50 |
| Issue Date: 16 Nov 18 Yield to Maturity: 4.134% Maturity Date: 16 Nov 25 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Bank loans** | | | | | | | |
| REYNOLDS CONSUMER PRODUCTS, INC. TERM LOAN 01-29-2027 CUSIP: 76171JAB7 | | | | | | | |
| 54,544.95 | 99.2499950 | 89.27 | 54,135.86 | 54,455.96 | - 320.10 | 0.00 | - 320.10 |
| Issue Date: 21 Jan 20 Yield to Maturity: 2.135% Maturity Date: 29 Jan 27 | | | | | | | |
| REYNOLDS GROUP HOLDINGS INC. TERM LOAN DUE 02-05-2023 BEO CUSIP: 76173FAU1 | | | | | | | |
| 0.03 | 100.0000000 | 0.00 | 0.03 | 0.03 | 0.00 | 0.00 | 0.00 |
| Issue Date: 17 Jan 17 Yield to Maturity: 3.313% Maturity Date: 5 Feb 23 | | | | | | | |
| SCIENTIFIC GAMES INTERNATIONAL INC. DUE 08-14-2024 BEO CUSIP: 80875AAP6 | | | | | | | |
| 95,240.43 | 97.5250010 | 238.08 | 92,883.23 | 95,262.81 | - 2,379.58 | 0.00 | - 2,379.58 |
| Issue Date: 18 Oct 13 Yield to Maturity: 3.782% Maturity Date: 14 Aug 24 | | | | | | | |
| SOTERA HEALTH HOLDINGS, LLC TERM LOAN 12-11-2026 CUSIP: 83600VAD3 | | | | | | | |
| 99,798.11 | 100.2920000 | 1,406.93 | 100,089.52 | 98,800.13 | 1,289.39 | 0.00 | 1,289.39 |
| Issue Date: 1 Nov 19 Yield to Maturity: 5.457% Maturity Date: 11 Dec 26 | | | | | | | |
| TERM B USD LOAN 09-30-2024 CUSIP: 57906PAG4 | | | | | | | |
| 97,732.79 | 99.9250000 | 21.22 | 97,659.49 | 97,899.53 | - 240.04 | 0.00 | - 240.04 |
| Issue Date: 29 Sep 17 Yield to Maturity: 3.97% Maturity Date: 30 Sep 24 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Bank loans** | | | | | | | |
| THE EDELMAN FINANCIAL CENTER, LLC TERM LOAN B DUE 07-21-2025 BEO CUSIP: 27943UAJ5 | | | | | | | |
| 29,400.00 | 98.3440140 | 79.84 | 28,913.14 | 29,384.58 | - 471.44 | 0.00 | - 471.44 |
| Issue Date: 19 Jul 18 Yield to Maturity: 3.583% Maturity Date: 21 Jul 25 | | | | | | | |
| TKC HOLDINGS, INC. TERM LOAN B SENIOR SECURED FIRST LIEN DUE 02-01-2023 BEO CUSIP: 87256FAB0 | | | | | | | |
| 9,819.33 | 97.9789900 | 80.54 | 9,620.88 | 9,733.21 | - 112.33 | 0.00 | - 112.33 |
| Issue Date: 1 Feb 17 Yield to Maturity: 6.018% Maturity Date: 1 Feb 23 | | | | | | | |
| TRANS UNION LLC TERM LOAN B DUE 11-16-2026 CUSIP: 89334GAX2 | | | | | | | |
| 36,138.46 | 99.5210090 | 62.92 | 35,965.36 | 36,277.99 | - 312.63 | 0.00 | - 312.63 |
| Issue Date: 31 Oct 19 Yield to Maturity: 2.08% Maturity Date: 16 Nov 26 | | | | | | | |
| UFC HOLDINGS LLC TERM LOAN DUE 04-29-2026 BEO CUSIP: 90266UAF0 | | | | | | | |
| 68,996.69 | 99.5779940 | 253.17 | 68,705.52 | 69,293.51 | - 587.99 | 0.00 | - 587.99 |
| Issue Date: 18 Aug 16 Yield to Maturity: 4.362% Maturity Date: 29 Apr 26 | | | | | | | |
| US FOODS, INC. TERM LOAN B DUE 06-15-2023 BEO CUSIP: 90351HAB4 | | | | | | | |
| 19,895.84 | 98.3980070 | 32.56 | 19,577.11 | 19,097.93 | 479.18 | 0.00 | 479.18 |
| Issue Date: 15 Jun 16 Yield to Maturity: 2.558% Maturity Date: 15 Jun 23 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Bank loans** | | | | | | | |
| VERSCEND HLDG CORP TERM B LOAN DUE 08-27-2025 BEO CUSIP: 92531HAB3 | | | | | | | |
| 19,948.98 | 99.7999900 | 20.65 | 19,909.08 | 19,998.85 | - 89.77 | 0.00 | - 89.77 |
| Issue Date: 27 Aug 18 Yield to Maturity: 4.805% Maturity Date: 27 Aug 25 | | | | | | | |
| VFH PARENT LLC TERM LOAN 01-03-2026 CUSIP: 91820UAQ3 | | | | | | | |
| 16,886.44 | 99.7290130 | 22.19 | 16,840.68 | 16,896.99 | - 56.31 | 0.00 | - 56.31 |
| Issue Date: 1 Mar 19 Yield to Maturity: 3.353% Maturity Date: 1 Mar 26 | | | | | | | |
| VICI PROPERTIES INC TL 12-20-2024 CUSIP: 92565EAB9 | | | | | | | |
| 50,000.00 | 98.2250000 | 23.67 | 49,112.50 | 49,862.50 | - 750.00 | 0.00 | - 750.00 |
| Issue Date: 22 Dec 17 Yield to Maturity: 2.417% Maturity Date: 20 Dec 24 | | | | | | | |
| VIRGIN MEDIA BRISTOL LLC TERM LOAN 01-03-2028 CUSIP: G9368PBC7 | | | | | | | |
| 180,000.00 | 98.9820000 | 212.69 | 178,167.60 | 180,525.00 | - 2,357.40 | 0.00 | - 2,357.40 |
| Issue Date: 30 Sep 19 Yield to Maturity: 2.984% Maturity Date: 3 Jan 28 | | | | | | | |
| WESTERN DIGITAL CORPORATION US TERM B-4 LOAN 04-29-2023 CUSIP: 95810DAR2 | | | | | | | |
| 18,056.21 | 99.7749800 | 32.32 | 18,015.58 | 17,920.79 | 94.79 | 0.00 | 94.79 |
| Issue Date: 29 Apr 16 Yield to Maturity: 1.98% Maturity Date: 29 Apr 23 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Bank loans** | | | | | | | |
| WYNN RESORTS LIMITED TERM LOAN A DUE 09-20-2024 CUSIP: 98313DAC1 | | | | | | | |
| 114,000.00 | 96.2500000 | 186.52 | 109,725.00 | 113,567.10 | - 3,842.10 | 0.00 | - 3,842.10 |
| Issue Date: 12 Sep 19 Yield to Maturity: 1.288% Maturity Date: 20 Sep 24 | | | | | | | |
| Total USD | | 12,164.05 | 3,890,231.71 | 3,905,239.22 | - 15,007.51 | 0.00 | - 15,007.51 |
| Total United States | | 12,164.05 | 3,890,231.71 | 3,905,239.22 | - 15,007.51 | 0.00 | - 15,007.51 |
| **Total Bank Loans** | | | | | | | |
| **4,222,662.04** | | **12,569.99** | **4,191,173.91** | **4,208,891.97** | **- 17,718.06** | **0.00** | **- 17,718.06** |
| **Government mortgage backed securities** | | | | | | | |
| **United States - USD** | | | | | | | |
| FED HOME LN MTG 3% DUE 02-01-2050 CUSIP: 3133KHK62 | | | | | | | |
| 168,753.89 | 107.0780650 | 421.88 | 180,698.40 | 177,692.57 | 3,005.83 | 0.00 | 3,005.83 |
| Issue Date: 1 Jan 20 Rate: 3% Yield to Maturity: 0.86% Maturity Date: 1 Feb 50 | | | | | | | |
| FEDERAL HOME LN MTG CORP POOL #A74793 5%03-01-2038 BEO CUSIP: 3128L8KE4 | | | | | | | |
| 66,271.56 | 116.2774050 | 276.13 | 77,058.85 | 71,738.96 | 5,319.89 | 0.00 | 5,319.89 |
| Issue Date: 1 Mar 08 Rate: 5% Yield to Maturity: 1.334% Maturity Date: 1 Mar 38 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Government mortgage backed securities** | | | | | | | |
| FEDERAL HOME LN MTG CORP POOL #G02427 5.5% 12-01-2036 BEO SEDOL: B3TYBV1 | | | | | | | |
| 33,946.34 | 117.5024170 | 155.59 | 39,887.77 | 33,583.00 | 6,304.77 | 0.00 | 6,304.77 |
| Issue Date: 1 Nov 06 Rate: 5.5% Yield to Maturity: 1.528% Maturity Date: 1 Dec 36 | | | | | | | |
| FEDERAL HOME LN MTG CORP POOL #G06172 5.5% 12-01-2038 BEO CUSIP: 3128M8FM1 | | | | | | | |
| 21,148.53 | 117.5983860 | 96.93 | 24,870.33 | 22,883.40 | 1,986.93 | 0.00 | 1,986.93 |
| Issue Date: 1 Nov 10 Rate: 5.5% Yield to Maturity: 1.567% Maturity Date: 1 Dec 38 | | | | | | | |
| FEDERAL HOME LN MTG CORP POOL #G06409 6%11-01-2039 BEO SEDOL: B60PMR7 | | | | | | | |
| 67,144.12 | 118.8517180 | 335.72 | 79,801.94 | 74,823.75 | 4,978.19 | 0.00 | 4,978.19 |
| Issue Date: 1 Apr 11 Rate: 6% Yield to Maturity: 1.678% Maturity Date: 1 Nov 39 | | | | | | | |
| FEDERAL HOME LN MTG CORP POOL #G08859 5%01-01-2049 BEO CUSIP: 3128MJ5V8 | | | | | | | |
| 76,736.15 | 110.5275280 | 319.73 | 84,814.57 | 80,441.08 | 4,373.49 | 0.00 | 4,373.49 |
| Issue Date: 1 Dec 18 Rate: 5% Yield to Maturity: 2.278% Maturity Date: 1 Jan 49 | | | | | | | |
| FEDERAL HOME LN MTG CORP POOL #J38164 2.5% 12-01-2032 BEO CUSIP: 31307VB96 | | | | | | | |
| 0.01 | 100.0000000 | 0.00 | 0.01 | 0.01 | 0.00 | 0.00 | 0.00 |
| Issue Date: 1 Dec 17 Rate: 2.5% Yield to Maturity: 0.85% Maturity Date: 1 Dec 32 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Government mortgage backed securities** | | | | | | | |
| FEDERAL HOME LN MTG CORP POOL #Q45737 3.0% DUE 3 01-01-2047 CUSIP: 3132WKLT3 | | | | | | | |
| 189,043.30 | 108.3197450 | 472.61 | 204,771.22 | 188,762.72 | 16,008.50 | 0.00 | 16,008.50 |
| Issue Date: 1 Jan 17 Rate: 3% Yield to Maturity: 0.725% Maturity Date: 1 Jan 47 | | | | | | | |
| FEDERAL HOME LN MTG CORP POOL #RA1878 3.5% DUE 12-01-2049 CUSIP: 3133KHCP9 | | | | | | | |
| 0.01 | 100.0000000 | 0.00 | 0.01 | 0.01 | 0.00 | 0.00 | 0.00 |
| Issue Date: 1 Nov 19 Rate: 3.5% Yield to Maturity: 1.565% Maturity Date: 1 Dec 49 | | | | | | | |
| FEDERAL HOME LN MTG CORP POOL #RA2335 3%DUE 03-01-2050 REG CUSIP: 3133KHSY3 | | | | | | | |
| 178,329.38 | 107.0304400 | 445.82 | 190,866.72 | 187,775.26 | 3,091.46 | 0.00 | 3,091.46 |
| Issue Date: 1 Feb 20 Rate: 3% Yield to Maturity: 0.893% Maturity Date: 1 Mar 50 | | | | | | | |
| FEDERAL HOME LN MTG CORP POOL #RA2389 4.5% DUE 04-01-2050 REG CUSIP: 3133KHUN4 | | | | | | | |
| 82,481.45 | 108.4377280 | 309.31 | 89,441.01 | 88,822.20 | 618.81 | 0.00 | 618.81 |
| Issue Date: 1 Mar 20 Rate: 4.5% Yield to Maturity: 1.872% Maturity Date: 1 Apr 50 | | | | | | | |
| FEDERAL HOME LN MTG CORP POOL #U99045 3.5% 03-01-2043 BEO CUSIP: 3132H7BP8 | | | | | | | |
| 115,486.42 | 109.2895510 | 336.84 | 126,214.59 | 120,340.45 | 5,874.14 | 0.00 | 5,874.14 |
| Issue Date: 1 May 13 Rate: 3.5% Yield to Maturity: 1.559% Maturity Date: 1 Mar 43 | | | | | | | |

# Asset Detail - Base Currency



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

## *Fixed Income*

### Government mortgage backed securities

FEDERAL HOME LN MTG CORP POOL #U99076 4.5% 12-01-2043 BEO CUSIP: 3132H7CN2

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| 132,491.86 | 111.8277450 | 496.84 | 148,162.66 | 142,785.88 | 5,376.78 | 0.00 | 5,376.78 |

Issue Date: 1 Nov 13 Rate: 4.5% Yield to Maturity: 2.108% Maturity Date: 1 Dec 43

FEDERAL HOME LN MTG CORP POOL #U99084 4.5% 02-01-2044 BEO CUSIP: 3132H7CW2

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| 96,438.54 | 111.8323230 | 361.64 | 107,849.46 | 103,931.38 | 3,918.08 | 0.00 | 3,918.08 |

Issue Date: 1 Feb 14 Rate: 4.5% Yield to Maturity: 2.108% Maturity Date: 1 Feb 44

FEDERAL HOME LN MTG CORP POOL #U99091 4.5% 03-01-2044 BEO CUSIP: 3132H7C51

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| 44,769.76 | 111.7918880 | 167.89 | 50,048.96 | 48,248.14 | 1,800.82 | 0.00 | 1,800.82 |

Issue Date: 1 Mar 14 Rate: 4.5% Yield to Maturity: 2.116% Maturity Date: 1 Mar 44

FEDERAL HOME LN MTG CORP POOL #U99124 3.5% 03-01-2045 BEO CUSIP: 3132H7D68

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| 85,462.90 | 109.1865940 | 249.27 | 93,314.03 | 89,546.10 | 3,767.93 | 0.00 | 3,767.93 |

Issue Date: 1 Apr 15 Rate: 3.5% Yield to Maturity: 1.578% Maturity Date: 1 Mar 45

FEDERAL HOME LN MTG CORP POOL #ZT1257 3%01-01-2046 BEO SEDOL: BK4PDZ6

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| 71,281.76 | 109.1247470 | 178.20 | 77,786.04 | 77,697.12 | 88.92 | 0.00 | 88.92 |

Issue Date: 1 Oct 18 Rate: 3% Yield to Maturity: 0.508% Maturity Date: 1 Jan 46

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Government mortgage backed securities** | | | | | | | |
| FEDERAL HOME LN MTG CORP POOL #ZT1408 2%10-01-2032 BEO CUSIP: 3132ADR59 | | | | | | | |
| 20,054.21 | 104.5469750 | 33.42 | 20,966.07 | 20,893.98 | 72.09 | 0.00 | 72.09 |
| Issue Date: 1 Nov 18 Rate: 2% Yield to Maturity: 0.383% Maturity Date: 1 Oct 32 | | | | | | | |
| FEDERAL HOME LN MTG CORP POOL #ZT1640 4.5% 01-01-2049 BEO CUSIP: 3132ADZD3 | | | | | | | |
| 0.02 | 100.0000000 | 0.00 | 0.02 | 0.02 | 0.00 | 0.00 | 0.00 |
| Issue Date: 1 Jan 19 Rate: 4.5% Yield to Maturity: 2.164% Maturity Date: 1 Jan 49 | | | | | | | |
| FEDERAL HOME LN MTG CORP 2% 10-25-2050 CUSIP: 3137FXC89 | | | | | | | |
| 99,203.50 | 12.9751070 | 165.34 | 12,871.76 | 12,555.45 | 316.31 | 0.00 | 316.31 |
| Issue Date: 1 Sep 20 Rate: 2% Yield to Maturity: -0.393% Maturity Date: 25 Oct 50 | | | | | | | |
| FEDERAL HOME LOAN MORTGAGE CORP 4% 04-01-2049 CUSIP: 31329QM57 | | | | | | | |
| 59,937.25 | 109.1531390 | 199.79 | 65,423.39 | 64,957.00 | 466.39 | 0.00 | 466.39 |
| Issue Date: 1 Apr 19 Rate: 4% Yield to Maturity: 1.531% Maturity Date: 1 Apr 49 | | | | | | | |
| FEDERAL NATIONAL MORTGAGE ASSOC 2% 02-15-2051 CUSIP: 01F020620 | | | | | | | |
| 1,000,000.00 | 103.7035600 | 0.00 | 1,037,035.60 | 1,033,234.38 | 3,801.22 | 0.00 | 3,801.22 |
| Issue Date: 11 Nov 20 Rate: 2% Yield to Maturity: 0.694% Maturity Date: 15 Feb 51 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Government mortgage backed securities** | | | | | | | |
| FEDERAL NATIONAL MORTGAGE ASSOC 4% 04-01-2050 CUSIP: 3140QDD43 | | | | | | | |
| 173,875.94 | 109.7905610 | 579.59 | 190,899.37 | 190,013.80 | 885.57 | 0.00 | 885.57 |
| Issue Date: 1 Mar 20 Rate: 4% Yield to Maturity: 1.076% Maturity Date: 1 Apr 50 | | | | | | | |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AH4169 4% 01-01-2041 BEO CUSIP: 3138A5T36 | | | | | | | |
| 39,752.46 | 111.1803140 | 132.51 | 44,196.91 | 42,690.41 | 1,506.50 | 0.00 | 1,506.50 |
| Issue Date: 1 Jan 11 Rate: 4% Yield to Maturity: 1.637% Maturity Date: 1 Jan 41 | | | | | | | |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AL0814 6.5% 06-01-2040 BEO CUSIP: 3138EG3Y8 | | | | | | | |
| 26,599.69 | 116.6117730 | 144.08 | 31,018.37 | 29,791.67 | 1,226.70 | 0.00 | 1,226.70 |
| Issue Date: 1 Oct 11 Rate: 6.5% Yield to Maturity: 2.662% Maturity Date: 1 Jun 40 | | | | | | | |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AL1176 6.5% 10-01-2039 BEO CUSIP: 3138EHJW3 | | | | | | | |
| 86,466.71 | 120.8604330 | 468.36 | 104,504.04 | 97,221.02 | 7,283.02 | 0.00 | 7,283.02 |
| Issue Date: 1 Dec 11 Rate: 6.5% Yield to Maturity: 1.86% Maturity Date: 1 Oct 39 | | | | | | | |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AL3024 3.5% 01-01-2043 BEO CUSIP: 3138EKLE3 | | | | | | | |
| 71,438.81 | 109.1629890 | 208.36 | 77,984.74 | 75,747.48 | 2,237.26 | 0.00 | 2,237.26 |
| Issue Date: 1 Jan 13 Rate: 3.5% Yield to Maturity: 1.576% Maturity Date: 1 Jan 43 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Government mortgage backed securities** | | | | | | | |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AL4593 5% 06-01-2026 BEO CUSIP: 3138EMC74 | | | | | | | |
| 4,344.38 | 104.9908200 | 18.10 | 4,561.20 | 4,652.56 | - 91.36 | 0.00 | - 91.36 |
| Issue Date: 1 Dec 13 Rate: 5% Yield to Maturity: 0.74% Maturity Date: 1 Jun 26 | | | | | | | |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AL4741 4.5% 01-01-2044 BEO CUSIP: 3138EMHT1 | | | | | | | |
| 36,103.64 | 111.7586760 | 135.39 | 40,348.95 | 39,352.95 | 996.00 | 0.00 | 996.00 |
| Issue Date: 1 Jan 14 Rate: 4.5% Yield to Maturity: 2.081% Maturity Date: 1 Jan 44 | | | | | | | |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AL6308 5% 08-01-2038 BEO CUSIP: 3138EPAJ3 | | | | | | | |
| 51,632.07 | 116.0686760 | 215.13 | 59,928.66 | 57,402.32 | 2,526.34 | 0.00 | 2,526.34 |
| Issue Date: 1 Jan 15 Rate: 5% Yield to Maturity: 1.009% Maturity Date: 1 Aug 38 | | | | | | | |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AL9631 3% 12-01-2046 BEO CUSIP: 3138ERVZ0 | | | | | | | |
| 64,003.32 | 108.3214750 | 160.01 | 69,329.34 | 63,920.83 | 5,408.51 | 0.00 | 5,408.51 |
| Issue Date: 1 Dec 16 Rate: 3% Yield to Maturity: 0.746% Maturity Date: 1 Dec 46 | | | | | | | |
| FHLMC GOLD G07117 6 10-01-2036 CUSIP: 3128M9G22 | | | | | | | |
| 12,176.80 | 119.8791970 | 60.88 | 14,597.45 | 13,858.73 | 738.72 | 0.00 | 738.72 |
| Issue Date: 1 Sep 12 Rate: 6% Yield to Maturity: 0.961% Maturity Date: 1 Oct 36 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Government mortgage backed securities** | | | | | | | |
| FHLMC GOLD G07335 7 03-01-2039 CUSIP: 3128M9PU0 | | | | | | | |
| 22,735.31 | 116.9923790 | 132.62 | 26,598.58 | 26,841.88 | - 243.30 | 0.00 | - 243.30 |
| Issue Date: 1 Apr 13 Rate: 7% Yield to Maturity: 3.006% Maturity Date: 1 Mar 39 | | | | | | | |
| FHLMC GOLD POOL #Q45819 Q45819 3 01-01-2047 CUSIP: 3132WKPD4 | | | | | | | |
| 66,858.16 | 108.3515010 | 167.15 | 72,441.82 | 66,680.56 | 5,761.26 | 0.00 | 5,761.26 |
| Issue Date: 1 Jan 17 Rate: 3% Yield to Maturity: 0.781% Maturity Date: 1 Jan 47 | | | | | | | |
| FHLMC GOLD POOL G67713 4.0% DUE 06-01-2048 CUSIP: 3132XCSA4 | | | | | | | |
| 452,421.74 | 109.1319220 | 1,508.07 | 493,736.54 | 495,048.36 | - 1,311.82 | 0.00 | - 1,311.82 |
| Issue Date: 1 May 18 Rate: 4% Yield to Maturity: 1.595% Maturity Date: 1 Jun 48 | | | | | | | |
| FHLMC GOLD POOL#Q17792 3.5 DUE 05-01-2043 CUSIP: 3132J9C63 | | | | | | | |
| 107,595.03 | 109.3685280 | 313.82 | 117,675.10 | 115,227.56 | 2,447.54 | 0.00 | 2,447.54 |
| Issue Date: 1 Apr 13 Rate: 3.5% Yield to Maturity: 1.175% Maturity Date: 1 May 43 | | | | | | | |
| FHLMC GOLD Q19611 4 07-01-2043 CUSIP: 3132JBDR1 | | | | | | | |
| 40,244.34 | 113.0887230 | 134.15 | 45,511.81 | 41,876.12 | 3,635.69 | 0.00 | 3,635.69 |
| Issue Date: 1 Jun 13 Rate: 4% Yield to Maturity: 1.039% Maturity Date: 1 Jul 43 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Government mortgage backed securities** | | | | | | | |
| FHLMC GOLD Q19615 4 07-01-2043 CUSIP: 3132JBDV2 | | | | | | | |
| 36,239.31 | 112.3052560 | 120.80 | 40,698.65 | 37,606.74 | 3,091.91 | 0.00 | 3,091.91 |
| Issue Date: 1 Jun 13 Rate: 4% Yield to Maturity: 1.107% Maturity Date: 1 Jul 43 | | | | | | | |
| FHLMC GOLD Q45560 3.0% 01-01-2047 CUSIP: 3132WKFA1 | | | | | | | |
| 64,318.14 | 108.0150790 | 160.80 | 69,473.29 | 64,338.23 | 5,135.06 | 0.00 | 5,135.06 |
| Issue Date: 1 Jan 17 Rate: 3% Yield to Maturity: 0.718% Maturity Date: 1 Jan 47 | | | | | | | |
| FHLMC GOLD U90316 4 10-01-2042 CUSIP: 3132H3K51 | | | | | | | |
| 63,760.78 | 109.2366810 | 212.54 | 69,650.16 | 71,073.35 | - 1,423.19 | 0.00 | - 1,423.19 |
| Issue Date: 1 Oct 12 Rate: 4% Yield to Maturity: 2.021% Maturity Date: 1 Oct 42 | | | | | | | |
| FHLMC GOLD U95137 4 08-01-2043 CUSIP: 3132H5EK0 | | | | | | | |
| 38,476.43 | 109.7542050 | 128.25 | 42,229.50 | 39,513.49 | 2,716.01 | 0.00 | 2,716.01 |
| Issue Date: 1 Jul 13 Rate: 4% Yield to Maturity: 1.971% Maturity Date: 1 Aug 43 | | | | | | | |
| FHLMC GOLDPOOL G67721 4.5% FIXED 04-01-2049 CUSIP: 3132XCSJ5 | | | | | | | |
| 52,030.24 | 109.8811380 | 195.11 | 57,171.42 | 56,745.49 | 425.93 | 0.00 | 425.93 |
| Issue Date: 1 Mar 19 Rate: 4.5% Yield to Maturity: 1.96% Maturity Date: 1 Apr 49 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| **Fixed Income** | | | | | | | |
| **Government mortgage backed securities** | | | | | | | |
| FHLMC MULTICLASS SER R007 CL ZA 6 05-15-2036 SEDOL: B80Q8T8 | | | | | | | |
| 22,745.96 | 118.7716850 | 113.73 | 27,015.76 | 25,895.39 | 1,120.37 | 0.00 | 1,120.37 |
| Issue Date: 1 May 06 Rate: 6% Yield to Maturity: 1.576% Maturity Date: 15 May 36 | | | | | | | |
| FHLMC MULTICLASS SER 4813 CLS CJ 3 08-15-2048 CUSIP: 3137FGSM8 | | | | | | | |
| 21,606.09 | 103.3148060 | 54.02 | 22,322.29 | 20,762.09 | 1,560.20 | 0.00 | 1,560.20 |
| Issue Date: 1 Jul 18 Rate: 3% Yield to Maturity: 2.346% Maturity Date: 15 Aug 48 | | | | | | | |
| FHLMC POOL # QA1033 3.0% 07-01-2049 CUSIP: 31334XEE5 | | | | | | | |
| 0.03 | 100.0000000 | 0.00 | 0.03 | 0.03 | 0.00 | 0.00 | 0.00 |
| Issue Date: 1 Jul 19 Rate: 3% Yield to Maturity: 1.408% Maturity Date: 1 Jul 49 | | | | | | | |
| FHLMC POOL #QB1639 3% DUE 07-01-2050 BEO CUSIP: 3133A7ZC6 | | | | | | | |
| 97,646.95 | 106.9344820 | 48.82 | 104,418.26 | 103,978.76 | 439.50 | 0.00 | 439.50 |
| Issue Date: 1 Jul 20 Rate: 3% Yield to Maturity: 1.134% Maturity Date: 1 Jul 50 | | | | | | | |
| FHLMC POOL #RA1293 3.0% DUE 09-01-2049 CUSIP: 3133KGNJ3 | | | | | | | |
| 81,526.63 | 107.7840330 | 203.82 | 87,872.69 | 83,112.57 | 4,760.12 | 0.00 | 4,760.12 |
| Issue Date: 1 Aug 19 Rate: 3% Yield to Maturity: 0.807% Maturity Date: 1 Sep 49 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Government mortgage backed securities** | | | | | | | |
| FHLMC POOL#RA1496 3.0% 10-01-2049 CUSIP: 3133KGUV8 | | | | | | | |
| 0.01 | 166.6666666 | 0.00 | 0.01 | 0.01 | 0.00 | 0.00 | 0.00 |
| Issue Date: 1 Sep 19 Rate: 3% Yield to Maturity: 1.004% Maturity Date: 1 Oct 49 | | | | | | | |
| FHLMC 4% MBS 01/10/2045 USD'Q3-6985' POOL #Q36985 4 10-01-2045 CUSIP: 3132QTXP6 | | | | | | | |
| 65,898.01 | 108.6624920 | 219.66 | 71,606.42 | 68,739.86 | 2,866.56 | 0.00 | 2,866.56 |
| Issue Date: 1 Oct 15 Rate: 4% Yield to Maturity: 1.821% Maturity Date: 1 Oct 45 | | | | | | | |
| FNMA FIXED 3% DUE 02-01-2050 CUSIP: 3140QCYN0 | | | | | | | |
| 318,161.78 | 107.1600550 | 795.40 | 340,942.34 | 329,595.72 | 11,346.62 | 0.00 | 11,346.62 |
| Issue Date: 1 Jan 20 Rate: 3% Yield to Maturity: 0.848% Maturity Date: 1 Feb 50 | | | | | | | |
| FNMA FN BF0145 POOL #BF0145 3.5% DUE 03-01-2057 REG CUSIP: 3140FXET5 | | | | | | | |
| 444,933.87 | 110.4931890 | 1,297.72 | 491,621.62 | 461,375.56 | 30,246.06 | 0.00 | 30,246.06 |
| Issue Date: 1 May 17 Rate: 3.5% Yield to Maturity: 0.817% Maturity Date: 1 Mar 57 | | | | | | | |
| FNMA FNR 2012-51 B 7 DUE 05-25-2042 SEDOL: BYT4613 | | | | | | | |
| 18,199.29 | 122.5912110 | 106.16 | 22,310.73 | 21,732.52 | 578.21 | 0.00 | 578.21 |
| Issue Date: 1 Apr 12 Rate: 7% Yield to Maturity: 1.798% Maturity Date: 25 May 42 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Government mortgage backed securities** | | | | | | | |
| FNMA POOL CA2652 5.0% 11-01-2048 CUSIP: 3140Q95N9 | | | | | | | |
| 39,691.71 | 110.6066980 | 165.38 | 43,901.69 | 41,526.67 | 2,375.02 | 0.00 | 2,375.02 |
| Issue Date: 1 Oct 18 Rate: 5% Yield to Maturity: 2.392% Maturity Date: 1 Nov 48 | | | | | | | |
| FNMA POOL #AB6201 3% 09-01-2042 BEO CUSIP: 31417C3K9 | | | | | | | |
| 335,827.06 | 109.0863610 | 839.57 | 366,341.52 | 352,014.98 | 14,326.54 | 0.00 | 14,326.54 |
| Issue Date: 1 Aug 12 Rate: 3% Yield to Maturity: 0.48% Maturity Date: 1 Sep 42 | | | | | | | |
| FNMA POOL #AB9683 4% DUE 06-01-2043 BEO CUSIP: 31417GXM3 | | | | | | | |
| 29,008.08 | 109.6091850 | 96.69 | 31,795.52 | 30,032.42 | 1,763.10 | 0.00 | 1,763.10 |
| Issue Date: 1 May 13 Rate: 4% Yield to Maturity: 1.525% Maturity Date: 1 Jun 43 | | | | | | | |
| FNMA POOL #AD7593 4.5% 07-01-2040 BEO CUSIP: 31418VNK4 | | | | | | | |
| 124,258.45 | 110.9127790 | 465.97 | 137,818.50 | 134,509.78 | 3,308.72 | 0.00 | 3,308.72 |
| Issue Date: 1 Jul 10 Rate: 4.5% Yield to Maturity: 2.094% Maturity Date: 1 Jul 40 | | | | | | | |
| FNMA POOL #AE0758 7% 02-01-2039 BEO CUSIP: 31419AZY6 | | | | | | | |
| 14,278.12 | 115.6529010 | 83.29 | 16,513.06 | 16,491.22 | 21.84 | 0.00 | 21.84 |
| Issue Date: 1 Dec 10 Rate: 7% Yield to Maturity: 3.279% Maturity Date: 1 Feb 39 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Government mortgage backed securities** | | | | | | | |
| FNMA POOL #AP4781 3% 09-01-2042 BEO CUSIP: 3138M8J38 | | | | | | | |
| 149,437.98 | 109.0854410 | 373.59 | 163,015.08 | 156,769.77 | 6,245.31 | 0.00 | 6,245.31 |
| Issue Date: 1 Sep 12 Rate: 3% Yield to Maturity: 0.511% Maturity Date: 1 Sep 42 | | | | | | | |
| FNMA POOL #AQ4555 4% 12-01-2042 BEO CUSIP: 3138MLBZ6 | | | | | | | |
| 26,589.64 | 110.2347760 | 88.63 | 29,311.03 | 28,982.72 | 328.31 | 0.00 | 328.31 |
| Issue Date: 1 Nov 12 Rate: 4% Yield to Maturity: 1.066% Maturity Date: 1 Dec 42 | | | | | | | |
| FNMA POOL #AS0070 4% DUE 08-01-2043 REG CUSIP: 3138W9CG3 | | | | | | | |
| 36,511.35 | 109.7297140 | 121.70 | 40,063.80 | 37,720.81 | 2,342.99 | 0.00 | 2,342.99 |
| Issue Date: 1 Jul 13 Rate: 4% Yield to Maturity: 1.964% Maturity Date: 1 Aug 43 | | | | | | | |
| FNMA POOL #AS4347 4% 01-01-2045 BEO CUSIP: 3138WDZM6 | | | | | | | |
| 35,061.59 | 110.5002370 | 116.87 | 38,743.14 | 37,747.36 | 995.78 | 0.00 | 995.78 |
| Issue Date: 1 Jan 15 Rate: 4% Yield to Maturity: 1.594% Maturity Date: 1 Jan 45 | | | | | | | |
| FNMA POOL #AS6340 3.5% 12-01-2045 BEO CUSIP: 3138WGBJ2 | | | | | | | |
| 48,558.08 | 108.1614430 | 141.63 | 52,521.12 | 50,250.04 | 2,271.08 | 0.00 | 2,271.08 |
| Issue Date: 1 Dec 15 Rate: 3.5% Yield to Maturity: 1.379% Maturity Date: 1 Dec 45 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Government mortgage backed securities** | | | | | | | |
| FNMA POOL #AS6541 3.5% 01-01-2046 BEO CUSIP: 3138WGHT4 | | | | | | | |
| 51,640.81 | 109.3281260 | 150.62 | 56,457.93 | 53,198.11 | 3,259.82 | 0.00 | 3,259.82 |
| Issue Date: 1 Jan 16 Rate: 3.5% Yield to Maturity: 1.106% Maturity Date: 1 Jan 46 | | | | | | | |
| FNMA POOL #AS6562 3.5% 01-01-2046 BEO CUSIP: 3138WGJG0 | | | | | | | |
| 46,365.90 | 108.5790630 | 135.23 | 50,343.66 | 47,691.68 | 2,651.98 | 0.00 | 2,651.98 |
| Issue Date: 1 Jan 16 Rate: 3.5% Yield to Maturity: 1.282% Maturity Date: 1 Jan 46 | | | | | | | |
| FNMA POOL #AS8623 3% 01-01-2047 BEO CUSIP: 3138WJSM1 | | | | | | | |
| 64,269.23 | 107.9552380 | 160.67 | 69,382.00 | 64,085.97 | 5,296.03 | 0.00 | 5,296.03 |
| Issue Date: 1 Dec 16 Rate: 3% Yield to Maturity: 0.742% Maturity Date: 1 Jan 47 | | | | | | | |
| FNMA POOL #AS8745 3% 02-01-2047 BEO CUSIP: 3138WJWF1 | | | | | | | |
| 192,780.00 | 108.4123350 | 481.95 | 208,997.30 | 192,441.14 | 16,556.16 | 0.00 | 16,556.16 |
| Issue Date: 1 Jan 17 Rate: 3% Yield to Maturity: 0.713% Maturity Date: 1 Feb 47 | | | | | | | |
| FNMA POOL #AT8394 4 DUE 06-01-2043 CUSIP: 3138WWKG3 | | | | | | | |
| 37,674.62 | 112.2757440 | 125.58 | 42,299.46 | 39,163.97 | 3,135.49 | 0.00 | 3,135.49 |
| Issue Date: 1 Jun 13 Rate: 4% Yield to Maturity: 1.003% Maturity Date: 1 Jun 43 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Government mortgage backed securities** | | | | | | | |
| FNMA POOL #AT9637 4% DUE 07-01-2043 REG CUSIP: 3138WXV79 | | | | | | | |
| 76,673.22 | 110.5131230 | 255.58 | 84,733.97 | 79,572.43 | 5,161.54 | 0.00 | 5,161.54 |
| Issue Date: 1 Jun 13 Rate: 4% Yield to Maturity: 1.307% Maturity Date: 1 Jul 43 | | | | | | | |
| FNMA POOL #AT9653 4% DUE 07-01-2043 REG CUSIP: 3138WXWP8 | | | | | | | |
| 40,722.77 | 112.2758840 | 135.74 | 45,721.85 | 42,332.60 | 3,389.25 | 0.00 | 3,389.25 |
| Issue Date: 1 Jun 13 Rate: 4% Yield to Maturity: 1.004% Maturity Date: 1 Jul 43 | | | | | | | |
| FNMA POOL #AT9657 4% DUE 07-01-2043 REG CUSIP: 3138WXWT0 | | | | | | | |
| 33,867.60 | 110.2194430 | 112.89 | 37,328.68 | 35,121.74 | 2,206.94 | 0.00 | 2,206.94 |
| Issue Date: 1 Jun 13 Rate: 4% Yield to Maturity: 1.335% Maturity Date: 1 Jul 43 | | | | | | | |
| FNMA POOL #BD2455 3% 01-01-2047 BEO SEDOL: BHPRBP6 | | | | | | | |
| 124,471.58 | 107.8285980 | 311.18 | 134,215.96 | 124,126.36 | 10,089.60 | 0.00 | 10,089.60 |
| Issue Date: 1 Jan 17 Rate: 3% Yield to Maturity: 0.759% Maturity Date: 1 Jan 47 | | | | | | | |
| FNMA POOL #BF0148 4.5% 04-01-2056 BEO CUSIP: 3140FXEW8 | | | | | | | |
| 57,905.96 | 114.4127480 | 217.15 | 66,251.80 | 62,950.09 | 3,301.71 | 0.00 | 3,301.71 |
| Issue Date: 1 May 17 Rate: 4.5% Yield to Maturity: 1.777% Maturity Date: 1 Apr 56 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Government mortgage backed securities** | | | | | | | |
| FNMA POOL #BF0163 5% 11-01-2046 BEO CUSIP: 3140FXFD9 | | | | | | | |
| 133,775.72 | 114.9957030 | 557.40 | 153,836.33 | 146,327.63 | 7,508.70 | 0.00 | 7,508.70 |
| Issue Date: 1 Jun 17 Rate: 5% Yield to Maturity: 1.531% Maturity Date: 1 Nov 46 | | | | | | | |
| FNMA POOL #BF0222 4.5% 09-01-2057 BEO CUSIP: 3140FXG89 | | | | | | | |
| 126,291.34 | 114.3845410 | 473.59 | 144,457.77 | 132,457.90 | 11,999.87 | 0.00 | 11,999.87 |
| Issue Date: 1 Apr 18 Rate: 4.5% Yield to Maturity: 1.459% Maturity Date: 1 Sep 57 | | | | | | | |
| FNMA POOL #BK5332 4% 07-01-2048 BEO CUSIP: 3140HJ4S7 | | | | | | | |
| 108,035.20 | 109.2620180 | 360.12 | 118,041.44 | 117,977.82 | 63.62 | 0.00 | 63.62 |
| Issue Date: 1 Jul 18 Rate: 4% Yield to Maturity: 1.564% Maturity Date: 1 Jul 48 | | | | | | | |
| FNMA POOL #BL2454 3.16% DUE 05-01-2029 BEO CUSIP: 3140HTWQ8 | | | | | | | |
| 19,597.93 | 113.2893630 | 53.33 | 22,202.37 | 19,741.08 | 2,461.29 | 0.00 | 2,461.29 |
| Issue Date: 1 May 19 Rate: 3.16% Yield to Maturity: 1.387% Maturity Date: 1 May 29 | | | | | | | |
| FNMA POOL #BL3540 2.79% DUE 08-01-2029 BEO CUSIP: 3140HU5A0 | | | | | | | |
| 100,000.00 | 112.6877800 | 240.25 | 112,687.78 | 102,171.88 | 10,515.90 | 0.00 | 10,515.90 |
| Issue Date: 1 Aug 19 Rate: 2.79% Yield to Maturity: 1.258% Maturity Date: 1 Aug 29 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Government mortgage backed securities** | | | | | | | |
| FNMA POOL #BL5850 2.26% DUE 04-01-2030 BEO CUSIP: 3140HXQC7 | | | | | | | |
| 98,694.44 | 108.6395950 | 192.07 | 107,221.24 | 102,225.87 | 4,995.37 | 0.00 | 4,995.37 |
| Issue Date: 1 Apr 20 Rate: 2.26% Yield to Maturity: 1.182% Maturity Date: 1 Apr 30 | | | | | | | |
| FNMA POOL #BM3933 4.5% 05-01-2048 BEO CUSIP: 3140J8LP6 | | | | | | | |
| 46,653.47 | 109.8635960 | 174.95 | 51,255.18 | 51,522.93 | - 267.75 | 0.00 | - 267.75 |
| Issue Date: 1 May 18 Rate: 4.5% Yield to Maturity: 1.869% Maturity Date: 1 May 48 | | | | | | | |
| FNMA POOL #BM4751 3.5% 03-01-2043 BEO CUSIP: 3140J9H53 | | | | | | | |
| 65,685.98 | 108.6421940 | 191.58 | 71,362.69 | 67,071.55 | 4,291.14 | 0.00 | 4,291.14 |
| Issue Date: 1 Nov 18 Rate: 3.5% Yield to Maturity: 0.902% Maturity Date: 1 Mar 43 | | | | | | | |
| FNMA POOL #BM4951 4.5% 09-01-2048 BEO CUSIP: 3140J9QD6 | | | | | | | |
| 108,262.88 | 110.8365030 | 405.99 | 119,994.79 | 118,903.10 | 1,091.69 | 0.00 | 1,091.69 |
| Issue Date: 1 Nov 18 Rate: 4.5% Yield to Maturity: 1.897% Maturity Date: 1 Sep 48 | | | | | | | |
| FNMA POOL #BM5119 4.5% 12-01-2048 BEO CUSIP: 3140J9VM0 | | | | | | | |
| 51,014.26 | 110.0411920 | 191.30 | 56,136.70 | 55,956.27 | 180.43 | 0.00 | 180.43 |
| Issue Date: 1 Dec 18 Rate: 4.5% Yield to Maturity: 1.796% Maturity Date: 1 Dec 48 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Government mortgage backed securities** | | | | | | | |
| FNMA POOL #BM5317 4.5% 01-01-2049 BEO CUSIP: 3140J94B4 | | | | | | | |
| 49,239.40 | 109.6843580 | 184.65 | 54,007.92 | 53,624.80 | 383.12 | 0.00 | 383.12 |
| Issue Date: 1 Jan 19 Rate: 4.5% Yield to Maturity: 1.915% Maturity Date: 1 Jan 49 | | | | | | | |
| FNMA POOL #BN1623 4.5% DUE 11-01-2048 CUSIP: 3140JHYV9 | | | | | | | |
| 59,959.62 | 110.7572400 | 224.85 | 66,409.62 | 65,730.75 | 678.87 | 0.00 | 678.87 |
| Issue Date: 1 Nov 18 Rate: 4.5% Yield to Maturity: 1.689% Maturity Date: 1 Nov 48 | | | | | | | |
| FNMA POOL #BN7753 3.0% DUE 09-01-2049 CUSIP: 3140JQTK9 | | | | | | | |
| 174,509.14 | 106.8593200 | 436.27 | 186,479.28 | 178,162.93 | 8,316.35 | 0.00 | 8,316.35 |
| Issue Date: 1 Sep 19 Rate: 3% Yield to Maturity: 0.813% Maturity Date: 1 Sep 49 | | | | | | | |
| FNMA POOL #BO2252 3.5% DUE 10-01-2049 CUSIP: 3140JWQE3 | | | | | | | |
| 167,398.73 | 108.8736460 | 488.25 | 182,253.10 | 174,513.18 | 7,739.92 | 0.00 | 7,739.92 |
| Issue Date: 1 Oct 19 Rate: 3.5% Yield to Maturity: 0.915% Maturity Date: 1 Oct 49 | | | | | | | |
| FNMA POOL #BP5487 3% DUE 06-01-2050 BEO CUSIP: 3140KDCZ1 | | | | | | | |
| 95,683.67 | 106.8892420 | 47.84 | 102,275.55 | 101,888.16 | 387.39 | 0.00 | 387.39 |
| Issue Date: 1 Jun 20 Rate: 3% Yield to Maturity: 1.123% Maturity Date: 1 Jun 50 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Government mortgage backed securities** | | | | | | | |
| FNMA POOL #CA1707 4.5% DUE 05-01-2048 BEO CUSIP: 3140Q83R4 | | | | | | | |
| 48,152.87 | 109.6554990 | 180.57 | 52,802.27 | 53,148.73 | - 346.46 | 0.00 | - 346.46 |
| Issue Date: 1 Apr 18 Rate: 4.5% Yield to Maturity: 1.901% Maturity Date: 1 May 48 | | | | | | | |
| FNMA POOL #CA2047 4.5% 07-01-2048 CUSIP: 3140Q9HZ9 | | | | | | | |
| 54,491.36 | 110.9522680 | 204.34 | 60,459.40 | 59,523.29 | 936.11 | 0.00 | 936.11 |
| Issue Date: 1 Jun 18 Rate: 4.5% Yield to Maturity: 1.593% Maturity Date: 1 Jul 48 | | | | | | | |
| FNMA POOL #CA2199 4.5% 08-01-2048 CUSIP: 3140Q9NR0 | | | | | | | |
| 106,115.70 | 109.8889990 | 397.93 | 116,609.48 | 116,312.75 | 296.73 | 0.00 | 296.73 |
| Issue Date: 1 Jul 18 Rate: 4.5% Yield to Maturity: 1.882% Maturity Date: 1 Aug 48 | | | | | | | |
| FNMA POOL #CA3860 3.5% 07-01-2049 CUSIP: 3140QBJE9 | | | | | | | |
| 330,736.42 | 107.8133970 | 964.65 | 356,578.17 | 345,025.27 | 11,552.90 | 0.00 | 11,552.90 |
| Issue Date: 1 Jun 19 Rate: 3.5% Yield to Maturity: 1.229% Maturity Date: 1 Jul 49 | | | | | | | |
| FNMA POOL #CA4819 4% DUE 12-01-2049 BEO CUSIP: 3140QCK96 | | | | | | | |
| 81,120.50 | 109.6757910 | 270.40 | 88,969.55 | 88,459.39 | 510.16 | 0.00 | 510.16 |
| Issue Date: 1 Nov 19 Rate: 4% Yield to Maturity: 1.222% Maturity Date: 1 Dec 49 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Government mortgage backed securities** | | | | | | | |
| FNMA POOL #CA5217 3% 02-01-2050 CUSIP: 3140QCYP5 | | | | | | | |
| 0.01 | 100.0000000 | 0.00 | 0.01 | 0.01 | 0.00 | 0.00 | 0.00 |
| Issue Date: 1 Jan 20 Rate: 3% Yield to Maturity: 0.866% Maturity Date: 1 Feb 50 | | | | | | | |
| FNMA POOL #CA5225 3% DUE 02-01-2050 REG CUSIP: 3140QCYX8 | | | | | | | |
| 267,707.91 | 108.4756070 | 669.27 | 290,397.78 | 279,336.47 | 11,061.31 | 0.00 | 11,061.31 |
| Issue Date: 1 Jan 20 Rate: 3% Yield to Maturity: 0.595% Maturity Date: 1 Feb 50 | | | | | | | |
| FNMA POOL #CA5226 3% DUE 02-01-2050 REG CUSIP: 3140QCYY6 | | | | | | | |
| 86,867.82 | 106.7889810 | 217.17 | 92,765.26 | 91,469.11 | 1,296.15 | 0.00 | 1,296.15 |
| Issue Date: 1 Jan 20 Rate: 3% Yield to Maturity: 0.939% Maturity Date: 1 Feb 50 | | | | | | | |
| FNMA POOL #CA5379 4.5% DUE 03-01-2050 BEO CUSIP: 3140QC6R2 | | | | | | | |
| 89,727.70 | 111.2656180 | 336.48 | 99,836.08 | 99,008.91 | 827.17 | 0.00 | 827.17 |
| Issue Date: 1 Feb 20 Rate: 4.5% Yield to Maturity: 1.26% Maturity Date: 1 Mar 50 | | | | | | | |
| FNMA POOL #CA6427 3.0% 07-01-2050 SEDOL: BN2QV14 | | | | | | | |
| 94,994.38 | 105.7797520 | 237.49 | 100,484.82 | 100,293.29 | 191.53 | 0.00 | 191.53 |
| Issue Date: 1 Jun 20 Rate: 3% Yield to Maturity: 1.131% Maturity Date: 1 Jul 50 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Government mortgage backed securities** | | | | | | | |
| FNMA POOL #FM0062 3.5% 02-01-2050 BEO CUSIP: 3140X3B80 | | | | | | | |
| 237,083.51 | 107.3052440 | 691.49 | 254,403.04 | 254,086.84 | 316.20 | 0.00 | 316.20 |
| Issue Date: 1 Feb 20 Rate: 3.5% Yield to Maturity: 1.193% Maturity Date: 1 Feb 50 | | | | | | | |
| FNMA POOL #FM1628 3.5% 09-01-2033 BEO CUSIP: 3140X4Y26 | | | | | | | |
| 0.01 | 100.0000000 | 0.00 | 0.01 | 0.01 | 0.00 | 0.00 | 0.00 |
| Issue Date: 1 Sep 19 Rate: 3.5% Yield to Maturity: 1.41% Maturity Date: 1 Sep 33 | | | | | | | |
| FNMA POOL #FM1637 4.5% 05-01-2049 BEO CUSIP: 3140X4ZB5 | | | | | | | |
| 11,663.45 | 110.3094710 | 43.74 | 12,865.89 | 12,467.14 | 398.75 | 0.00 | 398.75 |
| Issue Date: 1 Oct 19 Rate: 4.5% Yield to Maturity: 1.869% Maturity Date: 1 May 49 | | | | | | | |
| FNMA POOL #FM1727 5% 09-01-2049 BEO CUSIP: 3140X44M5 | | | | | | | |
| 128,718.83 | 112.9516020 | 536.33 | 145,389.98 | 144,486.89 | 903.09 | 0.00 | 903.09 |
| Issue Date: 1 Oct 19 Rate: 5% Yield to Maturity: 1.806% Maturity Date: 1 Sep 49 | | | | | | | |
| FNMA POOL #FM1789 3% 11-01-2049 BEO CUSIP: 3140X47B6 | | | | | | | |
| 89,040.24 | 106.6350000 | 222.60 | 94,948.06 | 92,156.65 | 2,791.41 | 0.00 | 2,791.41 |
| Issue Date: 1 Oct 19 Rate: 3% Yield to Maturity: 0.992% Maturity Date: 1 Nov 49 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Government mortgage backed securities** | | | | | | | |
| FNMA POOL #FM1962 3.5% 11-01-2049 BEO CUSIP: 3140X5FC2 | | | | | | | |
| 0.03 | 100.0000000 | 0.00 | 0.03 | 0.03 | 0.00 | 0.00 | 0.00 |
| Issue Date: 1 Nov 19 Rate: 3.5% Yield to Maturity: 1.634% Maturity Date: 1 Nov 49 | | | | | | | |
| FNMA POOL #FM2091 3.5% 12-01-2049 BEO CUSIP: 3140X5KD4 | | | | | | | |
| 82,617.74 | 108.7602010 | 240.97 | 89,855.22 | 86,180.64 | 3,674.58 | 0.00 | 3,674.58 |
| Issue Date: 1 Dec 19 Rate: 3.5% Yield to Maturity: 0.919% Maturity Date: 1 Dec 49 | | | | | | | |
| FNMA POOL #FM2201 4.0% 01-01-2048 CUSIP: 3140X5NT6 | | | | | | | |
| 57,581.60 | 107.1216670 | 191.94 | 61,682.37 | 61,828.24 | - 145.87 | 0.00 | - 145.87 |
| Issue Date: 1 Jan 20 Rate: 4% Yield to Maturity: 2.086% Maturity Date: 1 Jan 48 | | | | | | | |
| FNMA POOL #FM2761 5% 03-01-2050 BEO CUSIP: 3140X6B75 | | | | | | | |
| 83,125.66 | 110.6855330 | 346.36 | 92,008.08 | 93,074.77 | - 1,066.69 | 0.00 | - 1,066.69 |
| Issue Date: 1 Mar 20 Rate: 5% Yield to Maturity: 1.806% Maturity Date: 1 Mar 50 | | | | | | | |
| FNMA POOL #FM3083 4.5% 10-01-2049 BEO CUSIP: 3140X6M99 | | | | | | | |
| 68,016.98 | 108.0556500 | 255.06 | 73,496.19 | 74,074.75 | - 578.56 | 0.00 | - 578.56 |
| Issue Date: 1 Apr 20 Rate: 4.5% Yield to Maturity: 2.265% Maturity Date: 1 Oct 49 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Government mortgage backed securities** | | | | | | | |
| FNMA POOL #FM3158 4% 11-01-2048 BEO CUSIP: 3140X6QL8 | | | | | | | |
| 77,265.20 | 108.9197720 | 257.55 | 84,157.08 | 84,339.80 | - 182.72 | 0.00 | - 182.72 |
| Issue Date: 1 May 20 Rate: 4% Yield to Maturity: 1.63% Maturity Date: 1 Nov 48 | | | | | | | |
| FNMA POOL #FM3278 3.5% 11-01-2048 BEO CUSIP: 3140X6UC3 | | | | | | | |
| 64,384.17 | 105.6836800 | 187.79 | 68,043.56 | 68,126.51 | - 82.95 | 0.00 | - 82.95 |
| Issue Date: 1 May 20 Rate: 3.5% Yield to Maturity: 1.781% Maturity Date: 1 Nov 48 | | | | | | | |
| FNMA POOL #FM3347 3.5% 05-01-2047 BEO CUSIP: 3140X6WH0 | | | | | | | |
| 696,729.83 | 106.6013110 | 2,032.13 | 742,723.13 | 744,630.00 | - 1,906.87 | 0.00 | - 1,906.87 |
| Issue Date: 1 May 20 Rate: 3.5% Yield to Maturity: 1.713% Maturity Date: 1 May 47 | | | | | | | |
| FNMA POOL #FM3572 4.5% 09-01-2049 BEO CUSIP: 3140X66J5 | | | | | | | |
| 153,977.45 | 109.9424820 | 577.42 | 169,286.63 | 170,578.14 | - 1,291.51 | 0.00 | - 1,291.51 |
| Issue Date: 1 Jun 20 Rate: 4.5% Yield to Maturity: 1.851% Maturity Date: 1 Sep 49 | | | | | | | |
| FNMA POOL #FM3773 3.5% 11-01-2048 BEO CUSIP: 3140X7FP9 | | | | | | | |
| 557,880.60 | 107.0879720 | 1,627.15 | 597,423.02 | 596,278.48 | 1,144.54 | 0.00 | 1,144.54 |
| Issue Date: 1 Jul 20 Rate: 3.5% Yield to Maturity: 1.583% Maturity Date: 1 Nov 48 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Government mortgage backed securities** | | | | | | | |
| FNMA POOL #FM3948 4% 04-01-2050 BEO CUSIP: 3140X7L64 | | | | | | | |
| 171,243.46 | 109.8200830 | 570.81 | 188,059.71 | 187,029.97 | 1,029.74 | 0.00 | 1,029.74 |
| Issue Date: 1 Jul 20 Rate: 4% Yield to Maturity: 1.144% Maturity Date: 1 Apr 50 | | | | | | | |
| FNMA POOL #FM3957 5% 03-01-2050 BEO CUSIP: 3140X7MF3 | | | | | | | |
| 87,754.30 | 110.6162660 | 365.64 | 97,070.53 | 97,928.32 | - 857.79 | 0.00 | - 857.79 |
| Issue Date: 1 Aug 20 Rate: 5% Yield to Maturity: 1.826% Maturity Date: 1 Mar 50 | | | | | | | |
| FNMA POOL #FM4281 3.5% 08-01-2050 BEO CUSIP: 3140X7XK0 | | | | | | | |
| 189,459.80 | 109.1495240 | 552.59 | 206,794.47 | 205,023.63 | 1,770.84 | 0.00 | 1,770.84 |
| Issue Date: 1 Sep 20 Rate: 3.5% Yield to Maturity: 0.799% Maturity Date: 1 Aug 50 | | | | | | | |
| FNMA POOL #FM4595 3% 09-01-2050 BEO CUSIP: 3140X8C96 | | | | | | | |
| 98,114.48 | 106.8108300 | 106.29 | 104,796.89 | 104,982.49 | - 185.60 | 0.00 | - 185.60 |
| Issue Date: 1 Oct 20 Rate: 3% Yield to Maturity: 0.569% Maturity Date: 1 Sep 50 | | | | | | | |
| FNMA POOL #FM4650 2.5% 10-01-2040 BEO CUSIP: 3140X8EY9 | | | | | | | |
| 198,596.98 | 106.8588100 | 413.74 | 212,218.37 | 211,381.66 | 836.71 | 0.00 | 836.71 |
| Issue Date: 1 Oct 20 Rate: 2.5% Yield to Maturity: 0.556% Maturity Date: 1 Oct 40 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Government mortgage backed securities** | | | | | | | |
| FNMA POOL #MA1213 3.5% DUE 10-01-2042 BEO CUSIP: 31418AK31 | | | | | | | |
| 68,523.79 | 108.8194630 | 199.86 | 74,567.22 | 72,924.33 | 1,642.89 | 0.00 | 1,642.89 |
| Issue Date: 1 Sep 12 Rate: 3.5% Yield to Maturity: 1.646% Maturity Date: 1 Oct 42 | | | | | | | |
| FNMA POOL #MA1217 4% 10-01-2042 BEO CUSIP: 31418AK72 | | | | | | | |
| 226,823.66 | 109.3632210 | 756.08 | 248,061.66 | 243,906.31 | 4,155.35 | 0.00 | 4,155.35 |
| Issue Date: 1 Sep 12 Rate: 4% Yield to Maturity: 1.963% Maturity Date: 1 Oct 42 | | | | | | | |
| FNMA POOL #MA1253 4% 11-01-2042 BEO CUSIP: 31418AMB1 | | | | | | | |
| 95,441.67 | 109.6024930 | 318.14 | 104,606.45 | 102,659.44 | 1,947.01 | 0.00 | 1,947.01 |
| Issue Date: 1 Oct 12 Rate: 4% Yield to Maturity: 1.925% Maturity Date: 1 Nov 42 | | | | | | | |
| FNMA POOL #MA1591 4.5% 09-01-2043 BEO CUSIP: 31418AXV5 | | | | | | | |
| 40,799.85 | 111.7632300 | 153.00 | 45,599.23 | 44,494.15 | 1,105.08 | 0.00 | 1,105.08 |
| Issue Date: 1 Aug 13 Rate: 4.5% Yield to Maturity: 2.074% Maturity Date: 1 Sep 43 | | | | | | | |
| FNMA POOL #MA1629 4.5% 10-01-2043 BEO CUSIP: 31418AY36 | | | | | | | |
| 39,085.43 | 111.7594200 | 146.57 | 43,681.65 | 42,624.47 | 1,057.18 | 0.00 | 1,057.18 |
| Issue Date: 1 Sep 13 Rate: 4.5% Yield to Maturity: 2.078% Maturity Date: 1 Oct 43 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Government mortgage backed securities** | | | | | | | |
| FNMA POOL #MA1664 4.5% 11-01-2043 BEO CUSIP: 31418AZ68 | | | | | | | |
| 40,124.31 | 111.7752550 | 150.47 | 44,849.05 | 43,735.49 | 1,113.56 | 0.00 | 1,113.56 |
| Issue Date: 1 Oct 13 Rate: 4.5% Yield to Maturity: 2.114% Maturity Date: 1 Nov 43 | | | | | | | |
| FNMA POOL #MA1711 4.5% 12-01-2043 BEO CUSIP: 31418A3V8 | | | | | | | |
| 39,993.17 | 111.7594330 | 149.97 | 44,696.14 | 43,605.07 | 1,091.07 | 0.00 | 1,091.07 |
| Issue Date: 1 Nov 13 Rate: 4.5% Yield to Maturity: 2.084% Maturity Date: 1 Dec 43 | | | | | | | |
| FNMA POOL #MA3088 4% 08-01-2047 BEO SEDOL: BF2RFT7 | | | | | | | |
| 113,021.35 | 107.7047210 | 376.74 | 121,729.33 | 121,074.12 | 655.21 | 0.00 | 655.21 |
| Issue Date: 1 Jul 17 Rate: 4% Yield to Maturity: 1.892% Maturity Date: 1 Aug 47 | | | | | | | |
| FNMA POOL #MA3501 5% 10-01-2048 BEO CUSIP: 31418C3K8 | | | | | | | |
| 37,244.96 | 110.7160540 | 155.19 | 41,236.15 | 39,120.31 | 2,115.84 | 0.00 | 2,115.84 |
| Issue Date: 1 Sep 18 Rate: 5% Yield to Maturity: 2.213% Maturity Date: 1 Oct 48 | | | | | | | |
| FNMA POOL #MA3527 5% 11-01-2048 BEO SEDOL: BH43NY8 | | | | | | | |
| 75,643.65 | 110.7229620 | 315.18 | 83,754.89 | 82,315.67 | 1,439.22 | 0.00 | 1,439.22 |
| Issue Date: 1 Oct 18 Rate: 5% Yield to Maturity: 2.186% Maturity Date: 1 Nov 48 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Government mortgage backed securities** | | | | | | | |
| FNMA POOL #MA4031 4.5% 05-01-2050 BEO CUSIP: 31418DPR7 | | | | | | | |
| 71,648.74 | 108.6254830 | 268.68 | 77,828.79 | 77,537.37 | 291.42 | 0.00 | 291.42 |
| Issue Date: 1 Apr 20 Rate: 4.5% Yield to Maturity: 1.743% Maturity Date: 1 May 50 | | | | | | | |
| FNMA POOL #254793 5% 07-01-2033 BEO SEDOL: B115HQ5 | | | | | | | |
| 3,244.27 | 115.3714100 | 13.52 | 3,742.96 | 3,504.82 | 238.14 | 0.00 | 238.14 |
| Issue Date: 1 Jun 03 Rate: 5% Yield to Maturity: 0.969% Maturity Date: 1 Jul 33 | | | | | | | |
| FNMA POOL #310088 5% DUE 06-01-2038 BEO CUSIP: 31374CND4 | | | | | | | |
| 33,473.14 | 116.1079000 | 139.47 | 38,864.96 | 36,433.47 | 2,431.49 | 0.00 | 2,431.49 |
| Issue Date: 1 Aug 11 Rate: 5% Yield to Maturity: 1.319% Maturity Date: 1 Jun 38 | | | | | | | |
| FNMA POOL #555743 5% 09-01-2033 BEO CUSIP: 31385XLY1 | | | | | | | |
| 3,608.25 | 115.2445100 | 15.03 | 4,158.31 | 3,898.03 | 260.28 | 0.00 | 260.28 |
| Issue Date: 1 Aug 03 Rate: 5% Yield to Maturity: 0.972% Maturity Date: 1 Sep 33 | | | | | | | |
| FNMA POOL #852523 5.5% 02-01-2036 BEO CUSIP: 31408JD40 | | | | | | | |
| 11,227.35 | 117.5104540 | 51.46 | 13,193.31 | 11,322.08 | 1,871.23 | 0.00 | 1,871.23 |
| Issue Date: 1 Feb 06 Rate: 5.5% Yield to Maturity: 1.266% Maturity Date: 1 Feb 36 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Government mortgage backed securities** | | | | | | | |
| FNMA POOL #888832 6.5% 11-01-2037 BEO CUSIP: 31410GPR8 | | | | | | | |
| 13,395.03 | 115.5212790 | 72.56 | 15,474.11 | 15,111.25 | 362.86 | 0.00 | 362.86 |
| Issue Date: 1 Oct 07 Rate: 6.5% Yield to Maturity: 2.965% Maturity Date: 1 Nov 37 | | | | | | | |
| FNMA POOL #889117 5% 10-01-2035 BEO CUSIP: 31410GYN7 | | | | | | | |
| 17,647.81 | 115.4846980 | 73.53 | 20,380.52 | 19,070.66 | 1,309.86 | 0.00 | 1,309.86 |
| Issue Date: 1 Jan 08 Rate: 5% Yield to Maturity: 0.936% Maturity Date: 1 Oct 35 | | | | | | | |
| FNMA POOL #890604 4.5% 10-01-2044 BEO CUSIP: 31410LNV0 | | | | | | | |
| 147,633.69 | 111.7987970 | 553.63 | 165,052.69 | 161,889.57 | 3,163.12 | 0.00 | 3,163.12 |
| Issue Date: 1 Oct 14 Rate: 4.5% Yield to Maturity: 2.021% Maturity Date: 1 Oct 44 | | | | | | | |
| FNMA POOL #890843 3% 09-01-2047 BEO CUSIP: 31410LWC2 | | | | | | | |
| 68,545.92 | 107.8608910 | 171.36 | 73,934.24 | 67,389.20 | 6,545.04 | 0.00 | 6,545.04 |
| Issue Date: 1 Aug 18 Rate: 3% Yield to Maturity: 0.788% Maturity Date: 1 Sep 47 | | | | | | | |
| FNMA POOL #915154 5% DUE 04-01-2037 REG CUSIP: 31411UWP2 | | | | | | | |
| 20,651.59 | 116.2717250 | 86.05 | 24,011.96 | 22,481.09 | 1,530.87 | 0.00 | 1,530.87 |
| Issue Date: 1 Apr 07 Rate: 5% Yield to Maturity: 1.305% Maturity Date: 1 Apr 37 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Government mortgage backed securities** | | | | | | | |
| FNMA POOL #918552 5% DUE 06-01-2022 REG CUSIP: 31411YQD8 | | | | | | | |
| 12,576.81 | 104.8557620 | 52.40 | 13,187.51 | 13,551.51 | - 364.00 | 0.00 | - 364.00 |
| Issue Date: 1 May 07 Rate: 5% Yield to Maturity: -3.479% Maturity Date: 1 Jun 22 | | | | | | | |
| FNMA POOL #924874 7% 10-01-2037 BEO CUSIP: 31412GQ38 | | | | | | | |
| 458.76 | 106.5982000 | 2.68 | 489.03 | 532.73 | - 43.70 | 0.00 | - 43.70 |
| Issue Date: 1 Oct 07 Rate: 7% Yield to Maturity: 5.392% Maturity Date: 1 Oct 37 | | | | | | | |
| FNMA POOL #928938 7% 12-01-2037 BEO CUSIP: 31412MBF4 | | | | | | | |
| 3,081.95 | 121.3952200 | 17.98 | 3,741.34 | 3,578.89 | 162.45 | 0.00 | 162.45 |
| Issue Date: 1 Dec 07 Rate: 7% Yield to Maturity: 2.061% Maturity Date: 1 Dec 37 | | | | | | | |
| FNMA POOL #934648 7% DUE 11-01-2038 BEO CUSIP: 31412TZM8 | | | | | | | |
| 3,766.77 | 119.0085900 | 21.97 | 4,482.78 | 4,374.16 | 108.62 | 0.00 | 108.62 |
| Issue Date: 1 Nov 08 Rate: 7% Yield to Maturity: 2.655% Maturity Date: 1 Nov 38 | | | | | | | |
| FNMA POOL #975097 5% 06-01-2038 BEO CUSIP: 31414SX24 | | | | | | | |
| 18,417.88 | 116.2780410 | 76.74 | 21,415.95 | 19,954.65 | 1,461.30 | 0.00 | 1,461.30 |
| Issue Date: 1 Jun 08 Rate: 5% Yield to Maturity: 1.382% Maturity Date: 1 Jun 38 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Government mortgage backed securities** | | | | | | | |
| FNMA POOL #995072 5.5% 08-01-2038 BEO CUSIP: 31416BMV7 | | | | | | | |
| 6,052.98 | 117.5637500 | 27.74 | 7,116.11 | 6,625.18 | 490.93 | 0.00 | 490.93 |
| Issue Date: 1 Nov 08 Rate: 5.5% Yield to Maturity: 1.744% Maturity Date: 1 Aug 38 | | | | | | | |
| FNMA POOL BO9692 3.0% 01-01-2050 CUSIP: 3140K5XW2 | | | | | | | |
| 20,765.88 | 106.7696630 | 51.91 | 22,171.66 | 21,460.25 | 711.41 | 0.00 | 711.41 |
| Issue Date: 1 Dec 19 Rate: 3% Yield to Maturity: 1.005% Maturity Date: 1 Jan 50 | | | | | | | |
| FNMA POOL BQ6331 2.0% 2% 11-01-2050 CUSIP: 3140KSA98 | | | | | | | |
| 299,405.18 | 103.8884230 | 499.01 | 311,047.32 | 311,568.52 | - 521.20 | 0.00 | - 521.20 |
| Issue Date: 1 Nov 20 Rate: 2% Yield to Maturity: 0.944% Maturity Date: 1 Nov 50 | | | | | | | |
| FNMA POOL CA2491 4.5% 10-01-2048 REG CUSIP: 3140Q9XV0 | | | | | | | |
| 0.01 | 100.0000000 | 0.00 | 0.01 | 0.01 | 0.00 | 0.00 | 0.00 |
| Issue Date: 1 Sep 18 Rate: 4.5% Yield to Maturity: 2.326% Maturity Date: 1 Oct 48 | | | | | | | |
| FNMA POOL#RA1493 3.0% 10-01-2049 CUSIP: 3133KGUS5 | | | | | | | |
| 7,968.29 | 106.8653400 | 19.92 | 8,515.34 | 8,132.01 | 383.33 | 0.00 | 383.33 |
| Issue Date: 1 Sep 19 Rate: 3% Yield to Maturity: 0.907% Maturity Date: 1 Oct 49 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Government mortgage backed securities** | | | | | | | |
| FNMA REMIC SER 2012-46 CL BA 6 DUE 05-25-2042 SEDOL: BYT4624 | | | | | | | |
| 28,909.51 | 117.0412440 | 144.55 | 33,836.05 | 33,182.68 | 653.37 | 0.00 | 653.37 |
| Issue Date: 1 Apr 12 Rate: 6% Yield to Maturity: 1.991% Maturity Date: 25 May 42 | | | | | | | |
| FNMA REMIC SER 2013-9 CL CB 5.50 04-25-2042 SEDOL: BYT47R6 | | | | | | | |
| 100,569.76 | 115.4712310 | 460.94 | 116,129.14 | 115,953.78 | 175.36 | 0.00 | 175.36 |
| Issue Date: 1 Jan 13 Rate: 5.5% Yield to Maturity: 0.48% Maturity Date: 25 Apr 42 | | | | | | | |
| FNMA REMIC TR 2005-29 CL-ZA 5.5% DUE 04-25-2035 SEDOL: BYT4JX6 | | | | | | | |
| 96,445.69 | 116.5769050 | 442.04 | 112,433.40 | 106,792.60 | 5,640.80 | 0.00 | 5,640.80 |
| Issue Date: 1 Mar 05 Rate: 5.5% Yield to Maturity: 1.792% Maturity Date: 25 Apr 35 | | | | | | | |
| FNMA SER 2012-28 CL B 6.5 06-25-2039 SEDOL: BYT45Z0 | | | | | | | |
| 4,584.08 | 109.4675500 | 24.83 | 5,018.08 | 5,357.64 | - 339.56 | 0.00 | - 339.56 |
| Issue Date: 1 Feb 12 Rate: 6.5% Yield to Maturity: 0.603% Maturity Date: 25 Jun 39 | | | | | | | |
| FNMA SINGLE FAMILY MORTGAGE 2.5% 30 YEARS SETTLES JANUARY SEDOL: BMF7678 | | | | | | | |
| 1,200,000.00 | 105.4140620 | 0.00 | 1,264,968.74 | 1,258,859.38 | 6,109.36 | 0.00 | 6,109.36 |
| Issue Date: 1 Jan 40 Rate: 2.5% Yield to Maturity: 0.7% Maturity Date: 15 Jan 51 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Government mortgage backed securities** | | | | | | | |
| FNMA SINGLE FAMILY MORTGAGE 2% 30 YEARS SETTLES JANUARY CUSIP: 01F020612 | | | | | | | |
| 700,000.00 | 103.8789060 | 0.00 | 727,152.34 | 724,060.55 | 3,091.79 | 0.00 | 3,091.79 |
| Issue Date: 13 Oct 20 Rate: 2% Yield to Maturity: 0.67% Maturity Date: 15 Jan 51 | | | | | | | |
| FNMA 3% 09-01-2035 CUSIP: 3140KMTD2 | | | | | | | |
| 189,084.03 | 105.0043940 | 94.54 | 198,546.54 | 200,251.81 | - 1,705.27 | 0.00 | - 1,705.27 |
| Issue Date: 1 Aug 20 Rate: 3% Yield to Maturity: 1.328% Maturity Date: 1 Sep 35 | | | | | | | |
| FNMA 4.5% MBS 01/10/2048 USD'CA2482F' POOL #CA2482 4.5% DUE 10-01-2048 BEO CUSIP: 3140Q9XL2 | | | | | | | |
| 56,389.07 | 110.5148390 | 211.46 | 62,318.29 | 61,596.26 | 722.03 | 0.00 | 722.03 |
| Issue Date: 1 Sep 18 Rate: 4.5% Yield to Maturity: 1.7% Maturity Date: 1 Oct 48 | | | | | | | |
| FNMA 4.5% 01/04/2048 POOL #CA1565 4.5% DUE 04-01-2048 BEO CUSIP: 3140Q8W35 | | | | | | | |
| 44,652.38 | 108.9434200 | 167.45 | 48,645.83 | 48,333.32 | 312.51 | 0.00 | 312.51 |
| Issue Date: 1 Mar 18 Rate: 4.5% Yield to Maturity: 2.02% Maturity Date: 1 Apr 48 | | | | | | | |
| GNMA FLTG RT .47388% DUE 10-20-2060 CUSIP: 38375BGF3 | | | | | | | |
| 201,419.25 | 99.8062800 | 28.94 | 201,029.06 | 201,419.25 | - 390.19 | 0.00 | - 390.19 |
| Issue Date: 20 Oct 10 Rate: 0.47025% Yield to Maturity: 0.494% Maturity Date: 20 Oct 60 | | | | | | | |

# Asset Detail - Base Currency



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

## *Fixed Income*

### Government mortgage backed securities

GNMA II JUMBOS 2.5 30 YEARS SETTLES JAN SEDOL: BMVLWK9

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| 400,000.00 | 105.8593750 | 0.00 | 423,437.50 | 419,832.04 | 3,605.46 | 0.00 | 3,605.46 |

Issue Date: 1 Jan 40 Rate: 2.5% Yield to Maturity: 0.486% Maturity Date: 15 Jan 51

GNMA II JUMBOS 2.5% 30 YEARS SETTLES MARCH SEDOL: BMVLWL0

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| 0.00 | 0.0000000 | 0.00 | 0.00 | 2,734.38 | - 2,734.38 | 0.00 | - 2,734.38 |

Issue Date: 1 Jan 40 Rate: 2.5% Yield to Maturity: 0.609%

GNMA II JUMBOS 3% 30 YEARS SETTLES JANUARY SEDOL: BMVLWP4

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| 100,000.00 | 104.5703100 | 0.00 | 104,570.31 | 104,312.50 | 257.81 | 0.00 | 257.81 |

Issue Date: 1 Jan 40 Rate: 3% Yield to Maturity: 1.266% Maturity Date: 15 Jan 51

GNMA POOL #AB2892 3.0% 09-15-2042 CUSIP: 36178NF95

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| 20,176.18 | 105.2510930 | 50.44 | 21,235.65 | 20,040.62 | 1,195.03 | 0.00 | 1,195.03 |

Issue Date: 1 Sep 12 Rate: 3% Yield to Maturity: 1.643% Maturity Date: 15 Sep 42

GNMA POOL #AP6338 4% 10-20-2045 BEO CUSIP: 36189EBF2

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| 140,901.35 | 110.9558280 | 469.67 | 156,338.26 | 150,401.16 | 5,937.10 | 0.00 | 5,937.10 |

Issue Date: 1 Oct 15 Rate: 4% Yield to Maturity: 1.164% Maturity Date: 20 Oct 45

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Government mortgage backed securities** | | | | | | | |
| GNMA POOL #BC4732 3.5% 10-20-2047 BEO CUSIP: 3617B8HH4 | | | | | | | |
| 65,085.51 | 107.5900460 | 189.83 | 70,025.53 | 67,788.11 | 2,237.42 | 0.00 | 2,237.42 |
| Issue Date: 1 Oct 17 Rate: 3.5% Yield to Maturity: 1.129% Maturity Date: 20 Oct 47 | | | | | | | |
| GNMA POOL #BD0384 3.5% 10-20-2047 BEO CUSIP: 3617BFM90 | | | | | | | |
| 55,041.26 | 109.5319580 | 160.54 | 60,287.77 | 57,326.75 | 2,961.02 | 0.00 | 2,961.02 |
| Issue Date: 1 Oct 17 Rate: 3.5% Yield to Maturity: 0.682% Maturity Date: 20 Oct 47 | | | | | | | |
| GNMA POOL #BT0812 3% 03-20-2050 BEO CUSIP: 3617MN3V3 | | | | | | | |
| 177,176.32 | 104.7339340 | 442.94 | 185,563.73 | 185,481.48 | 82.25 | 0.00 | 82.25 |
| Issue Date: 1 Mar 20 Rate: 3% Yield to Maturity: 1.223% Maturity Date: 20 Mar 50 | | | | | | | |
| GNMA POOL #MA3873 3% 08-20-2046 BEO SEDOL: BHQZ7V7 | | | | | | | |
| 81,958.75 | 106.5653270 | 136.60 | 87,339.61 | 87,247.65 | 91.96 | 0.00 | 91.96 |
| Issue Date: 1 Aug 16 Rate: 3% Yield to Maturity: 1.052% Maturity Date: 20 Aug 46 | | | | | | | |
| GNMA POOL #MA3937 3.5% 09-20-2046 BEO SEDOL: BFX80G1 | | | | | | | |
| 39,110.75 | 107.7859920 | 114.07 | 42,155.91 | 40,656.86 | 1,499.05 | 0.00 | 1,499.05 |
| Issue Date: 1 Sep 16 Rate: 3.5% Yield to Maturity: 1.113% Maturity Date: 20 Sep 46 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Government mortgage backed securities** | | | | | | | |
| GNMA POOL #MA4838 4% 11-20-2047 BEO SEDOL: BKVK246 | | | | | | | |
| 82,425.58 | 107.9885030 | 274.75 | 89,010.15 | 85,754.79 | 3,255.36 | 0.00 | 3,255.36 |
| Issue Date: 1 Nov 17 Rate: 4% Yield to Maturity: 1.378% Maturity Date: 20 Nov 47 | | | | | | | |
| GNMA POOL #MA5265 4.5% 06-20-2048 BEO SEDOL: BD5J4S8 | | | | | | | |
| 98,698.50 | 108.2106720 | 370.12 | 106,802.31 | 103,267.05 | 3,535.26 | 0.00 | 3,535.26 |
| Issue Date: 1 Jun 18 Rate: 4.5% Yield to Maturity: 1.861% Maturity Date: 20 Jun 48 | | | | | | | |
| GNMA POOL #MA5877 4.5% DUE 04-20-2049 REG CUSIP: 36179UQ62 | | | | | | | |
| 40,782.49 | 108.1314550 | 152.93 | 44,098.70 | 42,678.23 | 1,420.47 | 0.00 | 1,420.47 |
| Issue Date: 1 Apr 19 Rate: 4.5% Yield to Maturity: 1.73% Maturity Date: 20 Apr 49 | | | | | | | |
| GNMA POOL #MA6477 4.5% 02-20-2050 BEO CUSIP: 36179VFS4 | | | | | | | |
| 72,506.15 | 107.4818890 | 271.90 | 77,930.98 | 77,856.32 | 74.66 | 0.00 | 74.66 |
| Issue Date: 1 Feb 20 Rate: 4.5% Yield to Maturity: 1.67% Maturity Date: 20 Feb 50 | | | | | | | |
| GNMA POOL #4245 6% 09-20-2038 BEO SEDOL: B8GQ869 | | | | | | | |
| 49,542.61 | 116.0238430 | 247.71 | 57,481.24 | 55,441.29 | 2,039.95 | 0.00 | 2,039.95 |
| Issue Date: 1 Sep 08 Rate: 6% Yield to Maturity: 2.639% Maturity Date: 20 Sep 38 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Government mortgage backed securities** | | | | | | | |
| GNMA POOL #4617 4.5% 01-20-2040 BEO CUSIP: 36202FDW3 | | | | | | | |
| 9,409.33 | 111.3634000 | 35.28 | 10,478.55 | 10,269.41 | 209.14 | 0.00 | 209.14 |
| Issue Date: 1 Jan 10 Rate: 4.5% Yield to Maturity: 2.202% Maturity Date: 20 Jan 40 | | | | | | | |
| GNMA POOL #4774 6% 08-20-2040 BEO CUSIP: 36202FJT4 | | | | | | | |
| 8,534.56 | 116.0946800 | 42.67 | 9,908.17 | 9,454.67 | 453.50 | 0.00 | 453.50 |
| Issue Date: 1 Aug 10 Rate: 6% Yield to Maturity: 2.315% Maturity Date: 20 Aug 40 | | | | | | | |
| GNMA POOL #4871 6% 11-20-2040 BEO CUSIP: 36202FMU7 | | | | | | | |
| 19,953.96 | 115.5177220 | 99.77 | 23,050.36 | 22,095.82 | 954.54 | 0.00 | 954.54 |
| Issue Date: 1 Nov 10 Rate: 6% Yield to Maturity: 2.266% Maturity Date: 20 Nov 40 | | | | | | | |
| GNMA POOL #4928 6% 01-20-2041 BEO CUSIP: 36202FPM2 | | | | | | | |
| 6,517.67 | 115.9939100 | 32.59 | 7,560.10 | 7,219.34 | 340.76 | 0.00 | 340.76 |
| Issue Date: 1 Jan 11 Rate: 6% Yield to Maturity: 1.339% Maturity Date: 20 Jan 41 | | | | | | | |
| GNMA POOL #4978 4.5% 03-20-2041 BEO SEDOL: BF3CYP0 | | | | | | | |
| 96,187.64 | 111.4078480 | 360.70 | 107,160.58 | 101,838.63 | 5,321.95 | 0.00 | 5,321.95 |
| Issue Date: 1 Mar 11 Rate: 4.5% Yield to Maturity: 2.157% Maturity Date: 20 Mar 41 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Government mortgage backed securities** | | | | | | | |
| GNMA POOL #4991 6% 03-20-2041 BEO CUSIP: 36202FRL2 | | | | | | | |
| 12,151.76 | 116.1498420 | 60.76 | 14,114.25 | 13,442.88 | 671.37 | 0.00 | 671.37 |
| Issue Date: 1 Mar 11 Rate: 6% Yield to Maturity: 2.257% Maturity Date: 20 Mar 41 | | | | | | | |
| GNMA POOL #711067 5% 01-15-2040 BEO CUSIP: 36297F6C1 | | | | | | | |
| 11,681.32 | 114.3504330 | 48.67 | 13,357.64 | 12,174.10 | 1,183.54 | 0.00 | 1,183.54 |
| Issue Date: 1 Jan 10 Rate: 5% Yield to Maturity: 2.07% Maturity Date: 15 Jan 40 | | | | | | | |
| GNMA POOL #783704 0 DUE 06-15-2036 REG CUSIP: 3622A2DH2 | | | | | | | |
| 16,723.75 | 116.9277230 | 76.65 | 19,554.70 | 18,605.18 | 949.52 | 0.00 | 949.52 |
| Issue Date: 1 Dec 12 Rate: 5.5% Yield to Maturity: 1.789% Maturity Date: 15 Jun 36 | | | | | | | |
| GNMA POOL#MA5712 5.0% 01-20-2049 REG SEDOL: BHN88T4 | | | | | | | |
| 60,651.73 | 109.3565180 | 252.72 | 66,326.62 | 63,321.88 | 3,004.74 | 0.00 | 3,004.74 |
| Issue Date: 1 Jan 19 Rate: 5% Yield to Maturity: 1.916% Maturity Date: 20 Jan 49 | | | | | | | |
| GNMA SER 20-H04 CL FP FRN 06-20-2069 REG CUSIP: 38380L2S1 | | | | | | | |
| 91,223.10 | 100.3621450 | 19.47 | 91,553.46 | 90,809.74 | 743.72 | 0.00 | 743.72 |
| Issue Date: 20 Feb 20 Rate: 0.64025% Yield to Maturity: 0.608% Maturity Date: 20 Jun 69 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Government mortgage backed securities** | | | | | | | |
| GNMA SER 2010-H010 CL FC FLTG RT DUE 05-20-2060 CUSIP: 38375BCN0 | | | | | | | |
| 62,293.80 | 101.3150750 | 21.80 | 63,113.01 | 63,766.91 | - 653.90 | 0.00 | - 653.90 |
| Issue Date: 20 Jun 10 Rate: 1.1455% Yield to Maturity: 0.963% Maturity Date: 20 May 60 | | | | | | | |
| GNMA SRS 20-178 CL IO 1.425% DUE 10-16-2060 CUSIP: 38380RFZ8 | | | | | | | |
| 1,337,927.18 | 10.3363400 | 1,588.82 | 138,292.70 | 136,510.39 | 1,782.31 | 0.00 | 1,782.31 |
| Issue Date: 1 Nov 20 Rate: 1.42503% Yield to Maturity: 8.134% Maturity Date: 16 Oct 60 | | | | | | | |
| GNMA 2.5% 08-20-2050 CUSIP: 38382HM98 | | | | | | | |
| 99,247.23 | 14.2610330 | 282.96 | 14,153.68 | 13,615.47 | 538.21 | 0.00 | 538.21 |
| Issue Date: 1 Aug 20 Rate: 2.5% Yield to Maturity: 2.677% Maturity Date: 20 Aug 50 | | | | | | | |
| GNMA 2010-H22 REMIC PASSTHRU CTF CL FE FLTG RATE 05-20-2059 CUSIP: 38375BHR6 | | | | | | | |
| 26,668.75 | 99.9290930 | 3.99 | 26,649.84 | 26,668.75 | - 18.91 | 0.00 | - 18.91 |
| Issue Date: 20 Nov 10 Rate: 0.49025% Yield to Maturity: 0.494% Maturity Date: 20 May 59 | | | | | | | |
| GNMA 2010-H24 CL FA 10-20-2060 CUSIP: 38375BGP1 | | | | | | | |
| 170,744.16 | 99.8384420 | 25.58 | 170,468.31 | 170,566.00 | - 97.69 | 0.00 | - 97.69 |
| Issue Date: 20 Nov 10 Rate: 0.49025% Yield to Maturity: 0.508% Maturity Date: 20 Oct 60 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Government mortgage backed securities** | | | | | | | |
| GNMA 2011-H06 REMIC PASSTHRU CTF CL FA FLTG RATE 02-20-2061 CUSIP: 38375BKL5 | | | | | | | |
| 123,115.65 | 100.0934570 | 22.20 | 123,230.71 | 122,885.11 | 345.60 | 0.00 | 345.60 |
| Issue Date: 20 Feb 11 Rate: 0.59025% Yield to Maturity: 0.578% Maturity Date: 20 Feb 61 | | | | | | | |
| GNMA 2011-H09 CL AF VAR 03-20-2061 CUSIP: 38375BLE0 | | | | | | | |
| 37,418.05 | 100.1927680 | 7.99 | 37,490.18 | 37,418.04 | 72.14 | 0.00 | 72.14 |
| Issue Date: 20 Mar 11 Rate: 0.64025% Yield to Maturity: 0.609% Maturity Date: 20 Mar 61 | | | | | | | |
| GNMA 2020-H13 REMIC PASSTHRU CTF .56113%07-20-2070 CUSIP: 38380QGU0 | | | | | | | |
| 94,077.67 | 100.1726450 | 17.29 | 94,240.09 | 93,930.67 | 309.42 | 0.00 | 309.42 |
| Issue Date: 20 Aug 20 Rate: 0.60163% Yield to Maturity: 0.594% Maturity Date: 20 Jul 70 | | | | | | | |
| GNMAII POOL #MA4511 SER 2047 4% DUE 06-20-2047 REG SEDOL: BF5Q3Z3 | | | | | | | |
| 35,352.74 | 107.9239120 | 117.84 | 38,154.06 | 37,077.56 | 1,076.50 | 0.00 | 1,076.50 |
| Issue Date: 1 Jun 17 Rate: 4% Yield to Maturity: 1.572% Maturity Date: 20 Jun 47 | | | | | | | |
| GNMAII POOL #MA4719 3.5% DUE 09-20-2047 REG SEDOL: BJLKKF6 | | | | | | | |
| 132,583.38 | 107.9385590 | 386.70 | 143,108.59 | 141,263.44 | 1,845.15 | 0.00 | 1,845.15 |
| Issue Date: 1 Sep 17 Rate: 3.5% Yield to Maturity: 1.044% Maturity Date: 20 Sep 47 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Government mortgage backed securities** | | | | | | | |
| GNMAII POOL #MA4901 4% 12-20-2047 SEDOL: BJLKKH8 | | | | | | | |
| 40,608.23 | 107.8647850 | 135.36 | 43,801.98 | 41,921.66 | 1,880.32 | 0.00 | 1,880.32 |
| Issue Date: 1 Dec 17 Rate: 4% Yield to Maturity: 1.408% Maturity Date: 20 Dec 47 | | | | | | | |
| GNMAII POOL #MA5020 4.0% 02-20-2048 CUSIP: 36179TSH9 | | | | | | | |
| 41,031.03 | 107.4586480 | 136.77 | 44,091.39 | 42,928.72 | 1,162.67 | 0.00 | 1,162.67 |
| Issue Date: 1 Feb 18 Rate: 4% Yield to Maturity: 1.545% Maturity Date: 20 Feb 48 | | | | | | | |
| GNMAII POOL #MA5467 4.5% DUE 09-20-2048 SEDOL: BK81NC7 | | | | | | | |
| 99,421.11 | 108.2140600 | 372.83 | 107,587.62 | 103,949.45 | 3,638.17 | 0.00 | 3,638.17 |
| Issue Date: 1 Sep 18 Rate: 4.5% Yield to Maturity: 1.827% Maturity Date: 20 Sep 48 | | | | | | | |
| GNMAII POOL #MA5529 4.5% 10-20-2048 SEDOL: BDFVSF9 | | | | | | | |
| 69,103.23 | 108.2247670 | 259.14 | 74,786.81 | 74,437.13 | 349.68 | 0.00 | 349.68 |
| Issue Date: 1 Oct 18 Rate: 4.5% Yield to Maturity: 1.795% Maturity Date: 20 Oct 48 | | | | | | | |
| GNMAII POOL #MA5596 4.5% 11-20-2048 REG SEDOL: BHJ43K2 | | | | | | | |
| 198,492.62 | 108.2109300 | 744.35 | 214,790.71 | 211,425.65 | 3,365.06 | 0.00 | 3,365.06 |
| Issue Date: 1 Nov 18 Rate: 4.5% Yield to Maturity: 1.805% Maturity Date: 20 Nov 48 | | | | | | | |

# Asset Detail - Base Currency



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

## *Fixed Income*

### Government mortgage backed securities

GNMAII POOL #MA5652 SER 2048 4.5% DUE 12-20-2048 REG SEDOL: BGSPSL5

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| 30,339.63 | 108.2166460 | 113.77 | 32,832.53 | 32,615.10 | 217.43 | 0.00 | 217.43 |

Issue Date: 1 Dec 18 Rate: 4.5% Yield to Maturity: 1.826% Maturity Date: 20 Dec 48

GNMAII POOL #MA6656 SER 2050 3% DUE 05-20-2050 REG CUSIP: 36179VMD9

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| 96,189.33 | 104.6334040 | 160.32 | 100,646.17 | 100,562.94 | 83.23 | 0.00 | 83.23 |

Issue Date: 1 May 20 Rate: 3% Yield to Maturity: 1.253% Maturity Date: 20 May 50

GNMAII POOL #MA6768 4.0% DUE 07-20-2050 CUSIP: 36179VQV5

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| 190,420.11 | 106.6791900 | 634.73 | 203,138.63 | 204,076.81 | - 938.18 | 0.00 | - 938.18 |

Issue Date: 1 Jul 20 Rate: 4% Yield to Maturity: 1.521% Maturity Date: 20 Jul 50

GNMAII POOL #MA6866 3.0% 09-20-2050 CUSIP: 36179VTX8

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| 98,628.27 | 105.2350410 | 246.57 | 103,791.50 | 104,052.82 | - 261.32 | 0.00 | - 261.32 |

Issue Date: 1 Sep 20 Rate: 3% Yield to Maturity: 1.141% Maturity Date: 20 Sep 50

GNMAII POOL #MA6932 3.0% DUE 10-20-2050 CUSIP: 36179VVZ0

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| 99,117.13 | 105.7988260 | 247.79 | 104,864.76 | 104,831.86 | 32.90 | 0.00 | 32.90 |

Issue Date: 1 Oct 20 Rate: 3% Yield to Maturity: 0.961% Maturity Date: 20 Oct 50

# Asset Detail - Base Currency



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

## *Fixed Income*

### Government mortgage backed securities

GNMAII POOL #MA7053 3.0% DUE 12-20-2050 CUSIP: 36179VZS2

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| 200,000.00 | 106.3400800 | 333.34 | 212,680.16 | 212,562.50 | 117.66 | 0.00 | 117.66 |

Issue Date: 1 Dec 20 Rate: 3% Yield to Maturity: 0.835% Maturity Date: 20 Dec 50

GNMAII POOL #4040 SER 2037 6.5% DUE 10-20-2037 REG CUSIP: 36202EPZ6

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| 8,623.69 | 116.2842100 | 46.71 | 10,027.99 | 9,612.70 | 415.29 | 0.00 | 415.29 |

Issue Date: 1 Oct 07 Rate: 6.5% Yield to Maturity: 2.985% Maturity Date: 20 Oct 37

GNMAII POOL #4195 SER 2038 6% DUE 07-20-2038 REG CUSIP: 36202EUU1

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| 8,357.27 | 116.0227000 | 41.79 | 9,696.33 | 9,368.01 | 328.32 | 0.00 | 328.32 |

Issue Date: 1 Jul 08 Rate: 6% Yield to Maturity: 2.544% Maturity Date: 20 Jul 38

GNMAII POOL #4696 SER 2040 4.5% DUE 05-20-2040 REG SEDOL: BYZBFN3

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| 17,533.97 | 111.4061450 | 65.75 | 19,533.92 | 19,136.69 | 397.23 | 0.00 | 397.23 |

Issue Date: 1 May 10 Rate: 4.5% Yield to Maturity: 2.179% Maturity Date: 20 May 40

GNMAII POOL #4747 SER 2040 5% DUE 07-20-2040 BEO CUSIP: 36202FHY5

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| 39,338.77 | 114.3525840 | 163.91 | 44,984.90 | 43,755.18 | 1,229.72 | 0.00 | 1,229.72 |

Issue Date: 1 Jul 10 Rate: 5% Yield to Maturity: 2.14% Maturity Date: 20 Jul 40

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Government mortgage backed securities** | | | | | | | |
| GNMAII POOL #783050 5 DUE 07-20-2040 CUSIP: 36241LL79 | | | | | | | |
| 23,650.79 | 113.2513120 | 98.54 | 26,784.83 | 25,382.10 | 1,402.73 | 0.00 | 1,402.73 |
| Issue Date: 1 Aug 10 Rate: 5% Yield to Maturity: 2.372% Maturity Date: 20 Jul 40 | | | | | | | |
| GNMAII POOL #783368 SER 2041 4.5% DUE 07-20-2041 BEO CUSIP: 36241LW51 | | | | | | | |
| 40,536.53 | 111.4086480 | 152.01 | 45,161.20 | 44,286.17 | 875.03 | 0.00 | 875.03 |
| Issue Date: 1 Aug 11 Rate: 4.5% Yield to Maturity: 2.188% Maturity Date: 20 Jul 41 | | | | | | | |
| GNMAII POOL MA5711 SER 2049 4.5% DUE 01-20-2049 REG SEDOL: BHZRYN5 | | | | | | | |
| 171,741.21 | 108.2151280 | 644.03 | 185,849.97 | 178,667.24 | 7,182.73 | 0.00 | 7,182.73 |
| Issue Date: 1 Jan 19 Rate: 4.5% Yield to Maturity: 1.822% Maturity Date: 20 Jan 49 | | | | | | | |
| GOVERNMENT NATIONAL MORTGAGE ASSOC 2% 01-15-2051 CUSIP: 21H020618 | | | | | | | |
| 100,000.00 | 104.5742200 | 0.00 | 104,574.22 | 103,976.56 | 597.66 | 0.00 | 597.66 |
| Issue Date: 1 Jan 40 Rate: 2% Yield to Maturity: 0.853% Maturity Date: 15 Jan 51 | | | | | | | |
| GOVERNMENT NATIONAL MORTGAGE ASSOC 2% 02-15-2051 CUSIP: 21H020626 | | | | | | | |
| 300,000.00 | 104.4062500 | 0.00 | 313,218.75 | 311,859.38 | 1,359.37 | 0.00 | 1,359.37 |
| Issue Date: 19 Nov 20 Rate: 2% Yield to Maturity: 1.044% Maturity Date: 15 Feb 51 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Government mortgage backed securities** | | | | | | | |
| I/O FEDERAL HOME LN MTG CORP SER 4057 CLUI 3 05-15-2027 CUSIP: 3137ARKV7 | | | | | | | |
| 71,895.20 | 4.9569100 | 95.86 | 3,563.78 | 7,773.66 | - 4,209.88 | 0.00 | - 4,209.88 |
| Issue Date: 1 Jun 12 Rate: 3% Yield to Maturity: 4.789% Maturity Date: 15 May 27 | | | | | | | |
| I/O FEDERAL HOME LN MTG CORP SER 4194 CL BI 3.5% 04-01-2043 REG SEDOL: BYT4FT4 | | | | | | | |
| 24,968.65 | 10.1979080 | 38.84 | 2,546.28 | 4,127.62 | - 1,581.34 | 0.00 | - 1,581.34 |
| Issue Date: 1 Apr 13 Rate: 3.5% Yield to Maturity: 8.368% Maturity Date: 15 Apr 43 | | | | | | | |
| I/O FHLMC MULTICLASS SER 004298 CL PI 4.0% DUE 04-15-2043 SEDOL: BYT4GG8 | | | | | | | |
| 27,704.02 | 4.9106230 | 49.25 | 1,360.44 | 4,497.57 | - 3,137.13 | 0.00 | - 3,137.13 |
| Issue Date: 1 Feb 14 Rate: 4% Yield to Maturity: 32.126% Maturity Date: 15 Apr 43 | | | | | | | |
| I/O FHLMC MULTICLASS SER 4057 CL CS 04-15-2039 SEDOL: BYT4DH8 | | | | | | | |
| 24,021.79 | 2.4084800 | 66.83 | 578.56 | 1,970.53 | - 1,391.97 | 0.00 | - 1,391.97 |
| Issue Date: 15 Jun 12 Rate: 5.89137% Yield to Maturity: -39.615% Maturity Date: 15 Apr 39 | | | | | | | |
| I/O FHLMC MULTICLASS SER 4085 CL IO 3 06-15-2027 REG CUSIP: 3137ARUW4 | | | | | | | |
| 135,639.75 | 5.3531140 | 180.85 | 7,260.95 | 18,798.80 | - 11,537.85 | 0.00 | - 11,537.85 |
| Issue Date: 1 Jul 12 Rate: 3% Yield to Maturity: 6.67% Maturity Date: 15 Jun 27 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Government mortgage backed securities** | | | | | | | |
| I/O FNMA REMIC SER 2012-70 CL YS FTLG RTDUE 02-25-2041 SEDOL: BYT46H9 | | | | | | | |
| 43,992.59 | 5.4918570 | 47.67 | 2,416.01 | 10,338.26 | - 7,922.25 | 0.00 | - 7,922.25 |
| Issue Date: 25 Jun 12 Rate: 6.502% Yield to Maturity: 49.24% Maturity Date: 25 Feb 41 | | | | | | | |
| I/O FNMA REMIC TR 2012-101 CL-AI 3.0% 06-25-2027 SEDOL: BYT46G8 | | | | | | | |
| 159,505.07 | 4.5802310 | 79.75 | 7,305.70 | 20,875.22 | - 13,569.52 | 0.00 | - 13,569.52 |
| Issue Date: 1 Aug 12 Rate: 3% Yield to Maturity: 3.56% Maturity Date: 25 Jun 27 | | | | | | | |
| I/O FNMA REMIC TR 2012-101 CL-BI 4% 09-25-2027 CUSIP: 3136A76M9 | | | | | | | |
| 8,747.16 | 5.2607900 | 29.16 | 460.17 | 848.76 | - 388.59 | 0.00 | - 388.59 |
| Issue Date: 1 Aug 12 Rate: 4% Yield to Maturity: 10.435% Maturity Date: 25 Sep 27 | | | | | | | |
| I/O FNMA REMIC TR 2016-60 CL-QS VAR RATE09-25-2046 CUSIP: 3136ATNF7 | | | | | | | |
| 132,496.24 | 20.4458330 | 123.93 | 27,089.96 | 26,851.18 | 238.78 | 0.00 | 238.78 |
| Issue Date: 25 Aug 16 Rate: 5.952% Yield to Maturity: 5.119% Maturity Date: 25 Sep 46 | | | | | | | |
| I/O FNMA SER 2014-47 CL AI 1.8840 08-25-2044 CUSIP: 3136AKTB9 | | | | | | | |
| 95,401.78 | 6.2847880 | 187.53 | 5,995.80 | 7,199.85 | - 1,204.05 | 0.00 | - 1,204.05 |
| Issue Date: 1 Jul 14 Rate: 2.30425% Yield to Maturity: 5.43% Maturity Date: 25 Aug 44 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Government mortgage backed securities** | | | | | | | |
| I/O FNMA SMBS TR 000390 CL C3 6.00% 07-25-2038 SEDOL: BYT4BK7 | | | | | | | |
| 8,948.25 | 18.4692000 | 44.74 | 1,652.67 | 1,599.51 | 53.16 | 0.00 | 53.16 |
| Issue Date: 1 Jul 08 Rate: 6% Yield to Maturity: 11.082% Maturity Date: 25 Jul 38 | | | | | | | |
| I/O FNMA STRIPPED MTG BACKED SECS SMBS TR 407 CL 41 01-25-2038 SEDOL: BYT4BQ3 | | | | | | | |
| 6,482.68 | 18.9498800 | 32.41 | 1,228.46 | 1,164.85 | 63.61 | 0.00 | 63.61 |
| Issue Date: 1 Apr 11 Rate: 6% Yield to Maturity: 8.516% Maturity Date: 25 Jan 38 | | | | | | | |
| I/O FNMA 407 CL 22 5% 01-25-2039 SEDOL: BYT4BL8 | | | | | | | |
| 10,235.16 | 17.0126310 | 42.65 | 1,741.27 | 1,942.76 | - 201.49 | 0.00 | - 201.49 |
| Issue Date: 1 Apr 11 Rate: 5% Yield to Maturity: 7.377% Maturity Date: 25 Jan 39 | | | | | | | |
| I/O GNMA REMIC SER 2015-036 CL MI 5.50% 03-20-2045 CUSIP: 38379JA50 | | | | | | | |
| 131,955.83 | 19.5614930 | 604.80 | 25,812.53 | 27,215.89 | - 1,403.36 | 0.00 | - 1,403.36 |
| Issue Date: 1 Mar 15 Rate: 5.5% Yield to Maturity: -1.645% Maturity Date: 20 Mar 45 | | | | | | | |
| I/O GNMA SER 2014-117 CL SJ FLTG RT 08-20-2044 CUSIP: 38379EWA6 | | | | | | | |
| 51,951.06 | 17.1868680 | 86.49 | 8,928.76 | 8,831.67 | 97.09 | 0.00 | 97.09 |
| Issue Date: 20 Aug 14 Rate: 5.44837% Yield to Maturity: 21.893% Maturity Date: 20 Aug 44 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Government mortgage backed securities** | | | | | | | |
| I/O GNMA SER 2020-160 CL YI 2.5% 10-20-2050 REG CUSIP: 38382KQ97 | | | | | | | |
| 99,610.48 | 14.2547250 | 207.52 | 14,199.20 | 14,007.73 | 191.47 | 0.00 | 191.47 |
| Issue Date: 1 Oct 20 Rate: 2.5% Yield to Maturity: -1.97% Maturity Date: 20 Oct 50 | | | | | | | |
| I/O GNMA 2012-H27 CL AI FLTG 10-20-2062 CUSIP: 38375BZC9 | | | | | | | |
| 108,990.30 | 4.8576980 | 318.48 | 5,294.42 | 7,663.36 | - 2,368.94 | 0.00 | - 2,368.94 |
| Issue Date: 1 Nov 12 Rate: 1.75532% Yield to Maturity: -0.925% Maturity Date: 20 Oct 62 | | | | | | | |
| I/O GNMA 2012-066 REMIC PASS THRU CL CI 3.5 02-20-2038 REG CUSIP: 38378EMF7 | | | | | | | |
| 102,465.02 | 2.0846330 | 298.86 | 2,136.02 | 18,443.69 | - 16,307.67 | 0.00 | - 16,307.67 |
| Issue Date: 1 May 12 Rate: 3.5% Yield to Maturity: 23.844% Maturity Date: 20 Feb 38 | | | | | | | |
| I/O GNMA 2015-167 REMIC PASS THRU CTF CLOI 04-16-2045 CUSIP: 38379FFB0 | | | | | | | |
| 38,784.29 | 14.5725240 | 64.64 | 5,651.85 | 8,980.98 | - 3,329.13 | 0.00 | - 3,329.13 |
| Issue Date: 1 Nov 15 Rate: 4% Yield to Maturity: 7.976% Maturity Date: 16 Apr 45 | | | | | | | |
| PVTPL CMO CONNECTICUT AVE SECS TR 2019-R07 NT CL 1M-2 VAR RT 10-25-2039 SEDOL: BJTM1C8 | | | | | | | |
| 207,115.94 | 99.6704210 | 51.73 | 206,433.33 | 207,957.35 | - 1,524.02 | 0.00 | - 1,524.02 |
| Issue Date: 6 Nov 19 Rate: 2.248% Yield to Maturity: 2.385% Maturity Date: 25 Oct 39 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Government mortgage backed securities** | | | | | | | |
| PVTPL FREDDIE MAC -STACR SR 20-DNA1 CL M2 FLTG 01-25-2050 SEDOL: BKTLC74 | | | | | | | |
| 310,000.00 | 99.2477190 | 63.65 | 307,667.93 | 308,086.72 | - 418.79 | 0.00 | - 418.79 |
| Issue Date: 28 Jan 20 Rate: 1.848% Yield to Maturity: 2.174% Maturity Date: 25 Jan 50 | | | | | | | |
| UMBS TBA 15YR 1.5% 01-15-2036 CUSIP: 01F012411 | | | | | | | |
| 700,000.00 | 102.8906260 | 0.00 | 720,234.38 | 716,558.59 | 3,675.79 | 0.00 | 3,675.79 |
| Issue Date: 27 Oct 20 Rate: 1.5% Yield to Maturity: 0.663% Maturity Date: 15 Jan 36 | | | | | | | |
| Total USD | | 54,769.14 | 23,923,367.60 | 23,521,325.33 | 402,042.27 | 0.00 | 402,042.27 |
| Total United States | | 54,769.14 | 23,923,367.60 | 23,521,325.33 | 402,042.27 | 0.00 | 402,042.27 |
| **Total Government Mortgage Backed Securities** | | | | | | | |
| **24,786,576.37** | | **54,769.14** | **23,923,367.60** | **23,521,325.33** | **402,042.27** | **0.00** | **402,042.27** |
| **Gov't-issued commercial mortgage-backed** | | | | | | | |
| **United States - USD** | | | | | | | |
| FEDERAL HOME LN MTG CORP SER 005010 CL JI 2.5% 09-25-2050 CUSIP: 3137FVQG0 | | | | | | | |
| 98,482.48 | 14.3681700 | 247.09 | 14,150.13 | 12,494.96 | 1,655.17 | 0.00 | 1,655.17 |
| Issue Date: 1 Aug 20 Rate: 2.5% Yield to Maturity: 0.292% Maturity Date: 25 Sep 50 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Gov't-issued commercial mortgage-backed** | | | | | | | |
| FNMA SER 2019-M4 CL A2 3.61% 02-25-2031 REG CUSIP: 3136B35Z9 | | | | | | | |
| 40,000.00 | 119.3839750 | 120.33 | 47,753.59 | 41,429.69 | 6,323.90 | 0.00 | 6,323.90 |
| Issue Date: 1 Mar 19 Rate: 3.61% Yield to Maturity: 1.496% Maturity Date: 25 Feb 31 | | | | | | | |
| FNMA SER 2019-M5 CL A2 3.273% DUE 01-25-2029 BEO SEDOL: BK6NXD6 | | | | | | | |
| 70,000.00 | 115.6839140 | 190.93 | 80,978.74 | 71,048.71 | 9,930.03 | 0.00 | 9,930.03 |
| Issue Date: 1 Apr 19 Rate: 3.273% Yield to Maturity: 1.171% Maturity Date: 25 Feb 29 | | | | | | | |
| GNMA SER 19-28 CLS AB VAR 06-16-2060 CUSIP: 38380MP88 | | | | | | | |
| 88,589.33 | 105.1290150 | 232.55 | 93,133.09 | 87,198.21 | 5,934.88 | 0.00 | 5,934.88 |
| Issue Date: 1 Feb 19 Rate: 3.15000009537% Yield to Maturity: 2.451% Maturity Date: 16 Jun 60 | | | | | | | |
| I/O FHLMC MULTICLASS SER 00K091 CL X1 03-25-2029 CUSIP: 3137FLNB6 | | | | | | | |
| 1,046,464.31 | 4.2340300 | 1,227.52 | 44,307.61 | 50,365.29 | - 6,057.68 | 0.00 | - 6,057.68 |
| Issue Date: 1 Apr 19 Rate: 0.55866199732% Yield to Maturity: 3.305% Maturity Date: 25 Mar 29 | | | | | | | |
| I/O FHLMC MULTICLASS TRANCHE 00048 08-25-2027 CUSIP: 3137FBBZ8 | | | | | | | |
| 510,783.07 | 2.6549100 | 37.20 | 13,560.83 | 18,767.72 | - 5,206.89 | 0.00 | - 5,206.89 |
| Issue Date: 1 Oct 17 Rate: 0.43197000027% Yield to Maturity: 2.901% Maturity Date: 25 Aug 27 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Gov't-issued commercial mortgage-backed** | | | | | | | |
| I/O FHLMC MULTICLASS TRANCHE 08-25-2023 CUSIP: 3137BSPY3 | | | | | | | |
| 682,838.61 | 1.9348310 | 1,219.57 | 13,211.77 | 31,634.63 | - 18,422.86 | 0.00 | - 18,422.86 |
| Issue Date: 1 Nov 16 Rate: 0.94803100824% Yield to Maturity: 13.207% Maturity Date: 25 Aug 23 | | | | | | | |
| I/O FHLMC MULTICLASS 1.33103% 07/25/203507-25-2035 CUSIP: 3137FWHG8 | | | | | | | |
| 339,917.72 | 15.2022790 | 0.00 | 51,675.24 | 49,314.92 | 2,360.32 | 0.00 | 2,360.32 |
| Issue Date: 1 Sep 20 Rate: 1.33103% Yield to Maturity: 2.863% Maturity Date: 25 Jul 35 | | | | | | | |
| I/O FNMA TRANCHE SERIES 2014-M8 CLS X2 FLT RT 06-25-2024 SEDOL: BYT48Z1 | | | | | | | |
| 2,872,935.78 | 1.5881200 | 1,374.23 | 45,625.67 | 94,380.45 | - 48,754.78 | 0.00 | - 48,754.78 |
| Issue Date: 1 Jul 14 Rate: 0.54238% Yield to Maturity: 11.636% Maturity Date: 25 Jun 24 | | | | | | | |
| I/O FREMF 2012-K20 MTG .2% DUE 05-25-2045 SEDOL: BYT4442 | | | | | | | |
| 1,326,406.11 | 0.2131500 | 44.21 | 2,827.23 | 15,716.56 | - 12,889.33 | 0.00 | - 12,889.33 |
| Issue Date: 1 Sep 12 Rate: 0.2% Yield to Maturity: -5% Maturity Date: 25 May 45 | | | | | | | |
| I/O GNMA VAR RT .89457% DUE 08-16-2054 CUSIP: 38378XW72 | | | | | | | |
| 631,692.39 | 3.1796300 | 199.06 | 20,085.48 | 45,476.91 | - 25,391.43 | 0.00 | - 25,391.43 |
| Issue Date: 1 Dec 14 Rate: 0.68550002575% Yield to Maturity: 14.132% Maturity Date: 16 Aug 54 | | | | | | | |
| Total USD | | 4,892.69 | 427,309.38 | 517,828.05 | - 90,518.67 | 0.00 | - 90,518.67 |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Gov't-issued commercial mortgage-backed** | | | | | | | |
| Total United States | | 4,892.69 | 427,309.38 | 517,828.05 | - 90,518.67 | 0.00 | - 90,518.67 |
| **Total Gov't-issued Commercial Mortgage-Backed** | | | | | | | |
| **7,708,109.80** | | **4,892.69** | **427,309.38** | **517,828.05** | **- 90,518.67** | **0.00** | **- 90,518.67** |
| **Commercial mortgage-backed** | | | | | | | |
| **United States - USD** | | | | | | | |
| BBCCRE TR 2015-GTP FLTG RT 4.5626% DUE 08-10-2033 SEDOL: BD60LR8 | | | | | | | |
| 210,000.00 | 94.6432900 | 691.99 | 198,750.91 | 196,395.78 | 2,355.13 | 0.00 | 2,355.13 |
| Issue Date: 6 Aug 15 Rate: 4.5626% Yield to Maturity: 5.943% Maturity Date: 10 Aug 33 | | | | | | | |
| CMO COMM 2012-LC4 MTG TR CTF CL AM VAR RT DUE 12-10-2044 REG SEDOL: B7L8MB6 | | | | | | | |
| 100,000.00 | 90.1526700 | 329.39 | 90,152.67 | 113,164.06 | - 23,011.39 | 0.00 | - 23,011.39 |
| Issue Date: 1 Mar 12 Rate: 5.5349% Yield to Maturity: 15.216% Maturity Date: 10 Dec 44 | | | | | | | |
| CMO COMM 2013-CCRE12 MTG TR MTG PASS THRU CTF CL B 4.762% DUE 10-10-2046 REG SEDOL: BD6CTY7 | | | | | | | |
| 10,000.00 | 102.1334000 | 41.01 | 10,213.34 | 10,299.56 | - 86.22 | 0.00 | - 86.22 |
| Issue Date: 1 Nov 13 Rate: 4.762% Yield to Maturity: 3.922% Maturity Date: 10 Oct 46 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Commercial mortgage-backed** | | | | | | | |
| CMO COMM 2014-CCRE20 MTG SER 2014-CR20 CL A-M 3.938 DUE 11-10-2047 REG SEDOL: BRYG949 | | | | | | | |
| 110,000.00 | 108.3832820 | 360.98 | 119,221.61 | 113,296.90 | 5,924.71 | 0.00 | 5,924.71 |
| Issue Date: 1 Oct 14 Rate: 3.93799996376% Yield to Maturity: 1.596% Maturity Date: 10 Nov 47 | | | | | | | |
| CMO FNMA SER 2019 M6 CL A2 3.45% FIXED DUE 01-25-2029 REG CUSIP: 3136B4KJ6 | | | | | | | |
| 80,000.00 | 115.1274750 | 230.00 | 92,101.98 | 82,126.56 | 9,975.42 | 0.00 | 9,975.42 |
| Issue Date: 1 Apr 19 Rate: 3.45% Yield to Maturity: 1.393% Maturity Date: 1 Jan 29 | | | | | | | |
| CMO GS MTG SECS TR 2013-GCJ16 COML MTG PASSTHRU CTF CL B 5.161 DUE 11-01-2046 SEDOL: BKM4NF5 | | | | | | | |
| 30,000.00 | 105.8871000 | 133.33 | 31,766.13 | 30,898.00 | 868.13 | 0.00 | 868.13 |
| Issue Date: 1 Nov 13 Rate: 5.161% Yield to Maturity: 2.96% Maturity Date: 10 Nov 46 | | | | | | | |
| CMO J P MORGAN CHASE COML MTG SECS TR 2012-C CTF CL D VAR RT 05-15-2045 REG CUSIP: 46634SAJ4 | | | | | | | |
| 100,000.00 | 87.8558700 | 458.43 | 87,855.87 | 108,093.75 | - 20,237.88 | 0.00 | - 20,237.88 |
| Issue Date: 1 Apr 12 Rate: 5.14168% Yield to Maturity: 15.445% Maturity Date: 15 May 45 | | | | | | | |
| CMO JPMBB COML MTG SECS TR 2013-C17 COMLMTG PASSTHRU CTF CL B DUE 01-15-2047 REGCUSIP: 46640UAJ1 | | | | | | | |
| 20,000.00 | 107.3311500 | 86.99 | 21,466.23 | 20,363.96 | 1,102.27 | 0.00 | 1,102.27 |
| Issue Date: 1 Dec 13 Rate: 4.88889% Yield to Maturity: 2.317% Maturity Date: 15 Jan 47 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Commercial mortgage-backed** | | | | | | | |
| CMO WELLS FARGO COMMERCIAL MTG TST SR 2013-LC12 CL B VAR RT 07-15-2046 CUSIP: 94988QAQ4 | | | | | | | |
| 20,000.00 | 95.4635500 | 75.95 | 19,092.71 | 20,768.75 | - 1,676.04 | 0.00 | - 1,676.04 |
| Issue Date: 1 Jul 13 Rate: 4.27436% Yield to Maturity: 6.229% Maturity Date: 15 Jul 46 | | | | | | | |
| COMM 2013-CCRE12 MTG TR MTG PASS THRU CTF CL C VAR RATE DUE 10-10-2046 SEDOL: BD6CTZ8 | | | | | | | |
| 10,000.00 | 98.7486000 | 43.67 | 9,874.86 | 10,136.86 | - 262.00 | 0.00 | - 262.00 |
| Issue Date: 1 Nov 13 Rate: 5.07414% Yield to Maturity: 5.569% Maturity Date: 10 Oct 46 | | | | | | | |
| COMM 2013-CCRE12 4.3% DUE 10-10-2046 SEDOL: BD6CTX6 | | | | | | | |
| 10,000.00 | 104.6853000 | 35.83 | 10,468.53 | 10,299.31 | 169.22 | 0.00 | 169.22 |
| Issue Date: 1 Nov 13 Rate: 4.3% Yield to Maturity: 2.507% Maturity Date: 10 Oct 46 | | | | | | | |
| CVS HEALTH CORP 6.943% DUE 01-10-2030 SEDOL: B3TDF49 | | | | | | | |
| 59,680.40 | 119.5689200 | 241.71 | 71,359.21 | 59,680.39 | 11,678.82 | 0.00 | 11,678.82 |
| Issue Date: 10 Jun 09 Rate: 6.943% Yield to Maturity: 2.647% Maturity Date: 10 Jan 30 | | | | | | | |
| I/O CMO WFRBS COML MTG TR 2012-C7 PASSTHRU CTF CL X-A 144A 06-15-2045 BEO CUSIP: 92936TAF9 | | | | | | | |
| 169,172.61 | 1.1468290 | 184.11 | 1,940.12 | 18,081.85 | - 16,141.73 | 0.00 | - 16,141.73 |
| Issue Date: 1 Jun 12 Rate: 1.2992% Yield to Maturity: 51.859% Maturity Date: 15 Jun 45 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Commercial mortgage-backed** | | | | | | | |
| I/O CMO WFRBS COML MTG TR 2013-C12 PASSTHRU CTF CL X-A 144A 3-15-48 BEO CUSIP: 92937FAJ0 | | | | | | | |
| 903,937.81 | 1.9749000 | 1,004.06 | 17,851.87 | 78,282.42 | - 60,430.55 | 0.00 | - 60,430.55 |
| Issue Date: 1 Mar 13 Rate: 1.18363% Yield to Maturity: 14.929% Maturity Date: 15 Mar 48 | | | | | | | |
| I/O CMO WFRBS COML MTG TR 2013-C13 CL X-A 144A VAR RT 05-17-2045 BEO CUSIP: 92937UAS7 | | | | | | | |
| 942,389.76 | 2.2375000 | 931.60 | 21,085.97 | 81,428.40 | - 60,342.43 | 0.00 | - 60,342.43 |
| Issue Date: 1 May 13 Rate: 1.18539% Yield to Maturity: 13.138% Maturity Date: 15 May 45 | | | | | | | |
| I/O WFRBS COML MTG TR FLTG RT 1.36% DUE 08-15-2047 CUSIP: 92939FBA6 | | | | | | | |
| 1,012,669.28 | 2.8945300 | 999.89 | 29,312.02 | 84,027.27 | - 54,715.25 | 0.00 | - 54,715.25 |
| Issue Date: 1 Aug 14 Rate: 1.03042% Yield to Maturity: 8.064% Maturity Date: 15 Aug 47 | | | | | | | |
| MORGAN STANLEY BK 3.561% DUE 05-15-2046 SEDOL: BY9D1V5 | | | | | | | |
| 160,000.00 | 107.8141630 | 474.80 | 172,502.66 | 164,794.74 | 7,707.92 | 0.00 | 7,707.92 |
| Issue Date: 1 Apr 15 Rate: 3.561% Yield to Maturity: 1.638% Maturity Date: 15 May 46 | | | | | | | |
| PVTPL CMO CHT 2017-COSMO MTG TR COML CL A VAR RT DUE 11-15-2034 SEDOL: BLB8B73 | | | | | | | |
| 120,000.00 | 98.8758830 | 61.69 | 118,651.06 | 120,000.00 | - 1,348.94 | 0.00 | - 1,348.94 |
| Issue Date: 15 Dec 17 Rate: 1.08863% Yield to Maturity: 1.388% Maturity Date: 15 Nov 36 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Commercial mortgage-backed** | | | | | | | |
| PVTPL CMO GS MTG SECS CORP TR 2018-SRP5 COML MTG PASSTHRU CTF CL A 08-25-2023 CUSIP: 36255TAA0 | | | | | | | |
| 220,000.00 | 84.4147000 | 151.54 | 185,712.34 | 220,000.00 | - 34,287.66 | 0.00 | - 34,287.66 |
| Issue Date: 15 Jun 18 Rate: 1.45863% Yield to Maturity: 39.147% Maturity Date: 15 Sep 31 | | | | | | | |
| PVTPL CMO J P MORGAN CHASE COML FLTG RT SER 2019-BOLT CL B 07-15-2034 CUSIP: 46651JAG8 | | | | | | | |
| 117,969.27 | 91.6938110 | 241.18 | 108,170.52 | 117,969.27 | - 9,798.75 | 0.00 | - 9,798.75 |
| Issue Date: 31 Jul 19 Rate: 2.35863% Yield to Maturity: 8.117% Maturity Date: 15 Jul 34 | | | | | | | |
| PVTPL CMO J P MORGAN CHASE FLTG RT SER 2019-BOLT CL A 07-15-2034 BEO CUSIP: 46651JAA1 | | | | | | | |
| 127,043.82 | 95.6339240 | 200.45 | 121,496.99 | 127,043.82 | - 5,546.83 | 0.00 | - 5,546.83 |
| Issue Date: 31 Jul 19 Rate: 1.30863% Yield to Maturity: 4.236% Maturity Date: 15 Jul 34 | | | | | | | |
| PVTPL CMO JP MORGAN CHASE SEC TRUST SER 2015-FL7 CL D DUE 05-15-2028 BEO CUSIP: 46644PAG4 | | | | | | | |
| 128,833.03 | 89.5915980 | 225.26 | 115,423.57 | 126,256.37 | - 10,832.80 | 0.00 | - 10,832.80 |
| Issue Date: 30 Jun 15 Rate: 3.90863% Yield to Maturity: 12.308% Maturity Date: 15 May 28 | | | | | | | |
| PVTPL CMO MSCCG TR 2015-ALDR 3.57714% DUE 06-07-2035 BEO CUSIP: 55352NAC1 | | | | | | | |
| 320,000.00 | 98.5220000 | 953.90 | 315,270.40 | 325,749.95 | - 10,479.55 | 0.00 | - 10,479.55 |
| Issue Date: 1 May 15 Rate: 3.46175% Yield to Maturity: 3.858% Maturity Date: 7 Jun 35 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| **Fixed Income** | | | | | | | |
| **Commercial mortgage-backed** | | | | | | | |
| PVTPL CMO NATIXIS COML MTG SECS TR SER 2019-FAME CL B 3.6553% 144A 08-15-2024 CUSIP: 63873VAE3 | | | | | | | |
| 230,000.00 | 95.2399610 | 373.65 | 219,051.91 | 236,899.77 | - 17,847.86 | 0.00 | - 17,847.86 |
| Issue Date: 1 Aug 19 Rate: 3.6553% Yield to Maturity: 5.049% Maturity Date: 15 Aug 36 | | | | | | | |
| PVTPL CMO RETL SER 2019 -RVP CLS C FLTG RT03-15-2036 SEDOL: BJ6R977 | | | | | | | |
| 80,000.00 | 96.2819500 | 162.99 | 77,025.56 | 80,000.00 | - 2,974.44 | 0.00 | - 2,974.44 |
| Issue Date: 29 Mar 19 Rate: 2.259% Yield to Maturity: 3.575% Maturity Date: 15 Mar 36 | | | | | | | |
| PVTPL CREDIT SUISSE MORTGAGE TRUST SER 2017-PFHP CL A FLTG RT 12-15-2020 CUSIP: 12595KAA9 | | | | | | | |
| 200,000.00 | 98.1559400 | 104.70 | 196,311.88 | 200,000.00 | - 3,688.12 | 0.00 | - 3,688.12 |
| Issue Date: 19 Dec 17 Rate: 1.10863% Yield to Maturity: 1.729% Maturity Date: 15 Dec 30 | | | | | | | |
| PVTPL NATIXIS COML MTG SR 2019-FAME CL A 3.0469% 08-15-2024 CUSIP: 63873VAA1 | | | | | | | |
| 110,000.00 | 99.3130270 | 279.30 | 109,244.33 | 113,299.56 | - 4,055.23 | 0.00 | - 4,055.23 |
| Issue Date: 1 Aug 19 Rate: 3.0469% Yield to Maturity: 3.21% Maturity Date: 15 Aug 36 | | | | | | | |
| WELLS FARGO COML FLTG RT 3.872% DUE 05-15-2048 CUSIP: 94989JBB1 | | | | | | | |
| 150,000.00 | 110.2607330 | 258.00 | 165,391.10 | 154,491.00 | 10,900.10 | 0.00 | 10,900.10 |
| Issue Date: 1 May 15 Rate: 3.872% Yield to Maturity: 1.37% Maturity Date: 15 May 48 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Commercial mortgage-backed** | | | | | | | |
| WELLS FARGO COML 3.467% DUE 04-30-2050 CUSIP: 94989EAG2 | | | | | | | |
| 100,000.00 | 107.9548000 | 288.92 | 107,954.80 | 102,994.70 | 4,960.10 | 0.00 | 4,960.10 |
| Issue Date: 1 Mar 15 Rate: 3.46700000763% Yield to Maturity: 1.48% Maturity Date: 15 Apr 50 | | | | | | | |
| WFRBS COML MTG TR FLTG RT 4.29% DUE 11-15-2047 CUSIP: 92939KAK4 | | | | | | | |
| 110,000.00 | 79.1779000 | 406.36 | 87,095.69 | 109,999.12 | - 22,903.43 | 0.00 | - 22,903.43 |
| Issue Date: 1 Nov 14 Rate: 4.29% Yield to Maturity: 10.837% Maturity Date: 15 Nov 47 | | | | | | | |
| Total USD | | 10,031.68 | 2,931,816.84 | 3,236,842.12 | - 305,025.28 | 0.00 | - 305,025.28 |
| Total United States | | 10,031.68 | 2,931,816.84 | 3,236,842.12 | - 305,025.28 | 0.00 | - 305,025.28 |
| **Total Commercial Mortgage-Backed** | | | | | | | |
| **5,961,695.98** | | **10,031.68** | **2,931,816.84** | **3,236,842.12** | **- 305,025.28** | **0.00** | **- 305,025.28** |
| **Asset backed securities** | | | | | | | |
| **Cayman Islands - USD** | | | | | | | |
| ACIS CLO 2014-4 VAR RT 1.6449% DUE 05-01-2026 CUSIP: 00100VAC4 | | | | | | | |
| 16,032.17 | 99.9923280 | 43.67 | 16,030.94 | 16,072.25 | - 41.31 | 0.00 | - 41.31 |
| Issue Date: 5 Jun 14 Rate: 1.63438% Yield to Maturity: 1.618% Maturity Date: 1 May 26 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID / Investment Mgr ID / Shares/PAR value | Exchange rate/ Local market price | Accrued income/expense | Market value | Cost | Unrealized gain/loss: Market | Translation | Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Asset backed securities** | | | | | | | |
| HILDENE CMNTY FDG CDO LTD / HILDENE 3.25% 11-01-2035 CUSIP: 43133KAA3 | | | | | | | |
| 140,000.00 | 100.0000000 | 745.69 | 140,000.00 | 140,000.00 | 0.00 | 0.00 | 0.00 |
| Issue Date: 2 Nov 20 Rate: 3.25% Yield to Maturity: 3.241% Maturity Date: 1 Nov 35 | | | | | | | |
| PVTPL CERBERUS SER 19-2A CL 2A FLTG DUE 01-15-2032 CUSIP: 15673FAA8 | | | | | | | |
| 250,000.00 | 99.2972200 | 1,103.31 | 248,243.05 | 250,000.00 | - 1,756.95 | 0.00 | - 1,756.95 |
| Issue Date: 12 Dec 19 Rate: 2.03688% Yield to Maturity: 2.21% Maturity Date: 15 Jan 32 | | | | | | | |
| PVTPL NEWARK BSL CLO 2 LTD/NEWARK BSL CLO 2 NT CL A-1 .01% 07-25-2030 CUSIP: 65023PAC4 | | | | | | | |
| 250,000.00 | 99.7738920 | 690.82 | 249,434.73 | 249,950.00 | - 515.27 | 0.00 | - 515.27 |
| Issue Date: 27 Jul 17 Rate: 1.48475% Yield to Maturity: 1.553% Maturity Date: 25 Jul 30 | | | | | | | |
| PVTPL OCEAN TRAILS CLO X/OCEAN TRAILS SER 20-10A CL A1 FLTG RT 10-15-2031 CUSIP: 67516CAA7 | | | | | | | |
| 130,000.00 | 99.8192380 | 0.00 | 129,765.01 | 130,000.00 | - 234.99 | 0.00 | - 234.99 |
| Issue Date: 29 Oct 20 Rate: 1.74372% Yield to Maturity: 1.925% Maturity Date: 15 Oct 31 | | | | | | | |
| WHITEBOX CLO I LTD 0.0% 24/10/2031 0% 10-24-2031 CUSIP: 96466CAA6 | | | | | | | |
| 250,000.00 | 100.0170720 | 1,369.27 | 250,042.68 | 250,000.00 | 42.68 | 0.00 | 42.68 |
| Issue Date: 24 Sep 20 Rate: 1.99166% Yield to Maturity: 2.083% Maturity Date: 24 Oct 31 | | | | | | | |
| Total USD | | 3,952.76 | 1,033,516.41 | 1,036,022.25 | - 2,505.84 | 0.00 | - 2,505.84 |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Asset backed securities** | | | | | | | |
| Total Cayman Islands | | 3,952.76 | 1,033,516.41 | 1,036,022.25 | - 2,505.84 | 0.00 | - 2,505.84 |
| **United States - USD** | | | | | | | |
| AMERIQUEST MTG FLTG RT .80763% DUE 04-25-2034 CUSIP: 03072SPX7 | | | | | | | |
| 3,165.67 | 99.8862800 | 0.29 | 3,162.07 | 2,705.66 | 456.41 | 0.00 | 456.41 |
| Issue Date: 5 Apr 04 Rate: 0.838% Yield to Maturity: 1.462% Maturity Date: 25 Apr 34 | | | | | | | |
| APPLEBEES FDG LLC 4.194% DUE 06-07-2049 SEDOL: BJYMZH6 | | | | | | | |
| 149,625.00 | 98.6320000 | 453.21 | 147,578.13 | 149,625.00 | - 2,046.87 | 0.00 | - 2,046.87 |
| Issue Date: 5 Jun 19 Rate: 4.194% Yield to Maturity: 6.114% Maturity Date: 7 Jun 49 | | | | | | | |
| BEAR STEARNS AST FLTG RT .97263% DUE 08-25-2034 CUSIP: 073879CU0 | | | | | | | |
| 252,737.09 | 97.1299780 | 28.17 | 245,483.48 | 249,261.96 | - 3,778.48 | 0.00 | - 3,778.48 |
| Issue Date: 30 Jul 04 Rate: 1.003% Yield to Maturity: 1.904% Maturity Date: 25 Aug 34 | | | | | | | |
| CENTEX HOME EQTY FLTG RT 5.85% DUE 09-25-2034 CUSIP: 152314LE8 | | | | | | | |
| 74,929.49 | 101.5825280 | 325.04 | 76,115.27 | 75,678.76 | 436.51 | 0.00 | 436.51 |
| Issue Date: 1 Sep 04 Rate: 5.85% Yield to Maturity: 0.038% Maturity Date: 25 Sep 34 | | | | | | | |
| CITIGROUP MTG LN FLTG RT .36763% DUE 06-25-2037 CUSIP: 17313CAC3 | | | | | | | |
| 132,745.44 | 99.5145520 | 5.87 | 132,101.03 | 131,915.79 | 185.24 | 0.00 | 185.24 |
| Issue Date: 25 Jun 07 Rate: 0.398% Yield to Maturity: 1.613% Maturity Date: 25 Jun 37 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Asset backed securities** | | | | | | | |
| COUNTRYWIDE AST-BACKED CERTIFICATES SER 2007-13 RATE 02-25-2036 REG SEDOL: BD6CZW7 | | | | | | | |
| 119,594.50 | 97.9625820 | 9.45 | 117,157.86 | 107,934.06 | 9,223.80 | 0.00 | 9,223.80 |
| Issue Date: 30 Oct 07 Rate: 0.948% Yield to Maturity: 2.086% Maturity Date: 25 Oct 47 | | | | | | | |
| CWABS INC 2004-6 ASSET BKD CTF CL 1-A-1 FLTG RATE 12-25-2034 REG CUSIP: 126673AW2 | | | | | | | |
| 84,622.37 | 96.1204700 | 6.47 | 81,339.42 | 76,662.57 | 4,676.85 | 0.00 | 4,676.85 |
| Issue Date: 30 Jun 04 Rate: 0.688% Yield to Maturity: 2.272% Maturity Date: 25 Dec 34 | | | | | | | |
| FORD CR FLOORPLAN MASTER OWNER TR SER 18-4 CL A 4.06% 11-15-2030 REG SEDOL: BHWCD92 | | | | | | | |
| 170,000.00 | 117.8460880 | 306.76 | 200,338.35 | 169,898.09 | 30,440.26 | 0.00 | 30,440.26 |
| Issue Date: 21 Dec 18 Rate: 4.06% Yield to Maturity: -0.37% Maturity Date: 15 Nov 30 | | | | | | | |
| MORGAN STANLEY CAP I INC 2006-NC2 MTG FLTG A-2D 02-25-2036 REG SEDOL: B8DK6K4 | | | | | | | |
| 184,131.35 | 98.5011080 | 14.89 | 181,371.42 | 182,635.30 | - 1,263.88 | 0.00 | - 1,263.88 |
| Issue Date: 30 Mar 06 Rate: 0.728% Yield to Maturity: 2.306% Maturity Date: 25 Feb 36 | | | | | | | |
| NOMURA AST ACCEP FLTG RT 5.957% DUE 03-25-2047 CUSIP: 65538PAD0 | | | | | | | |
| 43,344.70 | 104.0702090 | 215.17 | 45,108.92 | 42,911.12 | 2,197.80 | 0.00 | 2,197.80 |
| Issue Date: 1 Apr 07 Rate: 5.957% Yield to Maturity: 3.452% Maturity Date: 25 Mar 47 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Asset backed securities** | | | | | | | |
| PVTPL AGL CORE CLO 8 LTD/AGL CORE CLO 8 LLC SR SECD NT CL A-1 FLTG 10-20-2031 CUSIP: 00851KAA3 | | | | | | | |
| 100,000.00 | 100.1250100 | 353.17 | 100,125.01 | 100,000.00 | 125.01 | 0.00 | 125.01 |
| Issue Date: 19 Oct 20 Rate: 1.71814% Yield to Maturity: 1.719% Maturity Date: 20 Oct 31 | | | | | | | |
| PVTPL CARLYLE GLOBAL MKT SER 14-3RA CL A1A FLTG 07-27-2031 CUSIP: 14315LAA2 | | | | | | | |
| 247,958.18 | 99.5042310 | 575.74 | 246,728.88 | 239,403.62 | 7,325.26 | 0.00 | 7,325.26 |
| Issue Date: 12 Jun 18 Rate: 1.2665% Yield to Maturity: 1.414% Maturity Date: 27 Jul 31 | | | | | | | |
| PVTPL CWABS AST-BACKED NTS TR 2006-SD4 MTG BACKED A-1 144A VAR DUE 12-25-2036 CUSIP: 232433AA0 | | | | | | | |
| 65,411.39 | 69.9814670 | 3.55 | 45,775.85 | 65,374.26 | - 19,598.41 | 0.00 | - 19,598.41 |
| Issue Date: 29 Dec 06 Rate: 0.488% Yield to Maturity: 30.321% Maturity Date: 25 Dec 36 | | | | | | | |
| PVTPL FLATIRON CLO 17 LTD / FLATIRON CLO 17 LLC VAR CL A VAR RT DUE 05-15-2030 CUSIP: 33882GAA6 | | | | | | | |
| 250,000.00 | 99.9429520 | 469.90 | 249,857.38 | 250,000.00 | - 142.62 | 0.00 | - 142.62 |
| Issue Date: 10 May 17 Rate: 1.471% Yield to Maturity: 1.505% Maturity Date: 15 May 30 | | | | | | | |
| PVTPL MASTR AST BACKED SER 07-NCW CL A-1FLTG RT 5-25-37 CUSIP: 576456AA5 | | | | | | | |
| 151,281.46 | 92.1441000 | 11.40 | 139,396.94 | 139,518.39 | - 121.45 | 0.00 | - 121.45 |
| Issue Date: 14 Aug 07 Rate: 0.448% Yield to Maturity: 3.574% Maturity Date: 25 May 37 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Asset backed securities** | | | | | | | |
| PVTPL NAVIENT PRIVATE ED REFI LN TR SR 2019-C CL A-2 02-15-2068 CUSIP: 63940YAB2 | | | | | | | |
| 200,000.00 | 103.0287300 | 278.22 | 206,057.46 | 199,902.12 | 6,155.34 | 0.00 | 6,155.34 |
| Issue Date: 16 May 19 Rate: 3.13% Yield to Maturity: 2.067% Maturity Date: 15 Feb 68 | | | | | | | |
| PVTPL NAVIENT STUDENT LN TR 2017-1A CL A-3 FLTG RT 07-25-2066 CUSIP: 63940NAC4 | | | | | | | |
| 140,000.00 | 101.8827000 | 20.19 | 142,635.78 | 142,127.34 | 508.44 | 0.00 | 508.44 |
| Issue Date: 16 Feb 17 Rate: 1.298% Yield to Maturity: 0.928% Maturity Date: 26 Jul 66 | | | | | | | |
| PVTPL NEW RESDNTL MTG LN TR 2018-1 SER 18-1A CL A1A VAR RT DUE 12-25-2057 BEO CUSIP: 64830GAB2 | | | | | | | |
| 227,531.45 | 108.1355700 | 783.72 | 246,042.43 | 247,227.14 | - 1,184.71 | 0.00 | - 1,184.71 |
| Issue Date: 1 Jan 18 Rate: 4% Yield to Maturity: 0.972% Maturity Date: 25 Dec 57 | | | | | | | |
| PVTPL OAK HILL CREDIT PARTNERS SR 20-7A CL A FLTG 10-19-2032 CUSIP: 67098WAA9 | | | | | | | |
| 150,000.00 | 100.0842730 | 350.25 | 150,126.41 | 150,000.00 | 126.41 | 0.00 | 126.41 |
| Issue Date: 5 Nov 20 Rate: 1.47475% Yield to Maturity: 1.549% Maturity Date: 19 Oct 32 | | | | | | | |
| PVTPL OCEAN TRAILS CLO IX/OCEAN TRAILS CLO I FLTG RT VAR RT DUE 10-15-2029 BEO CUSIP: 67515XAA2 | | | | | | | |
| 250,000.00 | 99.6654920 | 1,883.64 | 249,163.73 | 250,000.00 | - 836.27 | 0.00 | - 836.27 |
| Issue Date: 28 Aug 20 Rate: 2.15273% Yield to Maturity: 2.336% Maturity Date: 15 Oct 29 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Asset backed securities** | | | | | | | |
| PVTPL SASCO MTG LN TR SASCO MTG LN TRSER 04-GEL3 CL A FLGT DUE 08-25-2034 REG CUSIP: 80382UAR4 | | | | | | | |
| 70,578.78 | 99.8813240 | 8.69 | 70,495.02 | 70,490.57 | 4.45 | 0.00 | 4.45 |
| Issue Date: 1 Sep 04 Rate: 1.108% Yield to Maturity: 1.448% Maturity Date: 25 Aug 34 | | | | | | | |
| PVTPL SOFI PROFESSIONAL LN PROGRAM SER 2018-B CL A-2FX 3.34% 08-26-2047 SEDOL: BYVRTW2 | | | | | | | |
| 87,713.17 | 102.9244070 | 48.83 | 90,278.26 | 88,809.58 | 1,468.68 | 0.00 | 1,468.68 |
| Issue Date: 16 Mar 18 Rate: 3.34% Yield to Maturity: 1.922% Maturity Date: 25 Aug 47 | | | | | | | |
| PVTPL SOFI PROFESSIONAL LN PROGRAM SER-18-D CL-A2FX 3.6% 02-25-2048 BEO SEDOL: BGRDVG6 | | | | | | | |
| 96,554.28 | 104.4837890 | 57.93 | 100,883.57 | 98,640.01 | 2,243.56 | 0.00 | 2,243.56 |
| Issue Date: 21 Sep 18 Rate: 3.6% Yield to Maturity: 2.524% Maturity Date: 25 Feb 48 | | | | | | | |
| PVTPL SOUND POINT CLO XX LTD (US) SER 18-2A CLS A FLTG RT 07-26-2031 CUSIP: 83611JAA3 | | | | | | | |
| 290,000.00 | 99.0381410 | 709.60 | 287,210.61 | 286,868.00 | 342.61 | 0.00 | 342.61 |
| Issue Date: 28 Jun 18 Rate: 1.31475% Yield to Maturity: 1.574% Maturity Date: 26 Jul 31 | | | | | | | |
| PVTPL STRUCTURED AST SECS CORP MTG LN TR2006-ARS1 CL A1 VAR RT DUE 02-25-2036BEOCUSIP: 86358LAA8 | | | | | | | |
| 270,847.81 | 3.8978090 | 8.31 | 10,557.13 | 141,816.48 | - 131,259.35 | 0.00 | - 131,259.35 |
| Issue Date: 25 Jun 06 Rate: 0.368% Yield to Maturity: 10.018% Maturity Date: 25 Feb 36 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Asset backed securities** | | | | | | | |
| PVTPL TRALEE CLO VI LTD/TRALEE CLO VI SER 19-6A CL AS FLTG 10-25-2032 CUSIP: 89289EAC8 | | | | | | | |
| 250,000.00 | 99.3280200 | 704.78 | 248,320.05 | 250,000.00 | - 1,679.95 | 0.00 | - 1,679.95 |
| Issue Date: 25 Sep 19 Rate: 1.51475% Yield to Maturity: 2.254% Maturity Date: 25 Oct 32 | | | | | | | |
| PVTPL VANTAGE DATA CTRS ISSUER LLC/VANTAGE D 2019-1 SECD 07-15-2044 CUSIP: 92212KAA4 | | | | | | | |
| 187,466.72 | 104.6539990 | 265.62 | 196,191.42 | 187,466.72 | 8,724.70 | 0.00 | 8,724.70 |
| Issue Date: 6 Aug 19 Rate: 3.188% Yield to Maturity: 1.803% Maturity Date: 15 Jul 44 | | | | | | | |
| PVTPL VOYA CLO LTD SER 18-3A CL A1A FLTG 10-15-2031 CUSIP: 92917KAA2 | | | | | | | |
| 250,000.00 | 99.8294520 | 751.23 | 249,573.63 | 248,000.00 | 1,573.63 | 0.00 | 1,573.63 |
| Issue Date: 29 Oct 18 Rate: 1.38688% Yield to Maturity: 1.43% Maturity Date: 15 Oct 31 | | | | | | | |
| PVTPL YORK CLO LTD SER 15-1A CL A-R FLTG 01-22-2031 CUSIP: 98625TAJ4 | | | | | | | |
| 250,000.00 | 99.6045920 | 673.39 | 249,011.48 | 248,950.00 | 61.48 | 0.00 | 61.48 |
| Issue Date: 12 Dec 17 Rate: 1.36575% Yield to Maturity: 1.479% Maturity Date: 22 Jan 31 | | | | | | | |
| SLM STUDENT LN TR SLM STUDENT LOAN 03-15-2033 REG SEDOL: BYYXBV0 | | | | | | | |
| 76,225.09 | 95.9695550 | 34.79 | 73,152.88 | 75,891.60 | - 2,738.72 | 0.00 | - 2,738.72 |
| Issue Date: 16 Apr 03 Rate: 0.9665% Yield to Maturity: 1.599% Maturity Date: 15 Mar 33 | | | | | | | |
| Total USD | | 9,358.27 | 4,581,339.87 | 4,669,714.14 | - 88,374.27 | 0.00 | - 88,374.27 |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Asset backed securities** | | | | | | | |
| Total United States | | 9,358.27 | 4,581,339.87 | 4,669,714.14 | - 88,374.27 | 0.00 | - 88,374.27 |
| **Total Asset Backed Securities** | | | | | | | |
| **5,862,496.11** | | **13,311.03** | **5,614,856.28** | **5,705,736.39** | **- 90,880.11** | **0.00** | **- 90,880.11** |
| **Non-government backed c.m.o.s** | | | | | | | |
| **United States - USD** | | | | | | | |
| CIM TR 2020-R2 FLTG RT 2.581% DUE 10-25-2059 CUSIP: 12558WAA8 | | | | | | | |
| 220,753.25 | 105.1197120 | 474.80 | 232,055.18 | 232,066.85 | - 11.67 | 0.00 | - 11.67 |
| Issue Date: 1 Mar 20 Rate: 2.581% Yield to Maturity: 1.093% Maturity Date: 25 Oct 59 | | | | | | | |
| CMO BEAR STEARNS ALT-A TR FLTG RT SER 2004-6 CL M-1 DUE 07-25-2034 SEDOL: BZ0C624 | | | | | | | |
| 287,337.71 | 100.9067800 | 31.06 | 289,943.23 | 257,167.25 | 32,775.98 | 0.00 | 32,775.98 |
| Issue Date: 30 Jun 04 Rate: 0.973% Yield to Maturity: 0.233% Maturity Date: 25 Jul 34 | | | | | | | |
| CMO CONNECTICUT AVENUE SEC SER 2016-C04 CL 1M-2 FLTG RT 01-25-2029 SEDOL: BD6P7Z3 | | | | | | | |
| 157,714.31 | 104.0847590 | 77.07 | 164,156.56 | 166,832.15 | - 2,675.59 | 0.00 | - 2,675.59 |
| Issue Date: 28 Jul 16 Rate: 4.398% Yield to Maturity: 2.15% Maturity Date: 25 Jan 29 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Non-government backed c.m.o.s** | | | | | | | |
| CMO CSMC 2018-J1 TR CL A-2 FLTGE 02-01-2048 CUSIP: 12653TAB7 | | | | | | | |
| 394,139.81 | 102.1309800 | 1,187.89 | 402,538.85 | 382,697.13 | 19,841.72 | 0.00 | 19,841.72 |
| Issue Date: 1 Jun 18 Rate: 3.5% Yield to Maturity: 2.908% Maturity Date: 25 Feb 48 | | | | | | | |
| CMO FED HOME LN MTG CORP SER 2016-DNA1 CL M-3 FLTG RATE DUE 07-25-2028 REG CUSIP: 3137G0HW2 | | | | | | | |
| 278,351.62 | 104.3505510 | 264.44 | 290,461.45 | 283,222.78 | 7,238.67 | 0.00 | 7,238.67 |
| Issue Date: 21 Jan 16 Rate: 5.698% Yield to Maturity: 5.16% Maturity Date: 25 Jul 28 | | | | | | | |
| CMO FEDERAL HOME LN MTG CORP SER 16-DNA2 CL M3 FLTG 10-25-2028 CUSIP: 3137G0JU4 | | | | | | | |
| 571,669.07 | 104.0490100 | 304.76 | 594,816.01 | 576,442.44 | 18,373.57 | 0.00 | 18,373.57 |
| Issue Date: 10 May 16 Rate: 4.798% Yield to Maturity: 3.416% Maturity Date: 25 Oct 28 | | | | | | | |
| CMO HARBORVIEW MTG LN TR 2006-13 MTG PASSTHRU CTF CL A DUE 11-19-2046 REG SEDOL: B1L4B48 | | | | | | | |
| 34,029.12 | 83.4120310 | 3.45 | 28,384.38 | 33,751.21 | - 5,366.83 | 0.00 | - 5,366.83 |
| Issue Date: 13 Dec 06 Rate: 0.33163% Yield to Maturity: 12.1% Maturity Date: 19 Nov 46 | | | | | | | |
| CMO J P MORGAN MTG TR 2004-A3 MTG PASSTHRU CTF CL S-F-3 DUE 06-25-2034 REGCUSIP: 466247DD2 | | | | | | | |
| 4,941.76 | 97.7216600 | 11.23 | 4,829.17 | 4,249.90 | 579.27 | 0.00 | 579.27 |
| Issue Date: 1 Jun 04 Rate: 2.72576% Yield to Maturity: 2.787% Maturity Date: 25 Jun 34 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Non-government backed c.m.o.s** | | | | | | | |
| CMO MASTR ADJ RATE MTG TR 2006 2 CL 3 A 1 VAR RATE DUE 01-25-2036 REG CUSIP: 576438AD7 | | | | | | | |
| 9,982.12 | 100.6182100 | 23.49 | 10,043.83 | 9,814.13 | 229.70 | 0.00 | 229.70 |
| Issue Date: 1 Apr 06 Rate: 2.76857% Yield to Maturity: 2.34% Maturity Date: 25 Jan 36 | | | | | | | |
| CMO MORGAN STANLEY MTG LN TR 2004-2AR DUE 09-25-2034 REG SEDOL: B67YKW8 | | | | | | | |
| 8,659.02 | 99.7360000 | 21.10 | 8,636.16 | 7,738.99 | 897.17 | 0.00 | 897.17 |
| Issue Date: 1 Aug 04 Rate: 2.65139% Yield to Maturity: 2.38% Maturity Date: 25 Sep 34 | | | | | | | |
| CMO STRUCTURED ASSET SECS CORP 2004-2 CL4-A1 DUE 03-25-2034 REG CUSIP: 86359BLE9 | | | | | | | |
| 29,729.60 | 96.6873760 | 71.19 | 28,744.77 | 26,180.61 | 2,564.16 | 0.00 | 2,564.16 |
| Issue Date: 1 Feb 04 Rate: 2.74155% Yield to Maturity: 3.76% Maturity Date: 25 Mar 34 | | | | | | | |
| CMO STRUCTURED AST SECS CORP 2002-9 MTG PASSTHRU CTF CL A-2 ADJ RATE/10-25-27 CUSIP: 86358RC21 | | | | | | | |
| 217.62 | 99.9449000 | 0.02 | 217.50 | 197.08 | 20.42 | 0.00 | 20.42 |
| Issue Date: 25 Apr 02 Rate: 0.448% Yield to Maturity: 1.226% Maturity Date: 25 Oct 27 | | | | | | | |
| CMO WAMU MTG PASS-THROUGH CTFS SER 2004-AR2 CL A FLT RT DUE 04-25-2044 REG SEDOL: B03SL52 | | | | | | | |
| 165,028.58 | 99.2580800 | 304.60 | 163,804.20 | 160,490.29 | 3,313.91 | 0.00 | 3,313.91 |
| Issue Date: 1 Apr 04 Rate: 2.00943% Yield to Maturity: 2.252% Maturity Date: 25 Apr 44 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Non-government backed c.m.o.s** | | | | | | | |
| CMO WAMU MTG PASS-THROUGH CTFS 2005-AR17CL A-1A2 DUE 12-25-2045 REG SEDOL: B6QV150 | | | | | | | |
| 51,774.32 | 94.4136590 | 4.57 | 48,882.03 | 51,970.44 | - 3,088.41 | 0.00 | - 3,088.41 |
| Issue Date: 21 Dec 05 Rate: 0.728% Yield to Maturity: 3.111% Maturity Date: 25 Dec 45 | | | | | | | |
| FLAGSTAR MTG TR 2018-2 MTG SER 2018-2 CLS A4 VAR 04-25-2048 CUSIP: 33851HAD5 | | | | | | | |
| 29,221.78 | 101.4051510 | 173.30 | 29,632.39 | 28,801.72 | 830.67 | 0.00 | 830.67 |
| Issue Date: 1 Apr 18 Rate: 3.5% Yield to Maturity: 2.961% Maturity Date: 25 Apr 48 | | | | | | | |
| NEW RESDNTL MTG LN 3.5% DUE 09-25-2059 CUSIP: 64828GAD2 | | | | | | | |
| 194,981.19 | 106.1064710 | 587.65 | 206,887.66 | 199,459.19 | 7,428.47 | 0.00 | 7,428.47 |
| Issue Date: 1 Nov 19 Rate: 3.5% Yield to Maturity: 0.771% Maturity Date: 25 Sep 59 | | | | | | | |
| PVTPL CMO LA HIPOTECARIA PANAMANIAN MTG 2007-1 TR CTF 144A VAR RT 12-23-36 BEO CUSIP: 50346AAA3 | | | | | | | |
| 81,360.29 | 100.0196040 | 549.18 | 81,376.24 | 81,352.14 | 24.10 | 0.00 | 24.10 |
| Issue Date: 22 Mar 07 Rate: 4.5% Yield to Maturity: 4.549% Maturity Date: 23 Dec 36 | | | | | | | |
| PVTPL CMO NEW RESIDENTIAL MTG LN TR 2016-4A CL B-1A FLTG RT 11-25-2056 CUSIP: 64829LAQ1 | | | | | | | |
| 219,903.60 | 111.3333090 | 164.93 | 244,825.95 | 227,462.78 | 17,363.17 | 0.00 | 17,363.17 |
| Issue Date: 1 Nov 16 Rate: 4.5% Yield to Maturity: 1.888% Maturity Date: 25 Nov 56 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Non-government backed c.m.o.s** | | | | | | | |
| PVTPL CMO NEW RESIDENTIAL SER 19-NQM4 CLS A1 VAR RT 09-25-2059 CUSIP: 64828EAA3 | | | | | | | |
| 171,731.25 | 101.8561910 | 368.50 | 174,918.91 | 171,731.23 | 3,187.68 | 0.00 | 3,187.68 |
| Issue Date: 1 Sep 19 Rate: 2.49188% Yield to Maturity: 1.801% Maturity Date: 25 Sep 59 | | | | | | | |
| PVTPL EVERBANK MTG LN TR SER 2018-1 CL A-22 VAR DUE 02-25-2048 CUSIP: 29978CAX8 | | | | | | | |
| 115,908.85 | 101.8945660 | 67.61 | 118,104.82 | 114,459.98 | 3,644.84 | 0.00 | 3,644.84 |
| Issue Date: 1 Feb 18 Rate: 3.5% Yield to Maturity: 2.971% Maturity Date: 25 Feb 48 | | | | | | | |
| PVTPL J P MORGAN MTG TR SER 18-5 CL A1 VAR 10-25-2048 CUSIP: 46649KAA3 | | | | | | | |
| 86,936.22 | 102.2519960 | 50.71 | 88,894.02 | 85,238.25 | 3,655.77 | 0.00 | 3,655.77 |
| Issue Date: 1 May 18 Rate: 3.5% Yield to Maturity: 2.884% Maturity Date: 25 Oct 48 | | | | | | | |
| Total USD | | 4,741.55 | 3,212,153.31 | 3,101,326.54 | 110,826.77 | 0.00 | 110,826.77 |
| Total United States | | 4,741.55 | 3,212,153.31 | 3,101,326.54 | 110,826.77 | 0.00 | 110,826.77 |
| **Total Non-Government Backed C.M.O.s** | | | | | | | |
| **3,114,371.09** | | **4,741.55** | **3,212,153.31** | **3,101,326.54** | **110,826.77** | **0.00** | **110,826.77** |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Index linked government bonds** | | | | | | | |
| **United States - USD** | | | | | | | |
| TSY INFL IX N/B TREAS BONDS 0.75% 02-15-2045 SEDOL: BVXLS02 | | | | | | | |
| 80,000.00 | 142.5330750 | 226.63 | 114,026.46 | 109,005.89 | 5,020.57 | 0.00 | 5,020.57 |
| Issue Date: 15 Feb 15 Rate: 0.8293125% Yield to Maturity: 1.255% Maturity Date: 15 Feb 45 | | | | | | | |
| TSY INFL IX N/B 1% TIPS 02-15-2048 SEDOL: BFZBGW6 | | | | | | | |
| 240,000.00 | 146.9226460 | 906.52 | 352,614.35 | 278,069.66 | 74,544.69 | 0.00 | 74,544.69 |
| Issue Date: 15 Feb 18 Rate: 1.05591% Yield to Maturity: 1.276% Maturity Date: 15 Feb 48 | | | | | | | |
| UNITED STATES OF AMER TREAS BONDS 0.75 DEB TIPS 02-15-2042 SEDOL: B622LB3 | | | | | | | |
| 310,000.00 | 146.6169000 | 878.19 | 454,512.39 | 330,913.67 | 123,598.72 | 0.00 | 123,598.72 |
| Issue Date: 15 Feb 12 Rate: 0.864255% Yield to Maturity: 1.171% Maturity Date: 15 Feb 42 | | | | | | | |
| UNITED STATES TREAS BDS TSY INFL IX N/B 02-15-2046 SEDOL: BYXFH64 | | | | | | | |
| 160,000.00 | 149.8010940 | 623.56 | 239,681.75 | 175,414.65 | 64,267.10 | 0.00 | 64,267.10 |
| Issue Date: 15 Feb 16 Rate: 1.09893% Yield to Maturity: 1.269% Maturity Date: 15 Feb 46 | | | | | | | |
| UNITED STATES TREAS BDS 1.375 02-15-2044 REG SEDOL: BK0HZL6 | | | | | | | |
| 240,000.00 | 160.8200670 | 1,345.05 | 385,968.16 | 271,713.75 | 114,254.41 | 0.00 | 114,254.41 |
| Issue Date: 15 Feb 14 Rate: 1.53621875% Yield to Maturity: 1.216% Maturity Date: 15 Feb 44 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Index linked government bonds** | | | | | | | |
| UNITED STATES TREAS BDS 2.125 2-15-2041 SEDOL: BZ56WD4 | | | | | | | |
| 70,000.00 | 186.4050860 | 645.64 | 130,483.56 | 125,269.80 | 5,213.76 | 0.00 | 5,213.76 |
| Issue Date: 15 Feb 11 Rate: 2.5266675% Yield to Maturity: 1.103% Maturity Date: 15 Feb 41 | | | | | | | |
| UNITED STATES TREAS BONDS 1.0% 02-15-2049 SEDOL: BDVLC40 | | | | | | | |
| 150,000.00 | 145.6314530 | 566.58 | 218,447.18 | 162,168.27 | 56,278.91 | 0.00 | 56,278.91 |
| Issue Date: 15 Feb 19 Rate: 1.03477% Yield to Maturity: 1.274% Maturity Date: 15 Feb 49 | | | | | | | |
| US TREASURY DTD 02/15/2010 02-15-2040 SEDOL: BZ56WB2 | | | | | | | |
| 130,000.00 | 186.5246850 | 1,220.54 | 242,482.09 | 231,168.42 | 11,313.67 | 0.00 | 11,313.67 |
| Issue Date: 15 Feb 10 Rate: 2.56000875% Yield to Maturity: 1.063% Maturity Date: 15 Feb 40 | | | | | | | |
| Total USD | | 6,412.71 | 2,138,215.94 | 1,683,724.11 | 454,491.83 | 0.00 | 454,491.83 |
| Total United States | | 6,412.71 | 2,138,215.94 | 1,683,724.11 | 454,491.83 | 0.00 | 454,491.83 |
| **Total Index Linked Government Bonds** | | | | | | | |
| **1,380,000.00** | | **6,412.71** | **2,138,215.94** | **1,683,724.11** | **454,491.83** | **0.00** | **454,491.83** |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Funds - other fixed income** | | | | | | | |
| **United States - USD** | | | | | | | |
| MFO VANGUARD TARGET RETIREMENT INCOME TRUST I CUSIP: 92202V633 | | | | | | | |
| 1,397,791.31 | 62.6700000 | 0.00 | 87,599,581.40 | 73,071,483.76 | 14,528,097.64 | 0.00 | 14,528,097.64 |
| Total USD | | 0.00 | 87,599,581.40 | 73,071,483.76 | 14,528,097.64 | 0.00 | 14,528,097.64 |
| Total United States | | 0.00 | 87,599,581.40 | 73,071,483.76 | 14,528,097.64 | 0.00 | 14,528,097.64 |
| **Total Funds - Other Fixed Income** | | | | | | | |
| **1,397,791.31** | | **0.00** | **87,599,581.40** | **73,071,483.76** | **14,528,097.64** | **0.00** | **14,528,097.64** |
| **Fixed income derivatives - futures** | | | | | | | |
| **Germany - EUR** | | | | | | | |
| FUT MAR 21 EURO BUXL BND CUSIP: 999599GH0 | | | | | | | |
| - 1.00 | 225.2400000 | 0.00 | - 275,592.42 | - 276,121.73 | 1,639.56 | - 1,110.25 | 529.31 |
| Yield to Maturity: 0.325% Maturity Date: 8 Mar 21 | | | | | | | |
| FUT MAR 21 EURX EUR-BUND CUSIP: 999599GH0 | | | | | | | |
| - 20.00 | 177.6400000 | 0.00 | - 4,347,028.65 | - 4,336,688.16 | 7,096.59 | - 17,437.08 | - 10,340.49 |
| Yield to Maturity: 0.051% Maturity Date: 8 Mar 21 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Fixed income derivatives - futures** | | | | | | | |
| Total EUR | | 0.00 | - 4,622,621.07 | - 4,612,809.89 | 8,736.15 | - 18,547.33 | - 9,811.18 |
| Total Germany | | 0.00 | - 4,622,621.07 | - 4,612,809.89 | 8,736.15 | - 18,547.33 | - 9,811.18 |
| **United States - USD** | | | | | | | |
| FUT MAR 21 CBT UL T-BONDS CUSIP: 999599GH0 | | | | | | | |
| 35.00 | 213.5630000 | 0.00 | 7,474,687.50 | 7,460,437.50 | 14,250.00 | 0.00 | 14,250.00 |
| Yield to Maturity: 1.633% Maturity Date: 22 Mar 21 | | | | | | | |
| FUT MAR 21 U.S. T-BONDS CUSIP: 999599GH0 | | | | | | | |
| 8.00 | 173.1900000 | 0.00 | 1,385,500.00 | 1,382,937.50 | 2,562.50 | 0.00 | 2,562.50 |
| Yield to Maturity: 0.826% Maturity Date: 22 Mar 21 | | | | | | | |
| FUT MAR 21 US 2YR T-NOTE CUSIP: 999599GH0 | | | | | | | |
| 1.00 | 110.4900000 | 0.00 | 220,976.56 | 220,953.13 | 23.43 | 0.00 | 23.43 |
| Yield to Maturity: -0.104% Maturity Date: 31 Mar 21 | | | | | | | |
| FUT MAR 21 10 YR T-NOTES CUSIP: 999599GH0 | | | | | | | |
| 5.00 | 138.0800000 | 0.00 | 690,390.63 | 689,921.88 | 468.75 | 0.00 | 468.75 |
| Yield to Maturity: 0.345% Maturity Date: 22 Mar 21 | | | | | | | |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Fixed Income* | | | | | | | |
| **Fixed income derivatives - futures** | | | | | | | |
| FUT MAR 21 5 YR T NOTE CUSIP: 999599GH0 | | | | | | | |
| - 8.00 | 126.1600000 | 0.00 | - 1,009,312.50 | - 1,008,828.14 | - 484.36 | 0.00 | - 484.36 |
| Yield to Maturity: 0.213% Maturity Date: 31 Mar 21 | | | | | | | |
| Total USD | | 0.00 | 8,762,242.19 | 8,745,421.87 | 16,820.32 | 0.00 | 16,820.32 |
| Total United States | | 0.00 | 8,762,242.19 | 8,745,421.87 | 16,820.32 | 0.00 | 16,820.32 |
| **Total Fixed Income Derivatives - Futures** | | | | | | | |
| **20.00** | | **0.00** | **4,139,621.12** | **4,132,611.98** | **25,556.47** | **- 18,547.33** | **7,009.14** |
| **Total Fixed Income** | | | | | | | |
| **5,817,120,107.38** | | **712,218.11** | **275,760,361.28** | **251,494,404.38** | **24,815,081.89** | **- 549,124.99** | **24,265,956.90** |
| *Other Assets* | | | | | | | |
| **Swaps** | | | | | | | |
| **Brazil - BRL** | | | | | | | |
| OIS CHASUS33 04/01/2027 BRL P 1DBZDIO / R 7.044% 0WP296593-0WR296 SEDOL: 9JXCT5U<br>0WP296593 | | | | | | | |
| 800,000.00 | 0.0994230 | 0.00 | 15,312.99 | 0.00 | 15,312.99 | 0.00 | 15,312.99 |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Other Assets* | | | | | | | |
| **Swaps** | | | | | | | |
| OIS SBNYUS33 04/01/2027 BRL P 1DBZDIO / R 7.024% 0WP296510-0WR296 SEDOL: 9JXENKU<br>0WP296510-0WR296<br>900,000.00 | 0.0977820 | 0.00 | 16,942.76 | 0.00 | 16,942.76 | 0.00 | 16,942.76 |
| OIS SBNYUS33 04/01/2027 BRL P 1DBZDIO / R 7.024% 0WP296635-0WR296 SEDOL: 9JXDEXU<br>0WP296635-0WR296<br>1,100,000.00 | 0.0977820 | 0.00 | 20,707.81 | 583.17 | 20,286.81 | - 162.17 | 20,124.64 |
| OIS SBNYUS33 04/01/2027 BRL P 1DBZDIO / R 7.024% 0WP296759-0WR296 SEDOL: 9JXENYU<br>0WP296759-0WR296<br>1,093,000.00 | 0.0977820 | 0.00 | 20,576.04 | 669.25 | 20,093.82 | - 187.03 | 19,906.79 |
| Total BRL | | 0.00 | 73,539.60 | 1,252.42 | 72,636.38 | - 349.20 | 72,287.18 |
| Total Brazil | | 0.00 | 73,539.60 | 1,252.42 | 72,636.38 | - 349.20 | 72,287.18 |
| **Total Swaps**<br>**3,893,000.00** | | **0.00** | **73,539.60** | **1,252.42** | **72,636.38** | **- 349.20** | **72,287.18** |
| **Miscellaneous** | | | | | | | |
| **United States - USD** | | | | | | | |
| &&&TYCO PARTICIPANT LOAN FUND CUSIP: 000675900<br>26,427,203.70 | 1.0000000 | 0.00 | 26,427,203.70 | 26,427,203.70 | 0.00 | 0.00 | 0.00 |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Other Assets* | | | | | | | |
| **Miscellaneous** | | | | | | | |
| ESC GCB LEHMAN BROTHERS HL D06/14/06 0.010 FA65 ESCROW CUSIP: 525ESCRB7 | | | | | | | |
| 60,000.00 | 0.0000000 | 0.00 | 0.00 | 36,600.00 | - 36,600.00 | 0.00 | - 36,600.00 |
| ESC GCB LEHMAN BRTH HLD D12/21/07 6.750 JD17 ESCROW CUSIP: 524ESC7M6 | | | | | | | |
| 200,000.00 | 0.0010000 | 0.00 | 2.00 | 199,852.00 | - 199,850.00 | 0.00 | - 199,850.00 |
| ESC LEHMAN BROTH HLD INC D05/17/07 5.857MN56 CUSIP: 524ESCXA3 | | | | | | | |
| 100,000.00 | 0.0000000 | 0.00 | 0.00 | 97,206.00 | - 97,206.00 | 0.00 | - 97,206.00 |
| Total USD | | 0.00 | 26,427,205.70 | 26,760,861.70 | - 333,656.00 | 0.00 | - 333,656.00 |
| Total United States | | 0.00 | 26,427,205.70 | 26,760,861.70 | - 333,656.00 | 0.00 | - 333,656.00 |
| **Total Miscellaneous** | | | | | | | |
| **26,787,203.70** | | **0.00** | **26,427,205.70** | **26,760,861.70** | **- 333,656.00** | **0.00** | **- 333,656.00** |
| **Cash collateral held elsewhere** | | | | | | | |
| **Luxembourg - EUR** | | | | | | | |
| CCPC RECEIVABLE FROM BARCLAYS DE ZOETE WEDD, UNITED STATES SEDOL: 9J4XTPU | | | | | | | |
| - 500.42 | 1.0000000 | 0.00 | - 612.29 | - 612.59 | 0.00 | 0.30 | 0.30 |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Other Assets* | | | | | | | |
| **Cash collateral held elsewhere** | | | | | | | |
| OTC CCPC RECEIVABLE FROM BARCLAYSCAPITAL SECURITIES LTD SEDOL: 9JXKE1U<br>WESTERN | | | | | | | |
| 500.00 | 1.0000000 | 0.00 | 611.78 | 556.58 | 0.00 | 55.20 | 55.20 |
| Total EUR | | 0.00 | - 0.51 | - 56.01 | 0.00 | 55.50 | 55.50 |
| Total Luxembourg | | 0.00 | - 0.51 | - 56.01 | 0.00 | 55.50 | 55.50 |
| **United States - USD** | | | | | | | |
| CCP DUE FROM MORGAN STANLEY CO LL C SEDOL: 9B7P13U | | | | | | | |
| 350,000.00 | 100.0000000 | 0.00 | 350,000.00 | 350,000.00 | 0.00 | 0.00 | 0.00 |
| FX VARIATION MARGIN RECEIVABLE FROM UBSWUS33 06912-0305 SEDOL: 9G71D6U<br>ARROW | | | | | | | |
| 60,000.00 | 100.0000000 | 0.00 | 60,000.00 | 60,000.00 | 0.00 | 0.00 | 0.00 |
| OTC DER CASH COLL REC FROM BARCLAYS SEDOL: 9A32GFU | | | | | | | |
| 2,000.00 | 1.0000000 | 0.00 | 2,000.00 | 2,000.00 | 0.00 | 0.00 | 0.00 |
| OTC DERIVATIVE CASH COLL RECEIVABLE FROMCITIBANK SEDOL: 9A32GLU | | | | | | | |
| 30,000.00 | 100.0000000 | 0.00 | 30,000.00 | 30,000.00 | 0.00 | 0.00 | 0.00 |
| Total USD | | 0.00 | 442,000.00 | 442,000.00 | 0.00 | 0.00 | 0.00 |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Other Assets* | | | | | | | |
| **Cash collateral held elsewhere** | | | | | | | |
| Total United States | | 0.00 | 442,000.00 | 442,000.00 | 0.00 | 0.00 | 0.00 |
| **Total Cash Collateral Held Elsewhere** | | | | | | | |
| **441,999.58** | | **0.00** | **441,999.49** | **441,943.99** | **0.00** | **55.50** | **55.50** |
| **Exchange cleared swaps - other assets** | | | | | | | |
| **Mexico - MXN** | | | | | | | |
| CME_IRS BARCUS31 18/07/2029 MXN P 28DTIIE / R 7.45% 0WS031724-0WZ031 SEDOL: 9JXLTRU<br>0WS031724 | | | | | | | |
| 15,390,000.00 | 0.1573450 | 2,557.43 | 121,529.52 | 6,465.04 | 115,168.72 | - 104.24 | 115,064.48 |
| CME_IRS BARCUS31 20/07/2029 MXN P 28DTIIE / R 7.44% 0WS031849-0WZ031 SEDOL: 9JXNB7U<br>0WS031849 | | | | | | | |
| 16,050,000.00 | 0.1566450 | 1,831.17 | 126,177.79 | 8,074.49 | 118,247.84 | - 144.54 | 118,103.30 |
| Total MXN | | 4,388.60 | 247,707.31 | 14,539.53 | 233,416.56 | - 248.78 | 233,167.78 |
| Total Mexico | | 4,388.60 | 247,707.31 | 14,539.53 | 233,416.56 | - 248.78 | 233,167.78 |
| **United States - USD** | | | | | | | |
| CME_IRS BARCUS31 02/15/2047 USD P 1.2% / R 3MLIBOR 0WS040048-0WZ04004 SEDOL: 9K7N64U<br>0WS040048 | | | | | | | |
| 360,000.00 | 0.0433390 | 2.54 | 15,601.93 | 1,982.96 | 13,618.97 | 0.00 | 13,618.97 |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Other Assets* | | | | | | | |
| **Exchange cleared swaps - other assets** | | | | | | | |
| CME_IRS BARCUS31 02/15/2047 USD P 1.225% / R 3MLIBOR 0WS040063-0WZ04006 SEDOL: 9K7PABU<br>0WS040063 | | | | | | | |
| 181,000.00 | 0.0375750 | 1.28 | 6,801.11 | 207.87 | 6,593.24 | 0.00 | 6,593.24 |
| CME_IRS BARCUS31 02/28/2025 USD P 3MLIBOR / R 0.38% 0WS039768-0WZ03976 SEDOL: 9K7DTMU<br>0WS039768 | | | | | | | |
| 247,000.00 | 0.0016090 | 0.00 | 397.32 | 50.90 | 346.42 | 0.00 | 346.42 |
| CME_IRS BARCUS31 03/17/2050 USD P 0.9% / R 3MLIBOR 0WS034686-0WZ034 SEDOL: 9K32U8U<br>0WS034686 | | | | | | | |
| 332,000.00 | 0.1286000 | 31.64 | 42,695.23 | 5,632.19 | 37,063.04 | 0.00 | 37,063.04 |
| CME_IRS BARCUS31 08/31/2024 USD P 3MLIBOR / R 0.38% 0WS035428-0WZ03542 SEDOL: 9K3MUHU<br>0WS035428 | | | | | | | |
| 1,159,000.00 | 0.0031680 | 1,480.30 | 3,671.48 | 453.26 | 3,218.22 | 0.00 | 3,218.22 |
| CME_IRS BARCUS31 10/07/2050 USD P 1.2% / R 3MLIBOR 0WS039545-0WZ03954 SEDOL: 9K71RDU<br>0WS039545 | | | | | | | |
| 463,000.00 | 0.0542180 | 243.61 | 25,102.89 | 2,440.98 | 22,661.91 | 0.00 | 22,661.91 |
| CME_IRS BARCUS31 11/15/2045 USD P 0.8% / R 3MLIBOR 0WS035485-0WZ03548 SEDOL: 9K5KFLU<br>0WS035485 | | | | | | | |
| 191,000.00 | 0.1279290 | 55.11 | 24,434.36 | 1,568.22 | 22,866.14 | 0.00 | 22,866.14 |
| CME_IRS BARCUS31 11/27/2025 USD P 3MLIBOR / R 0.84% 0WS040261-0WZ04026 SEDOL: 9K87HHU<br>0WS040261 | | | | | | | |
| 4,577,000.00 | 0.0001140 | 0.00 | 521.32 | 0.00 | 521.32 | 0.00 | 521.32 |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Other Assets* | | | | | | | |
| **Exchange cleared swaps - other assets** | | | | | | | |
| CME_OIS BARCUS31 05/15/2027 USD P 0.26% / R 1DFFUND 0WS035808-0WZ03580 SEDOL: 9K52R1U<br>0WS035808 | | | | | | | |
| 2,881,000.00 | 0.0092910 | 0.00 | 26,767.08 | 0.00 | 26,767.08 | 0.00 | 26,767.08 |
| ICE_CDX BARCUS31 12/20/2025 BUY CDX.NA.IG.35 0WS039206-0WZ03920 SEDOL: 9K6NYEU<br>0WZ039208 | | | | | | | |
| 4,684,000.00 | - 0.0245010 | - 1,431.22 | - 114,763.62 | - 110,471.61 | - 4,292.01 | 0.00 | - 4,292.01 |
| Total USD | | 383.26 | 31,229.10 | - 98,135.23 | 129,364.33 | 0.00 | 129,364.33 |
| Total United States | | 383.26 | 31,229.10 | - 98,135.23 | 129,364.33 | 0.00 | 129,364.33 |
| **Total Exchange Cleared Swaps - Other Assets** | | | | | | | |
| **46,515,000.00** | | **4,771.86** | **278,936.41** | **- 83,595.70** | **362,780.89** | **- 248.78** | **362,532.11** |
| **Total Other Assets** | | | | | | | |
| **77,637,203.28** | | **4,771.86** | **27,221,681.20** | **27,120,462.41** | **101,761.27** | **- 542.48** | **101,218.79** |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Derivative Offsets* | | | | | | | |
| **Fixed income futures** | | | | | | | |
| **Germany - EUR** | | | | | | | |
| FUT MAR 21 EURO BUXL BND CUSIP: 999599GH0 | | | | | | | |
| 1.00 | 225.2400000 | 0.00 | 275,592.42 | 276,121.73 | - 1,639.56 | 1,110.25 | - 529.31 |
| FUT MAR 21 EURX EUR-BUND CUSIP: 999599GH0 | | | | | | | |
| 20.00 | 177.6400000 | 0.00 | 4,347,028.65 | 4,336,688.16 | - 7,096.59 | 17,437.08 | 10,340.49 |
| Total EUR | | 0.00 | 4,622,621.07 | 4,612,809.89 | - 8,736.15 | 18,547.33 | 9,811.18 |
| Total Germany | | 0.00 | 4,622,621.07 | 4,612,809.89 | - 8,736.15 | 18,547.33 | 9,811.18 |
| **United States - USD** | | | | | | | |
| FUT MAR 21 CBT UL T-BONDS CUSIP: 999599GH0 | | | | | | | |
| - 35.00 | 213.5630000 | 0.00 | - 7,474,687.50 | - 7,460,437.50 | - 14,250.00 | 0.00 | - 14,250.00 |
| FUT MAR 21 U.S. T-BONDS CUSIP: 999599GH0 | | | | | | | |
| - 8.00 | 173.1900000 | 0.00 | - 1,385,500.00 | - 1,382,937.50 | - 2,562.50 | 0.00 | - 2,562.50 |
| FUT MAR 21 US 2YR T-NOTE CUSIP: 999599GH0 | | | | | | | |
| - 1.00 | 110.4900000 | 0.00 | - 220,976.56 | - 220,953.13 | - 23.43 | 0.00 | - 23.43 |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Derivative Offsets* | | | | | | | |
| **Fixed income futures** | | | | | | | |
| FUT MAR 21 10 YR T-NOTES CUSIP: 999599GH0 | | | | | | | |
| - 5.00 | 138.0800000 | 0.00 | - 690,390.63 | - 689,921.88 | - 468.75 | 0.00 | - 468.75 |
| FUT MAR 21 5 YR T NOTE CUSIP: 999599GH0 | | | | | | | |
| 8.00 | 126.1600000 | 0.00 | 1,009,312.50 | 1,008,828.14 | 484.36 | 0.00 | 484.36 |
| Total USD | | 0.00 | - 8,762,242.19 | - 8,745,421.87 | - 16,820.32 | 0.00 | - 16,820.32 |
| Total United States | | 0.00 | - 8,762,242.19 | - 8,745,421.87 | - 16,820.32 | 0.00 | - 16,820.32 |
| **Total Fixed Income Futures** | | | | | | | |
| **-20.00** | | **0.00** | **- 4,139,621.12** | **- 4,132,611.98** | **- 25,556.47** | **18,547.33** | **- 7,009.14** |
| **Total Derivative Offsets** | | | | | | | |
| **-20.00** | | **0.00** | **- 4,139,621.12** | **- 4,132,611.98** | **- 25,556.47** | **18,547.33** | **- 7,009.14** |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Liabilities* | | | | | | | |
| **Expense accruals** | | | | | | | |
| **United States - USD** | | | | | | | |
| INVESTMENT MANAGEMENT EXPENSE ACCRUAL SEDOL: 3879785 | | | | | | | |
| 0.00 | 0.0000000 | - 62,304.99 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| Total USD | | - 62,304.99 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| Total United States | | - 62,304.99 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| **Total Expense Accruals** | | | | | | | |
| **0.00** | | **- 62,304.99** | **0.00** | **0.00** | **0.00** | **0.00** | **0.00** |
| **Swap liabilities** | | | | | | | |
| **Brazil - BRL** | | | | | | | |
| OIS CHASUS33 04/01/2027 BRL P 1DBZDIO / R 7.044% 0WP296593-0WR296 0WR296591 SEDOL: 9JXCT5L | | | | | | | |
| - 800,000.00 | 0.0000000 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| OIS SBNYUS33 04/01/2027 BRL P 1DBZDIO / R 7.024% 0WP296510-0WR296 0WP296510-0WR296 SEDOL: 9JXENKL | | | | | | | |
| - 900,000.00 | 0.0000000 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |

# Asset Detail - Base Currency



| Description/Asset ID / Investment Mgr ID / Shares/PAR value | Exchange rate/ Local market price | Accrued income/expense | Market value | Cost | Unrealized gain/loss Market | Translation | Total |
|---|---|---|---|---|---|---|---|
| *Liabilities* | | | | | | | |
| **Swap liabilities** | | | | | | | |
| OIS SBNYUS33 04/01/2027 BRL P 1DBZDIO / R 7.024% 0WP296635-0WR296 SEDOL: 9JXDEXL 0WP296635-0WR296 | | | | | | | |
| - 1,100,000.00 | 0.0000000 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| OIS SBNYUS33 04/01/2027 BRL P 1DBZDIO / R 7.024% 0WP296759-0WR296 SEDOL: 9JXENYL 0WP296759-0WR296 | | | | | | | |
| - 1,093,000.00 | 0.0000000 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| Total BRL | | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| Total Brazil | | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| **Total Swap Liabilities** | | | | | | | |
| **-3,893,000.00** | | **0.00** | **0.00** | **0.00** | **0.00** | **0.00** | **0.00** |
| **Obligation to return cash collateral hld** | | | | | | | |
| **United States - USD** | | | | | | | |
| CCP DUE TO BARCLAYS SEDOL: 9AYQMCL | | | | | | | |
| - 4,751.17 | 1.0000000 | 0.00 | - 4,751.17 | - 4,751.17 | 0.00 | 0.00 | 0.00 |
| OTC DER CASH COLL PAY TO SOCIETE GENERALE SEDOL: 9B3XGBL | | | | | | | |
| - 80,000.00 | 1.0000000 | 0.00 | - 80,000.00 | - 80,000.00 | 0.00 | 0.00 | 0.00 |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Liabilities* | | | | | | | |
| **Obligation to return cash collateral hld** | | | | | | | |
| OTC DERIVATIVE CASH COLL PAY TO CITIBANK SEDOL: 9A32GLL | | | | | | | |
| - 30,000.00 | 1.0000000 | 0.00 | - 30,000.00 | - 30,000.00 | 0.00 | 0.00 | 0.00 |
| OTC DERIVATIVE CASH COLL PAY TO RBS GREENWICH SEDOL: 9A32HML | | | | | | | |
| - 90,000.00 | 100.0000000 | 0.00 | - 90,000.00 | - 90,000.00 | 0.00 | 0.00 | 0.00 |
| Total USD | | 0.00 | - 204,751.17 | - 204,751.17 | 0.00 | 0.00 | 0.00 |
| Total United States | | 0.00 | - 204,751.17 | - 204,751.17 | 0.00 | 0.00 | 0.00 |
| **Total Obligation to Return Cash Collateral Hld** | | | | | | | |
| **-204,751.17** | | **0.00** | **- 204,751.17** | **- 204,751.17** | **0.00** | **0.00** | **0.00** |
| **Exchange cleared swap liabilities** | | | | | | | |
| **Mexico - MXN** | | | | | | | |
| CME_IRS BARCUS31 18/07/2029 MXN P 28DTIIE / R 7.45% 0WS031724-0WZ031 SEDOL: 9JXLTRL 0WZ031726 | | | | | | | |
| - 15,390,000.00 | 0.0000000 | - 1,534.80 | - 0.01 | - 103.85 | 98.92 | 4.92 | 103.84 |
| CME_IRS BARCUS31 20/07/2029 MXN P 28DTIIE / R 7.44% 0WS031849-0WZ031 SEDOL: 9JXNB7L 0WZ031841 | | | | | | | |
| - 16,050,000.00 | 0.0000000 | - 1,106.09 | - 0.01 | 0.00 | - 0.01 | 0.00 | - 0.01 |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Liabilities* | | | | | | | |
| **Exchange cleared swap liabilities** | | | | | | | |
| Total MXN | | - 2,640.89 | - 0.02 | - 103.85 | 98.91 | 4.92 | 103.83 |
| Total Mexico | | - 2,640.89 | - 0.02 | - 103.85 | 98.91 | 4.92 | 103.83 |
| **United States - USD** | | | | | | | |
| CME_IRS BARCUS31 02/15/2047 USD P 1.2% / R 3MLIBOR 0WS040048-0WZ04004 SEDOL: 9K7N64L 0WZ040040<br>- 360,000.00 | 0.0000000 | - 12.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| CME_IRS BARCUS31 02/15/2047 USD P 1.225% / R 3MLIBOR 0WS040063-0WZ04006 SEDOL: 9K7PABL 0WZ040065<br>- 181,000.00 | 0.0000000 | - 6.16 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| CME_IRS BARCUS31 02/28/2025 USD P 3MLIBOR / R 0.38% 0WS039768-0WZ03976 SEDOL: 9K7DTML 0WZ039760<br>- 247,000.00 | 0.0000000 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| CME_IRS BARCUS31 03/17/2050 USD P 0.9% / R 3MLIBOR 0WS034686-0WZ034 SEDOL: 9K32U8L 0WZ034688<br>- 332,000.00 | 0.0000000 | - 863.20 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| CME_IRS BARCUS31 08/31/2024 USD P 3MLIBOR / R 0.38% 0WS035428-0WZ03542 SEDOL: 9K3MUHL 0WZ035420<br>- 1,159,000.00 | 0.0000000 | - 240.04 | - 0.01 | 0.00 | - 0.01 | 0.00 | - 0.01 |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Liabilities* | | | | | | | |
| **Exchange cleared swap liabilities** | | | | | | | |
| CME_IRS BARCUS31 10/07/2050 USD P 1.2% / R 3MLIBOR 0WS039545-0WZ03954 SEDOL: 9K71RDL 0WZ039547<br>- 463,000.00 | 0.0000000 | - 1,296.40 | 0.00 | - 66.48 | 66.48 | 0.00 | 66.48 |
| CME_IRS BARCUS31 11/15/2045 USD P 0.8% / R 3MLIBOR 0WS035485-0WZ03548 SEDOL: 9K5KFLL 0WZ035487<br>- 191,000.00 | 0.0000000 | - 195.24 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| CME_IRS BARCUS31 11/27/2025 USD P 3MLIBOR / R 0.84% 0WS040261-0WZ04026 SEDOL: 9K87HHL 0WZ040263<br>- 4,577,000.00 | 0.0000000 | 0.00 | - 0.05 | - 1,992.23 | 1,992.18 | 0.00 | 1,992.18 |
| CME_OIS BARCUS31 05/15/2027 USD P 0.26% / R 1DFFUND 0WS035808-0WZ03580 SEDOL: 9K52R1L 0WZ035800<br>- 2,881,000.00 | 0.0000000 | 0.00 | - 0.03 | - 9,670.98 | 9,670.95 | 0.00 | 9,670.95 |
| ICE_CDX BARCUS31 12/20/2025 SELL CDX.NA.HY.35 0WS039529-0WZ03952 SEDOL: 9K6TZFL 0WS039529<br>- 1,060,000.00 | - 0.0932590 | 1,619.44 | 98,854.54 | 44,439.20 | 54,415.34 | 0.00 | 54,415.34 |
| Total USD | | - 993.60 | 98,854.45 | 32,709.51 | 66,144.94 | 0.00 | 66,144.94 |
| Total United States | | - 993.60 | 98,854.45 | 32,709.51 | 66,144.94 | 0.00 | 66,144.94 |
| **Total Exchange Cleared Swap Liabilities** | | | | | | | |
| **-42,891,000.00** | | **- 3,634.49** | **98,854.43** | **32,605.66** | **66,243.85** | **4.92** | **66,248.77** |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Liabilities* | | | | | | | |
| **Exchange cleared swap liabilities** | | | | | | | |
| **Total Liabilities** | | | | | | | |
| **-46,988,751.17** | | **- 65,939.48** | **- 105,896.74** | **- 172,145.51** | **66,243.85** | **4.92** | **66,248.77** |
| *All Other* | | | | | | | |
| **Recoverable taxes** | | | | | | | |
| AUD - Australian dollar | 1.2959243 | 351.87 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| CAD - Canadian dollar | 1.2740000 | 1,073.20 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| CHF - Swiss franc | 0.8839500 | 128,046.57 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| DKK - Danish krone | 6.0835000 | 49,220.05 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| EUR - Euro | 0.8172939 | 212,298.84 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *All Other* | | | | | | | |
| **Recoverable taxes** | | | | | | | |
| SEK - Swedish krona | 8.2125500 | 128.73 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| USD - United States dollar | 1.0000000 | 28,057.07 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| Total recoverable taxes - all currencies | | 419,176.33 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| Total recoverable taxes - all countries | | 419,176.33 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| **Total Recoverable taxes** | | | | | | | |
| **0.00** | | **419,176.33** | **0.00** | **0.00** | **0.00** | **0.00** | **0.00** |
| **Total All Other** | | | | | | | |
| **0.00** | | **419,176.33** | **0.00** | **0.00** | **0.00** | **0.00** | **0.00** |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Cash and Cash Equivalents* | | | | | | | |
| **Short term bills and notes** | | | | | | | |
| **United States - USD** | | | | | | | |
| UNITED STATES TREAS BILLS 0% TBILL 04-20-2021 SEDOL: BN0T9L1 | | | | | | | |
| 860,000.00 | 99.9764440 | 0.00 | 859,797.42 | 859,774.25 | 23.17 | 0.00 | 23.17 |
| UNITED STATES TREAS BILLS 0% TBILL 04-29-2021 SEDOL: BMYVTP0 | | | | | | | |
| 600,000.00 | 99.9728470 | 0.00 | 599,837.08 | 599,666.33 | 170.75 | 0.00 | 170.75 |
| UNITED STATES 0% TBILL 05-04-2021 SEDOL: BMH3061 | | | | | | | |
| 40,000.00 | 99.9716750 | 0.00 | 39,988.67 | 39,984.60 | 4.07 | 0.00 | 4.07 |
| Total USD | | 0.00 | 1,499,623.17 | 1,499,425.18 | 197.99 | 0.00 | 197.99 |
| Total United States | | 0.00 | 1,499,623.17 | 1,499,425.18 | 197.99 | 0.00 | 197.99 |
| **Total Short Term Bills and Notes** | | | | | | | |
| **1,500,000.00** | | **0.00** | **1,499,623.17** | **1,499,425.18** | **197.99** | **0.00** | **197.99** |
| **Cash** | | | | | | | |
| ARS - Argentine peso | 84.0702000 | 0.00 | 76,698.01 | 93,260.23 | 0.00 | - 16,562.22 | - 16,562.22 |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Cash and Cash Equivalents* | | | | | | | |
| **Cash** | | | | | | | |
| AUD - Australian dollar | 1.2959243 | 0.00 | 1,656.48 | 1,634.46 | 0.00 | 22.02 | 22.02 |
| BRL - Brazilian real | 5.1942000 | 0.00 | 7,651.62 | 7,115.28 | 0.00 | 536.34 | 536.34 |
| CAD - Canadian dollar | 1.2740000 | 0.00 | 5,971.00 | 5,967.87 | 0.00 | 3.13 | 3.13 |
| CHF - Swiss franc | 0.8839500 | 0.00 | 2,772.01 | 2,768.40 | 0.00 | 3.61 | 3.61 |
| CZK - Czech koruna | 21.4637500 | 0.00 | 0.02 | 0.02 | 0.00 | 0.00 | 0.00 |
| DKK - Danish krone | 6.0835000 | 0.00 | 1,006.25 | 1,007.39 | 0.00 | - 1.14 | - 1.14 |
| EUR - Euro | 0.8172939 | 0.00 | 135,368.82 | 133,504.60 | 0.00 | 1,864.22 | 1,864.22 |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Cash and Cash Equivalents* | | | | | | | |
| **Cash** | | | | | | | |
| GBP - British pound sterling | 0.7315556 | 0.00 | 11,958.64 | 11,805.13 | 0.00 | 153.51 | 153.51 |
| HKD - Hong Kong dollar | 7.7538500 | 0.00 | 999.44 | 999.49 | 0.00 | - 0.05 | - 0.05 |
| HUF - Hungarian forint | 296.4202500 | 0.00 | 993.25 | 1,018.46 | 0.00 | - 25.21 | - 25.21 |
| IDR - Indonesian rupiah | 14,050.0000000 | 0.00 | 44,007.28 | 42,638.45 | 0.00 | 1,368.83 | 1,368.83 |
| ILS - New Israeli shekel | 3.2108000 | 0.00 | 1,013.23 | 1,012.60 | 0.00 | 0.63 | 0.63 |
| JPY - Japanese yen | 103.2450000 | 0.00 | 1,794.57 | 1,785.07 | 0.00 | 9.50 | 9.50 |
| MXN - Mexican peso | 19.9255000 | 0.00 | 124,725.07 | 121,562.31 | 0.00 | 3,162.76 | 3,162.76 |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Cash and Cash Equivalents* | | | | | | | |
| **Cash** | | | | | | | |
| MYR - Malaysian ringgit | 4.0225000 | 0.00 | 1,928.87 | 1,877.52 | 0.00 | 51.35 | 51.35 |
| NOK - Norwegian krone | 8.5619500 | 0.00 | 1,037.00 | 1,022.81 | 0.00 | 14.19 | 14.19 |
| NZD - New Zealand dollar | 1.3888888 | 0.00 | 1,914.69 | 1,882.60 | 0.00 | 32.09 | 32.09 |
| PHP - Philippine peso | 48.0235000 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| PLN - Polish zloty | 3.7260000 | 0.00 | 2.06 | 2.00 | 0.00 | 0.06 | 0.06 |
| RUB - Russian ruble | 73.9644000 | 0.00 | 70,498.87 | 67,632.33 | 0.00 | 2,866.54 | 2,866.54 |
| SEK - Swedish krona | 8.2125500 | 0.00 | 1,829.86 | 1,797.56 | 0.00 | 32.30 | 32.30 |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Cash and Cash Equivalents* | | | | | | | |
| **Cash** | | | | | | | |
| SGD - Singapore dollar | 1.3216500 | 0.00 | 1,040.44 | 1,033.41 | 0.00 | 7.03 | 7.03 |
| THB - Thai baht | 29.9600000 | 0.00 | 8,434.51 | 8,091.51 | 0.00 | 343.00 | 343.00 |
| TRY - Turkish lira | 7.4325000 | 0.00 | 887.59 | 842.88 | 0.00 | 44.71 | 44.71 |
| TWD - New Taiwan dollar | 28.0980000 | 0.00 | 7,492.96 | 7,207.37 | 0.00 | 285.59 | 285.59 |
| ZAR - South African rand | 14.6887500 | 0.00 | 990.53 | 993.15 | 0.00 | - 2.62 | - 2.62 |
| Total cash - all currencies | | 0.00 | 512,673.07 | 518,462.90 | 0.00 | - 5,789.83 | - 5,789.83 |
| Total cash - all countries | | 0.00 | 512,673.07 | 518,462.90 | 0.00 | - 5,789.83 | - 5,789.83 |
| USD - United States dollar | 1.0000000 | 0.00 | - 81,442.74 | - 81,442.74 | 0.00 | 0.00 | 0.00 |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Cash and Cash Equivalents* | | | | | | | |
| **Cash** | | | | | | | |
| Total cash - all currencies | | 0.00 | - 81,442.74 | - 81,442.74 | 0.00 | 0.00 | 0.00 |
| Total cash - all countries | | 0.00 | - 81,442.74 | - 81,442.74 | 0.00 | 0.00 | 0.00 |
| **Total Cash** | | | | | | | |
| **431,230.33** | | **0.00** | **431,230.33** | **437,020.16** | **0.00** | **- 5,789.83** | **- 5,789.83** |
| **Invested cash** | | | | | | | |
| USD - United States dollar | 1.0000000 | 101.33 | 3,434,956.08 | 3,434,956.08 | 0.00 | 0.00 | 0.00 |
| Total invested cash - all currencies | | 101.33 | 3,434,956.08 | 3,434,956.08 | 0.00 | 0.00 | 0.00 |
| Total invested cash - all countries | | 101.33 | 3,434,956.08 | 3,434,956.08 | 0.00 | 0.00 | 0.00 |
| **Total Invested cash** | | | | | | | |
| **3,434,956.08** | | **101.33** | **3,434,956.08** | **3,434,956.08** | **0.00** | **0.00** | **0.00** |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Cash and Cash Equivalents* | | | | | | | |
| **Funds - short term investment** | | | | | | | |
| **United States - USD** | | | | | | | |
| COLTV SHORT TERM INVT FD CUSIP: 195998AI0 | | | | | | | |
| 2,767,734.54 | 1.0000000 | 120.16 | 2,767,734.54 | 2,767,734.54 | 0.00 | 0.00 | 0.00 |
| MFO VANGUARD FEDERAL MONEY MARKET FUND CUSIP: 922906300 | | | | | | | |
| 206,458,115.85 | 1.0000000 | 3,833.89 | 206,458,115.85 | 206,458,115.85 | 0.00 | 0.00 | 0.00 |
| Total USD | | 3,954.05 | 209,225,850.39 | 209,225,850.39 | 0.00 | 0.00 | 0.00 |
| Total United States | | 3,954.05 | 209,225,850.39 | 209,225,850.39 | 0.00 | 0.00 | 0.00 |
| **Total Funds - Short Term Investment** | | | | | | | |
| **209,225,850.39** | | **3,954.05** | **209,225,850.39** | **209,225,850.39** | **0.00** | **0.00** | **0.00** |
| **Cash collateral due to/from ccp broker** | | | | | | | |
| EUR - Euro | 0.8172939 | 0.00 | 612.29 | 594.10 | 0.00 | 18.19 | 18.19 |
| MXN - Mexican peso | 19.9255000 | 0.00 | - 248,568.56 | - 229,299.52 | 0.00 | - 19,269.04 | - 19,269.04 |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Cash and Cash Equivalents* | | | | | | | |
| **Cash collateral due to/from ccp broker** | | | | | | | |
| USD - United States dollar | 1.0000000 | 0.00 | - 139,246.33 | - 139,246.33 | 0.00 | 0.00 | 0.00 |
| Total cash collateral due to/from ccp broker - all currencies | | 0.00 | - 387,202.60 | - 367,951.75 | 0.00 | - 19,250.85 | - 19,250.85 |
| Total cash collateral due to/from ccp broker - all countries | | 0.00 | - 387,202.60 | - 367,951.75 | 0.00 | - 19,250.85 | - 19,250.85 |
| **Total Cash Collateral Due to/from CCP Broker** | | | | | | | |
| **-387,202.60** | | **0.00** | **- 387,202.60** | **- 367,951.75** | **0.00** | **- 19,250.85** | **- 19,250.85** |
| **Total Cash and Cash Equivalents** | | | | | | | |
| **214,204,834.20** | | **4,055.38** | **214,204,457.37** | **214,229,300.06** | **197.99** | **- 25,040.68** | **- 24,842.69** |
| *Adjustments To Cash* | | | | | | | |
| **Pending foreign exchange purchases** | | | | | | | |
| AUD - Australian dollar | 1.2959243 | 0.00 | 3,323,684.08 | 2,872,594.79 | 0.00 | 451,089.29 | 451,089.29 |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Adjustments To Cash* | | | | | | | |
| **Pending foreign exchange purchases** | | | | | | | |
| BRL - Brazilian real | 5.1942000 | 0.00 | 116,533.52 | 106,653.13 | 0.00 | 9,880.39 | 9,880.39 |
| CAD - Canadian dollar | 1.2740000 | 0.00 | 5,051,054.84 | 4,988,527.92 | 0.00 | 62,526.92 | 62,526.92 |
| CHF - Swiss franc | 0.8839500 | 0.00 | 3,333,080.62 | 3,283,974.36 | 0.00 | 49,106.26 | 49,106.26 |
| DKK - Danish krone | 6.0835000 | 0.00 | 1,494,916.48 | 1,488,360.10 | 0.00 | 6,556.38 | 6,556.38 |
| EUR - Euro | 0.8172939 | 0.00 | 5,753,136.42 | 5,616,665.56 | 0.00 | 136,470.86 | 136,470.86 |
| GBP - British pound sterling | 0.7315556 | 0.00 | 7,030,400.17 | 6,840,281.38 | 0.00 | 190,118.79 | 190,118.79 |
| HKD - Hong Kong dollar | 7.7538500 | 0.00 | 1,005,666.78 | 1,005,866.47 | 0.00 | - 199.69 | - 199.69 |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Adjustments To Cash* | | | | | | | |
| **Pending foreign exchange purchases** | | | | | | | |
| IDR - Indonesian rupiah | 14,050.0000000 | 0.00 | 51,619.64 | 48,620.09 | 0.00 | 2,999.55 | 2,999.55 |
| ILS - New Israeli shekel | 3.2108000 | 0.00 | 335,603.83 | 329,492.33 | 0.00 | 6,111.50 | 6,111.50 |
| INR - Indian rupee | 73.0675000 | 0.00 | 65,596.86 | 64,736.35 | 0.00 | 860.51 | 860.51 |
| JPY - Japanese yen | 103.2450000 | 0.00 | 6,006,387.06 | 5,901,239.47 | 0.00 | 105,147.59 | 105,147.59 |
| MXN - Mexican peso | 19.9255000 | 0.00 | 125,249.08 | 123,371.28 | 0.00 | 1,877.80 | 1,877.80 |
| NOK - Norwegian krone | 8.5619500 | 0.00 | 703,857.38 | 687,252.37 | 0.00 | 16,605.01 | 16,605.01 |
| NZD - New Zealand dollar | 1.3888888 | 0.00 | 683,776.12 | 654,495.71 | 0.00 | 29,280.41 | 29,280.41 |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Adjustments To Cash* | | | | | | | |
| **Pending foreign exchange purchases** | | | | | | | |
| RUB - Russian ruble | 73.9644000 | 0.00 | 96,424.64 | 92,965.01 | 0.00 | 3,459.63 | 3,459.63 |
| SEK - Swedish krona | 8.2125500 | 0.00 | 2,460,892.60 | 2,391,981.47 | 0.00 | 68,911.13 | 68,911.13 |
| SGD - Singapore dollar | 1.3216500 | 0.00 | 1,895,394.42 | 1,875,927.05 | 0.00 | 19,467.37 | 19,467.37 |
| USD - United States dollar | 1.0000000 | 0.00 | 44,569,645.40 | 44,569,645.40 | 0.00 | 0.00 | 0.00 |
| Total pending foreign exchange purchases - all currencies | | 0.00 | 84,102,919.94 | 82,942,650.24 | 0.00 | 1,160,269.70 | 1,160,269.70 |
| Total pending foreign exchange purchases - all countries | | 0.00 | 84,102,919.94 | 82,942,650.24 | 0.00 | 1,160,269.70 | 1,160,269.70 |
| **Total Pending foreign exchange purchases** | | | | | | | |
| **0.00** | | **0.00** | **84,102,919.94** | **82,942,650.24** | **0.00** | **1,160,269.70** | **1,160,269.70** |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Adjustments To Cash* | | | | | | | |
| **Pending foreign exchange sales** | | | | | | | |
| AUD - Australian dollar | 1.2959243 | 0.00 | - 4,597,085.05 | - 4,374,968.81 | 0.00 | - 222,116.24 | - 222,116.24 |
| BRL - Brazilian real | 5.1942000 | 0.00 | - 127,588.61 | - 127,845.10 | 0.00 | 256.49 | 256.49 |
| CAD - Canadian dollar | 1.2740000 | 0.00 | - 5,857,696.42 | - 5,733,205.74 | 0.00 | - 124,490.68 | - 124,490.68 |
| CHF - Swiss franc | 0.8839500 | 0.00 | - 999,002.74 | - 993,862.52 | 0.00 | - 5,140.22 | - 5,140.22 |
| DKK - Danish krone | 6.0835000 | 0.00 | - 2,670,448.68 | - 2,640,003.12 | 0.00 | - 30,445.56 | - 30,445.56 |
| EUR - Euro | 0.8172939 | 0.00 | - 7,526,063.16 | - 7,406,896.86 | 0.00 | - 119,166.30 | - 119,166.30 |
| GBP - British pound sterling | 0.7315556 | 0.00 | - 6,334,991.81 | - 6,155,710.97 | 0.00 | - 179,280.84 | - 179,280.84 |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Adjustments To Cash* | | | | | | | |
| **Pending foreign exchange sales** | | | | | | | |
| HKD - Hong Kong dollar | 7.7538500 | 0.00 | - 2,567,489.33 | - 2,567,660.34 | 0.00 | 171.01 | 171.01 |
| ILS - New Israeli shekel | 3.2108000 | 0.00 | - 336,241.29 | - 320,482.46 | 0.00 | - 15,758.83 | - 15,758.83 |
| JPY - Japanese yen | 103.2450000 | 0.00 | - 7,414,798.94 | - 7,268,960.88 | 0.00 | - 145,838.06 | - 145,838.06 |
| MXN - Mexican peso | 19.9255000 | 0.00 | - 431,037.28 | - 379,342.49 | 0.00 | - 51,694.79 | - 51,694.79 |
| NOK - Norwegian krone | 8.5619500 | 0.00 | - 1,577,073.84 | - 1,541,321.58 | 0.00 | - 35,752.26 | - 35,752.26 |
| NZD - New Zealand dollar | 1.3888888 | 0.00 | - 504,522.13 | - 493,735.38 | 0.00 | - 10,786.75 | - 10,786.75 |
| RUB - Russian ruble | 73.9644000 | 0.00 | - 610,394.23 | - 565,231.28 | 0.00 | - 45,162.95 | - 45,162.95 |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Adjustments To Cash* | | | | | | | |
| **Pending foreign exchange sales** | | | | | | | |
| SEK - Swedish krona | 8.2125500 | 0.00 | - 1,566,001.09 | - 1,526,264.84 | 0.00 | - 39,736.25 | - 39,736.25 |
| SGD - Singapore dollar | 1.3216500 | 0.00 | - 2,526,684.92 | - 2,474,153.03 | 0.00 | - 52,531.89 | - 52,531.89 |
| USD - United States dollar | 1.0000000 | 0.00 | - 38,373,004.84 | - 38,373,004.84 | 0.00 | 0.00 | 0.00 |
| Total pending foreign exchange sales - all currencies | | 0.00 | - 84,020,124.36 | - 82,942,650.24 | 0.00 | - 1,077,474.12 | - 1,077,474.12 |
| Total pending foreign exchange sales - all countries | | 0.00 | - 84,020,124.36 | - 82,942,650.24 | 0.00 | - 1,077,474.12 | - 1,077,474.12 |
| **Total Pending foreign exchange sales** | | | | | | | |
| **0.00** | | **0.00** | **- 84,020,124.36** | **- 82,942,650.24** | **0.00** | **- 1,077,474.12** | **- 1,077,474.12** |
| **Pending trade purchases** | | | | | | | |
| EUR - Euro | 0.8172939 | 0.00 | - 109,889.78 | - 110,473.57 | 0.00 | 583.79 | 583.79 |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Adjustments To Cash* | | | | | | | |
| **Pending trade purchases** | | | | | | | |
| JPY - Japanese yen | 103.2450000 | 0.00 | - 179,524.58 | - 178,892.14 | 0.00 | - 632.44 | - 632.44 |
| USD - United States dollar | 1.0000000 | 0.00 | - 8,127,501.66 | - 8,127,501.66 | 0.00 | 0.00 | 0.00 |
| Total pending trade purchases - all currencies | | 0.00 | - 8,416,916.02 | - 8,416,867.37 | 0.00 | - 48.65 | - 48.65 |
| Total pending trade purchases - all countries | | 0.00 | - 8,416,916.02 | - 8,416,867.37 | 0.00 | - 48.65 | - 48.65 |
| **Total Pending trade purchases** | | | | | | | |
| **0.00** | | **0.00** | **- 8,416,916.02** | **- 8,416,867.37** | **0.00** | **- 48.65** | **- 48.65** |
| **Pending trade sales** | | | | | | | |
| BRL - Brazilian real | 5.1942000 | 0.00 | 127,588.61 | 127,741.09 | 0.00 | - 152.48 | - 152.48 |
| CAD - Canadian dollar | 1.2740000 | 0.00 | 27,301.62 | 27,301.62 | 0.00 | 0.00 | 0.00 |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Adjustments To Cash* | | | | | | | |
| **Pending trade sales** | | | | | | | |
| EUR - Euro | 0.8172939 | 0.00 | 524,140.48 | 525,418.49 | 0.00 | - 1,278.01 | - 1,278.01 |
| KRW - South Korean won | 1,086.3000000 | 0.00 | 15,450.28 | 15,366.82 | 0.00 | 83.46 | 83.46 |
| USD - United States dollar | 1.0000000 | 0.00 | 1,891,986.91 | 1,891,986.91 | 0.00 | 0.00 | 0.00 |
| Total pending trade sales - all currencies | | 0.00 | 2,586,467.90 | 2,587,814.93 | 0.00 | - 1,347.03 | - 1,347.03 |
| Total pending trade sales - all countries | | 0.00 | 2,586,467.90 | 2,587,814.93 | 0.00 | - 1,347.03 | - 1,347.03 |
| **Total Pending trade sales** | | | | | | | |
| **0.00** | | **0.00** | **2,586,467.90** | **2,587,814.93** | **0.00** | **- 1,347.03** | **- 1,347.03** |
| **Pending mark-to-markets receivable** | | | | | | | |
| USD - United States dollar | 1.0000000 | 0.00 | 18,750.00 | 18,750.00 | 0.00 | 0.00 | 0.00 |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Adjustments To Cash* | | | | | | | |
| **Pending mark-to-markets receivable** | | | | | | | |
| Total pending mark-to-markets receivable - all currencies | | 0.00 | 18,750.00 | 18,750.00 | 0.00 | 0.00 | 0.00 |
| Total pending mark-to-markets receivable - all countries | | 0.00 | 18,750.00 | 18,750.00 | 0.00 | 0.00 | 0.00 |
| **Total Pending mark-to-markets receivable** | | | | | | | |
| **0.00** | | **0.00** | **18,750.00** | **18,750.00** | **0.00** | **0.00** | **0.00** |
| **Pending mark-to-markets payable** | | | | | | | |
| USD - United States dollar | 1.0000000 | 0.00 | - 1,453.14 | - 1,453.14 | 0.00 | 0.00 | 0.00 |
| Total pending mark-to-markets payable - all currencies | | 0.00 | - 1,453.14 | - 1,453.14 | 0.00 | 0.00 | 0.00 |
| Total pending mark-to-markets payable - all countries | | 0.00 | - 1,453.14 | - 1,453.14 | 0.00 | 0.00 | 0.00 |
| **Total Pending mark-to-markets payable** | | | | | | | |
| **0.00** | | **0.00** | **- 1,453.14** | **- 1,453.14** | **0.00** | **0.00** | **0.00** |

# Asset Detail - Base Currency



| Description/Asset ID<br>Investment Mgr ID<br>Shares/PAR value | Exchange rate/<br>Local market price | Accrued<br>income/expense | Market value | Cost | Unrealized gain/loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|
| *Adjustments To Cash* | | | | | | | |
| **Pending mark-to-markets payable** | | | | | | | |
| **Total Adjustments To Cash** | | | | | | | |
| **0.00** | | **0.00** | **- 5,730,355.68** | **- 5,811,755.58** | **0.00** | **81,399.90** | **81,399.90** |
| **Total** | | | | | | | |
| **6,123,699,389.50** | | **1,213,103.20** | **2,890,396,303.57** | **1,781,482,286.57** | **1,107,740,307.35** | **1,173,709.65** | **1,108,914,017.00** |

++ Informational Only Asset - an asset that is not held in the account but that is included in Northern Trust's reports at the client's request solely as a matter of convenience to the client. Custodial and other responsibilities for this asset rest solely with the client or another custodian. Northern Trust has no custodial or other responsibilities for this asset, and the asset is not an asset of any Northern Trust account for purposes of the applicable account agreement.

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

Name of Plan:

TE CONNECTIVITY RETIREMENT SAVINGS AND INVESTMENT PLAN

Employer Identification Number: 23-0332575

For plan year (beginning/ending): 2020 Plan number: 008

| (a) | (b) Identity of issue, borrower, lessor, or similar party | (c) Description of investment including maturity date, rate of interest, collateral, par or maturity value | (d) Cost | (e) Current value |
|---|---|---|---|---|
| | #REORG/ENERGY TRANSFER STOCK MERGER ENERGY TRANSFER 4Z1GAKM 04-05-2021 | Corporate Debt Instruments - Other | | 27,375 |
| | $ GEN CORP NEW 3.25% DUE 04-15-2023 | Corporate Debt Instruments - Other | | 10,581 |
| | 1011778 B.C UNLTD LIAB CO TERM LOAN B4 DUE 11-19-2026 | Corporate Debt Instruments - Other | | 116,981 |
| | 3M CO 3.7% DUE 04-15-2050/03-27-2020 REG | Corporate Debt Instruments - Other | | 148,954 |
| | 3M CO FIXED 3.05% DUE 04-15-2030 | Corporate Debt Instruments - Other | | 11,369 |
| | ABBVIE INC 2.3% DUE 11-21-2022 REG | Corporate Debt Instruments - Other | | 165,824 |
| | ABBVIE INC 2.6% DUE 11-21-2024 REG | Corporate Debt Instruments - Other | | 160,769 |
| | ABBVIE INC 3.2% 08-21- | Corporate Debt Instruments - Other | | 100,863 |
| | ABBVIE INC 3.45% DUE 03-15-2022 REG | Corporate Debt Instruments - Other | | 61,878 |
| | ABBVIE INC 3.6% 05-14-2025 | Corporate Debt Instruments - Other | | 55,704 |
| | ABBVIE INC 3.75% DUE 11-14-2023 | Corporate Debt Instruments - Other | | 10,904 |
| | ABBVIE INC 3.85% DUE 03-15-2025 REG | Corporate Debt Instruments - Other | | 44,607 |
| | ABBVIE INC 4.25% DUE 11-21-2049 REG | Corporate Debt Instruments - Other | | 12,538 |
| | ABBVIE INC FIXED 2.95% DUE 11-21-2026 | Corporate Debt Instruments - Other | | 33,175 |
| | ACIS CLO 2014-4 VAR RT 1.6449% DUE 05-01-2026 | Corporate Debt Instruments - Other | | 16,031 |
| | AETNA INC NEW 2.8% DUE 06-15-2023 | Corporate Debt Instruments - Other | | 10,522 |
| | ALLIED UNIVERSAL HOLDCO LLC USD ALLIED 06-26-2026 BEO | Corporate Debt Instruments - Other | | 67,528 |
| | ALPHABET INC 1.1% DUE 08-15-2030 | Corporate Debt Instruments - Other | | 19,727 |
| | ALPHABET INC 2.05% 08-15-2050 | Corporate Debt Instruments - Other | | 19,089 |
| | ALPHABET INC FIXED .45% DUE 08-15-2025 | Corporate Debt Instruments - Other | | 10,022 |
| | ALPHABET INC FIXED .8% DUE 08-15-2027 | Corporate Debt Instruments - Other | | 19,989 |
| | ALTRIA GROUP INC 3.49% DUE 02-14-2022 | Corporate Debt Instruments - Other | | 20,687 |
| | ALTRIA GROUP INC 3.8% DUE 02-14-2024 | Corporate Debt Instruments - Other | | 10,920 |
| | ALTRIA GROUP INC 3.875% DUE 09-16-2046 | Corporate Debt Instruments - Other | | 21,126 |
| | ALTRIA GROUP INC 4.75% DUE 05-05-2021 | Corporate Debt Instruments - Other | | 131,873 |
| | ALTRIA GROUP INC 4.8% DUE 02-14-2029 | Corporate Debt Instruments - Other | | 119,810 |
| | ALTRIA GROUP INC 5.8% DUE 02-14-2039 | Corporate Debt Instruments - Other | | 65,879 |

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

Name of Plan:

TE CONNECTIVITY RETIREMENT SAVINGS AND INVESTMENT PLAN

Employer Identification Number: 23-0332575

For plan year (beginning/ending): 2020 Plan number: 008

| (a) | (b) Identity of issue, borrower, lessor, or similar party | (c) Description of investment including maturity date, rate of interest, collateral, par or maturity value | (d) Cost | (e) Current value |
|---|---|---|---|---|
| | ALTRIA GROUP INC 5.95% DUE 02-14-2049 | Corporate Debt Instruments - Other | | 42,029 |
| | ALTRIA GROUP INC 6.2% DUE 02-14-2059 | Corporate Debt Instruments - Other | | 42,120 |
| | ALTRIA GROUP INC FIXED 2.35% DUE 05-06-2025 | Corporate Debt Instruments - Other | | 10,625 |
| | ALTRIA GROUP INC FIXED 4.4% DUE 02-14-2026 | Corporate Debt Instruments - Other | | 69,664 |
| | AMAZON COM INC 3.15% DUE 08-22-2027 BEO | Corporate Debt Instruments - Other | | 68,314 |
| | AMAZON COM INC 4.05% 08-22-2047 | Corporate Debt Instruments - Other | | 52,818 |
| | AMAZON COM INC 4.95% DUE 12-05-2044 | Corporate Debt Instruments - Other | | 44,010 |
| | AMAZON COM INC FIXED 3.875% DUE 08-22-2037 | Corporate Debt Instruments - Other | | 37,424 |
| | AMAZON COM INC FIXED 4.25% DUE 08-22-2057 | Corporate Debt Instruments - Other | | 28,499 |
| | AMERICAN INTERNATIONAL GROUP INC BNDS 3.75% DUE 07-10-2025 REG | Corporate Debt Instruments - Other | | 78,645 |
| | AMERIQUEST MTG FLTG RT .79863% DUE 04-25-2034 | Corporate Debt Instruments - Other | | 3,162 |
| | AMERN EXPRESS CO 2.65 DUE 12-02-2022 | Corporate Debt Instruments - Other | | 51,148 |
| | AMERN INTL GROUP 2.5% DUE 06-30-2025 | Corporate Debt Instruments - Other | | 21,500 |
| | ANHEUSER-BUSCH 3.5% DUE 06-01-2030 | Corporate Debt Instruments - Other | | 23,167 |
| | ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046 | Corporate Debt Instruments - Other | | 208,037 |
| | ANHEUSER-BUSCH FIXED 4.35% DUE 06-01-2040 | Corporate Debt Instruments - Other | | 61,348 |
| | ANHEUSER-BUSCH FIXED 4.5% DUE 06-01-2050 | Corporate Debt Instruments - Other | | 100,981 |
| | APACHE CORP 3.25 DUE 04-15-2022 REG | Corporate Debt Instruments - Other | | 46,345 |
| | APACHE CORP 4.375% 10-15-2028 | Corporate Debt Instruments - Other | | 10,410 |
| | APACHE CORP 4.75% 04-15-2043 | Corporate Debt Instruments - Other | | 20,737 |
| | APACHE CORP 5.1% DUE 09-01-2040 | Corporate Debt Instruments - Other | | 31,988 |
| | APACHE CORP FIXED 4.25% DUE 01-15-2044 | Corporate Debt Instruments - Other | | 69,064 |
| | API GROUP DE, INC INITIAL TERM LOAN 10-01-2026 | Corporate Debt Instruments - Other | | 187,765 |
| | APPLE INC 1.125% DUE 05-11-2025 | Corporate Debt Instruments - Other | | 71,986 |
| | APPLE INC 2.45% DUE 08-04-2026 | Corporate Debt Instruments - Other | | 141,897 |

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

Name of Plan:

TE CONNECTIVITY RETIREMENT SAVINGS AND INVESTMENT PLAN

Employer Identification Number: 23-0332575

For plan year (beginning/ending): 2020 Plan number: 008

| (a) | (b) Identity of issue, borrower, lessor, or similar party | (c) Description of investment including maturity date, rate of interest, collateral, par or maturity value | (d) Cost | (e) Current value |
|---|---|---|---|---|
| | APPLEBEES FDG LLC 4.194% DUE 06-07-2049 | Corporate Debt Instruments - Other | | 147,578 |
| | ARAMARK SERVICES INC FIRST LIEN TERM LOAN DUE 01-27-2027 | Corporate Debt Instruments - Other | | 63,605 |
| | ARCELORMITTAL 3.6% DUE 07-16-2024 | Corporate Debt Instruments - Other | | 53,957 |
| | ARCELORMITTAL 4.55% DUE 03-11-2026 | Corporate Debt Instruments - Other | | 22,471 |
| | ARCELORMITTAL STEP CPN 7% DUE 10-15-2039 | Corporate Debt Instruments - Other | | 14,031 |
| | ASPLUNDH TREE EXPERT CO TERM LOAN B DUE 09-07-2027 BEO | Corporate Debt Instruments - Other | | 29,981 |
| | ASURION LLC (FKA ASURION CORPORATION) SEN SEC TL 11-03-2024 | Corporate Debt Instruments - Other | | 77,833 |
| | ASURION, LLC (FKA ASURION CORPORATION) TERM LOAN B4 SEN SEC 08-04-2022 | Corporate Debt Instruments - Other | | 35,603 |
| | AT&T INC 1.65% DUE 02-01-2028 | Corporate Debt Instruments - Other | | 30,609 |
| | AT&T INC 2.25% DUE 02-01-2032 | Corporate Debt Instruments - Other | | 20,288 |
| | AT&T INC 3% DUE 06-30-2022 | Corporate Debt Instruments - Other | | 41,398 |
| | AT&T INC 4.35% DUE 06-15-2045 | Corporate Debt Instruments - Other | | 21,952 |
| | AT&T INC 4.5% DUE 03-09-2048 | Corporate Debt Instruments - Other | | 50,238 |
| | AT&T INC FIXED 3.1% DUE 02-01-2043 | Corporate Debt Instruments - Other | | 20,299 |
| | ATHENAHEALTH. INC TLB DUE 02-11-2026 BEO | Corporate Debt Instruments - Other | | 88,477 |
| | ATLANTIC AVIATION FBO, INC. TERM LOAN 11-28-2025 | Corporate Debt Instruments - Other | | 9,751 |
| | AVOLON TLB BORROWER 1 (US) LLC TERM B-5 LOAN SENIOR SECURED TERM LOAN 12-01-2027 | Corporate Debt Instruments - Other | | 20,000 |
| | B A T CAP CORP 4.54% 08-15-2047 | Corporate Debt Instruments - Other | | 99,941 |
| | B A T CAP CORP FIXED 3.557% DUE 08-15-2027 | Corporate Debt Instruments - Other | | 155,887 |
| | BANCO SANTANDER SA 3.848% 04-12-2023 | Corporate Debt Instruments - Other | | 214,824 |
| | BANK AMER CORP 3.3% DUE 01-11-2023 | Corporate Debt Instruments - Other | | 31,806 |
| | BANK AMER CORP 3.419% 12-20-2028 | Corporate Debt Instruments - Other | | 149,100 |
| | BANK AMER CORP 3.974% 02-07-2030 | Corporate Debt Instruments - Other | | 94,227 |
| | BANK AMER CORP 4% DUE 01-22-2025 | Corporate Debt Instruments - Other | | 168,552 |
| | BANK AMER CORP 4.083% DUE 03-20-2051 | Corporate Debt Instruments - Other | | 151,544 |
| | BANK AMER CORP 4.25% DUE 10-22-2026 | Corporate Debt Instruments - Other | | 11,730 |
| | BANK AMER CORP 4.33% 03-15-2050 | Corporate Debt Instruments - Other | | 39,359 |

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

Name of Plan:

TE CONNECTIVITY RETIREMENT SAVINGS AND INVESTMENT PLAN

Employer Identification Number: 23-0332575

For plan year (beginning/ending): 2020 Plan number: 008

| (a) | (b) Identity of issue, borrower, lessor, or similar party | (c) Description of investment including maturity date, rate of interest, collateral, par or maturity value | (d) Cost | (e) Current value |
|---|---|---|---|---|
| | BANK AMER CORP 4.45% DUE 03-03-2026 | Corporate Debt Instruments - Other | | 23,311 |
| | BANK AMER CORP 5% DUE 01-21-2044 | Corporate Debt Instruments - Other | | 224,592 |
| | BANK AMER CORP BDS 4 04-01-2024 | Corporate Debt Instruments - Other | | 66,604 |
| | BANK AMER CORP CORP BD 4.125 DUE 01-22-2024 REG | Corporate Debt Instruments - Other | | 55,417 |
| | BANK AMER CORP FLTG RT 2.592% DUE 04-29-2031 | Corporate Debt Instruments - Other | | 96,458 |
| | BANK AMER CORP FLTG RT 3.593% DUE 07-21-2028 | Corporate Debt Instruments - Other | | 45,441 |
| | BANK AMER CORP FLTG RT 6.25% DUE 09-29-2049 | Corporate Debt Instruments - Other | | 22,191 |
| | BANK MONTREAL MEDIUM TERM SR NTS 1.85% 05-01-2025 | Corporate Debt Instruments - Other | | 73,488 |
| | BANK MONTREAL QUE 3.803% 12-15-2032 | Corporate Debt Instruments - Other | | 11,335 |
| | BANK NOVA SCOTIA B C 1.3% DUE 06-11-2025BEO | Corporate Debt Instruments - Other | | 41,042 |
| | BANK OF AMERICA CORP 3.004% 12-20-2023 | Corporate Debt Instruments - Other | | 177,874 |
| | BANK OF AMERICA CORP 3.55% 03-05-2024 | Corporate Debt Instruments - Other | | 96,146 |
| | BANK OF AMERICA CORP BNDS 4.2 DUE 08-26-2024 | Corporate Debt Instruments - Other | | 156,727 |
| | BARCLAYS PLC 4.972% 05-16-2029 | Corporate Debt Instruments - Other | | 239,922 |
| | BARCLAYS PLC FLTG RT 5.088% DUE 06-20-2030 | Corporate Debt Instruments - Other | | 359,875 |
| | BARRICK GOLD CORP 5.25% DUE 04-01-2042 | Corporate Debt Instruments - Other | | 27,586 |
| | BARRICK N AMER FIN 5.7% DUE 05-30-2041 | Corporate Debt Instruments - Other | | 43,406 |
| | BARRICK N AMER FIN 5.75% DUE 05-01-2043 | Corporate Debt Instruments - Other | | 43,756 |
| | BBCCRE TR 2015-GTP FLTG RT 4.71469% DUE 08-10-2033 | Corporate Debt Instruments - Other | | 198,751 |
| | BEAR STEARNS AST FLTG RT .96363% DUE 08-25-2034 | Corporate Debt Instruments - Other | | 245,483 |
| | BECTON DICKINSON & 3.363% DUE 06-06-2024 | Corporate Debt Instruments - Other | | 108,707 |
| | BECTON DICKINSON & 3.734% DUE 12-15-2024 | Corporate Debt Instruments - Other | | 36,587 |

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

Name of Plan:

TE CONNECTIVITY RETIREMENT SAVINGS AND INVESTMENT PLAN

Employer Identification Number: 23-0332575

For plan year (beginning/ending): 2020 Plan number: 008

| (a) | (b) Identity of issue, borrower, lessor, or similar party | (c) Description of investment including maturity date, rate of interest, collateral, par or maturity value | (d) Cost | (e) Current value |
|---|---|---|---|---|
| | BECTON DICKINSON & 4.685% DUE 12-15-2044 | Corporate Debt Instruments - Other | | 20,653 |
| | BERKSHIRE HATHAWAY FIN CORP 4.25% DUE 01-15-2049 | Corporate Debt Instruments - Other | | 92,988 |
| | BERRY GLOBAL GROUP INC FKA BERRY PLASTICS CORPORATION TERM W LOAN DUE 10-01-22 | Corporate Debt Instruments - Other | | 31,002 |
| | BJ S WHOLESALE CLUB INC TERM LOAN B 02-03-2024 | Corporate Debt Instruments - Other | | 6,891 |
| | BK NEW YORK MELLON 1.6% DUE 04-24-2025 | Corporate Debt Instruments - Other | | 20,910 |
| | BMW US CAP LLC 1.85% DUE 09-15-2021 | Corporate Debt Instruments - Other | | 10,093 |
| | BNP PARIBAS / BNP 5 DUE 01-15-2021 | Corporate Debt Instruments - Other | | 120,158 |
| | BOEING CO 2.7% DUE 02-01-2027 | Corporate Debt Instruments - Other | | 20,803 |
| | BOEING CO 2.8% DUE 03-01-2027 | Corporate Debt Instruments - Other | | 93,534 |
| | BOEING CO 3.25% DUE 02-01-2035 | Corporate Debt Instruments - Other | | 92,295 |
| | BOEING CO 3.75% DUE 02-01-2050 | Corporate Debt Instruments - Other | | 31,548 |
| | BOEING CO FIXED 5.15% DUE 05-01-2030 | Corporate Debt Instruments - Other | | 121,025 |
| | BP CAP MKTS AMER 3.633% DUE 04-06-2030 | Corporate Debt Instruments - Other | | 81,547 |
| | BP CAP MKTS AMER INC 2.937% DUE 04-06-2023 REG | Corporate Debt Instruments - Other | | 10,553 |
| | BP CAP MKTS AMER INC 3.0% DUE 02-24-2050 | Corporate Debt Instruments - Other | | 92,406 |
| | BP CAP MKTS AMER INC 3.119% 05-04-2026 | Corporate Debt Instruments - Other | | 33,215 |
| | BP CAP MKTS AMER INC 3.216% 11-28-2023 | Corporate Debt Instruments - Other | | 53,622 |
| | BP CAP MKTS P L C 3.506% DUE 03-17-2025 | Corporate Debt Instruments - Other | | 44,607 |
| | BP CAP MKTS P L C 3.535% DUE 11-04-2024 | Corporate Debt Instruments - Other | | 11,066 |
| | BRIGHTVIEW LANDSCAPES, LLC TERM LOAN B DUE 08-08-2025 BEO | Corporate Debt Instruments - Other | | 19,386 |
| | BRISTOL MYERS FIXED 2.25% DUE 08-15-2021 | Corporate Debt Instruments - Other | | 40,435 |
| | BRISTOL MYERS FIXED 2.6% DUE 05-16-2022 | Corporate Debt Instruments - Other | | 41,273 |
| | BRISTOL MYERS FIXED 2.9% DUE 07-26-2024 | Corporate Debt Instruments - Other | | 108,526 |
| | BRISTOL MYERS FIXED 3.4% DUE 07-26-2029 | Corporate Debt Instruments - Other | | 46,566 |

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

Name of Plan:

TE CONNECTIVITY RETIREMENT SAVINGS AND INVESTMENT PLAN

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For plan year (beginning/ending): 2020 Plan number: 008

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|---|---|---|---|---|
| | BRISTOL MYERS FIXED 3.875% DUE 08-15-2025 | Corporate Debt Instruments - Other | | 114,079 |
| | BRISTOL MYERS SQUIBB CO 3.55% DUE 08-15-2022 REG | Corporate Debt Instruments - Other | | 21,071 |
| | BRISTOL MYERS SQUIBB CO CORP 3.2% 06-15-2026 | Corporate Debt Instruments - Other | | 67,508 |
| | BRISTOL MYERS SQUIBB CO CORP 5.0% 08-15-2045 | Corporate Debt Instruments - Other | | 28,928 |
| | BROADCOM INC 2.25% DUE 11-15-2023 REG | Corporate Debt Instruments - Other | | 83,551 |
| | BROADCOM INC 3.15% DUE 11-15-2025 | Corporate Debt Instruments - Other | | 54,598 |
| | BROADCOM INC CORP 4.7% 04-15-2025 | Corporate Debt Instruments - Other | | 80,218 |
| | BROOKFIELD WEC HLDS INC (AKA WESTINGHOUSE ELECTRIC CO LLC) INITIAL TL 08-01-25 | Corporate Debt Instruments - Other | | 19,778 |
| | CAESARS RESORT COLLECTION LLC TERM LOAN DUE 06-19-2025 BEO | Corporate Debt Instruments - Other | | 49,890 |
| | CAESARS RESORT COLLECTION, LLC TERM LOANSENIOR SECURED DUE 10-02-2024 BEO | Corporate Debt Instruments - Other | | 55,821 |
| | CARRIER GLOBAL CORP 3.37% DUE 04-05-2040 | Corporate Debt Instruments - Other | | 21,941 |
| | CARRIER GLOBAL CORP 3.577% DUE 04-05-2050 | Corporate Debt Instruments - Other | | 11,190 |
| | CATHOLIC HEALTH INITIATI 4.35 DUE 11-01-2042 | Corporate Debt Instruments - Other | | 11,717 |
| | CENTENE CORP DEL 3.375% DUE 02-15-2030/05-06-2020 REG | Corporate Debt Instruments - Other | | 10,521 |
| | CENTEX HOME EQTY FLTG RT 5.85% DUE 09-25-2034 | Corporate Debt Instruments - Other | | 76,115 |
| | CHANGE HEALTHCARE HOLDINGS INC TLB SENIOR SECD 1ST LIEN DUE 03-01-2024BEO | Corporate Debt Instruments - Other | | 113,637 |
| | CHARTER 4.908% DUE 07-23-2025 | Corporate Debt Instruments - Other | | 220,675 |
| | CHARTER 5.375% DUE 04-01-2038 | Corporate Debt Instruments - Other | | 12,489 |
| | CHARTER 6.834% DUE 10-23-2055 | Corporate Debt Instruments - Other | | 15,167 |
| | CHARTER COMMUNICATIONS OPER LLC / 5.05% 03-30-2029 | Corporate Debt Instruments - Other | | 158,062 |
| | CHARTER COMMUNICATIONS OPER LLC/CHARTE 4.8% DUE 03-01-2050 | Corporate Debt Instruments - Other | | 11,944 |
| | CHARTER COMMUNICATIONS OPERATING LLC (AKA CCO SAFARI LLC) TERM LOAN 04-30-2025 | Corporate Debt Instruments - Other | | 193,623 |

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

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TE CONNECTIVITY RETIREMENT SAVINGS AND INVESTMENT PLAN

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|---|---|---|---|---|
| | CHEVRON CORP NEW 1.554% DUE 05-11-2025 | Corporate Debt Instruments - Other | | 51,999 |
| | CHEVRON CORP NEW 1.995% DUE 05-11-2027 | Corporate Debt Instruments - Other | | 10,605 |
| | CHEVRON CORP NEW 2.954% DUE 05-16-2026 | Corporate Debt Instruments - Other | | 44,379 |
| | CIGNA CORP NEW CORP 3.4% 09-17-2021 | Corporate Debt Instruments - Other | | 30,645 |
| | CIGNA CORP NEW CORP 3.75% 07-15-2023 | Corporate Debt Instruments - Other | | 86,486 |
| | CIGNA CORP NEW CORP 4.125% 11-15-2025 | Corporate Debt Instruments - Other | | 34,561 |
| | CIGNA CORP NEW CORP 4.375% 10-15-2028 | Corporate Debt Instruments - Other | | 84,608 |
| | CIM TR 2020-R2 FLTG RT 2.581% DUE 10-25-2059 | Corporate Debt Instruments - Other | | 232,055 |
| | CIMAREX ENERGY CO 3.9% 05-15-2027 | Corporate Debt Instruments - Other | | 121,235 |
| | CIMAREX ENERGY CO 4.375% 03-15-2029 | Corporate Debt Instruments - Other | | 34,034 |
| | CINTAS CORP NO 2 2.9% DUE 04-01-2022 | Corporate Debt Instruments - Other | | 41,171 |
| | CINTAS CORP NO 2 3.7% DUE 04-01-2027 | Corporate Debt Instruments - Other | | 57,609 |
| | CIT GROUP INC NEW FIXED 5.25% DUE 03-07-2025 | Corporate Debt Instruments - Other | | 22,700 |
| | CITADEL SECURITIES LP 2020 REPRICED TERMLOAN 02-27-2026 BEO | Corporate Debt Instruments - Other | | 19,792 |
| | CITIGROUP INC 3.106% DUE 04-08-2026 | Corporate Debt Instruments - Other | | 21,851 |
| | CITIGROUP INC 3.5% DUE 05-15-2023 | Corporate Debt Instruments - Other | | 85,713 |
| | CITIGROUP INC 4.05% DUE 07-30-2022 | Corporate Debt Instruments - Other | | 84,600 |
| | CITIGROUP INC 4.3% DUE 11-20-2026 | Corporate Debt Instruments - Other | | 34,926 |
| | CITIGROUP INC 4.4% DUE 06-10-2025 | Corporate Debt Instruments - Other | | 68,598 |
| | CITIGROUP INC 4.412% DUE 03-31-2031 | Corporate Debt Instruments - Other | | 60,633 |
| | CITIGROUP INC 4.5% DUE 01-14-2022 | Corporate Debt Instruments - Other | | 166,829 |
| | CITIGROUP INC 4.65% DUE 07-30-2045 | Corporate Debt Instruments - Other | | 243,602 |
| | CITIGROUP INC 4.75% DUE 05-18-2046 | Corporate Debt Instruments - Other | | 13,360 |
| | CITIGROUP INC 5.3 DUE 05-06-2044 | Corporate Debt Instruments - Other | | 43,738 |
| | CITIGROUP INC 5.5% DUE 09-13-2025 | Corporate Debt Instruments - Other | | 120,163 |
| | CITIGROUP INC 8.125% DUE 07-15-2039 | Corporate Debt Instruments - Other | | 28,601 |
| | CITIGROUP INC DEP SHS REPSTG 5.95 12-29-2049 | Corporate Debt Instruments - Other | | 62,976 |
| | CITIGROUP INC FLTG RT 1.678% DUE 05-15-2024 | Corporate Debt Instruments - Other | | 41,204 |
| | CITIGROUP INC NT VAR RATE 12-31-2049 REG | Corporate Debt Instruments - Other | | 87,400 |

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

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|---|---|---|---|---|
| | CITIGROUP INC VAR RT DUE 12-29-2049 | Corporate Debt Instruments - Other | | 65,040 |
| | CITIGROUP MTG LN FLTG RT .35863% DUE 06-25-2037 | Corporate Debt Instruments - Other | | 132,101 |
| | CMO BEAR STEARNS ALT-A TR FLTG RT SER 2004-6 CL M-1 DUE 07-25-2034 | Corporate Debt Instruments - Other | | 289,943 |
| | CMO COMM 2012-LC4 MTG TR CTF CL AM VAR RT DUE 12-10-2044 REG | Corporate Debt Instruments - Other | | 90,153 |
| | CMO COMM 2013-CCRE12 MTG TR MTG PASS THRU CTF CL B 4.762% DUE 10-10-2046 REG | Corporate Debt Instruments - Other | | 10,213 |
| | CMO COMM 2014-CCRE20 MTG SER 2014-CR20 CL A-M 3.938 DUE 11-10-2047 REG | Corporate Debt Instruments - Other | | 119,222 |
| | CMO CONNECTICUT AVENUE SEC SER 2016-C04 CL 1M-2 FLTG RT 01-25-2029 | Corporate Debt Instruments - Other | | 164,157 |
| | CMO CSMC 2018-J1 TR CL A-2 FLTGE 02-01-2048 | Corporate Debt Instruments - Other | | 402,539 |
| | CMO FED HOME LN MTG CORP SER 2016-DNA1 CL M-3 FLTG RATE DUE 07-25-2028 REG | Corporate Debt Instruments - Other | | 290,461 |
| | CMO FEDERAL HOME LN MTG CORP SER 16-DNA2 CL M3 FLTG 10-25-2028 | Corporate Debt Instruments - Other | | 594,816 |
| | CMO FNMA SER 2019 M6 CL A2 3.45% FIXED DUE 01-25-2029 REG | Corporate Debt Instruments - Other | | 92,102 |
| | CMO GS MTG SECS TR 2013-GCJ16 COML MTG PASSTHRU CTF CL B 5.161 DUE 11-01-2046 | Corporate Debt Instruments - Other | | 31,766 |
| | CMO HARBORVIEW MTG LN TR 2006-13 MTG PASSTHRU CTF CL A DUE 11-19-2046 REG | Corporate Debt Instruments - Other | | 28,384 |
| | CMO J P MORGAN CHASE COML MTG SECS TR 2012-C CTF CL D VAR RT 05-15-2045 REG | Corporate Debt Instruments - Other | | 87,856 |
| | CMO J P MORGAN MTG TR 2004-A3 MTG PASSTHRU CTF CL S-F-3 DUE 06-25-2034 REG | Corporate Debt Instruments - Other | | 4,829 |
| | CMO JPMBB COML MTG SECS TR 2013-C17 COMLMTG PASSTHRU CTF CL B DUE 01-15-2047 REG | Corporate Debt Instruments - Other | | 21,466 |
| | CMO MASTR ADJ RATE MTG TR 2006 2 CL 3 A 1 VAR RATE DUE 01-25-2036 REG | Corporate Debt Instruments - Other | | 10,044 |

## Schedule H, Line 4i
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|---|---|---|---|---|
| | CMO MORGAN STANLEY MTG LN TR 2004-2AR DUE 09-25-2034 REG | Corporate Debt Instruments - Other | | 8,636 |
| | CMO STRUCTURED ASSET SECS CORP 2004-2 CL4-A1 DUE 03-25-2034 REG | Corporate Debt Instruments - Other | | 28,745 |
| | CMO STRUCTURED AST SECS CORP 2002-9 MTG PASSTHRU CTF CL A-2 ADJ RATE/10-25-27 | Corporate Debt Instruments - Other | | 218 |
| | CMO WAMU MTG PASS-THROUGH CTFS 2005-AR17CL A-1A2 DUE 12-25-2045 REG | Corporate Debt Instruments - Other | | 48,882 |
| | CMO WAMU MTG PASS-THROUGH CTFS SER 2004-AR2 CL A FLT RT DUE 04-25-2044 REG | Corporate Debt Instruments - Other | | 163,804 |
| | CMO WELLS FARGO COMMERCIAL MTG TST SR 2013-LC12 CL B VAR RT 07-15-2046 | Corporate Debt Instruments - Other | | 19,093 |
| | COCA COLA CO 1.45% DUE 06-01-2027 | Corporate Debt Instruments - Other | | 41,317 |
| | COCA COLA CO 2.5% 03-15-2051 | Corporate Debt Instruments - Other | | 51,525 |
| | COCA COLA CO 2.6% DUE 06-01-2050 | Corporate Debt Instruments - Other | | 10,552 |
| | COCA COLA CO 3.375% DUE 03-25-2027 | Corporate Debt Instruments - Other | | 22,939 |
| | COCA COLA CO FIXED 2.95% DUE 03-25-2025 | Corporate Debt Instruments - Other | | 11,023 |
| | COMCAST CORP 3.7% 04-15-2024 | Corporate Debt Instruments - Other | | 44,008 |
| | COMCAST CORP 4.7% 10-15-2048 | Corporate Debt Instruments - Other | | 41,914 |
| | COMCAST CORP NEW 3.15% DUE 03-01-2026 | Corporate Debt Instruments - Other | | 22,329 |
| | COMCAST CORP NEW 3.45% DUE 02-01-2050 | Corporate Debt Instruments - Other | | 82,605 |
| | COMCAST CORP NEW 3.95% 10-15-2025 | Corporate Debt Instruments - Other | | 91,910 |
| | COMCAST CORP NEW 4% DUE 03-01-2048 | Corporate Debt Instruments - Other | | 12,598 |
| | COMCAST CORP NEW 4.15% DUE 10-15-2028 | Corporate Debt Instruments - Other | | 228,717 |
| | COMCAST CORP NEW 4.2% DUE 08-15-2034 | Corporate Debt Instruments - Other | | 62,664 |
| | COMCAST CORP NEW 4.25% DUE 10-15-2030 | Corporate Debt Instruments - Other | | 61,567 |
| | COMCAST CORP NEW 5.65% DUE 06-15-2035 | Corporate Debt Instruments - Other | | 14,356 |
| | COMCAST CORP NEW FIXED 3.4% DUE 04-01-2030 | Corporate Debt Instruments - Other | | 23,127 |

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

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|---|---|---|---|---|
| | COMM 2013-CCRE12 4.3% DUE 10-10-2046 | Corporate Debt Instruments - Other | | 10,469 |
| | COMM 2013-CCRE12 MTG TR MTG PASS THRU CTF CL C VAR RATE DUE 10-10-2046 | Corporate Debt Instruments - Other | | 9,875 |
| | CONCHO RES INC 3.75% DUE 10-01-2027 | Corporate Debt Instruments - Other | | 22,858 |
| | CONCHO RESOURCES INC 4.3% 06-18-2028 | Corporate Debt Instruments - Other | | 70,934 |
| | CONSTELLATION 4.75% DUE 11-15-2024 | Corporate Debt Instruments - Other | | 57,409 |
| | CONTL RES INC 4.375% DUE 01-15-2028 | Corporate Debt Instruments - Other | | 20,504 |
| | CONTL RES INC 4.5 DUE 04-15-2023 | Corporate Debt Instruments - Other | | 20,622 |
| | CONTL RES INC 4.9% DUE 06-01-2044 | Corporate Debt Instruments - Other | | 9,890 |
| | CONTL RES INC FIXED 3.8% DUE 06-01-2024 | Corporate Debt Instruments - Other | | 20,652 |
| | COOPERATIEVE 4.375% DUE 08-04-2025 | Corporate Debt Instruments - Other | | 365,208 |
| | COSTCO WHOLESALE CORP NEW 1.6% DUE 04-20-2030 REG | Corporate Debt Instruments - Other | | 10,247 |
| | COSTCO WHSL CORP FIXED 1.375% DUE 06-20-2027 | Corporate Debt Instruments - Other | | 41,212 |
| | COUNTRYWIDE AST-BACKED CERTIFICATES SER 2007-13 RATE 02-25-2036 REG | Corporate Debt Instruments - Other | | 117,158 |
| | CR SUISSE AG NEW YORK BRH MEDIUM TRANCHE# SB 00771 2.95% 04-09-2025 | Corporate Debt Instruments - Other | | 274,248 |
| | CSC HOLDINGS, LLC TERM LOAN B SENIOR SECURED 04-15-2027 | Corporate Debt Instruments - Other | | 19,643 |
| | CVS HEALTH CORP 2.75% DUE 12-01-2022 | Corporate Debt Instruments - Other | | 103,957 |
| | CVS HEALTH CORP 3.7% DUE 03-09-2023 | Corporate Debt Instruments - Other | | 9,628 |
| | CVS HEALTH CORP 3.875% DUE 07-20-2025 | Corporate Debt Instruments - Other | | 49,830 |
| | CVS HEALTH CORP 4.3% DUE 03-25-2028 | Corporate Debt Instruments - Other | | 255,842 |
| | CVS HEALTH CORP 5.125% DUE 07-20-2045 | Corporate Debt Instruments - Other | | 53,854 |
| | CVS HEALTH CORP 6.943% DUE 01-10-2030 | Corporate Debt Instruments - Other | | 71,359 |
| | CWABS INC 2004-6 ASSET BKD CTF CL 1-A-1 FLTG RATE 12-25-2034 REG | Corporate Debt Instruments - Other | | 81,339 |
| | DBAUSCH HEALTH COMPANIES INC. (FKA VALEANT PHARMA INTL, INC.) 11-14-2025 | Corporate Debt Instruments - Other | | 83,501 |
| | DEERE & CO FIXED 3.1% DUE 04-15-2030 | Corporate Debt Instruments - Other | | 11,449 |

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

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|---|---|---|---|---|
| | DEERE & CO FIXED 3.75% DUE 04-15-2050 | Corporate Debt Instruments - Other | | 142,531 |
| | DEERFIELD DAKOTA HOLD LLC FKA CORP AKA DUFF & PHELPS TLB 03-05-2027 | Corporate Debt Instruments - Other | | 89,564 |
| | DELL INTERNATIONAL L L C TERM LOAN B 09-19-2025 | Corporate Debt Instruments - Other | | 68,409 |
| | DELTA AIR LINES 3.4% DUE 04-19-2021 | Corporate Debt Instruments - Other | | 40,262 |
| | DELTA AIR LINES 3.625% DUE 03-15-2022 | Corporate Debt Instruments - Other | | 20,576 |
| | DELTA AIR LINES 3.8% 04-19-2023 | Corporate Debt Instruments - Other | | 20,536 |
| | DELTA AIR LINES, INC. TERM LOAN DUE 04-27-2023 BEO | Corporate Debt Instruments - Other | | 90,814 |
| | DEVON ENERGY CORP 5.6 DUE 07-15-2041 | Corporate Debt Instruments - Other | | 85,608 |
| | DEVON ENERGY CORP 5.85% DUE 12-15-2025 | Corporate Debt Instruments - Other | | 94,027 |
| | DEVON ENERGY CORP FIXED 5% DUE 06-15-2045 | Corporate Debt Instruments - Other | | 35,336 |
| | DIAGEO INVT CORP 2.875% DUE 05-11-2022 | Corporate Debt Instruments - Other | | 20,681 |
| | DIAMONDBACK ENERGY 5.375% DUE 05-31-2025 | Corporate Debt Instruments - Other | | 10,410 |
| | DIAMONDBACK ENERGY FIXED 3.25% DUE 12-01-2026 | Corporate Debt Instruments - Other | | 10,677 |
| | DIAMONDBACK ENERGY INC 3.5% DUE 12-01-2029 | Corporate Debt Instruments - Other | | 21,366 |
| | DIGICERT HOLDINGS, INC. USD DIGICERT TERM LOAN DUE 10-16-2026 BEO | Corporate Debt Instruments - Other | | 99,020 |
| | DISH DBS CORP 5.875% 11-15-2024 | Corporate Debt Instruments - Other | | 57,669 |
| | DISNEY WALT CO SR NT 6.2% 12-15-2034 | Corporate Debt Instruments - Other | | 15,164 |
| | DISNEY WALT CO SR NT 6.65% 11-15-2037 | Corporate Debt Instruments - Other | | 15,803 |
| | EATON CORP OHIO 4.15 DUE 11-02-2042 REG | Corporate Debt Instruments - Other | | 88,692 |
| | ECOPETROL S A 5.875% DUE 05-28-2045 | Corporate Debt Instruments - Other | | 278,415 |
| | EL PASO NAT GAS CO 8.375% DUE 06-15-2032 | Corporate Debt Instruments - Other | | 154,906 |
| | ELANCO ANIMAL HEALTH INC TERM LOAN B DUE 02-04-2027 | Corporate Debt Instruments - Other | | 67,058 |

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|---|---|---|---|---|
| | ENERGIZER HOLDINGS INC FLTG RT TBL12-16-2027 | Corporate Debt Instruments - Other | | 10,813 |
| | ENERGIZER HOLDINGS, INC TERM LOAN 2020 12-22-2027 | Corporate Debt Instruments - Other | | 9,150 |
| | ENERGY TRANSFER 3.75% DUE 05-15-2030 | Corporate Debt Instruments - Other | | 97,079 |
| | ENERGY TRANSFER 4.95% DUE 06-15-2028 | Corporate Debt Instruments - Other | | 23,052 |
| | ENERGY TRANSFER 5.25% DUE 04-15-2029 | Corporate Debt Instruments - Other | | 11,676 |
| | ENERGY TRANSFER 6.25% DUE 04-15-2049 | Corporate Debt Instruments - Other | | 36,287 |
| | ENTERPRISE PRODS 2.8% DUE 01-31-2030 | Corporate Debt Instruments - Other | | 43,353 |
| | ENTERPRISE PRODS 3.7% DUE 01-31-2051 | Corporate Debt Instruments - Other | | 22,016 |
| | ENTERPRISE PRODS 4.15% DUE 10-16-2028 | Corporate Debt Instruments - Other | | 107,071 |
| | ENTERPRISE PRODS 4.2% DUE 01-31-2050 | Corporate Debt Instruments - Other | | 23,496 |
| | ENTERPRISE PRODS 5.7% DUE 02-15-2042 | Corporate Debt Instruments - Other | | 27,458 |
| | ENTERPRISE PRODS 7.55% DUE 04-15-2038 | Corporate Debt Instruments - Other | | 15,262 |
| | ENTERPRISE PRODS FIXED 3.95% DUE 01-31-2060 | Corporate Debt Instruments - Other | | 22,139 |
| | ENTERPRISE PRODUCTS OPER L P 3.125% DUE 07-31-2029 | Corporate Debt Instruments - Other | | 11,085 |
| | EOG RES INC 4.15% DUE 01-15-2026 | Corporate Debt Instruments - Other | | 46,414 |
| | EOG RES INC FIXED 3.9% DUE 04-01- | Corporate Debt Instruments - Other | | 23,468 |
| | EQT CORP FIXED 3% DUE 10-01-2022 | Corporate Debt Instruments - Other | | 30,225 |
| | EXELON CORP 5.625% DUE 06-15-2035 | Corporate Debt Instruments - Other | | 135,254 |
| | EXXON MOBIL CORP 2.992% DUE 03-19-2025 | Corporate Debt Instruments - Other | | 109,450 |
| | EXXON MOBIL CORP 3.043% DUE 03-01-2026 | Corporate Debt Instruments - Other | | 166,197 |
| | EXXON MOBIL CORP 3.482% DUE 03-19-2030 | Corporate Debt Instruments - Other | | 46,519 |
| | EXXON MOBIL CORP FIXED 1.571% DUE 04-15-2023 | Corporate Debt Instruments - Other | | 10,284 |
| | EXXON MOBIL CORP FIXED 4.327% DUE 03-19-2050 | Corporate Debt Instruments - Other | | 13,093 |

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

Name of Plan:

TE CONNECTIVITY RETIREMENT SAVINGS AND INVESTMENT PLAN

Employer Identification Number: 23-0332575

For plan year (beginning/ending): 2020 Plan number: 008

| (a) | (b) Identity of issue, borrower, lessor, or similar party | (c) Description of investment including maturity date, rate of interest, collateral, par or maturity value | (d) Cost | (e) Current value |
|---|---|---|---|---|
| | EYECARE PARTNERS LIMITED DUE 02-18-2027 BEO | Corporate Debt Instruments - Other | | 7,357 |
| | EYECARE PARTNERS LIMITED DUE 02-18-2027 BEO | Corporate Debt Instruments - Other | | 15,646 |
| | FINCO I LLC (AKA FORTRESS INVESTMENT GROUP) TERM LOAN B DUE 06-27-2025 BEO | Corporate Debt Instruments - Other | | 9,065 |
| | FIRST EAGLE HOLDINGS INC (FKA ARNHOLD AND S. TERM LOAN DUE 02-01-2027 BEO | Corporate Debt Instruments - Other | | 174,895 |
| | FIRSTENERGY CORP 3.9% 07-15-2027 | Corporate Debt Instruments - Other | | 132,276 |
| | FIRSTENERGY CORP 4.25 DUE 03-15- | Corporate Debt Instruments - Other | | 137,277 |
| | FIRSTENERGY CORP 7.375% DUE 11-15-2031 | Corporate Debt Instruments - Other | | 527,607 |
| | FLAGSTAR MTG TR 2018-2 MTG SER 2018-2 CLS A4 VAR 04-25-2048 | Corporate Debt Instruments - Other | | 29,632 |
| | FOCUS FINANCIAL PARTNERS LLC TERM LOAN DUE 07-03-2024 | Corporate Debt Instruments - Other | | 48,976 |
| | FORD CR FLOORPLAN MASTER OWNER TR SER 18-4 CL A 4.06% 11-15-2030 REG | Corporate Debt Instruments - Other | | 200,338 |
| | FORD MTR CR CO LLC 3.2% DUE 01-15-2021 | Corporate Debt Instruments - Other | | 200,100 |
| | FOUR SEASONS HOLDINGS INC TERM LOAN DUE 11-30-2023 BEO | Corporate Debt Instruments - Other | | 45,085 |
| | FOX CORP 4.03% DUE 01-25-2024 | Corporate Debt Instruments - Other | | 33,040 |
| | FOX CORP 4.709% 01-25-2029 | Corporate Debt Instruments - Other | | 48,532 |
| | FOX CORP 5.476% DUE 01-25-2039 | Corporate Debt Instruments - Other | | 82,279 |
| | FREEPORT-MCMORAN 5.45% DUE 03-15-2043 | Corporate Debt Instruments - Other | | 109,560 |
| | FREEPORT-MCMORAN FIXED 4.625% DUE 08-01-2030 | Corporate Debt Instruments - Other | | 10,975 |
| | FRONERI INTERNATIONAL PLC TERM LOAN 01-29-2027 | Corporate Debt Instruments - Other | | 39,362 |
| | GARDA WORLD SECURITY CORPORATION TERM LOAN B 10-30-2026 BEO | Corporate Debt Instruments - Other | | 20,612 |
| | GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00818 6.875 DUE 01-10-2039 | Corporate Debt Instruments - Other | | 150,152 |
| | GEN MOTORS FINL CO 4.3750 09-25-2021 | Corporate Debt Instruments - Other | | 41,080 |
| | GEN MTRS FINL CO 4.25 DUE 05-15-2023 | Corporate Debt Instruments - Other | | 21,555 |

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

Name of Plan:

TE CONNECTIVITY RETIREMENT SAVINGS AND INVESTMENT PLAN

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For plan year (beginning/ending): 2020 Plan number: 008

| (a) | (b) Identity of issue, borrower, lessor, or similar party | (c) Description of investment including maturity date, rate of interest, collateral, par or maturity value | (d) Cost | (e) Current value |
|---|---|---|---|---|
| | GENERAL DYNAMICS CORP 4.25% DUE 04-01-2050 REG | Corporate Debt Instruments - Other | | 40,807 |
| | GENERAL ELEC CO 3.625% DUE 05-01-2030 REG | Corporate Debt Instruments - Other | | 22,858 |
| | GENERAL ELEC CO 4.25% DUE 05-01-2040 | Corporate Debt Instruments - Other | | 23,644 |
| | GENERAL ELEC CO 4.35% DUE 05-01-2050 REG | Corporate Debt Instruments - Other | | 60,807 |
| | GENERAL ELEC CO FIXED 3.45% DUE 05-01-2027 | Corporate Debt Instruments - Other | | 11,310 |
| | GENERAL MOTORS FINANCIAL 3.45% DUE 04-10-2022 BEO | Corporate Debt Instruments - Other | | 10,283 |
| | GENERAL MTRS CO 5.15% DUE 04-01-2038 | Corporate Debt Instruments - Other | | 36,071 |
| | GENERAL MTRS CO 5.4% DUE 10-02-2023 | Corporate Debt Instruments - Other | | 22,395 |
| | GENERAL MTRS CO 6.125% DUE 10-01-2025 | Corporate Debt Instruments - Other | | 24,259 |
| | GENERAL MTRS CO 6.25% DUE 10-02-2043 | Corporate Debt Instruments - Other | | 26,979 |
| | GENESEE & WYOMING INC TERM LOAN 11-06-2026 | Corporate Debt Instruments - Other | | 89,109 |
| | GFL ENVIRONMENTAL INC TERM LOAN B 05-09-2025 | Corporate Debt Instruments - Other | | 11,460 |
| | GILEAD SCIENCES 3.65% DUE 03-01-2026 | Corporate Debt Instruments - Other | | 22,690 |
| | GILEAD SCIENCES 4.75% DUE 03-01-2046 | Corporate Debt Instruments - Other | | 66,270 |
| | GLENCORE FDG LLC 3.875% DUE 10-27-2027 | Corporate Debt Instruments - Other | | 11,269 |
| | GLENCORE FDG LLC 4% DUE 03-27-2027 | Corporate Debt Instruments - Other | | 135,742 |
| | GO DADDY OPERATING COMPANY LLC TLB 02-15-2024 BEO | Corporate Debt Instruments - Other | | 9,919 |
| | GOLDEN NUGGET, INC INCREMENTAL TERM LOAN B 10-04-2023 | Corporate Debt Instruments - Other | | 11,682 |
| | GOLDMAN SACHS 3.5% DUE 11-16-2026 | Corporate Debt Instruments - Other | | 67,359 |
| | GOLDMAN SACHS 4% DUE 03-03-2024 | Corporate Debt Instruments - Other | | 99,447 |
| | GOLDMAN SACHS 4.25% DUE 10-21-2025 | Corporate Debt Instruments - Other | | 103,212 |
| | GOLDMAN SACHS 5.15% DUE 05-22-2045 | Corporate Debt Instruments - Other | | 153,294 |
| | GOLDMAN SACHS 5.25% DUE 07-27-2021 | Corporate Debt Instruments - Other | | 41,123 |
| | GOLDMAN SACHS 6.25% DUE 02-01-2041 | Corporate Debt Instruments - Other | | 422,865 |

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

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| | GOLDMAN SACHS FIXED 3.5% DUE 04-01-2025 | Corporate Debt Instruments - Other | | 44,440 |
| | GOLDMAN SACHS GROUP INC 4.223% 05-01-2029 | Corporate Debt Instruments - Other | | 47,455 |
| | GRIFOLS WORLDWIDE OPERATIONS LIMITED DOLLAR TRANCHE B TERM LOAN 11-15-2027 | Corporate Debt Instruments - Other | | 88,265 |
| | HALLIBURTON CO 4.85% DUE 11-15-2035 | Corporate Debt Instruments - Other | | 23,341 |
| | HALLIBURTON CO 5% DUE 11-15-2045 | Corporate Debt Instruments - Other | | 11,888 |
| | HARRIS CORP DEL 5.054% DUE 04-27-2045 | Corporate Debt Instruments - Other | | 41,479 |
| | HC GROUP HOLDINGS II INC TERM LOAN SEN SEC 05-22-2026 | Corporate Debt Instruments - Other | | 39,518 |
| | HCA INC 4.75% 05-01-2023 | Corporate Debt Instruments - Other | | 109,057 |
| | HCA INC 5% DUE 03-15-2024 | Corporate Debt Instruments - Other | | 33,749 |
| | HCA INC 5.25% DUE 06-15-2026 | Corporate Debt Instruments - Other | | 11,835 |
| | HCA INC 5.375% DUE 02-01-2025 | Corporate Debt Instruments - Other | | 22,491 |
| | HCA INC 5.5% DUE 06-15-2047 | Corporate Debt Instruments - Other | | 13,357 |
| | HERSHEY CO FIXED .9% DUE 06-01-2025 | Corporate Debt Instruments - Other | | 10,155 |
| | HILDENE CMNTY FDG CDO LTD / HILDENE 3.25% 11-01-2035 | Corporate Debt Instruments - Other | | 140,000 |
| | HILTON WORLDWIDE FINANCE LLC TERM LOAN 06-22-2026 BEO | Corporate Debt Instruments - Other | | 187,566 |
| | HILTON WORLDWIDE FIXED 4.875% DUE 04-01-2027 | Corporate Debt Instruments - Other | | 31,753 |
| | HOME DEPOT INC 2.5% DUE 04-15-2027 | Corporate Debt Instruments - Other | | 32,921 |
| | HOME DEPOT INC 3.3% DUE 04-15-2040 REG | Corporate Debt Instruments - Other | | 70,716 |
| | HOME DEPOT INC 3.35% DUE 04-15-2050 REG | Corporate Debt Instruments - Other | | 95,206 |
| | HOME DEPOT INC 3.9% DUE 06-15-2047 | Corporate Debt Instruments - Other | | 12,771 |
| | HSBC HLDGS PLC 3.9% DUE 05-25-2026 | Corporate Debt Instruments - Other | | 273,946 |
| | HUMANA INC 3.15 DUE 12-01-2022 | Corporate Debt Instruments - Other | | 41,777 |
| | HUMANA INC 4.625 DUE 12-01-2042 | Corporate Debt Instruments - Other | | 25,635 |
| | HUMANA INC 4.95% DUE 10-01-2044 | Corporate Debt Instruments - Other | | 26,955 |
| | HUMANA INC FIXED 3.95% DUE 03-15-2027 | Corporate Debt Instruments - Other | | 23,017 |
| | I/O CMO WFRBS COML MTG TR 2012-C7 PASSTHRU CTF CL X-A 144A 06-15-2045 BEO | Corporate Debt Instruments - Other | | 1,940 |

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

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| | I/O CMO WFRBS COML MTG TR 2013-C12 PASSTHRU CTF CL X-A 144A 3-15-48 BEO | Corporate Debt Instruments - Other | | 17,852 |
| | I/O CMO WFRBS COML MTG TR 2013-C13 CL X-A 144A VAR RT 05-17-2045 BEO | Corporate Debt Instruments - Other | | 21,086 |
| | I/O WFRBS COML MTG TR FLTG RT 1.36% DUE 08-15-2047 | Corporate Debt Instruments - Other | | 29,312 |
| | ILFC E-CAPITAL TR II BD 144A DUE 12-21-2065/12-21-2005 BEO | Corporate Debt Instruments - Other | | 69,141 |
| | INTEL CORP 3.7% DUE 07-29-2025 | Corporate Debt Instruments - Other | | 33,946 |
| | INTEL CORP 3.734% 12-08-2047 BEO | Corporate Debt Instruments - Other | | 25,096 |
| | INTEL CORP 4.6% DUE 03-25-2040 | Corporate Debt Instruments - Other | | 13,202 |
| | INTEL CORP 4.75% DUE 03-25-2050 | Corporate Debt Instruments - Other | | 69,778 |
| | INTRAWEST RESORTS HOLDINGS, INC. TERM LOAN B1 07-31-2024 | Corporate Debt Instruments - Other | | 48,359 |
| | JAGUAR HLDG CO I LLC 08-18-2022 | Corporate Debt Instruments - Other | | 59,114 |
| | JANE STREET GROUP, LLC TERM LOAN 01-31-2025 | Corporate Debt Instruments - Other | | 117,827 |
| | JOHNSON & JOHNSON .55% DUE 09-01-2025 REG | Corporate Debt Instruments - Other | | 30,130 |
| | JOHNSON & JOHNSON .95% DUE 09-01-2027 | Corporate Debt Instruments - Other | | 50,248 |
| | JOHNSON & JOHNSON 3.625% DUE 03-03-2037 | Corporate Debt Instruments - Other | | 61,132 |
| | JPMORGAN CHASE & 4.023% DUE 12-05-2024 | Corporate Debt Instruments - Other | | 143,212 |
| | JPMORGAN CHASE & 4.203% DUE 07-23-2029 | Corporate Debt Instruments - Other | | 71,735 |
| | JPMORGAN CHASE & 4.95% DUE 06-01-2045 | Corporate Debt Instruments - Other | | 198,341 |
| | JPMORGAN CHASE & CO 2.083% DUE 04-22-2026/10-22-2020 REG | Corporate Debt Instruments - Other | | 73,929 |
| | JPMORGAN CHASE & CO 2.522% DUE 04-22-2031 | Corporate Debt Instruments - Other | | 42,994 |
| | JPMORGAN CHASE & CO 3.109% DUE 04-22-2051 | Corporate Debt Instruments - Other | | 33,403 |
| | JPMORGAN CHASE & CO 4.25% 10-01-2027 | Corporate Debt Instruments - Other | | 23,717 |
| | JPMORGAN CHASE & CO 4.452% 12-05-2029 | Corporate Debt Instruments - Other | | 24,402 |

## Schedule H, Line 4i
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|---|---|---|---|---|
| | KINDER MORGAN 3.95% DUE 09-01-2022 | Corporate Debt Instruments - Other | | 62,962 |
| | KINDER MORGAN INC 4.3% 03-01-2028 | Corporate Debt Instruments - Other | | 11,728 |
| | KRAFT FOODS GROUP 5% DUE 06-04-2042 | Corporate Debt Instruments - Other | | 11,733 |
| | KRAFT HEINZ FOODS 3% DUE 06-01-2026 | Corporate Debt Instruments - Other | | 20,885 |
| | KRAFT HEINZ FOODS 3.95% DUE 07-15-2025 | Corporate Debt Instruments - Other | | 14,317 |
| | KRAFT HEINZ FOODS 4.375% DUE 06-01-2046 | Corporate Debt Instruments - Other | | 21,639 |
| | LAMB WESTON HLDGS 4.875% DUE 11-01-2026 | Corporate Debt Instruments - Other | | 41,812 |
| | LAS VEGAS SANDS 2.9% DUE 06-25-2025 | Corporate Debt Instruments - Other | | 10,464 |
| | LAS VEGAS SANDS 3.2% DUE 08-08-2024 | Corporate Debt Instruments - Other | | 95,326 |
| | LENNAR CORP 4.5% DUE 04-30-2024 | Corporate Debt Instruments - Other | | 33,150 |
| | LEVEL 3 FINANCING INC TERM LOAN B DUE 03-01-2027 | Corporate Debt Instruments - Other | | 26,508 |
| | LEVI STRAUSS & CO 5% DUE 05-01-2025 | Corporate Debt Instruments - Other | | 20,500 |
| | LLOYDS BKG GROUP 0% DUE 03-22-2028 | Corporate Debt Instruments - Other | | 238,029 |
| | LOCKHEED MARTIN 3.55% DUE 01-15-2026 | Corporate Debt Instruments - Other | | 113,590 |
| | LOCKHEED MARTIN 4.5% DUE 05-15-2036 | Corporate Debt Instruments - Other | | 26,352 |
| | LOWES COS INC FIXED 4.5% DUE 04-15-2030 | Corporate Debt Instruments - Other | | 24,895 |
| | M D C HLDGS INC 6% DUE 01-15-2043 | Corporate Debt Instruments - Other | | 13,405 |
| | MASTERCARD INC 3.85% DUE 03-26-2050 REG | Corporate Debt Instruments - Other | | 51,629 |
| | MCDONALDS CORP 1.45% DUE 09-01-2025 | Corporate Debt Instruments - Other | | 10,370 |
| | MCDONALDS CORP 3.7% DUE 01-30-2026 | Corporate Debt Instruments - Other | | 68,345 |
| | MCDONALDS CORP 4.2% 04-01-2050 | Corporate Debt Instruments - Other | | 192,838 |
| | MCDONALDS CORP MED TERM 3.5% 07-01-2027 | Corporate Debt Instruments - Other | | 22,943 |
| | MCDONALDS CORP MEDIUM TERM NTS BOOK 3.625% DUE 09-01-2049 | Corporate Debt Instruments - Other | | 23,470 |
| | MCDONALDS CORP MEDIUM TERM NTS BOOK ENTRTRANCHE # TR 00122 3.5% DUE 03-01-2027 | Corporate Debt Instruments - Other | | 22,888 |
| | MCDONALD'S CORPORATION 3.3% 07-01-2025 | Corporate Debt Instruments - Other | | 11,136 |

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

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|---|---|---|---|---|
| | MCDONALD'S CORPORATION 3.6% DUE 07-01-2030 | Corporate Debt Instruments - Other | | 23,441 |
| | MCDONALD'S CORPORATION 3.8% 04-01-2028 | Corporate Debt Instruments - Other | | 11,689 |
| | MERCK & CO INC NEW .75% DUE 02-24-2026 | Corporate Debt Instruments - Other | | 40,452 |
| | MERCK & CO INC NEW 1.45% DUE 06-24-2030 | Corporate Debt Instruments - Other | | 20,278 |
| | METLIFE INC 6.4% DUE 12-15-2066 | Corporate Debt Instruments - Other | | 181,082 |
| | MICRON TECHNOLOGY INC 2.497% DUE 04-24-2023 REG | Corporate Debt Instruments - Other | | 41,681 |
| | MICROSOFT CORP 2.4% DUE 08-08-2026 | Corporate Debt Instruments - Other | | 250,927 |
| | MICROSOFT CORP 2.675% DUE 06-01-2060 BEO | Corporate Debt Instruments - Other | | 3,251 |
| | MICROSOFT CORP 2.875% DUE 02-06-2024 | Corporate Debt Instruments - Other | | 128,897 |
| | MICROSOFT CORP 3.3% DUE 02-06-2027 | Corporate Debt Instruments - Other | | 205,390 |
| | MICROSOFT CORP 3.95% DUE 08-08-2056 | Corporate Debt Instruments - Other | | 23,346 |
| | MICROSOFT CORP FIXED 2.7% DUE 02-12-2025 | Corporate Debt Instruments - Other | | 32,590 |
| | MITSUBISHI UFJ FINL GROUP INC 2.998% 02-22-2022 | Corporate Debt Instruments - Other | | 41,199 |
| | MOLSON COORS 3.5 DUE 05-01-2022 | Corporate Debt Instruments - Other | | 10,398 |
| | MONDELEZ INTL INC 1.5% DUE 05-04-2025 | Corporate Debt Instruments - Other | | 10,342 |
| | MONDELEZ INTL INC 2.125% DUE 04-13-2023 REG | Corporate Debt Instruments - Other | | 10,386 |
| | MORGAN STANLEY 3.737% DUE 04-24-2024 | Corporate Debt Instruments - Other | | 107,596 |
| | MORGAN STANLEY 3.772% DUE 01-24-2029 | Corporate Debt Instruments - Other | | 11,593 |
| | MORGAN STANLEY 4.431% 01-23-2030 | Corporate Debt Instruments - Other | | 4,866 |
| | MORGAN STANLEY BK 3.561% DUE 05-15-2046 | Corporate Debt Instruments - Other | | 172,503 |
| | MORGAN STANLEY CAP I INC 2006-NC2 MTG FLTG A-2D 02-25-2036 REG | Corporate Debt Instruments - Other | | 181,371 |
| | MORGAN STANLEY FLTG RT 2.188% DUE 04-28-2026 | Corporate Debt Instruments - Other | | 105,624 |
| | MORGAN STANLEY FLTG RT 2.699% DUE 01-22-2031 | Corporate Debt Instruments - Other | | 119,763 |
| | MPH ACQUISITION HOLDINGS LLC. DUE 06-07-2023 BEO | Corporate Debt Instruments - Other | | 66,885 |

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| | MPLX LP 4.7% 04-15-2048 | Corporate Debt Instruments - Other | | 94,870 |
| | MPLX LP 4.8% 02-15-2029 | Corporate Debt Instruments - Other | | 48,343 |
| | MPLX LP 4.875% DUE 06-01-2025 | Corporate Debt Instruments - Other | | 80,855 |
| | MPLX LP 4.875% DUE 12-01-2024 | Corporate Debt Instruments - Other | | 80,331 |
| | MPLX LP 5.5% DUE 02-15-2049 | Corporate Debt Instruments - Other | | 39,504 |
| | MYRIAD INTL HLDGS 4.85% DUE 07-06-2027 | Corporate Debt Instruments - Other | | 229,928 |
| | NATWEST GROUP PLC FXD/FLTG SRNT 4.269% 03-22-2025 | Corporate Debt Instruments - Other | | 221,258 |
| | NEW RESDNTL MTG LN 3.5% DUE 09-25-2059 | Corporate Debt Instruments - Other | | 206,888 |
| | NEW YORK LIFE GLOBAL FUNDING TRANCHE # TR 06/24/2020 .95% 06-24-2025 | Corporate Debt Instruments - Other | | 30,412 |
| | NEWELL BRANDS INC STEP CPN 4.35% DUE 04-01-2023 | Corporate Debt Instruments - Other | | 28,320 |
| | NEWELL BRANDS INC STEP CPN 4.7% DUE 04-01-2026 | Corporate Debt Instruments - Other | | 22,030 |
| | NEXSTAR BROADCASTING GROUP, INC. TERM LODUE 09-18-2026 BEO | Corporate Debt Instruments - Other | | 111,625 |
| | NIKE INC 2.4% DUE 03-27-2025 | Corporate Debt Instruments - Other | | 10,777 |
| | NIKE INC 2.75% DUE 03-27-2027 | Corporate Debt Instruments - Other | | 44,261 |
| | NIKE INC 2.85% DUE 03-27-2030 | Corporate Debt Instruments - Other | | 33,986 |
| | NIKE INC 3.375% DUE 03-27-2050 | Corporate Debt Instruments - Other | | 173,200 |
| | NIKE INC FIXED 3.25% DUE 03-27-2040 | Corporate Debt Instruments - Other | | 23,264 |
| | NOMURA AST ACCEP FLTG RT 5.957% DUE 03-25-2047 | Corporate Debt Instruments - Other | | 45,109 |
| | NORTHROP GRUMMAN 2.93% DUE 01-15-2025 | Corporate Debt Instruments - Other | | 43,506 |
| | NORTHROP GRUMMAN 3.25% DUE 01-15-2028 | Corporate Debt Instruments - Other | | 158,314 |
| | NORTHROP GRUMMAN FIXED 5.25% DUE 05-01-2050 | Corporate Debt Instruments - Other | | 44,596 |
| | NVIDIA CORP 3.5% DUE 04-01-2040 | Corporate Debt Instruments - Other | | 36,028 |
| | NVIDIA CORP 3.5% DUE 04-01-2050 | Corporate Debt Instruments - Other | | 206,225 |
| | NVIDIA CORP FIXED 3.7% DUE 04-01-2060 | Corporate Debt Instruments - Other | | 38,547 |
| | OCCIDENTAL PETE 3% DUE 02-15-2027 | Corporate Debt Instruments - Other | | 44,500 |
| | OCCIDENTAL PETE 3.4% DUE 04-15-2026 | Corporate Debt Instruments - Other | | 38,136 |
| | OCCIDENTAL PETE 4.2% DUE 03-15-2048 | Corporate Debt Instruments - Other | | 16,300 |
| | OCCIDENTAL PETE 4.4% DUE 04-15-2046 | Corporate Debt Instruments - Other | | 17,429 |

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| | OCCIDENTAL PETE 4.625% DUE 06-15-2045 | Corporate Debt Instruments - Other | | 26,149 |
| | OCCIDENTAL PETE CORP SR NT 6.45% 09-15-2036 | Corporate Debt Instruments - Other | | 31,410 |
| | OCCIDENTAL PETE CORP SR NT 6.6% 03-15-2046 | Corporate Debt Instruments - Other | | 10,147 |
| | OCCIDENTAL PETE CORP SR NT 6.95% 07-01-2024 | Corporate Debt Instruments - Other | | 172,800 |
| | OCCIDENTAL PETE FIXED 2.9% DUE 08-15-2024 | Corporate Debt Instruments - Other | | 57,750 |
| | OCCIDENTAL PETE FIXED 7.875% DUE 09-15-2031 | Corporate Debt Instruments - Other | | 33,450 |
| | OTIS WORLDWIDE CORP 2.056% DUE 04-05-2025 BEO | Corporate Debt Instruments - Other | | 21,197 |
| | PAC GAS & ELEC CO 3.3% DUE 08-01-2040 | Corporate Debt Instruments - Other | | 9,981 |
| | PAC GAS & ELEC CO 3.5% DUE 08-01-2050 | Corporate Debt Instruments - Other | | 9,939 |
| | PAC GAS & ELEC CO FIXED 1.75% DUE 06-16-2022 | Corporate Debt Instruments - Other | | 60,169 |
| | PAC GAS & ELEC CO FIXED 2.1% DUE 08-01-2027 | Corporate Debt Instruments - Other | | 20,352 |
| | PACIFIC GAS & ELEC CO 2.5% DUE 02-01-2031/06-19-2020 REG | Corporate Debt Instruments - Other | | 20,073 |
| | PANTHER BF AGGREGATOR 2 LP TERM LOAN 04-30-2026 BEO | Corporate Debt Instruments - Other | | 87,719 |
| | PAYPAL HLDGS INC 1.35% DUE 06-01-2023 | Corporate Debt Instruments - Other | | 30,717 |
| | PAYPAL HLDGS INC FIXED 1.65% DUE 06-01-2025 | Corporate Debt Instruments - Other | | 31,343 |
| | PEPSICO INC 2.25% DUE 03-19-2025 | Corporate Debt Instruments - Other | | 10,682 |
| | PEPSICO INC 2.875% DUE 10-15-2049 | Corporate Debt Instruments - Other | | 11,196 |
| | PEPSICO INC 3.625% DUE 03-19-2050 | Corporate Debt Instruments - Other | | 12,689 |
| | PEPSICO INC 3.875% DUE 03-19-2060 | Corporate Debt Instruments - Other | | 26,795 |
| | PETROBRAS GLOBAL 6.25% DUE 03-17-2024 | Corporate Debt Instruments - Other | | 115,980 |
| | PETROBRAS GLOBAL 7.375% DUE 01-17-2027 | Corporate Debt Instruments - Other | | 12,376 |
| | PETROBRAS GLOBAL FIN B V 6.9% 03-19-2049 | Corporate Debt Instruments - Other | | 164,775 |
| | PETROBRAS GLOBAL FINANCE 5.299% 01-27-2025 | Corporate Debt Instruments - Other | | 314,143 |

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

Name of Plan:

TE CONNECTIVITY RETIREMENT SAVINGS AND INVESTMENT PLAN

Employer Identification Number: 23-0332575

For plan year (beginning/ending): 2020 Plan number: 008

| (a) | (b) Identity of issue, borrower, lessor, or similar party | (c) Description of investment including maturity date, rate of interest, collateral, par or maturity value | (d) Cost | (e) Current value |
|---|---|---|---|---|
| | PETROBRAS GLOBAL FINANCE BNDS 6.85% DUE 06-05-2115 REG | Corporate Debt Instruments - Other | | 149,718 |
| | PFIZER INC .8% DUE 05-28-2025 | Corporate Debt Instruments - Other | | 50,893 |
| | PFIZER INC 1.7% DUE 05-28-2030 | Corporate Debt Instruments - Other | | 41,533 |
| | PFIZER INC 2.625% DUE 04-01-2030 | Corporate Debt Instruments - Other | | 78,130 |
| | PHILIP MORRIS INTL 1.125% DUE 05-01-2023 | Corporate Debt Instruments - Other | | 20,395 |
| | PHILIP MORRIS INTL 2.1% DUE 05-01-2030 | Corporate Debt Instruments - Other | | 31,288 |
| | PHOENIX GUARANTOR INC. (AKA BRIGHTSPRING) TERM LOAN B 03-05-2026 BEO | Corporate Debt Instruments - Other | | 49,027 |
| | PRIME SECURITY SERVICES BORROWER, LLC DUE 09-13-2026 BEO | Corporate Debt Instruments - Other | | 74,819 |
| | PRIN LIFE GLOBAL FDG II GLOBAL TRANCHE #TR 101 06/23/2020 1.25% 06-23-2025 | Corporate Debt Instruments - Other | | 10,209 |
| | PROCTER & GAMBLE 2.8% DUE 03-25-2027 | Corporate Debt Instruments - Other | | 11,141 |
| | PROCTER & GAMBLE CO 3.0% DUE 03-25-2030 REG | Corporate Debt Instruments - Other | | 23,063 |
| | PVPTL CCO HLDGS LLC / CCO HLDGS CAP CORP 5.125% DUE 05-01-2027 | Corporate Debt Instruments - Other | | 10,612 |
| | PVPTL DELTA AIR LINES/SKYMILES 4.75% DUE 10-20-2028 | Corporate Debt Instruments - Other | | 65,491 |
| | PVTPL 1011778 B C UNLIMITED LIAB CO/NEW 3.5% DUE 02-15-2029/11-09-2020 BEO | Corporate Debt Instruments - Other | | 9,988 |
| | PVTPL 1011778 BC ULC/NEW RED FIN INC 4.25% DUE 05-15-2024 BEO | Corporate Debt Instruments - Other | | 10,200 |
| | PVTPL AGL CORE CLO 8 LTD/AGL CORE CLO 8 LLC SR SECD NT CL A-1 FLTG 10-20-2031 | Corporate Debt Instruments - Other | | 100,125 |
| | PVTPL ALTICE FRANCE S.A. SR SECD NT 144A7.375% DUE 05-01-2026/05-01-2021 BEO | Corporate Debt Instruments - Other | | 210,500 |
| | PVTPL ANGLO AMERN CAP PLC GTD NT 3.625% 09-11-2024 | Corporate Debt Instruments - Other | | 217,573 |
| | PVTPL AT&T INC NT 3.55% 09-15-205L | Corporate Debt Instruments - Other | | 69,762 |
| | PVTPL AT&T INC NT 3.65% 09-15-2059 | Corporate Debt Instruments - Other | | 8,078 |

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|---|---|---|---|---|
| | PVTPL BAUSCH HEALTH COS INC 6.25% DUE 02-15-2029 BEO | Corporate Debt Instruments - Other | | 32,588 |
| | PVTPL BAUSCH HEALTH COS INC FIXED 7.25% 05-30-2029 | Corporate Debt Instruments - Other | | 11,241 |
| | PVTPL BNP PARIBAS SR NON PFD MED 4.4% 08-14-2028 | Corporate Debt Instruments - Other | | 237,014 |
| | PVTPL CAMERON LNG LLC 2.902% 07-15-2031 | Corporate Debt Instruments - Other | | 10,951 |
| | PVTPL CAMERON LNG LLC 3.302% DUE 01-15-2035 | Corporate Debt Instruments - Other | | 101,561 |
| | PVTPL CARGILL INC NT 1.375% DUE 07-23-2023 BEO | Corporate Debt Instruments - Other | | 40,999 |
| | PVTPL CARLYLE GLOBAL MKT SER 14-3RA CL A1A FLTG 07-27-2031 | Corporate Debt Instruments - Other | | 246,729 |
| | PVTPL CCO HLDGS LLC/CCO HLDGS CAP CORP SR NT 144A 4.5% 05-01-2032 | Corporate Debt Instruments - Other | | 106,772 |
| | PVTPL CERBERUS SER 19-2A CL 2A FLTG DUE 01-15-2032 | Corporate Debt Instruments - Other | | 248,243 |
| | PVTPL CHENIERE ENERGY INC 4.625% DUE 10-15-2028 BEO | Corporate Debt Instruments - Other | | 21,000 |
| | PVTPL CMO CHT 2017-COSMO MTG TR COML CL A VAR RT DUE 11-15-2034 | Corporate Debt Instruments - Other | | 118,651 |
| | PVTPL CMO GS MTG SECS CORP TR 2018-SRP5 COML MTG PASSTHRU CTF CL A 08-25-2023 | Corporate Debt Instruments - Other | | 185,712 |
| | PVTPL CMO J P MORGAN CHASE COML FLTG RT SER 2019-BOLT CL B 07-15-2034 | Corporate Debt Instruments - Other | | 108,171 |
| | PVTPL CMO J P MORGAN CHASE FLTG RT SER 2019-BOLT CL A 07-15-2034 BEO | Corporate Debt Instruments - Other | | 121,497 |
| | PVTPL CMO JP MORGAN CHASE SEC TRUST SER 2015-FL7 CL D DUE 05-15-2028 BEO | Corporate Debt Instruments - Other | | 115,424 |
| | PVTPL CMO LA HIPOTECARIA PANAMANIAN MTG 2007-1 TR CTF 144A VAR RT 12-23-36 BEO | Corporate Debt Instruments - Other | | 81,376 |
| | PVTPL CMO MSCCG TR 2015-ALDR 3.57714% DUE 06-07-2035 BEO | Corporate Debt Instruments - Other | | 315,270 |
| | PVTPL CMO NATIXIS COML MTG SECS TR SER 2019-FAME CL B 3.6553% 144A 08-15-2024 | Corporate Debt Instruments - Other | | 219,052 |
| | PVTPL CMO NEW RESIDENTIAL MTG LN TR 2016-4A CL B-1A FLTG RT 11-25-2056 | Corporate Debt Instruments - Other | | 244,826 |

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

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TE CONNECTIVITY RETIREMENT SAVINGS AND INVESTMENT PLAN

Employer Identification Number: 23-0332575

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|---|---|---|---|---|
| | PVTPL CMO NEW RESIDENTIAL SER 19-NQM4 CLS A1 VAR RT 09-25-2059 | Corporate Debt Instruments - Other | | 174,919 |
| | PVTPL CMO RETL SER 2019 -RVP CLS C FLTG RT03-15-2036 | Corporate Debt Instruments - Other | | 77,026 |
| | PVTPL COMMONWEALTH BANK AUST 3.9% 07-12-2047 | Corporate Debt Instruments - Other | | 12,587 |
| | PVTPL CREDIT SUISSE GROUP AG SR CALL NT 4.194% DUE 04-01-2031 BEO | Corporate Debt Instruments - Other | | 294,243 |
| | PVTPL CREDIT SUISSE MORTGAGE TRUST SER 2017-PFHP CL A FLTG RT 12-15-2020 | Corporate Debt Instruments - Other | | 196,312 |
| | PVTPL CWABS AST-BACKED NTS TR 2006-SD4 MTG BACKED A-1 144A VAR DUE 12-25-2036 | Corporate Debt Instruments - Other | | 45,776 |
| | PVTPL DAE FUNDING LLC SR NT 5.75% DUE 11-15-2023 BEO | Corporate Debt Instruments - Other | | 10,275 |
| | PVTPL DANONE NT 144A 2.947% DUE 11-02-2026/11-02-2016 BEO | Corporate Debt Instruments - Other | | 296,622 |
| | PVTPL DANSKE BK A/S 3.001% DUE 09-20-2022 | Corporate Debt Instruments - Other | | 203,163 |
| | PVTPL DANSKE BK A/S MEDIUM TERM NTS BOOKENTRY 1.226% DUE 06-22-2024/06-22-2023 | Corporate Debt Instruments - Other | | 202,339 |
| | PVTPL DCP MID STREAM OPERATING 11-03-2036 | Corporate Debt Instruments - Other | | 10,800 |
| | PVTPL DELTA AIR LINES INC DEL SR SECD NT144A 7% DUE 05-01-2025 BEO | Corporate Debt Instruments - Other | | 288,638 |
| | PVTPL EVERBANK MTG LN TR SER 2018-1 CL A-22 VAR DUE 02-25-2048 | Corporate Debt Instruments - Other | | 118,105 |
| | PVTPL FLATIRON CLO 17 LTD / FLATIRON CLO 17 LLC VAR CL A VAR RT DUE 05-15-2030 | Corporate Debt Instruments - Other | | 249,857 |
| | PVTPL FRESENIUS MED CARE US FIN II INC 5.875 DUE 01-31-2022 BEO | Corporate Debt Instruments - Other | | 31,595 |
| | PVTPL GFL ENVIRONMENTAL INC SR SECD NT 144A 4.25% DUE 06-01-2025/04-29-2020 BEO | Corporate Debt Instruments - Other | | 20,750 |
| | PVTPL GLENCORE FDG LLC 4.125% 03-12-2024 | Corporate Debt Instruments - Other | | 110,039 |
| | PVTPL GUARDIAN LIFE GLOBAL FDG SR SECD MEDIUM 1.1% DUE 06-23-2025 BEO | Corporate Debt Instruments - Other | | 20,286 |

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

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|---|---|---|---|---|
| | PVTPL INTESA SANPAOLO S P A 144A BD 5.017% DUE 06-26-2024 REG | Corporate Debt Instruments - Other | | 218,816 |
| | PVTPL INTESA SANPAOLO S P A RCPTS CL X 144A 3.125% DUE 07-14-2022 BEO | Corporate Debt Instruments - Other | | 207,110 |
| | PVTPL J P MORGAN MTG TR SER 18-5 CL A1 VAR 10-25-2048 | Corporate Debt Instruments - Other | | 88,894 |
| | PVTPL KKR GROUP FIN CO II LLC 5.5 DUE 02-01-2043 | Corporate Debt Instruments - Other | | 13,198 |
| | PVTPL KRAFT HEINZ FOODS CO 4.875% DUE 10-01-2049 BEO | Corporate Debt Instruments - Other | | 23,332 |
| | PVTPL KRAFT HEINZ FOODS CO 5.5% DUE 06-01-2050 BEO | Corporate Debt Instruments - Other | | 25,195 |
| | PVTPL KRAFT HEINZ FOODS CO GTD SR NT 4.25% DUE 03-01-2031 | Corporate Debt Instruments - Other | | 11,151 |
| | PVTPL MARS INC DEL 3.2% 04-01-2030 | Corporate Debt Instruments - Other | | 22,997 |
| | PVTPL MARS INC DEL NT 2.7% 04-01-2025 | Corporate Debt Instruments - Other | | 32,467 |
| | PVTPL MASTR AST BACKED SER 07-NCW CL A-1FLTG RT 5-25-37 | Corporate Debt Instruments - Other | | 139,397 |
| | PVTPL MILEAGE PLUS HLDGS LLC/MILEAGE PLUS IN 6.5% DUE 06-20-2027 | Corporate Debt Instruments - Other | | 43,000 |
| | PVTPL NATIXIS COML MTG SR 2019-FAME CL A 3.0469% 08-15-2024 | Corporate Debt Instruments - Other | | 109,244 |
| | PVTPL NAVIENT PRIVATE ED REFI LN TR SR 2019-C CL A-2 02-15-2068 | Corporate Debt Instruments - Other | | 206,057 |
| | PVTPL NAVIENT STUDENT LN TR 2017-1A CL A-3 FLTG RT 07-25-2066 | Corporate Debt Instruments - Other | | 142,636 |
| | PVTPL NEW RESDNTL MTG LN TR 2018-1 SER 18-1A CL A1A VAR RT DUE 12-25-2057 BEO | Corporate Debt Instruments - Other | | 246,042 |
| | PVTPL NEWARK BSL CLO 2 LTD/NEWARK BSL CLO 2 NT CL A-1 .01% 07-25-2030 | Corporate Debt Instruments - Other | | 249,435 |
| | PVTPL NISSAN MTR LTD 3.522% DUE 09-17-2025 BEO | Corporate Debt Instruments - Other | | 278,388 |
| | PVTPL NXP B V/NXP FDG LLC/NXP USA INC 2.7% DUE 05-01-2025/05-01-2020 BEO | Corporate Debt Instruments - Other | | 32,289 |
| | PVTPL OAK HILL CREDIT PARTNERS SR 20-7A CL A FLTG 10-19-2032 | Corporate Debt Instruments - Other | | 150,126 |

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TE CONNECTIVITY RETIREMENT SAVINGS AND INVESTMENT PLAN

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|---|---|---|---|---|
| | PVTPL OCEAN TRAILS CLO IX/OCEAN TRAILS CLO I FLTG RT VAR RT DUE 10-15-2029 BEO | Corporate Debt Instruments - Other | | 249,164 |
| | PVTPL OCEAN TRAILS CLO X/OCEAN TRAILS SER 20-10A CL A1 FLTG RT 10-15-2031 | Corporate Debt Instruments - Other | | 129,765 |
| | PVTPL PARK AEROSPACE HLDGS 5.25% 08-15-2022 | Corporate Debt Instruments - Other | | 5,248 |
| | PVTPL PARK AEROSPACE HLDGS LTD 144A 5.5% DUE 02-15-2024 BEO | Corporate Debt Instruments - Other | | 21,813 |
| | PVTPL PARK AEROSPACE HLDGS LTD GTD 4.5% DUE 03-15-2023 | Corporate Debt Instruments - Other | | 10,479 |
| | PVTPL PARSLEY ENERGY LLC/FINAN 144A 5.375% DUE 01-15-2025/12-13-2016 BEO | Corporate Debt Instruments - Other | | 10,284 |
| | PVTPL PRIME SEC SVCS BORROWER LLC/PRIME FIN 5.75% 04-15-2026 | Corporate Debt Instruments - Other | | 32,850 |
| | PVTPL SASCO MTG LN TR SASCO MTG LN TRSER 04-GEL3 CL A FLGT DUE 08-25-2034 REG | Corporate Debt Instruments - Other | | 70,495 |
| | PVTPL SKYMILES IP LTD & DELTA AIR LINES INC 4.5% DUE 10-20-2025 | Corporate Debt Instruments - Other | | 64,132 |
| | PVTPL SOFI PROFESSIONAL LN PROGRAM SER 2018-B CL A-2FX 3.34% 08-26-2047 | Corporate Debt Instruments - Other | | 90,278 |
| | PVTPL SOFI PROFESSIONAL LN PROGRAM SER-18-D CL-A2FX 3.6% 02-25-2048 BEO | Corporate Debt Instruments - Other | | 100,884 |
| | PVTPL SOUND POINT CLO XX LTD (US) SER 18-2A CLS A FLTG RT 07-26-2031 | Corporate Debt Instruments - Other | | 287,211 |
| | PVTPL SPIRIT IP CAYMAN LTD/SPIRIT LOYALTY CA 8.0% 09-20-2025 | Corporate Debt Instruments - Other | | 67,200 |
| | PVTPL STRUCTURED AST SECS CORP MTG LN TR2006-ARS1 CL A1 VAR RT DUE 02-25-2036BEO | Corporate Debt Instruments - Other | | 10,557 |
| | PVTPL TARGA RES PARTNERS LP/TARGA RES PARTNE 4.875% DUE 02-01-2031 BEO | Corporate Debt Instruments - Other | | 21,792 |
| | PVTPL TEACHERS INS & 4.9% DUE 09-15-2044 | Corporate Debt Instruments - Other | | 216,609 |
| | PVTPL TENNESSEE GAS PIPELINE CO SR NT 144A 2.9% DUE 03-01-2030 | Corporate Debt Instruments - Other | | 42,774 |

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

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| | PVTPL T-MOBILE USA INC 3.875% DUE 04-15-2030 | Corporate Debt Instruments - Other | | 150,566 |
| | PVTPL T-MOBILE USA INC 2.55% DUE 02-15-2031 BEO | Corporate Debt Instruments - Other | | 21,001 |
| | PVTPL T-MOBILE USA INC 3.5% DUE 04-15-2025 | Corporate Debt Instruments - Other | | 176,797 |
| | PVTPL TRALEE CLO VI LTD/TRALEE CLO VI SER 19-6A CL AS FLTG 10-25-2032 | Corporate Debt Instruments - Other | | 248,320 |
| | PVTPL TRANSDIGM INC 6.25% 03-15-2026 | Corporate Debt Instruments - Other | | 21,300 |
| | PVTPL TRANSDIGM INC 8% DUE 12-15-2025/04-08-2020 BEO | Corporate Debt Instruments - Other | | 11,053 |
| | PVTPL TSMC GLOBAL LTD .75% DUE 09-28-2025/09-28-2020 BEO | Corporate Debt Instruments - Other | | 199,208 |
| | PVTPL UBS AG LONDON BRH NT 144A 1.75% DUE 04-21-2022 BEO | Corporate Debt Instruments - Other | | 203,559 |
| | PVTPL UBS GROUP FDG SWITZ AG CONV CORP 7.0% 12-31-2049 | Corporate Debt Instruments - Other | | 219,250 |
| | PVTPL VALEANT PHARMACEUTICALS INTL 9.25% 144A 04-01-2026 | Corporate Debt Instruments - Other | | 11,150 |
| | PVTPL VANTAGE DATA CTRS ISSUER LLC/VANTAGE D 2019-1 SECD 07-15-2044 | Corporate Debt Instruments - Other | | 196,191 |
| | PVTPL VOYA CLO LTD SER 18-3A CL A1A FLTG 10-15-2031 | Corporate Debt Instruments - Other | | 249,574 |
| | PVTPL XPO LOGISTICS INC 6.5% 06-15-2022 | Corporate Debt Instruments - Other | | 20,065 |
| | PVTPL YORK CLO LTD SER 15-1A CL A-R FLTG 01-22-2031 | Corporate Debt Instruments - Other | | 249,011 |
| | PVTPL1 GLENCORE FDG LLC GTD 4.125% DUE 05-30-2023 BEO | Corporate Debt Instruments - Other | | 10,815 |
| | RABOBANK NEDERLAND UTREC 3.875 08 FEB 2022 | Corporate Debt Instruments - Other | | 51,991 |
| | RANGE RES CORP 4.875% DUE 05-15-2025 | Corporate Debt Instruments - Other | | 18,892 |
| | RANGE RES CORP 5.0% 03-15-2023 | Corporate Debt Instruments - Other | | 43,875 |
| | REALOGY GROUP LLC TERM BANK LOAN 02-08-2025 | Corporate Debt Instruments - Other | | 9,757 |
| | REGENCY ENERGY 5.875% DUE 03-01-2022 | Corporate Debt Instruments - Other | | 44,958 |
| | REGIONALCARE HOSPITAL PARTNERS , INC. TERM LOAN B DUE 11-16-2025 | Corporate Debt Instruments - Other | | 92,117 |

## Schedule H, Line 4i
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| | REP SERVICES INC FIXED 2.5% DUE 08-15-2024 | Corporate Debt Instruments - Other | | 32,036 |
| | RESOLUTE FST PRODS INC 5.875% DUE 05-15-2023 | Corporate Debt Instruments - Other | | 19,950 |
| | REYNOLDS AMERN INC FIXED 5.85% DUE 08-15-2045 | Corporate Debt Instruments - Other | | 51,150 |
| | REYNOLDS CONSUMER PRODUCTS, INC. TERM LOAN 01-29-2027 | Corporate Debt Instruments - Other | | 54,136 |
| | REYNOLDS GROUP HOLDINGS INC. TERM LOAN DUE 02-05-2023 BEO | Corporate Debt Instruments - Other | | 0 |
| | ROCK-TENN CO 4% DUE 03-01-2023 | Corporate Debt Instruments - Other | | 10,622 |
| | ROYAL BK CDA GLOBAL MEDIUM TERM 3.2% 04-30-2021 | Corporate Debt Instruments - Other | | 50,479 |
| | ROYAL BK CDA GLOBAL MEDIUM TERM SR BK NT1.15% DUE 06-10-2025 | Corporate Debt Instruments - Other | | 40,875 |
| | ROYAL BK SCOTLAND GROUP PLC 6 DUE 12-19-2023 REG | Corporate Debt Instruments - Other | | 148,572 |
| | SANDS CHINA LTD FIXED 5.125% DUE 08-08-2025 | Corporate Debt Instruments - Other | | 224,452 |
| | SANTANDER HLDGS FIXED 4.5% DUE 07-17-2025 | Corporate Debt Instruments - Other | | 11,346 |
| | SCIENTIFIC GAMES INTERNATIONAL INC. DUE 08-14-2024 BEO | Corporate Debt Instruments - Other | | 92,883 |
| | SHELL INTL FIN B V 2.75% DUE 04-06-2030 | Corporate Debt Instruments - Other | | 22,127 |
| | SHELL INTL FIN B V 3.25% DUE 04-06-2050 | Corporate Debt Instruments - Other | | 68,035 |
| | SHELL INTL FIN B V 4% DUE 05-10-2046 | Corporate Debt Instruments - Other | | 25,188 |
| | SINOPEC GROUP 4.375% DUE 04-10-2024 | Corporate Debt Instruments - Other | | 219,390 |
| | SOTERA HEALTH HOLDINGS, LLC TERM LOAN 12-11-2026 | Corporate Debt Instruments - Other | | 100,090 |
| | SOUTHN COPPER CORP 5.25% DUE 11-08-2042 | Corporate Debt Instruments - Other | | 335,141 |
| | SPCL1 GEN ELEC CAP CORP 5.875% DUE 01-14-2038 | Corporate Debt Instruments - Other | | 40,660 |
| | SPECTRUM BRANDS 5.75% DUE 07-15-2025 | Corporate Debt Instruments - Other | | 20,652 |
| | SPRINT CORPORATION 7.875% DUE 09-15-2023 | Corporate Debt Instruments - Other | | 34,734 |
| | SPRINT SPECTRUM CO 3.36% DUE 09-20-2021 | Corporate Debt Instruments - Other | | 37,853 |
| | STARS GROUP HOLDINGS B.V. TERM LOAN DUE 07-10-2025 BEO | Corporate Debt Instruments - Other | | 4,262 |

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|---|---|---|---|---|
| | STATE STR CORP 3.152% 03-30-2031 | Corporate Debt Instruments - Other | | 34,190 |
| | SUMITOMO MITSUI FIXED 2.058% DUE 07-14-2021 | Corporate Debt Instruments - Other | | 60,538 |
| | SUZANO AUSTRIA GMBH 3.75% DUE 01-15-2031BEO | Corporate Debt Instruments - Other | | 95,490 |
| | SWEDBANK AB MEDIUM 1.3% DUE 06-02-2023 | Corporate Debt Instruments - Other | | 203,862 |
| | TARGA RES PARTNERS LP 5.125% 02-01-2025 | Corporate Debt Instruments - Other | | 10,250 |
| | TARGA RES PARTNERS LP CORP BD 4.25 DUE 11-15-2023 | Corporate Debt Instruments - Other | | 20,100 |
| | TARGET CORP 2.25% DUE 04-15-2025 | Corporate Debt Instruments - Other | | 53,523 |
| | TEACHERS INS & 6.85% DUE 12-16-2039 | Corporate Debt Instruments - Other | | 9,438 |
| | TELEFONICA EMISIONES S A U 5.213% 03-08-2047 REG | Corporate Debt Instruments - Other | | 192,272 |
| | TERM B USD LOAN 09-30-2024 | Corporate Debt Instruments - Other | | 97,659 |
| | TEVA 2.2% DUE 07-21-2021 | Corporate Debt Instruments - Other | | 119,700 |
| | TEVA 2.8% DUE 07-21-2023 | Corporate Debt Instruments - Other | | 69,307 |
| | TEVA 2.95% DUE 12-18-2022 | Corporate Debt Instruments - Other | | 39,900 |
| | TEVA 3.15% DUE 10-01-2026 | Corporate Debt Instruments - Other | | 57,676 |
| | TEXAS INSTRS INC 1.75% DUE 05-04-2030 | Corporate Debt Instruments - Other | | 51,854 |
| | THE EDELMAN FINANCIAL CENTER, LLC TERM LOAN B DUE 07-21-2025 BEO | Corporate Debt Instruments - Other | | 28,913 |
| | TIME WARNER CABLE 5.875% DUE 11-15-2040 | Corporate Debt Instruments - Other | | 40,043 |
| | TIME WARNER CABLE 6.55% DUE 05-01-2037 | Corporate Debt Instruments - Other | | 27,454 |
| | TIME WARNER CABLE 6.75% DUE 06-15-2039 | Corporate Debt Instruments - Other | | 42,696 |
| | TIME WARNER CABLE 7.3% DUE 07-01-2038 | Corporate Debt Instruments - Other | | 103,736 |
| | TJX COS INC NEW FIXED 3.5% DUE 04-15-2025 | Corporate Debt Instruments - Other | | 22,330 |
| | TKC HOLDINGS, INC. TERM LOAN B SENIOR SECURED FIRST LIEN DUE 02-01-2023 BEO | Corporate Debt Instruments - Other | | 9,621 |
| | T-MOBILE USA INC 2.05% DUE 02-15-2028 | Corporate Debt Instruments - Other | | 10,402 |
| | T-MOBILE USA INC 3.75% DUE 04-15-2027 | Corporate Debt Instruments - Other | | 11,388 |

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

Name of Plan:

TE CONNECTIVITY RETIREMENT SAVINGS AND INVESTMENT PLAN

Employer Identification Number: 23-0332575

For plan year (beginning/ending): 2020 Plan number: 008

| (a) | (b) Identity of issue, borrower, lessor, or similar party | (c) Description of investment including maturity date, rate of interest, collateral, par or maturity value | (d) Cost | (e) Current value |
|---|---|---|---|---|
| | TOLL BROS FIN CORP GTD SR NT 4.375 04-15-2023 | Corporate Debt Instruments - Other | | 21,225 |
| | TORONTO DOMINION SR MEDIUM 3.25% 11/06/2021 | Corporate Debt Instruments - Other | | 50,658 |
| | TRANS UNION LLC TERM LOAN B DUE 11-16-2026 | Corporate Debt Instruments - Other | | 35,965 |
| | TRCNTNTL GAS PIPE 7.85% DUE 02-01-2026 | Corporate Debt Instruments - Other | | 144,189 |
| | UFC HOLDINGS LLC TERM LOAN DUE 04-29-2026 BEO | Corporate Debt Instruments - Other | | 68,706 |
| | UNION PAC CORP 3.75% 07-15-2025 | Corporate Debt Instruments - Other | | 45,388 |
| | UNION PAC CORP 3.839% DUE 03-20-2060 BEO | Corporate Debt Instruments - Other | | 99,027 |
| | UNION PAC CORP 3.95% DUE 09-10-2028 | Corporate Debt Instruments - Other | | 118,720 |
| | UNION PAC CORP FIXED 3.75% DUE 02-05-2070 | Corporate Debt Instruments - Other | | 24,192 |
| | UNITED RENTALS INC 3.875% DUE 02-15-2031REG | Corporate Debt Instruments - Other | | 31,472 |
| | UNITED RENTALS NORTH AMER INC 4.875% DUE01-15-2028 | Corporate Debt Instruments - Other | | 10,650 |
| | UNITED TECHNOLOGIES CORP 3.95% 08-16-2025 | Corporate Debt Instruments - Other | | 34,407 |
| | UNITED TECHNOLOGIES CORP 4.125% 11-16-2028 | Corporate Debt Instruments - Other | | 35,765 |
| | UNITEDHEALTH GROUP 2.875% DUE 12-15-2021 | Corporate Debt Instruments - Other | | 30,725 |
| | UNITEDHEALTH GROUP 3.7% DUE 08-15-2049 | Corporate Debt Instruments - Other | | 12,537 |
| | UNITEDHEALTH GROUP 3.875% DUE 08-15-2059 | Corporate Debt Instruments - Other | | 38,841 |
| | UNITEDHEALTH GROUP INC 3.375 DUE 11-15-2021 | Corporate Debt Instruments - Other | | 10,185 |
| | US FOODS, INC. TERM LOAN B DUE 06-15-2023 BEO | Corporate Debt Instruments - Other | | 19,577 |
| | UTD RENTALS N AMER 3.875% DUE 11-15-2027 | Corporate Debt Instruments - Other | | 10,475 |
| | UTD RENTALS N AMER 5.875% DUE 09-15-2026 | Corporate Debt Instruments - Other | | 31,761 |
| | UTD TECHNOLOGIES 4.5% DUE 06-01-2042 | Corporate Debt Instruments - Other | | 26,080 |
| | VALE OVERSEAS LTD 6.875% DUE 11-21-2036 | Corporate Debt Instruments - Other | | 140,700 |
| | VERIZON 2.625% DUE 08-15-2026 | Corporate Debt Instruments - Other | | 98,619 |

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

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TE CONNECTIVITY RETIREMENT SAVINGS AND INVESTMENT PLAN

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|---|---|---|---|---|
| | VERIZON 3% DUE 03-22-2027 | Corporate Debt Instruments - Other | | 11,094 |
| | VERIZON 3.85% DUE 11-01-2042 | Corporate Debt Instruments - Other | | 11,860 |
| | VERIZON 3.875% DUE 02-08-2029 | Corporate Debt Instruments - Other | | 11,771 |
| | VERIZON 4% DUE 03-22-2050 | Corporate Debt Instruments - Other | | 36,302 |
| | VERIZON 4.125% DUE 08-15-2046 | Corporate Debt Instruments - Other | | 24,539 |
| | VERIZON 4.5% DUE 08-10-2033 | Corporate Debt Instruments - Other | | 126,181 |
| | VERIZON 4.862% DUE 08-21-2046 | Corporate Debt Instruments - Other | | 13,514 |
| | VERIZON 5.5% DUE 03-16-2047 | Corporate Debt Instruments - Other | | 14,567 |
| | VERIZON COMMUNICATIONS 4.125% DUE 03-16-2027 | Corporate Debt Instruments - Other | | 47,148 |
| | VERIZON COMMUNICATIONS 4.4% DUE 11-01-2034 REG | Corporate Debt Instruments - Other | | 62,397 |
| | VERIZON COMMUNICATIONS BNDS 5.25% DUE 03-16-2037 REG | Corporate Debt Instruments - Other | | 13,552 |
| | VERIZON COMMUNICATIONS INC 3.15% DUE 03-22-2030 | Corporate Debt Instruments - Other | | 33,642 |
| | VERIZON COMMUNICATIONS INC 4.329% 09-21-2028 | Corporate Debt Instruments - Other | | 36,127 |
| | VERIZON FIXED 3.376% DUE 02-15-2025 | Corporate Debt Instruments - Other | | 165,485 |
| | VERSCEND HLDG CORP TERM B LOAN DUE 08-27-2025 BEO | Corporate Debt Instruments - Other | | 19,909 |
| | VFH PARENT LLC TERM LOAN 01-03-2026 | Corporate Debt Instruments - Other | | 16,841 |
| | VIACOM INC NEW 3.875% DUE 04-01-2024 | Corporate Debt Instruments - Other | | 21,863 |
| | VICI PROPERTIES INC TL 12-20-2024 | Corporate Debt Instruments - Other | | 49,113 |
| | VIRGIN MEDIA BRISTOL LLC TERM LOAN 01-03-2028 | Corporate Debt Instruments - Other | | 178,168 |
| | VISA INC 2.7% DUE 04-15-2040 | Corporate Debt Instruments - Other | | 43,665 |
| | VODAFONE GROUP PLC 4.375% 05-30-2028 | Corporate Debt Instruments - Other | | 59,883 |
| | WACHOVIA CAP TR III FXD-FLTG RATE BD DUE12-31-2049 REG | Corporate Debt Instruments - Other | | 324,042 |
| | WALGREENS BOOTS 3.45% DUE 06-01-2026 | Corporate Debt Instruments - Other | | 44,240 |
| | WASTE MGMT INC DEL 3.5% DUE 05-15-2024 | Corporate Debt Instruments - Other | | 54,624 |
| | WASTE MGMT INC DEL FIXED 4.15% 07-15-2049 | Corporate Debt Instruments - Other | | 13,327 |
| | WELLS FARGO & CO 2.879% DUE 10-30-2030 | Corporate Debt Instruments - Other | | 65,459 |
| | WELLS FARGO & CO 3.75% DUE 01-24-2024 | Corporate Debt Instruments - Other | | 21,834 |

## Schedule H, Line 4i
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| | WELLS FARGO & CO 4.15% DUE 01-24-2029 | Corporate Debt Instruments - Other | | 94,960 |
| | WELLS FARGO & CO 4.4% DUE 06-14-2046 | Corporate Debt Instruments - Other | | 25,037 |
| | WELLS FARGO & CO 4.48% DUE 01-16-2024 | Corporate Debt Instruments - Other | | 98,986 |
| | WELLS FARGO & CO 4.9% DUE 11-17-2045 | Corporate Debt Instruments - Other | | 146,510 |
| | WELLS FARGO & CO 5.375% DUE 11-02-2043 | Corporate Debt Instruments - Other | | 83,370 |
| | WELLS FARGO & CO FLTG RT 4.478% DUE 04-04-2031 | Corporate Debt Instruments - Other | | 36,677 |
| | WELLS FARGO & CO MEDIUM TERM 5.013% 04-04-2051 | Corporate Debt Instruments - Other | | 99,485 |
| | WELLS FARGO & CO MEDIUM TERM SR NTS BOOK2.188% DUE 04-30-2026 | Corporate Debt Instruments - Other | | 10,529 |
| | WELLS FARGO & CO NEW 5.95% DUE 12-15-2036 BEO | Corporate Debt Instruments - Other | | 67,034 |
| | WELLS FARGO & CO NEW MEDIUM TERM SR 4.65% 11-04-2044 | Corporate Debt Instruments - Other | | 38,482 |
| | WELLS FARGO & CO NEW MEDIUM TERM SR NTS TRANCHE # TR 00155 4.3% DUE 07-22-2027 | Corporate Debt Instruments - Other | | 164,049 |
| | WELLS FARGO & CO TRANCHE # SR 00129 3.45DUE 02-13-2023 | Corporate Debt Instruments - Other | | 84,780 |
| | WELLS FARGO & COMPANY 4.6 MTN TRANCHE # SR 00116 DUE 04-01-2021 USD1000 | Corporate Debt Instruments - Other | | 20,211 |
| | WELLS FARGO COML 3.467% DUE 04-30-2050 | Corporate Debt Instruments - Other | | 107,955 |
| | WELLS FARGO COML FLTG RT 3.872% DUE 05-15-2048 | Corporate Debt Instruments - Other | | 165,391 |
| | WESTERN DIGITAL CORPORATION US TERM B-4 LOAN 04-29-2023 | Corporate Debt Instruments - Other | | 18,016 |
| | WESTERN MIDSTREAM OPER LP 3.1% DUE 02-01-2025 | Corporate Debt Instruments - Other | | 41,223 |
| | WESTERN MIDSTREAM OPER LP 5.3% DUE 02-01-2030/01-13-2020 REG | Corporate Debt Instruments - Other | | 100,783 |
| | WESTERN MIDSTREAM OPER LP FRN 01-13-2023REG | Corporate Debt Instruments - Other | | 9,803 |
| | WESTN GAS PARTNERS 4.5% 03-01-2028 | Corporate Debt Instruments - Other | | 10,365 |
| | WESTN MIDSTREAM STEP CPN 5.25% DUE 02-01-2050 | Corporate Debt Instruments - Other | | 33,000 |

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

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| | WFRBS COML MTG TR FLTG RT 4.29% DUE 11-15-2047 | Corporate Debt Instruments - Other | | 87,096 |
| | WHITEBOX CLO I LTD 0.0% 24/10/2031 0% 10-24-2031 | Corporate Debt Instruments - Other | | 250,043 |
| | WILLIAMS COS INC 7.5% DUE 01-15-2031 | Corporate Debt Instruments - Other | | 92,439 |
| | WILLIAMS COS INC 7.75% DUE 06-15-2031 | Corporate Debt Instruments - Other | | 80,832 |
| | WPX ENERGY INC 6% DUE 01-15-2022 | Corporate Debt Instruments - Other | | 10,150 |
| | WPX ENERGY INC 8.25% DUE 08-01-2023 | Corporate Debt Instruments - Other | | 68,287 |
| | WYNN RESORTS LIMITED TERM LOAN A DUE 09-20-2024 | Corporate Debt Instruments - Other | | 109,725 |
| | 3M CO 2.375% DUE 08-26-2029 | Corporate Debt Instruments - Preferred | | 32,461 |
| | ABBOTT LABS 3.75% DUE 11-30-2026 | Corporate Debt Instruments - Preferred | | 46,858 |
| | ABBOTT LABS 4.75% DUE 11-30-2036 | Corporate Debt Instruments - Preferred | | 41,266 |
| | ABBOTT LABS 4.9% DUE 11-30-2046 | Corporate Debt Instruments - Preferred | | 44,475 |
| | ANTHEM INC 2.95% 12-01-2022 | Corporate Debt Instruments - Preferred | | 41,904 |
| | ANTHEM INC 3.35% DUE 12-01-2024 | Corporate Debt Instruments - Preferred | | 22,037 |
| | ANTHEM INC 3.65% 12-01-2027 | Corporate Debt Instruments - Preferred | | 57,659 |
| | BHP BILLITON FIN 2.875% DUE 02-24-2022 | Corporate Debt Instruments - Preferred | | 5,143 |
| | BHP BILLITON FIN 5% DUE 09-30-2043 | Corporate Debt Instruments - Preferred | | 14,709 |
| | CONOCO INC 6.95% DUE 04-15-2029 | Corporate Debt Instruments - Preferred | | 98,095 |
| | DUKE ENERGY 5.3% DUE 02-15-2040 | Corporate Debt Instruments - Preferred | | 185,188 |
| | GEN DYNAMICS CORP FIXED 4.25% DUE 04-01-2040 | Corporate Debt Instruments - Preferred | | 13,017 |
| | INTERNATIONAL BUSINESS MACHS CORP 3.0% DUE 05-15-2024 REG | Corporate Debt Instruments - Preferred | | 162,492 |
| | MEDTRONIC INC 3.5% DUE 03-15-2025 REG | Corporate Debt Instruments - Preferred | | 22,444 |
| | NOBLE ENERGY INC 3.85% DUE 01-15-2028 | Corporate Debt Instruments - Preferred | | 93,104 |
| | NOBLE ENERGY INC 4.95% DUE 08-15-2047 | Corporate Debt Instruments - Preferred | | 28,485 |
| | PHILIP MORRIS INTL 2.5% DUE 08-22-2022 | Corporate Debt Instruments - Preferred | | 10,364 |
| | PHILIP MORRIS INTL 4.5% DUE 03-20-2042 | Corporate Debt Instruments - Preferred | | 12,658 |
| | PHILIP MORRIS INTL INC 2.5% 11-02-2022 | Corporate Debt Instruments - Preferred | | 72,644 |
| | PHILIP MORRIS INTL INC 2.9 DUE 11-15-2021 | Corporate Debt Instruments - Preferred | | 40,923 |

## Schedule H, Line 4i
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| | SALESFORCE COM INC 3.25% BNDS 04-11-2023 | Corporate Debt Instruments - Preferred | | 53,265 |
| | SALESFORCE COM INC 3.7% DUE 04-11-2028 | Corporate Debt Instruments - Preferred | | 11,799 |
| | SHELL INTERNATIONAL FIN 4.375% DUE 05-11-2045 | Corporate Debt Instruments - Preferred | | 79,058 |
| | SHELL INTERNATIONAL FIN 4.55 DUE 08-12-2043 REG | Corporate Debt Instruments - Preferred | | 53,144 |
| | SHELL INTL FIN B V 3.75% DUE 09-12-2046 | Corporate Debt Instruments - Preferred | | 12,089 |
| | SHELL INTL FIN B V 6.375% DUE 12-15-2038 | Corporate Debt Instruments - Preferred | | 31,109 |
| | U S BANCORP MEDIUM FIXED 1.45% 05-12-2025 | Corporate Debt Instruments - Preferred | | 83,024 |
| | UNITEDHEALTH GROUP 2.375% 10-15-2022 | Corporate Debt Instruments - Preferred | | 10,393 |
| | UNITEDHEALTH GROUP 3.75% DUE 07-15-2025 | Corporate Debt Instruments - Preferred | | 45,573 |
| | UNITEDHEALTH GROUP 5.8% DUE 03-15-2036 | Corporate Debt Instruments - Preferred | | 44,843 |
| | UNITEDHEALTH GROUP FIXED 3.875% DUE 12-15-2028 | Corporate Debt Instruments - Preferred | | 11,992 |
| | VISA INC 4.3% DUE 12-14-2045 | Corporate Debt Instruments - Preferred | | 287,645 |
| | WALMART INC 3.4% DUE 06-26-2023 | Corporate Debt Instruments - Preferred | | 21,479 |
| | WALMART INC 3.55% DUE 06-26-2025 | Corporate Debt Instruments - Preferred | | 11,324 |
| | WALMART INC 3.7% DUE 06-26-2028 | Corporate Debt Instruments - Preferred | | 117,785 |
| | WYETH NT 5.95 DUE 04-01-2037/03-27-2007 BEO | Corporate Debt Instruments - Preferred | | 29,983 |
| | HYUNDAI MOTOR CO 2ND PRF KRW5000 | Corporate Stock - Preferred | | 295,532 |
| | HYUNDAI MOTOR CO 3RD PRF KRW5000 | Corporate Stock - Preferred | | 43,533 |
| | LG ELECTRONICS INC PRF KRW5000 | Corporate Stock - Preferred | | 265,701 |
| | NH INVESTMENT & SE PFD KRW5000 | Corporate Stock - Preferred | | 164,830 |
| | PORSCHE AUTO HL SE NON VTG PRF NPV | Corporate Stock - Preferred | | 414,532 |
| | ROSSETI LENENERGO PRF RUB1(RUB) | Corporate Stock - Preferred | | 70,652 |
| | SAMSUNG ELECTRONIC PFD KRW100 | Corporate Stock - Preferred | | 186,321 |
| | VOLKSWAGEN AG NON VTG PRF NPV | Corporate Stock - Preferred | | 270,416 |
| | A.P. MOLLER-MAERSK SER'A'DKK1000 | Corporate Stock - Common | | 613,422 |
| | ADR ASTRAZENECA PLC SPONSORED ADR UNITEDKINGDOM | Corporate Stock - Common | | 140,172 |
| | ADR BAYER A G SPONSORED ADR | Corporate Stock - Common | | 56,392 |

## Schedule H, Line 4i
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| | ADR BP P L C SPONSORED ADR | Corporate Stock - Common | | 67,716 |
| | ADR BRAMBLES LTD SPONSORED ADR | Corporate Stock - Common | | 2,696 |
| | ADR CANON INC SPONSORED ADR | Corporate Stock - Common | | 79,367 |
| | ADR CARLSBERG AS SPONSORED ADR | Corporate Stock - Common | | 54,621 |
| | ADR CHINA SOUTHN AIRLS LTD 50 SHS CL H ISIN US1694091091 | Corporate Stock - Common | | 29,650 |
| | ADR CK HUTCHISON HLDGS LTD ADR | Corporate Stock - Common | | 264,484 |
| | ADR COLOPLAST A/S SPONSORED ADR | Corporate Stock - Common | | 6,005 |
| | ADR COMPANIA DE MINAS BUENAVENTURA S A SPONSORED ADR REPSTG SER B SHS | Corporate Stock - Common | | 182,155 |
| | ADR FORTESCUE METALS GROUP LTD SPONSORED ADR | Corporate Stock - Common | | 33,085 |
| | ADR FUTU HLDGS LTD SPONSORED ADS | Corporate Stock - Common | | 161,681 |
| | ADR GLENCORE PLC | Corporate Stock - Common | | 279,648 |
| | ADR HONDA MTR LTD ADR REPRESENTING 2 ORDSHS | Corporate Stock - Common | | 61,359 |
| | ADR LENOVO GROUP LTD SPONSORED ADR | Corporate Stock - Common | | 32,035 |
| | ADR NIKON CORP ADR | Corporate Stock - Common | | 64,372 |
| | ADR NINTENDO LTD ADR | Corporate Stock - Common | | 74,078 |
| | ADR RENAULT S A ADR | Corporate Stock - Common | | 30,555 |
| | ADR RIO TINTO PLC SPONSORED ADR | Corporate Stock - Common | | 725,497 |
| | ADR SASOL LTD SPONSORED ADR | Corporate Stock - Common | | 75,292 |
| | ADR SEA LTD ADR | Corporate Stock - Common | | 68,473 |
| | ADR SEIKO EPSON CORP UNSPONSORED ADR ADR | Corporate Stock - Common | | 128,100 |
| | ADR SMITH & NEPHEW GROUP P L C SPONSOREDADR NEW | Corporate Stock - Common | | 139,161 |
| | ADR SWIRE PAC LTD SPONSORED ADR REPSTG 1CL A SH | Corporate Stock - Common | | 197,580 |
| | ADR TAIWAN SEMICONDUCTOR MANUFACTURING SPON ADS EACH REP 5 ORD TWD10 | Corporate Stock - Common | | 1,378,593 |
| | ADR TECHTRONIC INDS LTD SPONSORED ADR | Corporate Stock - Common | | 71,360 |
| | ADR UNILEVER PLC SPONSORED ADR NEW | Corporate Stock - Common | | 60,360 |
| | ADVANTEST CORP NPV | Corporate Stock - Common | | 179,689 |
| | AEGEAN AIRLINES SA SHS | Corporate Stock - Common | | 89,459 |

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| | AGNICO EAGLE MINES LTD COM NPV | Corporate Stock - Common | | 182,837 |
| | AIMIA INC COM | Corporate Stock - Common | | 62,590 |
| | ALTICE EUROPE N.V. EUR0.25 (COMMON SHARES B) | Corporate Stock - Common | | 601 |
| | AMUSE INC NPV | Corporate Stock - Common | | 147,436 |
| | ANADOLU EFES TRY1 | Corporate Stock - Common | | 249,243 |
| | ANDRITZ AG NPV (BR) | Corporate Stock - Common | | 179,720 |
| | ANGLO AMERICAN USD0.54945 | Corporate Stock - Common | | 319,486 |
| | ARCELORMITTAL LUXEMBOURG N Y REGISTRY SHS NEW 2017 N Y REGISTRY SHS NEW 2017 | Corporate Stock - Common | | 414,490 |
| | ARISTOCRAT LEISURE NPV | Corporate Stock - Common | | 196,967 |
| | ASML HOLDING NV EUR0.09 | Corporate Stock - Common | | 1,319,664 |
| | ASX LTD NPV | Corporate Stock - Common | | 278,516 |
| | AUTOCANADA INC COM STK | Corporate Stock - Common | | 74,129 |
| | AVEVA GROUP ORD GBP0.03556 | Corporate Stock - Common | | 311,159 |
| | B3 SA COM NPV | Corporate Stock - Common | | 269,675 |
| | BANK OF SIAULIU EUR0.29 | Corporate Stock - Common | | 286,384 |
| | BARRICK GOLD CORP COM NPV | Corporate Stock - Common | | 224,716 |
| | BAYERISCHE MOTOREN WERKE A G COM | Corporate Stock - Common | | 857,434 |
| | BCO BRADESCO SA COM NPV | Corporate Stock - Common | | 460,779 |
| | BEST WORLD INTL NPV (POST SUBDIVISION) | Corporate Stock - Common | | 76,765 |
| | BET-AT-HOME.COM NPV | Corporate Stock - Common | | 22,018 |
| | BHP GROUP LIMITED | Corporate Stock - Common | | 1,078,852 |
| | BHP GROUP PLC ORD USD0.50 | Corporate Stock - Common | | 398,943 |
| | BIM BIRLESIK MAGAZ TRY1 | Corporate Stock - Common | | 39,667 |
| | BLACKBERRY LTD NPV | Corporate Stock - Common | | 150,920 |
| | BP ORD USD0.25 | Corporate Stock - Common | | 327,394 |
| | BROTHER INDUSTRIES NPV | Corporate Stock - Common | | 109,137 |
| | CANON INC NPV | Corporate Stock - Common | | 166,677 |
| | CAPITA PLC ORD GBP0.02066666 | Corporate Stock - Common | | 82,567 |
| | CENT ASIA METALS COMSTK | Corporate Stock - Common | | 315,733 |
| | CGI INC COM STOCK | Corporate Stock - Common | | 92,475 |
| | CHECK PT SOFTWARE TECHNOLOGIES ORDILS.01 | Corporate Stock - Common | | 134,106 |
| | CHINA BLUECHEMICAL LTD H SHS | Corporate Stock - Common | | 26,967 |
| | CHINA CITIC BANK CORPORATION LTD HCNY1 | Corporate Stock - Common | | 138,324 |
| | CHINA PETROLEUM & CHEMICAL CORP CNY1'H'SHS | Corporate Stock - Common | | 292,678 |

## Schedule H, Line 4i
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| | CHINA REINS 'H' CNY1 | Corporate Stock - Common | | 86,460 |
| | CHR. HANSEN HLDG DKK10 | Corporate Stock - Common | | 356,678 |
| | CI FINANCIAL CORP COMSTK | Corporate Stock - Common | | 57,596 |
| | CNH INDUSTRIAL NV COM EUR0.01 | Corporate Stock - Common | | 279,610 |
| | CNOOC LTD HKD0.02 | Corporate Stock - Common | | 308,355 |
| | COLOPLAST SER'B'DKK1 | Corporate Stock - Common | | 145,472 |
| | COMPUTERSHARE LTD NPV | Corporate Stock - Common | | 60,469 |
| | CONSTELLATION SOFT COM STK NPV | Corporate Stock - Common | | 259,485 |
| | CONTINENTAL AG ORD NPV | Corporate Stock - Common | | 537,937 |
| | CORUS ENTERTAINMNT CLASS 'B' NON-VTG NPV | Corporate Stock - Common | | 111,871 |
| | COVESTRO AG NPV | Corporate Stock - Common | | 98,083 |
| | DAESANG HOLDINGS C KRW1000 | Corporate Stock - Common | | 148,160 |
| | DAIKIN INDUSTRIES NPV | Corporate Stock - Common | | 488,392 |
| | DANIELI & C DI RISP EUR1(NON CNV) | Corporate Stock - Common | | 79,568 |
| | DASSAULT SYSTEMES EUR0.50 | Corporate Stock - Common | | 109,168 |
| | DELTA-GALIL IND ILS1 | Corporate Stock - Common | | 86,509 |
| | DFZQ 'H'CNY1 | Corporate Stock - Common | | 72,952 |
| | DNO ASA NOK0.25 | Corporate Stock - Common | | 80,401 |
| | DONGWON DEVMT KRW500 | Corporate Stock - Common | | 76,373 |
| | ENEL SPA EUR1 | Corporate Stock - Common | | 481,091 |
| | EQUINITI GROUP PLC ORD GBP0.001 | Corporate Stock - Common | | 57,962 |
| | EREGLI DEMIR CELIK TRY1 (B SHARES) | Corporate Stock - Common | | 352,017 |
| | ESTIA HEALTH LTD NPV | Corporate Stock - Common | | 65,962 |
| | EVOLUTION GAMING NPV | Corporate Stock - Common | | 291,632 |
| | EXPERIAN ORD USD0.10 | Corporate Stock - Common | | 270,466 |
| | FACC AG NVP | Corporate Stock - Common | | 38,394 |
| | FANUC CORPORATION | Corporate Stock - Common | | 355,536 |
| | FIAT CHRYSLER AUTOMOBILES NV | Corporate Stock - Common | | 1,353,598 |
| | FORD OTOMOTIV SAN TRY1 | Corporate Stock - Common | | 326,405 |
| | FRANCO NEVADA CORP COM NPV | Corporate Stock - Common | | 124,899 |
| | FRENCKEN GROUP LIMITED NPV | Corporate Stock - Common | | 19,276 |
| | FUJITSU Y50 | Corporate Stock - Common | | 404,223 |
| | GALAXY ENTERTAINME NPV | Corporate Stock - Common | | 536,153 |
| | GALP ENERGIA SGPS EUR1 | Corporate Stock - Common | | 109,637 |
| | GAZPROM PJSC RUB5(RUB) | Corporate Stock - Common | | 634,150 |
| | GEA GROUP AG NPV | Corporate Stock - Common | | 398,917 |
| | GENMAB A/S SPONSORED ADR | Corporate Stock - Common | | 150,442 |
| | GENTING SING LTD NPV | Corporate Stock - Common | | 583,517 |
| | GILDAN ACTIVEWEAR COM NPV | Corporate Stock - Common | | 198,343 |
| | GLENCORE PLC ORD USD0.01 | Corporate Stock - Common | | 497,184 |
| | GOLDEN AGRI-RESOURCES LTD USD0.025 | Corporate Stock - Common | | 177,437 |

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

Name of Plan:

TE CONNECTIVITY RETIREMENT SAVINGS AND INVESTMENT PLAN

Employer Identification Number: 23-0332575

For plan year (beginning/ending): 2020 Plan number: 008

| (a) | (b) Identity of issue, borrower, lessor, or similar party | (c) Description of investment including maturity date, rate of interest, collateral, par or maturity value | (d) Cost | (e) Current value |
|---|---|---|---|---|
| | GOODFOOD MRKT CORP COM NPV | Corporate Stock - Common | | 86,571 |
| | GREAT CAN GAMING C COM NPV | Corporate Stock - Common | | 133,102 |
| | HACI OMER SABANCI TRY1 | Corporate Stock - Common | | 184,610 |
| | HAITONG SECURITIES CO.LTD | Corporate Stock - Common | | 160,160 |
| | HANA FINANCIAL GRP KRW5000 | Corporate Stock - Common | | 242,735 |
| | HARBIN ELECTRIC COMPANY LTD | Corporate Stock - Common | | 18,896 |
| | HARDWOODS DISTRIBU COM NPV | Corporate Stock - Common | | 234,518 |
| | HEINEKEN HOLDING EUR1.6 A | Corporate Stock - Common | | 232,670 |
| | HITACHI NPV | Corporate Stock - Common | | 433,096 |
| | HOYA CORP NPV | Corporate Stock - Common | | 787,825 |
| | IBERDROLA SA EUR0.75 | Corporate Stock - Common | | 255,675 |
| | JIANGXI COPPER CO 'H'CNY1 | Corporate Stock - Common | | 210,492 |
| | JOHNSON MATTHEY | Corporate Stock - Common | | 224,217 |
| | JSR CORP NPV | Corporate Stock - Common | | 473,224 |
| | KASAI KOGYO CO LTD NPV | Corporate Stock - Common | | 2,563 |
| | KERRY PROPERTIES HKD1 | Corporate Stock - Common | | 353,344 |
| | KINROSS GOLD CORP COM NPV | Corporate Stock - Common | | 302,978 |
| | KLABIN SA UNITS (1 COM & 4 PRF) COM UNIT | Corporate Stock - Common | | 289,457 |
| | KOBAYASHI PHARMACEUTICALS NPV | Corporate Stock - Common | | 122,137 |
| | KONAMI HOLDINGS CO NPV | Corporate Stock - Common | | 393,239 |
| | KONINKLIJKE KPN | Corporate Stock - Common | | 302,721 |
| | LASERTEC CORP NPV | Corporate Stock - Common | | 211,129 |
| | LEONI AG NPV | Corporate Stock - Common | | 134,376 |
| | LETS GOWEX SA EUR0.01 | Corporate Stock - Common | | 15,826 |
| | LG DISPLAY | Corporate Stock - Common | | 238,008 |
| | LUKOIL PJSC | Corporate Stock - Common | | 691,238 |
| | LUNDIN MINING CORP COM NPV | Corporate Stock - Common | | 112,645 |
| | MAANSHAN IRON&STL 'H'CNY1 | Corporate Stock - Common | | 40,847 |
| | MAGNA INTL INC COM NPV | Corporate Stock - Common | | 438,526 |
| | MCDONALD'S HOLDING CO JAPAN | Corporate Stock - Common | | 164,657 |
| | MELCO RESORTS & ENTERTAINMENT LIMITED | Corporate Stock - Common | | 228,165 |
| | MELROSE INDUST PLC | Corporate Stock - Common | | 292,946 |
| | MITSUBISHI HVY IND NPV | Corporate Stock - Common | | 76,420 |
| | MITSUI CHEMICALS NPV | Corporate Stock - Common | | 360,381 |
| | MMC NORILSK NICKEL ADR EACH REPR 1/10 SHARE (S | Corporate Stock - Common | | 259,241 |
| | MMC NORILSK NICKEL PJSC | Corporate Stock - Common | | 434,743 |
| | MONCLER SPA NPV | Corporate Stock - Common | | 201,776 |
| | MOTOR OIL SA EUR0.75 | Corporate Stock - Common | | 222,733 |
| | MS&AD INS GP HLDGS NPV | Corporate Stock - Common | | 112,564 |
| | MTG CO LTD NPV | Corporate Stock - Common | | 47,146 |

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

Name of Plan:

TE CONNECTIVITY RETIREMENT SAVINGS AND INVESTMENT PLAN

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|---|---|---|---|---|
| | MTI LTD NPV | Corporate Stock - Common | | 81,209 |
| | NAGANO KEIKI CO NPV | Corporate Stock - Common | | 27,414 |
| | NAVER CORPORATION KRW500 | Corporate Stock - Common | | 95,050 |
| | NEDAP (NED APP) NV EUR0.10 | Corporate Stock - Common | | 146,767 |
| | NEWCREST MINING LTD NPV | Corporate Stock - Common | | 132,051 |
| | NINTENDO CO LTD NPV | Corporate Stock - Common | | 255,044 |
| | NIPPON TELEGRAPH & TELEPHONE CORP NPV | Corporate Stock - Common | | 327,981 |
| | NISSAN MOTOR CO LTD | Corporate Stock - Common | | 266,318 |
| | NN GROUP N.V. EUR0.12 | Corporate Stock - Common | | 384,125 |
| | NOKIA OYJ EUR0.06 | Corporate Stock - Common | | 118,060 |
| | NOMURA HOLDINGS NPV | Corporate Stock - Common | | 161,528 |
| | NORSK HYDRO ASA NOK1.098 | Corporate Stock - Common | | 791,679 |
| | NORTHAM PLATINUM ZAR0.01 | Corporate Stock - Common | | 339,599 |
| | NOVO-NORDISK AS DKK0.2 SERIES'B' | Corporate Stock - Common | | 702,445 |
| | NUTRIEN LTD COM NPV | Corporate Stock - Common | | 222,560 |
| | OBIC CO LTD NPV | Corporate Stock - Common | | 220,863 |
| | OLYMPUS CORP NPV | Corporate Stock - Common | | 59,011 |
| | OMRON CORP NPV | Corporate Stock - Common | | 347,523 |
| | OPAP(ORG OF FOOTB) EUR0.30 (CR) | Corporate Stock - Common | | 25,201 |
| | OPEN TEXT CORP COM | Corporate Stock - Common | | 240,938 |
| | ORION CORPORATION SER'B'NPV | Corporate Stock - Common | | 121,779 |
| | PAN AMER SILVER COM NPV | Corporate Stock - Common | | 248,100 |
| | PER AARSLEFF HLDNG SER'B'DKK2 | Corporate Stock - Common | | 126,777 |
| | PETROBRAS DISTR COM NPV | Corporate Stock - Common | | 37,919 |
| | PETROCHINA COMPANY LIMITED H CNY1 | Corporate Stock - Common | | 148,571 |
| | PGS ASA NOK3 | Corporate Stock - Common | | 21,355 |
| | PJSC ALROSA | Corporate Stock - Common | | 148,084 |
| | RAIFFEISEN BK INTL NPV (REGD) | Corporate Stock - Common | | 191,557 |
| | RCS MEDIAGROUP NPV | Corporate Stock - Common | | 46,732 |
| | REJECT SHOP LTD NPV | Corporate Stock - Common | | 62,827 |
| | RENESAS ELECTRONICS CORPORATION NPV | Corporate Stock - Common | | 934,308 |
| | REPSOL SA EUR1 | Corporate Stock - Common | | 255,961 |
| | RICOH CO LTD NPV | Corporate Stock - Common | | 268,190 |
| | RIO TINTO LIMITED NPV | Corporate Stock - Common | | 776,918 |
| | RIO TINTO ORD GBP0.10 | Corporate Stock - Common | | 400,629 |
| | RIVERSTONE HOLDING NPV | Corporate Stock - Common | | 133,790 |
| | ROCHE HLDGS AG GENUSSCHEINE NPV | Corporate Stock - Common | | 721,856 |
| | ROHM CO LTD NPV | Corporate Stock - Common | | 261,252 |
| | ROLLS ROYCE HOLDINGS PLC SPONSORED ADR | Corporate Stock - Common | | 19,031 |

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

Name of Plan:

TE CONNECTIVITY RETIREMENT SAVINGS AND INVESTMENT PLAN

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|---|---|---|---|---|
| | ROSNEFT OIL CO RUB0.01(RUB) | Corporate Stock - Common | | 26,478 |
| | ROYAL DUTCH SHELL 'B'ORD EUR0.07 | Corporate Stock - Common | | 129,924 |
| | ROYAL DUTCH SHELL 'B'ORD EUR0.07 | Corporate Stock - Common | | 511,246 |
| | SAMSUNG ELECTRONIC GDR EACH REP 25 ORD SHS | Corporate Stock - Common | | 106,880 |
| | SAMSUNG ELECTRONIC KRW100 | Corporate Stock - Common | | 2,485,178 |
| | SANOFI EUR2 | Corporate Stock - Common | | 267,214 |
| | SAP SE | Corporate Stock - Common | | 290,321 |
| | SBERBANK OF RUSSIA | Corporate Stock - Common | | 337,719 |
| | SCHINDLER-HLDG AG CHF0.10 (PTG CERT) | Corporate Stock - Common | | 492,613 |
| | SEGA SAMMY HLDGS I NPV | Corporate Stock - Common | | 171,769 |
| | SHAWCOR LTD NEW COM NPV | Corporate Stock - Common | | 87,630 |
| | SHIN-ETSU CHEMICAL NPV | Corporate Stock - Common | | 681,447 |
| | SHOPIFY INC COM NPV CL A | Corporate Stock - Common | | 644,199 |
| | SHUN TAK HLDGS NPV | Corporate Stock - Common | | 44,626 |
| | SIEMENS ENERGY AG NPV | Corporate Stock - Common | | 190,507 |
| | SINOPEC OILFIELD SERVICE CORP | Corporate Stock - Common | | 65,611 |
| | SINOPEC S/PETROCHE 'H'CNY1 | Corporate Stock - Common | | 93,631 |
| | SINTOKOGIO LTD NPV | Corporate Stock - Common | | 66,376 |
| | SJM HOLDINGS LTD. NPV | Corporate Stock - Common | | 168,841 |
| | SK HYNIX INC | Corporate Stock - Common | | 999,009 |
| | SOFT-WORLD INTL CO TWD10 | Corporate Stock - Common | | 71,678 |
| | SOLAR A/S SER'B'DKK100 | Corporate Stock - Common | | 63,200 |
| | SPECTRIS ORD GBP0.05 | Corporate Stock - Common | | 445,453 |
| | STAGECOACH GROUP PLC ORD SHS | Corporate Stock - Common | | 54,665 |
| | STAR BULK CARRIERS CORP STAR BULK CARRIERS CORP | Corporate Stock - Common | | 114,790 |
| | STMICROELECTRONICS EUR1.04 | Corporate Stock - Common | | 46,608 |
| | STMICROELECTRONICS EUR1.04 | Corporate Stock - Common | | 713,013 |
| | SUMITOMO HEAVY IND NPV | Corporate Stock - Common | | 145,493 |
| | SUMITOMO METAL MINING CO LTD NPV | Corporate Stock - Common | | 496,729 |
| | SUNTORY BEVERAGE & NPV | Corporate Stock - Common | | 60,100 |
| | SWATCH GROUP CHF0.45(REGD) | Corporate Stock - Common | | 182,924 |
| | SWIRE PACIFIC 'A' NPV | Corporate Stock - Common | | 24,955 |
| | T RAD CO LTD JPY50 | Corporate Stock - Common | | 22,064 |
| | TAIWAN SEMICON MAN TWD10 | Corporate Stock - Common | | 94,313 |
| | TDK CORP NPV | Corporate Stock - Common | | 90,309 |
| | TECHTRONIC INDUSTR NPV | Corporate Stock - Common | | 42,792 |
| | TECK RESOURCES LIMITED | Corporate Stock - Common | | 70,495 |

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

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TE CONNECTIVITY RETIREMENT SAVINGS AND INVESTMENT PLAN

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|---|---|---|---|---|
| | TECK RESOURCES LTD CLASS'B'SUB-VTG COM NPV | Corporate Stock - Common | | 179,596 |
| | TELE2 AB SER'B'NPV | Corporate Stock - Common | | 128,732 |
| | TELEFONICA BRASIL COM NPV | Corporate Stock - Common | | 200,531 |
| | TERNA ENERGY SA EUR0.30 | Corporate Stock - Common | | 251,889 |
| | TI FLUID SYSTEMS ORD GBP0.01 | Corporate Stock - Common | | 134,235 |
| | TKH GROUP NV CVA EUR0.25 | Corporate Stock - Common | | 42,574 |
| | TOFAS OTOMOBIL FAB TRY1 (E SHARES) | Corporate Stock - Common | | 12,140 |
| | TOHO CO LTD NPV | Corporate Stock - Common | | 231,730 |
| | TOKYO ELEC POWER H NPV | Corporate Stock - Common | | 36,356 |
| | TOKYO ELECTRON NPV | Corporate Stock - Common | | 706,669 |
| | TOPICUS COM INC SUB VTG SHS | Corporate Stock - Common | | 1,401 |
| | TRATON SE NPV (NEW) | Corporate Stock - Common | | 383,234 |
| | TRULY INTL HLDGS HKD0.02 | Corporate Stock - Common | | 182,248 |
| | UMICORE NPV | Corporate Stock - Common | | 532,219 |
| | UNICHARM CORP NPV | Corporate Stock - Common | | 492,777 |
| | UNILEVER PLC ORD GBP 0.031111 | Corporate Stock - Common | | 444,045 |
| | UNILEVER PLC ORD GBP0.031111 | Corporate Stock - Common | | 422,056 |
| | VALE SA COM NPV | Corporate Stock - Common | | 299,682 |
| | VICTORIA GOLD CORP COM NPV(POST REV SPLIT) | Corporate Stock - Common | | 104,294 |
| | VITA GROUP LIMITED NPV | Corporate Stock - Common | | 58,116 |
| | VOESTALPINE AG NPV | Corporate Stock - Common | | 64,279 |
| | VTECH HOLDINGS LTD COMSTK | Corporate Stock - Common | | 124,119 |
| | WEIQIAO TEXTILE CO 'H'CNY1 | Corporate Stock - Common | | 11,688 |
| | WELCIA HOLDINGS CO LTD | Corporate Stock - Common | | 82,997 |
| | WESFARMERS LTD NPV | Corporate Stock - Common | | 241,164 |
| | WH GROUP LIMITED COMSTK | Corporate Stock - Common | | 511,778 |
| | WHEATON PRECIOUS M COM NPV | Corporate Stock - Common | | 237,843 |
| | WOLTERS KLUWER EUR0.12 | Corporate Stock - Common | | 405,423 |
| | YAMATO HOLDINGS NPV | Corporate Stock - Common | | 242,089 |
| | YARA INTERNATIONAL NOK1.7 | Corporate Stock - Common | | 164,405 |
| | ARGENTINA REP .5% DUE 07-09-2035 REG | Other | | 34,355 |
| | ARGENTINA REP .6% DUE 07-09-2041 REG | Other | | 86,825 |
| | ARGENTINA REP AMORTIZING STEP UP 0.125% 07-09-2030 | Other | | 52,235 |
| | ARGENTINA REP BD 1.0% 07-09-2029 | Other | | 6,937 |
| | BRAZIL FEDERATIVE REP GLOBAL BD 5 T BOND 01-27-2045 | Other | | 222,000 |

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

Name of Plan:

TE CONNECTIVITY RETIREMENT SAVINGS AND INVESTMENT PLAN

Employer Identification Number: 23-0332575

For plan year (beginning/ending): 2020 Plan number: 008

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|---|---|---|---|---|
| | BRAZIL FEDERATIVE REP GLOBAL NT 5.625% DUE 01-07-2041 REG | Other | | 248,010 |
| | BRAZIL(FED REP OF) 10% GTD SNR 01/01/2021 BRL | Other | | 596,166 |
| | BRAZIL(FED REP OF) 10% GTD SNR 01/01/23 BRL'F' | Other | | 68,776 |
| | CCP DUE FROM MORGAN STANLEY CO LL C | Other | | 350,000 |
| | CCPC RECEIVABLE FROM BARCLAYS DE ZOETE WEDD, UNITED STATES | Other | | -612 |
| | CME_IRS BARCUS31 02/15/2047 USD P 1.2% / R 3MLIBOR 0WS040048-0WZ04004 | Other | | 15,602 |
| | CME_IRS BARCUS31 02/15/2047 USD P 1.225% / R 3MLIBOR 0WS040063-0WZ04006 | Other | | 6,801 |
| | CME_IRS BARCUS31 02/28/2025 USD P 3MLIBOR / R 0.38% 0WS039768-0WZ03976 | Other | | 397 |
| | CME_IRS BARCUS31 03/17/2050 USD P 0.9% / R 3MLIBOR 0WS034686-0WZ034 | Other | | 42,695 |
| | CME_IRS BARCUS31 08/31/2024 USD P 3MLIBOR / R 0.38% 0WS035428-0WZ03542 | Other | | 0 |
| | CME_IRS BARCUS31 08/31/2024 USD P 3MLIBOR / R 0.38% 0WS035428-0WZ03542 | Other | | 3,671 |
| | CME_IRS BARCUS31 10/07/2050 USD P 1.2% / R 3MLIBOR 0WS039545-0WZ03954 | Other | | 25,103 |
| | CME_IRS BARCUS31 11/15/2045 USD P 0.8% / R 3MLIBOR 0WS035485-0WZ03548 | Other | | 24,434 |
| | CME_IRS BARCUS31 11/27/2025 USD P 3MLIBOR / R 0.84% 0WS040261-0WZ04026 | Other | | 0 |
| | CME_IRS BARCUS31 11/27/2025 USD P 3MLIBOR / R 0.84% 0WS040261-0WZ04026 | Other | | 521 |
| | CME_IRS BARCUS31 18/07/2029 MXN P 28DTIIE / R 7.45% 0WS031724-0WZ031 | Other | | 0 |
| | CME_IRS BARCUS31 18/07/2029 MXN P 28DTIIE / R 7.45% 0WS031724-0WZ031 | Other | | 121,530 |
| | CME_IRS BARCUS31 20/07/2029 MXN P 28DTIIE / R 7.44% 0WS031849-0WZ031 | Other | | 0 |

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

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|---|---|---|---|---|
| | CME_IRS BARCUS31 20/07/2029 MXN P 28DTIIE / R 7.44% 0WS031849-0WZ031 | Other | | 126,178 |
| | CME_OIS BARCUS31 05/15/2027 USD P 0.26% / R 1DFFUND 0WS035808-0WZ03580 | Other | | 0 |
| | CME_OIS BARCUS31 05/15/2027 USD P 0.26% / R 1DFFUND 0WS035808-0WZ03580 | Other | | 26,767 |
| | ESC GCB LEHMAN BRTH HLD D12/21/07 6.750 JD17 ESCROW | Other | | 2 |
| | FX VARIATION MARGIN RECEIVABLE FROM UBSWUS33 06912-0305 | Other | | 60,000 |
| | ICE_CDX BARCUS31 12/20/2025 BUY CDX.NA.IG.35 0WS039206-0WZ03920 | Other | | -114,764 |
| | ICE_CDX BARCUS31 12/20/2025 SELL CDX.NA.HY.35 0WS039529-0WZ03952 | Other | | 98,855 |
| | INDONESIA REP MEDIUM TERM NT 144A 3.75% DUE 04-25-2022 BEO | Other | | 249,595 |
| | INDONESIA(REP OF) 8.25% SNR 15/05/2029 IDR | Other | | 461,720 |
| | JAPAN FIN ORGANIZATION FOR MUNICIPALITIES 4 DUE 01-13-2021 REG | Other | | 200,166 |
| | KUWAIT ST NT 144A 3.5% DUE 03-20-2027 BEO | Other | | 227,500 |
| | MEXICO(UNITED MEXICAN STATES) 7.75% NTS 13/11/42 | Other | | 668,434 |
| | MEXICO(UNITED MEXICAN STATES) 10% 05/12/24 | Other | | 464,401 |
| | MEXICO(UTD MEX ST) 8% GTD SNR 07/11/47 MXN100 | Other | | 465,343 |
| | MEXICO(UTD MEX ST) 8.5% GTD SNR 31/05/2029 MXN | Other | | 552,844 |
| | MISSOURI ST HEALTH & EDL FACS AUTH EDL FACS REV 3.229% 05-15-2050 BEO TAXABLE | Other | | 35,027 |
| | OIS CHASUS33 04/01/2027 BRL P 1DBZDIO / R 7.044% 0WP296593-0WR296 | Other | | 15,313 |
| | OIS SBNYUS33 04/01/2027 BRL P 1DBZDIO / R 7.024% 0WP296510-0WR296 | Other | | 16,943 |
| | OIS SBNYUS33 04/01/2027 BRL P 1DBZDIO / R 7.024% 0WP296635-0WR296 | Other | | 20,708 |
| | OIS SBNYUS33 04/01/2027 BRL P 1DBZDIO / R 7.024% 0WP296759-0WR296 | Other | | 20,576 |

## Schedule H, Line 4i
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|---|---|---|---|---|
| | OTC CCPC RECEIVABLE FROMÂ BARCLAYS CAPITAL SECURITIES LTD | Other | | 612 |
| | OTC DER CASH COLL REC FROM BARCLAYS | Other | | 2,000 |
| | OTC DERIVATIVE CASH COLL RECEIVABLE FROMCITIBANK | Other | | 30,000 |
| | PEMEX PROJ FDG MASTER TR GTD BD 6.625% DUE 06-15-2035 REG | Other | | 9,900 |
| | PERU REP US$ GLOBAL BD 5.625% DUE 11-18-2050 REG | Other | | 62,900 |
| | PETROLEOS MEXICANOS 6.375% 01-23-2045 | Other | | 9,165 |
| | PETROLEOS MEXICANOS GTD 6.875% DUE 08-04-2026 REG | Other | | 65,550 |
| | PVTPL PROVINCIA DE BUENOS AIRE 6.5% DUE 02-15-2023 BEO | Other | | 36,450 |
| | QATAR ST 4.4% 144A 04-16-2050 REG | Other | | 338,715 |
| | REPUBLIC OF INDONESIA 4.35% DUE 01-11-2048 REG | Other | | 261,852 |
| | RUSSIAN FEDERATION 6.9% SNR 23/05/2029 RUB1000 | Other | | 301,215 |
| | RUSSIAN FEDERATION 7.25% SNR 10/05/34 RUB1000 | Other | | 15,894 |
| | RUSSIAN FEDERATION 7.65% SNR 10/04/30 RUB1000 | Other | | 250,300 |
| | RUSSIAN FEDERATION 7.7% SNR 16/03/2039 RUB1000 | Other | | 217,820 |
| | RUSSIAN FEDN US$ BD 144A 7.5 DUE 03-31-2030/09-30-2009 REG | Other | | 23,671 |
| | RUSSIAN FOREIGN BOND- EUROBOND STEP CPN DUE 31/03/2030 | Other | | 77,705 |
| | SECRETARIA TESOURO 10% GTD SNR 01/01/27 BRL'F' | Other | | 69,809 |
| | STATE TREAS REP POLAND 4 DUE 01-22-2024 REG | Other | | 121,811 |
| | SUNLIGHT REAL EST NPV REIT | Other | | 57,859 |
| | UTD MEXICAN STS TRANCHE # TR 00026 4.75 DUE 03-08-2044 | Other | | 23,750 |
| | FED HOME LN MTG 3% DUE 02-01-2050 | U.S. Government Securities | | 180,698 |
| | FEDERAL HOME LN MTG CORP 2% 10-25-2050 | U.S. Government Securities | | 12,872 |

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

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|---|---|---|---|---|
| | FEDERAL HOME LN MTG CORP POOL #A74793 5%03-01-2038 BEO | U.S. Government Securities | | 77,059 |
| | FEDERAL HOME LN MTG CORP POOL #G02427 5.5% 12-01-2036 BEO | U.S. Government Securities | | 39,888 |
| | FEDERAL HOME LN MTG CORP POOL #G06172 5.5% 12-01-2038 BEO | U.S. Government Securities | | 24,870 |
| | FEDERAL HOME LN MTG CORP POOL #G06409 6%11-01-2039 BEO | U.S. Government Securities | | 79,802 |
| | FEDERAL HOME LN MTG CORP POOL #G08859 5%01-01-2049 BEO | U.S. Government Securities | | 84,815 |
| | FEDERAL HOME LN MTG CORP POOL #J38164 2.5% 12-01-2032 BEO | U.S. Government Securities | | 0 |
| | FEDERAL HOME LN MTG CORP POOL #Q45737 3.0% DUE 3 01-01-2047 | U.S. Government Securities | | 204,771 |
| | FEDERAL HOME LN MTG CORP POOL #RA1878 3.5% DUE 12-01-2049 | U.S. Government Securities | | 0 |
| | FEDERAL HOME LN MTG CORP POOL #RA2335 3%DUE 03-01-2050 REG | U.S. Government Securities | | 190,867 |
| | FEDERAL HOME LN MTG CORP POOL #RA2389 4.5% DUE 04-01-2050 REG | U.S. Government Securities | | 89,441 |
| | FEDERAL HOME LN MTG CORP POOL #U99045 3.5% 03-01-2043 BEO | U.S. Government Securities | | 126,215 |
| | FEDERAL HOME LN MTG CORP POOL #U99076 4.5% 12-01-2043 BEO | U.S. Government Securities | | 148,163 |
| | FEDERAL HOME LN MTG CORP POOL #U99084 4.5% 02-01-2044 BEO | U.S. Government Securities | | 107,849 |
| | FEDERAL HOME LN MTG CORP POOL #U99091 4.5% 03-01-2044 BEO | U.S. Government Securities | | 50,049 |
| | FEDERAL HOME LN MTG CORP POOL #U99124 3.5% 03-01-2045 BEO | U.S. Government Securities | | 93,314 |
| | FEDERAL HOME LN MTG CORP POOL #ZT1257 3%01-01-2046 BEO | U.S. Government Securities | | 77,786 |
| | FEDERAL HOME LN MTG CORP POOL #ZT1408 2%10-01-2032 BEO | U.S. Government Securities | | 20,966 |
| | FEDERAL HOME LN MTG CORP POOL #ZT1640 4.5% 01-01-2049 BEO | U.S. Government Securities | | 0 |
| | FEDERAL HOME LN MTG CORP SER 005010 CL JI 2.5% 09-25-2050 | U.S. Government Securities | | 14,150 |
| | FEDERAL HOME LOAN MORTGAGE CORP 4% 04-01-2049 | U.S. Government Securities | | 65,423 |
| | FEDERAL NATIONAL MORTGAGE ASSOC 2% 02-15-2051 | U.S. Government Securities | | 1,037,036 |

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

Name of Plan:

TE CONNECTIVITY RETIREMENT SAVINGS AND INVESTMENT PLAN

Employer Identification Number: 23-0332575

For plan year (beginning/ending): 2020 Plan number: 008

| (a) | (b) Identity of issue, borrower, lessor, or similar party | (c) Description of investment including maturity date, rate of interest, collateral, par or maturity value | (d) Cost | (e) Current value |
|---|---|---|---|---|
| | FEDERAL NATIONAL MORTGAGE ASSOC 4% 04-01-2050 | U.S. Government Securities | | 190,899 |
| | FEDERAL NATL MTG ASSN GTD MTG POOL #AH4169 4% 01-01-2041 BEO | U.S. Government Securities | | 44,197 |
| | FEDERAL NATL MTG ASSN GTD MTG POOL #AL0814 6.5% 06-01-2040 BEO | U.S. Government Securities | | 31,018 |
| | FEDERAL NATL MTG ASSN GTD MTG POOL #AL1176 6.5% 10-01-2039 BEO | U.S. Government Securities | | 104,504 |
| | FEDERAL NATL MTG ASSN GTD MTG POOL #AL3024 3.5% 01-01-2043 BEO | U.S. Government Securities | | 77,985 |
| | FEDERAL NATL MTG ASSN GTD MTG POOL #AL4593 5% 06-01-2026 BEO | U.S. Government Securities | | 4,561 |
| | FEDERAL NATL MTG ASSN GTD MTG POOL #AL4741 4.5% 01-01-2044 BEO | U.S. Government Securities | | 40,349 |
| | FEDERAL NATL MTG ASSN GTD MTG POOL #AL6308 5% 08-01-2038 BEO | U.S. Government Securities | | 59,929 |
| | FEDERAL NATL MTG ASSN GTD MTG POOL #AL9631 3% 12-01-2046 BEO | U.S. Government Securities | | 69,329 |
| | FHLMC 4% MBS 01/10/2045 USD'Q3-6985' POOL #Q36985 4 10-01-2045 | U.S. Government Securities | | 71,606 |
| | FHLMC GOLD G07117 6 10-01-2036 | U.S. Government Securities | | 14,597 |
| | FHLMC GOLD G07335 7 03-01-2039 | U.S. Government Securities | | 26,599 |
| | FHLMC GOLD POOL #Q45819 Q45819 3 01-01-2047 | U.S. Government Securities | | 72,442 |
| | FHLMC GOLD POOL G67713 4.0% DUE 06-01-2048 | U.S. Government Securities | | 493,737 |
| | FHLMC GOLD POOL#Q17792 3.5 DUE 05-01-2043 | U.S. Government Securities | | 117,675 |
| | FHLMC GOLD Q19611 4 07-01-2043 | U.S. Government Securities | | 45,512 |
| | FHLMC GOLD Q19615 4 07-01-2043 | U.S. Government Securities | | 40,699 |
| | FHLMC GOLD Q45560 3.0% 01-01-2047 | U.S. Government Securities | | 69,473 |
| | FHLMC GOLD U90316 4 10-01-2042 | U.S. Government Securities | | 69,650 |
| | FHLMC GOLD U95137 4 08-01-2043 | U.S. Government Securities | | 42,230 |
| | FHLMC GOLDPOOL G67721 4.5% FIXED 04-01-2049 | U.S. Government Securities | | 57,171 |
| | FHLMC MULTICLASS SER 4813 CLS CJ 3 08-15-2048 | U.S. Government Securities | | 22,322 |
| | FHLMC MULTICLASS SER R007 CL ZA 6 05-15-2036 | U.S. Government Securities | | 27,016 |
| | FHLMC POOL # QA1033 3.0% 07-01-2049 | U.S. Government Securities | | 0 |
| | FHLMC POOL #QB1639 3% DUE 07-01-2050 BEO | U.S. Government Securities | | 104,418 |

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

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|---|---|---|---|---|
| | FHLMC POOL #RA1293 3.0% DUE 09-01-2049 | U.S. Government Securities | | 87,873 |
| | FHLMC POOL#RA1496 3.0% 10-01-2049 | U.S. Government Securities | | 0 |
| | FNMA 3% 09-01-2035 | U.S. Government Securities | | 198,547 |
| | FNMA 4.5% 01/04/2048 POOL #CA1565 4.5% DUE 04-01-2048 BEO | U.S. Government Securities | | 48,646 |
| | FNMA 4.5% MBS 01/10/2048 USD'CA2482F' POOL #CA2482 4.5% DUE 10-01-2048 BEO | U.S. Government Securities | | 62,318 |
| | FNMA FIXED 3% DUE 02-01-2050 | U.S. Government Securities | | 340,942 |
| | FNMA FN BF0145 POOL #BF0145 3.5% DUE 03-01-2057 REG | U.S. Government Securities | | 491,622 |
| | FNMA FNR 2012-51 B 7 DUE 05-25-2042 | U.S. Government Securities | | 22,311 |
| | FNMA POOL CA2652 5.0% 11-01-2048 | U.S. Government Securities | | 43,902 |
| | FNMA POOL #254793 5% 07-01-2033 BEO | U.S. Government Securities | | 3,743 |
| | FNMA POOL #310088 5% DUE 06-01-2038 BEO | U.S. Government Securities | | 38,865 |
| | FNMA POOL #555743 5% 09-01-2033 BEO | U.S. Government Securities | | 4,158 |
| | FNMA POOL #852523 5.5% 02-01-2036 BEO | U.S. Government Securities | | 13,193 |
| | FNMA POOL #888832 6.5% 11-01-2037 BEO | U.S. Government Securities | | 15,474 |
| | FNMA POOL #889117 5% 10-01-2035 BEO | U.S. Government Securities | | 20,381 |
| | FNMA POOL #890604 4.5% 10-01-2044 BEO | U.S. Government Securities | | 165,053 |
| | FNMA POOL #890843 3% 09-01-2047 BEO | U.S. Government Securities | | 73,934 |
| | FNMA POOL #915154 5% DUE 04-01-2037 REG | U.S. Government Securities | | 24,012 |
| | FNMA POOL #918552 5% DUE 06-01-2022 REG | U.S. Government Securities | | 13,188 |
| | FNMA POOL #924874 7% 10-01-2037 BEO | U.S. Government Securities | | 489 |
| | FNMA POOL #928938 7% 12-01-2037 BEO | U.S. Government Securities | | 3,741 |
| | FNMA POOL #934648 7% DUE 11-01-2038 BEO | U.S. Government Securities | | 4,483 |
| | FNMA POOL #975097 5% 06-01-2038 BEO | U.S. Government Securities | | 21,416 |
| | FNMA POOL #995072 5.5% 08-01-2038 BEO | U.S. Government Securities | | 7,116 |
| | FNMA POOL #AB6201 3% 09-01-2042 BEO | U.S. Government Securities | | 366,342 |
| | FNMA POOL #AB9683 4% DUE 06-01-2043 BEO | U.S. Government Securities | | 31,796 |

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

Name of Plan:

TE CONNECTIVITY RETIREMENT SAVINGS AND INVESTMENT PLAN

Employer Identification Number: 23-0332575

For plan year (beginning/ending): 2020 Plan number: 008

| (a) | (b) Identity of issue, borrower, lessor, or similar party | (c) Description of investment including maturity date, rate of interest, collateral, par or maturity value | (d) Cost | (e) Current value |
|---|---|---|---|---|
| | FNMA POOL #AD7593 4.5% 07-01-2040 BEO | U.S. Government Securities | | 137,819 |
| | FNMA POOL #AE0758 7% 02-01-2039 BEO | U.S. Government Securities | | 16,513 |
| | FNMA POOL #AP4781 3% 09-01-2042 BEO | U.S. Government Securities | | 163,015 |
| | FNMA POOL #AQ4555 4% 12-01-2042 BEO | U.S. Government Securities | | 29,311 |
| | FNMA POOL #AS0070 4% DUE 08-01-2043 REG | U.S. Government Securities | | 40,064 |
| | FNMA POOL #AS4347 4% 01-01-2045 BEO | U.S. Government Securities | | 38,743 |
| | FNMA POOL #AS6340 3.5% 12-01-2045 BEO | U.S. Government Securities | | 52,521 |
| | FNMA POOL #AS6541 3.5% 01-01-2046 BEO | U.S. Government Securities | | 56,458 |
| | FNMA POOL #AS6562 3.5% 01-01-2046 BEO | U.S. Government Securities | | 50,344 |
| | FNMA POOL #AS8623 3% 01-01-2047 BEO | U.S. Government Securities | | 69,382 |
| | FNMA POOL #AS8745 3% 02-01-2047 BEO | U.S. Government Securities | | 208,997 |
| | FNMA POOL #AT8394 4 DUE 06-01-2043 | U.S. Government Securities | | 42,299 |
| | FNMA POOL #AT9637 4% DUE 07-01-2043 REG | U.S. Government Securities | | 84,734 |
| | FNMA POOL #AT9653 4% DUE 07-01-2043 REG | U.S. Government Securities | | 45,722 |
| | FNMA POOL #AT9657 4% DUE 07-01-2043 REG | U.S. Government Securities | | 37,329 |
| | FNMA POOL #BD2455 3% 01-01-2047 BEO | U.S. Government Securities | | 134,216 |
| | FNMA POOL #BF0148 4.5% 04-01-2056 BEO | U.S. Government Securities | | 66,252 |
| | FNMA POOL #BF0163 5% 11-01-2046 BEO | U.S. Government Securities | | 153,836 |
| | FNMA POOL #BF0222 4.5% 09-01-2057 BEO | U.S. Government Securities | | 144,458 |
| | FNMA POOL #BK5332 4% 07-01-2048 BEO | U.S. Government Securities | | 118,041 |
| | FNMA POOL #BL2454 3.16% DUE 05-01-2029 BEO | U.S. Government Securities | | 22,202 |
| | FNMA POOL #BL3540 2.79% DUE 08-01-2029 BEO | U.S. Government Securities | | 112,688 |

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

Name of Plan:

TE CONNECTIVITY RETIREMENT SAVINGS AND INVESTMENT PLAN

Employer Identification Number: 23-0332575

For plan year (beginning/ending): 2020 Plan number: 008

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|---|---|---|---|---|
| | FNMA POOL #BL5850 2.26% DUE 04-01-2030 BEO | U.S. Government Securities | | 107,221 |
| | FNMA POOL #BM3933 4.5% 05-01-2048 BEO | U.S. Government Securities | | 51,255 |
| | FNMA POOL #BM4751 3.5% 03-01-2043 BEO | U.S. Government Securities | | 71,363 |
| | FNMA POOL #BM4951 4.5% 09-01-2048 BEO | U.S. Government Securities | | 119,995 |
| | FNMA POOL #BM5119 4.5% 12-01-2048 BEO | U.S. Government Securities | | 56,137 |
| | FNMA POOL #BM5317 4.5% 01-01-2049 BEO | U.S. Government Securities | | 54,008 |
| | FNMA POOL #BN1623 4.5% DUE 11-01-2048 | U.S. Government Securities | | 66,410 |
| | FNMA POOL #BN7753 3.0% DUE 09-01-2049 | U.S. Government Securities | | 186,479 |
| | FNMA POOL #BO2252 3.5% DUE 10-01-2049 | U.S. Government Securities | | 182,253 |
| | FNMA POOL #BP5487 3% DUE 06-01-2050 BEO | U.S. Government Securities | | 102,276 |
| | FNMA POOL #CA1707 4.5% DUE 05-01-2048 BEO | U.S. Government Securities | | 52,802 |
| | FNMA POOL #CA2047 4.5% 07-01-2048 | U.S. Government Securities | | 60,459 |
| | FNMA POOL #CA2199 4.5% 08-01-2048 | U.S. Government Securities | | 116,609 |
| | FNMA POOL #CA3860 3.5% 07-01-2049 | U.S. Government Securities | | 356,578 |
| | FNMA POOL #CA4819 4% DUE 12-01-2049 BEO | U.S. Government Securities | | 88,970 |
| | FNMA POOL #CA5217 3% 02-01-2050 | U.S. Government Securities | | 0 |
| | FNMA POOL #CA5225 3% DUE 02-01-2050 REG | U.S. Government Securities | | 290,398 |
| | FNMA POOL #CA5226 3% DUE 02-01-2050 REG | U.S. Government Securities | | 92,765 |
| | FNMA POOL #CA5379 4.5% DUE 03-01-2050 BEO | U.S. Government Securities | | 99,836 |
| | FNMA POOL #CA6427 3.0% 07-01-2050 | U.S. Government Securities | | 100,485 |
| | FNMA POOL #FM0062 3.5% 02-01-2050 BEO | U.S. Government Securities | | 254,403 |
| | FNMA POOL #FM1628 3.5% 09-01-2033 BEO | U.S. Government Securities | | 0 |

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

Name of Plan:

TE CONNECTIVITY RETIREMENT SAVINGS AND INVESTMENT PLAN

Employer Identification Number: 23-0332575

For plan year (beginning/ending): 2020 Plan number: 008

| (a) | (b) Identity of issue, borrower, lessor, or similar party | (c) Description of investment including maturity date, rate of interest, collateral, par or maturity value | (d) Cost | (e) Current value |
|---|---|---|---|---|
| | FNMA POOL #FM1637 4.5% 05-01-2049 BEO | U.S. Government Securities | | 12,866 |
| | FNMA POOL #FM1727 5% 09-01-2049 BEO | U.S. Government Securities | | 145,390 |
| | FNMA POOL #FM1789 3% 11-01-2049 BEO | U.S. Government Securities | | 94,948 |
| | FNMA POOL #FM1962 3.5% 11-01-2049 BEO | U.S. Government Securities | | 0 |
| | FNMA POOL #FM2091 3.5% 12-01-2049 BEO | U.S. Government Securities | | 89,855 |
| | FNMA POOL #FM2201 4.0% 01-01-2048 | U.S. Government Securities | | 61,682 |
| | FNMA POOL #FM2761 5% 03-01-2050 BEO | U.S. Government Securities | | 92,008 |
| | FNMA POOL #FM3083 4.5% 10-01-2049 BEO | U.S. Government Securities | | 73,496 |
| | FNMA POOL #FM3158 4% 11-01-2048 BEO | U.S. Government Securities | | 84,157 |
| | FNMA POOL #FM3278 3.5% 11-01-2048 BEO | U.S. Government Securities | | 68,044 |
| | FNMA POOL #FM3347 3.5% 05-01-2047 BEO | U.S. Government Securities | | 742,723 |
| | FNMA POOL #FM3572 4.5% 09-01-2049 BEO | U.S. Government Securities | | 169,287 |
| | FNMA POOL #FM3773 3.5% 11-01-2048 BEO | U.S. Government Securities | | 597,423 |
| | FNMA POOL #FM3948 4% 04-01-2050 BEO | U.S. Government Securities | | 188,060 |
| | FNMA POOL #FM3957 5% 03-01-2050 BEO | U.S. Government Securities | | 97,071 |
| | FNMA POOL #FM4281 3.5% 08-01-2050 BEO | U.S. Government Securities | | 206,794 |
| | FNMA POOL #FM4595 3% 09-01-2050 BEO | U.S. Government Securities | | 104,797 |
| | FNMA POOL #FM4650 2.5% 10-01-2040 BEO | U.S. Government Securities | | 212,218 |
| | FNMA POOL #MA1213 3.5% DUE 10-01-2042 BEO | U.S. Government Securities | | 74,567 |
| | FNMA POOL #MA1217 4% 10-01-2042 BEO | U.S. Government Securities | | 248,062 |
| | FNMA POOL #MA1253 4% 11-01-2042 BEO | U.S. Government Securities | | 104,606 |

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

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|---|---|---|---|---|
| | FNMA POOL #MA1591 4.5% 09-01-2043 BEO | U.S. Government Securities | | 45,599 |
| | FNMA POOL #MA1629 4.5% 10-01-2043 BEO | U.S. Government Securities | | 43,682 |
| | FNMA POOL #MA1664 4.5% 11-01-2043 BEO | U.S. Government Securities | | 44,849 |
| | FNMA POOL #MA1711 4.5% 12-01-2043 BEO | U.S. Government Securities | | 44,696 |
| | FNMA POOL #MA3088 4% 08-01-2047 BEO | U.S. Government Securities | | 121,729 |
| | FNMA POOL #MA3501 5% 10-01-2048 BEO | U.S. Government Securities | | 41,236 |
| | FNMA POOL #MA3527 5% 11-01-2048 BEO | U.S. Government Securities | | 83,755 |
| | FNMA POOL #MA4031 4.5% 05-01-2050 BEO | U.S. Government Securities | | 77,829 |
| | FNMA POOL BO9692 3.0% 01-01-2050 | U.S. Government Securities | | 22,172 |
| | FNMA POOL BQ6331 2.0% 2% 11-01-2050 | U.S. Government Securities | | 311,047 |
| | FNMA POOL CA2491 4.5% 10-01-2048 REG | U.S. Government Securities | | 0 |
| | FNMA POOL#RA1493 3.0% 10-01-2049 | U.S. Government Securities | | 8,515 |
| | FNMA REMIC SER 2012-46 CL BA 6 DUE 05-25-2042 | U.S. Government Securities | | 33,836 |
| | FNMA REMIC SER 2013-9 CL CB 5.50 04-25-2042 | U.S. Government Securities | | 116,129 |
| | FNMA REMIC TR 2005-29 CL-ZA 5.5% DUE 04-25-2035 | U.S. Government Securities | | 112,433 |
| | FNMA SER 2012-28 CL B 6.5 06-25-2039 | U.S. Government Securities | | 5,018 |
| | FNMA SER 2019-M4 CL A2 3.61% 02-25-2031 REG | U.S. Government Securities | | 47,754 |
| | FNMA SER 2019-M5 CL A2 3.273% DUE 01-25-2029 BEO | U.S. Government Securities | | 80,979 |
| | FNMA SINGLE FAMILY MORTGAGE 2% 30 YEARS SETTLES JANUARY | U.S. Government Securities | | 727,152 |
| | FNMA SINGLE FAMILY MORTGAGE 2.5% 30 YEARS SETTLES JANUARY | U.S. Government Securities | | 1,264,969 |
| | GNMA 2.5% 08-20-2050 | U.S. Government Securities | | 14,154 |
| | GNMA 2010-H22 REMIC PASSTHRU CTF CL FE FLTG RATE 05-20-2059 | U.S. Government Securities | | 26,650 |
| | GNMA 2010-H24 CL FA 10-20-2060 | U.S. Government Securities | | 170,468 |
| | GNMA 2011-H06 REMIC PASSTHRU CTF CL FA FLTG RATE 02-20-2061 | U.S. Government Securities | | 123,231 |

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|---|---|---|---|---|
| | GNMA 2011-H09 CL AF VAR 03-20-2061 | U.S. Government Securities | | 37,490 |
| | GNMA 2020-H13 REMIC PASSTHRU CTF .56588%07-20-2070 | U.S. Government Securities | | 94,240 |
| | GNMA FLTG RT .43838% DUE 10-20-2060 | U.S. Government Securities | | 201,029 |
| | GNMA II JUMBOS 2.5 30 YEARS SETTLES JAN | U.S. Government Securities | | 423,438 |
| | GNMA II JUMBOS 3% 30 YEARS SETTLES JANUARY | U.S. Government Securities | | 104,570 |
| | GNMA POOL #4245 6% 09-20-2038 BEO | U.S. Government Securities | | 57,481 |
| | GNMA POOL #4617 4.5% 01-20-2040 BEO | U.S. Government Securities | | 10,479 |
| | GNMA POOL #4774 6% 08-20-2040 BEO | U.S. Government Securities | | 9,908 |
| | GNMA POOL #4871 6% 11-20-2040 BEO | U.S. Government Securities | | 23,050 |
| | GNMA POOL #4928 6% 01-20-2041 BEO | U.S. Government Securities | | 7,560 |
| | GNMA POOL #4978 4.5% 03-20-2041 BEO | U.S. Government Securities | | 107,161 |
| | GNMA POOL #4991 6% 03-20-2041 BEO | U.S. Government Securities | | 14,114 |
| | GNMA POOL #711067 5% 01-15-2040 BEO | U.S. Government Securities | | 13,358 |
| | GNMA POOL #783704 0 DUE 06-15-2036 REG | U.S. Government Securities | | 19,555 |
| | GNMA POOL #AB2892 3.0% 09-15-2042 | U.S. Government Securities | | 21,236 |
| | GNMA POOL #AP6338 4% 10-20-2045 BEO | U.S. Government Securities | | 156,338 |
| | GNMA POOL #BC4732 3.5% 10-20-2047 BEO | U.S. Government Securities | | 70,026 |
| | GNMA POOL #BD0384 3.5% 10-20-2047 BEO | U.S. Government Securities | | 60,288 |
| | GNMA POOL #BT0812 3% 03-20-2050 BEO | U.S. Government Securities | | 185,564 |
| | GNMA POOL #MA3873 3% 08-20-2046 BEO | U.S. Government Securities | | 87,340 |
| | GNMA POOL #MA3937 3.5% 09-20-2046 BEO | U.S. Government Securities | | 42,156 |
| | GNMA POOL #MA4838 4% 11-20-2047 BEO | U.S. Government Securities | | 89,010 |
| | GNMA POOL #MA5265 4.5% 06-20-2048 BEO | U.S. Government Securities | | 106,802 |
| | GNMA POOL #MA5877 4.5% DUE 04-20-2049 REG | U.S. Government Securities | | 44,099 |
| | GNMA POOL #MA6477 4.5% 02-20-2050 BEO | U.S. Government Securities | | 77,931 |
| | GNMA POOL#MA5712 5.0% 01-20-2049 REG | U.S. Government Securities | | 66,327 |

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|---|---|---|---|---|
| | GNMA SER 19-28 CLS AB VAR 06-16-2060 | U.S. Government Securities | | 93,133 |
| | GNMA SER 2010-H010 CL FC FLTG RT DUE 05-20-2060 | U.S. Government Securities | | 63,113 |
| | GNMA SER 20-H04 CL FP FRN 06-20-2069 REG | U.S. Government Securities | | 91,553 |
| | GNMA SRS 20-178 CL IO 1.425% DUE 10-16-2060 | U.S. Government Securities | | 138,293 |
| | GNMAII POOL #4040 SER 2037 6.5% DUE 10-20-2037 REG | U.S. Government Securities | | 10,028 |
| | GNMAII POOL #4195 SER 2038 6% DUE 07-20-2038 REG | U.S. Government Securities | | 9,696 |
| | GNMAII POOL #4696 SER 2040 4.5% DUE 05-20-2040 REG | U.S. Government Securities | | 19,534 |
| | GNMAII POOL #4747 SER 2040 5% DUE 07-20-2040 BEO | U.S. Government Securities | | 44,985 |
| | GNMAII POOL #783050 5 DUE 07-20-2040 | U.S. Government Securities | | 26,785 |
| | GNMAII POOL #783368 SER 2041 4.5% DUE 07-20-2041 BEO | U.S. Government Securities | | 45,161 |
| | GNMAII POOL #MA4511 SER 2047 4% DUE 06-20-2047 REG | U.S. Government Securities | | 38,154 |
| | GNMAII POOL #MA4719 3.5% DUE 09-20-2047 REG | U.S. Government Securities | | 143,109 |
| | GNMAII POOL #MA4901 4% 12-20-2047 | U.S. Government Securities | | 43,802 |
| | GNMAII POOL #MA5020 4.0% 02-20-2048 | U.S. Government Securities | | 44,091 |
| | GNMAII POOL #MA5467 4.5% DUE 09-20-2048 | U.S. Government Securities | | 107,588 |
| | GNMAII POOL #MA5529 4.5% 10-20-2048 | U.S. Government Securities | | 74,787 |
| | GNMAII POOL #MA5596 4.5% 11-20-2048 REG | U.S. Government Securities | | 214,791 |
| | GNMAII POOL #MA5652 SER 2048 4.5% DUE 12-20-2048 REG | U.S. Government Securities | | 32,833 |
| | GNMAII POOL #MA6656 SER 2050 3% DUE 05-20-2050 REG | U.S. Government Securities | | 100,646 |
| | GNMAII POOL #MA6768 4.0% DUE 07-20-2050 | U.S. Government Securities | | 203,139 |
| | GNMAII POOL #MA6866 3.0% 09-20-2050 | U.S. Government Securities | | 103,792 |
| | GNMAII POOL #MA6932 3.0% DUE 10-20-2050 | U.S. Government Securities | | 104,865 |
| | GNMAII POOL #MA7053 3.0% DUE 12-20-2050 | U.S. Government Securities | | 212,680 |

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

Name of Plan:

TE CONNECTIVITY RETIREMENT SAVINGS AND INVESTMENT PLAN

Employer Identification Number: 23-0332575

For plan year (beginning/ending): 2020 Plan number: 008

| (a) | (b) Identity of issue, borrower, lessor, or similar party | (c) Description of investment including maturity date, rate of interest, collateral, par or maturity value | (d) Cost | (e) Current value |
|---|---|---|---|---|
| | GNMAII POOL MA5711 SER 2049 4.5% DUE 01-20-2049 REG | U.S. Government Securities | | 185,850 |
| | GOVERNMENT NATIONAL MORTGAGE ASSOC 2% 01-15-2051 | U.S. Government Securities | | 104,574 |
| | GOVERNMENT NATIONAL MORTGAGE ASSOC 2% 02-15-2051 | U.S. Government Securities | | 313,219 |
| | I/O FEDERAL HOME LN MTG CORP SER 4057 CLUI 3 05-15-2027 | U.S. Government Securities | | 3,564 |
| | I/O FEDERAL HOME LN MTG CORP SER 4194 CL BI 3.5% 04-01-2043 REG | U.S. Government Securities | | 2,546 |
| | I/O FHLMC MULTICLASS 1.33103% 07/25/203507-25-2035 | U.S. Government Securities | | 51,675 |
| | I/O FHLMC MULTICLASS SER 004298 CL PI 4.0% DUE 04-15-2043 | U.S. Government Securities | | 1,360 |
| | I/O FHLMC MULTICLASS SER 00K091 CL X1 03-25-2029 | U.S. Government Securities | | 44,308 |
| | I/O FHLMC MULTICLASS SER 4057 CL CS 04-15-2039 | U.S. Government Securities | | 579 |
| | I/O FHLMC MULTICLASS SER 4085 CL IO 3 06-15-2027 REG | U.S. Government Securities | | 7,261 |
| | I/O FHLMC MULTICLASS TRANCHE 00048 08-25-2027 | U.S. Government Securities | | 13,561 |
| | I/O FHLMC MULTICLASS TRANCHE 08-25-2023 | U.S. Government Securities | | 13,212 |
| | I/O FNMA 407 CL 22 5% 01-25-2039 | U.S. Government Securities | | 1,741 |
| | I/O FNMA REMIC SER 2012-70 CL YS FTLG RTDUE 02-25-2041 | U.S. Government Securities | | 2,416 |
| | I/O FNMA REMIC TR 2012-101 CL-AI 3.0% 06-25-2027 | U.S. Government Securities | | 7,306 |
| | I/O FNMA REMIC TR 2012-101 CL-BI 4% 09-25-2027 | U.S. Government Securities | | 460 |
| | I/O FNMA REMIC TR 2016-60 CL-QS VAR RATE09-25-2046 | U.S. Government Securities | | 27,090 |
| | I/O FNMA SER 2014-47 CL AI 1.8840 08-25-2044 | U.S. Government Securities | | 5,996 |
| | I/O FNMA SMBS TR 000390 CL C3 6.00% 07-25-2038 | U.S. Government Securities | | 1,653 |
| | I/O FNMA STRIPPED MTG BACKED SECS SMBS TR 407 CL 41 01-25-2038 | U.S. Government Securities | | 1,228 |
| | I/O FNMA TRANCHE SERIES 2014-M8 CLS X2 FLT RT 06-25-2024 | U.S. Government Securities | | 45,626 |
| | I/O FREMF 2012-K20 MTG .2% DUE 05-25-2045 | U.S. Government Securities | | 2,827 |

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|---|---|---|---|---|
| | I/O GNMA 2012-066 REMIC PASS THRU CL CI 3.5 02-20-2038 REG | U.S. Government Securities | | 2,136 |
| | I/O GNMA 2012-H27 CL AI FLTG 10-20-2062 | U.S. Government Securities | | 5,294 |
| | I/O GNMA 2015-167 REMIC PASS THRU CTF CLOI 04-16-2045 | U.S. Government Securities | | 5,652 |
| | I/O GNMA REMIC SER 2015-036 CL MI 5.50% 03-20-2045 | U.S. Government Securities | | 25,813 |
| | I/O GNMA SER 2014-117 CL SJ FLTG RT 08-20-2044 | U.S. Government Securities | | 8,929 |
| | I/O GNMA SER 2020-160 CL YI 2.5% 10-20-2050 REG | U.S. Government Securities | | 14,199 |
| | I/O GNMA VAR RT .89457% DUE 08-16-2054 | U.S. Government Securities | | 20,085 |
| | PVTPL CMO CONNECTICUT AVE SECS TR 2019-R07 NT CL 1M-2 VAR RT 10-25-2039 | U.S. Government Securities | | 206,433 |
| | PVTPL FREDDIE MAC -STACR SR 20-DNA1 CL M2 FLTG 01-25-2050 | U.S. Government Securities | | 307,668 |
| | SLM STUDENT LN TR SLM STUDENT LOAN 03-15-2033 REG | U.S. Government Securities | | 73,153 |
| | SMALL BUSINESS ADMIN GTD DEV PARTN SER 2019-25G CL 1 2.69% FIXED 07-01-2044 | U.S. Government Securities | | 31,271 |
| | SMALL BUSINESS ADMIN GTD SER 2019-20D CL 1 2.98% 04-01-2039 | U.S. Government Securities | | 30,347 |
| | TSY INFL IX N/B TREAS BONDS 0.75% 02-15-2045 | U.S. Government Securities | | 114,026 |
| | TSY INFL IX N/B 1% TIPS 02-15-2048 | U.S. Government Securities | | 352,614 |
| | UMBS TBA 15YR 1.5% 01-15-2036 | U.S. Government Securities | | 720,234 |
| | UNITED STATES 0% TBILL 05-04-2021 | U.S. Government Securities | | 39,989 |
| | UNITED STATES OF AMER TREAS BONDS 0.75 DEB TIPS 02-15-2042 | U.S. Government Securities | | 454,512 |
| | UNITED STATES OF AMER TREAS NOTES DTD 09/30/2020 .25% 09-30-2025 | U.S. Government Securities | | 19,924 |
| | UNITED STATES OF AMER TREAS NOTES DTD 10/31/2020 .25% 10-31-2025 | U.S. Government Securities | | 29,871 |
| | UNITED STATES TREAS BDS 1.25% DUE 05-15-2050 | U.S. Government Securities | | 1,496,859 |
| | UNITED STATES TREAS BDS 1.375 02-15-2044 REG | U.S. Government Securities | | 385,968 |

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

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|---|---|---|---|---|
| | UNITED STATES TREAS BDS 2.125 2-15-2041 | U.S. Government Securities | | 130,484 |
| | UNITED STATES TREAS BDS DTD 00271 1.125%DUE 08-15-2040 | U.S. Government Securities | | 1,846,102 |
| | UNITED STATES TREAS BDS DTD 08/15/2020 1.375% 08-15-2050 | U.S. Government Securities | | 1,133,241 |
| | UNITED STATES TREAS BDS DTD 11/15/2020 1.625% 11-15-2050 | U.S. Government Securities | | 179,325 |
| | UNITED STATES TREAS BDS TSY INFL IX N/B 02-15-2046 | U.S. Government Securities | | 239,682 |
| | UNITED STATES TREAS BILLS 0% TBILL 04-20-2021 | U.S. Government Securities | | 859,797 |
| | UNITED STATES TREAS BILLS 0% TBILL 04-29-2021 | U.S. Government Securities | | 599,837 |
| | UNITED STATES TREAS BONDS 1.0% 02-15-2049 | U.S. Government Securities | | 218,447 |
| | UNITED STS TREAS NTS 0.5% 08-31-2027 | U.S. Government Securities | | 467,136 |
| | UNITED STS TREAS NTS 0.25% 11-15-2023 | U.S. Government Securities | | 10,028 |
| | UNITED STS TREAS NTS DTD .875% 11-15-2030 | U.S. Government Securities | | 159,475 |
| | US TREASURY DTD 02/15/2010 02-15-2040 | U.S. Government Securities | | 242,482 |
| | MFO BLACKROCK MID CAPITALIZATION EQUITY INDEX NL FUNDM | Value of Interest in Common/Collective Trusts | | 22,069,450 |
| | MFO COL LSV US SMALL CAP VALUE TIER 5. | Value of Interest in Common/Collective Trusts | | 37,963,156 |
| | MFO FIDELITY GROWTH COMPANY COMMINGLED POOL CLASS 2 | Value of Interest in Common/Collective Trusts | | 799,454,392 |
| | MFO VANGUARD TARGET RETIREMENT 2015 TRUST 1 | Value of Interest in Common/Collective Trusts | | 7,939,682 |
| | MFO VANGUARD TARGET RETIREMENT 2020 TRUST I | Value of Interest in Common/Collective Trusts | | 219,785,135 |
| | MFO VANGUARD TARGET RETIREMENT 2025 TRUST 1 | Value of Interest in Common/Collective Trusts | | 44,848,828 |
| | MFO VANGUARD TARGET RETIREMENT 2030 TRUST I | Value of Interest in Common/Collective Trusts | | 292,517,945 |
| | MFO VANGUARD TARGET RETIREMENT 2035 TRUST 1 | Value of Interest in Common/Collective Trusts | | 19,930,673 |
| | MFO VANGUARD TARGET RETIREMENT 2040 TRUST I | Value of Interest in Common/Collective Trusts | | 130,480,450 |

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| | MFO VANGUARD TARGET RETIREMENT 2045 TRUST 1 | Value of Interest in Common/Collective Trusts | | 10,495,633 |
| | MFO VANGUARD TARGET RETIREMENT 2050 TRUST I | Value of Interest in Common/Collective Trusts | | 60,103,154 |
| | MFO VANGUARD TARGET RETIREMENT 2055 TRUST 1 | Value of Interest in Common/Collective Trusts | | 6,216,915 |
| | MFO VANGUARD TARGET RETIREMENT 2060 TRUST 1 | Value of Interest in Common/Collective Trusts | | 10,049,741 |
| | MFO VANGUARD TARGET RETIREMENT 2065 TRUST I | Value of Interest in Common/Collective Trusts | | 2,717,295 |
| | MFO VANGUARD TARGET RETIREMENT INCOME TRUST I | Value of Interest in Common/Collective Trusts | | 87,599,581 |
| | NT COLLECTIVE RUSSELL 2000 INDEX FUND - DC -NON LENDING TIER THREE | Value of Interest in Common/Collective Trusts | | 8,724,374 |
| | COLTV SHORT TERM INVT FD | Value of Interest in Registered Investment Companies | | 2,767,735 |
| | MFO VANGUARD BD INDEX FDS TOTAL BD MKT PORTFOLIO INSTL SHS | Value of Interest in Registered Investment Companies | | 90,945,545 |
| | MFO VANGUARD DEVELOPED MARKETS INDEX INSTL | Value of Interest in Registered Investment Companies | | 25,853,643 |
| | MFO VANGUARD FEDERAL MONEY MARKET FUND | Value of Interest in Registered Investment Companies | | 206,458,116 |
| | MFO VANGUARD WINDSOR II FD ADMIRAL SHS | Value of Interest in Registered Investment Companies | | 141,522,183 |
| | MFO WELLINGTON CIT II MID CAP OPPORTUNITES S3 FUND | Value of Interest in Registered Investment Companies | | 107,486,710 |
| | MFOFIDELITY 500 INDEX-INST PREM | Value of Interest in Registered Investment Companies | | 370,294,596 |
| | VANGUARD FTSE DEVELOPED MARKETS ETF | Value of Interest in Registered Investment Companies | | 325,749 |
| | | | | 2,866,425,223 |
| | **CASH** | | | 3,478,984 |
| | **PARTICIPANT LOANS** | Interest rates ranging from 3.25% to 10.50% with various maturity dates | | 26,427,204 |
| | **TOTAL** | | | 2,896,331,410 |