

Form 5500 Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Annual Return/Report of Employee Benefit Plan This form is required to be filed for employee benefit plans under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and sections 6057(b) and 6058(a) of the Internal Revenue Code (the Code). <p style="text-align: center;">▶ Complete all entries in accordance with the instructions to the Form 5500.</p>	OMB Nos. 1210-0110 1210-0089 <div style="text-align: center; font-size: 1.2em; font-weight: bold;">2020</div> This Form is Open to Public Inspection
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Part I	Annual Report Identification Information
For calendar plan year 2020 or fiscal plan year beginning <u>01/01/2020</u> and ending <u>12/31/2020</u>	
A This return/report is for:	☐ a multiemployer plan ☐ a multiple-employer plan (Filers checking this box must attach a list of participating employer information in accordance with the form instructions.) ☒ a single-employer plan ☐ a DFE (specify) _____
B This return/report is:	☐ the first return/report ☐ the final return/report ☐ an amended return/report ☐ a short plan year return/report (less than 12 months)
C If the plan is a collectively-bargained plan, check here.	☐
D Check box if filing under:	☒ Form 5558 ☐ automatic extension ☐ the DFVC program ☐ special extension (enter description)

Part II	Basic Plan Information —enter all requested information				
1a Name of plan <u>FIRSTENERGY CORP. MASTER PENSION PLAN</u>	<table border="1" style="width: 100%; border-collapse: collapse;"> <tr> <td style="width: 80%;">1b Three-digit plan number (PN) ▶</td> <td style="width: 20%; text-align: center;"><u>001</u></td> </tr> <tr> <td colspan="2">1c Effective date of plan <u>07/01/1944</u></td> </tr> </table>	1b Three-digit plan number (PN) ▶	<u>001</u>	1c Effective date of plan <u>07/01/1944</u>	
1b Three-digit plan number (PN) ▶	<u>001</u>				
1c Effective date of plan <u>07/01/1944</u>					
2a Plan sponsor's name (employer, if for a single-employer plan) Mailing address (include room, apt., suite no. and street, or P.O. Box) City or town, state or province, country, and ZIP or foreign postal code (if foreign, see instructions) <u>FIRSTENERGY CORP.</u> <u>76 SOUTH MAIN STREET</u> <u>AKRON, OH 44308</u>	<table border="1" style="width: 100%; border-collapse: collapse;"> <tr> <td>2b Employer Identification Number (EIN) <u>34-1843785</u></td> </tr> <tr> <td>2c Plan Sponsor's telephone number <u>330-384-5417</u></td> </tr> <tr> <td>2d Business code (see instructions) <u>221100</u></td> </tr> </table>	2b Employer Identification Number (EIN) <u>34-1843785</u>	2c Plan Sponsor's telephone number <u>330-384-5417</u>	2d Business code (see instructions) <u>221100</u>	
2b Employer Identification Number (EIN) <u>34-1843785</u>					
2c Plan Sponsor's telephone number <u>330-384-5417</u>					
2d Business code (see instructions) <u>221100</u>					

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

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

SIGN HERE	Filed with authorized/valid electronic signature.	10/15/2021	CHRISTINE L WALKER
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE	Filed with authorized/valid electronic signature.		
	Signature of employer/plan sponsor	Date	Enter name of individual signing as employer or plan sponsor
SIGN HERE	Filed with authorized/valid electronic signature.		
	Signature of DFE	Date	Enter name of individual signing as DFE

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

Form 5500 (2020)
v. 200204

3a Plan administrator's name and address ☒ 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	41722
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)	14720
a(2) Total number of active participants at the end of the plan year		6a(2)	12122
b Retired or separated participants receiving benefits.....		6b	19735
c Other retired or separated participants entitled to future benefits		6c	5401
d Subtotal. Add lines 6a(2) , 6b , and 6c		6d	37258
e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits.		6e	3574
f Total. Add lines 6d and 6e		6f	40832
g Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item)		6g	
h Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested		6h	481
7 Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item).....		7	
8a If the plan provides pension benefits, enter the applicable pension feature codes from the List of Plan Characteristics Codes in the instructions: 1A 1C 1E 3F 3H			
b If the plan provides welfare benefits, enter the applicable welfare feature codes from the List of Plan Characteristics Codes in the instructions:			
9a Plan funding arrangement (check all that apply) (1) ☒ Insurance (2) ☐ Code section 412(e)(3) insurance contracts (3) ☒ Trust (4) ☐ General assets of the sponsor		9b Plan benefit arrangement (check all that apply) (1) ☒ Insurance (2) ☐ Code section 412(e)(3) insurance contracts (3) ☒ Trust (4) ☐ General assets of the sponsor	
10 Check all applicable boxes in 10a and 10b to indicate which schedules are attached, and, where indicated, enter the number attached. (See instructions)			
a Pension Schedules (1) ☒ R (Retirement Plan Information) (2) ☐ MB (Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information) - signed by the plan actuary (3) ☒ SB (Single-Employer Defined Benefit Plan Actuarial Information) - signed by the plan actuary		b General Schedules (1) ☒ H (Financial Information) (2) ☐ I (Financial Information – Small Plan) (3) ☒ <u>2</u> A (Insurance Information) (4) ☒ C (Service Provider Information) (5) ☒ D (DFE/Participating Plan Information) (6) ☐ G (Financial Transaction Schedules)	

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

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

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

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

11c Enter the Receipt Confirmation Code for the 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 _____

<div>SCHEDULE A (Form 5500) <div>Department of the Treasury Internal Revenue Service</div><div>Department of Labor Employee Benefits Security Administration</div><div>Pension Benefit Guaranty Corporation</div></div>	<div>Insurance Information</div> <div>This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA).</div> <div>▶ File as an attachment to Form 5500.</div> <div>▶ Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).</div>	<div>OMB No. 1210-0110</div> <div>2020</div> <div>This Form is Open to Public Inspection</div>
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For calendar plan year 2020 or fiscal plan year beginning 01/01/2020 and ending 12/31/2020	
A Name of plan FIRSTENERGY CORP. MASTER PENSION PLAN	B Three-digit plan number (PN) ▶ 001
C Plan sponsor's name as shown on line 2a of Form 5500 FIRSTENERGY CORP.	D Employer Identification Number (EIN) 34-1843785

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

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

(b) EIN	(c) NAIC code	(d) Contract or identification number	(e) Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	(g) To
01-0233346	65838	GAC 229	0	01/01/2020	12/31/2020

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

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

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

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

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

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

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

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

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

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

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

Part II Investment and Annuity Contract Information

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

4 Current value of plan's interest under this contract in the general account at year end **4** 722681**5** Current value of plan's interest under this contract in separate accounts at year end..... **5****6** Contracts With Allocated Funds:**a** State the basis of premium rates ▶**b** Premiums paid to carrier **6b****c** Premiums due but unpaid at the end of the year **6c****d** If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, enter amount. **6d**
Specify nature of costs ▶**e** Type of contract: (1) ☐ individual policies (2) ☐ group deferred annuity(3) ☐ other (specify) ▶**f** If contract purchased, in whole or in part, to distribute benefits from a terminating plan, check here ▶ ☐**7** Contracts With Unallocated Funds (Do not include portions of these contracts maintained in separate accounts)**a** Type of contract: (1) ☐ deposit administration (2) ☒ immediate participation guarantee(3) ☐ guaranteed investment (4) ☐ other ▶**b** Balance at the end of the previous year **7b** 690367**c** Additions: (1) Contributions deposited during the year **7c(1)**
(2) Dividends and credits..... **7c(2)**
(3) Interest credited during the year..... **7c(3)** 75818
(4) Transferred from separate account..... **7c(4)**
(5) Other (specify below)..... **7c(5)**(6) Total additions **7c(6)** 75818**d** Total of balance and additions (add lines **7b** and **7c(6)**). **7d** 766185**e** Deductions:(1) Disbursed from fund to pay benefits or purchase annuities during year **7e(1)** 17598(2) Administration charge made by carrier..... **7e(2)** 18998(3) Transferred to separate account..... **7e(3)**(4) Other (specify below)..... **7e(4)** 6908

▶ DR ANNUAL ADJUSTMENTS

(5) Total deductions **7e(5)** 43504**f** Balance at the end of the current year (subtract line **7e(5)** from line **7d**)..... **7f** 722681

Part III Welfare Benefit Contract Information

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

8 Benefit and contract type (check all applicable boxes)

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

9 Experience-rated contracts:

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

10 Nonexperience-rated contracts:

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

Part IV Provision of Information

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

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

<div>SCHEDULE A (Form 5500) <div>Department of the Treasury Internal Revenue Service</div><div>Department of Labor Employee Benefits Security Administration</div><div>Pension Benefit Guaranty Corporation</div></div>	<div>Insurance Information</div> <div>This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA).</div> <div>▶ File as an attachment to Form 5500.</div> <div>▶ Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).</div>	<div>OMB No. 1210-0110</div> <div>2020</div> <div>This Form is Open to Public Inspection</div>
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For calendar plan year 2020 or fiscal plan year beginning 01/01/2020 and ending 12/31/2020	
A Name of plan FIRSTENERGY CORP. MASTER PENSION PLAN	B Three-digit plan number (PN) ▶ 001
C Plan sponsor's name as shown on line 2a of Form 5500 FIRSTENERGY CORP.	D Employer Identification Number (EIN) 34-1843785

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

(a) Name of insurance carrier
METROPOLITAN LIFE INSURANCE COMPANY

(b) EIN	(c) NAIC code	(d) Contract or identification number	(e) Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	(g) To
13-5581829	65978	370	0	07/01/2019	06/30/2020

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

Part II Investment and Annuity Contract Information

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

4 Current value of plan's interest under this contract in the general account at year end **4** 424692**5** Current value of plan's interest under this contract in separate accounts at year end..... **5****6** Contracts With Allocated Funds:**a** State the basis of premium rates ▶**b** Premiums paid to carrier **6b****c** Premiums due but unpaid at the end of the year **6c****d** If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, enter amount. **6d**
Specify nature of costs ▶**e** Type of contract: (1) ☐ individual policies (2) ☐ group deferred annuity(3) ☐ other (specify) ▶**f** If contract purchased, in whole or in part, to distribute benefits from a terminating plan, check here ▶ ☐**7** Contracts With Unallocated Funds (Do not include portions of these contracts maintained in separate accounts)**a** Type of contract: (1) ☐ deposit administration (2) ☒ immediate participation guarantee(3) ☐ guaranteed investment (4) ☐ other ▶**b** Balance at the end of the previous year **7b** 418289**c** Additions: (1) Contributions deposited during the year **7c(1)**
(2) Dividends and credits..... **7c(2)**
(3) Interest credited during the year..... **7c(3)** 6403
(4) Transferred from separate account..... **7c(4)** 18464406
(5) Other (specify below) **7c(5)**(6) Total additions **7c(6)** 18470809**d** Total of balance and additions (add lines **7b** and **7c(6)**) **7d** 18889098**e** Deductions:(1) Disbursed from fund to pay benefits or purchase annuities during year **7e(1)** 18183373(2) Administration charge made by carrier..... **7e(2)** 248977(3) Transferred to separate account..... **7e(3)**(4) Other (specify below) **7e(4)** 32056

▶ RISK CHARGES AND TAX CHARGES

(5) Total deductions **7e(5)** 18464406**f** Balance at the end of the current year (subtract line **7e(5)** from line **7d**) **7f** 424692

Part III Welfare Benefit Contract Information

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

8 Benefit and contract type (check all applicable boxes)

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

9 Experience-rated contracts:

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

10 Nonexperience-rated contracts:

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

Part IV Provision of Information

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

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

<div>SCHEDULE SB (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation</div>	<div>Single-Employer Defined Benefit Plan Actuarial Information</div> <div>This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6059 of the Internal Revenue Code (the Code).</div> <div>▶ File as an attachment to Form 5500 or 5500-SF.</div>	<div>OMB No. 1210-0110</div> <div>2020</div> <div>This Form is Open to Public Inspection</div>
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For calendar plan year 2020 or fiscal plan year beginning 01/01/2020 and ending 12/31/2020	
▶ Round off amounts to nearest dollar.	
▶ Caution: A penalty of \$1,000 will be assessed for late filing of this report unless reasonable cause is established.	
A Name of plan FIRSTENERGY CORP. MASTER PENSION PLAN	B Three-digit plan number (PN) ▶ 001
C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF FIRSTENERGY CORP.	D Employer Identification Number (EIN) 34-1843785
E Type of plan: ☒ Single ☐ Multiple-A ☐ Multiple-B	F Prior year plan size: ☐ 100 or fewer ☐ 101-500 ☒ More than 500

Part I	Basic Information			
1	Enter the valuation date: Month 01 Day 01 Year 2020			
2	Assets:			
a	Market value	2a	8395523624	
b	Actuarial value	2b	7992517689	
3	Funding target/participant count breakdown	(1) Number of participants	(2) Vested Funding Target	(3) Total Funding Target
a	For retired participants and beneficiaries receiving payment.....	22647	5062989303	5062989303
b	For terminated vested participants.....	4355	381358947	381358947
c	For active participants	14720	2175477745	2294796021
d	Total.....	41722	7619825995	7739144271
4	If the plan is in at-risk status, check the box and complete lines (a) and (b)..... ☐			
a	Funding target disregarding prescribed at-risk assumptions		4a	
b	Funding target reflecting at-risk assumptions, but disregarding transition rule for plans that have been in at-risk status for fewer than five consecutive years and disregarding loading factor.....		4b	
5	Effective interest rate		5	5.72 %
6	Target normal cost.....		6	172276085

Statement by Enrolled Actuary	
To the best of my knowledge, the information supplied in this schedule and accompanying schedules, statements and attachments, if any, is complete and accurate. Each prescribed assumption was applied in accordance with applicable law and regulations. In my opinion, each other assumption is reasonable (taking into account the experience of the plan and reasonable expectations) and such other assumptions, in combination, offer my best estimate of anticipated experience under the plan.	
SIGN HERE	
VLAD SACHELARIE	09/06/2021
Signature of actuary	Date
AON CONSULTING, INC.	20-07106
Type or print name of actuary	Most recent enrollment number
950 MAIN AVENUE SUITE 1600 CLEVELAND, OH 44113	216-430-4749
Firm name	Telephone number (including area code)
Address of the firm	

If the actuary has not fully reflected any regulation or ruling promulgated under the statute in completing this schedule, check the box and see instructions ☐
For Paperwork Reduction Act Notice, see the Instructions for Form 5500 or 5500-SF.
Schedule SB (Form 5500) 2020 v. 200204

Part II Beginning of Year Carryover and Prefunding Balances

	(a) Carryover balance	(b) Prefunding balance
7 Balance at beginning of prior year after applicable adjustments (line 13 from prior year)	0	1199161500
8 Portion elected for use to offset prior year's funding requirement (line 35 from prior year)	0	378449223
9 Amount remaining (line 7 minus line 8)	0	820712277
10 Interest on line 9 using prior year's actual return of <u>20.17</u> %	0	165537666
11 Prior year's excess contributions to be added to prefunding balance:		
a Present value of excess contributions (line 38a from prior year)		0
b(1) Interest on the excess, if any, of line 38a over line 38b from prior year Schedule SB, using prior year's effective interest rate of <u>5.51</u> %		0
b(2) Interest on line 38b from prior year Schedule SB, using prior year's actual return		0
c Total available at beginning of current plan year to add to prefunding balance		0
d Portion of (c) to be added to prefunding balance		0
12 Other reductions in balances due to elections or deemed elections	0	0
13 Balance at beginning of current year (line 9 + line 10 + line 11d – line 12)	0	986249943

Part III Funding Percentages

14 Funding target attainment percentage	14	90.53 %
15 Adjusted funding target attainment percentage	15	87.52 %
16 Prior year's funding percentage for purposes of determining whether carryover/prefunding balances may be used to reduce current year's funding requirement	16	85.08 %
17 If the current value of the assets of the plan is less than 70 percent of the funding target, enter such percentage	17	%

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

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

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

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

20 Quarterly contributions and liquidity shortfalls:

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

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

Part V	Assumptions Used to Determine Funding Target and Target Normal Cost
---------------	--

21 Discount rate:			
a Segment rates:	1st segment: 4.75 %	2nd segment: 5.50 %	3rd segment: 6.27 %
			☐ N/A, full yield curve used
b Applicable month (enter code)			21b 4
22 Weighted average retirement age			22 62
23 Mortality table(s) (see instructions) ☐ Prescribed - combined ☒ Prescribed - separate ☐ Substitute			

Part VI	Miscellaneous Items
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24 Has a change been made in the non-prescribed actuarial assumptions for the current plan year? If "Yes," see instructions regarding required attachment.		☐ Yes ☒ No
25 Has a method change been made for the current plan year? If "Yes," see instructions regarding required attachment.		☐ Yes ☒ No
26 Is the plan required to provide a Schedule of Active Participants? If "Yes," see instructions regarding required attachment.		☒ Yes ☐ No
27 If the plan is subject to alternative funding rules, enter applicable code and see instructions regarding attachment.	27	

Part VII	Reconciliation of Unpaid Minimum Required Contributions For Prior Years
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28 Unpaid minimum required contributions for all prior years	28	0
29 Discounted employer contributions allocated toward unpaid minimum required contributions from prior years (line 19a)	29	0
30 Remaining amount of unpaid minimum required contributions (line 28 minus line 29)	30	0

Part VIII	Minimum Required Contribution For Current Year
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31 Target normal cost and excess assets (see instructions):			
a Target normal cost (line 6)	31a	172276085	
b Excess assets, if applicable, but not greater than line 31a	31b	0	
32 Amortization installments:	Outstanding Balance	Installment	
a Net shortfall amortization installment	732876525	68807346	
b Waiver amortization installment	0	0	
33 If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month _____ Day _____ Year _____) and the waived amount	33		
34 Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33)	34	241083431	
	Carryover balance	Prefunding balance	Total balance
35 Balances elected for use to offset funding requirement	0	241083431	241083431
36 Additional cash requirement (line 34 minus line 35)	36	0	
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c)	37	0	
38 Present value of excess contributions for current year (see instructions)			
a Total (excess, if any, of line 37 over line 36)	38a	0	
b Portion included in line 38a attributable to use of prefunding and funding standard carryover balances	38b		
39 Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37)	39	0	
40 Unpaid minimum required contributions for all years	40	0	

Part IX	Pension Funding Relief Under Pension Relief Act of 2010 (See Instructions)
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41 If an election was made to use PRA 2010 funding relief for this plan:	
a Schedule elected	☐ 2 plus 7 years ☐ 15 years
b Eligible plan year(s) for which the election in line 41a was made	☐ 2008 ☐ 2009 ☐ 2010 ☐ 2011

SCHEDULE C (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Service Provider Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ File as an attachment to Form 5500.	OMB No. 1210-0110
		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 FIRSTENERGY CORP. MASTER PENSION PLAN	B Three-digit plan number (PN) ▶	001
C Plan sponsor's name as shown on line 2a of Form 5500 FIRSTENERGY CORP.	D Employer Identification Number (EIN) 34-1843785	

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

1 Information on Persons Receiving Only Eligible Indirect Compensation

- a** Check "Yes" or "No" to indicate whether you are excluding a person from the remainder of this Part because they received only eligible indirect compensation for which the plan received the required disclosures (see instructions for definitions and conditions).. ☒ Yes ☐ No
- b** If you answered line 1a "Yes," enter the name and EIN or address of each person providing the required disclosures for the service providers who received only eligible indirect compensation. Complete as many entries as needed (see instructions).

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation
ASCEND PARTNERS FUND II BPO, LTD
98-0494721

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

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

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

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

DODGE & COX FUNDS

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

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

GLOBAL INFRASTRUCTURE PARTNERS

1345 AVENUE OF THE AMERICA
NEW YORK, NY 10105

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

K3 PRIVATE INVESTORS, L.P.

81-2019702

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

LEONARD GREEN & PARTNERS

98-1278459

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

HIGHLINE CAPITAL MANAGEMENT, L.P.

13-3929520

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

K4 PRIVATE INVESTORS, L.P.

82-4855839

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

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

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

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

AON CONSULTING INC.

22-2232264

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
11 50	NONE	6040777	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

CANTILLON CAPITAL MANAGEMENT LLC

14-1875682

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	3128728	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

ARTISAN PARTNERS HOLDINGS LP

39-1807188

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	2031810	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

LSV ASSET MANAGEMENT

23-2772200

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50	NONE	1387422	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

PRUDENTIAL INSURANCE COMPANY

22-1211670

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	1338149	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

NISA INVESTMENT ADVISORS, LLC

48-1140940

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	1246484	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

BAIN CAPITAL

45-3645898

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
27 28 50 51 68	NONE	1100217	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

THE BANK OF NEW YORK MELLON

13-5160382

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
21 50 59 62 65	NONE	956354	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

METROPOLITAN LIFE INSURANCE COMPANY

13-5581829

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51 65	NONE	657828	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

PIMCO

33-0629048

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	494417	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

LOOMIS SAYLES AND CO.

04-3200030

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	460026	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

PARAMETRIC PORTFOLIO ASSOCIATE

20-0292745

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	456857	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

LEGAL & GENERAL

20-8058531

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50	NONE	134121	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

BENXL TECHNOLOGIES, INC

23-2694597

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
13 50 99	NONE	108060	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

AVIVA INVESTORS AMERICAS

61-1691139

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50	NONE	101759	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

THE NORTHERN TRUST COMPANY

36-1561860

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50	NONE	94869	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

WILLIS TOWERS WATSON GROUP

82-6695738

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
50 99	NONE	72058	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

BLACKROCK

94-6052285

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	55037	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

JOHN HANCOCK

04-1414660

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50	NONE	47544	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

CALFE HALTER & GRISWOLD LLP

34-0732302

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
50 99	NONE	20582	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

AVIVA INVESTORS NORTH AMERICA

42-1475285

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50	NONE	14218	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

MERCER US INC.

13-2834414

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 99	NONE	9077	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 ☐

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

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

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

a Name of MTIA, CCT, PSA, or 103-12 IE: <u>BLACKROCK ASWI FUND</u>		
b Name of sponsor of entity listed in (a): <u>BLACKROCK</u>		
c EIN-PN <u>33-6371939-001</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>23625751</u>
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>EB TEMPORARY INVESTMENT</u>		
b Name of sponsor of entity listed in (a): <u>THE BANK OF NEW YORK MELLON</u>		
c EIN-PN <u>25-6078093-023</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>1441133544</u>
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>GENESIS EMERGING MARKET FUND</u>		
b Name of sponsor of entity listed in (a): <u>GENESIS ASSETS MANAGEMENT</u>		
c EIN-PN <u>22-3163872-001</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>11423</u>
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>COLLECTIVE ACWI IMI LD</u>		
b Name of sponsor of entity listed in (a): <u>THE NORHTERN TRUST COMPANY</u>		
c EIN-PN <u>45-6138589-039</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>126972146</u>
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>PROPERTY INCOME FUND</u>		
b Name of sponsor of entity listed in (a): <u>UBS TRUMBULL</u>		
c EIN-PN <u>80-0227394-001</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>113144837</u>
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>LOOMIS SAYLES SENIOR LOAN FUND</u>		
b Name of sponsor of entity listed in (a): <u>LOOMIS SAYLES AND COMPANY</u>		
c EIN-PN <u>82-0542784-001</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>0</u>
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>AGT US LONG FIXED ACTIVE</u>		
b Name of sponsor of entity listed in (a): <u>AON HEWITT</u>		
c EIN-PN <u>27-2436452-007</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>0</u>

a Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity
code**e** Dollar value of interest in MTIA, CCT, PSA, or
103-12 IE at end of year (see instructions)**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity
code**e** Dollar value of interest in MTIA, CCT, PSA, or
103-12 IE at end of year (see instructions)**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity
code**e** Dollar value of interest in MTIA, CCT, PSA, or
103-12 IE at end of year (see instructions)**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity
code**e** Dollar value of interest in MTIA, CCT, PSA, or
103-12 IE at end of year (see instructions)**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity
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103-12 IE at end of year (see instructions)**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity
code**e** Dollar value of interest in MTIA, CCT, PSA, or
103-12 IE at end of year (see instructions)**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity
code**e** Dollar value of interest in MTIA, CCT, PSA, or
103-12 IE at end of year (see instructions)**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity
code**e** Dollar value of interest in MTIA, CCT, PSA, or
103-12 IE at end of year (see instructions)**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity
code**e** Dollar value of interest in MTIA, CCT, PSA, or
103-12 IE at end of year (see instructions)**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity
code**e** Dollar value of interest in MTIA, CCT, PSA, or
103-12 IE at end of year (see instructions)

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

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

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

SCHEDULE H (Form 5500) <small>Department of the Treasury Internal Revenue Service</small> <small>Department of Labor Employee Benefits Security Administration</small> <small>Pension Benefit Guaranty Corporation</small>	Financial Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA), and section 6058(a) of the Internal Revenue Code (the Code). ► File as an attachment to Form 5500.	OMB No. 1210-0110 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 FIRSTENERGY CORP. MASTER PENSION PLAN	B Three-digit plan number (PN) ►	001
C Plan sponsor's name as shown on line 2a of Form 5500 FIRSTENERGY CORP.	D Employer Identification Number (EIN) 34-1843785	

Part I Asset and Liability Statement			
1 Current value of plan assets and liabilities at the beginning and end of the plan year. Combine the value of plan assets held in more than one trust. Report the value of the plan's interest in a commingled fund containing the assets of more than one plan on a line-by-line basis unless the value is reportable on lines 1c(9) through 1c(14). Do not enter the value of that portion of an insurance contract which guarantees, during this plan year, to pay a specific dollar benefit at a future date. Round off amounts to the nearest dollar. MTIAs, CCTs, PSAs, and 103-12 IEs do not complete lines 1b(1), 1b(2), 1c(8), 1g, 1h, and 1i. CCTs, PSAs, and 103-12 IEs also do not complete lines 1d and 1e. See instructions.			
Assets		(a) Beginning of Year	(b) End of Year
a Total noninterest-bearing cash.....	1a	9076709	120197302
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)		
(2) Participant contributions.....	1b(2)		
(3) Other	1b(3)	232245100	102080845
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)	16985424	73494652
(2) U.S. Government securities	1c(2)	110481565	116935346
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)	296743450	981894111
(B) All other	1c(3)(B)	460271269	1224972353
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)	6581020	11674340
(B) Common	1c(4)(B)	1524740184	1754437982
(5) Partnership/joint venture interests	1c(5)	1322684329	1772347284
(6) Real estate (other than employer real property)	1c(6)	442733465	282283164
(7) Loans (other than to participants)	1c(7)		
(8) Participant loans	1c(8)		
(9) Value of interest in common/collective trusts	1c(9)	3236712770	1704887701
(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)	597547899	673415992
(14) Value of funds held in insurance company general account (unallocated contracts).....	1c(14)	203683801	204082992
(15) Other.....	1c(15)	14091320	117210451

		(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	8474578305 9139914515
Liabilities			
g	Benefit claims payable	1g	
h	Operating payables	1h	4198250 4885181
i	Acquisition indebtedness.....	1i	
j	Other liabilities.....	1j	72717945 122811991
k	Total liabilities (add all amounts in lines 1g through 1j)	1k	76916195 127697172
Net Assets			
l	Net assets (subtract line 1k from line 1f)	1l	8397662110 9012217343

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.

		(a) Amount	(b) Total
Income			
a	Contributions:		
(1)	Received or receivable in cash from: (A) Employers	2a(1)(A)	
	(B) Participants	2a(1)(B)	
	(C) Others (including rollovers).....	2a(1)(C)	
(2)	Noncash contributions	2a(2)	
(3)	Total contributions. Add lines 2a(1)(A) , (B) , (C) , and line 2a(2)	2a(3)	0
b	Earnings on investments:		
(1)	Interest:		
	(A) Interest-bearing cash (including money market accounts and certificates of deposit).....	2b(1)(A)	96907
	(B) U.S. Government securities	2b(1)(B)	660635
	(C) Corporate debt instruments	2b(1)(C)	59852118
	(D) Loans (other than to participants)	2b(1)(D)	
	(E) Participant loans.....	2b(1)(E)	
	(F) Other	2b(1)(F)	4155281
	(G) Total interest. Add lines 2b(1)(A) through (F)	2b(1)(G)	64764941
(2)	Dividends: (A) Preferred stock.....	2b(2)(A)	106521
	(B) Common stock	2b(2)(B)	20675967
	(C) Registered investment company shares (e.g. mutual funds).....	2b(2)(C)	43234763
	(D) Total dividends. Add lines 2b(2)(A) , (B) , and (C)	2b(2)(D)	64017251
(3)	Rents	2b(3)	
(4)	Net gain (loss) on sale of assets: (A) Aggregate proceeds	2b(4)(A)	3926423456
	(B) Aggregate carrying amount (see instructions).....	2b(4)(B)	3525500034
	(C) Subtract line 2b(4)(B) from line 2b(4)(A) and enter result	2b(4)(C)	400923422
(5)	Unrealized appreciation (depreciation) of assets: (A) Real estate	2b(5)(A)	3196650
	(B) Other	2b(5)(B)	578038757
	(C) Total unrealized appreciation of assets. Add lines 2b(5)(A) and (B)	2b(5)(C)	581235407

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts.....	2b(6)		112609164
(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)		24266001
c Other income	2c		30512187
d Total income. Add all income amounts in column (b) and enter total.....	2d		1278328373

Expenses**e** Benefit payment and payments to provide benefits:

(1) Directly to participants or beneficiaries, including direct rollovers.....	2e(1)	592431178	
(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)		592431178
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)	3263531	
(2) Contract administrator fees	2i(2)	4008633	
(3) Investment advisory and management fees	2i(3)	15358621	
(4) Other.....	2i(4)	48711177	
(5) Total administrative expenses. Add lines 2i(1) through (4)	2i(5)		71341962
j Total expenses. Add all expense amounts in column (b) and enter total.....	2j		663773140

Net Income and Reconciliation

k Net income (loss). Subtract line 2j from line 2d	2k		614555233
l Transfers of assets:			
(1) To this plan.....	2l(1)		
(2) From this plan	2l(2)		

Part III Accountant's Opinion

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

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

(1) ☐ Unmodified (2) ☐ Qualified (3) ☒ Disclaimer (4) ☐ Adverse

b 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) ☒ 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: **BOBER MARKEY AND FEDOROVICH**

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

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

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

Part IV Compliance Questions

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

During the plan year:

a Was there a failure to transmit to the plan any participant contributions within the time period described in 29 CFR 2510.3-102? Continue to answer "Yes" for any prior year failures until fully corrected. (See instructions and DOL's Voluntary Fiduciary Correction Program.)

	Yes	No	Amount
4a		X	

	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?	X		25000000
f Did the plan have a loss, whether or not reimbursed by the plan's fidelity bond, that was caused by fraud or dishonesty?		X	
4f		X	
g Did the plan hold any assets whose current value was neither readily determinable on an established market nor set by an independent third party appraiser?			
4g		X	
h Did the plan receive any noncash contributions whose value was neither readily determinable on an established market nor set by an independent third party appraiser?			
4h		X	
i Did the plan have assets held for investment? (Attach schedule(s) of assets if "Yes" is checked, and see instructions for format requirements.)	X		
4i	X		
j Were any plan transactions or series of transactions in excess of 5% of the current value of plan assets? (Attach schedule of transactions if "Yes" is checked and see instructions for format requirements.)	X		
4j	X		
k Were all the plan assets either distributed to participants or beneficiaries, transferred to another plan, or brought under the control of the PBGC?		X	
4k		X	
l Has the plan failed to provide any benefit when due under the plan?		X	
4l		X	
m If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.)			
4m			
n If 4m was answered "Yes," check the "Yes" box if you either provided the required notice or one of the exceptions to providing the notice applied under 29 CFR 2520.101-3.			
4n			
5a Has a resolution to terminate the plan been adopted during the plan year or any prior plan year?..... ☐ Yes ☒ No If "Yes," enter the amount of any plan assets that reverted to the employer this year _____.			
5b If, during this plan year, any assets or liabilities were transferred from this plan to another plan(s), identify the plan(s) to which assets or liabilities were transferred. (See instructions.)			
5b(1) Name of plan(s)	5b(2) EIN(s)	5b(3) PN(s)	
5c 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 4306825.			

<div>SCHEDULE R (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation</div>	<div>Retirement Plan Information</div> <div>This schedule is required to be filed under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6058(a) of the Internal Revenue Code (the Code).</div> <div>▶ File as an attachment to Form 5500.</div>	<div>OMB No. 1210-0110</div> <div>2020</div> <div>This Form is Open to Public Inspection.</div>
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For calendar plan year 2020 or fiscal plan year beginning 01/01/2020 and ending 12/31/2020

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

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

1 Total value of distributions paid in property other than in cash or the forms of property specified in the instructions.....	1	0
2 Enter the EIN(s) of payor(s) who paid benefits on behalf of the plan to participants or beneficiaries during the year (if more than two, enter EINs of the two payors who paid the greatest dollar amounts of benefits): EIN(s): 42-1558009		
Profit-sharing plans, ESOPs, and stock bonus plans, skip line 3.		
3 Number of participants (living or deceased) whose benefits were distributed in a single sum, during the plan year	3	293

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.)
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4 Is the plan administrator making an election under Code section 412(d)(2) or ERISA section 302(d)(2)?	☐ Yes	☐ No	☒ N/A
If the plan is a defined benefit plan, go to line 8.			
5 If a waiver of the minimum funding standard for a prior year is being amortized in this plan year, see instructions and enter the date of the ruling letter granting the waiver. Date: Month _____ Day _____ Year _____ If you completed line 5, complete lines 3, 9, and 10 of Schedule MB and do not complete the remainder of this schedule.			
6 a Enter the minimum required contribution for this plan year (include any prior year accumulated funding deficiency not waived)	6a		
b Enter the amount contributed by the employer to the plan for this plan year	6b		
c Subtract the amount in line 6b from the amount in line 6a. Enter the result (enter a minus sign to the left of a negative amount).....	6c		
If you completed line 6c, skip lines 8 and 9.			
7 Will the minimum funding amount reported on line 6c be met by the funding deadline?	☐ Yes	☐ No	☐ N/A
8 If a change in actuarial cost method was made for this plan year pursuant to a revenue procedure or other authority providing automatic approval for the change or a class ruling letter, does the plan sponsor or plan administrator agree with the change?	☐ Yes	☐ No	☒ N/A

Part III	Amendments
-----------------	-------------------

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

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

10 Were unallocated employer securities or proceeds from the sale of unallocated securities used to repay any exempt loan?	☐ Yes	☐ No
11 a Does the ESOP hold any preferred stock?	☐ Yes	☐ No
b If the ESOP has an outstanding exempt loan with the employer as lender, is such loan part of a "back-to-back" loan? (See instructions for definition of "back-to-back" loan.)	☐ Yes	☐ No
12 Does the ESOP hold any stock that is not readily tradable on an established securities market?	☐ Yes	☐ No

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

Schedule R (Form 5500) 2020
v. 200204

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).....

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).....

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).....

14a	
14b	
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.....

b The corresponding number for the second preceding plan year.....

15a	
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.....

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.....

16a	
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: 23.0 % Investment-Grade Debt: 30.0 % High-Yield Debt: 0.0 % Real Estate: 9.0 % Other: 38.0 %

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 _____

FirstEnergy Corp. Master Pension Plan

**Financial Statements and Supplemental Schedules
December 31, 2020 and 2019**

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

INDEPENDENT AUDITORS' REPORT

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

Report on the Financial Statements

We were engaged to audit the accompanying financial statements of FirstEnergy Corp. Master Pension Plan (the "Plan"), which comprise the statements of net assets available for benefits and of accumulated plan benefits as of December 31, 2020 and 2019, and the related statement of changes in net assets available for benefits and statement of changes in accumulated plan benefits for the year ended December 31, 2020, and the related notes to the financial statements.

Management's Responsibility for the Financial Statements

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

Auditors' Responsibility

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

Basis for Disclaimer of Opinion

As permitted by 29 CFR 2520.103-8 of the Department of Labor's ("DOL") Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974 ("ERISA"), the Plan administrator instructed us not to perform, and we did not perform, any auditing procedures with respect to the information summarized in Note 5, which was certified by Bank of New York Mellon, the Trustee of the Plan, except for comparing the information with the related information included in the financial statements. We have been informed by the Plan administrator that the Trustee holds the Plan's investment assets and executes investment transactions. The Plan administrator has obtained certifications from the Trustee as of December 31, 2020 and 2019, and for the year ended December 31, 2020, that the information provided to the Plan administrator by the Trustee is complete and accurate.

Disclaimer of Opinion

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

Other Matter

The supplemental schedules, Schedule H, Line 4i – Schedule of Assets (Held at End of Year) as of December 31, 2020, Schedule H, Line 4i – Schedule of Assets (Acquired and Disposed of Within Year) for the year ended December 31, 2020, and Schedule H, Line 4j – Schedule of Reportable Transactions for the year ended December 31, 2020, are required by the DOL's Rules and Regulations for Reporting and Disclosure under ERISA and are presented for the purpose of additional analysis and are not a required part of the financial statements. Because of the significance of the matter described in the Basis for Disclaimer of Opinion paragraph, we do not express an opinion on the supplemental schedules.

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

The form and content of the information included in the financial statements and supplemental schedules, other than that derived from the information certified by the Trustee, have been audited by us in accordance with auditing standards generally accepted in the United States of America and, in our opinion, are presented in compliance with the DOL's Rules and Regulations for Reporting and Disclosure under ERISA.



BOBER, MARKEY, FEDOROVICH & COMPANY
Cleveland, Ohio

October 15, 2021

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

	As of December 31,	
	2020	2019
Assets		
Cash and cash equivalents	\$ 120,197,302	\$ 9,076,709
Investments held, at fair value	8,917,636,368	8,233,256,496
Due from broker for securities sold	77,476,701	218,907,723
Accrued interest and dividends receivable	24,604,144	13,337,377
Total assets	9,139,914,515	8,474,578,305
Liabilities		
Administrative expenses payable	4,885,181	4,198,250
Due to broker for securities purchased	122,811,991	72,717,945
Total liabilities	127,697,172	76,916,195
Net assets available for benefits	<u>\$ 9,012,217,343</u>	<u>\$ 8,397,662,110</u>

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

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

	For the Year Ended December 31, 2020
<hr/>	
Additions:	
Investment Income:	
Interest and dividends	\$ 128,782,192
Net appreciation in fair value of investments	1,149,546,181
Total investment income	<u>1,278,328,373</u>
 Total additions	 <u>1,278,328,373</u>
 Deductions:	
Administrative expenses	71,341,962
Benefit payments	<u>592,431,178</u>
Total deductions	<u>663,773,140</u>
 Net increase in net assets available for benefits	 614,555,233
 Net assets available for benefits, beginning of year	 <u>8,397,662,110</u>
 Net assets available for benefits, end of year	 <u><u>\$ 9,012,217,343</u></u>

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

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

	As of December 31,	
	2020	2019
Actuarial present value of accumulated plan benefits		
Vested benefits:		
Participants currently receiving payments	\$ 6,929,386,826	\$ 6,156,460,163
Other participants	3,855,040,439	3,752,649,919
Total vested benefits	10,784,427,265	9,909,110,082
Nonvested benefits	186,857,240	193,374,433
Total actuarial present value of accumulated plan benefits	<u>\$ 10,971,284,505</u>	<u>\$ 10,102,484,515</u>

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

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

	For the Year Ended December 31, 2020
Actuarial present value of accumulated plan benefits, beginning of year	<u>\$ 10,102,484,515</u>
Increase (decrease) during the year attributable to:	
Benefits accumulated	320,551,509
Change in discount period	327,610,642
Benefits paid	(592,431,178)
Change in assumptions	812,578,637
Plan amendments	<u>490,380</u>
Net increase in actuarial present value of accumulated plan benefits	<u>868,799,990</u>
Actuarial present value of accumulated plan benefits, end of year	<u><u>\$ 10,971,284,505</u></u>

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

Note 1 - Description of the Plan

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

General

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

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

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

Plan Termination

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

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

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

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

Actuarial Present Value of Accumulated Plan Benefits

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

The actuarial present value of accumulated plan benefits as of December 31, 2020 and 2019, was determined by the Company's actuary, Aon. The present value of accumulated plan benefits is the amount that results from applying actuarial assumptions to adjust the accumulated plan benefits to reflect the time value of money and the probability of payment between the valuation date and expected payment date. The significant actuarial assumptions and methods used in the valuations as of December 31, 2020 and 2019, were:

Mortality

During 2020, the Society of Actuaries published new mortality tables that include more current data than the RP-2014 tables as well as new improvement scales. An analysis of the Plan's mortality data indicated the use of the Pri-2012 mortality table with projection scale MP-2020 was most appropriate. As such, the Pri-2012 mortality table with projection scale MP-2020 was utilized to determine the 2020 benefit obligation as of December 31, 2020. The Pri-2012 mortality table with projection scale MP-2019 was utilized to determine the 2019 benefit obligation as of December 31, 2019.

Retirement Age

In 2020, active participants were assumed to retire at the following rates:

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

Discount Rates

The discount rates used to determine present value of accumulated plan benefits were 2.67% and 3.34% in 2020 and 2019, respectively.

Actuarial Method

In 2020 and 2019, the present value of accumulated plan benefits was determined by applying the Unit Credit Cost Method. The foregoing actuarial assumptions are based on the presumption that the Plan will continue. In the event the Plan was to terminate, different actuarial assumptions and other factors might be applicable in determining the actuarial present value of accumulated plan benefits.

Note 2 - Significant Accounting Policies

Basis of Accounting

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

Recent Accounting Pronouncements

There were no recent accounting pronouncements not yet adopted which have a material impact on the Plan.

Use of Estimates

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

Payment of Benefits

Benefits are recorded when paid.

Investment Valuation and Income Recognition

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

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

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

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

Risks and Uncertainties

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

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

Subsequent Events

The Plan has evaluated subsequent events through October 15, 2021, the date the financial statements were issued. On March 11, 2021, President Biden signed into law the American Rescue Plan Act of 2021, which among other things, extended shortfall amortization periods and modification of the interest rate stabilization rules for single-employer plans thereby impacting funding requirements. As a result, under current assumptions, including an expected annual return on assets of 7.50%, FirstEnergy does not currently expect to have a required contribution to the pension plan. However, FirstEnergy may elect to contribute to the pension plan voluntarily.

Note 3 - Plan Tax Status

The latest determination letter for the Plan is December 10, 2020, in which the Internal Revenue Service stated that the Plan, as then designed, was in compliance with the applicable requirements of the IRC.

GAAP requires Plan management to evaluate tax positions taken by the Plan and recognize a tax liability if the organization has taken an uncertain position that more likely than not would not be sustained upon examination by taxing authorities. The Plan administrator has analyzed the tax positions taken by the Plan, and has concluded that as of December 31, 2020 and 2019, there are no uncertain positions taken or expected to be taken that would require recognition of a liability or disclosure in the financial statements.

Note 4 - Contributions by the Company

It is the Company's policy to make contributions to the Plan in amounts estimated to be necessary to fully provide for all employees' benefits by the time they retire. During the 2020 and 2019 Plan years, the employer contributions met or exceeded the minimum funding requirements as specified in ERISA.

Note 5 - Information Certified by the Plan Trustee

The Trustee certified the following information included in the 2020 and 2019 financial statements in accordance with 29 CFR Section 2520.103-5 of the DOL's rules and regulations for reporting and disclosure under ERISA: investments held, at fair value, accrued interest and dividends receivable, due to or from broker for securities purchased or sold and interest and dividends income. As of December 31, 2020 and 2019, the Plan held \$2,296,069,348 and \$1,870,377,765, respectively, of investments in hedge funds, derivatives, private equity, insurance-linked securities and real estate funds. These assets, related activity and net appreciation in fair value of investments are not covered by the certifications received from the Trustee as of December 31, 2020 and 2019 or for the year ended December 31, 2020.

Note 6 - Party-in-Interest

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

Note 7 - Investments and Fair Value Measurements

The Plan invests in various investment securities. Investment securities are exposed to various risks such as interest rate, market and credit risks. Due to the level of risk associated with certain investment securities, it is at least reasonably possible that changes in the values of investment securities will occur in the near term and that such changes could materially affect the amounts reported in the Statements of Net Assets Available for Benefits.

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

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

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

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

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

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

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

There were no changes in valuation methodologies for assets measured at fair value during 2020.

FirstEnergy Corp. Master Pension Plan
Notes to Financial Statements
December 31, 2020 and 2019

The following tables set forth by level within the fair value hierarchy, the fair value of the Plan's investments. During 2020, there were no significant transfers among levels.

December 31, 2020	Level 1	Level 2	Level 3	Total
Cash and short-term securities	\$ —	\$1,496,169,100	\$ —	\$1,496,169,100
Equities	1,900,540,043	162,421,976	—	2,062,962,019
Fixed income				
Corporate bonds	—	2,672,165,656	—	2,672,165,656
Other ⁽¹⁾	—	390,270,245	—	390,270,245
Derivatives	(12,724,373)	—	—	(12,724,373)
Total	\$1,887,815,670	\$4,721,026,977	\$ —	6,608,842,647
Private equity funds ⁽²⁾				511,764,928
Insurance-linked securities ⁽²⁾				317,514,927
Hedge funds ⁽²⁾				663,687,062
Real estate funds ⁽²⁾				815,826,804
Total investments held, at fair value				\$8,917,636,368

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

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

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

FirstEnergy Corp. Master Pension Plan
Notes to Financial Statements
December 31, 2020 and 2019

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

December 31, 2020	Fair Value	Unfunded Commitments	Redemption Frequency (if Currently Eligible)	Redemption Notice Period
Private Equity Funds ^(a)	\$ 511,764,928	\$ 369,928,599	From any time, to not currently redeemable	From 30 days, to not available
Insurance-linked securities ^(b)	\$ 317,514,927	\$ —	From twice a year to not able to redeem	From twice a year to, to not available
Hedge funds ^(c)	\$ 663,687,062	\$ —	From monthly to quarterly	From monthly to quarterly - gating factors may apply
Real Estate Funds ^(d)	\$ 815,826,804	\$ —	Quarterly to not able to redeem currently.	From 60 to 90 days notice, to not available

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

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

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

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

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

Note 8 - Derivatives

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

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

Derivative Assets		Derivative Liabilities	
Derivatives not designated as hedging instruments	As of December 31, 2020	Derivatives not designated as hedging instruments	As of December 31, 2020
Futures	\$ 16,761	Futures	\$ 12,741,134
	<u>\$ 16,761</u>		<u>\$ 12,741,134</u>

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

The effects of derivatives on the net appreciation in fair value of investments for the year ended December 31, 2020, were as follows:

Derivatives not designated as hedging instruments	Amount of Gain on Derivatives, net
Futures	\$ 279,655,477
	<u>\$ 279,655,477</u>

FirstEnergy Corp. Master Pension Plan
Schedule H, line 4i - Schedule of Assets (Held at End of Year)
December 31, 2020
#34-1843785 Plan 001

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

See pages 1-104 of the attached report from Bank of New York Mellon for the Schedule of Assets (Held at Year End)

FirstEnergy Corp. Master Pension Plan
Schedule H, line 4i - Schedule of Assets (Acquired and Disposed of Within Year)
Year Ended December 31, 2020
#34-1843785 Plan 001

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

See pages 1-7 of the attached report from Bank of New York Mellon for the Schedule of Assets (Acquired and Disposed of Within Year)

FirstEnergy Corp. Master Pension Plan
Schedule H, line 4j - Schedule of Reportable Transactions
Year Ended December 31, 2020
#34-1843785 Plan 001

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

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



Schedule of Investments at End of Plan Year at Revalued Cost

Report ID: M1102E

Status: FINAL

FXP COMBINE MGRS - FXPG00000300

1/1/2020 - 12/31/2020

FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
INTEREST-BEARING CASH					
FXPF10010802 AA9123453	AUD (AUSTRALIAN DOLLARS)	14,866.980	10,450.74	11,472.11	1,021.37
FXPF10010802 ES9123450	CHF (SWISS FRANC)	101,439.410	104,196.75	114,756.95	10,560.20
FXPF10010802 EX9123459	GBP (GREAT BRITISH POUNDS)	154,945.500	205,262.57	211,802.75	6,540.18
FXPF10010802 FH9123487	HKD CURRENCY AT BROKER	0.010	0.00	0.00	0.00
FXPF10010802 FJ9123483	JPY CURRENCY AT BROKER	0.020	0.00	0.00	0.00
FXPF10010802 XX9123458	EUR (EURO)	35,883.370	40,279.08	43,905.10	3,626.02
FXPF11010002 SS9123455	SEK (SWEDISH KRONA)	3,687.300	421.28	448.98	27.70
FXPF11010202 AA9123487	AUD CURRENCY AT BROKER	-4.080	-2.87	-3.15	-0.28
FXPF11010202 ES9123450	CHF (SWISS FRANC)	126,779.370	131,987.48	143,423.69	11,436.21
FXPF11010202 EX9123459	GBP (GREAT BRITISH POUNDS)	3,525.400	4,670.25	4,819.05	148.80
FXPF11010202 EX9123483	GBP CURRENCY AT BROKER 0.000%	-0.980	-1.30	-1.34	-0.04
FXPF11010202 FH9123487	HKD CURRENCY AT BROKER	-0.060	-0.01	-0.01	0.00
FXPF11010202 FJ9123459	JPY (JAPANESE YEN)	27,299,745.000	251,205.36	264,417.11	13,211.75
FXPF11010202 FJ9123483	JPY CURRENCY AT BROKER	9.200	0.08	0.09	0.01
FXPF11010202 FK9123456	KRW (SOUTH KOREAN WON)	105,521,678.000	91,246.18	97,138.61	5,892.43
FXPF11010202 LM9123455	MXN (MEXICAN PESO)	-53.940	-2.81	-2.71	0.10
FXPF11010202 NC9123455	CAD (CANADIAN DOLLARS)	9,782.590	7,543.93	7,678.64	134.71
FXPF11010202 NC9123489	CAD CURRENCY AT BROKER	-5.940	-4.58	-4.66	-0.08
FXPF11010202 SD9123458	DKK (DANISH KRONE)	27,933.540	4,193.74	4,591.69	397.95
FXPF11010202 XX9123458	EUR (EURO)	75,192.310	85,943.24	92,001.55	6,058.31
FXPF11010202 XX9123482	EUR CURRENCY AT BROKER	0.830	0.93	1.02	0.09
FXPF11010302 AA9123453	AUD (AUSTRALIAN DOLLARS)	22.550	16.14	17.40	1.26
FXPF11010302 EX9123459	GBP (GREAT BRITISH POUNDS)	0.120	0.16	0.16	0.00
FXPF11010302 SS9123455	SEK (SWEDISH KRONA)	0.290	0.03	0.04	0.01
FXPF11010602 AA9123453	AUD (AUSTRALIAN DOLLARS)	0.400	0.28	0.31	0.03
FXPF11010602 ES9123450	CHF (SWISS FRANC)	-48.060	-54.37	-54.37	0.00
FXPF11010602 EX9123459	GBP (GREAT BRITISH POUNDS)	0.100	0.13	0.14	0.01
FXPF11010602 FH9123453	HKD (HONG KONG DOLLARS)	0.230	0.03	0.03	0.00
FXPF11010602 KS9123453	ZAR (SOUTH AFRICAN RAND)	124.120	8.88	8.45	-0.43
FXPF11010602 LB9123459	BRL (BRAZILIAN REAL)	508.380	98.31	97.87	-0.44
FXPF11010602 XX9123458	EUR (EURO)	0.270	0.33	0.33	0.00
FXPF11010802 ES9123450	CHF (SWISS FRANC)	-17.010	-19.24	-19.24	0.00
FXPF11010802 EX9123459	GBP (GREAT BRITISH POUNDS)	0.060	0.08	0.08	0.00
FXPF11010802 FJ9123459	JPY (JAPANESE YEN)	-391.000	-3.79	-3.79	0.00



Schedule of Investments at End of Plan Year at Revalued Cost

Report ID: M1102E

Status: FINAL

FXP COMBINE MGRS - FXPG00000300

1/1/2020 - 12/31/2020

FXP ALL MANAGER ACCOUNTS

	Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss	
	FXPF11010802	FK9123456	KRW (SOUTH KOREAN WON)	11,072,420.000	10,029.82	10,192.78	162.96
	FXPF11010902	AA9123453	AUD (AUSTRALIAN DOLLARS)	16,830.270	12,371.09	12,987.08	615.99
	FXPF11010902	EM9123453	HUF (HUNGARIAN FORINT)	-90,801.340	-304.64	-306.33	-1.69
	FXPF11010902	ES9123450	CHF (SWISS FRANC)	-125.520	-137.21	-142.00	-4.79
	FXPF11010902	EX9123459	GBP (GREAT BRITISH POUNDS)	0.070	0.10	0.10	0.00
	FXPF11010902	FB9123456	THB (THAI BAHT)	308,556.000	9,811.78	10,298.93	487.15
	FXPF11010902	FH9123453	HKD (HONG KONG DOLLARS)	0.040	0.01	0.01	0.00
	FXPF11010902	FJ9123459	JPY (JAPANESE YEN)	-4.000	-0.04	-0.04	0.00
	FXPF11010902	FK9123456	KRW (SOUTH KOREAN WON)	12,480,000.000	10,545.44	11,488.54	943.10
	FXPF11010902	FL9123454	IDR (INDONESIAN RUPIAH)	692,731,741.000	48,947.19	49,304.49	357.30
	FXPF11010902	FM9123452	SGD (SINGAPORE DOLLARS)	-3.360	-2.47	-2.54	-0.07
	FXPF11010902	FN9123450	MYR (MALAYSIAN RINGGIT)	1,734,639.000	424,868.44	431,234.06	6,365.62
	FXPF11010902	KS9123453	ZAR (SOUTH AFRICAN RAND)	143.720	9.35	9.78	0.43
	FXPF11010902	LB9123459	BRL (BRAZILIAN REAL)	1,019,910.900	231,015.56	196,355.72	-34,659.84
	FXPF11010902	LM9123455	MXN (MEXICAN PESO)	490.890	26.11	24.64	-1.47
	FXPF11010902	NC9123455	CAD (CANADIAN DOLLARS)	22,035.990	17,123.31	17,296.70	173.39
	FXPF11010902	SS9123455	SEK (SWEDISH KRONA)	-13.170	-1.51	-1.60	-0.09
	FXPF11010902	XX9123458	EUR (EURO)	669,860.680	819,247.98	819,608.04	360.06
	FXPF20010402	XX9123458	EUR (EURO)	37,066.670	41,607.34	45,352.92	3,745.58
	FXPF20010602	999E81102	SWAP COLLATERAL WITH CITIBANK	195,335.560	195,335.56	195,335.56	0.00
	FXPF20010602	999F71597	CASH HELD AT BNYMELLON	0.310	0.31	0.31	0.00
	FXPF20010602	99VVAG9R6	SWAP COLLATERAL WITH BANK OF AMERICA NA	2,160,354.500	2,160,354.50	2,160,354.50	0.00
	FXPF20010602	AA9123453	AUD (AUSTRALIAN DOLLARS)	0.110	0.08	0.08	0.00
	FXPF20010602	EX9123459	GBP (GREAT BRITISH POUNDS)	74,947.990	101,157.32	102,450.15	1,292.83
	FXPF20010602	XX9123458	EUR (EURO)	537,923.510	602,474.33	658,176.31	55,701.98
	FXPF20011002	999BOAUS7	SWAP/ISDA BANK OF AMERICA (BOA 01/01/2049 DD 07/01/08	220,000.000	220,000.00	220,000.00	0.00
	FXPF20011002	999GLMUS3	GOLDMAN CAP MKT (GLM) CASH COL VAR RT 01/01/2049 DD 07/01/08	10,000.000	10,000.00	10,000.00	0.00
	FXPF20011002	999J27567	CITIBANK CASH COLLATERAL VAR RT 01/01/2049 DD 07/01/08	175,000.000	175,000.00	175,000.00	0.00
	FXPF20011002	999MSCD96	DOM MFA CASH COLL MSC VAR RT 01/01/2049 DD 07/01/08	60,000.000	60,000.00	60,000.00	0.00
	FXPF20011002	999SALCA0	SAL CCP COLLATERAL VAR RT 01/01/2049 DD 07/01/08	192,000.000	192,000.00	192,000.00	0.00
	FXPF20011002	999SALZA5	SAL ICE CCP COLLATERAL VAR RT 01/01/2049 DD 07/01/08	115,000.000	115,000.00	115,000.00	0.00
	FXPF20011002	999TDMD04	DOM MFA CASH COLL TD SEC VAR RT 01/01/2049 DD 07/01/08	540,000.000	540,000.00	540,000.00	0.00
	FXPF20011002	EX9123459	GBP (GREAT BRITISH POUNDS)	56,187.370	74,933.52	76,805.33	1,871.81
	FXPF20011002	LM9123455	MXN (MEXICAN PESO)	959.230	48.35	48.14	-0.21
	FXPF20011002	XX9123458	EUR (EURO)	146,420.220	177,293.18	179,152.46	1,859.28
	FXPF30010002	AA9123487	AUD CURRENCY AT BROKER	-0.010	-0.01	-0.01	0.00



Schedule of Investments at End of Plan Year at Revalued Cost

Report ID: M1102E

Status: FINAL

FXP COMBINE MGRS - FXPG00000300

1/1/2020 - 12/31/2020

FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF30010002 EX9123483	GBP CURRENCY AT BROKER 0.000%	2.830	3.75	3.87	0.12
FXPF30010002 XX9123458	EUR (EURO)	26.500	29.75	32.42	2.67
FXPF30010002 XX9123482	EUR CURRENCY AT BROKER	-2.040	-2.29	-2.50	-0.21
FXPF99910002 XX9123458	EUR (EURO)	20,564.780	23,083.97	25,162.04	2,078.07
TOTAL INTEREST-BEARING CASH			7,209,306.98	7,309,712.82	100,405.84

U. S. GOVERNMENT SECURITIES

FXPF11010802 9127962F5	U S TREASURY BILL 0.000% 03/25/2021 DD 03/26/20	2,504,000.000	2,503,707.87	2,503,707.87	0.00
FXPF11010802 9127964N6	U S TREASURY BILL 0.000% 03/18/2021 DD 09/17/20	4,129,000.000	4,128,349.64	4,128,349.64	0.00
FXPF20010302 9127963V9	U S TREASURY BILL 0.000% 01/21/2021 DD 07/23/20	7,695,000.000	7,693,191.03	7,693,191.03	0.00
FXPF20010302 9127964N6	U S TREASURY BILL 0.000% 03/18/2021 DD 09/17/20	9,430,000.000	9,428,164.56	9,428,164.56	0.00
FXPF20010302 912810SP4	U S TREASURY BOND 1.375% 08/15/2050 DD 08/15/20	11,415,000.000	10,656,357.68	10,690,832.40	34,474.72
FXPF20010302 91282CAV3	U S TREASURY NOTE 0.875% 11/15/2030 DD 11/15/20	5,095,000.000	5,067,666.72	5,078,288.40	10,621.68
FXPF20011002 912803EE9	U S TREASURY BD PRIN STRIP 0.000% 11/15/2043 DD 11/15/13	58,100,000.000	41,138,296.63	40,582,850.00	-555,446.63
FXPF20011002 912810SL3	U S TREASURY BOND 2.000% 02/15/2050 DD 02/15/20	1,800,000.000	1,960,183.42	1,954,962.00	-5,221.42
FXPF20011002 912810SP4	U S TREASURY BOND 1.375% 08/15/2050 DD 08/15/20	4,800,000.000	4,457,051.30	4,495,488.00	38,436.70
FXPF20011102 912810SP4	U S TREASURY BOND 1.375% 08/15/2050 DD 08/15/20	5,915,000.000	5,606,429.82	5,539,752.40	-66,677.42
FXPF20011102 912810SS8	U S TREASURY BOND 1.625% 11/15/2050 DD 11/15/20	4,035,000.000	3,990,951.98	4,019,868.75	28,916.77
FXPF20011102 912810ST6	U S TREASURY BOND 1.375% 11/15/2040 DD 11/15/20	7,880,000.000	7,809,110.08	7,791,350.00	-17,760.08
FXPF20011102 91282CAV3	U S TREASURY NOTE 0.875% 11/15/2030 DD 11/15/20	6,355,000.000	6,312,238.87	6,334,155.60	21,916.73
FXPF20011202 912810SP4	U S TREASURY BOND 1.375% 08/15/2050 DD 08/15/20	6,345,000.000	5,968,931.26	5,942,473.20	-26,458.06
FXPF20011202 91282CAU5	U S TREASURY NOTE 0.500% 10/31/2027 DD 10/31/20	135,000.000	133,523.44	133,945.65	422.21
FXPF20011202 91282CAV3	U S TREASURY NOTE 0.875% 11/15/2030 DD 11/15/20	620,000.000	618,718.54	617,966.40	-752.14
TOTAL U. S. GOVERNMENT SECURITIES			117,472,872.84	116,935,345.90	-537,526.94

CORPORATE DEBT INSTRUMENTS - PREFERRED

FXPF20010302 001055AY8	AFLAC INC 4.750% 01/15/2049 DD 10/31/18	717,000.000	848,708.81	1,000,566.33	151,857.52
FXPF20010302 00206RKD3	AT&T INC 3.100% 02/01/2043 DD 08/04/20	1,150,000.000	1,128,654.85	1,167,215.50	38,560.65
FXPF20010302 002824BH2	ABBOTT LABORATORIES 4.900% 11/30/2046 DD 11/22/16	2,195,000.000	3,026,308.65	3,254,087.50	227,778.85
FXPF20010302 002824BN9	ABBOTT LABORATORIES 4.750% 04/15/2043 DD 10/15/16	810,000.000	1,020,340.80	1,137,434.40	117,093.60
FXPF20010302 00287YAV1	ABBVIE INC 4.300% 05/14/2036 DD 05/12/16	1,765,000.000	1,928,638.09	2,171,973.70	243,335.61
FXPF20010302 00287YBD0	ABBVIE INC 4.875% 11/14/2048 DD 09/18/18	160,000.000	210,041.60	216,395.20	6,353.60
FXPF20010302 00440EAH0	CHUBB INA HOLDINGS INC 6.700% 05/15/2036 DD 05/22/06	180,000.000	260,834.40	281,089.80	20,255.40
FXPF20010302 00440EAQ0	CHUBB INA HOLDINGS INC 4.150% 03/13/2043 DD 03/13/13	240,000.000	305,661.60	311,404.80	5,743.20
FXPF20010302 00440EAW7	CHUBB INA HOLDINGS INC 4.350% 11/03/2045 DD 11/03/15	545,000.000	684,461.86	739,074.50	54,612.64
FXPF20010302 007589AB0	ADVOCATE HEALTH & HOSPITALS CO 4.272% 08/15/2048 DD 08/16/18	375,000.000	427,320.00	490,541.25	63,221.25



Schedule of Investments at End of Plan Year at Revalued Cost

Report ID: M1102E

Status: FINAL

FXP COMBINE MGRS - FXPG00000300

1/1/2020 - 12/31/2020

FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010302 009158AZ9	AIR PRODUCTS AND CHEMICALS INC 2.700% 05/15/2040 DD 04/30/20	470,000.000	471,558.08	506,537.80	34,979.72
FXPF20010302 009158BA3	AIR PRODUCTS AND CHEMICALS INC 2.800% 05/15/2050 DD 04/30/20	175,000.000	174,363.00	192,346.00	17,983.00
FXPF20010302 010392FD5	ALABAMA POWER CO 5.500% 03/15/2041 DD 03/10/11	90,000.000	113,412.60	126,656.10	13,243.50
FXPF20010302 010392FJ2	ALABAMA POWER CO 3.850% 12/01/2042 DD 12/05/12	165,000.000	175,705.20	202,288.35	26,583.15
FXPF20010302 010392FL7	ALABAMA POWER CO 4.150% 08/15/2044 DD 08/26/14	235,000.000	262,027.35	298,139.80	36,112.45
FXPF20010302 010392FM5	ALABAMA POWER CO 3.750% 03/01/2045 DD 03/11/15	560,000.000	595,105.60	677,448.80	82,343.20
FXPF20010302 01959LAC6	ALLINA HEALTH SYSTEM 3.887% 04/15/2049 DD 05/29/19	270,000.000	287,158.50	306,814.50	19,656.00
FXPF20010302 020002BA8	ALLSTATE CORP/THE 4.500% 06/15/2043 DD 06/07/13	200,000.000	253,538.00	267,708.00	14,170.00
FXPF20010302 020002BC4	ALLSTATE CORP/THE 4.200% 12/15/2046 DD 12/08/16	255,000.000	293,884.95	336,765.75	42,880.80
FXPF20010302 02079KAE7	ALPHABET INC 1.900% 08/15/2040 DD 08/05/20	775,000.000	763,422.75	760,631.50	-2,791.25
FXPF20010302 02079KAF4	ALPHABET INC 2.050% 08/15/2050 DD 08/05/20	2,210,000.000	2,089,427.50	2,109,290.30	19,862.80
FXPF20010302 02079KAG2	ALPHABET INC 2.250% 08/15/2060 DD 08/05/20	970,000.000	945,438.05	937,960.90	-7,477.15
FXPF20010302 02209SBG7	ALTRIA GROUP INC 6.200% 02/14/2059 DD 02/14/19	300,000.000	357,474.00	421,197.00	63,723.00
FXPF20010302 023135BF2	AMAZON.COM INC 3.875% 08/22/2037 DD 02/22/18	920,000.000	1,057,997.49	1,147,672.40	89,674.91
FXPF20010302 023135BJ4	AMAZON.COM INC 4.050% 08/22/2047 DD 02/22/18	170,000.000	220,525.70	224,476.50	3,950.80
FXPF20010302 023135BM7	AMAZON.COM INC 4.250% 08/22/2057 DD 02/22/18	1,355,000.000	1,725,376.77	1,930,780.15	205,403.38
FXPF20010302 023135BT2	AMAZON.COM INC 2.500% 06/03/2050 DD 06/03/20	455,000.000	450,345.35	472,094.35	21,749.00
FXPF20010302 02360FAB2	UNION ELECTRIC CO 5.300% 08/01/2037 DD 07/21/05	114,000.000	143,321.94	153,451.98	10,130.04
FXPF20010302 02361DAU4	AMEREN ILLINOIS CO 3.250% 03/15/2050 DD 11/26/19	705,000.000	720,177.35	823,912.35	103,735.00
FXPF20010302 02364WAJ4	AMERICA MOVIL SAB DE CV 6.375% 03/01/2035 DD 02/25/05	300,000.000	438,648.00	451,008.00	12,360.00
FXPF20010302 02364WAW5	AMERICA MOVIL SAB DE CV 6.125% 03/30/2040 DD 03/30/10	660,000.000	884,320.80	981,136.20	96,815.40
FXPF20010302 02364WBE4	AMERICA MOVIL SAB DE CV 4.375% 07/16/2042 DD 07/16/12	205,000.000	253,865.85	256,801.45	2,935.60
FXPF20010302 02364WBG9	AMERICA MOVIL SAB DE CV 4.375% 04/22/2049 DD 04/22/19	980,000.000	1,115,334.76	1,255,556.40	140,221.64
FXPF20010302 026874AZ0	AMERICAN INTERNATIONAL GROUP I 6.250% 05/01/2036 DD 04/20/06	280,000.000	374,239.60	405,283.20	31,043.60
FXPF20010302 026874DP9	AMERICAN INTERNATIONAL GROUP I 4.375% 06/30/2050 DD 05/11/20	270,000.000	268,633.80	353,529.90	84,896.10
FXPF20010302 03523TBF4	ANHEUSER-BUSCH INBEV WORLDWIDE 8.200% 01/15/2039 DD 01/15/11	145,000.000	229,330.55	250,510.70	21,180.15
FXPF20010302 03523TBV9	ANHEUSER-BUSCH INBEV WORLDWIDE 5.550% 01/23/2049 DD 01/23/19	715,000.000	1,003,898.05	1,016,637.05	12,739.00
FXPF20010302 035240AU4	ANHEUSER-BUSCH INBEV WORLDWIDE 4.600% 06/01/2060 DD 04/03/20	865,000.000	1,057,429.26	1,110,582.15	53,152.89
FXPF20010302 035242AB2	ANHEUSER-BUSCH INBEV FINANCE I 4.000% 01/17/2043 DD 01/17/13	285,000.000	304,804.65	327,376.65	22,572.00
FXPF20010302 037389BE2	AON CORP 2.800% 05/15/2030 DD 05/15/20	1,600,000.000	1,726,308.50	1,745,552.00	19,243.50
FXPF20010302 037735CX3	APPALACHIAN POWER CO 4.500% 03/01/2049 DD 03/06/19	290,000.000	335,866.40	378,078.80	42,212.40
FXPF20010302 037735CY1	APPALACHIAN POWER CO 3.700% 05/01/2050 DD 05/14/20	345,000.000	355,474.07	414,075.90	58,601.83
FXPF20010302 037833AL4	APPLE INC 3.850% 05/04/2043 DD 05/03/13	500,000.000	631,045.00	631,700.00	655.00
FXPF20010302 037833BA7	APPLE INC 3.450% 02/09/2045 DD 02/09/15	1,145,000.000	1,307,775.08	1,389,583.45	81,808.37
FXPF20010302 037833BW9	APPLE INC 4.500% 02/23/2036 DD 02/23/16	170,000.000	190,904.90	228,857.40	37,952.50
FXPF20010302 037833CH1	APPLE INC 4.250% 02/09/2047 DD 02/09/17	165,000.000	222,896.85	225,183.75	2,286.90



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Status: FINAL

FXP COMBINE MGRS - FXPG00000300

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FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010302 037833DD9	APPLE INC 3.750% 09/12/2047 DD 09/12/17	1,440,000.000	1,643,889.35	1,805,083.20	161,193.85
FXPF20010302 037833DQ0	APPLE INC 2.950% 09/11/2049 DD 09/11/19	710,000.000	769,448.30	796,435.40	26,987.10
FXPF20010302 037833DW7	APPLE INC 2.650% 05/11/2050 DD 05/11/20	4,830,000.000	5,018,161.45	5,126,320.50	108,159.05
FXPF20010302 037833DZ0	APPLE INC 2.400% 08/20/2050 DD 08/20/20	2,045,000.000	2,038,050.65	2,092,893.90	54,843.25
FXPF20010302 037833EA4	APPLE INC 2.550% 08/20/2060 DD 08/20/20	495,000.000	488,871.90	509,097.60	20,225.70
FXPF20010302 038222AG0	APPLIED MATERIALS INC 5.850% 06/15/2041 DD 06/08/11	210,000.000	316,211.70	330,794.10	14,582.40
FXPF20010302 038222AP0	APPLIED MATERIALS INC 2.750% 06/01/2050 DD 05/29/20	745,000.000	741,520.85	810,552.55	69,031.70
FXPF20010302 040555CT9	ARIZONA PUBLIC SERVICE CO 4.350% 11/15/2045 DD 11/06/15	420,000.000	483,911.40	541,321.20	57,409.80
FXPF20010302 040555DA9	ARIZONA PUBLIC SERVICE CO 3.500% 12/01/2049 DD 11/20/19	165,000.000	168,184.50	196,767.45	28,582.95
FXPF20010302 046353AD0	ASTRAZENECA PLC 6.450% 09/15/2037 DD 09/12/07	1,300,000.000	1,867,067.85	2,006,381.00	139,313.15
FXPF20010302 046353AG3	ASTRAZENECA PLC 4.000% 09/18/2042 DD 09/18/12	1,515,000.000	1,721,836.35	1,870,131.15	148,294.80
FXPF20010302 05348EAZ2	AVALONBAY COMMUNITIES INC 3.900% 10/15/2046 DD 10/05/16	350,000.000	419,916.00	427,570.50	7,654.50
FXPF20010302 05348EBF5	AVALONBAY COMMUNITIES INC 3.300% 06/01/2029 DD 05/15/19	340,000.000	382,782.20	386,569.80	3,787.60
FXPF20010302 05348EBG3	AVALONBAY COMMUNITIES INC 2.300% 03/01/2030 DD 02/25/20	745,000.000	784,438.50	794,579.75	10,141.25
FXPF20010302 05523RAE7	BAE SYSTEMS PLC 144A 3.000% 09/15/2050 DD 09/15/20	375,000.000	369,513.75	391,282.50	21,768.75
FXPF20010302 05523RAF4	BAE SYSTEMS PLC 144A 1.900% 02/15/2031 DD 09/15/20	270,000.000	271,949.40	272,956.50	1,007.10
FXPF20010302 055451AV0	BHP BILLITON FINANCE USA LTD 5.000% 09/30/2043 DD 09/30/13	495,000.000	653,028.10	728,110.35	75,082.25
FXPF20010302 059165EL0	BALTIMORE GAS AND ELECTRIC CO 3.200% 09/15/2049 DD 09/12/19	205,000.000	200,926.65	228,939.90	28,013.25
FXPF20010302 06051GHS1	BANK OF AMERICA CORP VAR RT 03/15/2050 DD 03/15/19	1,445,000.000	1,747,379.49	1,895,796.65	148,417.16
FXPF20010302 06051GHU6	BANK OF AMERICA CORP VAR RT 04/23/2040 DD 04/23/19	3,040,000.000	3,474,552.29	3,743,030.40	268,478.11
FXPF20010302 06051GJA8	BANK OF AMERICA CORP VAR RT 03/20/2051 DD 03/20/20	1,955,000.000	2,276,328.07	2,468,910.85	192,582.78
FXPF20010302 06051GJM2	BANK OF AMERICA CORP VAR RT 10/24/2051 DD 10/21/20	650,000.000	655,508.80	677,995.50	22,486.70
FXPF20010302 06654DAC1	BANNER HEALTH 3.181% 01/01/2050 DD 05/14/20	250,000.000	250,000.00	276,955.00	26,955.00
FXPF20010302 06849RAG7	BARRICK NORTH AMERICA FINANCE 5.700% 05/30/2041 DD 06/01/11	165,000.000	203,530.80	238,733.55	35,202.75
FXPF20010302 075887BX6	BECTON DICKINSON AND CO 4.669% 06/06/2047 DD 06/06/17	1,240,000.000	1,444,801.06	1,628,194.40	183,393.34
FXPF20010302 084659AW1	BERKSHIRE HATHAWAY ENERGY 144A 4.250% 10/15/2050 DD 03/27/20	160,000.000	205,620.80	207,260.80	1,640.00
FXPF20010302 084659BB6	BERKSHIRE HATHAWAY ENERGY 144A 2.850% 05/15/2051 DD 10/29/20	1,475,000.000	1,476,527.16	1,517,288.25	40,761.09
FXPF20010302 084664BU4	BERKSHIRE HATHAWAY FINANCE COR 4.400% 05/15/2042 DD 05/15/12	220,000.000	258,856.40	292,274.40	33,418.00
FXPF20010302 084664BV2	BERKSHIRE HATHAWAY FINANCE COR 4.300% 05/15/2043 DD 05/15/13	220,000.000	254,375.00	291,473.60	37,098.60
FXPF20010302 084664CQ2	BERKSHIRE HATHAWAY FINANCE COR 4.200% 08/15/2048 DD 08/15/18	2,520,000.000	3,064,160.88	3,327,735.60	263,574.72
FXPF20010302 084664CV1	BERKSHIRE HATHAWAY FINANCE COR 2.850% 10/15/2050 DD 10/15/20	2,755,000.000	2,830,517.75	2,950,522.35	120,004.60
FXPF20010302 092113AN9	BLACK HILLS CORP 4.200% 09/15/2046 DD 08/19/16	280,000.000	293,199.20	344,052.80	50,853.60
FXPF20010302 097023AX3	BOEING CO/THE 6.875% 03/15/2039 DD 03/13/09	180,000.000	231,661.80	245,336.40	13,674.60
FXPF20010302 097023BZ7	BOEING CO/THE 3.625% 03/01/2048 DD 02/23/18	350,000.000	292,939.50	352,887.50	59,948.00
FXPF20010302 097023CB9	BOEING CO/THE 3.850% 11/01/2048 DD 10/31/18	625,000.000	602,399.05	644,662.50	42,263.45
FXPF20010302 097023CP8	BOEING CO/THE 3.250% 02/01/2035 DD 07/31/19	125,000.000	127,932.50	128,188.75	256.25



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FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010302 09778PAC9	BON SECOURS MERCY HEALTH INC 3.205% 06/01/2050 DD 10/15/20	370,000.000	370,000.00	395,130.40	25,130.40
FXPF20010302 110122AU2	BRISTOL-MYERS SQUIBB CO 3.250% 08/01/2042 DD 07/31/12	270,000.000	291,342.60	313,305.30	21,962.70
FXPF20010302 110122CQ9	BRISTOL-MYERS SQUIBB CO 4.125% 06/15/2039 DD 06/15/20	720,000.000	844,531.98	917,395.20	72,863.22
FXPF20010302 110122DE5	BRISTOL-MYERS SQUIBB CO 3.900% 02/20/2028 DD 02/20/20	320,000.000	352,761.60	378,851.20	26,089.60
FXPF20010302 110122DH8	BRISTOL-MYERS SQUIBB CO 4.625% 05/15/2044 DD 05/15/20	875,000.000	1,060,788.75	1,191,408.75	130,620.00
FXPF20010302 110122DK1	BRISTOL-MYERS SQUIBB CO 4.350% 11/15/2047 DD 05/15/20	1,305,000.000	1,586,405.87	1,757,678.40	171,272.53
FXPF20010302 110122DL9	BRISTOL-MYERS SQUIBB CO 4.550% 02/20/2048 DD 02/20/20	555,000.000	739,521.45	774,158.40	34,636.95
FXPF20010302 110122DS4	BRISTOL-MYERS SQUIBB CO 2.550% 11/13/2050 DD 11/13/20	1,345,000.000	1,343,688.85	1,373,177.75	29,488.90
FXPF20010302 12189LAA9	BURLINGTON NORTHERN SANTA FE L 5.750% 05/01/2040 DD 05/17/10	415,000.000	560,345.45	615,332.95	54,987.50
FXPF20010302 12189LAC5	BURLINGTON NORTHERN SANTA FE L 5.050% 03/01/2041 DD 09/10/10	510,000.000	632,211.30	710,685.00	78,473.70
FXPF20010302 12189LAE1	BURLINGTON NORTHERN SANTA FE L 5.400% 06/01/2041 DD 05/19/11	195,000.000	252,324.15	284,011.65	31,687.50
FXPF20010302 12189LAG6	BURLINGTON NORTHERN SANTA FE L 4.950% 09/15/2041 DD 08/22/11	695,000.000	851,368.05	963,951.10	112,583.05
FXPF20010302 12189LAJ0	BURLINGTON NORTHERN SANTA FE L 4.400% 03/15/2042 DD 03/02/12	175,000.000	226,257.50	232,008.00	5,750.50
FXPF20010302 12189LAP6	BURLINGTON NORTHERN SANTA FE L 5.150% 09/01/2043 DD 08/22/13	295,000.000	400,511.40	426,157.00	25,645.60
FXPF20010302 12189LAZ4	BURLINGTON NORTHERN SANTA FE L 3.900% 08/01/2046 DD 05/16/16	1,225,000.000	1,270,223.60	1,565,378.50	295,154.90
FXPF20010302 12189LBC4	BURLINGTON NORTHERN SANTA FE L 4.050% 06/15/2048 DD 03/05/18	140,000.000	174,690.60	184,312.80	9,622.20
FXPF20010302 125523AJ9	CIGNA CORP 4.800% 08/15/2038 DD 08/15/19	575,000.000	659,434.43	749,133.00	89,698.57
FXPF20010302 125523BK5	CIGNA CORP 3.875% 10/15/2047 DD 04/15/20	1,155,000.000	1,174,184.55	1,368,143.70	193,959.15
FXPF20010302 126408HN6	CSX CORP 4.750% 11/15/2048 DD 11/15/18	365,000.000	442,938.45	500,663.20	57,724.75
FXPF20010302 126650CZ1	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18	275,000.000	365,219.25	372,702.00	7,482.75
FXPF20010302 133131AX0	CAMDEN PROPERTY TRUST 3.150% 07/01/2029 DD 06/17/19	215,000.000	238,736.00	242,047.00	3,311.00
FXPF20010302 133131AZ5	CAMDEN PROPERTY TRUST 2.800% 05/15/2030 DD 04/20/20	470,000.000	503,890.30	521,963.20	18,072.90
FXPF20010302 136375CP5	CANADIAN NATIONAL RAILWAY CO 3.650% 02/03/2048 DD 02/06/18	310,000.000	383,891.60	380,521.90	-3,369.70
FXPF20010302 136375CV2	CANADIAN NATIONAL RAILWAY CO 4.450% 01/20/2049 DD 11/07/18	215,000.000	270,390.02	298,886.55	28,496.53
FXPF20010302 136375CZ3	CANADIAN NATIONAL RAILWAY CO 2.450% 05/01/2050 DD 05/01/20	280,000.000	284,664.80	289,788.80	5,124.00
FXPF20010302 144141DD7	DUKE ENERGY PROGRESS LLC 4.100% 03/15/2043 DD 03/12/13	205,000.000	229,694.30	254,716.60	25,022.30
FXPF20010302 149123CE9	CATERPILLAR INC 4.750% 05/15/2064 DD 05/08/14	645,000.000	855,160.35	954,890.25	99,729.90
FXPF20010302 14918AAD1	CATHOLIC HEALTH SERVICES OF LO 3.368% 07/01/2050 DD 09/02/20	235,000.000	235,000.00	247,144.80	12,144.80
FXPF20010302 15189WAH3	CENTERPOINT ENERGY RESOURCES C 5.850% 01/15/2041 DD 07/15/11	600,000.000	765,018.00	845,100.00	80,082.00
FXPF20010302 15189XAS7	CENTERPOINT ENERGY HOUSTON ELE 3.950% 03/01/2048 DD 02/28/18	250,000.000	280,852.50	314,630.00	33,777.50
FXPF20010302 16876BAB8	CHILDREN'S HOSPITAL CORP/THE 2.585% 02/01/2050 DD 07/07/20	255,000.000	255,000.00	254,946.45	-53.55
FXPF20010302 171232AQ4	CHUBB CORP/THE 6.000% 05/11/2037 DD 05/11/07	190,000.000	262,751.00	286,459.20	23,708.20
FXPF20010302 171239AG1	CHUBB INA HOLDINGS INC 1.375% 09/15/2030 DD 09/17/20	1,355,000.000	1,346,725.35	1,352,533.90	5,808.55
FXPF20010302 17275RAD4	CISCO SYSTEMS INC/DELAWARE 5.900% 02/15/2039 DD 02/17/09	470,000.000	658,690.90	724,772.90	66,082.00
FXPF20010302 17275RAF9	CISCO SYSTEMS INC/DELAWARE 5.500% 01/15/2040 DD 11/17/09	170,000.000	253,043.30	254,439.00	1,395.70
FXPF20010302 172967AS0	CITIGROUP INC 6.875% 02/15/2098 DD 02/15/98	150,000.000	209,134.50	250,065.00	40,930.50



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FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010302 172967LU3	CITIGROUP INC VAR RT 01/24/2039 DD 01/24/18	715,000.000	838,703.90	852,058.35	13,354.45
FXPF20010302 18600TAA0	CLEVELAND CLINIC FOUNDATION/TH 4.858% 01/01/2114 DD 09/18/14	245,000.000	306,183.85	345,819.95	39,636.10
FXPF20010302 191216DE7	COCA-COLA CO/THE 1.375% 03/15/2031 DD 09/18/20	2,360,000.000	2,358,018.25	2,357,781.60	-236.65
FXPF20010302 191241AF5	COCA-COLA FEMSA SAB DE CV 5.250% 11/26/2043 DD 11/26/13	470,000.000	574,199.00	662,272.30	88,073.30
FXPF20010302 20030NAV3	COMCAST CORP 6.950% 08/15/2037 DD 08/23/07	150,000.000	245,478.00	241,693.50	-3,784.50
FXPF20010302 20030NBG5	COMCAST CORP 4.500% 01/15/2043 DD 01/14/13	1,150,000.000	1,363,141.00	1,519,978.00	156,837.00
FXPF20010302 20030NBH3	COMCAST CORP 4.250% 01/15/2033 DD 01/14/13	210,000.000	263,298.00	263,562.60	264.60
FXPF20010302 20030NCC3	COMCAST CORP 3.969% 11/01/2047 DD 10/19/17	2,220,000.000	2,487,099.70	2,783,702.40	296,602.70
FXPF20010302 20030NCE9	COMCAST CORP 3.999% 11/01/2049 DD 10/19/17	1,087,000.000	1,218,301.42	1,372,217.93	153,916.51
FXPF20010302 20030NCG4	COMCAST CORP 4.049% 11/01/2052 DD 10/19/17	1,421,000.000	1,666,726.98	1,817,416.37	150,689.39
FXPF20010302 20030NCJ8	COMCAST CORP 3.900% 03/01/2038 DD 02/08/18	495,000.000	551,235.95	605,795.85	54,559.90
FXPF20010302 20030NCL3	COMCAST CORP 4.600% 10/15/2038 DD 10/05/18	1,610,000.000	2,080,675.95	2,121,706.30	41,030.35
FXPF20010302 20030NCY5	COMCAST CORP 3.250% 11/01/2039 DD 11/05/19	5,525,000.000	5,685,374.71	6,273,029.75	587,655.04
FXPF20010302 202795JA9	COMMONWEALTH EDISON CO 3.800% 10/01/2042 DD 10/01/12	495,000.000	534,501.00	595,648.35	61,147.35
FXPF20010302 202795JB7	COMMONWEALTH EDISON CO 4.600% 08/15/2043 DD 08/19/13	1,505,000.000	1,934,366.80	1,984,538.15	50,171.35
FXPF20010302 202795JG6	COMMONWEALTH EDISON CO 4.350% 11/15/2045 DD 11/19/15	2,315,000.000	2,683,865.55	3,018,134.95	334,269.40
FXPF20010302 202795JL5	COMMONWEALTH EDISON CO 3.750% 08/15/2047 DD 08/23/17	840,000.000	907,611.60	1,011,284.40	103,672.80
FXPF20010302 20369EAE2	COMMUNITY HEALTH NETWORK INC 3.099% 05/01/2050 DD 08/25/20	470,000.000	470,000.00	474,700.00	4,700.00
FXPF20010302 205887CD2	CONAGRA BRANDS INC 5.300% 11/01/2038 DD 10/22/18	100,000.000	118,763.00	133,690.00	14,927.00
FXPF20010302 20605PAJ0	CONCHO RESOURCES INC 4.875% 10/01/2047 DD 09/26/17	495,000.000	579,046.50	669,353.85	90,307.35
FXPF20010302 20825CAP9	CONOCOPHILLIPS 5.900% 05/15/2038 DD 05/08/08	315,000.000	434,025.55	454,396.95	20,371.40
FXPF20010302 20825UAC8	CONOCO FUNDING CO 7.250% 10/15/2031 DD 10/11/01	105,000.000	149,962.05	157,354.05	7,392.00
FXPF20010302 20826FAC0	CONOCOPHILLIPS CO 4.300% 11/15/2044 DD 11/12/14	1,160,000.000	1,383,531.90	1,458,526.00	74,994.10
FXPF20010302 209111EY5	CONSOLIDATED EDISON CO OF NEW 5.500% 12/01/2039 DD 12/04/09	190,000.000	244,007.50	260,583.10	16,575.60
FXPF20010302 209111FA6	CONSOLIDATED EDISON CO OF NEW 5.700% 06/15/2040 DD 06/07/10	155,000.000	204,135.00	215,848.35	11,713.35
FXPF20010302 209111FB4	CONSOLIDATED EDISON CO OF NEW 4.200% 03/15/2042 DD 03/13/12	175,000.000	195,296.50	212,553.25	17,256.75
FXPF20010302 209111FC2	CONSOLIDATED EDISON CO OF NEW 3.950% 03/01/2043 DD 02/28/13	400,000.000	445,038.80	471,888.00	26,849.20
FXPF20010302 209111FD0	CONSOLIDATED EDISON CO OF NEW 4.450% 03/15/2044 DD 03/06/14	165,000.000	205,299.60	207,094.80	1,795.20
FXPF20010302 209111FF5	CONSOLIDATED EDISON CO OF NEW 4.625% 12/01/2054 DD 11/24/14	555,000.000	651,869.90	739,232.25	87,362.35
FXPF20010302 209111FG3	CONSOLIDATED EDISON CO OF NEW 4.500% 12/01/2045 DD 11/17/15	1,420,000.000	1,844,083.00	1,840,447.80	-3,635.20
FXPF20010302 209111FH1	CONSOLIDATED EDISON CO OF NEW 3.850% 06/15/2046 DD 06/17/16	365,000.000	393,367.80	426,506.15	33,138.35
FXPF20010302 209111FK4	CONSOLIDATED EDISON CO OF NEW 4.300% 12/01/2056 DD 11/16/16	130,000.000	146,828.50	165,335.30	18,506.80
FXPF20010302 209111FL2	CONSOLIDATED EDISON CO OF NEW 3.875% 06/15/2047 DD 06/08/17	195,000.000	211,461.90	230,837.10	19,375.20
FXPF20010302 210518DD5	CONSUMERS ENERGY CO 4.350% 04/15/2049 DD 11/13/18	100,000.000	129,591.00	135,950.00	6,359.00
FXPF20010302 210518DF0	CONSUMERS ENERGY CO 3.100% 08/15/2050 DD 09/03/19	365,000.000	364,357.60	421,929.05	57,571.45
FXPF20010302 210518DH6	CONSUMERS ENERGY CO 3.500% 08/01/2051 DD 03/26/20	715,000.000	743,639.65	874,688.10	131,048.45



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Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010302 21684AAB2	COOPERATIEVE RABOBANK UA 5.750% 12/01/2043 DD 11/29/13	320,000.000	461,417.60	476,950.40	15,532.80
FXPF20010302 21684AAD8	COOPERATIEVE RABOBANK UA 5.250% 08/04/2045 DD 08/04/15	260,000.000	352,089.40	371,334.60	19,245.20
FXPF20010302 231021AS5	CUMMINS INC 2.600% 09/01/2050 DD 08/24/20	375,000.000	372,517.50	382,698.75	10,181.25
FXPF20010302 23338VAD8	DTE ELECTRIC CO 4.300% 07/01/2044 DD 07/02/14	775,000.000	861,692.00	1,000,656.75	138,964.75
FXPF20010302 23338VAE6	DTE ELECTRIC CO 3.700% 03/15/2045 DD 03/11/15	195,000.000	223,298.40	235,604.85	12,306.45
FXPF20010302 23338VAG1	DTE ELECTRIC CO 3.750% 08/15/2047 DD 08/09/17	190,000.000	219,552.60	238,119.40	18,566.80
FXPF20010302 235851AV4	DANAHER CORP 2.600% 10/01/2050 DD 10/06/20	820,000.000	811,554.00	851,406.00	39,852.00
FXPF20010302 244199BK0	DEERE & CO 3.750% 04/15/2050 DD 03/30/20	405,000.000	429,918.30	524,774.70	94,856.40
FXPF20010302 24820RAG3	EQUINOR ASA 144A 6.500% 12/01/2028 DD 12/01/98	475,000.000	620,630.25	639,055.50	18,425.25
FXPF20010302 254687EB8	WALT DISNEY CO/THE 6.400% 12/15/2035 DD 06/15/19	888,000.000	1,233,907.52	1,377,954.00	144,046.48
FXPF20010302 254687EH5	WALT DISNEY CO/THE 6.650% 11/15/2037 DD 11/15/19	945,000.000	1,404,770.85	1,493,402.40	88,631.55
FXPF20010302 254687ET9	WALT DISNEY CO/THE 5.400% 10/01/2043 DD 10/01/19	115,000.000	163,559.90	168,216.25	4,656.35
FXPF20010302 254687FB7	WALT DISNEY CO/THE 4.750% 11/15/2046 DD 11/15/19	95,000.000	123,581.70	129,068.90	5,487.20
FXPF20010302 254687FR2	WALT DISNEY CO/THE 4.625% 03/23/2040 DD 03/23/20	635,000.000	793,945.55	847,991.70	54,046.15
FXPF20010302 25468PCR5	TWDC ENTERPRISES 18 CORP 4.125% 12/01/2041 DD 12/02/11	730,000.000	848,165.10	918,829.10	70,664.00
FXPF20010302 25470DBH1	DISCOVERY COMMUNICATIONS LLC 4.650% 05/15/2050 DD 05/18/20	1,010,000.000	1,038,795.05	1,263,257.50	224,462.45
FXPF20010302 263901AD2	DUKE ENERGY INDIANA LLC 4.200% 03/15/2042 DD 03/15/12	475,000.000	530,047.00	575,277.25	45,230.25
FXPF20010302 26442CAM6	DUKE ENERGY CAROLINAS LLC 4.250% 12/15/2041 DD 12/08/11	123,000.000	140,644.35	156,667.56	16,023.21
FXPF20010302 26442CAN4	DUKE ENERGY CAROLINAS LLC 4.000% 09/30/2042 DD 09/21/12	170,000.000	189,752.30	210,016.30	20,264.00
FXPF20010302 26442CAP9	DUKE ENERGY CAROLINAS LLC 3.750% 06/01/2045 DD 03/12/15	250,000.000	269,767.50	302,072.50	32,305.00
FXPF20010302 26442EAE0	DUKE ENERGY OHIO INC 3.700% 06/15/2046 DD 06/23/16	405,000.000	430,081.65	480,010.05	49,928.40
FXPF20010302 26442RAB7	DUKE ENERGY PROGRESS LLC 4.375% 03/30/2044 DD 03/06/14	295,000.000	370,744.20	378,942.25	8,198.05
FXPF20010302 26442UAB0	DUKE ENERGY PROGRESS LLC 4.200% 08/15/2045 DD 08/13/15	775,000.000	882,763.75	984,071.75	101,308.00
FXPF20010302 26442UAC8	DUKE ENERGY PROGRESS LLC 3.700% 10/15/2046 DD 09/16/16	285,000.000	331,930.95	344,183.10	12,252.15
FXPF20010302 26443CAA1	DUKE UNIVERSITY HEALTH SYSTEM 3.920% 06/01/2047 DD 06/06/17	95,000.000	106,094.10	116,736.95	10,642.85
FXPF20010302 26443TAC0	DUKE ENERGY INDIANA LLC 2.750% 04/01/2050 DD 03/12/20	2,912,000.000	2,761,454.12	3,027,955.84	266,501.72
FXPF20010302 26444GAD5	DUKE ENERGY FLORIDA PROJECT FI 2.858% 03/01/2035 DD 06/22/16	265,000.000	267,885.85	283,870.65	15,984.80
FXPF20010302 26444GAE3	DUKE ENERGY FLORIDA PROJECT FI 3.112% 09/01/2038 DD 06/22/16	355,000.000	361,251.55	401,189.05	39,937.50
FXPF20010302 26444HAA9	DUKE ENERGY FLORIDA LLC 3.400% 10/01/2046 DD 09/09/16	175,000.000	178,321.50	199,827.25	21,505.75
FXPF20010302 268317AL8	ELECTRICITE DE FRANCE SA 144A 6.000% 01/22/2114 DD 01/22/14	730,000.000	894,748.65	1,052,857.10	158,108.45
FXPF20010302 26875PAQ4	EOG RESOURCES INC 5.100% 01/15/2036 DD 01/14/16	165,000.000	202,776.75	205,434.90	2,658.15
FXPF20010302 26875PAT8	EOG RESOURCES INC 4.950% 04/15/2050 DD 04/14/20	295,000.000	353,995.21	399,857.75	45,862.54
FXPF20010302 26884ABL6	ERP OPERATING LP 3.000% 07/01/2029 DD 06/26/19	190,000.000	208,897.40	211,392.10	2,494.70
FXPF20010302 26884ABM4	ERP OPERATING LP 2.500% 02/15/2030 DD 08/27/19	441,000.000	444,566.63	476,341.74	31,775.11
FXPF20010302 27409LAE3	EAST OHIO GAS CO/THE 144A 3.000% 06/15/2050 DD 06/16/20	405,000.000	425,581.95	441,470.25	15,888.30
FXPF20010302 29250NBA2	ENBRIDGE INC 4.000% 11/15/2049 DD 11/15/19	245,000.000	271,305.65	277,511.50	6,205.85



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FXPF20010302 29278NAR4	ENERGY TRANSFER LP 5.000% 05/15/2050 DD 01/22/20	195,000.000	158,938.65	211,163.55	52,224.90
FXPF20010302 29364WBC1	ENTERGY LOUISIANA LLC 4.200% 04/01/2050 DD 03/12/19	345,000.000	447,690.55	445,008.60	-2,681.95
FXPF20010302 29365TAH7	ENTERGY TEXAS INC 4.500% 03/30/2039 DD 01/08/19	410,000.000	471,139.20	517,666.00	46,526.80
FXPF20010302 29365TAK0	ENTERGY TEXAS INC 1.750% 03/15/2031 DD 10/01/20	1,345,000.000	1,339,429.50	1,348,133.85	8,704.35
FXPF20010302 29366WAB2	ENTERGY MISSISSIPPI LLC 3.500% 06/01/2051 DD 05/22/20	365,000.000	359,824.30	386,691.95	26,867.65
FXPF20010302 29379VAM5	ENTERPRISE PRODUCTS OPERATING 7.550% 04/15/2038 DD 10/15/09	365,000.000	529,552.95	557,077.60	27,524.65
FXPF20010302 29446MAC6	EQUINOR ASA 3.250% 11/18/2049 DD 11/18/19	1,850,000.000	1,841,358.86	2,055,905.00	214,546.14
FXPF20010302 29446MAH5	EQUINOR ASA 3.700% 04/06/2050 DD 04/06/20	855,000.000	881,950.13	1,030,394.70	148,444.57
FXPF20010302 29446MAK8	EQUINOR ASA 2.375% 05/22/2030 DD 05/22/20	510,000.000	509,292.33	545,878.50	36,586.17
FXPF20010302 29670GAD4	ESSENTIAL UTILITIES INC 2.704% 04/15/2030 DD 04/15/20	455,000.000	476,594.30	493,260.95	16,666.65
FXPF20010302 29670GAE2	ESSENTIAL UTILITIES INC 3.351% 04/15/2050 DD 04/15/20	385,000.000	416,827.95	429,070.95	12,243.00
FXPF20010302 30161NAY7	EXELON CORP 4.700% 04/15/2050 DD 04/01/20	325,000.000	333,757.74	432,162.25	98,404.51
FXPF20010302 31620MAZ9	FIDELITY NATIONAL INFORMATION 4.750% 05/15/2048 DD 05/16/18	75,000.000	91,446.00	99,054.75	7,608.75
FXPF20010302 341081FD4	FLORIDA POWER & LIGHT CO 5.250% 02/01/2041 DD 12/09/10	270,000.000	349,209.90	384,790.50	35,580.60
FXPF20010302 341081FL6	FLORIDA POWER & LIGHT CO 4.050% 10/01/2044 DD 09/10/14	265,000.000	333,462.75	339,934.05	6,471.30
FXPF20010302 341081FP7	FLORIDA POWER & LIGHT CO 3.700% 12/01/2047 DD 11/16/17	845,000.000	970,369.95	1,047,495.80	77,125.85
FXPF20010302 341099CH0	DUKE ENERGY FLORIDA LLC 6.350% 09/15/2037 DD 09/18/07	290,000.000	394,739.30	442,743.00	48,003.70
FXPF20010302 341099CN7	DUKE ENERGY FLORIDA LLC 5.650% 04/01/2040 DD 03/25/10	265,000.000	351,941.20	386,870.85	34,929.65
FXPF20010302 341099CR8	DUKE ENERGY FLORIDA LLC 3.850% 11/15/2042 DD 11/20/12	415,000.000	450,922.40	495,273.45	44,351.05
FXPF20010302 34531XAC8	FORD FOUNDATION/THE 2.815% 06/01/2070 DD 06/25/20	285,000.000	285,000.00	305,152.35	20,152.35
FXPF20010302 369604BH5	GENERAL ELECTRIC CO 4.500% 03/11/2044 DD 03/11/14	670,000.000	672,706.80	818,927.60	146,220.80
FXPF20010302 36962G3A0	GENERAL ELECTRIC CO 6.150% 08/07/2037 DD 08/07/07	1,065,000.000	1,311,797.70	1,468,166.40	156,368.70
FXPF20010302 36962G3P7	GENERAL ELECTRIC CO 5.875% 01/14/2038 DD 01/14/08	1,050,000.000	1,237,835.87	1,423,107.00	185,271.13
FXPF20010302 36962G4B7	GENERAL ELECTRIC CO 6.875% 01/10/2039 DD 01/09/09	1,110,000.000	1,422,265.00	1,634,008.80	211,743.80
FXPF20010302 370334CL6	GENERAL MILLS INC 2.875% 04/15/2030 DD 04/03/20	1,035,000.000	1,088,785.30	1,147,597.65	58,812.35
FXPF20010302 373334KN0	GEORGIA POWER CO 3.700% 01/30/2050 DD 01/10/20	220,000.000	230,644.70	263,276.20	32,631.50
FXPF20010302 375558AS2	GILEAD SCIENCES INC 5.650% 12/01/2041 DD 12/13/11	350,000.000	505,918.00	505,022.00	-896.00
FXPF20010302 375558AX1	GILEAD SCIENCES INC 4.800% 04/01/2044 DD 03/07/14	1,265,000.000	1,571,849.52	1,669,357.25	97,507.73
FXPF20010302 375558BA0	GILEAD SCIENCES INC 4.500% 02/01/2045 DD 11/17/14	460,000.000	575,225.40	586,256.20	11,030.80
FXPF20010302 375558BD4	GILEAD SCIENCES INC 4.750% 03/01/2046 DD 09/14/15	240,000.000	310,693.30	318,096.00	7,402.70
FXPF20010302 38141GXA7	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2039 DD 04/23/18	190,000.000	206,147.20	242,894.10	36,746.90
FXPF20010302 384802AD6	WW GRAINGER INC 4.200% 05/15/2047 DD 05/22/17	445,000.000	496,709.00	563,601.40	66,892.40
FXPF20010302 401378AD6	GUARDIAN LIFE INSURANCE C 144A 3.700% 01/22/2070 DD 01/22/20	160,000.000	158,163.20	179,366.40	21,203.20
FXPF20010302 404280AF6	HSBC HOLDINGS PLC 7.625% 05/17/2032 DD 05/17/05	90,000.000	125,303.40	131,374.80	6,071.40
FXPF20010302 404280AM1	HSBC HOLDINGS PLC 6.100% 01/14/2042 DD 11/17/11	410,000.000	582,257.40	624,561.20	42,303.80
FXPF20010302 404280AQ2	HSBC HOLDINGS PLC 5.250% 03/14/2044 DD 03/12/14	350,000.000	443,512.22	487,385.50	43,873.28



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FXPF20010302 406216AS0	HALLIBURTON CO 144A 7.600% 08/15/2096 DD 12/15/03	720,000.000	998,229.60	856,166.40	-142,063.20
FXPF20010302 406216AY7	HALLIBURTON CO 7.450% 09/15/2039 DD 03/13/09	320,000.000	425,386.65	459,913.60	34,526.95
FXPF20010302 406216BJ9	HALLIBURTON CO 4.850% 11/15/2035 DD 11/13/15	995,000.000	956,001.90	1,161,194.85	205,192.95
FXPF20010302 406216BK6	HALLIBURTON CO 5.000% 11/15/2045 DD 11/13/15	905,000.000	1,008,631.00	1,075,836.85	67,205.85
FXPF20010302 41652PAC3	HARTFORD HEALTHCARE CORP 3.447% 07/01/2054 DD 01/29/20	245,000.000	245,000.00	258,470.10	13,470.10
FXPF20010302 437076BA9	HOME DEPOT INC/THE 4.200% 04/01/2043 DD 04/05/13	1,395,000.000	1,623,287.95	1,814,560.20	191,272.25
FXPF20010302 437076BF8	HOME DEPOT INC/THE 4.400% 03/15/2045 DD 06/12/14	210,000.000	251,010.90	279,159.30	28,148.40
FXPF20010302 437076BH4	HOME DEPOT INC/THE 4.250% 04/01/2046 DD 06/02/15	270,000.000	318,397.50	358,187.40	39,789.90
FXPF20010302 437076BZ4	HOME DEPOT INC/THE 3.125% 12/15/2049 DD 01/13/20	3,865,000.000	4,176,526.04	4,459,127.80	282,601.76
FXPF20010302 437076CD2	HOME DEPOT INC/THE 3.350% 04/15/2050 DD 03/30/20	265,000.000	301,801.48	315,368.55	13,567.07
FXPF20010302 45138LBF9	IDAHO POWER CO 4.200% 03/01/2048 DD 03/16/18	245,000.000	278,719.35	317,448.95	38,729.60
FXPF20010302 455170AA8	INDIANA UNIVERSITY HEALTH INC 3.970% 11/01/2048 DD 04/17/18	275,000.000	308,695.75	348,870.50	40,174.75
FXPF20010302 458140AK6	INTEL CORP 4.800% 10/01/2041 DD 09/19/11	200,000.000	250,268.00	271,666.00	21,398.00
FXPF20010302 458140AP5	INTEL CORP 4.250% 12/15/2042 DD 12/11/12	310,000.000	374,052.60	399,097.10	25,044.50
FXPF20010302 458140BJ8	INTEL CORP 3.250% 11/15/2049 DD 11/21/19	3,140,000.000	3,326,608.79	3,514,476.40	187,867.61
FXPF20010302 458140BM1	INTEL CORP 4.750% 03/25/2050 DD 03/25/20	715,000.000	1,002,978.15	997,825.40	-5,152.75
FXPF20010302 45866FAL8	INTERCONTINENTAL EXCHANGE INC 3.000% 06/15/2050 DD 05/26/20	250,000.000	246,240.00	264,971.71	18,731.71
FXPF20010302 45866FAN4	INTERCONTINENTAL EXCHANGE INC 1.850% 09/15/2032 DD 08/20/20	1,070,000.000	1,067,464.20	1,078,214.15	10,749.95
FXPF20010302 45866FAP9	INTERCONTINENTAL EXCHANGE INC 2.650% 09/15/2040 DD 08/20/20	1,265,000.000	1,260,278.00	1,297,520.23	37,242.23
FXPF20010302 45866FAQ7	INTERCONTINENTAL EXCHANGE INC 3.000% 09/15/2060 DD 08/20/20	840,000.000	843,568.00	875,158.39	31,590.39
FXPF20010302 459200AP6	INTERNATIONAL BUSINESS MACHINE 7.125% 12/01/2096 DD 12/06/96	175,000.000	274,018.50	300,739.25	26,720.75
FXPF20010302 459200GS4	INTERNATIONAL BUSINESS MACHINE 5.600% 11/30/2039 DD 11/30/09	140,000.000	200,421.20	206,703.00	6,281.80
FXPF20010302 459200KB6	INTERNATIONAL BUSINESS MACHINE 4.150% 05/15/2039 DD 05/15/19	1,350,000.000	1,537,588.66	1,709,235.00	171,646.34
FXPF20010302 459200KL4	INTERNATIONAL BUSINESS MACHINE 2.950% 05/15/2050 DD 05/07/20	535,000.000	552,065.00	570,208.35	18,143.35
FXPF20010302 461070AG9	INTERSTATE POWER AND LIGHT CO 6.250% 07/15/2039 DD 07/10/09	400,000.000	532,344.00	582,552.00	50,208.00
FXPF20010302 461070AN4	INTERSTATE POWER AND LIGHT CO 3.700% 09/15/2046 DD 09/15/16	680,000.000	657,948.70	785,175.60	127,226.90
FXPF20010302 46625HHV5	JPMORGAN CHASE & CO 5.500% 10/15/2040 DD 10/21/10	300,000.000	411,069.00	441,147.00	30,078.00
FXPF20010302 46625HJB7	JPMORGAN CHASE & CO 5.600% 07/15/2041 DD 07/21/11	400,000.000	588,512.00	605,120.00	16,608.00
FXPF20010302 46647PAJ5	JPMORGAN CHASE & CO VAR RT 07/24/2038 DD 07/24/17	510,000.000	569,600.30	621,088.20	51,487.90
FXPF20010302 46647PAK2	JPMORGAN CHASE & CO VAR RT 07/24/2048 DD 07/24/17	315,000.000	363,533.68	399,253.05	35,719.37
FXPF20010302 46647PBM7	JPMORGAN CHASE & CO VAR RT 04/22/2041 DD 04/22/20	4,190,000.000	4,366,550.88	4,683,456.30	316,905.42
FXPF20010302 46647PBV7	JPMORGAN CHASE & CO VAR RT 11/19/2041 DD 11/19/20	7,390,000.000	7,456,795.65	7,584,430.90	127,635.25
FXPF20010302 478045AA5	JOHN SEVIER COMBINED CYCLE GEN 4.626% 01/15/2042 DD 01/17/12	601,118.941	706,675.43	760,986.52	54,311.09
FXPF20010302 478160CF9	JOHNSON & JOHNSON 3.625% 03/03/2037 DD 03/03/17	1,480,000.000	1,634,896.80	1,809,507.20	174,610.40
FXPF20010302 478160CL6	JOHNSON & JOHNSON 3.400% 01/15/2038 DD 11/10/17	1,037,000.000	1,168,351.74	1,254,521.12	86,169.38
FXPF20010302 478160CR3	JOHNSON & JOHNSON 2.100% 09/01/2040 DD 08/25/20	590,000.000	586,076.50	594,973.70	8,897.20



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FXPF20010302 478160CS1	JOHNSON & JOHNSON 2.250% 09/01/2050 DD 08/25/20	2,250,000.000	2,241,621.10	2,260,057.50	18,436.40
FXPF20010302 491674BJ5	KENTUCKY UTILITIES CO 4.650% 11/15/2043 DD 11/14/13	135,000.000	159,048.90	174,784.50	15,735.60
FXPF20010302 491674BL0	KENTUCKY UTILITIES CO 4.375% 10/01/2045 DD 09/28/15	455,000.000	528,286.85	591,645.60	63,358.75
FXPF20010302 501044DF5	KROGER CO/THE 3.875% 10/15/2046 DD 10/03/16	350,000.000	342,923.00	410,091.50	67,168.50
FXPF20010302 501044DM0	KROGER CO/THE 5.400% 01/15/2049 DD 01/14/19	540,000.000	715,270.54	782,740.80	67,470.26
FXPF20010302 50249AAH6	LYB INTERNATIONAL FINANCE III 3.375% 10/01/2040 DD 10/08/20	620,000.000	618,983.50	653,945.00	34,961.50
FXPF20010302 521865AZ8	LEAR CORP 5.250% 05/15/2049 DD 05/01/19	175,000.000	201,323.50	216,032.25	14,708.75
FXPF20010302 532457BT4	ELI LILLY & CO 3.950% 03/15/2049 DD 02/22/19	540,000.000	689,025.40	708,420.60	19,395.20
FXPF20010302 532457BU1	ELI LILLY & CO 4.150% 03/15/2059 DD 02/22/19	300,000.000	372,077.94	416,505.00	44,427.06
FXPF20010302 532457BZ0	ELI LILLY & CO 2.500% 09/15/2060 DD 08/25/20	630,000.000	614,623.91	642,014.10	27,390.19
FXPF20010302 539830BB4	LOCKHEED MARTIN CORP 4.070% 12/15/2042 DD 12/14/12	1,270,000.000	1,473,057.25	1,650,326.90	177,269.65
FXPF20010302 539830BQ1	LOCKHEED MARTIN CORP 2.800% 06/15/2050 DD 05/20/20	350,000.000	357,525.00	378,413.00	20,888.00
FXPF20010302 546676AV9	LOUISVILLE GAS AND ELECTRIC CO 4.650% 11/15/2043 DD 11/14/13	180,000.000	231,717.60	232,707.60	990.00
FXPF20010302 546676AY3	LOUISVILLE GAS AND ELECTRIC CO 4.250% 04/01/2049 DD 04/01/19	290,000.000	334,164.10	374,656.80	40,492.70
FXPF20010302 548661DJ3	LOWE'S COS INC 4.375% 09/15/2045 DD 09/16/15	300,000.000	376,446.00	376,755.00	309.00
FXPF20010302 548661DN4	LOWE'S COS INC 3.700% 04/15/2046 DD 04/20/16	245,000.000	286,458.90	290,508.75	4,049.85
FXPF20010302 548661DQ7	LOWE'S COS INC 4.050% 05/03/2047 DD 05/03/17	200,000.000	245,182.00	250,364.00	5,182.00
FXPF20010302 55336VAT7	MPLX LP 5.500% 02/15/2049 DD 11/15/18	290,000.000	286,852.02	381,874.90	95,022.88
FXPF20010302 575634AU4	MASSACHUSETTS ELECTRIC CO 144A 1.729% 11/24/2030 DD 11/24/20	525,000.000	525,000.00	525,892.50	892.50
FXPF20010302 575718AB7	MASSACHUSETTS INSTITUTE OF TEC 4.678% 07/01/2114 DD 04/08/14	690,000.000	889,851.60	1,050,904.50	161,052.90
FXPF20010302 575718AF8	MASSACHUSETTS INSTITUTE OF TEC 3.885% 07/01/2116 DD 08/02/16	260,000.000	304,889.00	329,609.80	24,720.80
FXPF20010302 57636QAL8	MASTERCARD INC 3.650% 06/01/2049 DD 05/31/19	680,000.000	766,565.53	844,784.40	78,218.87
FXPF20010302 57636QAQ7	MASTERCARD INC 3.850% 03/26/2050 DD 03/26/20	1,245,000.000	1,449,678.31	1,606,946.40	157,268.09
FXPF20010302 58013MFC3	MCDONALD'S CORP 4.450% 03/01/2047 DD 03/09/17	300,000.000	376,467.00	389,802.00	13,335.00
FXPF20010302 58013MFK5	MCDONALD'S CORP 3.625% 09/01/2049 DD 08/12/19	675,000.000	794,697.75	792,126.00	-2,571.75
FXPF20010302 585055BU9	MEDTRONIC INC 4.625% 03/15/2045 DD 03/15/15	443,000.000	577,281.33	628,515.11	51,233.78
FXPF20010302 58933YAJ4	MERCK & CO INC 4.150% 05/18/2043 DD 05/20/13	320,000.000	395,292.80	416,198.40	20,905.60
FXPF20010302 58933YAT2	MERCK & CO INC 3.700% 02/10/2045 DD 02/10/15	185,000.000	204,661.80	230,548.85	25,887.05
FXPF20010302 58933YBA2	MERCK & CO INC 2.350% 06/24/2040 DD 06/24/20	1,495,000.000	1,483,358.90	1,546,981.15	63,622.25
FXPF20010302 58933YBB0	MERCK & CO INC 2.450% 06/24/2050 DD 06/24/20	640,000.000	631,006.55	662,636.80	31,630.25
FXPF20010302 591539AA9	METHODIST HOSPITAL/THE 2.705% 12/01/2050 DD 08/27/20	725,000.000	725,000.00	739,550.75	14,550.75
FXPF20010302 59156RAY4	METLIFE INC 5.875% 02/06/2041 DD 08/06/10	150,000.000	204,313.50	228,487.50	24,174.00
FXPF20010302 59156RBL1	METLIFE INC VAR RT 12/15/2044 DD 09/15/14	1,165,000.000	1,358,886.81	1,598,624.65	239,737.84
FXPF20010302 594918BE3	MICROSOFT CORP 4.000% 02/12/2055 DD 02/12/15	365,000.000	466,510.15	501,298.30	34,788.15
FXPF20010302 594918BT0	MICROSOFT CORP 3.700% 08/08/2046 DD 08/08/16	540,000.000	615,334.36	684,714.60	69,380.24
FXPF20010302 594918BU7	MICROSOFT CORP 3.950% 08/08/2056 DD 08/08/16	618,000.000	806,954.95	848,680.86	41,725.91



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FXP COMBINE MGRS - FXPG00000300

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FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010302 594918CC6	MICROSOFT CORP 2.525% 06/01/2050 DD 06/01/20	4,526,000.000	4,625,966.08	4,772,848.04	146,881.96
FXPF20010302 595620AN5	MIDAMERICAN ENERGY CO 4.400% 10/15/2044 DD 04/03/14	235,000.000	277,309.40	304,792.65	27,483.25
FXPF20010302 595620AR6	MIDAMERICAN ENERGY CO 3.950% 08/01/2047 DD 02/01/17	1,120,000.000	1,245,229.60	1,407,616.00	162,386.40
FXPF20010302 595620AS4	MIDAMERICAN ENERGY CO 3.650% 08/01/2048 DD 02/01/18	565,000.000	611,058.80	690,802.90	79,744.10
FXPF20010302 606822BE3	MITSUBISHI UFJ FINANCIAL GROUP 4.153% 03/07/2039 DD 03/07/19	700,000.000	765,864.57	884,996.00	119,131.43
FXPF20010302 61744YAL2	MORGAN STANLEY VAR RT 07/22/2038 DD 07/24/17	2,780,000.000	2,986,225.65	3,426,294.40	440,068.75
FXPF20010302 61744YAR9	MORGAN STANLEY VAR RT 04/22/2039 DD 04/24/18	1,045,000.000	1,214,357.20	1,357,047.45	142,690.25
FXPF20010302 61747YDY8	MORGAN STANLEY 4.300% 01/27/2045 DD 01/27/15	142,000.000	187,244.04	189,727.62	2,483.58
FXPF20010302 623115AF9	MOUNT SINAI HOSPITALS GROUP IN 3.391% 07/01/2050 DD 09/22/20	575,000.000	575,000.00	627,831.00	52,831.00
FXPF20010302 62952EAB3	NYU LANGONE HOSPITALS 5.750% 07/01/2043 DD 08/01/13	290,000.000	385,294.00	407,580.50	22,286.50
FXPF20010302 62954RAA4	NYU LANGONE HOSPITALS 3.380% 07/01/2055 DD 02/04/20	310,000.000	310,000.00	324,377.80	14,377.80
FXPF20010302 63946BAJ9	NBCUNIVERSAL MEDIA LLC 4.450% 01/15/2043 DD 10/05/12	190,000.000	251,162.90	248,808.80	-2,354.10
FXPF20010302 641423BU1	NEVADA POWER CO 6.750% 07/01/2037 DD 06/28/07	390,000.000	551,705.70	591,883.50	40,177.80
FXPF20010302 641423BZ0	NEVADA POWER CO 5.375% 09/15/2040 DD 09/14/10	188,000.000	228,794.12	249,252.28	20,458.16
FXPF20010302 641423CE6	NEVADA POWER CO 3.125% 08/01/2050 DD 01/30/20	280,000.000	284,883.20	310,066.40	25,183.20
FXPF20010302 644188BG8	NEW ENGLAND POWER CO 144A 2.807% 10/06/2050 DD 10/06/20	275,000.000	269,472.50	278,242.25	8,769.75
FXPF20010302 649322AE4	NEW YORK AND PRESBYTERIAN HOSP 4.763% 08/01/2116 DD 06/28/16	535,000.000	621,766.30	686,544.10	64,777.80
FXPF20010302 649322AF1	NEW YORK AND PRESBYTERIAN HOSP 3.954% 08/01/2119 DD 10/29/19	650,000.000	656,110.00	756,990.00	100,880.00
FXPF20010302 64952GAF5	NEW YORK LIFE INSURANCE C 144A 6.750% 11/15/2039 DD 10/08/09	160,000.000	234,644.80	248,065.60	13,420.80
FXPF20010302 64952GAQ1	NEW YORK LIFE INSURANCE C 144A 4.450% 05/15/2069 DD 04/04/19	115,000.000	128,105.40	154,526.65	26,421.25
FXPF20010302 64952GAT5	NEW YORK LIFE INSURANCE C 144A 3.750% 05/15/2050 DD 04/14/20	350,000.000	354,246.30	418,680.50	64,434.20
FXPF20010302 654106AG8	NIKE INC 3.375% 11/01/2046 DD 10/21/16	135,000.000	150,579.00	159,992.55	9,413.55
FXPF20010302 654106AL7	NIKE INC 3.250% 03/27/2040 DD 03/27/20	800,000.000	840,775.12	930,552.00	89,776.88
FXPF20010302 65473QBB8	NISOURCE INC 5.250% 02/15/2043 DD 06/14/12	175,000.000	213,011.75	239,676.50	26,664.75
FXPF20010302 655044AR6	NOBLE ENERGY INC 4.200% 10/15/2049 DD 10/01/19	750,000.000	931,972.80	977,362.50	45,389.70
FXPF20010302 655844BX5	NORFOLK SOUTHERN CORP 3.942% 11/01/2047 DD 05/01/18	205,000.000	250,725.25	249,954.45	-770.80
FXPF20010302 655844CF3	NORFOLK SOUTHERN CORP 3.050% 05/15/2050 DD 05/11/20	185,000.000	199,404.10	201,555.65	2,151.55
FXPF20010302 665772CP2	NORTHERN STATES POWER CO/MN 3.600% 05/15/2046 DD 05/31/16	170,000.000	181,854.10	206,359.60	24,505.50
FXPF20010302 665772CQ0	NORTHERN STATES POWER CO/MN 3.600% 09/15/2047 DD 09/13/17	155,000.000	165,966.25	190,986.35	25,020.10
FXPF20010302 668138AC4	NORTHWESTERN MUTUAL LIFE 144A 3.625% 09/30/2059 DD 09/20/19	614,000.000	665,377.66	713,406.60	48,028.94
FXPF20010302 66989HAK4	NOVARTIS CAPITAL CORP 4.000% 11/20/2045 DD 11/20/15	785,000.000	1,002,288.05	1,028,334.30	26,046.25
FXPF20010302 670346AT2	NUCOR CORP 144A 2.979% 12/15/2055 DD 12/07/20	660,000.000	746,686.23	686,690.40	-59,995.83
FXPF20010302 67777JAK4	OHIOHEALTH CORP 3.042% 11/15/2050 DD 05/29/20	245,000.000	245,000.00	268,189.25	23,189.25
FXPF20010302 68233JAH7	ONCOR ELECTRIC DELIVERY CO LLC 5.250% 09/30/2040 DD 03/30/11	770,000.000	987,648.20	1,096,772.60	109,124.40
FXPF20010302 68233JBG8	ONCOR ELECTRIC DELIVERY CO LLC 4.100% 11/15/2048 DD 11/15/18	655,000.000	747,266.30	848,526.30	101,260.00
FXPF20010302 68233JBR4	ONCOR ELECTRIC DELIVERY CO LLC 3.100% 09/15/2049 DD 09/12/19	125,000.000	104,596.25	142,545.00	37,948.75



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FXP COMBINE MGRS - FXPG00000300

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FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010302 68389XAM7	ORACLE CORP 5.375% 07/15/2040 DD 07/15/11	1,353,000.000	1,758,683.52	1,941,906.78	183,223.26
FXPF20010302 68389XAV7	ORACLE CORP 4.300% 07/08/2034 DD 07/08/14	220,000.000	263,555.60	278,436.40	14,880.80
FXPF20010302 68389XBF1	ORACLE CORP 4.125% 05/15/2045 DD 05/05/15	475,000.000	536,754.75	586,340.00	49,585.25
FXPF20010302 68389XBG9	ORACLE CORP 4.375% 05/15/2055 DD 05/05/15	315,000.000	406,655.55	413,566.65	6,911.10
FXPF20010302 68389XBJ3	ORACLE CORP 4.000% 07/15/2046 DD 07/07/16	1,885,000.000	2,163,513.00	2,313,762.10	150,249.10
FXPF20010302 68389XBW4	ORACLE CORP 3.600% 04/01/2040 DD 04/01/20	2,870,000.000	2,904,259.51	3,361,315.30	457,055.79
FXPF20010302 68389XBX2	ORACLE CORP 3.600% 04/01/2050 DD 04/01/20	2,825,000.000	3,236,687.20	3,291,351.00	54,663.80
FXPF20010302 68389XBY0	ORACLE CORP 3.850% 04/01/2060 DD 04/01/20	1,670,000.000	1,756,424.61	2,053,632.40	297,207.79
FXPF20010302 686514AF7	ORLANDO HEALTH OBLIGATED GROUP 4.089% 10/01/2048 DD 02/06/18	160,000.000	175,784.00	197,448.00	21,664.00
FXPF20010302 686514AH3	ORLANDO HEALTH OBLIGATED GROUP 3.327% 10/01/2050 DD 10/07/20	200,000.000	200,000.00	221,774.00	21,774.00
FXPF20010302 693304AV9	PECO ENERGY CO 3.700% 09/15/2047 DD 09/18/17	355,000.000	388,771.15	435,166.10	46,394.95
FXPF20010302 693304AX5	PECO ENERGY CO 3.000% 09/15/2049 DD 09/10/19	140,000.000	140,403.20	154,421.40	14,018.20
FXPF20010302 69351UAS2	PPL ELECTRIC UTILITIES CORP 4.125% 06/15/2044 DD 06/05/14	210,000.000	258,547.80	262,756.20	4,208.40
FXPF20010302 69351UAV5	PPL ELECTRIC UTILITIES CORP 4.150% 06/15/2048 DD 06/14/18	270,000.000	308,677.50	347,741.10	39,063.60
FXPF20010302 69352PAJ2	PPL CAPITAL FUNDING INC 5.000% 03/15/2044 DD 03/10/14	330,000.000	347,169.80	426,026.70	78,856.90
FXPF20010302 695114CG1	PACIFICORP 6.250% 10/15/2037 DD 10/03/07	205,000.000	287,619.10	306,157.25	18,538.15
FXPF20010302 695114CJ5	PACIFICORP 6.350% 07/15/2038 DD 07/17/08	160,000.000	224,321.60	241,268.80	16,947.20
FXPF20010302 695114CN6	PACIFICORP 4.100% 02/01/2042 DD 01/06/12	345,000.000	385,120.05	424,108.50	38,988.45
FXPF20010302 695114CT3	PACIFICORP 4.125% 01/15/2049 DD 07/13/18	870,000.000	1,010,593.20	1,118,593.80	108,000.60
FXPF20010302 70462GAC2	PEACEHEALTH OBLIGATED GROUP 3.218% 11/15/2050 DD 10/08/20	290,000.000	290,000.00	314,905.20	24,905.20
FXPF20010302 713448BZ0	PEPSICO INC 4.000% 03/05/2042 DD 03/05/12	155,000.000	188,619.50	200,580.85	11,961.35
FXPF20010302 713448CC0	PEPSICO INC 3.600% 08/13/2042 DD 08/13/12	205,000.000	220,436.50	250,479.25	30,042.75
FXPF20010302 713448CZ9	PEPSICO INC 4.600% 07/17/2045 DD 07/17/15	330,000.000	447,717.60	461,953.80	14,236.20
FXPF20010302 713448EM6	PEPSICO INC 3.375% 07/29/2049 DD 07/29/19	1,120,000.000	1,203,423.63	1,359,041.60	155,617.97
FXPF20010302 713448EP9	PEPSICO INC 2.875% 10/15/2049 DD 10/09/19	1,685,000.000	1,760,410.65	1,886,458.60	126,047.95
FXPF20010302 713448EV6	PEPSICO INC 3.875% 03/19/2060 DD 03/19/20	215,000.000	280,529.85	288,050.55	7,520.70
FXPF20010302 717081DE0	PFIZER INC 4.300% 06/15/2043 DD 06/03/13	980,000.000	1,189,998.80	1,286,387.20	96,388.40
FXPF20010302 717081DT7	PFIZER INC 5.600% 09/15/2040 DD 09/15/15	430,000.000	581,342.80	630,302.60	48,959.80
FXPF20010302 717081ED1	PFIZER INC 4.125% 12/15/2046 DD 11/21/16	305,000.000	354,657.05	399,678.10	45,021.05
FXPF20010302 717081EZ2	PFIZER INC 2.550% 05/28/2040 DD 05/28/20	980,000.000	991,616.20	1,046,718.40	55,102.20
FXPF20010302 717081FA6	PFIZER INC 2.700% 05/28/2050 DD 05/28/20	525,000.000	521,694.27	564,012.75	42,318.48
FXPF20010302 718172AM1	PHILIP MORRIS INTERNATIONAL IN 4.375% 11/15/2041 DD 11/15/11	1,570,000.000	1,798,740.42	1,959,674.00	160,933.58
FXPF20010302 718172AU3	PHILIP MORRIS INTERNATIONAL IN 3.875% 08/21/2042 DD 08/21/12	380,000.000	435,544.60	447,431.00	11,886.40
FXPF20010302 718172AW9	PHILIP MORRIS INTERNATIONAL IN 4.125% 03/04/2043 DD 03/04/13	780,000.000	831,331.30	954,844.80	123,513.50
FXPF20010302 718546AK0	PHILLIPS 66 4.650% 11/15/2034 DD 11/17/14	475,000.000	548,672.80	575,481.50	26,808.70
FXPF20010302 720186AG0	PIEDMONT NATURAL GAS CO INC 4.650% 08/01/2043 DD 08/01/13	160,000.000	207,793.60	206,284.80	-1,508.80



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FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010302 737679DE7	POTOMAC ELECTRIC POWER CO 4.150% 03/15/2043 DD 03/18/13	675,000.000	762,878.25	851,944.50	89,066.25
FXPF20010302 742718FM6	PROCTER & GAMBLE CO/THE 1.200% 10/29/2030 DD 10/29/20	1,595,000.000	1,587,822.50	1,597,137.30	9,314.80
FXPF20010302 743315AP8	PROGRESSIVE CORP/THE 4.350% 04/25/2044 DD 04/25/14	385,000.000	512,840.30	506,467.50	-6,372.80
FXPF20010302 743315AQ6	PROGRESSIVE CORP/THE 3.700% 01/26/2045 DD 01/26/15	440,000.000	530,688.40	534,503.20	3,814.80
FXPF20010302 743820AA0	PROVIDENCE ST JOSEPH HEALTH OB 2.532% 10/01/2029 DD 10/01/19	350,000.000	343,686.00	374,507.00	30,821.00
FXPF20010302 744320AY8	PRUDENTIAL FINANCIAL INC 3.905% 12/07/2047 DD 12/07/17	1,155,000.000	1,053,974.48	1,390,100.25	336,125.77
FXPF20010302 74432QCD5	PRUDENTIAL FINANCIAL INC 4.418% 03/27/2048 DD 03/27/18	730,000.000	883,328.60	944,561.60	61,233.00
FXPF20010302 744448BZ3	PUBLIC SERVICE CO OF COLORADO 6.250% 09/01/2037 DD 08/15/07	220,000.000	302,244.80	333,737.80	31,493.00
FXPF20010302 744448CN9	PUBLIC SERVICE CO OF COLORADO 3.800% 06/15/2047 DD 06/19/17	145,000.000	157,778.85	179,728.95	21,950.10
FXPF20010302 744482BM1	PUBLIC SERVICE CO OF NEW HAMPS 3.600% 07/01/2049 DD 06/28/19	155,000.000	165,665.55	188,334.30	22,668.75
FXPF20010302 74456QAZ9	PUBLIC SERVICE ELECTRIC AND GA 3.950% 05/01/2042 DD 05/11/12	220,000.000	244,129.60	270,861.80	26,732.20
FXPF20010302 74456QBQ8	PUBLIC SERVICE ELECTRIC AND GA 3.800% 03/01/2046 DD 03/03/16	340,000.000	375,043.80	417,557.40	42,513.60
FXPF20010302 74456QBT2	PUBLIC SERVICE ELECTRIC AND GA 3.600% 12/01/2047 DD 12/06/17	255,000.000	276,491.40	307,004.70	30,513.30
FXPF20010302 745332BU9	PUGET SOUND ENERGY INC 5.483% 06/01/2035 DD 05/27/05	340,000.000	419,131.60	460,380.40	41,248.80
FXPF20010302 745332CB0	PUGET SOUND ENERGY INC 5.795% 03/15/2040 DD 03/08/10	405,000.000	538,974.00	575,881.65	36,907.65
FXPF20010302 747525AK9	QUALCOMM INC 4.800% 05/20/2045 DD 05/20/15	405,000.000	522,794.25	576,221.85	53,427.60
FXPF20010302 75513EAC5	RAYTHEON TECHNOLOGIES CORP 3.125% 07/01/2050 DD 05/18/20	190,000.000	206,778.90	209,511.10	2,732.20
FXPF20010302 75513ECK5	RAYTHEON TECHNOLOGIES CORP 4.350% 04/15/2047 DD 10/15/20	1,305,000.000	1,682,758.35	1,713,882.60	31,124.25
FXPF20010302 760719BH6	HSBC USA INC 7.200% 07/15/2097 DD 07/22/97	135,000.000	205,745.40	230,111.55	24,366.15
FXPF20010302 775109BN0	ROGERS COMMUNICATIONS INC 4.350% 05/01/2049 DD 04/30/19	1,130,000.000	1,352,655.80	1,463,124.00	110,468.20
FXPF20010302 78349AAB9	RWJ BARNABAS HEALTH INC 3.949% 07/01/2046 DD 11/02/16	240,000.000	255,723.40	292,317.60	36,594.20
FXPF20010302 78409VAR5	S&P GLOBAL INC 2.300% 08/15/2060 DD 08/13/20	245,000.000	241,146.15	233,176.30	-7,969.85
FXPF20010302 822582AT9	SHELL INTERNATIONAL FINANCE BV 3.625% 08/21/2042 DD 08/21/12	340,000.000	363,732.00	396,667.80	32,935.80
FXPF20010302 822582AY8	SHELL INTERNATIONAL FINANCE BV 4.550% 08/12/2043 DD 08/12/13	495,000.000	599,254.50	657,657.00	58,402.50
FXPF20010302 822582BF8	SHELL INTERNATIONAL FINANCE BV 4.375% 05/11/2045 DD 05/11/15	840,000.000	990,115.42	1,106,809.20	116,693.78
FXPF20010302 822582CE0	SHELL INTERNATIONAL FINANCE BV 3.125% 11/07/2049 DD 11/07/19	785,000.000	820,726.01	867,111.00	46,384.99
FXPF20010302 822582CH3	SHELL INTERNATIONAL FINANCE BV 3.250% 04/06/2050 DD 04/06/20	1,375,000.000	1,463,197.49	1,559,153.75	95,956.26
FXPF20010302 828807CL9	SIMON PROPERTY GROUP LP 4.750% 03/15/2042 DD 03/13/12	300,000.000	371,648.70	367,062.00	-4,586.70
FXPF20010302 828807CZ8	SIMON PROPERTY GROUP LP 4.250% 11/30/2046 DD 11/23/16	115,000.000	138,292.10	133,547.20	-4,744.90
FXPF20010302 828807DH7	SIMON PROPERTY GROUP LP 3.250% 09/13/2049 DD 09/13/19	575,000.000	531,814.09	588,892.00	57,077.91
FXPF20010302 837004CG3	DOMINION ENERGY SOUTH CAROLINA 4.600% 06/15/2043 DD 06/14/13	815,000.000	967,877.70	1,093,379.55	125,501.85
FXPF20010302 837004CJ7	DOMINION ENERGY SOUTH CAROLINA 5.100% 06/01/2065 DD 05/22/15	550,000.000	718,896.80	866,750.50	147,853.70
FXPF20010302 842329AA2	SOUTHERN BAPTIST HOSPITAL OF F 4.857% 07/15/2045 DD 06/01/15	180,000.000	219,882.62	219,736.80	-145.82
FXPF20010302 842400ES8	SOUTHERN CALIFORNIA EDISON CO 6.000% 01/15/2034 DD 01/14/04	423,000.000	520,797.60	588,807.54	68,009.94
FXPF20010302 842400FF5	SOUTHERN CALIFORNIA EDISON CO 5.550% 01/15/2037 DD 12/11/06	415,000.000	501,456.95	530,108.55	28,651.60
FXPF20010302 842400FH1	SOUTHERN CALIFORNIA EDISON CO 5.950% 02/01/2038 DD 01/22/08	105,000.000	133,204.05	142,650.90	9,446.85



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Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010302 842400FT5	SOUTHERN CALIFORNIA EDISON CO 3.900% 12/01/2041 DD 11/22/11	290,000.000	288,347.00	311,297.60	22,950.60
FXPF20010302 842400FV0	SOUTHERN CALIFORNIA EDISON CO 4.050% 03/15/2042 DD 03/13/12	195,000.000	202,039.50	223,569.45	21,529.95
FXPF20010302 842400FZ1	SOUTHERN CALIFORNIA EDISON CO 4.650% 10/01/2043 DD 10/02/13	1,185,000.000	1,262,439.75	1,468,392.75	205,953.00
FXPF20010302 842400GG2	SOUTHERN CALIFORNIA EDISON CO 4.000% 04/01/2047 DD 03/24/17	350,000.000	376,617.90	411,110.00	34,492.10
FXPF20010302 842400GK3	SOUTHERN CALIFORNIA EDISON CO 4.125% 03/01/2048 DD 03/05/18	250,000.000	267,127.50	297,942.50	30,815.00
FXPF20010302 842434CK6	SOUTHERN CALIFORNIA GAS CO 3.750% 09/15/2042 DD 09/21/12	225,000.000	235,827.00	268,002.00	32,175.00
FXPF20010302 842434CL4	SOUTHERN CALIFORNIA GAS CO 4.450% 03/15/2044 DD 03/13/14	345,000.000	388,390.65	432,264.30	43,873.65
FXPF20010302 842434CT7	SOUTHERN CALIFORNIA GAS CO 3.950% 02/15/2050 DD 06/04/19	275,000.000	307,950.50	344,055.25	36,104.75
FXPF20010302 8426EPAB4	SOUTHERN CO GAS CAPITAL CORP 3.950% 10/01/2046 DD 09/13/16	305,000.000	315,546.90	359,088.70	43,541.80
FXPF20010302 845743BR3	SOUTHWESTERN PUBLIC SERVICE CO 3.700% 08/15/2047 DD 08/09/17	140,000.000	147,498.40	165,337.20	17,838.80
FXPF20010302 845743BS1	SOUTHWESTERN PUBLIC SERVICE CO 4.400% 11/15/2048 DD 11/05/18	210,000.000	275,278.50	276,000.90	722.40
FXPF20010302 85434VAA6	STANFORD HEALTH CARE 3.795% 11/15/2048 DD 01/17/18	650,000.000	704,411.50	815,314.50	110,903.00
FXPF20010302 85440KAD6	LELAND STANFORD JUNIOR UNIVERS 2.413% 06/01/2050 DD 06/04/20	335,000.000	335,000.00	343,933.40	8,933.40
FXPF20010302 854502AN1	STANLEY BLACK & DECKER INC 2.750% 11/15/2050 DD 11/02/20	310,000.000	309,178.50	324,545.20	15,366.70
FXPF20010302 855244AM1	STARBUCKS CORP 3.750% 12/01/2047 DD 11/22/17	230,000.000	235,781.27	268,640.00	32,858.73
FXPF20010302 85771PAL6	EQUINOR ASA 3.950% 05/15/2043 DD 05/15/13	385,000.000	429,871.75	469,823.20	39,951.45
FXPF20010302 86944BAH6	SUTTER HEALTH 3.161% 08/15/2040 DD 10/29/20	415,000.000	415,000.00	440,763.20	25,763.20
FXPF20010302 86944BAJ2	SUTTER HEALTH 3.361% 08/15/2050 DD 10/29/20	390,000.000	390,000.00	424,530.60	34,530.60
FXPF20010302 871829AJ6	SYSCO CORP 5.375% 09/21/2035 DD 09/22/05	370,000.000	484,389.20	491,545.00	7,155.80
FXPF20010302 871829AY3	SYSCO CORP 4.850% 10/01/2045 DD 09/28/15	455,000.000	546,869.05	576,494.10	29,625.05
FXPF20010302 87264ABK0	T-MOBILE USA INC 144A 3.000% 02/15/2041 DD 10/06/20	1,905,000.000	1,882,251.80	1,974,951.60	92,699.80
FXPF20010302 87264ABP9	T-MOBILE USA INC 144A 2.250% 11/15/2031 DD 10/28/20	570,000.000	569,943.00	585,013.80	15,070.80
FXPF20010302 875127BF8	TAMPA ELECTRIC CO 4.450% 06/15/2049 DD 10/04/18	190,000.000	225,298.20	248,881.00	23,582.80
FXPF20010302 87612EBG0	TARGET CORP 3.900% 11/15/2047 DD 10/20/17	605,000.000	789,581.95	794,286.35	4,704.40
FXPF20010302 878091BD8	TEACHERS INSURANCE & ANNU 144A 4.900% 09/15/2044 DD 09/18/14	685,000.000	876,868.18	927,353.00	50,484.82
FXPF20010302 878091BG1	TEACHERS INSURANCE & ANNU 144A 3.300% 05/15/2050 DD 05/07/20	665,000.000	664,115.55	724,663.80	60,548.25
FXPF20010302 882508BG8	TEXAS INSTRUMENTS INC 2.250% 09/04/2029 DD 09/04/19	555,000.000	548,012.55	598,034.70	50,022.15
FXPF20010302 88579YAZ4	3M CO 3.625% 10/15/2047 DD 10/02/17	290,000.000	307,781.33	345,787.30	38,005.97
FXPF20010302 893526DJ9	TRANSCANADA PIPELINES LTD 6.100% 06/01/2040 DD 06/01/10	255,000.000	339,790.05	350,678.55	10,888.50
FXPF20010302 89352HAB5	TRANSCANADA PIPELINES LTD 5.850% 03/15/2036 DD 03/20/06	250,000.000	309,200.00	337,520.00	28,320.00
FXPF20010302 89352HAD1	TRANSCANADA PIPELINES LTD 6.200% 10/15/2037 DD 10/05/07	390,000.000	508,918.80	543,043.80	34,125.00
FXPF20010302 89352HAL3	TRANSCANADA PIPELINES LTD 5.000% 10/16/2043 DD 10/07/13	565,000.000	587,063.25	704,939.20	117,875.95
FXPF20010302 89352HAX7	TRANSCANADA PIPELINES LTD 4.750% 05/15/2038 DD 05/07/18	935,000.000	1,068,218.80	1,169,703.70	101,484.90
FXPF20010302 89352HBA6	TRANSCANADA PIPELINES LTD 4.100% 04/15/2030 DD 04/06/20	225,000.000	259,013.25	266,136.75	7,123.50
FXPF20010302 89417EAH2	TRAVELERS COS INC/THE 5.350% 11/01/2040 DD 11/01/10	445,000.000	627,343.60	663,401.55	36,057.95
FXPF20010302 89417EAK5	TRAVELERS COS INC/THE 4.300% 08/25/2045 DD 08/25/15	115,000.000	133,908.30	152,025.40	18,117.10



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FXPF20010302 89417EAL3	TRAVELERS COS INC/THE 3.750% 05/15/2046 DD 05/11/16	315,000.000	344,046.15	394,134.30	50,088.15
FXPF20010302 89417EAM1	TRAVELERS COS INC/THE 4.000% 05/30/2047 DD 05/22/17	1,640,000.000	1,972,480.80	2,128,113.20	155,632.40
FXPF20010302 89566EAD0	TRI-STATE GENERATION AND 144A 6.000% 06/15/2040 DD 06/08/10	290,000.000	379,726.00	399,704.10	19,978.10
FXPF20010302 89838QAA1	TRUSTEES OF BOSTON UNIVERSITY 4.061% 10/01/2048 DD 08/17/18	85,000.000	97,591.05	107,620.20	10,029.15
FXPF20010302 899043AA1	TUFTS UNIVERSITY 5.017% 04/15/2112 DD 03/29/12	75,000.000	91,409.25	97,839.00	6,429.75
FXPF20010302 906548CJ9	UNION ELECTRIC CO 3.900% 09/15/2042 DD 09/11/12	425,000.000	463,602.75	518,755.00	55,152.25
FXPF20010302 906548CL4	UNION ELECTRIC CO 3.650% 04/15/2045 DD 04/06/15	110,000.000	116,450.40	130,104.70	13,654.30
FXPF20010302 906548CN0	UNION ELECTRIC CO 4.000% 04/01/2048 DD 04/06/18	200,000.000	251,594.00	252,072.00	478.00
FXPF20010302 906548CQ3	UNION ELECTRIC CO 3.250% 10/01/2049 DD 10/01/19	1,210,000.000	1,290,963.00	1,387,857.90	96,894.90
FXPF20010302 907818DZ8	UNION PACIFIC CORP 4.150% 01/15/2045 DD 08/12/14	395,000.000	453,640.75	490,285.85	36,645.10
FXPF20010302 907818FE3	UNION PACIFIC CORP 3.950% 08/15/2059 DD 08/05/19	195,000.000	204,502.35	240,290.70	35,788.35
FXPF20010302 907818FG8	UNION PACIFIC CORP 3.839% 03/20/2060 DD 03/20/20	3,085,000.000	3,214,744.45	3,818,736.40	603,991.95
FXPF20010302 907818FL7	UNION PACIFIC CORP 3.750% 02/05/2070 DD 01/31/20	155,000.000	154,930.25	187,486.45	32,556.20
FXPF20010302 911312AN6	UNITED PARCEL SERVICE INC 4.875% 11/15/2040 DD 11/12/10	120,000.000	143,198.40	164,799.60	21,601.20
FXPF20010302 911312BV7	UNITED PARCEL SERVICE INC 5.200% 04/01/2040 DD 03/24/20	670,000.000	949,783.90	951,681.40	1,897.50
FXPF20010302 913017BJ7	RAYTHEON TECHNOLOGIES CORP 5.400% 05/01/2035 DD 04/29/05	120,000.000	154,210.80	164,995.20	10,784.40
FXPF20010302 913017BT5	RAYTHEON TECHNOLOGIES CORP 4.500% 06/01/2042 DD 06/01/12	3,535,000.000	4,036,352.64	4,609,675.35	573,322.71
FXPF20010302 913017CA5	RAYTHEON TECHNOLOGIES CORP 4.150% 05/15/2045 DD 05/04/15	575,000.000	713,578.60	727,904.00	14,325.40
FXPF20010302 91324PBU5	UNITEDHEALTH GROUP INC 4.625% 11/15/2041 DD 11/10/11	495,000.000	590,470.65	676,793.70	86,323.05
FXPF20010302 91324PCA8	UNITEDHEALTH GROUP INC 3.950% 10/15/2042 DD 10/22/12	170,000.000	189,094.40	214,745.70	25,651.30
FXPF20010302 91324PCR1	UNITEDHEALTH GROUP INC 4.750% 07/15/2045 DD 07/23/15	720,000.000	878,652.85	1,012,982.40	134,329.55
FXPF20010302 91324PDL3	UNITEDHEALTH GROUP INC 4.250% 06/15/2048 DD 06/19/18	555,000.000	645,170.85	741,113.70	95,942.85
FXPF20010302 91324PDZ2	UNITEDHEALTH GROUP INC 2.900% 05/15/2050 DD 05/18/20	295,000.000	316,695.60	326,609.25	9,913.65
FXPF20010302 91324PEA6	UNITEDHEALTH GROUP INC 3.125% 05/15/2060 DD 05/18/20	465,000.000	452,654.25	539,795.25	87,141.00
FXPF20010302 91412NBC3	UNIVERSITY OF CHICAGO/THE 4.003% 10/01/2053 DD 09/13/18	170,000.000	196,079.70	224,899.80	28,820.10
FXPF20010302 91412NBE9	UNIVERSITY OF CHICAGO/THE 2.547% 04/01/2050 DD 09/02/20	1,015,000.000	1,015,001.80	1,017,354.80	2,353.00
FXPF20010302 91481CAC4	TRUSTEES OF THE UNIVERSITY OF 3.610% 02/15/2119 DD 08/06/19	320,000.000	353,672.00	360,400.00	6,728.00
FXPF20010302 91481CAD2	TRUSTEES OF THE UNIVERSITY OF 2.396% 10/01/2050 DD 07/14/20	420,000.000	420,000.00	428,421.00	8,421.00
FXPF20010302 914886AC0	UNIVERSITY OF SOUTHERN CALIFOR 3.841% 10/01/2047 DD 04/18/17	255,000.000	290,095.65	323,128.35	33,032.70
FXPF20010302 914886AE6	UNIVERSITY OF SOUTHERN CALIFOR 2.805% 10/01/2050 DD 02/12/20	260,000.000	267,235.80	281,691.80	14,456.00
FXPF20010302 92343VFR0	VERIZON COMMUNICATIONS INC 1.750% 01/20/2031 DD 11/20/20	1,235,000.000	1,230,090.49	1,228,825.00	-1,265.49
FXPF20010302 92343VFT6	VERIZON COMMUNICATIONS INC 2.650% 11/20/2040 DD 11/20/20	2,185,000.000	2,209,862.90	2,206,347.45	-3,515.45
FXPF20010302 92343VFU3	VERIZON COMMUNICATIONS INC 2.875% 11/20/2050 DD 11/20/20	3,610,000.000	3,685,309.40	3,637,436.00	-47,873.40
FXPF20010302 92343VFX1	VERIZON COMMUNICATIONS INC 3.000% 11/20/2060 DD 11/20/20	1,885,000.000	1,917,181.30	1,903,925.40	-13,255.90
FXPF20010302 927804FG4	VIRGINIA ELECTRIC AND POWER CO 8.875% 11/15/2038 DD 11/06/08	158,000.000	266,843.04	292,957.28	26,114.24
FXPF20010302 927804FL3	VIRGINIA ELECTRIC AND POWER CO 4.000% 01/15/2043 DD 01/08/13	1,068,000.000	1,111,670.52	1,342,369.20	230,698.68



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FXPF20010302 92826CAF9	VISA INC 4.300% 12/14/2045 DD 12/14/15	1,940,000.000	2,440,865.75	2,657,295.60	216,429.85
FXPF20010302 92826CAJ1	VISA INC 3.650% 09/15/2047 DD 09/11/17	210,000.000	235,286.10	263,195.10	27,909.00
FXPF20010302 92826CAK8	VISA INC 2.700% 04/15/2040 DD 04/02/20	255,000.000	253,123.20	278,365.65	25,242.45
FXPF20010302 92826CAQ5	VISA INC 2.000% 08/15/2050 DD 08/17/20	1,355,000.000	1,281,456.70	1,294,092.75	12,636.05
FXPF20010302 92940PAG9	WRKCO INC 3.000% 06/15/2033 DD 06/03/20	625,000.000	623,525.00	686,668.75	63,143.75
FXPF20010302 92976GAG6	WELLS FARGO BANK NA 5.850% 02/01/2037 DD 01/29/07	260,000.000	356,226.00	369,883.80	13,657.80
FXPF20010302 92976GAJ0	WELLS FARGO BANK NA 6.600% 01/15/2038 DD 12/07/07	235,000.000	350,359.15	358,128.25	7,769.10
FXPF20010302 931142CY7	WALMART INC 5.000% 10/25/2040 DD 10/25/10	185,000.000	240,464.85	264,261.40	23,796.55
FXPF20010302 931142DB6	WALMART INC 5.625% 04/15/2041 DD 04/18/11	330,000.000	505,289.40	505,035.30	-254.10
FXPF20010302 931142DG5	WALMART INC 4.000% 04/11/2043 DD 04/11/13	235,000.000	281,080.30	301,918.60	20,838.30
FXPF20010302 931142DW0	WALMART INC 3.625% 12/15/2047 DD 10/20/17	765,000.000	968,092.20	970,088.85	1,996.65
FXPF20010302 931142EB5	WALMART INC 3.950% 06/28/2038 DD 06/27/18	590,000.000	683,479.60	752,615.80	69,136.20
FXPF20010302 931142EC3	WALMART INC 4.050% 06/29/2048 DD 06/27/18	1,505,000.000	1,928,374.02	2,042,360.25	113,986.23
FXPF20010302 931142EP4	WALMART INC 2.950% 09/24/2049 DD 09/24/19	1,160,000.000	1,209,999.37	1,337,468.40	127,469.03
FXPF20010302 93884PDW7	WASHINGTON GAS LIGHT CO 3.796% 09/15/2046 DD 09/16/16	495,000.000	516,393.90	590,327.10	73,933.20
FXPF20010302 93884PDY3	WASHINGTON GAS LIGHT CO 3.650% 09/15/2049 DD 09/13/19	570,000.000	639,416.70	684,239.40	44,822.70
FXPF20010302 94106LBP3	WASTE MANAGEMENT INC 1.500% 03/15/2031 DD 11/17/20	2,145,000.000	2,133,373.35	2,124,815.55	-8,557.80
FXPF20010302 949746JM4	WELLS FARGO & CO 5.375% 02/07/2035 DD 02/07/05	215,000.000	275,756.85	294,139.35	18,382.50
FXPF20010302 949746RF0	WELLS FARGO & CO 5.606% 01/15/2044 DD 11/26/13	135,000.000	177,909.75	191,335.50	13,425.75
FXPF20010302 94974BGE4	WELLS FARGO & CO 4.650% 11/04/2044 DD 11/04/14	535,000.000	628,948.45	686,255.20	57,306.75
FXPF20010302 94974BGU8	WELLS FARGO & CO 4.750% 12/07/2046 DD 12/08/16	2,040,000.000	2,537,950.29	2,669,829.60	131,879.31
FXPF20010302 95000U2L6	WELLS FARGO & CO VAR RT 04/04/2031 DD 03/30/20	3,015,000.000	3,655,430.70	3,685,988.25	30,557.55
FXPF20010302 95000U2M4	WELLS FARGO & CO VAR RT 04/04/2051 DD 03/30/20	1,845,000.000	2,418,515.61	2,622,150.90	203,635.29
FXPF20010302 95000U2Q5	WELLS FARGO & CO VAR RT 04/30/2041 DD 04/30/20	5,990,000.000	6,032,413.29	6,515,922.00	483,508.71
FXPF20010302 95709TAH3	EVERGY KANSAS CENTRAL INC 4.125% 03/01/2042 DD 03/01/12	405,000.000	450,611.10	497,607.30	46,996.20
FXPF20010302 95709TAJ9	EVERGY KANSAS CENTRAL INC 4.100% 04/01/2043 DD 03/28/13	405,000.000	450,619.20	505,245.60	54,626.40
FXPF20010302 96949LAE5	WILLIAMS COS INC/THE 4.850% 03/01/2048 DD 03/05/18	190,000.000	187,813.10	233,540.40	45,727.30
FXPF20010302 970648AH4	WILLIS NORTH AMERICA INC 5.050% 09/15/2048 DD 09/10/18	140,000.000	165,162.20	196,921.20	31,759.00
FXPF20010302 97068LAA6	WILLIS-KNIGHTON MEDICAL CENTER 4.813% 09/01/2048 DD 10/25/18	455,000.000	549,450.10	608,116.60	58,666.50
FXPF20010302 983024AN0	WYETH LLC 5.950% 04/01/2037 DD 03/27/07	392,000.000	535,464.16	587,666.80	52,202.64
FXPF20010302 98459LAB9	YALE UNIVERSITY 1.482% 04/15/2030 DD 06/09/20	355,000.000	355,000.00	364,382.65	9,382.65
FXPF20010302 98459LAC7	YALE UNIVERSITY 2.402% 04/15/2050 DD 06/09/20	715,000.000	737,156.55	741,547.95	4,391.40
FXPF20010602 00216UAD5	UNIFRAX 11/18 (EUR) COV-LITE	294,833.210	297,027.88	326,396.82	29,368.94
FXPF20010602 01881UAH8	ALLIANT INSURANCE 10/20 COV-LITE TLB3	51,278.320	50,893.73	51,246.53	352.80
FXPF20010602 03078CAC8	AMERILIFE 2/20 COV-LITE TL	165,391.570	156,533.06	162,910.70	6,377.64
FXPF20010602 03167DAH7	AMNEAL PHARMACEUTICALS 3/18	311,739.540	277,332.62	303,232.17	25,899.55



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FXPF20010602 04350TAB0	ASCEND PERFORMANCE 8/19 TLB 0.000% 08/27/2026 DD 08/02/19	404,380.830	407,413.69	405,391.78	-2,021.91
FXPF20010602 05825HAC8	BALDWIN RISK 10/20 TLB 0.000% 10/08/2027 DD 10/02/20	171,780.240	169,203.53	171,350.79	2,147.26
FXPF20010602 13201DAB7	CAMBIUM LEARNING 12/18 TLB	245,401.210	239,395.04	243,622.05	4,227.01
FXPF20010602 14852LAA1	CASTLE US HOLDING CORP 144A 9.500% 02/15/2028 DD 02/05/20	119,000.000	114,240.00	119,000.00	4,760.00
FXPF20010602 24022KAB5	DIGICERT 8/19 COV-LITE TLB 0.000% 10/16/2026 DD 07/22/19	214,192.380	214,674.32	213,695.45	-978.87
FXPF20010602 26928BAM1	EW SCRIPPS 12/20 INCREMENTAL COV-LT TE TLB3	91,755.680	91,526.29	91,755.68	229.39
FXPF20010602 26929CAC0	EXCELITAS 11/17 (USD) TL	195,098.840	194,490.12	193,065.91	-1,424.21
FXPF20010602 28608EAE6	ELECTRONICS FOR IMAGING 7/19	271,956.320	252,070.88	231,247.18	-20,823.70
FXPF20010602 29359BAB7	ENSEMBLE HEALTH 7/19 TL	167,934.950	166,646.27	167,515.11	868.84
FXPF20010602 37610GAD0	RECORDED BOOKS/RBMEDIA 10/20 COV LITE TL	154,078.570	152,537.78	154,078.57	1,540.79
FXPF20010602 39479UAQ6	GENESYS 10/20 (USD) TLB 0.000% 12/01/2027 DD 09/29/20	262,800.250	260,172.25	263,047.28	2,875.03
FXPF20010602 46116VAE5	STONEX GROUP INC 144A 8.625% 06/15/2025 DD 06/11/20	91,000.000	89,635.00	98,962.50	9,327.50
FXPF20010602 56589PAG0	MARAVAI LIFESCIENCES 10/20 COV	84,293.650	83,450.71	85,031.22	1,580.51
FXPF20010602 57475YAD3	MASERGY COMMUNICATIONS 6/17 TL B	103,291.350	101,569.47	102,129.32	559.85
FXPF20010602 60470FAG6	MIRION TECHNOLOGIES 2/19	185,210.120	185,950.08	184,747.09	-1,202.99
FXPF20010602 63689EAJ4	NATIONAL MENTOR/CIVITAS 3/19 TLB	345,849.910	344,669.96	345,057.91	387.95
FXPF20010602 66743UAC0	NORTHWEST FIBER/ZIPLY FIBER 5/	328,698.610	316,372.41	329,211.38	12,838.97
FXPF20010602 69345TAB1	PRO MACH 2/18 TLB	255,205.030	252,494.73	250,328.06	-2,166.67
FXPF20010602 70476XAC9	PETVET CARE 2/18 TL	333,235.900	328,817.84	325,321.55	-3,496.29
FXPF20010602 74839XAF6	QUIKRETE 11/16 COV-LITE TLB	197,555.700	184,911.48	196,692.38	11,780.90
FXPF20010602 74966FAL7	JDA SOFTWARE/BLUE YONDER 7/20 TLB	263,684.860	266,174.90	263,025.65	-3,149.25
FXPF20010602 75026JAE0	RADIATE HOLDCO LLC / RADI 144A 6.500% 09/15/2028 DD 09/25/20	92,000.000	92,000.00	96,945.00	4,945.00
FXPF20010602 76119LAA9	RESIDEO FUNDING INC 144A 6.125% 11/01/2026 DD 10/19/18	141,000.000	138,416.04	148,402.50	9,986.46
FXPF20010602 76173FAU1	REYNOLDS GROUP 1/17 (USD) TL	81,038.604	81,229.05	80,633.41	-595.64
FXPF20010602 77051UAF6	FOX US BIDCO/ROBERTSHAW 2/18 TLB	219,278.830	181,832.45	204,477.51	22,645.06
FXPF20010602 78472GAA7	SSL ROBOTICS LLC 144A 9.750% 12/31/2023 DD 12/02/19	91,000.000	98,962.50	102,830.00	3,867.50
FXPF20010602 82925BAE5	SINCLAIR TELEVISION 7/19 (600MM) TLB	143,080.460	143,438.16	141,231.86	-2,206.30
FXPF20010602 85205TAL4	SPIRIT AEROSYSTEMS INC 144A 7.500% 04/15/2025 DD 04/17/20	174,000.000	172,026.48	186,615.00	14,588.52
FXPF20010602 86875TAB3	SOPHOS GROUP 1/20 (USD) COV-LI	138,462.620	135,431.67	137,077.99	1,646.32
FXPF20010602 89238QAB5	TPRO ACQUISITION CORP 144A 11.000% 10/15/2024 DD 10/15/19	15,000.000	15,112.50	15,750.00	637.50
FXPF20010602 89364MBQ6	TRANSDIGM 2/20 COV-LITE TLE	435,439.260	436,379.80	426,186.18	-10,193.62
FXPF20010602 91335PAH2	UNIVAR 11/19 B5 COV-LITE TL	24,167.660	24,252.23	23,895.77	-356.46
FXPF20010602 91544BAC1	UPLAND SOFTWARE 6/19 COV-LITE TL	158,584.580	158,782.81	157,263.57	-1,519.24
FXPF20010602 92840JAA7	VISTAJET MALTA FINANCE PL 144A 10.500% 06/01/2024 DD 05/29/19	145,000.000	141,425.00	148,625.00	7,200.00
FXPF20010602 98919VAA3	ZAYO GROUP HOLDINGS INC 144A 4.000% 03/01/2027 DD 03/09/20	109,000.000	107,694.82	109,272.50	1,577.68
FXPF20010602 G3679YAD4	R&R ICE CREAM/FRONERI 1/20 0.000% 01/29/2027 DD 01/13/20	214,032.110	236,184.44	258,039.84	21,855.40



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FXP COMBINE MGRS - FXPG00000300

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FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010902 00206RKD3	AT&T INC 3.100% 02/01/2043 DD 08/04/20	565,000.000	564,728.80	573,458.05	8,729.25
FXPF20010902 010392FL7	ALABAMA POWER CO 4.150% 08/15/2044 DD 08/26/14	870,000.000	1,038,504.06	1,103,751.60	65,247.54
FXPF20010902 020002BG5	ALLSTATE CORP/THE 3.850% 08/10/2049 DD 06/10/19	720,000.000	865,117.75	902,671.20	37,553.45
FXPF20010902 02079KAE7	ALPHABET INC 1.900% 08/15/2040 DD 08/05/20	1,135,000.000	1,127,860.85	1,113,957.10	-13,903.75
FXPF20010902 02079KAG2	ALPHABET INC 2.250% 08/15/2060 DD 08/05/20	2,545,000.000	2,537,008.15	2,460,938.65	-76,069.50
FXPF20010902 023135BJ4	AMAZON.COM INC 4.050% 08/22/2047 DD 02/22/18	1,265,000.000	1,607,486.57	1,670,369.25	62,882.68
FXPF20010902 023135BM7	AMAZON.COM INC 4.250% 08/22/2057 DD 02/22/18	1,045,000.000	1,425,788.53	1,489,051.85	63,263.32
FXPF20010902 03040WAX3	AMERICAN WATER CAPITAL CORP 3.450% 05/01/2050 DD 04/14/20	1,575,000.000	1,768,912.08	1,871,021.25	102,109.17
FXPF20010902 037833DW7	APPLE INC 2.650% 05/11/2050 DD 05/11/20	1,050,000.000	1,075,512.31	1,114,417.50	38,905.19
FXPF20010902 03938JAA7	ARCH CAPITAL GROUP US INC 5.144% 11/01/2043 DD 12/13/13	650,000.000	836,668.82	875,264.00	38,595.18
FXPF20010902 03939CAB9	ARCH CAPITAL FINANCE LLC 5.031% 12/15/2046 DD 12/08/16	2,230,000.000	2,872,526.42	3,043,236.40	170,709.98
FXPF20010902 05523RAE7	BAE SYSTEMS PLC 144A 3.000% 09/15/2050 DD 09/15/20	1,970,000.000	1,941,178.90	2,055,537.40	114,358.50
FXPF20010902 059165EH9	BALTIMORE GAS AND ELECTRIC CO 3.500% 08/15/2046 DD 08/18/16	460,000.000	509,615.33	534,644.20	25,028.87
FXPF20010902 06051GGM5	BANK OF AMERICA CORP VAR RT 04/24/2038 DD 04/24/17	675,000.000	831,965.53	831,546.00	-419.53
FXPF20010902 06051GJM2	BANK OF AMERICA CORP VAR RT 10/24/2051 DD 10/21/20	210,000.000	210,000.00	219,044.70	9,044.70
FXPF20010902 084659AW1	BERKSHIRE HATHAWAY ENERGY 144A 4.250% 10/15/2050 DD 03/27/20	635,000.000	799,718.92	822,566.30	22,847.38
FXPF20010902 084659BB6	BERKSHIRE HATHAWAY ENERGY 144A 2.850% 05/15/2051 DD 10/29/20	1,060,000.000	1,058,696.20	1,090,390.20	31,694.00
FXPF20010902 084664BL4	BERKSHIRE HATHAWAY FINANCE COR 5.750% 01/15/2040 DD 01/13/10	680,000.000	999,202.32	1,043,541.60	44,339.28
FXPF20010902 084664CV1	BERKSHIRE HATHAWAY FINANCE COR 2.850% 10/15/2050 DD 10/15/20	1,040,000.000	1,039,168.00	1,113,808.80	74,640.80
FXPF20010902 110122DK1	BRISTOL-MYERS SQUIBB CO 4.350% 11/15/2047 DD 05/15/20	1,475,000.000	1,931,749.61	1,986,648.00	54,898.39
FXPF20010902 110122DS4	BRISTOL-MYERS SQUIBB CO 2.550% 11/13/2050 DD 11/13/20	150,000.000	153,111.00	153,142.50	31.50
FXPF20010902 12189LAJ0	BURLINGTON NORTHERN SANTA FE L 4.400% 03/15/2042 DD 03/02/12	1,870,000.000	2,320,277.26	2,479,171.20	158,893.94
FXPF20010902 125523AK6	CIGNA CORP 4.900% 12/15/2048 DD 06/15/19	1,510,000.000	2,032,320.42	2,076,461.40	44,140.98
FXPF20010902 126650CZ1	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18	2,050,000.000	2,635,854.23	2,778,324.00	142,469.77
FXPF20010902 136375CP5	CANADIAN NATIONAL RAILWAY CO 3.650% 02/03/2048 DD 02/06/18	705,000.000	791,207.99	865,380.45	74,172.46
FXPF20010902 149123CJ8	CATERPILLAR INC 3.250% 04/09/2050 DD 04/09/20	638,000.000	717,593.98	753,522.66	35,928.68
FXPF20010902 15189XAT5	CENTERPOINT ENERGY HOUSTON ELE 4.250% 02/01/2049 DD 01/15/19	370,000.000	453,205.31	490,623.70	37,418.39
FXPF20010902 161175BV5	CHARTER COMMUNICATIONS OPERATI 3.700% 04/01/2051 DD 04/17/20	1,080,000.000	1,060,319.08	1,121,536.80	61,217.72
FXPF20010902 169905AG1	CHOICE HOTELS INTERNATIONAL IN 3.700% 01/15/2031 DD 07/23/20	1,095,000.000	1,123,424.42	1,212,734.40	89,309.98
FXPF20010902 171232AS0	CHUBB CORP/THE 6.500% 05/15/2038 DD 05/06/08	220,000.000	325,589.22	351,285.00	25,695.78
FXPF20010902 20030NCZ2	COMCAST CORP 3.450% 02/01/2050 DD 11/05/19	1,030,000.000	1,153,963.59	1,215,472.10	61,508.51
FXPF20010902 20030NDQ1	COMCAST CORP 2.650% 08/15/2062 DD 08/25/20	4,390,000.000	4,325,820.05	4,394,872.90	69,052.85
FXPF20010902 209111EY5	CONSOLIDATED EDISON CO OF NEW 5.500% 12/01/2039 DD 12/04/09	435,000.000	581,490.89	596,598.15	15,107.26
FXPF20010902 209111FC2	CONSOLIDATED EDISON CO OF NEW 3.950% 03/01/2043 DD 02/28/13	1,280,000.000	1,452,951.77	1,510,041.60	57,089.83
FXPF20010902 209111FD0	CONSOLIDATED EDISON CO OF NEW 4.450% 03/15/2044 DD 03/06/14	720,000.000	863,064.50	903,686.40	40,621.90
FXPF20010902 210518DD5	CONSUMERS ENERGY CO 4.350% 04/15/2049 DD 11/13/18	530,000.000	689,058.34	720,535.00	31,476.66



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FXP COMBINE MGRS - FXPG00000300

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FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010902 244199BK0	DEERE & CO 3.750% 04/15/2050 DD 03/30/20	305,000.000	368,081.05	395,200.70	27,119.65
FXPF20010902 26442CAN4	DUKE ENERGY CAROLINAS LLC 4.000% 09/30/2042 DD 09/21/12	1,230,000.000	1,460,530.41	1,519,529.70	58,999.29
FXPF20010902 26442CAZ7	DUKE ENERGY CAROLINAS LLC 3.200% 08/15/2049 DD 08/14/19	1,145,000.000	1,251,798.60	1,303,422.20	51,623.60
FXPF20010902 29248HAC7	EMPOWER FINANCE 2020 LP 144A 3.075% 09/17/2051 DD 09/17/20	325,000.000	326,224.46	359,866.00	33,641.54
FXPF20010902 29379VBU6	ENTERPRISE PRODUCTS OPERATING 4.800% 02/01/2049 DD 10/11/18	1,010,000.000	1,235,324.75	1,274,791.70	39,466.95
FXPF20010902 29446MAK8	EQUINOR ASA 2.375% 05/22/2030 DD 05/22/20	695,000.000	726,251.12	743,893.25	17,642.13
FXPF20010902 341081FH5	FLORIDA POWER & LIGHT CO 3.800% 12/15/2042 DD 12/20/12	1,835,000.000	2,243,202.25	2,273,234.70	30,032.45
FXPF20010902 36962G3P7	GENERAL ELECTRIC CO 5.875% 01/14/2038 DD 01/14/08	435,000.000	489,430.39	589,572.90	100,142.51
FXPF20010902 38141GWV2	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18	4,900,000.000	5,562,852.59	5,671,358.00	108,505.41
FXPF20010902 42809HAG2	HESS CORP 4.300% 04/01/2027 DD 09/28/16	1,280,000.000	1,356,275.20	1,411,161.60	54,886.40
FXPF20010902 437076BZ4	HOME DEPOT INC/THE 3.125% 12/15/2049 DD 01/13/20	495,000.000	535,069.54	571,091.40	36,021.86
FXPF20010902 46647PAJ5	JPMORGAN CHASE & CO VAR RT 07/24/2038 DD 07/24/17	1,845,000.000	2,190,001.96	2,246,877.90	56,875.94
FXPF20010902 46647PBN5	JPMORGAN CHASE & CO VAR RT 04/22/2051 DD 04/22/20	3,895,000.000	4,158,797.71	4,336,770.90	177,973.19
FXPF20010902 46647PBV7	JPMORGAN CHASE & CO VAR RT 11/19/2041 DD 11/19/20	1,655,000.000	1,655,000.00	1,698,543.05	43,543.05
FXPF20010902 539830BQ1	LOCKHEED MARTIN CORP 2.800% 06/15/2050 DD 05/20/20	530,000.000	551,294.72	573,025.40	21,730.68
FXPF20010902 548661DN4	LOWE'S COS INC 3.700% 04/15/2046 DD 04/20/16	360,000.000	408,924.00	426,870.00	17,946.00
FXPF20010902 548661DQ7	LOWE'S COS INC 4.050% 05/03/2047 DD 05/03/17	895,000.000	1,037,513.99	1,120,378.90	82,864.91
FXPF20010902 55336VAT7	MPLX LP 5.500% 02/15/2049 DD 11/15/18	1,055,000.000	1,259,946.02	1,389,234.55	129,288.53
FXPF20010902 575718AH4	MASSACHUSETTS INSTITUTE OF TEC 2.294% 07/01/2051 DD 05/07/20	910,000.000	897,934.57	917,543.90	19,609.33
FXPF20010902 57636QAL8	MASTERCARD INC 3.650% 06/01/2049 DD 05/31/19	455,000.000	539,833.70	565,260.15	25,426.45
FXPF20010902 57636QAQ7	MASTERCARD INC 3.850% 03/26/2050 DD 03/26/20	530,000.000	666,130.10	684,081.60	17,951.50
FXPF20010902 58933YAT2	MERCK & CO INC 3.700% 02/10/2045 DD 02/10/15	435,000.000	515,041.01	542,101.35	27,060.34
FXPF20010902 59156RBG2	METLIFE INC 4.875% 11/13/2043 DD 11/13/13	1,315,000.000	1,707,619.01	1,870,797.90	163,178.89
FXPF20010902 59156RBN7	METLIFE INC 4.050% 03/01/2045 DD 03/05/15	525,000.000	617,787.88	673,128.75	55,340.87
FXPF20010902 594918BS2	MICROSOFT CORP 3.450% 08/08/2036 DD 08/08/16	910,000.000	1,089,447.23	1,122,148.30	32,701.07
FXPF20010902 594918BT0	MICROSOFT CORP 3.700% 08/08/2046 DD 08/08/16	1,035,000.000	1,277,102.54	1,312,369.65	35,267.11
FXPF20010902 595620AV7	MIDAMERICAN ENERGY CO 3.150% 04/15/2050 DD 10/15/19	2,000,000.000	2,196,620.00	2,299,220.00	102,600.00
FXPF20010902 609207AT2	MONDELEZ INTERNATIONAL INC 2.750% 04/13/2030 DD 04/13/20	890,000.000	955,674.65	977,549.30	21,874.65
FXPF20010902 61744YAL2	MORGAN STANLEY VAR RT 07/22/2038 DD 07/24/17	3,405,000.000	4,080,313.65	4,196,594.40	116,280.75
FXPF20010902 63946BAG5	NBCUNIVERSAL MEDIA LLC 5.950% 04/01/2041 DD 04/01/11	1,020,000.000	1,513,753.85	1,557,856.20	44,102.35
FXPF20010902 641062AN4	NESTLE HOLDINGS INC 144A 4.000% 09/24/2048 DD 09/24/18	1,995,000.000	2,527,208.05	2,654,507.10	127,299.05
FXPF20010902 641423CE6	NEVADA POWER CO 3.125% 08/01/2050 DD 01/30/20	1,040,000.000	1,118,646.61	1,151,675.20	33,028.59
FXPF20010902 654106AM5	NIKE INC 3.375% 03/27/2050 DD 03/27/20	1,180,000.000	1,440,060.20	1,459,825.20	19,765.00
FXPF20010902 68389XBW4	ORACLE CORP 3.600% 04/01/2040 DD 04/01/20	4,085,000.000	4,571,801.24	4,784,311.15	212,509.91
FXPF20010902 71654QCL4	PETROLEOS MEXICANOS 6.350% 02/12/2048 DD 08/12/18	905,000.000	732,075.00	820,382.50	88,307.50
FXPF20010902 717081FA6	PFIZER INC 2.700% 05/28/2050 DD 05/28/20	985,000.000	1,035,048.68	1,058,195.35	23,146.67



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FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010902 740816AP8	PRESIDENT AND FELLOWS OF HARVA 2.517% 10/15/2050 DD 04/21/20	1,310,000.000	1,357,653.83	1,396,119.40	38,465.57
FXPF20010902 743315AX1	PROGRESSIVE CORP/THE 3.950% 03/26/2050 DD 03/26/20	700,000.000	859,236.61	907,851.00	48,614.39
FXPF20010902 744448CN9	PUBLIC SERVICE CO OF COLORADO 3.800% 06/15/2047 DD 06/19/17	1,135,000.000	1,367,506.61	1,406,843.85	39,337.24
FXPF20010902 74456QBT2	PUBLIC SERVICE ELECTRIC AND GA 3.600% 12/01/2047 DD 12/06/17	1,115,000.000	1,285,137.82	1,342,393.10	57,255.28
FXPF20010902 842400GG2	SOUTHERN CALIFORNIA EDISON CO 4.000% 04/01/2047 DD 03/24/17	355,000.000	394,902.00	416,983.00	22,081.00
FXPF20010902 842400GR8	SOUTHERN CALIFORNIA EDISON CO 4.875% 03/01/2049 DD 03/15/19	265,000.000	330,791.55	349,709.90	18,918.35
FXPF20010902 85440KAA2	LELAND STANFORD JUNIOR UNIVERS 3.647% 05/01/2048 DD 04/11/17	5,410,000.000	6,860,519.35	6,854,361.80	-6,157.55
FXPF20010902 89417EAH2	TRAVELERS COS INC/THE 5.350% 11/01/2040 DD 11/01/10	490,000.000	677,380.16	730,487.10	53,106.94
FXPF20010902 89417EAM1	TRAVELERS COS INC/THE 4.000% 05/30/2047 DD 05/22/17	735,000.000	908,054.09	953,758.05	45,703.96
FXPF20010902 907818FL7	UNION PACIFIC CORP 3.750% 02/05/2070 DD 01/31/20	1,710,000.000	1,948,059.86	2,068,398.90	120,339.04
FXPF20010902 913017BT5	RAYTHEON TECHNOLOGIES CORP 4.500% 06/01/2042 DD 06/01/12	2,085,000.000	2,634,395.81	2,718,860.85	84,465.04
FXPF20010902 91324PDZ2	UNITEDHEALTH GROUP INC 2.900% 05/15/2050 DD 05/18/20	1,795,000.000	1,863,286.95	1,987,334.25	124,047.30
FXPF20010902 92343VCK8	VERIZON COMMUNICATIONS INC 4.862% 08/21/2046 DD 02/21/15	1,195,000.000	1,622,137.61	1,614,970.80	-7,166.81
FXPF20010902 92343VFT6	VERIZON COMMUNICATIONS INC 2.650% 11/20/2040 DD 11/20/20	1,795,000.000	1,793,330.65	1,812,537.15	19,206.50
FXPF20010902 92343VFX1	VERIZON COMMUNICATIONS INC 3.000% 11/20/2060 DD 11/20/20	3,495,000.000	3,464,383.80	3,530,089.80	65,706.00
FXPF20010902 927804FP4	VIRGINIA ELECTRIC AND POWER CO 4.650% 08/15/2043 DD 08/15/13	1,955,000.000	2,499,621.14	2,643,453.25	143,832.11
FXPF20010902 92826CAF9	VISA INC 4.300% 12/14/2045 DD 12/14/15	950,000.000	1,270,640.05	1,301,253.00	30,612.95
FXPF20010902 92826CAQ5	VISA INC 2.000% 08/15/2050 DD 08/17/20	2,795,000.000	2,765,037.60	2,669,364.75	-95,672.85
FXPF20010902 92940PAG9	WRKCO INC 3.000% 06/15/2033 DD 06/03/20	635,000.000	654,225.49	697,655.45	43,429.96
FXPF20010902 931142DG5	WALMART INC 4.000% 04/11/2043 DD 04/11/13	1,015,000.000	1,260,259.95	1,304,031.40	43,771.45
FXPF20010902 931142DW0	WALMART INC 3.625% 12/15/2047 DD 10/20/17	1,315,000.000	1,601,056.70	1,667,538.35	66,481.65
FXPF20010902 95000U2M4	WELLS FARGO & CO VAR RT 04/04/2051 DD 03/30/20	325,000.000	449,824.12	461,896.50	12,072.38
FXPF20010902 95000U2Q5	WELLS FARGO & CO VAR RT 04/30/2041 DD 04/30/20	2,075,000.000	2,128,544.03	2,257,185.00	128,640.97
FXPF20011002 00203QAE7	AP MOLLER - MAERSK A/S 144A 4.500% 06/20/2029 DD 06/20/19	1,600,000.000	1,709,804.14	1,871,360.00	161,555.86
FXPF20011002 00287YAV1	ABBVIE INC 4.300% 05/14/2036 DD 05/12/16	1,200,000.000	1,424,713.07	1,476,696.00	51,982.93
FXPF20011002 00287YAW9	ABBVIE INC 4.450% 05/14/2046 DD 05/12/16	1,600,000.000	1,930,802.02	2,035,504.00	104,701.98
FXPF20011002 023135BJ4	AMAZON.COM INC 4.050% 08/22/2047 DD 02/22/18	1,200,000.000	1,524,888.44	1,584,540.00	59,651.56
FXPF20011002 023135BM7	AMAZON.COM INC 4.250% 08/22/2057 DD 02/22/18	900,000.000	1,227,951.85	1,282,437.00	54,485.15
FXPF20011002 031162CD0	AMGEN INC 4.563% 06/15/2048 DD 12/15/16	1,000,000.000	1,281,445.72	1,324,490.00	43,044.28
FXPF20011002 031162CF5	AMGEN INC 4.663% 06/15/2051 DD 12/15/16	3,600,000.000	4,640,354.24	4,910,544.00	270,189.76
FXPF20011002 03523TBV9	ANHEUSER-BUSCH INBEV WORLDWIDE 5.550% 01/23/2049 DD 01/23/19	2,900,000.000	3,833,821.55	4,123,423.00	289,601.45
FXPF20011002 03523TBW7	ANHEUSER-BUSCH INBEV WORLDWIDE 5.800% 01/23/2059 DD 01/23/19	1,600,000.000	2,145,900.30	2,463,008.00	317,107.70
FXPF20011002 036752AH6	ANTHEM INC 4.550% 03/01/2048 DD 03/02/18	1,200,000.000	1,551,639.70	1,598,580.00	46,940.30
FXPF20011002 037833CD0	APPLE INC 3.850% 08/04/2046 DD 08/04/16	1,300,000.000	1,608,324.59	1,671,761.00	63,436.41
FXPF20011002 037833CH1	APPLE INC 4.250% 02/09/2047 DD 02/09/17	1,200,000.000	1,535,593.84	1,637,700.00	102,106.16
FXPF20011002 037833DD9	APPLE INC 3.750% 09/12/2047 DD 09/12/17	1,300,000.000	1,574,662.45	1,629,589.00	54,926.55



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FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20011002 037833DQ0	APPLE INC 2.950% 09/11/2049 DD 09/11/19	2,700,000.000	2,919,894.72	3,028,698.00	108,803.28
FXPF20011002 040555CN2	ARIZONA PUBLIC SERVICE CO 4.500% 04/01/2042 DD 01/13/12	500,000.000	642,410.00	644,515.00	2,105.00
FXPF20011002 06051GHD4	BANK OF AMERICA CORP VAR RT 12/20/2028 DD 12/20/17	3,500,000.000	3,912,923.81	3,953,390.00	40,466.19
FXPF20011002 06051GHQ5	BANK OF AMERICA CORP VAR RT 02/07/2030 DD 02/07/19	1,000,000.000	1,172,388.16	1,177,830.00	5,441.84
FXPF20011002 084664CQ2	BERKSHIRE HATHAWAY FINANCE COR 4.200% 08/15/2048 DD 08/15/18	1,000,000.000	1,291,708.19	1,320,530.00	28,821.81
FXPF20011002 084664CV1	BERKSHIRE HATHAWAY FINANCE COR 2.850% 10/15/2050 DD 10/15/20	3,100,000.000	3,097,520.00	3,320,007.00	222,487.00
FXPF20011002 10552TAH0	BRF SA 144A 5.750% 09/21/2050 DD 09/21/20	200,000.000	221,300.00	222,500.00	1,200.00
FXPF20011002 110122CR7	BRISTOL-MYERS SQUIBB CO 4.250% 10/26/2049 DD 04/26/20	2,700,000.000	3,522,496.82	3,651,237.00	128,740.18
FXPF20011002 110122DK1	BRISTOL-MYERS SQUIBB CO 4.350% 11/15/2047 DD 05/15/20	1,000,000.000	1,309,660.75	1,346,880.00	37,219.25
FXPF20011002 111021AN1	BRITISH TELECOMMUNICATION 144A 4.250% 11/08/2049 DD 11/08/19	1,100,000.000	1,204,705.73	1,324,169.00	119,463.27
FXPF20011002 11271LAF9	BROOKFIELD FINANCE INC 3.500% 03/30/2051 DD 09/28/20	200,000.000	198,626.00	213,592.00	14,966.00
FXPF20011002 12572QAF2	CME GROUP INC 5.300% 09/15/2043 DD 09/09/13	1,100,000.000	1,631,783.42	1,642,344.00	10,560.58
FXPF20011002 126650CZ1	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18	3,000,000.000	3,857,347.65	4,065,840.00	208,492.35
FXPF20011002 12770RAA1	CAESARS RESORT COLLECTION 144A 5.750% 07/01/2025 DD 07/06/20	100,000.000	100,500.00	105,958.00	5,458.00
FXPF20011002 133434AC4	CAMERON LNG LLC 144A 3.402% 01/15/2038 DD 12/13/19	1,300,000.000	1,395,567.41	1,417,416.00	21,848.59
FXPF20011002 172967LW9	CITIGROUP INC VAR RT 04/23/2029 DD 04/23/18	2,900,000.000	3,321,424.61	3,401,352.00	79,927.39
FXPF20011002 20030NCC3	COMCAST CORP 3.969% 11/01/2047 DD 10/19/17	1,500,000.000	1,815,899.55	1,880,880.00	64,980.45
FXPF20011002 20030NCG4	COMCAST CORP 4.049% 11/01/2052 DD 10/19/17	1,200,000.000	1,480,161.59	1,534,764.00	54,602.41
FXPF20011002 20030NCL3	COMCAST CORP 4.600% 10/15/2038 DD 10/05/18	3,400,000.000	4,297,092.11	4,480,622.00	183,529.89
FXPF20011002 20030NCM1	COMCAST CORP 4.700% 10/15/2048 DD 10/05/18	6,300,000.000	8,467,184.69	8,801,982.00	334,797.31
FXPF20011002 20030NCZ2	COMCAST CORP 3.450% 02/01/2050 DD 11/05/19	5,100,000.000	5,713,800.30	6,018,357.00	304,556.70
FXPF20011002 205887CD2	CONAGRA BRANDS INC 5.300% 11/01/2038 DD 10/22/18	1,000,000.000	1,298,573.71	1,336,900.00	38,326.29
FXPF20011002 205887CE0	CONAGRA BRANDS INC 5.400% 11/01/2048 DD 10/22/18	900,000.000	1,228,233.11	1,284,408.00	56,174.89
FXPF20011002 209111FN8	CONSOLIDATED EDISON CO OF NEW 4.000% 11/15/2057 DD 11/16/17	900,000.000	1,032,689.52	1,105,686.00	72,996.48
FXPF20011002 209111FQ1	CONSOLIDATED EDISON CO OF NEW 4.500% 05/15/2058 DD 05/10/18	1,700,000.000	2,124,151.05	2,244,918.00	120,766.95
FXPF20011002 22822VAQ4	CROWN CASTLE INTERNATIONAL COR 4.150% 07/01/2050 DD 04/03/20	1,100,000.000	1,268,165.72	1,337,039.00	68,873.28
FXPF20011002 25277LAA4	DIAMOND SPORTS GROUP LLC 144A 5.375% 08/15/2026 DD 08/02/19	1,400,000.000	1,176,000.00	1,137,500.00	-38,500.00
FXPF20011002 26442CAZ7	DUKE ENERGY CAROLINAS LLC 3.200% 08/15/2049 DD 08/14/19	2,100,000.000	2,295,875.17	2,390,556.00	94,680.83
FXPF20011002 26442UAC8	DUKE ENERGY PROGRESS LLC 3.700% 10/15/2046 DD 09/16/16	3,500,000.000	4,042,565.70	4,226,810.00	184,244.30
FXPF20011002 268317AP9	ELECTRICITE DE FRANCE SA 144A 4.750% 10/13/2035 DD 10/13/15	2,400,000.000	2,966,723.04	2,988,192.00	21,468.96
FXPF20011002 29278NAR4	ENERGY TRANSFER LP 5.000% 05/15/2050 DD 01/22/20	1,100,000.000	1,118,883.36	1,191,179.00	72,295.64
FXPF20011002 29364WBC1	ENTERGY LOUISIANA LLC 4.200% 04/01/2050 DD 03/12/19	1,800,000.000	2,271,460.34	2,321,784.00	50,323.66
FXPF20011002 29379VBU6	ENTERPRISE PRODUCTS OPERATING 4.800% 02/01/2049 DD 10/11/18	900,000.000	1,100,784.43	1,135,953.00	35,168.57
FXPF20011002 30040WAH1	EVERSOURCE ENERGY 3.450% 01/15/2050 DD 01/10/20	800,000.000	940,320.00	910,840.00	-29,480.00
FXPF20011002 37045XCS3	GENERAL MOTORS FINANCIAL CO IN 5.650% 01/17/2029 DD 01/17/19	1,000,000.000	1,126,511.65	1,239,090.00	112,578.35
FXPF20011002 373334KN0	GEORGIA POWER CO 3.700% 01/30/2050 DD 01/10/20	1,300,000.000	1,429,289.43	1,555,723.00	126,433.57



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FXP ALL MANAGER ACCOUNTS

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FXPF20011002 38141EC31	GOLDMAN SACHS GROUP INC/THE 4.800% 07/08/2044 DD 07/08/14	900,000.000	1,160,345.19	1,245,033.00	84,687.81
FXPF20011002 404119BZ1	HCA INC 5.250% 06/15/2049 DD 06/12/19	1,000,000.000	1,203,446.95	1,320,800.00	117,353.05
FXPF20011002 406216BJ9	HALLIBURTON CO 4.850% 11/15/2035 DD 11/13/15	1,200,000.000	1,284,148.21	1,400,436.00	116,287.79
FXPF20011002 437076BF8	HOME DEPOT INC/THE 4.400% 03/15/2045 DD 06/12/14	800,000.000	1,027,619.92	1,063,464.00	35,844.08
FXPF20011002 437076BZ4	HOME DEPOT INC/THE 3.125% 12/15/2049 DD 01/13/20	2,800,000.000	3,026,656.00	3,230,416.00	203,760.00
FXPF20011002 44107TAZ9	HOST HOTELS & RESORTS LP 3.500% 09/15/2030 DD 08/20/20	1,300,000.000	1,283,126.00	1,369,602.00	86,476.00
FXPF20011002 45834QAA7	INTEGRIS BAPTIST MEDICAL CENTE 3.875% 08/15/2050 DD 10/13/20	300,000.000	300,000.00	351,987.00	51,987.00
FXPF20011002 45866FAP9	INTERCONTINENTAL EXCHANGE INC 2.650% 09/15/2040 DD 08/20/20	1,000,000.000	993,200.00	1,025,707.69	32,507.69
FXPF20011002 45866FAQ7	INTERCONTINENTAL EXCHANGE INC 3.000% 09/15/2060 DD 08/20/20	1,000,000.000	989,840.00	1,041,855.23	52,015.23
FXPF20011002 46647PBE5	JPMORGAN CHASE & CO VAR RT 10/15/2030 DD 09/12/19	2,400,000.000	2,567,159.40	2,609,592.00	42,432.60
FXPF20011002 49427RAP7	KILROY REALTY LP 3.050% 02/15/2030 DD 09/17/19	1,400,000.000	1,396,486.00	1,489,544.00	93,058.00
FXPF20011002 49446RAW9	KIMCO REALTY CORP 2.700% 10/01/2030 DD 07/13/20	300,000.000	298,629.00	323,724.00	25,095.00
FXPF20011002 529043AE1	LEXINGTON REALTY TRUST 2.700% 09/15/2030 DD 08/28/20	400,000.000	396,932.00	416,392.00	19,460.00
FXPF20011002 606822BU7	MITSUBISHI UFJ FINANCIAL GROUP 2.048% 07/17/2030 DD 07/17/20	900,000.000	900,000.00	940,374.00	40,374.00
FXPF20011002 617482V92	MORGAN STANLEY 6.375% 07/24/2042 DD 07/24/12	900,000.000	1,397,495.68	1,469,853.00	72,357.32
FXPF20011002 64952GAQ1	NEW YORK LIFE INSURANCE C 144A 4.450% 05/15/2069 DD 04/04/19	1,400,000.000	1,762,735.87	1,881,194.00	118,458.13
FXPF20011002 654579AD3	NIPPON LIFE INSURANCE CO 144A VAR RT 10/16/2044 DD 10/16/14	1,400,000.000	1,540,000.00	1,571,500.00	31,500.00
FXPF20011002 65535HAR0	NOMURA HOLDINGS INC 1.851% 07/16/2025 DD 07/13/20	500,000.000	500,120.00	519,640.00	19,520.00
FXPF20011002 68389XBG9	ORACLE CORP 4.375% 05/15/2055 DD 05/05/15	2,800,000.000	3,493,895.41	3,676,148.00	182,252.59
FXPF20011002 68389XBJ3	ORACLE CORP 4.000% 07/15/2046 DD 07/07/16	2,000,000.000	2,390,540.24	2,454,920.00	64,379.76
FXPF20011002 694308HG5	PACIFIC GAS AND ELECTRIC CO 3.750% 02/15/2024 DD 02/21/14	700,000.000	735,000.00	746,753.00	11,753.00
FXPF20011002 694308HH3	PACIFIC GAS AND ELECTRIC CO 4.750% 02/15/2044 DD 02/21/14	100,000.000	106,738.00	112,351.00	5,613.00
FXPF20011002 694308HL4	PACIFIC GAS AND ELECTRIC CO 4.300% 03/15/2045 DD 11/06/14	100,000.000	101,336.00	106,616.00	5,280.00
FXPF20011002 69448FAA9	PACIFIC LIFE INSURANCE CO 144A VAR RT 10/24/2067 DD 10/24/17	1,100,000.000	1,155,000.00	1,248,500.00	93,500.00
FXPF20011002 744320BA9	PRUDENTIAL FINANCIAL INC 3.935% 12/07/2049 DD 12/07/17	1,700,000.000	1,864,145.03	2,065,585.00	201,439.97
FXPF20011002 74432QCF0	PRUDENTIAL FINANCIAL INC 3.700% 03/13/2051 DD 09/13/19	1,600,000.000	1,768,538.26	1,941,344.00	172,805.74
FXPF20011002 80007RAJ4	SANDS CHINA LTD 144A 3.800% 01/08/2026 DD 06/04/20	1,600,000.000	1,632,000.00	1,704,736.00	72,736.00
FXPF20011002 842400FW8	SOUTHERN CALIFORNIA EDISON CO 3.900% 03/15/2043 DD 03/07/13	1,400,000.000	1,516,740.61	1,581,216.00	64,475.39
FXPF20011002 842400FZ1	SOUTHERN CALIFORNIA EDISON CO 4.650% 10/01/2043 DD 10/02/13	1,000,000.000	1,193,964.60	1,239,150.00	45,185.40
FXPF20011002 842400GG2	SOUTHERN CALIFORNIA EDISON CO 4.000% 04/01/2047 DD 03/24/17	3,700,000.000	4,186,144.18	4,346,020.00	159,875.82
FXPF20011002 842400GK3	SOUTHERN CALIFORNIA EDISON CO 4.125% 03/01/2048 DD 03/05/18	1,400,000.000	1,570,652.36	1,668,478.00	97,825.64
FXPF20011002 842434CT7	SOUTHERN CALIFORNIA GAS CO 3.950% 02/15/2050 DD 06/04/19	900,000.000	1,085,090.76	1,125,999.00	40,908.24
FXPF20011002 8426EPAC2	SOUTHERN CO GAS CAPITAL CORP 4.400% 05/30/2047 DD 05/09/17	1,400,000.000	1,613,447.11	1,758,050.00	144,602.89
FXPF20011002 8426EPAD0	SOUTHERN CO GAS CAPITAL CORP 1.750% 01/15/2031 DD 08/21/20	2,000,000.000	1,993,400.00	2,013,040.00	19,640.00
FXPF20011002 853496AG2	STANDARD INDUSTRIES INC/N 144A 4.375% 07/15/2030 DD 06/30/20	600,000.000	619,500.00	641,838.00	22,338.00
FXPF20011002 87264ABK0	T-MOBILE USA INC 144A 3.000% 02/15/2041 DD 10/06/20	900,000.000	882,034.00	933,048.00	51,014.00



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FXPF20011002 878091BF3	TEACHERS INSURANCE & ANNU 144A 4.270% 05/15/2047 DD 05/08/17	1,700,000.000	2,034,777.74	2,125,782.00	91,004.26
FXPF20011002 89352HAY5	TRANSCANADA PIPELINES LTD 4.875% 05/15/2048 DD 05/07/18	1,300,000.000	1,642,725.53	1,681,043.00	38,317.47
FXPF20011002 90351DAF4	UBS GROUP AG 144A 4.125% 04/15/2026 DD 04/05/16	2,700,000.000	3,077,031.05	3,121,227.00	44,195.95
FXPF20011002 906548CS9	UNION ELECTRIC CO 2.625% 03/15/2051 DD 10/09/20	1,900,000.000	1,889,680.00	1,984,626.00	94,946.00
FXPF20011002 91324PDF6	UNITEDHEALTH GROUP INC 3.750% 10/15/2047 DD 10/25/17	1,200,000.000	1,391,188.93	1,489,932.00	98,743.07
FXPF20011002 91324PDZ2	UNITEDHEALTH GROUP INC 2.900% 05/15/2050 DD 05/18/20	2,800,000.000	2,906,520.04	3,100,020.00	193,499.96
FXPF20011002 91324PEA6	UNITEDHEALTH GROUP INC 3.125% 05/15/2060 DD 05/18/20	1,100,000.000	1,152,258.09	1,276,935.00	124,676.91
FXPF20011002 92340LAG4	VEREIT OPERATING PARTNERSHIP L 2.850% 12/15/2032 DD 11/17/20	200,000.000	197,856.00	209,130.00	11,274.00
FXPF20011002 92343VCK8	VERIZON COMMUNICATIONS INC 4.862% 08/21/2046 DD 02/21/15	2,500,000.000	3,393,593.33	3,378,600.00	-14,993.33
FXPF20011002 92343VCX0	VERIZON COMMUNICATIONS INC 4.522% 09/15/2048 DD 03/13/15	1,800,000.000	2,372,722.65	2,347,344.00	-25,378.65
FXPF20011002 92857WBM1	VODAFONE GROUP PLC 5.250% 05/30/2048 DD 05/30/18	1,600,000.000	2,127,493.33	2,228,720.00	101,226.67
FXPF20011002 92857WBT6	VODAFONE GROUP PLC 5.125% 06/19/2059 DD 06/19/19	1,300,000.000	1,657,736.64	1,794,156.00	136,419.36
FXPF20011002 94974BFP0	WELLS FARGO & CO 5.375% 11/02/2043 DD 10/28/13	1,300,000.000	1,734,594.39	1,806,350.00	71,755.61
FXPF20011002 95000U2G7	WELLS FARGO & CO VAR RT 10/30/2030 DD 10/31/19	2,300,000.000	2,434,051.34	2,509,277.00	75,225.66
FXPF20011002 95000U2Q5	WELLS FARGO & CO VAR RT 04/30/2041 DD 04/30/20	2,900,000.000	2,974,832.62	3,154,620.00	179,787.38
FXPF20011002 95765PAA7	WESTERN & SOUTHERN LIFE I 144A 5.150% 01/15/2049 DD 01/23/19	900,000.000	1,115,762.70	1,152,297.00	36,534.30
FXPF20011002 962166BR4	WEYERHAEUSER CO 7.375% 03/15/2032 DD 09/15/02	2,100,000.000	2,850,577.55	3,149,160.00	298,582.45
FXPF20011002 962166BX1	WEYERHAEUSER CO 4.000% 11/15/2029 DD 02/25/19	3,000,000.000	3,384,618.21	3,542,190.00	157,571.79
FXPF20011002 NAB7KDP58	LLOYDS BANK PLC REGS STEP 04/02/2032	2,200,000.000	1,784,137.96	1,815,262.79	31,124.83
FXPF20011002 P3143NAS3	CORP NACIONAL DEL COBRE D REGS 5.625% 10/18/2043 DD 10/18/13	800,000.000	1,021,880.00	1,100,376.00	78,496.00
FXPF20011102 00108WAK6	AEP TEXAS INC 3.450% 01/15/2050 DD 12/05/19	267,000.000	278,383.18	299,021.31	20,638.13
FXPF20011102 00206RKE1	AT&T INC 3.300% 02/01/2052 DD 08/04/20	440,000.000	439,744.80	436,251.20	-3,493.60
FXPF20011102 007589AE4	ADVOCATE HEALTH & HOSPITALS CO 3.008% 06/15/2050 DD 05/05/20	374,000.000	381,533.99	401,810.64	20,276.65
FXPF20011102 023135BT2	AMAZON.COM INC 2.500% 06/03/2050 DD 06/03/20	362,000.000	358,340.25	375,600.34	17,260.09
FXPF20011102 02364WAW5	AMERICA MOVIL SAB DE CV 6.125% 03/30/2040 DD 03/30/10	795,000.000	1,124,773.95	1,181,823.15	57,049.20
FXPF20011102 03523TBF4	ANHEUSER-BUSCH INBEV WORLDWIDE 8.200% 01/15/2039 DD 01/15/11	477,000.000	747,020.41	824,093.82	77,073.41
FXPF20011102 03523TBQ0	ANHEUSER-BUSCH INBEV WORLDWIDE 3.750% 07/15/2042 DD 07/16/12	611,000.000	646,052.05	695,104.15	49,052.10
FXPF20011102 03523TBW7	ANHEUSER-BUSCH INBEV WORLDWIDE 5.800% 01/23/2059 DD 01/23/19	42,000.000	56,329.88	64,653.96	8,324.08
FXPF20011102 03765HAC5	APOLLO MANAGEMENT HOLDING 144A 5.000% 03/15/2048 DD 03/15/18	171,000.000	197,334.17	215,372.79	18,038.62
FXPF20011102 03765HAD3	APOLLO MANAGEMENT HOLDING 144A 4.872% 02/15/2029 DD 02/07/19	586,000.000	690,266.83	697,984.60	7,717.77
FXPF20011102 037833AL4	APPLE INC 3.850% 05/04/2043 DD 05/03/13	221,000.000	272,297.48	279,211.40	6,913.92
FXPF20011102 037833BA7	APPLE INC 3.450% 02/09/2045 DD 02/09/15	118,000.000	136,570.59	143,205.98	6,635.39
FXPF20011102 037833BX7	APPLE INC 4.650% 02/23/2046 DD 02/23/16	566,000.000	763,692.53	804,546.36	40,853.83
FXPF20011102 037833DW7	APPLE INC 2.650% 05/11/2050 DD 05/11/20	660,000.000	676,036.31	700,491.00	24,454.69
FXPF20011102 040555DB7	ARIZONA PUBLIC SERVICE CO 3.350% 05/15/2050 DD 05/22/20	405,000.000	416,027.52	470,281.95	54,254.43
FXPF20011102 046353AD0	ASTRAZENECA PLC 6.450% 09/15/2037 DD 09/12/07	320,000.000	486,235.05	493,878.40	7,643.35



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Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20011102 06050TJZ6	BANK OF AMERICA NA 6.000% 10/15/2036 DD 10/26/06	576,000.000	810,427.24	861,523.20	51,095.96
FXPF20011102 06051GHX0	BANK OF AMERICA CORP VAR RT 10/22/2030 DD 10/22/19	831,000.000	899,000.63	912,529.41	13,528.78
FXPF20011102 06051GJA8	BANK OF AMERICA CORP VAR RT 03/20/2051 DD 03/20/20	1,151,000.000	1,425,759.59	1,453,563.37	27,803.78
FXPF20011102 064159VJ2	BANK OF NOVA SCOTIA/THE VAR RT 12/31/2049 DD 06/04/20	238,000.000	238,595.00	257,675.46	19,080.46
FXPF20011102 084659AR2	BERKSHIRE HATHAWAY ENERGY CO 4.450% 01/15/2049 DD 07/25/18	804,000.000	1,004,816.67	1,069,601.40	64,784.73
FXPF20011102 084664CV1	BERKSHIRE HATHAWAY FINANCE COR 2.850% 10/15/2050 DD 10/15/20	425,000.000	425,987.90	455,162.25	29,174.35
FXPF20011102 10373QBP4	BP CAPITAL MARKETS AMERICA INC 2.939% 06/04/2051 DD 12/04/20	160,000.000	160,000.00	163,444.80	3,444.80
FXPF20011102 110122DL9	BRISTOL-MYERS SQUIBB CO 4.550% 02/20/2048 DD 02/20/20	593,000.000	785,101.45	827,163.84	42,062.39
FXPF20011102 12189LAS0	BURLINGTON NORTHERN SANTA FE L 4.900% 04/01/2044 DD 03/07/14	440,000.000	596,103.20	620,444.00	24,340.80
FXPF20011102 125523AJ9	CIGNA CORP 4.800% 08/15/2038 DD 08/15/19	1,077,000.000	1,366,926.43	1,403,158.68	36,232.25
FXPF20011102 126650CZ1	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18	682,000.000	885,488.78	924,300.96	38,812.18
FXPF20011102 144141DD7	DUKE ENERGY PROGRESS LLC 4.100% 03/15/2043 DD 03/12/13	13,000.000	15,504.54	16,152.76	648.22
FXPF20011102 172967EW7	CITIGROUP INC 8.125% 07/15/2039 DD 07/23/09	876,000.000	1,504,410.51	1,565,885.04	61,474.53
FXPF20011102 20030NAK7	COMCAST CORP 6.500% 11/15/2035 DD 11/14/05	630,000.000	953,075.65	973,860.30	20,784.65
FXPF20011102 20030NCL3	COMCAST CORP 4.600% 10/15/2038 DD 10/05/18	830,000.000	1,050,399.96	1,093,798.90	43,398.94
FXPF20011102 20030NCM1	COMCAST CORP 4.700% 10/15/2048 DD 10/05/18	287,000.000	385,727.30	400,979.18	15,251.88
FXPF20011102 20030NCY5	COMCAST CORP 3.250% 11/01/2039 DD 11/05/19	50,000.000	56,220.14	56,769.50	549.36
FXPF20011102 20030NDH1	COMCAST CORP 3.750% 04/01/2040 DD 03/27/20	933,000.000	1,078,028.92	1,127,091.99	49,063.07
FXPF20011102 202795JD3	COMMONWEALTH EDISON CO 4.700% 01/15/2044 DD 01/10/14	274,000.000	342,212.61	366,581.86	24,369.25
FXPF20011102 202795JF8	COMMONWEALTH EDISON CO 3.700% 03/01/2045 DD 03/02/15	81,000.000	92,740.10	95,459.31	2,719.21
FXPF20011102 210518DH6	CONSUMERS ENERGY CO 3.500% 08/01/2051 DD 03/26/20	387,000.000	457,387.00	473,432.58	16,045.58
FXPF20011102 22170QAA8	COTTAGE HEALTH OBLIGATED GROUP 3.304% 11/01/2049 DD 01/29/20	308,000.000	324,273.82	347,008.20	22,734.38
FXPF20011102 23338VAL0	DTE ELECTRIC CO 2.950% 03/01/2050 DD 02/26/20	564,000.000	586,530.38	628,431.36	41,900.98
FXPF20011102 244199BK0	DEERE & CO 3.750% 04/15/2050 DD 03/30/20	235,000.000	283,603.43	304,498.90	20,895.47
FXPF20011102 254687DZ6	WALT DISNEY CO/THE 6.200% 12/15/2034 DD 06/15/19	343,000.000	507,208.22	520,111.48	12,903.26
FXPF20011102 254687EB8	WALT DISNEY CO/THE 6.400% 12/15/2035 DD 06/15/19	353,000.000	534,650.94	547,767.75	13,116.81
FXPF20011102 26442RAB7	DUKE ENERGY PROGRESS LLC 4.375% 03/30/2044 DD 03/06/14	497,000.000	615,976.35	638,421.35	22,445.00
FXPF20011102 26443TAC0	DUKE ENERGY INDIANA LLC 2.750% 04/01/2050 DD 03/12/20	766,000.000	764,894.20	796,502.12	31,607.92
FXPF20011102 29278NAR4	ENERGY TRANSFER LP 5.000% 05/15/2050 DD 01/22/20	1,369,000.000	1,392,501.20	1,482,476.41	89,975.21
FXPF20011102 30161NAY7	EXELON CORP 4.700% 04/15/2050 DD 04/01/20	666,000.000	841,068.62	885,600.18	44,531.56
FXPF20011102 36962G3A0	GENERAL ELECTRIC CO 6.150% 08/07/2037 DD 08/07/07	140,000.000	187,409.60	192,998.40	5,588.80
FXPF20011102 36962G3P7	GENERAL ELECTRIC CO 5.875% 01/14/2038 DD 01/14/08	1,573,000.000	1,782,535.03	2,131,949.82	349,414.79
FXPF20011102 36962G4B7	GENERAL ELECTRIC CO 6.875% 01/10/2039 DD 01/09/09	142,000.000	181,222.28	209,035.36	27,813.08
FXPF20011102 373334KA8	GEORGIA POWER CO 4.300% 03/15/2043 DD 03/15/13	519,000.000	613,696.87	657,246.03	43,549.16
FXPF20011102 375558BD4	GILEAD SCIENCES INC 4.750% 03/01/2046 DD 09/14/15	300,000.000	403,469.05	397,620.00	-5,849.05
FXPF20011102 38141GXA7	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2039 DD 04/23/18	278,000.000	336,355.32	355,392.42	19,037.10



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FXPF20011102 404280AH2	HSBC HOLDINGS PLC 6.500% 09/15/2037 DD 09/12/07	190,000.000	273,054.30	278,036.50	4,982.20
FXPF20011102 404280CF4	HSBC HOLDINGS PLC 4.950% 03/31/2030 DD 03/31/20	624,000.000	751,024.61	782,246.40	31,221.79
FXPF20011102 4042Q1AD9	HSBC BANK USA NA 7.000% 01/15/2039 DD 06/18/08	734,000.000	1,083,933.70	1,165,981.02	82,047.32
FXPF20011102 42218SAF5	HEALTH CARE SERVICE CORP 144A 2.200% 06/01/2030 DD 06/01/20	318,000.000	317,346.22	332,669.34	15,323.12
FXPF20011102 42218SAH1	HEALTH CARE SERVICE CORP 144A 3.200% 06/01/2050 DD 06/01/20	587,000.000	604,916.08	634,952.03	30,035.95
FXPF20011102 437076CD2	HOME DEPOT INC/THE 3.350% 04/15/2050 DD 03/30/20	242,000.000	270,011.48	287,996.94	17,985.46
FXPF20011102 44107HAF9	NY SOCIETY FOR RELIEF OF RUPTU 2.667% 10/01/2050 DD 08/12/20	140,000.000	140,000.00	135,053.80	-4,946.20
FXPF20011102 458140BM1	INTEL CORP 4.750% 03/25/2050 DD 03/25/20	302,000.000	422,420.96	421,459.12	-961.84
FXPF20011102 45866FAK0	INTERCONTINENTAL EXCHANGE INC 2.100% 06/15/2030 DD 05/26/20	230,000.000	228,367.00	240,834.50	12,467.50
FXPF20011102 45866FAL8	INTERCONTINENTAL EXCHANGE INC 3.000% 06/15/2050 DD 05/26/20	457,000.000	450,126.72	484,368.28	34,241.56
FXPF20011102 459200GS4	INTERNATIONAL BUSINESS MACHINE 5.600% 11/30/2039 DD 11/30/09	250,000.000	364,217.50	369,112.50	4,895.00
FXPF20011102 459200KB6	INTERNATIONAL BUSINESS MACHINE 4.150% 05/15/2039 DD 05/15/19	286,000.000	341,208.80	362,104.60	20,895.80
FXPF20011102 46625HHF0	JPMORGAN CHASE & CO 6.400% 05/15/2038 DD 05/22/08	501,000.000	766,697.40	775,793.49	9,096.09
FXPF20011102 46647PBU9	JPMORGAN CHASE & CO VAR RT 11/19/2031 DD 11/19/20	615,000.000	616,685.10	620,836.35	4,151.25
FXPF20011102 48250AAA1	KKR GROUP FINANCE CO III 144A 5.125% 06/01/2044 DD 05/29/14	297,000.000	355,084.23	389,857.05	34,772.82
FXPF20011102 501044DM0	KROGER CO/THE 5.400% 01/15/2049 DD 01/14/19	124,000.000	171,443.54	179,740.48	8,296.94
FXPF20011102 548661CP0	LOWE'S COS INC 6.650% 09/15/2037 DD 09/11/07	70,000.000	102,456.20	102,799.90	343.70
FXPF20011102 548661CX3	LOWE'S COS INC 4.650% 04/15/2042 DD 04/23/12	232,000.000	293,194.84	305,662.32	12,467.48
FXPF20011102 548661DN4	LOWE'S COS INC 3.700% 04/15/2046 DD 04/20/16	376,000.000	419,583.40	445,842.00	26,258.60
FXPF20011102 55336VAM2	MPLX LP 4.500% 04/15/2038 DD 02/08/18	697,000.000	726,160.49	797,242.54	71,082.05
FXPF20011102 55336VAN0	MPLX LP 4.700% 04/15/2048 DD 02/08/18	531,000.000	563,516.18	629,702.28	66,186.10
FXPF20011102 571676AE5	MARS INC 144A 3.950% 04/01/2044 DD 03/29/19	144,000.000	174,716.94	171,161.28	-3,555.66
FXPF20011102 571676AG0	MARS INC 144A 4.125% 04/01/2054 DD 03/29/19	313,000.000	404,176.57	413,911.20	9,734.63
FXPF20011102 571676AH8	MARS INC 144A 4.200% 04/01/2059 DD 03/29/19	225,000.000	285,501.38	299,034.00	13,532.62
FXPF20011102 57636QAQ7	MASTERCARD INC 3.850% 03/26/2050 DD 03/26/20	319,000.000	400,934.91	411,739.68	10,804.77
FXPF20011102 594918BT0	MICROSOFT CORP 3.700% 08/08/2046 DD 08/08/16	519,000.000	660,045.53	658,086.81	-1,958.72
FXPF20011102 595620AL9	MIDAMERICAN ENERGY CO 4.800% 09/15/2043 DD 09/19/13	306,000.000	399,185.41	418,626.36	19,440.95
FXPF20011102 62548LAA0	MULTICARE HEALTH SYSTEM 2.803% 08/15/2050 DD 07/22/20	110,000.000	110,000.00	114,266.90	4,266.90
FXPF20011102 638671AK3	NATIONWIDE MUTUAL INSURAN 144A 9.375% 08/15/2039 DD 08/10/09	203,000.000	318,341.82	353,437.21	35,095.39
FXPF20011102 63946BAF7	NBCUNIVERSAL MEDIA LLC 6.400% 04/30/2040 DD 04/30/11	149,000.000	227,378.99	234,920.85	7,541.86
FXPF20011102 68233JBV5	ONCOR ELECTRIC DELIVERY CO LLC 3.700% 05/15/2050 DD 03/20/20	216,000.000	258,094.41	268,220.16	10,125.75
FXPF20011102 68389XBJ3	ORACLE CORP 4.000% 07/15/2046 DD 07/07/16	187,000.000	223,515.51	229,535.02	6,019.51
FXPF20011102 68389XBP9	ORACLE CORP 3.800% 11/15/2037 DD 11/09/17	662,000.000	760,889.73	799,596.70	38,706.97
FXPF20011102 68389XBV6	ORACLE CORP 2.950% 04/01/2030 DD 04/01/20	221,000.000	245,823.00	247,108.94	1,285.94
FXPF20011102 68389XBW4	ORACLE CORP 3.600% 04/01/2040 DD 04/01/20	1,159,000.000	1,297,115.70	1,357,409.21	60,293.51
FXPF20011102 68389XBX2	ORACLE CORP 3.600% 04/01/2050 DD 04/01/20	883,000.000	992,672.03	1,028,765.64	36,093.61



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FXPF20011102 68389XBY0	ORACLE CORP 3.850% 04/01/2060 DD 04/01/20	321,000.000	369,791.38	394,740.12	24,948.74
FXPF20011102 686514AH3	ORLANDO HEALTH OBLIGATED GROUP 3.327% 10/01/2050 DD 10/07/20	195,000.000	195,000.00	216,229.65	21,229.65
FXPF20011102 693304AV9	PECO ENERGY CO 3.700% 09/15/2047 DD 09/18/17	35,000.000	41,563.75	42,903.70	1,339.95
FXPF20011102 694308GZ4	PACIFIC GAS AND ELECTRIC CO 4.450% 04/15/2042 DD 04/16/12	800,000.000	860,061.75	866,288.00	6,226.25
FXPF20011102 713448ET1	PEPSICO INC 3.500% 03/19/2040 DD 03/19/20	224,000.000	263,607.20	268,690.24	5,083.04
FXPF20011102 717081EZ2	PFIZER INC 2.550% 05/28/2040 DD 05/28/20	180,000.000	185,079.79	192,254.40	7,174.61
FXPF20011102 718172AP4	PHILIP MORRIS INTERNATIONAL IN 4.500% 03/20/2042 DD 03/20/12	203,000.000	251,441.83	256,965.52	5,523.69
FXPF20011102 718172AU3	PHILIP MORRIS INTERNATIONAL IN 3.875% 08/21/2042 DD 08/21/12	243,000.000	275,186.61	286,120.35	10,933.74
FXPF20011102 718172BD0	PHILIP MORRIS INTERNATIONAL IN 4.875% 11/15/2043 DD 11/12/13	344,000.000	435,766.63	461,331.52	25,564.89
FXPF20011102 745332CH7	PUGET SOUND ENERGY INC 4.223% 06/15/2048 DD 06/14/18	127,000.000	158,546.17	162,364.42	3,818.25
FXPF20011102 761713BW5	REYNOLDS AMERICAN INC 7.000% 08/04/2041 DD 08/04/15	262,000.000	315,105.07	351,892.20	36,787.13
FXPF20011102 78349AAC7	RWJ BARNABAS HEALTH INC 3.477% 07/01/2049 DD 10/30/19	62,000.000	63,871.04	69,974.44	6,103.40
FXPF20011102 797440BV5	SAN DIEGO GAS & ELECTRIC CO 3.750% 06/01/2047 DD 06/08/17	71,000.000	80,480.58	83,117.57	2,636.99
FXPF20011102 797440BW3	SAN DIEGO GAS & ELECTRIC CO 4.150% 05/15/2048 DD 05/17/18	55,000.000	65,939.05	69,162.50	3,223.45
FXPF20011102 797440BY9	SAN DIEGO GAS & ELECTRIC CO 3.320% 04/15/2050 DD 04/07/20	133,000.000	143,240.50	151,201.05	7,960.55
FXPF20011102 822582CH3	SHELL INTERNATIONAL FINANCE BV 3.250% 04/06/2050 DD 04/06/20	321,000.000	345,049.34	363,991.53	18,942.19
FXPF20011102 828807DH7	SIMON PROPERTY GROUP LP 3.250% 09/13/2049 DD 09/13/19	394,000.000	356,712.81	403,519.04	46,806.23
FXPF20011102 842400FW8	SOUTHERN CALIFORNIA EDISON CO 3.900% 03/15/2043 DD 03/07/13	382,000.000	413,853.51	431,446.08	17,592.57
FXPF20011102 842400GT4	SOUTHERN CALIFORNIA EDISON CO 3.650% 02/01/2050 DD 01/09/20	1,036,000.000	1,142,731.52	1,176,699.16	33,967.64
FXPF20011102 87264ABK0	T-MOBILE USA INC 144A 3.000% 02/15/2041 DD 10/06/20	470,000.000	458,663.60	487,258.40	28,594.80
FXPF20011102 878091BD8	TEACHERS INSURANCE & ANNU 144A 4.900% 09/15/2044 DD 09/18/14	114,000.000	146,293.91	154,333.20	8,039.29
FXPF20011102 88167AAD3	TEVA PHARMACEUTICAL FINANCE NE 2.800% 07/21/2023 DD 07/21/16	505,000.000	499,349.00	500,000.50	651.50
FXPF20011102 89153VAV1	TOTAL CAPITAL INTERNATIONAL SA 3.127% 05/29/2050 DD 05/29/20	291,000.000	298,755.55	315,374.16	16,618.61
FXPF20011102 907818FL7	UNION PACIFIC CORP 3.750% 02/05/2070 DD 01/31/20	451,000.000	513,786.55	545,525.09	31,738.54
FXPF20011102 913017BT5	RAYTHEON TECHNOLOGIES CORP 4.500% 06/01/2042 DD 06/01/12	605,000.000	778,479.60	788,926.05	10,446.45
FXPF20011102 913017CA5	RAYTHEON TECHNOLOGIES CORP 4.150% 05/15/2045 DD 05/04/15	322,000.000	391,502.11	407,626.24	16,124.13
FXPF20011102 91324PBN1	UNITEDHEALTH GROUP INC 5.700% 10/15/2040 DD 10/25/10	287,000.000	416,506.82	431,673.83	15,167.01
FXPF20011102 91324PCA8	UNITEDHEALTH GROUP INC 3.950% 10/15/2042 DD 10/22/12	185,000.000	229,105.85	233,693.85	4,588.00
FXPF20011102 91324PCR1	UNITEDHEALTH GROUP INC 4.750% 07/15/2045 DD 07/23/15	74,000.000	99,386.54	104,112.08	4,725.54
FXPF20011102 91324PDL3	UNITEDHEALTH GROUP INC 4.250% 06/15/2048 DD 06/19/18	53,000.000	67,245.73	70,773.02	3,527.29
FXPF20011102 91324PDY5	UNITEDHEALTH GROUP INC 2.750% 05/15/2040 DD 05/18/20	801,000.000	841,912.76	868,948.83	27,036.07
FXPF20011102 91324PEA6	UNITEDHEALTH GROUP INC 3.125% 05/15/2060 DD 05/18/20	231,000.000	241,974.20	268,156.35	26,182.15
FXPF20011102 92343VCK8	VERIZON COMMUNICATIONS INC 4.862% 08/21/2046 DD 02/21/15	136,000.000	184,611.48	183,795.84	-815.64
FXPF20011102 92343VFT6	VERIZON COMMUNICATIONS INC 2.650% 11/20/2040 DD 11/20/20	260,000.000	259,758.20	262,540.20	2,782.00
FXPF20011102 92553PBC5	VIACOMCBS INC VAR RT 02/28/2057 DD 02/28/17	671,000.000	689,707.48	753,298.15	63,590.67
FXPF20011102 927804GD0	VIRGINIA ELECTRIC AND POWER CO 2.450% 12/15/2050 DD 12/15/20	490,000.000	482,199.20	493,087.00	10,887.80



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FXPF20011102 92976GAJ0	WELLS FARGO BANK NA 6.600% 01/15/2038 DD 12/07/07	150,000.000	228,933.60	228,592.50	-341.10
FXPF20011102 949746RF0	WELLS FARGO & CO 5.606% 01/15/2044 DD 11/26/13	260,000.000	365,163.70	368,498.00	3,334.30
FXPF20011102 95000U2D4	WELLS FARGO & CO 4.150% 01/24/2029 DD 01/24/19	160,000.000	188,427.19	189,920.00	1,492.81
FXPF20011102 95000U2M4	WELLS FARGO & CO VAR RT 04/04/2051 DD 03/30/20	932,000.000	1,296,761.38	1,324,577.04	27,815.66
FXPF20011102 95000U2Q5	WELLS FARGO & CO VAR RT 04/30/2041 DD 04/30/20	970,000.000	995,030.22	1,055,166.00	60,135.78
FXPF20011102 976826BN6	WISCONSIN POWER AND LIGHT CO 3.650% 04/01/2050 DD 04/02/20	101,000.000	114,026.72	119,697.12	5,670.40
FXPF20011202 00108WAF7	AEP TEXAS INC 3.800% 10/01/2047 DD 09/22/17	320,000.000	358,506.66	378,291.20	19,784.54
FXPF20011202 00108WAK6	AEP TEXAS INC 3.450% 01/15/2050 DD 12/05/19	645,000.000	724,510.54	722,354.85	-2,155.69
FXPF20011202 00139PAA6	AIG SUNAMERICA GLOBAL FIN 144A 6.900% 03/15/2032 DD 03/20/02	680,000.000	1,003,058.26	1,024,352.00	21,293.74
FXPF20011202 00206RKD3	AT&T INC 3.100% 02/01/2043 DD 08/04/20	405,000.000	404,805.60	411,062.85	6,257.25
FXPF20011202 00206RKE1	AT&T INC 3.300% 02/01/2052 DD 08/04/20	155,000.000	154,910.10	153,679.40	-1,230.70
FXPF20011202 002824BG4	ABBOTT LABORATORIES 4.750% 11/30/2036 DD 11/22/16	180,000.000	239,513.61	247,593.60	8,079.99
FXPF20011202 002824BH2	ABBOTT LABORATORIES 4.900% 11/30/2046 DD 11/22/16	530,000.000	746,296.65	785,725.00	39,428.35
FXPF20011202 00287YAW9	ABBVIE INC 4.450% 05/14/2046 DD 05/12/16	220,000.000	265,485.28	279,881.80	14,396.52
FXPF20011202 00287YBD0	ABBVIE INC 4.875% 11/14/2048 DD 09/18/18	50,000.000	63,377.43	67,623.50	4,246.07
FXPF20011202 009158AZ9	AIR PRODUCTS AND CHEMICALS INC 2.700% 05/15/2040 DD 04/30/20	180,000.000	188,682.74	193,993.20	5,310.46
FXPF20011202 009158BA3	AIR PRODUCTS AND CHEMICALS INC 2.800% 05/15/2050 DD 04/30/20	280,000.000	294,077.08	307,753.60	13,676.52
FXPF20011202 010392FB9	ALABAMA POWER CO 6.000% 03/01/2039 DD 03/06/09	100,000.000	143,184.69	148,783.00	5,598.31
FXPF20011202 010392FL7	ALABAMA POWER CO 4.150% 08/15/2044 DD 08/26/14	50,000.000	59,684.14	63,434.00	3,749.86
FXPF20011202 02079KAE7	ALPHABET INC 1.900% 08/15/2040 DD 08/05/20	415,000.000	412,389.65	407,305.90	-5,083.75
FXPF20011202 02079KAF4	ALPHABET INC 2.050% 08/15/2050 DD 08/05/20	500,000.000	495,775.00	477,215.00	-18,560.00
FXPF20011202 023135BF2	AMAZON.COM INC 3.875% 08/22/2037 DD 02/22/18	450,000.000	554,243.67	561,361.50	7,117.83
FXPF20011202 023135BT2	AMAZON.COM INC 2.500% 06/03/2050 DD 06/03/20	670,000.000	663,226.43	695,171.90	31,945.47
FXPF20011202 02361DAR1	AMEREN ILLINOIS CO 3.700% 12/01/2047 DD 11/28/17	60,000.000	69,742.42	73,564.20	3,821.78
FXPF20011202 02361DAT7	AMEREN ILLINOIS CO 4.500% 03/15/2049 DD 11/15/18	560,000.000	760,299.75	761,706.40	1,406.65
FXPF20011202 02364WAW5	AMERICA MOVIL SAB DE CV 6.125% 03/30/2040 DD 03/30/10	570,000.000	806,441.70	847,344.90	40,903.20
FXPF20011202 02364WBG9	AMERICA MOVIL SAB DE CV 4.375% 04/22/2049 DD 04/22/19	265,000.000	324,354.70	339,512.70	15,158.00
FXPF20011202 026874DP9	AMERICAN INTERNATIONAL GROUP I 4.375% 06/30/2050 DD 05/11/20	620,000.000	783,167.01	811,809.40	28,642.39
FXPF20011202 03040WAX3	AMERICAN WATER CAPITAL CORP 3.450% 05/01/2050 DD 04/14/20	140,000.000	156,620.33	166,313.00	9,692.67
FXPF20011202 031162CF5	AMGEN INC 4.663% 06/15/2051 DD 12/15/16	730,000.000	940,960.72	995,749.20	54,788.48
FXPF20011202 03523TBF4	ANHEUSER-BUSCH INBEV WORLDWIDE 8.200% 01/15/2039 DD 01/15/11	60,000.000	93,964.83	103,659.60	9,694.77
FXPF20011202 03523TBV9	ANHEUSER-BUSCH INBEV WORLDWIDE 5.550% 01/23/2049 DD 01/23/19	390,000.000	515,582.90	554,529.30	38,946.40
FXPF20011202 035242AB2	ANHEUSER-BUSCH INBEV FINANCE I 4.000% 01/17/2043 DD 01/17/13	130,000.000	138,453.09	149,329.70	10,876.61
FXPF20011202 036752AH6	ANTHEM INC 4.550% 03/01/2048 DD 03/02/18	155,000.000	200,420.13	206,483.25	6,063.12
FXPF20011202 037833AL4	APPLE INC 3.850% 05/04/2043 DD 05/03/13	1,010,000.000	1,244,436.43	1,276,034.00	31,597.57
FXPF20011202 037833BA7	APPLE INC 3.450% 02/09/2045 DD 02/09/15	690,000.000	798,590.76	837,390.90	38,800.14



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Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20011202 037833BW9	APPLE INC 4.500% 02/23/2036 DD 02/23/16	250,000.000	321,039.18	336,555.00	15,515.82
FXPF20011202 037833BX7	APPLE INC 4.650% 02/23/2046 DD 02/23/16	760,000.000	1,025,452.86	1,080,309.60	54,856.74
FXPF20011202 037833CD0	APPLE INC 3.850% 08/04/2046 DD 08/04/16	430,000.000	531,984.29	552,967.10	20,982.81
FXPF20011202 037833DD9	APPLE INC 3.750% 09/12/2047 DD 09/12/17	100,000.000	121,127.88	125,353.00	4,225.12
FXPF20011202 037833DQ0	APPLE INC 2.950% 09/11/2049 DD 09/11/19	210,000.000	227,102.92	235,565.40	8,462.48
FXPF20011202 055451AV0	BHP BILLITON FINANCE USA LTD 5.000% 09/30/2043 DD 09/30/13	140,000.000	190,686.52	205,930.20	15,243.68
FXPF20011202 05606FAA1	BX TRUST 2019-OC11 OC11 A 144A 3.202% 12/09/2041 DD 12/01/19	310,000.000	320,086.22	339,462.40	19,376.18
FXPF20011202 059165EK2	BALTIMORE GAS AND ELECTRIC CO 4.250% 09/15/2048 DD 09/20/18	130,000.000	160,146.52	169,609.70	9,463.18
FXPF20011202 05971KAC3	BANCO SANTANDER SA 3.306% 06/27/2029 DD 06/27/19	300,000.000	324,341.49	337,611.00	13,269.51
FXPF20011202 06050TJZ6	BANK OF AMERICA NA 6.000% 10/15/2036 DD 10/26/06	630,000.000	886,404.79	942,291.00	55,886.21
FXPF20011202 06051GHG7	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18	290,000.000	336,183.61	338,601.10	2,417.49
FXPF20011202 06051GHS1	BANK OF AMERICA CORP VAR RT 03/15/2050 DD 03/15/19	790,000.000	1,018,162.79	1,036,456.30	18,293.51
FXPF20011202 06051GHU6	BANK OF AMERICA CORP VAR RT 04/23/2040 DD 04/23/19	1,240,000.000	1,500,062.13	1,526,762.40	26,700.27
FXPF20011202 075887BX6	BECTON DICKINSON AND CO 4.669% 06/06/2047 DD 06/06/17	370,000.000	469,412.68	485,832.20	16,419.52
FXPF20011202 084659AR2	BERKSHIRE HATHAWAY ENERGY CO 4.450% 01/15/2049 DD 07/25/18	300,000.000	374,931.59	399,105.00	24,173.41
FXPF20011202 084664BV2	BERKSHIRE HATHAWAY FINANCE COR 4.300% 05/15/2043 DD 05/15/13	320,000.000	417,716.76	423,961.60	6,244.84
FXPF20011202 084664CQ2	BERKSHIRE HATHAWAY FINANCE COR 4.200% 08/15/2048 DD 08/15/18	530,000.000	684,605.34	699,880.90	15,275.56
FXPF20011202 097023AS4	BOEING CO/THE 6.625% 02/15/2038 DD 02/24/98	180,000.000	210,089.37	241,180.20	31,090.83
FXPF20011202 097023AX3	BOEING CO/THE 6.875% 03/15/2039 DD 03/13/09	170,000.000	204,939.45	231,706.60	26,767.15
FXPF20011202 097023BK0	BOEING CO/THE 3.300% 03/01/2035 DD 02/20/15	60,000.000	55,585.91	59,932.20	4,346.29
FXPF20011202 097023DB8	BOEING CO/THE 3.250% 02/01/2028 DD 11/02/20	405,000.000	404,910.90	434,504.25	29,593.35
FXPF20011202 10373QBG4	BP CAPITAL MARKETS AMERICA INC 3.000% 02/24/2050 DD 02/24/20	620,000.000	605,841.23	636,572.60	30,731.37
FXPF20011202 10373QBN9	BP CAPITAL MARKETS AMERICA INC 2.772% 11/10/2050 DD 08/10/20	665,000.000	662,797.10	662,719.05	-78.05
FXPF20011202 10373QBP4	BP CAPITAL MARKETS AMERICA INC 2.939% 06/04/2051 DD 12/04/20	210,000.000	210,000.00	214,521.30	4,521.30
FXPF20011202 110122DK1	BRISTOL-MYERS SQUIBB CO 4.350% 11/15/2047 DD 05/15/20	90,000.000	117,869.47	121,219.20	3,349.73
FXPF20011202 110122DL9	BRISTOL-MYERS SQUIBB CO 4.550% 02/20/2048 DD 02/20/20	630,000.000	834,087.55	878,774.40	44,686.85
FXPF20011202 110122DR6	BRISTOL-MYERS SQUIBB CO 2.350% 11/13/2040 DD 11/13/20	95,000.000	94,789.10	97,458.60	2,669.50
FXPF20011202 110122DS4	BRISTOL-MYERS SQUIBB CO 2.550% 11/13/2050 DD 11/13/20	315,000.000	314,080.20	321,599.25	7,519.05
FXPF20011202 12189LAA9	BURLINGTON NORTHERN SANTA FE L 5.750% 05/01/2040 DD 05/17/10	130,000.000	182,244.58	192,754.90	10,510.32
FXPF20011202 12189LAC5	BURLINGTON NORTHERN SANTA FE L 5.050% 03/01/2041 DD 09/10/10	200,000.000	264,281.64	278,700.00	14,418.36
FXPF20011202 12189LAG6	BURLINGTON NORTHERN SANTA FE L 4.950% 09/15/2041 DD 08/22/11	100,000.000	130,574.27	138,698.00	8,123.73
FXPF20011202 12189LAK7	BURLINGTON NORTHERN SANTA FE L 4.375% 09/01/2042 DD 08/23/12	80,000.000	100,339.76	105,864.00	5,524.24
FXPF20011202 12189LAU5	BURLINGTON NORTHERN SANTA FE L 4.550% 09/01/2044 DD 08/18/14	170,000.000	216,322.67	229,627.50	13,304.83
FXPF20011202 12189LAW1	BURLINGTON NORTHERN SANTA FE L 4.150% 04/01/2045 DD 03/09/15	570,000.000	707,374.46	744,471.30	37,096.84
FXPF20011202 12189LBC4	BURLINGTON NORTHERN SANTA FE L 4.050% 06/15/2048 DD 03/05/18	45,000.000	56,606.73	59,243.40	2,636.67
FXPF20011202 12189TAZ7	BURLINGTON NORTHERN SANTA FE L 6.150% 05/01/2037 DD 04/13/07	260,000.000	374,974.82	396,578.00	21,603.18



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FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20011202 125523AH3	CIGNA CORP 4.375% 10/15/2028 DD 04/15/19	120,000.000	142,005.98	145,042.80	3,036.82
FXPF20011202 125523AJ9	CIGNA CORP 4.800% 08/15/2038 DD 08/15/19	500,000.000	638,534.90	651,420.00	12,885.10
FXPF20011202 125523CF5	CIGNA CORP 4.800% 07/15/2046 DD 01/15/20	135,000.000	172,102.10	177,942.15	5,840.05
FXPF20011202 126650CZ1	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18	1,080,000.000	1,416,142.45	1,463,702.40	47,559.95
FXPF20011202 134429BH1	CAMPBELL SOUP CO 4.800% 03/15/2048 DD 03/16/18	220,000.000	290,701.38	294,252.20	3,550.82
FXPF20011202 144141CU0	DUKE ENERGY PROGRESS LLC 6.125% 09/15/2033 DD 09/11/03	40,000.000	54,978.82	55,064.00	85.18
FXPF20011202 144141DB1	DUKE ENERGY PROGRESS LLC 4.100% 05/15/2042 DD 05/18/12	250,000.000	302,341.59	309,290.00	6,948.41
FXPF20011202 149123BL4	CATERPILLAR INC 5.300% 09/15/2035 DD 09/13/05	50,000.000	66,952.18	69,025.50	2,073.32
FXPF20011202 149123CE9	CATERPILLAR INC 4.750% 05/15/2064 DD 05/08/14	685,000.000	966,237.08	1,014,108.25	47,871.17
FXPF20011202 161175BV5	CHARTER COMMUNICATIONS OPERATI 3.700% 04/01/2051 DD 04/17/20	205,000.000	206,621.55	212,884.30	6,262.75
FXPF20011202 161175BY9	CHARTER COMMUNICATIONS OPERATI 3.850% 04/01/2061 DD 12/04/20	175,000.000	174,793.50	176,426.25	1,632.75
FXPF20011202 172967LU3	CITIGROUP INC VAR RT 01/24/2039 DD 01/24/18	500,000.000	579,916.13	595,845.00	15,928.87
FXPF20011202 172967MD0	CITIGROUP INC 4.650% 07/23/2048 DD 07/23/18	180,000.000	233,577.66	248,477.40	14,899.74
FXPF20011202 17308CC53	CITIGROUP INC VAR RT 11/05/2030 DD 11/05/19	440,000.000	471,373.66	484,576.40	13,202.74
FXPF20011202 191216CW8	COCA-COLA CO/THE 2.500% 06/01/2040 DD 05/01/20	560,000.000	567,956.68	596,484.00	28,527.32
FXPF20011202 191216CX6	COCA-COLA CO/THE 2.600% 06/01/2050 DD 05/01/20	480,000.000	476,121.25	506,500.80	30,379.55
FXPF20011202 20030NBH3	COMCAST CORP 4.250% 01/15/2033 DD 01/14/13	510,000.000	631,424.14	640,080.60	8,656.46
FXPF20011202 20030NBM2	COMCAST CORP 4.200% 08/15/2034 DD 08/12/14	660,000.000	811,732.05	827,171.40	15,439.35
FXPF20011202 20030NCC3	COMCAST CORP 3.969% 11/01/2047 DD 10/19/17	810,000.000	980,585.76	1,015,675.20	35,089.44
FXPF20011202 20030NCJ8	COMCAST CORP 3.900% 03/01/2038 DD 02/08/18	860,000.000	1,026,563.13	1,052,493.80	25,930.67
FXPF20011202 20030NCL3	COMCAST CORP 4.600% 10/15/2038 DD 10/05/18	330,000.000	417,070.70	434,883.90	17,813.20
FXPF20011202 20030NCM1	COMCAST CORP 4.700% 10/15/2048 DD 10/05/18	1,705,000.000	2,291,515.85	2,382,123.70	90,607.85
FXPF20011202 20030NCN9	COMCAST CORP 4.950% 10/15/2058 DD 10/05/18	160,000.000	226,756.80	242,921.60	16,164.80
FXPF20011202 20030NDG3	COMCAST CORP 3.400% 04/01/2030 DD 03/27/20	220,000.000	250,780.69	254,397.00	3,616.31
FXPF20011202 20030NDQ1	COMCAST CORP 2.650% 08/15/2062 DD 08/25/20	260,000.000	250,221.40	260,288.60	10,067.20
FXPF20011202 202795JA9	COMMONWEALTH EDISON CO 3.800% 10/01/2042 DD 10/01/12	260,000.000	303,481.04	312,865.80	9,384.76
FXPF20011202 202795JF8	COMMONWEALTH EDISON CO 3.700% 03/01/2045 DD 03/02/15	70,000.000	80,145.77	82,495.70	2,349.93
FXPF20011202 202795JJ0	COMMONWEALTH EDISON CO 3.650% 06/15/2046 DD 06/27/16	30,000.000	34,468.09	35,661.60	1,193.51
FXPF20011202 202795JS0	COMMONWEALTH EDISON CO 3.000% 03/01/2050 DD 02/25/20	730,000.000	770,836.53	796,583.30	25,746.77
FXPF20011202 208251AE8	CONOCOPHILLIPS CO 6.950% 04/15/2029 DD 04/20/99	380,000.000	526,855.78	532,516.80	5,661.02
FXPF20011202 20825CAP9	CONOCOPHILLIPS 5.900% 05/15/2038 DD 05/08/08	60,000.000	87,248.58	86,551.80	-696.78
FXPF20011202 20825UAC8	CONOCO FUNDING CO 7.250% 10/15/2031 DD 10/11/01	200,000.000	279,345.66	299,722.00	20,376.34
FXPF20011202 20826FAC0	CONOCOPHILLIPS CO 4.300% 11/15/2044 DD 11/12/14	50,000.000	63,272.07	62,867.50	-404.57
FXPF20011202 209111EH2	CONSOLIDATED EDISON CO OF NEW 5.300% 03/01/2035 DD 03/10/05	40,000.000	54,220.37	52,668.80	-1,551.57
FXPF20011202 209111EL3	CONSOLIDATED EDISON CO OF NEW 5.850% 03/15/2036 DD 03/09/06	30,000.000	40,103.55	41,683.20	1,579.65
FXPF20011202 209111FC2	CONSOLIDATED EDISON CO OF NEW 3.950% 03/01/2043 DD 02/28/13	40,000.000	45,404.74	47,188.80	1,784.06



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FXPF20011202 209111FK4	CONSOLIDATED EDISON CO OF NEW 4.300% 12/01/2056 DD 11/16/16	220,000.000	268,110.37	279,798.20	11,687.83
FXPF20011202 210518DH6	CONSUMERS ENERGY CO 3.500% 08/01/2051 DD 03/26/20	190,000.000	224,556.92	232,434.60	7,877.68
FXPF20011202 21987BAR9	CORP NACIONAL DEL COBRE D 144A 4.250% 07/17/2042 DD 07/17/12	410,000.000	445,924.20	479,162.90	33,238.70
FXPF20011202 21987BAU2	CORP NACIONAL DEL COBRE D 144A 4.875% 11/04/2044 DD 11/04/14	170,000.000	200,741.10	216,763.60	16,022.50
FXPF20011202 21987BAY4	CORP NACIONAL DEL COBRE D 144A 4.375% 02/05/2049 DD 02/05/19	140,000.000	156,928.80	170,515.80	13,587.00
FXPF20011202 23291KAK1	DH EUROPE FINANCE II SARL 3.400% 11/15/2049 DD 11/07/19	170,000.000	186,269.74	201,847.80	15,578.06
FXPF20011202 25243YAV1	DIAGEO CAPITAL PLC 3.875% 04/29/2043 DD 04/29/13	540,000.000	650,156.41	665,323.20	15,166.79
FXPF20011202 25243YBE8	DIAGEO CAPITAL PLC 2.125% 04/29/2032 DD 04/29/20	170,000.000	175,353.92	179,582.90	4,228.98
FXPF20011202 254687DV5	WALT DISNEY CO/THE 6.550% 03/15/2033 DD 09/15/19	110,000.000	160,993.93	161,366.70	372.77
FXPF20011202 254687EH5	WALT DISNEY CO/THE 6.650% 11/15/2037 DD 11/15/19	260,000.000	396,022.63	410,883.20	14,860.57
FXPF20011202 254687ET9	WALT DISNEY CO/THE 5.400% 10/01/2043 DD 10/01/19	100,000.000	136,949.42	146,275.00	9,325.58
FXPF20011202 254687EX0	WALT DISNEY CO/THE 4.950% 10/15/2045 DD 10/15/19	300,000.000	392,685.84	419,115.00	26,429.16
FXPF20011202 25468PBW5	TWDC ENTERPRISES 18 CORP 7.000% 03/01/2032 DD 02/28/02	10,000.000	14,780.37	14,977.90	197.53
FXPF20011202 263901AA8	DUKE ENERGY INDIANA LLC 6.350% 08/15/2038 DD 08/21/08	270,000.000	411,291.62	414,660.60	3,368.98
FXPF20011202 263901AB6	DUKE ENERGY INDIANA LLC 6.450% 04/01/2039 DD 03/23/09	120,000.000	182,142.12	186,460.80	4,318.68
FXPF20011202 263901AF7	DUKE ENERGY INDIANA LLC 4.900% 07/15/2043 DD 07/11/13	290,000.000	385,132.09	395,246.80	10,114.71
FXPF20011202 26442CAA2	DUKE ENERGY CAROLINAS LLC 6.100% 06/01/2037 DD 06/05/07	70,000.000	98,668.45	103,654.60	4,986.15
FXPF20011202 26442CAM6	DUKE ENERGY CAROLINAS LLC 4.250% 12/15/2041 DD 12/08/11	270,000.000	328,729.56	343,904.40	15,174.84
FXPF20011202 26442CAN4	DUKE ENERGY CAROLINAS LLC 4.000% 09/30/2042 DD 09/21/12	230,000.000	273,107.31	284,139.70	11,032.39
FXPF20011202 26443TAA4	DUKE ENERGY INDIANA LLC 3.750% 05/15/2046 DD 05/12/16	80,000.000	92,132.20	95,924.00	3,791.80
FXPF20011202 268317AL8	ELECTRICITE DE FRANCE SA 144A 6.000% 01/22/2114 DD 01/22/14	450,000.000	591,492.96	649,021.50	57,528.54
FXPF20011202 268317AP9	ELECTRICITE DE FRANCE SA 144A 4.750% 10/13/2035 DD 10/13/15	60,000.000	74,168.08	74,704.80	536.72
FXPF20011202 26875PAT8	EOG RESOURCES INC 4.950% 04/15/2050 DD 04/14/20	130,000.000	166,783.14	176,208.50	9,425.36
FXPF20011202 278062AD6	EATON CORP 4.000% 11/02/2032 DD 11/02/13	490,000.000	568,272.68	598,520.30	30,247.62
FXPF20011202 29248HAB9	EMPOWER FINANCE 2020 LP 144A 1.776% 03/17/2031 DD 09/17/20	120,000.000	120,000.00	123,086.40	3,086.40
FXPF20011202 29278NAR4	ENERGY TRANSFER LP 5.000% 05/15/2050 DD 01/22/20	80,000.000	78,537.18	86,631.20	8,094.02
FXPF20011202 29446MAG7	EQUINOR ASA 3.625% 04/06/2040 DD 04/06/20	480,000.000	535,716.17	575,083.20	39,367.03
FXPF20011202 30040WAH1	EVERSOURCE ENERGY 3.450% 01/15/2050 DD 01/10/20	180,000.000	211,572.00	204,939.00	-6,633.00
FXPF20011202 337358BA2	WACHOVIA CORP 7.500% 04/15/2035 DD 04/26/95	60,000.000	86,389.04	89,755.80	3,366.76
FXPF20011202 341081EQ6	FLORIDA POWER & LIGHT CO 5.625% 04/01/2034 DD 04/04/03	30,000.000	42,181.36	43,341.00	1,159.64
FXPF20011202 341081ER4	FLORIDA POWER & LIGHT CO 5.950% 10/01/2033 DD 10/15/03	70,000.000	99,564.58	101,089.10	1,524.52
FXPF20011202 341081EV5	FLORIDA POWER & LIGHT CO 5.650% 02/01/2037 DD 01/18/06	10,000.000	13,823.59	14,240.10	416.51
FXPF20011202 341081FA0	FLORIDA POWER & LIGHT CO 5.950% 02/01/2038 DD 01/16/08	60,000.000	88,708.64	90,004.20	1,295.56
FXPF20011202 341081FF9	FLORIDA POWER & LIGHT CO 4.125% 02/01/2042 DD 12/13/11	200,000.000	244,944.49	253,748.00	8,803.51
FXPF20011202 341081FG7	FLORIDA POWER & LIGHT CO 4.050% 06/01/2042 DD 05/15/12	280,000.000	344,701.25	354,300.80	9,599.55
FXPF20011202 341081FL6	FLORIDA POWER & LIGHT CO 4.050% 10/01/2044 DD 09/10/14	70,000.000	87,570.26	89,793.90	2,223.64



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FXPF20011202 341099CH0	DUKE ENERGY FLORIDA LLC 6.350% 09/15/2037 DD 09/18/07	790,000.000	1,169,414.84	1,206,093.00	36,678.16
FXPF20011202 341099CL1	DUKE ENERGY FLORIDA LLC 6.400% 06/15/2038 DD 06/18/08	320,000.000	493,275.67	496,323.20	3,047.53
FXPF20011202 341099CR8	DUKE ENERGY FLORIDA LLC 3.850% 11/15/2042 DD 11/20/12	100,000.000	115,733.58	119,343.00	3,609.42
FXPF20011202 344419AC0	FOMENTO ECONOMICO MEXICANO SAB 3.500% 01/16/2050 DD 01/16/20	580,000.000	607,633.81	645,424.00	37,790.19
FXPF20011202 369550BH0	GENERAL DYNAMICS CORP 4.250% 04/01/2040 DD 03/25/20	310,000.000	381,737.71	403,530.10	21,792.39
FXPF20011202 36962G3P7	GENERAL ELECTRIC CO 5.875% 01/14/2038 DD 01/14/08	360,000.000	405,045.84	487,922.40	82,876.56
FXPF20011202 37045VAT7	GENERAL MOTORS CO 5.950% 04/01/2049 DD 09/10/18	265,000.000	313,495.40	358,391.30	44,895.90
FXPF20011202 373334JW2	GEORGIA POWER CO 4.300% 03/15/2042 DD 03/06/12	270,000.000	315,233.21	342,864.90	27,631.69
FXPF20011202 375558BA0	GILEAD SCIENCES INC 4.500% 02/01/2045 DD 11/17/14	200,000.000	258,319.57	254,894.00	-3,425.57
FXPF20011202 375558BD4	GILEAD SCIENCES INC 4.750% 03/01/2046 DD 09/14/15	140,000.000	188,285.56	185,556.00	-2,729.56
FXPF20011202 375558BG7	GILEAD SCIENCES INC 4.600% 09/01/2035 DD 09/14/15	555,000.000	715,358.98	716,915.70	1,556.72
FXPF20011202 375558BJ1	GILEAD SCIENCES INC 4.000% 09/01/2036 DD 09/20/16	170,000.000	205,792.06	205,310.70	-481.36
FXPF20011202 38141EC31	GOLDMAN SACHS GROUP INC/THE 4.800% 07/08/2044 DD 07/08/14	650,000.000	838,027.08	899,190.50	61,163.42
FXPF20011202 38141GXA7	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2039 DD 04/23/18	170,000.000	205,684.91	217,326.30	11,641.39
FXPF20011202 38141GXH2	GOLDMAN SACHS GROUP INC/THE 3.800% 03/15/2030 DD 03/19/20	225,000.000	254,065.39	264,748.50	10,683.11
FXPF20011202 4042Q1AD9	HSBC BANK USA NA 7.000% 01/15/2039 DD 06/18/08	420,000.000	620,234.54	667,182.60	46,948.06
FXPF20011202 437076BD3	HOME DEPOT INC/THE 4.875% 02/15/2044 DD 09/10/13	510,000.000	684,363.24	725,638.20	41,274.96
FXPF20011202 437076BF8	HOME DEPOT INC/THE 4.400% 03/15/2045 DD 06/12/14	50,000.000	64,226.25	66,466.50	2,240.25
FXPF20011202 437076BP6	HOME DEPOT INC/THE 3.500% 09/15/2056 DD 09/15/16	20,000.000	22,818.09	25,006.80	2,188.71
FXPF20011202 437076BZ4	HOME DEPOT INC/THE 3.125% 12/15/2049 DD 01/13/20	200,000.000	216,189.71	230,744.00	14,554.29
FXPF20011202 437076CD2	HOME DEPOT INC/THE 3.350% 04/15/2050 DD 03/30/20	150,000.000	167,362.49	178,510.50	11,148.01
FXPF20011202 455434BQ2	INDIANAPOLIS POWER & LIGH 144A 4.650% 06/01/2043 DD 06/06/13	90,000.000	105,110.51	115,614.90	10,504.39
FXPF20011202 458140AN0	INTEL CORP 4.000% 12/15/2032 DD 12/11/12	530,000.000	652,697.80	659,950.70	7,252.90
FXPF20011202 458140BG4	INTEL CORP 3.734% 12/08/2047 DD 06/08/18	400,000.000	478,151.99	478,024.00	-127.99
FXPF20011202 45866FAP9	INTERCONTINENTAL EXCHANGE INC 2.650% 09/15/2040 DD 08/20/20	375,000.000	372,450.00	384,640.38	12,190.38
FXPF20011202 45866FAQ7	INTERCONTINENTAL EXCHANGE INC 3.000% 09/15/2060 DD 08/20/20	785,000.000	777,024.40	817,856.36	40,831.96
FXPF20011202 46625HHF0	JPMORGAN CHASE & CO 6.400% 05/15/2038 DD 05/22/08	50,000.000	76,516.71	77,424.50	907.79
FXPF20011202 46625HHV5	JPMORGAN CHASE & CO 5.500% 10/15/2040 DD 10/21/10	170,000.000	240,430.83	249,983.30	9,552.47
FXPF20011202 46625HJU5	JPMORGAN CHASE & CO 4.850% 02/01/2044 DD 01/28/14	20,000.000	27,007.19	28,784.00	1,776.81
FXPF20011202 46647PAJ5	JPMORGAN CHASE & CO VAR RT 07/24/2038 DD 07/24/17	140,000.000	166,179.01	170,494.80	4,315.79
FXPF20011202 46647PAK2	JPMORGAN CHASE & CO VAR RT 07/24/2048 DD 07/24/17	600,000.000	733,869.93	760,482.00	26,612.07
FXPF20011202 46647PAN6	JPMORGAN CHASE & CO VAR RT 01/23/2049 DD 01/23/18	140,000.000	169,451.28	176,495.20	7,043.92
FXPF20011202 46647PBE5	JPMORGAN CHASE & CO VAR RT 10/15/2030 DD 09/12/19	335,000.000	358,332.67	364,255.55	5,922.88
FXPF20011202 46647PBM7	JPMORGAN CHASE & CO VAR RT 04/22/2041 DD 04/22/20	560,000.000	603,076.14	625,951.20	22,875.06
FXPF20011202 478160BV5	JOHNSON & JOHNSON 3.700% 03/01/2046 DD 03/01/16	70,000.000	85,694.38	89,270.30	3,575.92
FXPF20011202 48126BAA1	JPMORGAN CHASE & CO 5.400% 01/06/2042 DD 12/22/11	490,000.000	702,198.59	729,379.70	27,181.11



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FXPF20011202 48305QAD5	KAISER FOUNDATION HOSPITALS 4.150% 05/01/2047 DD 05/03/17	130,000.000	167,733.75	169,314.60	1,580.85
FXPF20011202 48305QAE3	KAISER FOUNDATION HOSPITALS 3.266% 11/01/2049 DD 10/31/19	310,000.000	337,427.45	355,101.90	17,674.45
FXPF20011202 491674BG1	KENTUCKY UTILITIES CO 5.125% 11/01/2040 DD 05/01/11	280,000.000	360,709.97	386,730.40	26,020.43
FXPF20011202 501044DM0	KROGER CO/THE 5.400% 01/15/2049 DD 01/14/19	350,000.000	483,913.21	507,332.00	23,418.79
FXPF20011202 50249AAH6	LYB INTERNATIONAL FINANCE III 3.375% 10/01/2040 DD 10/08/20	225,000.000	224,482.50	237,318.75	12,836.25
FXPF20011202 529043AE1	LEXINGTON REALTY TRUST 2.700% 09/15/2030 DD 08/28/20	225,000.000	224,028.30	234,220.50	10,192.20
FXPF20011202 532457BU1	ELI LILLY & CO 4.150% 03/15/2059 DD 02/22/19	38,000.000	49,558.85	52,757.30	3,198.45
FXPF20011202 539830BB4	LOCKHEED MARTIN CORP 4.070% 12/15/2042 DD 12/14/12	100,000.000	126,332.45	129,947.00	3,614.55
FXPF20011202 539830BK4	LOCKHEED MARTIN CORP 4.500% 05/15/2036 DD 11/23/15	170,000.000	216,329.86	223,990.30	7,660.44
FXPF20011202 546676AU1	LOUISVILLE GAS AND ELECTRIC CO 5.125% 11/15/2040 DD 05/15/11	30,000.000	37,520.31	40,063.50	2,543.19
FXPF20011202 546676AV9	LOUISVILLE GAS AND ELECTRIC CO 4.650% 11/15/2043 DD 11/14/13	330,000.000	408,650.22	426,630.60	17,980.38
FXPF20011202 548661DN4	LOWE'S COS INC 3.700% 04/15/2046 DD 04/20/16	60,000.000	66,954.80	71,145.00	4,190.20
FXPF20011202 55336VAM2	MPLX LP 4.500% 04/15/2038 DD 02/08/18	520,000.000	541,755.31	594,786.40	53,031.09
FXPF20011202 55336VAT7	MPLX LP 5.500% 02/15/2049 DD 11/15/18	740,000.000	883,753.61	974,439.40	90,685.79
FXPF20011202 55336VBQ2	MPLX LP 2.650% 08/15/2030 DD 08/18/20	880,000.000	879,234.40	922,248.80	43,014.40
FXPF20011202 571676AD7	MARS INC 144A 3.875% 04/01/2039 DD 03/29/19	200,000.000	235,030.79	244,964.00	9,933.21
FXPF20011202 575718AA9	MASSACHUSETTS INSTITUTE OF TEC 5.600% 07/01/2111 DD 05/18/11	220,000.000	380,088.14	385,836.00	5,747.86
FXPF20011202 57636QAQ7	MASTERCARD INC 3.850% 03/26/2050 DD 03/26/20	110,000.000	138,253.42	141,979.20	3,725.78
FXPF20011202 585055BT2	MEDTRONIC INC 4.375% 03/15/2035 DD 03/15/15	610,000.000	785,034.41	821,426.00	36,391.59
FXPF20011202 585055BU9	MEDTRONIC INC 4.625% 03/15/2045 DD 03/15/15	150,000.000	199,967.28	212,815.50	12,848.22
FXPF20011202 589331AS6	MERCK & CO INC 3.600% 09/15/2042 DD 09/13/12	170,000.000	201,758.21	208,440.40	6,682.19
FXPF20011202 58933YAJ4	MERCK & CO INC 4.150% 05/18/2043 DD 05/20/13	90,000.000	111,445.45	117,055.80	5,610.35
FXPF20011202 58933YAT2	MERCK & CO INC 3.700% 02/10/2045 DD 02/10/15	150,000.000	177,600.35	186,931.50	9,331.15
FXPF20011202 58933YBB0	MERCK & CO INC 2.450% 06/24/2050 DD 06/24/20	130,000.000	135,825.30	134,598.10	-1,227.20
FXPF20011202 59156RAJ7	METLIFE INC 6.375% 06/15/2034 DD 06/03/04	200,000.000	307,190.15	304,226.00	-2,964.15
FXPF20011202 59156RAM0	METLIFE INC 5.700% 06/15/2035 DD 06/23/05	130,000.000	185,240.42	191,265.10	6,024.68
FXPF20011202 59156RBN7	METLIFE INC 4.050% 03/01/2045 DD 03/05/15	260,000.000	305,952.09	333,359.00	27,406.91
FXPF20011202 594918AR5	MICROSOFT CORP 3.500% 11/15/2042 DD 11/07/12	40,000.000	48,251.20	49,246.00	994.80
FXPF20011202 594918BC7	MICROSOFT CORP 3.500% 02/12/2035 DD 02/12/15	170,000.000	208,455.72	209,389.00	933.28
FXPF20011202 594918BS2	MICROSOFT CORP 3.450% 08/08/2036 DD 08/08/16	850,000.000	1,018,238.50	1,048,160.50	29,922.00
FXPF20011202 594918BT0	MICROSOFT CORP 3.700% 08/08/2046 DD 08/08/16	1,330,000.000	1,641,107.60	1,686,426.70	45,319.10
FXPF20011202 594918BU7	MICROSOFT CORP 3.950% 08/08/2056 DD 08/08/16	470,000.000	609,710.15	645,436.90	35,726.75
FXPF20011202 594918BZ6	MICROSOFT CORP 4.100% 02/06/2037 DD 02/06/17	910,000.000	1,174,854.87	1,194,320.40	19,465.53
FXPF20011202 594918CC6	MICROSOFT CORP 2.525% 06/01/2050 DD 06/01/20	990,000.000	1,002,312.54	1,043,994.60	41,682.06
FXPF20011202 595620AE5	MIDAMERICAN ENERGY CO 5.750% 11/01/2035 DD 11/01/05	20,000.000	28,465.15	29,235.00	769.85
FXPF20011202 595620AL9	MIDAMERICAN ENERGY CO 4.800% 09/15/2043 DD 09/19/13	70,000.000	91,316.92	95,764.20	4,447.28



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FXPF20011202 595620AN5	MIDAMERICAN ENERGY CO 4.400% 10/15/2044 DD 04/03/14	210,000.000	264,379.42	272,367.90	7,988.48
FXPF20011202 59562EAH8	MIDAMERICAN ENERGY CO 5.800% 10/15/2036 DD 10/06/06	40,000.000	56,613.50	57,496.40	882.90
FXPF20011202 59562VAL1	BERKSHIRE HATHAWAY ENERGY 144A 6.125% 04/01/2036 DD 03/24/06	30,000.000	43,821.63	44,402.40	580.77
FXPF20011202 606822BE3	MITSUBISHI UFJ FINANCIAL GROUP 4.153% 03/07/2039 DD 03/07/19	330,000.000	388,864.65	417,212.40	28,347.75
FXPF20011202 609207AY1	MONDELEZ INTERNATIONAL INC 1.875% 10/15/2032 DD 10/15/20	210,000.000	209,506.50	213,263.40	3,756.90
FXPF20011202 6174468P7	MORGAN STANLEY VAR RT 04/01/2031 DD 03/31/20	375,000.000	434,512.50	436,162.50	1,650.00
FXPF20011202 61744YAL2	MORGAN STANLEY VAR RT 07/22/2038 DD 07/24/17	770,000.000	901,824.59	949,009.60	47,185.01
FXPF20011202 61747YDY8	MORGAN STANLEY 4.300% 01/27/2045 DD 01/27/15	140,000.000	175,961.67	187,055.40	11,093.73
FXPF20011202 617482V92	MORGAN STANLEY 6.375% 07/24/2042 DD 07/24/12	320,000.000	496,887.35	522,614.40	25,727.05
FXPF20011202 62952EAB3	NYU LANGONE HOSPITALS 5.750% 07/01/2043 DD 08/01/13	100,000.000	127,806.07	140,545.00	12,738.93
FXPF20011202 63946BAJ9	NBCUNIVERSAL MEDIA LLC 4.450% 01/15/2043 DD 10/05/12	410,000.000	522,170.84	536,903.20	14,732.36
FXPF20011202 641062AL8	NESTLE HOLDINGS INC 144A 3.900% 09/24/2038 DD 09/24/18	250,000.000	305,674.94	313,407.50	7,732.56
FXPF20011202 641062AN4	NESTLE HOLDINGS INC 144A 4.000% 09/24/2048 DD 09/24/18	350,000.000	443,369.83	465,703.00	22,333.17
FXPF20011202 641423BU1	NEVADA POWER CO 6.750% 07/01/2037 DD 06/28/07	40,000.000	57,805.49	60,706.00	2,900.51
FXPF20011202 641423CA4	NEVADA POWER CO 5.450% 05/15/2041 DD 05/12/11	80,000.000	105,820.77	107,891.20	2,070.43
FXPF20011202 654106AL7	NIKE INC 3.250% 03/27/2040 DD 03/27/20	150,000.000	166,164.28	174,478.50	8,314.22
FXPF20011202 654106AM5	NIKE INC 3.375% 03/27/2050 DD 03/27/20	90,000.000	101,800.66	111,342.60	9,541.94
FXPF20011202 655044AN5	NOBLE ENERGY INC 4.950% 08/15/2047 DD 08/15/17	185,000.000	169,630.35	263,484.40	93,854.05
FXPF20011202 655044AR6	NOBLE ENERGY INC 4.200% 10/15/2049 DD 10/01/19	230,000.000	192,972.51	299,724.50	106,751.99
FXPF20011202 665772CJ6	NORTHERN STATES POWER CO/MN 3.400% 08/15/2042 DD 08/13/12	530,000.000	596,101.92	616,077.30	19,975.38
FXPF20011202 665772CP2	NORTHERN STATES POWER CO/MN 3.600% 05/15/2046 DD 05/31/16	20,000.000	23,041.87	24,277.60	1,235.73
FXPF20011202 665772CR8	NORTHERN STATES POWER CO/MN 2.900% 03/01/2050 DD 09/10/19	310,000.000	325,844.12	349,549.80	23,705.68
FXPF20011202 667274AC8	NORTHWELL HEALTHCARE INC 4.260% 11/01/2047 DD 09/26/17	170,000.000	191,229.73	203,962.60	12,732.87
FXPF20011202 668444AA0	NORTHWESTERN UNIVERSITY 4.198% 12/01/2047 DD 03/28/12	10,000.000	12,620.46	12,567.50	-52.96
FXPF20011202 66989HAH1	NOVARTIS CAPITAL CORP 4.400% 05/06/2044 DD 02/21/14	920,000.000	1,219,067.26	1,266,692.80	47,625.54
FXPF20011202 66989HAK4	NOVARTIS CAPITAL CORP 4.000% 11/20/2045 DD 11/20/15	40,000.000	50,138.80	52,399.20	2,260.40
FXPF20011202 68233JAS3	ONCOR ELECTRIC DELIVERY CO LLC 5.300% 06/01/2042 DD 05/18/12	331,000.000	453,329.67	473,094.99	19,765.32
FXPF20011202 68233JAT1	ONCOR ELECTRIC DELIVERY CO LLC 4.550% 12/01/2041 DD 06/01/12	1,010,000.000	1,286,677.79	1,337,472.30	50,794.51
FXPF20011202 68233JBB9	ONCOR ELECTRIC DELIVERY CO LLC 3.750% 04/01/2045 DD 10/01/15	150,000.000	172,616.60	183,214.50	10,597.90
FXPF20011202 68233JBD5	ONCOR ELECTRIC DELIVERY CO LLC 3.800% 09/30/2047 DD 03/30/18	160,000.000	191,163.77	196,465.60	5,301.83
FXPF20011202 68233JBV5	ONCOR ELECTRIC DELIVERY CO LLC 3.700% 05/15/2050 DD 03/20/20	330,000.000	394,310.90	409,780.80	15,469.90
FXPF20011202 68389XAV7	ORACLE CORP 4.300% 07/08/2034 DD 07/08/14	1,060,000.000	1,341,548.72	1,341,557.20	8.48
FXPF20011202 68389XBF1	ORACLE CORP 4.125% 05/15/2045 DD 05/05/15	550,000.000	656,219.97	678,920.00	22,700.03
FXPF20011202 68389XBH7	ORACLE CORP 3.850% 07/15/2036 DD 07/07/16	110,000.000	127,040.12	132,831.60	5,791.48
FXPF20011202 68389XBJ3	ORACLE CORP 4.000% 07/15/2046 DD 07/07/16	260,000.000	310,770.23	319,139.60	8,369.37
FXPF20011202 68389XBP9	ORACLE CORP 3.800% 11/15/2037 DD 11/09/17	420,000.000	482,739.71	507,297.00	24,557.29



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FXPF20011202 68389XB2	ORACLE CORP 3.600% 04/01/2050 DD 04/01/20	170,000.000	190,083.80	198,063.60	7,979.80
FXPF20011202 693304AR8	PECO ENERGY CO 4.800% 10/15/2043 DD 09/23/13	10,000.000	12,801.52	13,343.00	541.48
FXPF20011202 693304AS6	PECO ENERGY CO 4.150% 10/01/2044 DD 09/15/14	20,000.000	24,633.65	25,747.20	1,113.55
FXPF20011202 693475AW5	PNC FINANCIAL SERVICES GROUP I 3.450% 04/23/2029 DD 04/22/19	125,000.000	143,410.68	144,086.25	675.57
FXPF20011202 69349LAS7	PNC BANK NA 2.700% 10/22/2029 DD 10/22/19	290,000.000	313,091.84	318,715.80	5,623.96
FXPF20011202 69351UAM5	PPL ELECTRIC UTILITIES CORP 6.250% 05/15/2039 DD 05/22/09	20,000.000	29,106.62	30,125.40	1,018.78
FXPF20011202 695114CD8	PACIFICORP 5.750% 04/01/2037 DD 03/14/07	30,000.000	40,912.55	42,714.30	1,801.75
FXPF20011202 695114CL0	PACIFICORP 6.000% 01/15/2039 DD 01/08/09	830,000.000	1,208,018.74	1,234,376.00	26,357.26
FXPF20011202 695114CT3	PACIFICORP 4.125% 01/15/2049 DD 07/13/18	250,000.000	311,143.56	321,435.00	10,291.44
FXPF20011202 713448CC0	PEPSICO INC 3.600% 08/13/2042 DD 08/13/12	390,000.000	458,829.71	476,521.50	17,691.79
FXPF20011202 713448ET1	PEPSICO INC 3.500% 03/19/2040 DD 03/19/20	280,000.000	329,509.00	335,862.80	6,353.80
FXPF20011202 713448EU8	PEPSICO INC 3.625% 03/19/2050 DD 03/19/20	610,000.000	732,493.25	774,047.30	41,554.05
FXPF20011202 713448EZ7	PEPSICO INC 1.625% 05/01/2030 DD 05/01/20	290,000.000	294,167.46	297,638.60	3,471.14
FXPF20011202 717081EC3	PFIZER INC 4.000% 12/15/2036 DD 11/21/16	410,000.000	496,967.89	519,129.70	22,161.81
FXPF20011202 717081EZ2	PFIZER INC 2.550% 05/28/2040 DD 05/28/20	140,000.000	143,950.95	149,531.20	5,580.25
FXPF20011202 717081FA6	PFIZER INC 2.700% 05/28/2050 DD 05/28/20	250,000.000	262,702.71	268,577.50	5,874.79
FXPF20011202 718172AC3	PHILIP MORRIS INTERNATIONAL IN 6.375% 05/16/2038 DD 05/16/08	100,000.000	151,021.63	152,575.00	1,553.37
FXPF20011202 718172AM1	PHILIP MORRIS INTERNATIONAL IN 4.375% 11/15/2041 DD 11/15/11	10,000.000	12,246.47	12,482.00	235.53
FXPF20011202 718172AU3	PHILIP MORRIS INTERNATIONAL IN 3.875% 08/21/2042 DD 08/21/12	210,000.000	237,815.59	247,264.50	9,448.91
FXPF20011202 718172AW9	PHILIP MORRIS INTERNATIONAL IN 4.125% 03/04/2043 DD 03/04/13	80,000.000	93,208.58	97,932.80	4,724.22
FXPF20011202 718172BD0	PHILIP MORRIS INTERNATIONAL IN 4.875% 11/15/2043 DD 11/12/13	429,000.000	543,441.52	575,323.32	31,881.80
FXPF20011202 718546AK0	PHILLIPS 66 4.650% 11/15/2034 DD 11/17/14	180,000.000	220,591.45	218,077.20	-2,514.25
FXPF20011202 737679DB3	POTOMAC ELECTRIC POWER CO 6.500% 11/15/2037 DD 11/16/07	50,000.000	73,840.42	75,973.00	2,132.58
FXPF20011202 737679DE7	POTOMAC ELECTRIC POWER CO 4.150% 03/15/2043 DD 03/18/13	360,000.000	429,422.41	454,370.40	24,947.99
FXPF20011202 740816AG8	PRESIDENT AND FELLOWS OF 144A 6.500% 01/15/2039 DD 12/12/08	30,000.000	48,428.61	48,561.60	132.99
FXPF20011202 744448BZ3	PUBLIC SERVICE CO OF COLORADO 6.250% 09/01/2037 DD 08/15/07	250,000.000	372,084.50	379,247.50	7,163.00
FXPF20011202 744448CA7	PUBLIC SERVICE CO OF COLORADO 6.500% 08/01/2038 DD 08/13/08	110,000.000	165,678.97	172,331.50	6,652.53
FXPF20011202 744448CE9	PUBLIC SERVICE CO OF COLORADO 4.750% 08/15/2041 DD 08/09/11	40,000.000	50,933.80	52,101.20	1,167.40
FXPF20011202 744448CG4	PUBLIC SERVICE CO OF COLORADO 3.600% 09/15/2042 DD 09/11/12	250,000.000	281,392.68	300,432.50	19,039.82
FXPF20011202 744448CJ8	PUBLIC SERVICE CO OF COLORADO 3.950% 03/15/2043 DD 03/26/13	390,000.000	447,578.06	478,584.60	31,006.54
FXPF20011202 74456QBQ8	PUBLIC SERVICE ELECTRIC AND GA 3.800% 03/01/2046 DD 03/03/16	60,000.000	71,054.12	73,686.60	2,632.48
FXPF20011202 75513EAC5	RAYTHEON TECHNOLOGIES CORP 3.125% 07/01/2050 DD 05/18/20	515,000.000	549,264.45	567,885.35	18,620.90
FXPF20011202 78516FAC3	SABAL TRAIL TRANSMISSION 144A 4.832% 05/01/2048 DD 04/30/18	370,000.000	403,989.62	469,086.00	65,096.38
FXPF20011202 797440BL7	SAN DIEGO GAS & ELECTRIC CO 5.350% 05/15/2040 DD 05/13/10	20,000.000	25,940.93	26,872.20	931.27
FXPF20011202 797440BM5	SAN DIEGO GAS & ELECTRIC CO 4.500% 08/15/2040 DD 08/26/10	10,000.000	12,137.04	12,727.00	589.96
FXPF20011202 797440BP8	SAN DIEGO GAS & ELECTRIC CO 3.950% 11/15/2041 DD 11/17/11	10,000.000	11,121.94	11,470.70	348.76



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FXP COMBINE MGRS - FXPG00000300

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FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20011202 797440BW3	SAN DIEGO GAS & ELECTRIC CO 4.150% 05/15/2048 DD 05/17/18	80,000.000	95,911.34	100,600.00	4,688.66
FXPF20011202 797440BX1	SAN DIEGO GAS & ELECTRIC CO 4.100% 06/15/2049 DD 05/31/19	150,000.000	178,562.02	187,068.00	8,505.98
FXPF20011202 797440BY9	SAN DIEGO GAS & ELECTRIC CO 3.320% 04/15/2050 DD 04/07/20	80,000.000	86,159.70	90,948.00	4,788.30
FXPF20011202 80414L2F1	SAUDI ARABIAN OIL CO 144A 4.375% 04/16/2049 DD 04/16/19	70,000.000	78,855.34	84,686.00	5,830.66
FXPF20011202 822582AD4	SHELL INTERNATIONAL FINANCE BV 6.375% 12/15/2038 DD 12/11/08	270,000.000	403,094.35	419,971.50	16,877.15
FXPF20011202 822582AT9	SHELL INTERNATIONAL FINANCE BV 3.625% 08/21/2042 DD 08/21/12	70,000.000	77,528.46	81,666.90	4,138.44
FXPF20011202 822582BE1	SHELL INTERNATIONAL FINANCE BV 4.125% 05/11/2035 DD 05/11/15	610,000.000	733,912.20	763,146.60	29,234.40
FXPF20011202 822582BQ4	SHELL INTERNATIONAL FINANCE BV 4.000% 05/10/2046 DD 05/10/16	90,000.000	106,283.15	113,347.80	7,064.65
FXPF20011202 828807DH7	SIMON PROPERTY GROUP LP 3.250% 09/13/2049 DD 09/13/19	275,000.000	278,274.30	281,644.00	3,369.70
FXPF20011202 837004CJ7	DOMINION ENERGY SOUTH CAROLINA 5.100% 06/01/2065 DD 05/22/15	60,000.000	86,749.12	94,554.60	7,805.48
FXPF20011202 842400ES8	SOUTHERN CALIFORNIA EDISON CO 6.000% 01/15/2034 DD 01/14/04	150,000.000	203,238.97	208,797.00	5,558.03
FXPF20011202 842400FQ1	SOUTHERN CALIFORNIA EDISON CO 4.500% 09/01/2040 DD 08/30/10	90,000.000	104,190.07	108,436.50	4,246.43
FXPF20011202 842400GE7	SOUTHERN CALIFORNIA EDISON CO 3.600% 02/01/2045 DD 01/16/15	50,000.000	53,991.14	55,240.50	1,249.36
FXPF20011202 842400GG2	SOUTHERN CALIFORNIA EDISON CO 4.000% 04/01/2047 DD 03/24/17	690,000.000	780,659.32	810,474.00	29,814.68
FXPF20011202 842400GQ0	SOUTHERN CALIFORNIA EDISON CO 4.200% 03/01/2029 DD 03/15/19	240,000.000	278,055.61	283,896.00	5,840.39
FXPF20011202 842400GT4	SOUTHERN CALIFORNIA EDISON CO 3.650% 02/01/2050 DD 01/09/20	51,000.000	56,254.16	57,926.31	1,672.15
FXPF20011202 84346LAA8	SOUTHERN NATURAL GAS CO L 144A 4.800% 03/15/2047 DD 03/14/17	240,000.000	275,071.73	279,108.00	4,036.27
FXPF20011202 84861TAF5	SPIRIT REALTY LP 3.400% 01/15/2030 DD 09/16/19	190,000.000	192,143.60	206,060.70	13,917.10
FXPF20011202 85771PAL6	EQUINOR ASA 3.950% 05/15/2043 DD 05/15/13	210,000.000	244,342.23	256,267.20	11,924.97
FXPF20011202 863667AZ4	STRYKER CORP 2.900% 06/15/2050 DD 06/04/20	160,000.000	159,045.08	169,804.80	10,759.72
FXPF20011202 867224AB3	SUNCOR ENERGY INC 4.000% 11/15/2047 DD 11/15/17	30,000.000	32,401.15	33,583.80	1,182.65
FXPF20011202 86944BAJ2	SUTTER HEALTH 3.361% 08/15/2050 DD 10/29/20	240,000.000	240,000.00	261,249.60	21,249.60
FXPF20011202 87264ABK0	T-MOBILE USA INC 144A 3.000% 02/15/2041 DD 10/06/20	570,000.000	556,251.60	590,930.40	34,678.80
FXPF20011202 89153VAV1	TOTAL CAPITAL INTERNATIONAL SA 3.127% 05/29/2050 DD 05/29/20	660,000.000	677,589.90	715,281.60	37,691.70
FXPF20011202 89352HAD1	TRANSCANADA PIPELINES LTD 6.200% 10/15/2037 DD 10/05/07	130,000.000	175,373.86	181,014.60	5,640.74
FXPF20011202 89352HAM1	TRANSCANADA PIPELINES LTD 4.625% 03/01/2034 DD 02/28/14	560,000.000	665,633.68	684,331.20	18,697.52
FXPF20011202 89352HAX7	TRANSCANADA PIPELINES LTD 4.750% 05/15/2038 DD 05/07/18	410,000.000	480,735.52	512,918.20	32,182.68
FXPF20011202 893574AB9	TRANSCONTINENTAL GAS PIPE LINE 5.400% 08/15/2041 DD 02/15/12	410,000.000	506,337.11	520,064.50	13,727.39
FXPF20011202 89788KAA4	TRUIST BANK 2.250% 03/11/2030 DD 03/09/20	370,000.000	377,145.87	388,189.20	11,043.33
FXPF20011202 902674XN5	UBS AG/LONDON 144A 4.500% 06/26/2048 DD 06/26/18	360,000.000	497,256.62	507,250.80	9,994.18
FXPF20011202 904764AH0	UNILEVER CAPITAL CORP 5.900% 11/15/2032 DD 11/12/02	470,000.000	685,049.55	692,023.30	6,973.75
FXPF20011202 906548CJ9	UNION ELECTRIC CO 3.900% 09/15/2042 DD 09/11/12	840,000.000	976,210.22	1,025,304.00	49,093.78
FXPF20011202 907818EM6	UNION PACIFIC CORP 3.799% 10/01/2051 DD 10/04/16	770,000.000	924,474.21	942,279.80	17,805.59
FXPF20011202 907818FG8	UNION PACIFIC CORP 3.839% 03/20/2060 DD 03/20/20	290,000.000	333,663.33	358,973.60	25,310.27
FXPF20011202 911312BV7	UNITED PARCEL SERVICE INC 5.200% 04/01/2040 DD 03/24/20	190,000.000	258,151.07	269,879.80	11,728.73
FXPF20011202 91159HJA9	US BANCORP 1.375% 07/22/2030 DD 07/20/20	600,000.000	596,154.00	601,428.00	5,274.00



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FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20011202 913017BS7	RAYTHEON TECHNOLOGIES CORP 5.700% 04/15/2040 DD 02/26/10	430,000.000	609,970.94	629,421.10	19,450.16
FXPF20011202 913017BT5	RAYTHEON TECHNOLOGIES CORP 4.500% 06/01/2042 DD 06/01/12	1,710,000.000	2,160,583.61	2,229,857.10	69,273.49
FXPF20011202 913017CW7	RAYTHEON TECHNOLOGIES CORP 4.450% 11/16/2038 DD 08/16/18	220,000.000	271,863.74	277,409.00	5,545.26
FXPF20011202 91324PBN1	UNITEDHEALTH GROUP INC 5.700% 10/15/2040 DD 10/25/10	40,000.000	58,049.73	60,163.60	2,113.87
FXPF20011202 91324PBU5	UNITEDHEALTH GROUP INC 4.625% 11/15/2041 DD 11/10/11	90,000.000	117,031.14	123,053.40	6,022.26
FXPF20011202 91324PCA8	UNITEDHEALTH GROUP INC 3.950% 10/15/2042 DD 10/22/12	320,000.000	385,944.62	404,227.20	18,282.58
FXPF20011202 91324PCD2	UNITEDHEALTH GROUP INC 4.250% 03/15/2043 DD 02/28/13	10,000.000	12,402.41	13,096.90	694.49
FXPF20011202 91324PCQ3	UNITEDHEALTH GROUP INC 4.625% 07/15/2035 DD 07/23/15	360,000.000	462,693.44	482,400.00	19,706.56
FXPF20011202 91324PCZ3	UNITEDHEALTH GROUP INC 4.250% 04/15/2047 DD 03/13/17	40,000.000	50,644.57	53,132.80	2,488.23
FXPF20011202 91324PDF6	UNITEDHEALTH GROUP INC 3.750% 10/15/2047 DD 10/25/17	240,000.000	278,237.79	297,986.40	19,748.61
FXPF20011202 91324PDL3	UNITEDHEALTH GROUP INC 4.250% 06/15/2048 DD 06/19/18	650,000.000	824,711.81	867,971.00	43,259.19
FXPF20011202 91324PDY5	UNITEDHEALTH GROUP INC 2.750% 05/15/2040 DD 05/18/20	195,000.000	204,993.46	211,541.85	6,548.39
FXPF20011202 914886AA4	UNIVERSITY OF SOUTHERN CALIFOR 5.250% 10/01/2111 DD 08/17/11	360,000.000	552,814.36	569,894.40	17,080.04
FXPF20011202 92340LAG4	VEREIT OPERATING PARTNERSHIP L 2.850% 12/15/2032 DD 11/17/20	170,000.000	168,177.60	177,760.50	9,582.90
FXPF20011202 92343VCM4	VERIZON COMMUNICATIONS INC 5.012% 08/21/2054 DD 02/21/15	370,000.000	524,246.14	518,203.50	-6,042.64
FXPF20011202 92343VCX0	VERIZON COMMUNICATIONS INC 4.522% 09/15/2048 DD 03/13/15	2,400,000.000	3,163,630.20	3,129,792.00	-33,838.20
FXPF20011202 92343VDS0	VERIZON COMMUNICATIONS INC 5.012% 04/15/2049 DD 02/03/17	6,000.000	8,367.17	8,317.32	-49.85
FXPF20011202 92556HAC1	VIACOMCBS INC 4.950% 05/19/2050 DD 05/19/20	140,000.000	156,583.26	181,344.80	24,761.54
FXPF20011202 927804GD0	VIRGINIA ELECTRIC AND POWER CO 2.450% 12/15/2050 DD 12/15/20	241,000.000	237,163.28	242,518.30	5,355.02
FXPF20011202 92826CAE2	VISA INC 4.150% 12/14/2035 DD 12/14/15	30,000.000	38,223.40	38,993.70	770.30
FXPF20011202 92826CAF9	VISA INC 4.300% 12/14/2045 DD 12/14/15	920,000.000	1,230,514.57	1,260,160.80	29,646.23
FXPF20011202 92826CAK8	VISA INC 2.700% 04/15/2040 DD 04/02/20	140,000.000	147,342.62	152,828.20	5,485.58
FXPF20011202 92857WBL3	VODAFONE GROUP PLC 5.000% 05/30/2038 DD 05/30/18	220,000.000	272,607.36	287,856.80	15,249.44
FXPF20011202 92857WBU3	VODAFONE GROUP PLC 4.250% 09/17/2050 DD 09/17/19	1,060,000.000	1,247,271.51	1,312,873.60	65,602.09
FXPF20011202 929160AY5	VULCAN MATERIALS CO 4.700% 03/01/2048 DD 09/01/18	630,000.000	718,997.33	813,934.80	94,937.47
FXPF20011202 929903AM4	WACHOVIA CORP 5.500% 08/01/2035 DD 08/01/05	60,000.000	78,251.19	80,618.40	2,367.21
FXPF20011202 931142EB5	WALMART INC 3.950% 06/28/2038 DD 06/27/18	520,000.000	656,037.30	663,322.40	7,285.10
FXPF20011202 931142EC3	WALMART INC 4.050% 06/29/2048 DD 06/27/18	590,000.000	760,674.82	800,659.50	39,984.68
FXPF20011202 931142EP4	WALMART INC 2.950% 09/24/2049 DD 09/24/19	770,000.000	864,691.24	887,802.30	23,111.06
FXPF20011202 949746RF0	WELLS FARGO & CO 5.606% 01/15/2044 DD 11/26/13	270,000.000	379,208.46	382,671.00	3,462.54
FXPF20011202 94974BGE4	WELLS FARGO & CO 4.650% 11/04/2044 DD 11/04/14	680,000.000	849,335.46	872,249.60	22,914.14
FXPF20011202 94974BGQ7	WELLS FARGO & CO 4.900% 11/17/2045 DD 11/17/15	410,000.000	526,482.37	546,083.10	19,600.73
FXPF20011202 94974BGT1	WELLS FARGO & CO 4.400% 06/14/2046 DD 06/14/16	1,100,000.000	1,336,247.13	1,377,013.00	40,765.87
FXPF20011202 94974BGU8	WELLS FARGO & CO 4.750% 12/07/2046 DD 12/08/16	785,000.000	988,388.09	1,027,360.90	38,972.81
FXPF20011202 95000U2G7	WELLS FARGO & CO VAR RT 10/30/2030 DD 10/31/19	670,000.000	709,049.74	730,963.30	21,913.56
FXPF20011202 95000U2J1	WELLS FARGO & CO VAR RT 02/11/2031 DD 02/11/20	95,000.000	98,385.03	100,800.70	2,415.67



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FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20011202 95000U2M4	WELLS FARGO & CO VAR RT 04/04/2051 DD 03/30/20	765,000.000	1,074,324.38	1,087,233.30	12,908.92
FXPF20011202 976843BJ0	WISCONSIN PUBLIC SERVICE CORP 4.752% 11/01/2044 DD 11/21/13	50,000.000	63,396.69	67,705.00	4,308.31
FXPF20011202 983024AN0	WYETH LLC 5.950% 04/01/2037 DD 03/27/07	90,000.000	129,039.30	134,923.50	5,884.20
<u>TOTAL CORPORATE DEBT INSTRUMENTS - PREFERRED</u>			<u>928,557,472.59</u>	<u>981,894,111.20</u>	<u>53,336,638.61</u>

CORPORATE DEBT INSTRUMENTS

FXPF11010402 60038CAF0	MILLENNIUM LABORATORIES 4/14 0.000% 04/16/2022 DD 03/31/14	878,820.670	369,104.68	369,104.68	0.00
FXPF11010402 EN9557682	*AUTOBAR 10/14 SENIOR TL	2,059,284.250	1,907,025.92	2,078,700.73	171,674.81
FXPF20010302 00108WAM2	AEP TEXAS INC 2.100% 07/01/2030 DD 07/01/20	745,000.000	741,997.65	778,860.25	36,862.60
FXPF20010302 00206RCP5	AT&T INC 4.500% 05/15/2035 DD 05/04/15	195,000.000	217,232.17	236,620.80	19,388.63
FXPF20010302 00206RDJ8	AT&T INC 4.500% 03/09/2048 DD 09/07/16	375,000.000	448,286.25	448,556.25	270.00
FXPF20010302 00206RDS8	AT&T INC 5.450% 03/01/2047 DD 02/09/17	225,000.000	286,076.25	304,602.75	18,526.50
FXPF20010302 00206RJH6	AT&T INC VAR RT 06/15/2042 DD 06/05/19	940,000.000	1,063,652.99	1,169,134.40	105,481.41
FXPF20010302 00206RJK9	AT&T INC 4.650% 06/01/2044 DD 06/01/19	240,000.000	262,346.40	288,244.80	25,898.40
FXPF20010302 00206RJZ6	AT&T INC 3.500% 06/01/2041 DD 05/28/20	3,445,000.000	3,480,531.78	3,714,054.50	233,522.72
FXPF20010302 00206RKB7	AT&T INC 3.850% 06/01/2060 DD 05/28/20	565,000.000	563,615.75	592,249.95	28,634.20
FXPF20010302 00206RKF8	AT&T INC 3.500% 02/01/2061 DD 08/04/20	605,000.000	593,686.50	602,567.90	8,881.40
FXPF20010302 00206RKH4	AT&T INC 2.250% 02/01/2032 DD 08/04/20	2,315,000.000	2,320,589.25	2,348,382.30	27,793.05
FXPF20010302 00206RMC3	AT&T INC 144A 3.500% 09/15/2053 DD 09/18/20	3,304,000.000	3,024,521.67	3,308,856.88	284,335.21
FXPF20010302 00206RMD1	AT&T INC 144A 3.550% 09/15/2055 DD 09/18/20	8,792,000.000	8,008,433.51	8,762,195.12	753,761.61
FXPF20010302 00206RME9	AT&T INC 144A 3.650% 09/15/2059 DD 09/18/20	659,000.000	661,263.98	665,418.66	4,154.68
FXPF20010302 00206RMG4	AT&T INC 144A 3.800% 12/01/2057 DD 12/07/20	2,391,000.000	2,564,036.68	2,498,451.54	-65,585.14
FXPF20010302 00287YCA5	ABBVIE INC 4.050% 11/21/2039 DD 05/21/20	4,050,000.000	4,432,630.20	4,901,431.50	468,801.30
FXPF20010302 00287YCZ0	ABBVIE INC 4.625% 10/01/2042 DD 10/01/20	85,000.000	98,911.10	107,930.45	9,019.35
FXPF20010302 00287YDA4	ABBVIE INC 4.850% 06/15/2044 DD 06/15/20	565,000.000	673,417.85	747,800.10	74,382.25
FXPF20010302 00287YDB2	ABBVIE INC 4.750% 03/15/2045 DD 09/15/20	475,000.000	558,856.50	620,787.00	61,930.50
FXPF20010302 00507VAQ2	ACTIVISION BLIZZARD INC 2.500% 09/15/2050 DD 08/10/20	685,000.000	669,848.75	669,519.00	-329.75
FXPF20010302 00817YAM0	AETNA INC 4.125% 11/15/2042 DD 11/07/12	503,000.000	539,647.82	596,462.43	56,814.61
FXPF20010302 00817YAP3	AETNA INC 4.750% 03/15/2044 DD 03/07/14	1,200,000.000	1,340,232.80	1,544,472.00	204,239.20
FXPF20010302 010392FT0	ALABAMA POWER CO 3.450% 10/01/2049 DD 09/17/19	375,000.000	381,977.15	439,968.75	57,991.60
FXPF20010302 015271AU3	ALEXANDRIA REAL ESTATE EQUITIE 4.900% 12/15/2030 DD 03/26/20	240,000.000	299,164.80	305,419.20	6,254.40
FXPF20010302 015271AV1	ALEXANDRIA REAL ESTATE EQUITIE 1.875% 02/01/2033 DD 08/05/20	950,000.000	948,214.00	948,480.00	266.00
FXPF20010302 02209SAM5	ALTRIA GROUP INC 4.250% 08/09/2042 DD 08/09/12	1,550,000.000	1,589,429.30	1,732,218.00	142,788.70
FXPF20010302 02209SAQ6	ALTRIA GROUP INC 4.500% 05/02/2043 DD 05/02/13	720,000.000	735,876.00	824,925.60	89,049.60
FXPF20010302 02209SAV5	ALTRIA GROUP INC 3.875% 09/16/2046 DD 09/16/16	330,000.000	321,558.60	348,575.70	27,017.10
FXPF20010302 02209SBE2	ALTRIA GROUP INC 5.800% 02/14/2039 DD 02/14/19	810,000.000	1,058,967.90	1,067,231.70	8,263.80



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FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010302 023135AQ9	AMAZON.COM INC 4.950% 12/05/2044 DD 12/05/14	1,550,000.000	2,061,866.01	2,273,865.50	211,999.49
FXPF20010302 023135BU9	AMAZON.COM INC 2.700% 06/03/2060 DD 06/03/20	2,615,000.000	2,641,555.33	2,796,324.10	154,768.77
FXPF20010302 02361DAQ3	AMEREN ILLINOIS CO 4.150% 03/15/2046 DD 12/14/15	870,000.000	999,562.90	1,102,350.90	102,788.00
FXPF20010302 026874DA2	AMERICAN INTERNATIONAL GROUP I 4.500% 07/16/2044 DD 07/16/14	755,000.000	876,351.51	967,441.90	91,090.39
FXPF20010302 03040WAD7	AMERICAN WATER CAPITAL CORP 6.593% 10/15/2037 DD 04/15/08	130,000.000	183,540.50	203,097.70	19,557.20
FXPF20010302 03040WAP0	AMERICAN WATER CAPITAL CORP 4.000% 12/01/2046 DD 11/17/16	595,000.000	647,342.15	751,270.80	103,928.65
FXPF20010302 031162BE9	AMGEN INC 4.950% 10/01/2041 DD 09/16/10	1,065,000.000	1,268,659.95	1,440,774.60	172,114.65
FXPF20010302 031162CR9	AMGEN INC 3.150% 02/21/2040 DD 02/21/20	3,135,000.000	3,214,795.85	3,451,039.35	236,243.50
FXPF20010302 031162CX6	AMGEN INC 144A 2.770% 09/01/2053 DD 08/17/20	172,000.000	170,684.20	172,804.96	2,120.76
FXPF20010302 03522AAH3	ANHEUSER-BUSCH COS LLC / ANHEU 4.700% 02/01/2036 DD 02/01/19	5,685,000.000	6,719,648.35	7,221,598.65	501,950.30
FXPF20010302 03522AAJ9	ANHEUSER-BUSCH COS LLC / ANHEU 4.900% 02/01/2046 DD 02/01/19	3,728,000.000	4,541,330.97	4,847,257.44	305,926.47
FXPF20010302 03523TBJ6	ANHEUSER-BUSCH INBEV WORLDWIDE 8.000% 11/15/2039 DD 11/15/10	190,000.000	302,320.40	322,426.20	20,105.80
FXPF20010302 03523TBU1	ANHEUSER-BUSCH INBEV WORLDWIDE 5.450% 01/23/2039 DD 01/23/19	1,227,000.000	1,361,491.71	1,666,928.58	305,436.87
FXPF20010302 035240AG5	ANHEUSER-BUSCH INBEV WORLDWIDE 4.950% 01/15/2042 DD 07/15/16	840,000.000	1,011,763.20	1,103,533.20	91,770.00
FXPF20010302 035240AN0	ANHEUSER-BUSCH INBEV WORLDWIDE 4.600% 04/15/2048 DD 04/04/18	1,005,000.000	1,168,591.09	1,271,727.00	103,135.91
FXPF20010302 035240AT7	ANHEUSER-BUSCH INBEV WORLDWIDE 4.500% 06/01/2050 DD 04/03/20	1,500,000.000	1,879,363.23	1,893,390.00	14,026.77
FXPF20010302 035242AM8	ANHEUSER-BUSCH INBEV FINANCE I 4.700% 02/01/2036 DD 01/25/16	265,000.000	307,068.75	332,344.45	25,275.70
FXPF20010302 037735CV7	APPALACHIAN POWER CO 4.450% 06/01/2045 DD 05/18/15	490,000.000	559,731.90	629,434.40	69,702.50
FXPF20010302 037833CD0	APPLE INC 3.850% 08/04/2046 DD 08/04/16	740,000.000	834,572.00	951,617.80	117,045.80
FXPF20010302 038222AN5	APPLIED MATERIALS INC 1.750% 06/01/2030 DD 05/29/20	525,000.000	522,989.25	544,824.00	21,834.75
FXPF20010302 046353AW8	ASTRAZENECA PLC 1.375% 08/06/2030 DD 08/06/20	920,000.000	917,350.40	910,643.60	-6,706.80
FXPF20010302 05526DBD6	BAT CAPITAL CORP 4.390% 08/15/2037 DD 08/15/18	510,000.000	516,456.60	572,893.20	56,436.60
FXPF20010302 05526DBF1	BAT CAPITAL CORP 4.540% 08/15/2047 DD 08/15/18	1,421,000.000	1,574,712.34	1,577,949.45	3,237.11
FXPF20010302 05526DBK0	BAT CAPITAL CORP 4.758% 09/06/2049 DD 09/06/19	305,000.000	336,581.00	353,604.80	17,023.80
FXPF20010302 05526DBS3	BAT CAPITAL CORP 2.726% 03/25/2031 DD 09/25/20	205,000.000	205,000.00	212,326.70	7,326.70
FXPF20010302 05526DBU8	BAT CAPITAL CORP 3.984% 09/25/2050 DD 09/25/20	1,345,000.000	1,344,375.05	1,403,561.30	59,186.25
FXPF20010302 05723KAF7	BAKER HUGHES A GE CO LLC / BAK 4.080% 12/15/2047 DD 12/11/17	205,000.000	214,404.03	231,635.65	17,231.62
FXPF20010302 06051GGG8	BANK OF AMERICA CORP VAR RT 01/20/2048 DD 01/20/17	1,434,000.000	1,892,148.66	1,898,042.40	5,893.74
FXPF20010302 06051GJE0	BANK OF AMERICA CORP VAR RT 06/19/2041 DD 06/19/20	7,650,000.000	7,865,341.75	7,970,535.00	105,193.25
FXPF20010302 06684QAB8	*BAPTIST HEALTHCARE SYSTEM OBLI 3.540% 08/15/2050 DD 10/21/20	245,000.000	245,000.00	273,309.75	28,309.75
FXPF20010302 06738EAV7	BARCLAYS PLC 4.950% 01/10/2047 DD 01/10/17	735,000.000	952,115.40	1,003,627.80	51,512.40
FXPF20010302 06738EBP9	BARCLAYS PLC VAR RT 09/23/2035 DD 09/23/20	725,000.000	724,261.90	785,566.50	61,304.60
FXPF20010302 067901AH1	BARRICK GOLD CORP 5.250% 04/01/2042 DD 04/03/12	505,000.000	629,959.25	696,556.60	66,597.35
FXPF20010302 06849AAB5	BARRICK INTERNATIONAL BAR 144A 6.350% 10/15/2036 DD 10/12/06	225,000.000	290,958.75	317,472.75	26,514.00
FXPF20010302 06849RAK8	BARRICK NORTH AMERICA FINANCE 5.750% 05/01/2043 DD 05/02/13	310,000.000	425,687.10	452,147.40	26,460.30
FXPF20010302 06849UAD7	BARRICK PD AUSTRALIA FINANCE P 5.950% 10/15/2039 DD 10/16/09	1,220,000.000	1,576,284.60	1,756,470.60	180,186.00



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Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010302 072722AE1	*BAYCARE HEALTH SYSTEM INC 3.831% 11/15/2050 DD 04/16/20	210,000.000	210,000.00	262,577.70	52,577.70
FXPF20010302 07274NAN3	BAYER US FINANCE II LLC 144A 4.625% 06/25/2038 DD 06/25/18	830,000.000	902,168.50	1,008,790.30	106,621.80
FXPF20010302 07274NAQ6	BAYER US FINANCE II LLC 144A 4.875% 06/25/2048 DD 06/25/18	270,000.000	341,887.87	347,738.40	5,850.53
FXPF20010302 075887BG3	BECTON DICKINSON AND CO 4.685% 12/15/2044 DD 12/15/14	105,000.000	129,070.20	135,535.05	6,464.85
FXPF20010302 075887BM0	BECTON DICKINSON AND CO 4.875% 05/15/2044 DD 11/15/14	140,000.000	159,038.60	172,918.20	13,879.60
FXPF20010302 075887CK3	BECTON DICKINSON AND CO 3.794% 05/20/2050 DD 05/20/20	485,000.000	505,627.62	576,112.10	70,484.48
FXPF20010302 0778FPAB5	BELL CANADA 4.300% 07/29/2049 DD 05/13/19	1,470,000.000	1,670,411.60	1,925,038.50	254,626.90
FXPF20010302 084664CR0	BERKSHIRE HATHAWAY FINANCE COR 4.250% 01/15/2049 DD 01/11/19	650,000.000	821,836.30	863,460.00	41,623.70
FXPF20010302 09062XAG8	BIOGEN INC 3.150% 05/01/2050 DD 04/30/20	845,000.000	828,660.47	876,205.85	47,545.38
FXPF20010302 092113AS8	BLACK HILLS CORP 3.875% 10/15/2049 DD 10/03/19	340,000.000	345,654.20	397,718.40	52,064.20
FXPF20010302 097023BA2	BOEING CO/THE 5.875% 02/15/2040 DD 07/28/09	210,000.000	278,861.10	267,254.40	-11,606.70
FXPF20010302 097023BY0	BOEING CO/THE 3.550% 03/01/2038 DD 02/23/18	1,360,000.000	1,358,669.75	1,387,458.40	28,788.65
FXPF20010302 097023CE3	BOEING CO/THE 3.500% 03/01/2039 DD 02/15/19	730,000.000	604,805.00	738,533.70	133,728.70
FXPF20010302 097023CK9	BOEING CO/THE 3.900% 05/01/2049 DD 05/02/19	1,240,000.000	1,152,832.90	1,315,900.40	163,067.50
FXPF20010302 097023CQ6	BOEING CO/THE 3.750% 02/01/2050 DD 07/31/19	405,000.000	377,553.37	425,893.95	48,340.58
FXPF20010302 097023CV5	BOEING CO/THE 5.705% 05/01/2040 DD 05/04/20	895,000.000	1,009,031.60	1,161,459.40	152,427.80
FXPF20010302 097023CW3	BOEING CO/THE 5.805% 05/01/2050 DD 05/04/20	820,000.000	945,318.28	1,130,083.00	184,764.72
FXPF20010302 097023CX1	BOEING CO/THE 5.930% 05/01/2060 DD 05/04/20	785,000.000	966,802.85	1,113,593.15	146,790.30
FXPF20010302 101137AT4	BOSTON SCIENTIFIC CORP 4.550% 03/01/2039 DD 02/25/19	500,000.000	571,286.10	637,610.00	66,323.90
FXPF20010302 101137BA4	BOSTON SCIENTIFIC CORP 2.650% 06/01/2030 DD 05/18/20	920,000.000	918,629.20	985,412.00	66,782.80
FXPF20010302 10373QBN9	BP CAPITAL MARKETS AMERICA INC 2.772% 11/10/2050 DD 08/10/20	175,000.000	173,850.25	174,399.75	549.50
FXPF20010302 10922NAF0	BRIGHTHOUSE FINANCIAL INC 4.700% 06/22/2047 DD 12/22/17	181,000.000	167,716.41	189,009.25	21,292.84
FXPF20010302 11135FAQ4	BROADCOM INC 4.150% 11/15/2030 DD 05/08/20	750,000.000	749,167.50	868,320.00	119,152.50
FXPF20010302 124857AN3	VIACOMCBS INC 4.600% 01/15/2045 DD 01/12/15	265,000.000	295,749.25	317,199.70	21,450.45
FXPF20010302 125523CJ7	CIGNA CORP 3.200% 03/15/2040 DD 03/16/20	915,000.000	944,364.75	1,003,343.25	58,978.50
FXPF20010302 125523CK4	CIGNA CORP 3.400% 03/15/2050 DD 03/16/20	625,000.000	661,030.17	703,281.25	42,251.08
FXPF20010302 126408GU1	CSX CORP 5.500% 04/15/2041 DD 10/21/10	570,000.000	721,785.30	797,162.10	75,376.80
FXPF20010302 126408GW7	CSX CORP 4.750% 05/30/2042 DD 11/01/11	380,000.000	447,993.40	500,308.00	52,314.60
FXPF20010302 126408HF3	CSX CORP 3.800% 11/01/2046 DD 10/18/16	240,000.000	297,967.20	287,505.60	-10,461.60
FXPF20010302 126408HK2	CSX CORP 4.300% 03/01/2048 DD 02/20/18	225,000.000	286,947.00	288,864.00	1,917.00
FXPF20010302 126408HP1	CSX CORP 4.500% 03/15/2049 DD 02/28/19	170,000.000	218,144.00	230,448.60	12,304.60
FXPF20010302 126408HS5	CSX CORP 3.800% 04/15/2050 DD 03/30/20	245,000.000	312,700.85	303,599.10	-9,101.75
FXPF20010302 126650CD0	CVS HEALTH CORP 5.300% 12/05/2043 DD 12/05/13	960,000.000	1,195,382.70	1,300,348.80	104,966.10
FXPF20010302 126650CN8	CVS HEALTH CORP 5.125% 07/20/2045 DD 07/20/15	480,000.000	618,853.80	646,252.80	27,399.00
FXPF20010302 126650CY4	CVS HEALTH CORP 4.780% 03/25/2038 DD 03/09/18	1,830,000.000	2,119,469.51	2,318,573.40	199,103.89
FXPF20010302 126650DK3	CVS HEALTH CORP 4.125% 04/01/2040 DD 03/31/20	1,445,000.000	1,703,523.45	1,733,479.80	29,956.35



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FXPF20010302 126650DP2	CVS HEALTH CORP 2.700% 08/21/2040 DD 08/21/20	830,000.000	804,684.13	839,669.50	34,985.37
FXPF20010302 133434AC4	CAMERON LNG LLC 144A 3.402% 01/15/2038 DD 12/13/19	670,000.000	672,445.50	730,514.40	58,068.90
FXPF20010302 133434AD2	CAMERON LNG LLC 144A 3.701% 01/15/2039 DD 12/13/19	560,000.000	592,081.35	631,461.60	39,380.25
FXPF20010302 134429BJ7	CAMPBELL SOUP CO 2.375% 04/24/2030 DD 04/24/20	1,140,000.000	1,149,090.33	1,204,193.40	55,103.07
FXPF20010302 134429BK4	CAMPBELL SOUP CO 3.125% 04/24/2050 DD 04/24/20	215,000.000	218,089.55	227,080.85	8,991.30
FXPF20010302 136385AG6	CANADIAN NATURAL RESOURCES LTD 5.850% 02/01/2035 DD 12/01/04	980,000.000	1,207,095.40	1,233,976.80	26,881.40
FXPF20010302 136385AL5	CANADIAN NATURAL RESOURCES LTD 6.250% 03/15/2038 DD 03/19/07	1,040,000.000	957,905.80	1,396,564.00	438,658.20
FXPF20010302 136385AP6	CANADIAN NATURAL RESOURCES LTD 6.750% 02/01/2039 DD 01/17/08	260,000.000	352,656.20	360,352.20	7,696.00
FXPF20010302 13645RAF1	CANADIAN PACIFIC RAILWAY CO 5.950% 05/15/2037 DD 05/08/07	95,000.000	127,887.10	141,232.70	13,345.60
FXPF20010302 13645RAV6	CANADIAN PACIFIC RAILWAY CO 4.800% 09/15/2035 DD 09/11/15	135,000.000	160,832.25	177,627.60	16,795.35
FXPF20010302 13645RAX2	CANADIAN PACIFIC RAILWAY CO 6.125% 09/15/2115 DD 09/11/15	265,000.000	397,415.30	443,689.50	46,274.20
FXPF20010302 14149YBB3	CARDINAL HEALTH INC 4.500% 11/15/2044 DD 11/19/14	155,000.000	175,422.80	181,503.45	6,080.65
FXPF20010302 14448CAR5	CARRIER GLOBAL CORP 3.377% 04/05/2040 DD 10/05/20	1,410,000.000	1,380,849.75	1,546,812.30	165,962.55
FXPF20010302 14448CAS3	CARRIER GLOBAL CORP 3.577% 04/05/2050 DD 10/05/20	1,080,000.000	1,053,300.80	1,208,541.60	155,240.80
FXPF20010302 149123CF6	CATERPILLAR INC 3.250% 09/19/2049 DD 09/19/19	300,000.000	302,984.00	351,912.00	48,928.00
FXPF20010302 15189XAT5	CENTERPOINT ENERGY HOUSTON ELE 4.250% 02/01/2049 DD 01/15/19	400,000.000	471,028.00	530,404.00	59,376.00
FXPF20010302 161175BL7	CHARTER COMMUNICATIONS OPERATI 5.375% 05/01/2047 DD 11/01/17	760,000.000	886,198.65	948,563.60	62,364.95
FXPF20010302 161175BM5	CHARTER COMMUNICATIONS OPERATI 5.375% 04/01/2038 DD 04/17/18	915,000.000	1,123,493.85	1,142,780.10	19,286.25
FXPF20010302 161175BN3	CHARTER COMMUNICATIONS OPERATI 5.750% 04/01/2048 DD 04/17/18	2,075,000.000	2,387,800.19	2,715,013.00	327,212.81
FXPF20010302 161175BS2	CHARTER COMMUNICATIONS OPERATI 5.125% 07/01/2049 DD 07/10/19	1,070,000.000	1,177,014.18	1,305,945.70	128,931.52
FXPF20010302 166764BZ2	CHEVRON CORP 2.978% 05/11/2040 DD 05/11/20	1,405,000.000	1,458,827.84	1,555,433.35	96,605.51
FXPF20010302 166764CA6	CHEVRON CORP 3.078% 05/11/2050 DD 05/11/20	360,000.000	388,753.28	401,860.80	13,107.52
FXPF20010302 16876HAB5	*CHILDREN'S HEALTH SYSTEM OF TE 2.511% 08/15/2050 DD 08/04/20	310,000.000	310,000.00	302,033.00	-7,967.00
FXPF20010302 172967BL4	CITIGROUP INC 6.625% 06/15/2032 DD 06/06/02	695,000.000	943,997.60	985,225.05	41,227.45
FXPF20010302 172967JU6	CITIGROUP INC 4.650% 07/30/2045 DD 07/30/15	820,000.000	1,050,057.74	1,097,545.40	47,487.66
FXPF20010302 172967LJ8	CITIGROUP INC VAR RT 04/24/2048 DD 04/25/17	565,000.000	667,968.60	739,206.45	71,237.85
FXPF20010302 172967MM0	CITIGROUP INC VAR RT 03/26/2041 DD 03/26/20	480,000.000	663,648.00	675,897.60	12,249.60
FXPF20010302 191216DC1	COCA-COLA CO/THE 2.500% 03/15/2051 DD 09/18/20	825,000.000	829,995.30	850,170.75	20,175.45
FXPF20010302 191241AH1	*COCA-COLA FEMSA SAB DE CV 2.750% 01/22/2030 DD 01/22/20	1,495,000.000	1,474,701.95	1,607,932.30	133,230.35
FXPF20010302 20030NAF8	COMCAST CORP 5.650% 06/15/2035 DD 06/09/05	380,000.000	560,013.60	545,543.20	-14,470.40
FXPF20010302 20030NBQ3	COMCAST CORP 4.600% 08/15/2045 DD 05/27/15	810,000.000	1,048,424.35	1,094,180.40	45,756.05
FXPF20010302 20030NDM0	COMCAST CORP 1.950% 01/15/2031 DD 05/28/20	665,000.000	662,911.90	682,915.10	20,003.20
FXPF20010302 20268JAC7	COMMONSPIRIT HEALTH 4.187% 10/01/2049 DD 08/21/19	590,000.000	583,440.80	686,777.70	103,336.90
FXPF20010302 20268JAG8	COMMONSPIRIT HEALTH 3.910% 10/01/2050 DD 10/28/20	430,000.000	430,000.00	479,368.30	49,368.30
FXPF20010302 202795JQ4	COMMONWEALTH EDISON CO 3.200% 11/15/2049 DD 11/12/19	320,000.000	318,598.40	358,544.00	39,945.60
FXPF20010302 20605PAL5	CONCHO RESOURCES INC 4.850% 08/15/2048 DD 07/02/18	165,000.000	197,168.40	222,231.90	25,063.50



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FXPF20010302 209111FZ1	CONSOLIDATED EDISON CO OF NEW 3.000% 12/01/2060 DD 11/13/20	835,000.000	832,573.30	850,973.55	18,400.25
FXPF20010302 21036PBD9	CONSTELLATION BRANDS INC 5.250% 11/15/2048 DD 10/29/18	375,000.000	493,654.60	527,636.25	33,981.65
FXPF20010302 210518DE3	CONSUMERS ENERGY CO 3.750% 02/15/2050 DD 05/28/19	420,000.000	464,297.40	528,200.40	63,903.00
FXPF20010302 219350BQ7	CORNING INC 5.450% 11/15/2079 DD 11/19/19	755,000.000	816,585.60	1,036,448.90	219,863.30
FXPF20010302 22160KAP0	COSTCO WHOLESALE CORP 1.600% 04/20/2030 DD 04/20/20	375,000.000	384,142.50	384,262.50	120.00
FXPF20010302 22160KAQ8	COSTCO WHOLESALE CORP 1.750% 04/20/2032 DD 04/20/20	465,000.000	480,730.95	483,288.45	2,557.50
FXPF20010302 225401AP3	CREDIT SUISSE GROUP AG 144A VAR RT 04/01/2031 DD 04/01/20	775,000.000	789,923.06	912,151.75	122,228.69
FXPF20010302 23291KAJ4	DH EUROPE FINANCE II SARL 3.250% 11/15/2039 DD 11/07/19	675,000.000	720,029.25	768,791.25	48,762.00
FXPF20010302 233851DW1	DAIMLER FINANCE NORTH AME 144A 3.100% 08/15/2029 DD 08/15/19	465,000.000	470,380.05	513,773.85	43,393.80
FXPF20010302 24703DBA8	DELL INTERNATIONAL LLC / 144A 5.300% 10/01/2029 DD 03/20/19	415,000.000	467,949.85	508,769.25	40,819.40
FXPF20010302 25156PAD5	DEUTSCHE TELEKOM INTERNATIONAL 9.250% 06/01/2032 DD 05/29/02	603,000.000	1,008,683.90	1,016,018.82	7,334.92
FXPF20010302 25179MAL7	DEVON ENERGY CORP 5.600% 07/15/2041 DD 07/12/11	745,000.000	830,572.95	911,120.10	80,547.15
FXPF20010302 25179MAN3	DEVON ENERGY CORP 4.750% 05/15/2042 DD 05/14/12	785,000.000	841,803.65	886,162.95	44,359.30
FXPF20010302 25272KAN3	DELL INTERNATIONAL LLC / 144A 8.100% 07/15/2036 DD 06/01/16	840,000.000	1,086,099.60	1,242,259.20	156,159.60
FXPF20010302 25272KAR4	DELL INTERNATIONAL LLC / 144A 8.350% 07/15/2046 DD 06/01/16	1,060,000.000	1,478,802.75	1,603,589.20	124,786.45
FXPF20010302 254687EV4	WALT DISNEY CO/THE 4.750% 09/15/2044 DD 09/15/19	125,000.000	161,138.75	171,548.75	10,410.00
FXPF20010302 254687FM3	WALT DISNEY CO/THE 2.750% 09/01/2049 DD 09/06/19	3,155,000.000	3,064,173.40	3,337,926.90	273,753.50
FXPF20010302 254687FY7	WALT DISNEY CO/THE 3.500% 05/13/2040 DD 05/13/20	1,335,000.000	1,501,193.93	1,569,279.15	68,085.22
FXPF20010302 254687FZ4	WALT DISNEY CO/THE 3.600% 01/13/2051 DD 05/13/20	1,775,000.000	2,085,195.54	2,148,637.50	63,441.96
FXPF20010302 254687GA8	WALT DISNEY CO/THE 3.800% 05/13/2060 DD 05/13/20	140,000.000	166,334.00	177,872.80	11,538.80
FXPF20010302 25470DBJ7	DISCOVERY COMMUNICATIONS LLC 3.625% 05/15/2030 DD 05/18/20	1,800,000.000	1,800,000.00	2,061,918.00	261,918.00
FXPF20010302 256677AH8	DOLLAR GENERAL CORP 4.125% 04/03/2050 DD 04/03/20	235,000.000	292,090.90	297,408.95	5,318.05
FXPF20010302 25746UBD0	DOMINION ENERGY INC 7.000% 06/15/2038 DD 06/17/08	875,000.000	1,260,717.50	1,335,346.25	74,628.75
FXPF20010302 260543BY8	DOW CHEMICAL CO/THE 9.400% 05/15/2039 DD 05/13/09	225,000.000	389,169.00	403,899.75	14,730.75
FXPF20010302 260543CG6	DOW CHEMICAL CO/THE 4.375% 11/15/2042 DD 11/14/12	2,030,000.000	2,110,287.19	2,486,222.20	375,935.01
FXPF20010302 26078JAE0	DUPONT DE NEMOURS INC 5.319% 11/15/2038 DD 11/28/18	1,875,000.000	2,190,338.28	2,539,518.75	349,180.47
FXPF20010302 26442UAK0	DUKE ENERGY PROGRESS LLC 2.500% 08/15/2050 DD 08/20/20	905,000.000	899,886.75	911,262.60	11,375.85
FXPF20010302 26444HAF8	DUKE ENERGY FLORIDA LLC 4.200% 07/15/2048 DD 06/21/18	280,000.000	324,688.00	360,278.80	35,590.80
FXPF20010302 26884ABB8	ERP OPERATING LP 4.500% 07/01/2044 DD 06/19/14	935,000.000	1,193,930.55	1,235,864.30	41,933.75
FXPF20010302 26884TAE2	ERAC USA FINANCE LLC 144A 5.625% 03/15/2042 DD 03/15/12	300,000.000	418,185.00	421,287.00	3,102.00
FXPF20010302 27409LAC7	EAST OHIO GAS CO/THE 144A 2.000% 06/15/2030 DD 06/16/20	195,000.000	198,309.15	202,105.80	3,796.65
FXPF20010302 277432AP5	EASTMAN CHEMICAL CO 4.650% 10/15/2044 DD 05/15/14	400,000.000	445,731.37	506,368.00	60,636.63
FXPF20010302 278865BA7	ECOLAB INC 3.950% 12/01/2047 DD 11/27/17	70,000.000	78,193.50	89,586.70	11,393.20
FXPF20010302 283695BK9	EL PASO NATURAL GAS CO LLC VAR RT 06/15/2032 DD 06/15/03	1,060,000.000	1,481,689.20	1,492,734.40	11,045.20
FXPF20010302 29250NAJ4	ENBRIDGE INC 4.500% 06/10/2044 DD 06/04/14	300,000.000	341,458.05	350,700.00	9,241.95
FXPF20010302 29250RAT3	ENBRIDGE ENERGY PARTNERS LP 5.500% 09/15/2040 DD 09/13/10	320,000.000	380,668.80	395,107.20	14,438.40



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FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010302 29273RAJ8	ENERGY TRANSFER LP 7.500% 07/01/2038 DD 03/28/08	310,000.000	388,048.70	412,089.20	24,040.50
FXPF20010302 29273RAR0	ENERGY TRANSFER LP 6.500% 02/01/2042 DD 01/17/12	1,395,000.000	1,398,194.35	1,701,886.05	303,691.70
FXPF20010302 29273RAT6	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13	335,000.000	344,373.30	355,167.00	10,793.70
FXPF20010302 29273RAZ2	ENERGY TRANSFER LP 5.950% 10/01/2043 DD 09/19/13	445,000.000	497,078.35	504,078.20	6,999.85
FXPF20010302 29273RBE8	ENERGY TRANSFER LP 4.900% 03/15/2035 DD 03/12/15	95,000.000	99,796.55	104,591.20	4,794.65
FXPF20010302 29273RBF5	ENERGY TRANSFER LP 5.150% 03/15/2045 DD 03/12/15	155,000.000	163,190.20	167,971.95	4,781.75
FXPF20010302 29273RBJ7	ENERGY TRANSFER LP 6.125% 12/15/2045 DD 06/23/15	180,000.000	208,751.40	212,634.00	3,882.60
FXPF20010302 29364WBD9	ENTERGY LOUISIANA LLC 2.900% 03/15/2051 DD 03/06/20	275,000.000	287,135.75	293,598.25	6,462.50
FXPF20010302 29366MAB4	ENTERGY ARKANSAS LLC 2.650% 06/15/2051 DD 09/11/20	495,000.000	493,044.75	507,493.80	14,449.05
FXPF20010302 29366WAA4	ENTERGY MISSISSIPPI LLC 3.850% 06/01/2049 DD 06/05/19	130,000.000	141,987.30	158,061.80	16,074.50
FXPF20010302 293791AP4	ENTERPRISE PRODUCTS OPERATING 6.650% 10/15/2034 DD 10/04/04	160,000.000	217,547.20	224,513.60	6,966.40
FXPF20010302 29379VAG8	ENTERPRISE PRODUCTS OPERATING 6.125% 10/15/2039 DD 10/05/09	235,000.000	307,464.60	327,089.45	19,624.85
FXPF20010302 29379VAV5	ENTERPRISE PRODUCTS OPERATING 5.700% 02/15/2042 DD 08/24/11	125,000.000	161,302.50	171,613.75	10,311.25
FXPF20010302 29379VAW3	ENTERPRISE PRODUCTS OPERATING 4.850% 08/15/2042 DD 02/15/12	990,000.000	1,149,627.60	1,231,114.50	81,486.90
FXPF20010302 29379VAY9	ENTERPRISE PRODUCTS OPERATING 4.450% 02/15/2043 DD 08/13/12	770,000.000	906,825.10	933,293.90	26,468.80
FXPF20010302 29379VBA0	ENTERPRISE PRODUCTS OPERATING 4.850% 03/15/2044 DD 03/18/13	490,000.000	566,969.20	607,869.50	40,900.30
FXPF20010302 29379VBJ1	ENTERPRISE PRODUCTS OPERATING 4.900% 05/15/2046 DD 05/07/15	505,000.000	592,314.50	642,764.00	50,449.50
FXPF20010302 29379VBW2	ENTERPRISE PRODUCTS OPERATING 4.200% 01/31/2050 DD 07/08/19	2,075,000.000	2,088,084.46	2,437,710.00	349,625.54
FXPF20010302 29379VBZ5	ENTERPRISE PRODUCTS OPERATING 3.950% 01/31/2060 DD 01/15/20	205,000.000	203,688.00	226,926.80	23,238.80
FXPF20010302 30040WAK4	EVERSOURCE ENERGY 1.650% 08/15/2030 DD 08/14/20	855,000.000	856,022.30	851,537.25	-4,485.05
FXPF20010302 30161NAQ4	EXELON CORP 4.950% 06/15/2035 DD 12/15/15	135,000.000	162,112.05	170,064.90	7,952.85
FXPF20010302 30161NAV3	EXELON CORP 4.450% 04/15/2046 DD 04/07/16	445,000.000	500,304.60	567,423.95	67,119.35
FXPF20010302 30231GAY8	EXXON MOBIL CORP 2.995% 08/16/2039 DD 08/16/19	1,525,000.000	1,520,401.30	1,655,296.00	134,894.70
FXPF20010302 30231GBF8	EXXON MOBIL CORP 4.227% 03/19/2040 DD 03/19/20	700,000.000	845,021.08	871,745.00	26,723.92
FXPF20010302 30231GBM3	EXXON MOBIL CORP 3.452% 04/15/2051 DD 04/15/20	2,075,000.000	2,226,377.43	2,371,496.75	145,119.32
FXPF20010302 302491AU9	FMC CORP 3.450% 10/01/2029 DD 09/20/19	985,000.000	1,067,132.55	1,121,353.55	54,221.00
FXPF20010302 302491AV7	FMC CORP 4.500% 10/01/2049 DD 09/20/19	110,000.000	120,032.00	142,612.80	22,580.80
FXPF20010302 313309AP1	FEDERAL EXPRESS CORP 7.600% 07/01/2097 DD 07/01/97	658,000.000	935,202.24	1,097,109.72	161,907.48
FXPF20010302 31428XAW6	FEDEX CORP 5.100% 01/15/2044 DD 01/09/14	295,000.000	354,786.82	397,866.50	43,079.68
FXPF20010302 31428XBB1	FEDEX CORP 4.100% 02/01/2045 DD 01/09/15	978,000.000	866,765.91	1,153,912.86	287,146.95
FXPF20010302 31428XBQ8	FEDEX CORP 4.050% 02/15/2048 DD 01/31/18	290,000.000	345,540.80	350,537.50	4,996.70
FXPF20010302 31428XBS4	FEDEX CORP 4.950% 10/17/2048 DD 10/17/18	280,000.000	307,864.25	382,275.60	74,411.35
FXPF20010302 344419AC0	FOMENTO ECONOMICO MEXICANO SAB 3.500% 01/16/2050 DD 01/16/20	1,322,000.000	1,289,902.30	1,471,121.60	181,219.30
FXPF20010302 35137LAK1	FOX CORP 5.576% 01/25/2049 DD 01/25/20	1,455,000.000	1,933,506.72	2,126,831.70	193,324.98
FXPF20010302 35177PAL1	ORANGE SA VAR RT 03/01/2031 DD 09/01/01	890,000.000	1,378,636.70	1,463,969.90	85,333.20
FXPF20010302 36164QNA2	GE CAPITAL INTERNATIONAL FUNDI 4.418% 11/15/2035 DD 05/15/16	2,866,000.000	3,029,096.43	3,420,714.30	391,617.87



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FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010302 36186CBY8	ALLY FINANCIAL INC 8.000% 11/01/2031 DD 12/31/08	210,000.000	284,102.70	308,252.70	24,150.00
FXPF20010302 369604BF9	GENERAL ELECTRIC CO 4.125% 10/09/2042 DD 10/09/12	243,000.000	243,917.32	284,859.18	40,941.86
FXPF20010302 369604BX0	GENERAL ELECTRIC CO 4.250% 05/01/2040 DD 04/22/20	2,080,000.000	2,089,182.78	2,458,996.80	369,814.02
FXPF20010302 369604BY8	GENERAL ELECTRIC CO 4.350% 05/01/2050 DD 04/22/20	645,000.000	757,138.95	784,416.75	27,277.80
FXPF20010302 37045VAK6	GENERAL MOTORS CO 6.600% 04/01/2036 DD 02/23/16	150,000.000	167,170.50	203,083.50	35,913.00
FXPF20010302 37045VAP5	GENERAL MOTORS CO 5.150% 04/01/2038 DD 08/07/17	1,740,000.000	1,761,998.30	2,092,089.00	330,090.70
FXPF20010302 375558BS1	GILEAD SCIENCES INC 2.600% 10/01/2040 DD 09/30/20	2,050,000.000	2,038,053.60	2,069,762.00	31,708.40
FXPF20010302 375558BT9	GILEAD SCIENCES INC 2.800% 10/01/2050 DD 09/30/20	1,235,000.000	1,222,644.80	1,225,651.05	3,006.25
FXPF20010302 38148YAA6	GOLDMAN SACHS GROUP INC/THE VAR RT 10/31/2038 DD 10/31/17	3,715,000.000	4,029,225.43	4,533,563.10	504,337.67
FXPF20010302 404530AC1	HACKENSACK MERIDIAN HEALTH INC 2.675% 09/01/2041 DD 08/26/20	230,000.000	230,901.60	232,601.30	1,699.70
FXPF20010302 413875AN5	L3HARRIS TECHNOLOGIES INC 6.150% 12/15/2040 DD 12/03/10	110,000.000	146,404.50	162,643.80	16,239.30
FXPF20010302 416515AP9	HARTFORD FINANCIAL SERVICES GR 6.100% 10/01/2041 DD 10/10/06	155,000.000	212,593.35	231,814.90	19,221.55
FXPF20010302 42824CAY5	HEWLETT PACKARD ENTERPRISE CO VAR RT 10/15/2045 DD 10/15/16	690,000.000	891,493.80	909,475.20	17,981.40
FXPF20010302 437076BS0	HOME DEPOT INC/THE 3.900% 06/15/2047 DD 06/05/17	320,000.000	383,569.95	408,672.00	25,102.05
FXPF20010302 437076BX9	HOME DEPOT INC/THE 4.500% 12/06/2048 DD 12/06/18	445,000.000	573,050.47	624,686.55	51,636.08
FXPF20010302 444859BL5	HUMANA INC 3.950% 08/15/2049 DD 08/15/19	375,000.000	457,368.75	458,430.00	1,061.25
FXPF20010302 454889AT3	INDIANA MICHIGAN POWER CO 4.250% 08/15/2048 DD 08/08/18	880,000.000	926,648.80	1,137,822.40	211,173.60
FXPF20010302 45687AAG7	TRANE TECHNOLOGIES GLOBAL HOLD 5.750% 06/15/2043 DD 12/15/13	95,000.000	121,220.00	136,478.90	15,258.90
FXPF20010302 458140AV2	INTEL CORP 4.100% 05/19/2046 DD 05/19/16	580,000.000	684,711.14	738,282.00	53,570.86
FXPF20010302 458140BG4	INTEL CORP 3.734% 12/08/2047 DD 06/08/18	150,000.000	174,720.00	179,259.00	4,539.00
FXPF20010302 45866FAH7	INTERCONTINENTAL EXCHANGE INC 4.250% 09/21/2048 DD 08/13/18	120,000.000	150,836.40	152,132.90	1,296.50
FXPF20010302 460146CK7	INTERNATIONAL PAPER CO 4.800% 06/15/2044 DD 06/10/14	320,000.000	351,692.80	430,627.20	78,934.40
FXPF20010302 460146CN1	INTERNATIONAL PAPER CO 5.150% 05/15/2046 DD 05/26/15	1,240,000.000	1,343,704.20	1,718,850.80	375,146.60
FXPF20010302 46647PAA4	JPMORGAN CHASE & CO VAR RT 02/22/2048 DD 02/22/17	1,548,000.000	1,847,037.71	2,027,384.64	180,346.93
FXPF20010302 46647PAL0	JPMORGAN CHASE & CO VAR RT 11/15/2048 DD 11/10/17	945,000.000	1,077,193.78	1,189,310.85	112,117.07
FXPF20010302 46647PAN6	JPMORGAN CHASE & CO VAR RT 01/23/2049 DD 01/23/18	290,000.000	360,559.90	365,597.20	5,037.30
FXPF20010302 478115AF5	JOHNS HOPKINS UNIVERSITY 2.813% 01/01/2060 DD 03/16/20	190,000.000	190,000.00	200,362.60	10,362.60
FXPF20010302 478160CM4	JOHNSON & JOHNSON 3.500% 01/15/2048 DD 11/10/17	160,000.000	198,315.20	198,212.80	-102.40
FXPF20010302 478160CT9	JOHNSON & JOHNSON 2.450% 09/01/2060 DD 08/25/20	820,000.000	809,781.48	852,964.00	43,182.52
FXPF20010302 478375AH1	JOHNSON CONTROLS INTERNATIONAL 6.000% 01/15/2036 DD 07/15/16	130,000.000	159,590.60	184,332.20	24,741.60
FXPF20010302 478375AN8	JOHNSON CONTROLS INTERNATIONAL STEP 07/02/2064 DD 07/02/2016	834,000.000	969,801.28	1,144,898.52	175,097.24
FXPF20010302 482480AJ9	KLA CORP 3.300% 03/01/2050 DD 02/28/20	335,000.000	328,052.17	378,030.75	49,978.58
FXPF20010302 48305QAD5	KAISER FOUNDATION HOSPITALS 4.150% 05/01/2047 DD 05/03/17	913,000.000	1,076,879.73	1,189,109.46	112,229.73
FXPF20010302 485170BE3	KANSAS CITY SOUTHERN 3.500% 05/01/2050 DD 04/22/20	285,000.000	312,947.10	316,863.00	3,915.90
FXPF20010302 491674BM8	KENTUCKY UTILITIES CO 3.300% 06/01/2050 DD 06/03/20	595,000.000	614,738.74	674,236.15	59,497.41
FXPF20010302 49271VAD2	KEURIG DR PEPPER INC 5.085% 05/25/2048 DD 05/25/19	590,000.000	811,191.00	832,490.00	21,299.00



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FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010302 494368CA9	KIMBERLY-CLARK CORP 2.875% 02/07/2050 DD 02/07/20	556,000.000	554,175.20	626,461.88	72,286.68
FXPF20010302 49446RAM1	KIMCO REALTY CORP 4.250% 04/01/2045 DD 03/30/15	135,000.000	143,197.20	152,718.75	9,521.55
FXPF20010302 49446RAQ2	KIMCO REALTY CORP 4.125% 12/01/2046 DD 11/10/16	450,000.000	476,149.50	502,209.00	26,059.50
FXPF20010302 49446RAT6	KIMCO REALTY CORP 4.450% 09/01/2047 DD 08/10/17	165,000.000	181,023.15	193,752.90	12,729.75
FXPF20010302 494550AV8	KINDER MORGAN ENERGY PARTNERS 6.500% 02/01/2037 DD 01/30/07	105,000.000	130,972.80	136,271.10	5,298.30
FXPF20010302 494550AW6	KINDER MORGAN ENERGY PARTNERS 6.950% 01/15/2038 DD 06/21/07	1,210,000.000	1,613,816.12	1,655,655.10	41,838.98
FXPF20010302 494550BD7	KINDER MORGAN ENERGY PARTNERS 6.500% 09/01/2039 DD 09/16/09	215,000.000	280,766.35	280,476.10	-290.25
FXPF20010302 494550BF2	KINDER MORGAN ENERGY PARTNERS 6.550% 09/15/2040 DD 05/19/10	445,000.000	566,182.40	585,152.75	18,970.35
FXPF20010302 494550BH8	KINDER MORGAN ENERGY PARTNERS 6.375% 03/01/2041 DD 03/04/11	435,000.000	550,120.45	575,143.95	25,023.50
FXPF20010302 494550BN5	KINDER MORGAN ENERGY PARTNERS 5.000% 08/15/2042 DD 08/13/12	1,355,000.000	1,378,265.35	1,589,401.45	211,136.10
FXPF20010302 49456BAG6	KINDER MORGAN INC 5.300% 12/01/2034 DD 11/26/14	1,170,000.000	1,378,400.40	1,441,884.60	63,484.20
FXPF20010302 49456BAJ0	KINDER MORGAN INC 5.050% 02/15/2046 DD 02/26/15	290,000.000	347,356.20	354,026.20	6,670.00
FXPF20010302 501044CT6	KROGER CO/THE 5.150% 08/01/2043 DD 07/25/13	275,000.000	315,683.50	376,719.75	61,036.25
FXPF20010302 50249AAA1	LYB INTERNATIONAL FINANCE III 4.200% 10/15/2049 DD 10/10/19	828,000.000	851,707.20	967,865.76	116,158.56
FXPF20010302 50249AAD5	LYB INTERNATIONAL FINANCE III 4.200% 05/01/2050 DD 04/20/20	885,000.000	961,079.25	1,031,325.90	70,246.65
FXPF20010302 50249AAJ2	LYB INTERNATIONAL FINANCE III 3.625% 04/01/2051 DD 10/08/20	505,000.000	503,784.08	551,828.65	48,044.57
FXPF20010302 50249AAK9	LYB INTERNATIONAL FINANCE III 3.800% 10/01/2060 DD 10/08/20	580,000.000	571,529.60	622,914.20	51,384.60
FXPF20010302 532457BY3	ELI LILLY & CO 2.250% 05/15/2050 DD 05/05/20	1,390,000.000	1,334,656.52	1,366,189.30	31,532.78
FXPF20010302 539830AR0	LOCKHEED MARTIN CORP 6.150% 09/01/2036 DD 08/30/06	85,000.000	116,338.65	129,204.25	12,865.60
FXPF20010302 548661DY0	LOWE'S COS INC 1.700% 10/15/2030 DD 10/22/20	610,000.000	607,663.70	618,039.80	10,376.10
FXPF20010302 548661DZ7	LOWE'S COS INC 3.000% 10/15/2050 DD 10/22/20	325,000.000	324,681.50	347,626.50	22,945.00
FXPF20010302 55336VAP5	MPLX LP 4.900% 04/15/2058 DD 02/08/18	210,000.000	224,571.90	249,593.40	25,021.50
FXPF20010302 55336VBP4	MPLX LP 5.200% 12/01/2047 DD 12/01/19	1,636,000.000	1,648,631.19	1,976,697.00	328,065.81
FXPF20010302 559080AG1	MAGELLAN MIDSTREAM PARTNERS LP 5.150% 10/15/2043 DD 10/10/13	165,000.000	202,027.65	211,934.25	9,906.60
FXPF20010302 559080AL0	MAGELLAN MIDSTREAM PARTNERS LP 4.250% 09/15/2046 DD 09/13/16	857,000.000	877,490.84	987,118.31	109,627.47
FXPF20010302 559080AP1	MAGELLAN MIDSTREAM PARTNERS LP 3.950% 03/01/2050 DD 08/19/19	215,000.000	235,807.70	242,302.85	6,495.15
FXPF20010302 565849AB2	MARATHON OIL CORP 6.800% 03/15/2032 DD 03/04/02	470,000.000	597,144.40	579,359.60	-17,784.80
FXPF20010302 565849AE6	MARATHON OIL CORP 6.600% 10/01/2037 DD 09/27/07	600,000.000	706,619.95	741,648.00	35,028.05
FXPF20010302 56585AAM4	MARATHON PETROLEUM CORP 5.850% 12/15/2045 DD 12/14/15	330,000.000	378,968.70	407,787.60	28,818.90
FXPF20010302 56585ABE1	MARATHON PETROLEUM CORP 4.500% 04/01/2048 DD 04/01/19	925,000.000	1,023,420.00	1,025,362.50	1,942.50
FXPF20010302 571748BD3	MARSH & MCLENNAN COS INC 4.200% 03/01/2048 DD 03/01/18	675,000.000	845,397.00	887,989.50	42,592.50
FXPF20010302 575718AG6	MASSACHUSETTS INSTITUTE OF TEC 2.989% 07/01/2050 DD 12/20/19	270,000.000	268,204.50	313,110.90	44,906.40
FXPF20010302 58013MEN0	MCDONALD'S CORP 3.700% 02/15/2042 DD 02/07/12	425,000.000	431,659.75	498,418.75	66,759.00
FXPF20010302 58013MFH2	MCDONALD'S CORP 4.450% 09/01/2048 DD 08/15/18	1,000,000.000	1,279,584.80	1,309,080.00	29,495.20
FXPF20010302 581557BN4	MCKESSON CORP 4.750% 05/30/2029 DD 11/30/18	370,000.000	416,087.20	455,255.40	39,168.20
FXPF20010302 586054AD0	MEMORIAL SLOAN-KETTERING CANC 2.955% 01/01/2050 DD 06/16/20	655,000.000	655,000.00	696,972.40	41,972.40



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FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010302 58933YAW5	MERCK & CO INC 4.000% 03/07/2049 DD 03/07/19	2,475,000.000	3,154,614.75	3,266,579.25	111,964.50
FXPF20010302 59156RAV0	METLIFE INC 10.750% 08/01/2069 DD 07/08/09	305,000.000	509,350.00	522,556.50	13,206.50
FXPF20010302 594918CB8	MICROSOFT CORP 4.500% 02/06/2057 DD 02/06/17	155,000.000	218,627.50	228,781.55	10,154.05
FXPF20010302 594918CD4	MICROSOFT CORP 2.675% 06/01/2060 DD 06/01/20	3,771,000.000	4,271,234.50	4,086,632.70	-184,601.80
FXPF20010302 595620AU9	MIDAMERICAN ENERGY CO 4.250% 07/15/2049 DD 01/09/19	145,000.000	174,076.85	194,681.35	20,604.50
FXPF20010302 605417BZ6	MISSISSIPPI POWER CO 4.250% 03/15/2042 DD 03/09/12	180,000.000	193,545.00	216,921.60	23,376.60
FXPF20010302 60871RAD2	MOLSON COORS BEVERAGE CO 5.000% 05/01/2042 DD 05/03/12	270,000.000	293,990.20	337,902.30	43,912.10
FXPF20010302 60871RAH3	MOLSON COORS BEVERAGE CO 4.200% 07/15/2046 DD 07/07/16	530,000.000	510,809.87	608,153.80	97,343.93
FXPF20010302 615369AQ8	MOODY'S CORP 4.875% 12/17/2048 DD 12/17/18	695,000.000	893,442.95	956,083.70	62,640.75
FXPF20010302 61980AAD5	MOTIVA ENTERPRISES LLC 144A 6.850% 01/15/2040 DD 01/11/10	505,000.000	610,827.80	626,947.40	16,119.60
FXPF20010302 637417AN6	NATIONAL RETAIL PROPERTIES INC 2.500% 04/15/2030 DD 03/03/20	415,000.000	413,663.70	427,209.30	13,545.60
FXPF20010302 637432NT8	NATIONAL RURAL UTILITIES COOPE 4.300% 03/15/2049 DD 01/31/19	100,000.000	118,910.00	131,780.00	12,870.00
FXPF20010302 644188BF0	NEW ENGLAND POWER CO 144A 3.800% 12/05/2047 DD 12/05/17	635,000.000	676,285.62	749,623.85	73,338.23
FXPF20010302 651639AM8	NEWMONT CORP 6.250% 10/01/2039 DD 09/18/09	585,000.000	774,785.70	885,403.35	110,617.65
FXPF20010302 651639AV8	NEWMONT CORP 5.450% 06/09/2044 DD 06/09/19	95,000.000	118,066.95	134,657.75	16,590.80
FXPF20010302 651639AY2	NEWMONT CORP 2.250% 10/01/2030 DD 03/18/20	1,895,000.000	1,834,126.35	1,994,354.85	160,228.50
FXPF20010302 654106AM5	NIKE INC 3.375% 03/27/2050 DD 03/27/20	804,000.000	953,508.85	994,660.56	41,151.71
FXPF20010302 65473QAX1	NISOURCE INC 5.950% 06/15/2041 DD 06/10/11	234,000.000	299,936.52	334,547.46	34,610.94
FXPF20010302 65473QBC6	NISOURCE INC 4.800% 02/15/2044 DD 04/12/13	410,000.000	476,887.40	536,997.50	60,110.10
FXPF20010302 65473QBD4	NISOURCE INC 5.650% 02/01/2045 DD 10/10/13	440,000.000	565,237.20	632,913.60	67,676.40
FXPF20010302 65473QBF9	NISOURCE INC 4.375% 05/15/2047 DD 05/22/17	890,000.000	959,149.99	1,129,151.90	170,001.91
FXPF20010302 655044AE5	NOBLE ENERGY INC 6.000% 03/01/2041 DD 02/18/11	410,000.000	493,430.89	623,696.10	130,265.21
FXPF20010302 655044AG0	NOBLE ENERGY INC 5.250% 11/15/2043 DD 11/08/13	650,000.000	758,856.51	933,692.50	174,835.99
FXPF20010302 655044AJ4	NOBLE ENERGY INC 5.050% 11/15/2044 DD 11/07/14	280,000.000	311,365.60	394,030.00	82,664.40
FXPF20010302 655844BV9	NORFOLK SOUTHERN CORP 4.050% 08/15/2052 DD 02/15/18	1,345,000.000	1,440,301.50	1,712,225.35	271,923.85
FXPF20010302 655844CC0	NORFOLK SOUTHERN CORP 4.100% 05/15/2049 DD 05/08/19	1,245,000.000	1,375,998.90	1,565,799.15	189,800.25
FXPF20010302 655844CD8	NORFOLK SOUTHERN CORP 3.400% 11/01/2049 DD 11/04/19	140,000.000	158,123.00	159,702.20	1,579.20
FXPF20010302 665772CS6	NORTHERN STATES POWER CO/MN 2.600% 06/01/2051 DD 06/15/20	605,000.000	593,613.90	640,876.50	47,262.60
FXPF20010302 666807BH4	NORTHROP GRUMMAN CORP 4.750% 06/01/2043 DD 05/31/13	175,000.000	211,522.50	233,381.75	21,859.25
FXPF20010302 666807BP6	NORTHROP GRUMMAN CORP 4.030% 10/15/2047 DD 10/13/17	230,000.000	268,324.90	288,585.60	20,260.70
FXPF20010302 666807BT8	NORTHROP GRUMMAN CORP 5.150% 05/01/2040 DD 03/23/20	1,415,000.000	1,686,915.95	1,955,813.00	268,897.05
FXPF20010302 666807BU5	NORTHROP GRUMMAN CORP 5.250% 05/01/2050 DD 03/23/20	845,000.000	1,002,904.50	1,256,126.30	253,221.80
FXPF20010302 66989HAS7	NOVARTIS CAPITAL CORP 2.750% 08/14/2050 DD 02/14/20	495,000.000	521,116.29	542,455.65	21,339.36
FXPF20010302 670346AS4	NUCOR CORP 2.700% 06/01/2030 DD 05/22/20	380,000.000	378,939.80	417,859.40	38,919.60
FXPF20010302 67066GAG9	NVIDIA CORP 3.500% 04/01/2040 DD 03/31/20	145,000.000	144,710.00	174,133.40	29,423.40
FXPF20010302 67066GAH7	NVIDIA CORP 3.500% 04/01/2050 DD 03/31/20	1,010,000.000	1,121,612.06	1,225,220.90	103,608.84



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FXP ALL MANAGER ACCOUNTS

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FXPF20010302 67077MAN8	NUTRIEN LTD 4.125% 03/15/2035 DD 03/15/18	110,000.000	117,938.70	130,994.60	13,055.90
FXPF20010302 67079BAD2	NUTRITION & BIOSCIENCES I 144A 2.300% 11/01/2030 DD 09/16/20	1,145,000.000	1,153,590.10	1,179,372.90	25,782.80
FXPF20010302 675553AA9	OCHSNER CLINIC FOUNDATION 5.897% 05/15/2045 DD 06/24/15	375,000.000	490,612.50	514,717.50	24,105.00
FXPF20010302 677050AN6	OGLETHORPE POWER CORP 5.050% 10/01/2048 DD 04/01/19	1,270,000.000	1,395,066.40	1,612,658.70	217,592.30
FXPF20010302 68233JAS3	ONCOR ELECTRIC DELIVERY CO LLC 5.300% 06/01/2042 DD 05/18/12	81,000.000	106,229.88	115,772.49	9,542.61
FXPF20010302 68233JBW3	ONCOR ELECTRIC DELIVERY C 144A 5.350% 10/01/2052 DD 09/23/20	139,000.000	225,984.81	211,528.81	-14,456.00
FXPF20010302 682680AW3	ONEOK INC 4.350% 03/15/2029 DD 03/13/19	225,000.000	243,717.75	255,172.50	11,454.75
FXPF20010302 682680AY9	ONEOK INC 3.400% 09/01/2029 DD 08/15/19	200,000.000	203,228.00	214,042.00	10,814.00
FXPF20010302 682680BC6	ONEOK INC 4.500% 03/15/2050 DD 03/10/20	590,000.000	589,126.80	618,668.10	29,541.30
FXPF20010302 693304AW7	PECO ENERGY CO 3.900% 03/01/2048 DD 02/23/18	165,000.000	186,030.90	208,089.75	22,058.85
FXPF20010302 69351UAW3	PPL ELECTRIC UTILITIES CORP 3.000% 10/01/2049 DD 09/06/19	1,130,000.000	1,104,299.50	1,233,745.30	129,445.80
FXPF20010302 69362BAJ1	PSEG POWER LLC 8.625% 04/15/2031 DD 10/15/01	305,000.000	451,589.10	465,158.55	13,569.45
FXPF20010302 694308HY6	PACIFIC GAS AND ELECTRIC CO 3.950% 12/01/2047 DD 11/29/17	1,230,000.000	1,257,425.75	1,274,685.90	17,260.15
FXPF20010302 694308JJ7	PACIFIC GAS AND ELECTRIC CO 3.500% 08/01/2050 DD 06/19/20	280,000.000	278,233.20	278,294.80	61.60
FXPF20010302 694308JM0	PACIFIC GAS AND ELECTRIC CO 4.550% 07/01/2030 DD 07/02/20	1,770,000.000	2,010,052.59	2,016,171.60	6,119.01
FXPF20010302 694308JN8	PACIFIC GAS AND ELECTRIC CO 4.950% 07/01/2050 DD 07/02/20	2,835,000.000	3,385,009.01	3,378,214.35	-6,794.66
FXPF20010302 694308JQ1	PACIFIC GAS AND ELECTRIC CO 4.500% 07/01/2040 DD 07/02/20	205,000.000	225,290.90	229,136.70	3,845.80
FXPF20010302 695114CV8	PACIFICORP 4.150% 02/15/2050 DD 03/01/19	1,485,000.000	1,713,689.85	1,937,360.70	223,670.85
FXPF20010302 695114CX4	PACIFICORP 3.300% 03/15/2051 DD 04/08/20	155,000.000	153,722.80	177,803.60	24,080.80
FXPF20010302 713448DP0	PEPSICO INC 3.450% 10/06/2046 DD 10/06/16	715,000.000	759,036.85	864,535.10	105,498.25
FXPF20010302 714295AA0	PERRIGO FINANCE UNLIMITED CO 4.900% 12/15/2044 DD 12/02/14	152,000.000	140,551.36	169,753.60	29,202.24
FXPF20010302 71644EAG7	SUNCOR ENERGY INC 5.950% 05/15/2035 DD 05/16/05	1,255,000.000	1,634,389.70	1,625,086.95	-9,302.75
FXPF20010302 71644EAJ1	SUNCOR ENERGY INC 6.800% 05/15/2038 DD 05/15/08	1,055,000.000	1,480,017.70	1,480,059.50	41.80
FXPF20010302 717081EJ8	PFIZER INC 4.100% 09/15/2038 DD 09/07/18	2,160,000.000	2,527,354.05	2,763,093.60	235,739.55
FXPF20010302 717081EV1	PFIZER INC 4.000% 03/15/2049 DD 03/11/19	200,000.000	256,600.00	262,866.00	6,266.00
FXPF20010302 718546AL8	PHILLIPS 66 4.875% 11/15/2044 DD 11/17/14	160,000.000	184,429.96	201,801.60	17,371.64
FXPF20010302 718546AW4	PHILLIPS 66 2.150% 12/15/2030 DD 06/10/20	1,330,000.000	1,305,407.50	1,350,176.10	44,768.60
FXPF20010302 718549AE8	PHILLIPS 66 PARTNERS LP 4.900% 10/01/2046 DD 10/14/16	55,000.000	57,007.50	61,628.60	4,621.10
FXPF20010302 720186AM7	PIEDMONT NATURAL GAS CO INC 3.350% 06/01/2050 DD 05/21/20	200,000.000	218,428.00	223,260.00	4,832.00
FXPF20010302 72650RAR3	PLAINS ALL AMERICAN PIPELINE L 6.650% 01/15/2037 DD 07/15/07	250,000.000	295,445.00	305,175.00	9,730.00
FXPF20010302 72650RBA9	PLAINS ALL AMERICAN PIPELINE L 5.150% 06/01/2042 DD 03/22/12	1,835,000.000	1,710,707.70	1,969,817.45	259,109.75
FXPF20010302 72650RBC5	PLAINS ALL AMERICAN PIPELINE L 4.300% 01/31/2043 DD 12/10/12	170,000.000	150,688.00	167,263.00	16,575.00
FXPF20010302 740816AP8	PRESIDENT AND FELLOWS OF HARVA 2.517% 10/15/2050 DD 04/21/20	80,000.000	83,329.60	85,259.20	1,929.60
FXPF20010302 74340XBJ9	PROLOGIS LP 4.375% 09/15/2048 DD 06/20/18	125,000.000	150,558.75	172,231.25	21,672.50
FXPF20010302 74340XBQ3	PROLOGIS LP 2.125% 10/15/2050 DD 08/20/20	1,945,000.000	1,888,078.50	1,805,407.35	-82,671.15
FXPF20010302 744448CM1	PUBLIC SERVICE CO OF COLORADO 3.550% 06/15/2046 DD 06/13/16	875,000.000	872,593.75	1,021,851.25	149,257.50



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FXP ALL MANAGER ACCOUNTS

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FXPF20010302 744448CS8	PUBLIC SERVICE CO OF COLORADO 3.200% 03/01/2050 DD 08/13/19	190,000.000	189,722.60	220,303.10	30,580.50
FXPF20010302 744448CU3	PUBLIC SERVICE CO OF COLORADO 2.700% 01/15/2051 DD 05/15/20	495,000.000	532,818.00	529,882.65	-2,935.35
FXPF20010302 74456QBZ8	PUBLIC SERVICE ELECTRIC AND GA 3.850% 05/01/2049 DD 05/08/19	845,000.000	1,021,549.75	1,064,911.25	43,361.50
FXPF20010302 74834LBB5	QUEST DIAGNOSTICS INC 2.950% 06/30/2030 DD 12/16/19	575,000.000	575,109.25	633,109.50	58,000.25
FXPF20010302 749685AU7	RPM INTERNATIONAL INC 5.250% 06/01/2045 DD 05/29/15	265,000.000	296,940.45	325,563.10	28,622.65
FXPF20010302 75884RAZ6	REGENCY CENTERS LP 2.950% 09/15/2029 DD 08/20/19	330,000.000	327,099.30	352,661.10	25,561.80
FXPF20010302 761713AZ9	REYNOLDS AMERICAN INC 6.150% 09/15/2043 DD 09/17/13	295,000.000	346,601.40	381,682.80	35,081.40
FXPF20010302 761713BA3	REYNOLDS AMERICAN INC 5.700% 08/15/2035 DD 06/12/15	1,270,000.000	1,488,403.65	1,605,089.50	116,685.85
FXPF20010302 775109BG5	ROGERS COMMUNICATIONS INC 4.300% 02/15/2048 DD 02/08/18	130,000.000	144,849.90	166,073.70	21,223.80
FXPF20010302 776743AL0	ROPER TECHNOLOGIES INC 1.750% 02/15/2031 DD 09/01/20	1,415,000.000	1,412,721.85	1,409,552.25	-3,169.60
FXPF20010302 78081BAD5	ROYALTY PHARMA PLC 144A 2.200% 09/02/2030 DD 09/02/20	480,000.000	469,248.00	492,921.60	23,673.60
FXPF20010302 78516FAB5	SABAL TRAIL TRANSMISSION 144A 4.682% 05/01/2038 DD 04/30/18	900,000.000	982,790.55	1,091,259.00	108,468.45
FXPF20010302 822582AN2	SHELL INTERNATIONAL FINANCE BV 5.500% 03/25/2040 DD 03/25/10	115,000.000	158,585.00	165,964.55	7,379.55
FXPF20010302 822582BY7	SHELL INTERNATIONAL FINANCE BV 3.750% 09/12/2046 DD 09/12/16	740,000.000	872,149.60	894,586.00	22,436.40
FXPF20010302 824348BM7	SHERWIN-WILLIAMS CO/THE 3.300% 05/15/2050 DD 03/17/20	880,000.000	904,956.46	972,892.80	67,936.34
FXPF20010302 842434CS9	SOUTHERN CALIFORNIA GAS CO 4.300% 01/15/2049 DD 09/24/18	500,000.000	559,962.37	656,725.00	96,762.63
FXPF20010302 842587CW5	SOUTHERN CO/THE 4.250% 07/01/2036 DD 05/24/16	1,385,000.000	1,476,480.50	1,698,799.45	222,318.95
FXPF20010302 84265VAA3	SOUTHERN COPPER CORP 7.500% 07/27/2035 DD 07/27/05	640,000.000	943,772.00	976,121.60	32,349.60
FXPF20010302 84265VAG0	SOUTHERN COPPER CORP 5.250% 11/08/2042 DD 11/08/12	145,000.000	166,893.55	194,381.20	27,487.65
FXPF20010302 84265VAJ4	SOUTHERN COPPER CORP 5.875% 04/23/2045 DD 04/23/15	755,000.000	879,123.50	1,091,503.50	212,380.00
FXPF20010302 845437BN1	SOUTHWESTERN ELECTRIC POWER CO 3.900% 04/01/2045 DD 03/26/15	975,000.000	1,023,779.50	1,141,910.25	118,130.75
FXPF20010302 845437BQ4	SOUTHWESTERN ELECTRIC POWER CO 3.850% 02/01/2048 DD 01/22/18	365,000.000	394,241.45	429,937.15	35,695.70
FXPF20010302 845743BL6	SOUTHWESTERN PUBLIC SERVICE CO 6.000% 10/01/2036 DD 10/06/06	380,000.000	480,521.40	518,605.00	38,083.60
FXPF20010302 845743BT9	SOUTHWESTERN PUBLIC SERVICE CO 3.750% 06/15/2049 DD 06/18/19	1,050,000.000	1,174,778.75	1,279,456.50	104,677.75
FXPF20010302 84756NAG4	SPECTRA ENERGY PARTNERS LP 4.500% 03/15/2045 DD 03/12/15	325,000.000	363,184.25	379,785.25	16,601.00
FXPF20010302 84861TAG3	SPIRIT REALTY LP 3.200% 02/15/2031 DD 08/06/20	435,000.000	430,658.70	462,257.10	31,598.40
FXPF20010302 855244AS8	STARBUCKS CORP 4.500% 11/15/2048 DD 08/10/18	558,000.000	641,834.04	728,480.16	86,646.12
FXPF20010302 863667AZ4	STRYKER CORP 2.900% 06/15/2050 DD 06/04/20	500,000.000	498,505.00	530,640.00	32,135.00
FXPF20010302 86562MBP4	SUMITOMO MITSUI FINANCIAL GROU 3.040% 07/16/2029 DD 07/16/19	600,000.000	606,754.05	665,112.00	58,357.95
FXPF20010302 86562MBS8	SUMITOMO MITSUI FINANCIAL GROU 3.202% 09/17/2029 DD 09/17/19	295,000.000	299,321.75	322,936.50	23,614.75
FXPF20010302 867229AC0	SUNCOR ENERGY INC 7.150% 02/01/2032 DD 01/29/02	255,000.000	356,490.00	354,643.80	-1,846.20
FXPF20010302 867229AE6	SUNCOR ENERGY INC 6.500% 06/15/2038 DD 06/28/07	735,000.000	841,131.37	1,027,390.35	186,258.98
FXPF20010302 86722TAB8	SUNCOR ENERGY INC 6.850% 06/01/2039 DD 06/06/08	185,000.000	242,213.10	260,381.95	18,168.85
FXPF20010302 86765BAK5	ENERGY TRANSFER LP 6.100% 02/15/2042 DD 08/02/11	105,000.000	117,728.10	121,495.50	3,767.40
FXPF20010302 86765BAM1	ENERGY TRANSFER LP 4.950% 01/15/2043 DD 01/10/13	1,075,000.000	1,064,733.75	1,111,636.00	46,902.25
FXPF20010302 86765BAP4	ENERGY TRANSFER LP 5.300% 04/01/2044 DD 04/03/14	1,025,000.000	883,700.47	1,107,645.75	223,945.28



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FXP ALL MANAGER ACCOUNTS

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FXPF20010302 871829BM8	SYSCO CORP 6.600% 04/01/2040 DD 04/02/20	1,390,000.000	1,482,356.70	2,033,236.40	550,879.70
FXPF20010302 871829BN6	SYSCO CORP 6.600% 04/01/2050 DD 04/02/20	550,000.000	628,936.54	847,088.00	218,151.46
FXPF20010302 87264AAAY1	T-MOBILE USA INC 144A 4.500% 04/15/2050 DD 04/09/20	215,000.000	255,755.40	265,178.85	9,423.45
FXPF20010302 87264ABM6	T-MOBILE USA INC 144A 3.300% 02/15/2051 DD 10/06/20	1,780,000.000	1,757,735.24	1,831,317.40	73,582.16
FXPF20010302 87264ABQ7	T-MOBILE USA INC 144A 3.600% 11/15/2060 DD 10/28/20	730,000.000	727,192.50	774,851.20	47,658.70
FXPF20010302 874060AY2	TAKEDA PHARMACEUTICAL CO LTD 3.025% 07/09/2040 DD 07/09/20	605,000.000	605,000.00	638,462.55	33,462.55
FXPF20010302 874060AZ9	TAKEDA PHARMACEUTICAL CO LTD 3.175% 07/09/2050 DD 07/09/20	1,870,000.000	1,870,000.00	1,993,924.90	123,924.90
FXPF20010302 878742AZ8	TECK RESOURCES LTD 5.400% 02/01/2043 DD 08/08/12	240,000.000	246,741.60	286,646.40	39,904.80
FXPF20010302 87938WAU7	TELEFONICA EMISIONES SA 5.213% 03/08/2047 DD 03/08/17	1,575,000.000	1,824,342.01	2,018,850.75	194,508.74
FXPF20010302 87938WAW3	TELEFONICA EMISIONES SA 4.895% 03/06/2048 DD 03/06/18	1,205,000.000	1,456,654.85	1,511,780.95	55,126.10
FXPF20010302 87938WAX1	TELEFONICA EMISIONES SA 5.520% 03/01/2049 DD 03/01/19	670,000.000	871,835.05	904,091.30	32,256.25
FXPF20010302 87971MBH5	TELUS CORP 4.600% 11/16/2048 DD 06/12/18	305,000.000	386,049.55	400,641.90	14,592.35
FXPF20010302 882384AE0	TEXAS EASTERN TRANSMISSIO 144A 4.150% 01/15/2048 DD 01/09/18	955,000.000	978,919.55	1,060,556.15	81,636.60
FXPF20010302 882484AC2	TEXAS HEALTH RESOURCES 2.328% 11/15/2050 DD 08/11/20	480,000.000	480,000.00	452,323.20	-27,676.80
FXPF20010302 882508BD5	TEXAS INSTRUMENTS INC 4.150% 05/15/2048 DD 05/07/18	305,000.000	409,200.20	408,080.85	-1,119.35
FXPF20010302 88732JAJ7	TIME WARNER CABLE LLC 6.550% 05/01/2037 DD 04/09/07	100,000.000	122,674.00	137,272.00	14,598.00
FXPF20010302 88732JAY4	TIME WARNER CABLE LLC 5.875% 11/15/2040 DD 11/15/10	1,765,000.000	2,025,814.05	2,355,851.40	330,037.35
FXPF20010302 88732JBB3	TIME WARNER CABLE LLC 5.500% 09/01/2041 DD 09/12/11	1,625,000.000	1,826,283.00	2,087,881.25	261,598.25
FXPF20010302 89153VAX7	TOTAL CAPITAL INTERNATIONAL SA 2.986% 06/29/2041 DD 06/29/20	890,000.000	894,230.53	962,944.40	68,713.87
FXPF20010302 89236TGY5	TOYOTA MOTOR CREDIT CORP 3.375% 04/01/2030 DD 04/01/20	130,000.000	129,912.90	152,092.20	22,179.30
FXPF20010302 893574AF0	TRANSCONTINENTAL GAS PIPE LINE 4.450% 08/01/2042 DD 07/13/12	560,000.000	551,018.40	651,705.60	100,687.20
FXPF20010302 89417EAN9	TRAVELERS COS INC/THE 4.050% 03/07/2048 DD 03/07/18	363,000.000	422,427.38	481,548.54	59,121.16
FXPF20010302 90265EAS9	UDR INC 3.100% 11/01/2034 DD 10/11/19	160,000.000	159,948.80	180,020.80	20,072.00
FXPF20010302 90265EAU4	UDR INC 1.900% 03/15/2033 DD 12/14/20	855,000.000	851,391.90	855,188.10	3,796.20
FXPF20010302 907818EF1	UNION PACIFIC CORP 4.050% 11/15/2045 DD 10/29/15	290,000.000	315,685.30	356,807.30	41,122.00
FXPF20010302 907818EK0	UNION PACIFIC CORP 3.350% 08/15/2046 DD 08/08/16	255,000.000	247,898.25	284,707.50	36,809.25
FXPF20010302 907818EQ7	UNION PACIFIC CORP 3.600% 09/15/2037 DD 09/19/17	1,185,000.000	1,236,334.20	1,382,278.80	145,944.60
FXPF20010302 907818EV6	UNION PACIFIC CORP 4.375% 09/10/2038 DD 06/08/18	555,000.000	697,972.40	697,829.25	-143.15
FXPF20010302 907818FM5	UNION PACIFIC CORP 144A 2.973% 09/16/2062 DD 09/16/20	745,000.000	746,728.40	778,145.05	31,416.65
FXPF20010302 911312BW5	UNITED PARCEL SERVICE INC 5.300% 04/01/2050 DD 03/24/20	1,130,000.000	1,574,623.88	1,702,853.50	128,229.62
FXPF20010302 913017CP2	RAYTHEON TECHNOLOGIES CORP 4.050% 05/04/2047 DD 05/04/17	490,000.000	562,103.50	610,412.60	48,309.10
FXPF20010302 91324PAX0	UNITEDHEALTH GROUP INC 6.500% 06/15/2037 DD 12/15/07	85,000.000	121,111.40	135,985.55	14,874.15
FXPF20010302 91324PCZ3	UNITEDHEALTH GROUP INC 4.250% 04/15/2047 DD 03/13/17	140,000.000	162,090.60	185,964.80	23,874.20
FXPF20010302 91324PDQ2	UNITEDHEALTH GROUP INC 4.450% 12/15/2048 DD 12/17/18	115,000.000	138,366.49	158,594.20	20,227.71
FXPF20010302 91324PDT6	UNITEDHEALTH GROUP INC 3.500% 08/15/2039 DD 07/25/19	430,000.000	451,581.70	511,536.60	59,954.90
FXPF20010302 91324PDV1	UNITEDHEALTH GROUP INC 3.875% 08/15/2059 DD 07/25/19	1,530,000.000	1,982,875.80	1,980,875.70	-2,000.10



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FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010302 91533BAE0	VIATRIS INC 144A 3.850% 06/22/2040 DD 06/22/20	1,185,000.000	1,224,006.70	1,337,473.95	113,467.25
FXPF20010302 91911TAQ6	VALE OVERSEAS LTD 3.750% 07/08/2030 DD 07/08/20	1,965,000.000	1,962,486.50	2,186,082.15	223,595.65
FXPF20010302 91912EAA3	VALE SA 5.625% 09/11/2042 DD 09/11/12	220,000.000	236,751.69	294,802.20	58,050.51
FXPF20010302 91913YAL4	VALERO ENERGY CORP 6.625% 06/15/2037 DD 06/08/07	1,090,000.000	1,398,713.30	1,449,907.10	51,193.80
FXPF20010302 92343VCK8	VERIZON COMMUNICATIONS INC 4.862% 08/21/2046 DD 02/21/15	1,165,000.000	1,557,357.05	1,574,427.60	17,070.55
FXPF20010302 92343VCX0	VERIZON COMMUNICATIONS INC 4.522% 09/15/2048 DD 03/13/15	1,135,000.000	1,443,450.67	1,480,130.80	36,680.13
FXPF20010302 92343VDC5	VERIZON COMMUNICATIONS INC 4.125% 08/15/2046 DD 08/01/16	345,000.000	413,678.20	423,297.75	9,619.55
FXPF20010302 92343VDR2	VERIZON COMMUNICATIONS INC 4.812% 03/15/2039 DD 02/03/17	2,340,000.000	2,855,527.45	3,052,810.80	197,283.35
FXPF20010302 92343VDS0	VERIZON COMMUNICATIONS INC 5.012% 04/15/2049 DD 02/03/17	327,000.000	461,797.12	453,293.94	-8,503.18
FXPF20010302 92343VDV3	VERIZON COMMUNICATIONS INC 5.500% 03/16/2047 DD 03/16/17	215,000.000	312,246.65	313,199.10	952.45
FXPF20010302 92343VEA8	VERIZON COMMUNICATIONS INC 4.500% 08/10/2033 DD 08/10/17	1,325,000.000	1,632,139.36	1,671,898.25	39,758.89
FXPF20010302 92343VFD1	VERIZON COMMUNICATIONS INC 4.000% 03/22/2050 DD 03/20/20	715,000.000	884,073.85	865,192.90	-18,880.95
FXPF20010302 92343VFL3	VERIZON COMMUNICATIONS INC 1.500% 09/18/2030 DD 09/18/20	785,000.000	785,060.42	773,319.20	-11,741.22
FXPF20010302 92343VFM1	VERIZON COMMUNICATIONS IN 144A 2.987% 10/30/2056 DD 10/06/20	2,645,000.000	3,018,638.80	2,662,483.45	-356,155.35
FXPF20010302 92553PAW2	VIACOMCBS INC 5.250% 04/01/2044 DD 03/11/14	150,000.000	177,688.50	194,923.50	17,235.00
FXPF20010302 92857WBT6	VODAFONE GROUP PLC 5.125% 06/19/2059 DD 06/19/19	145,000.000	198,531.10	200,117.40	1,586.30
FXPF20010302 92939UAE6	WEC ENERGY GROUP INC 1.800% 10/15/2030 DD 10/09/20	750,000.000	749,317.50	752,212.50	2,895.00
FXPF20010302 931427AT5	WALGREENS BOOTS ALLIANCE INC 4.100% 04/15/2050 DD 04/15/20	205,000.000	215,823.60	216,988.40	1,164.80
FXPF20010302 94106BAB7	WASTE CONNECTIONS INC 3.050% 04/01/2050 DD 03/13/20	305,000.000	292,084.49	331,092.75	39,008.26
FXPF20010302 94106LBB4	WASTE MANAGEMENT INC 3.900% 03/01/2035 DD 02/26/15	290,000.000	339,152.10	355,093.40	15,941.30
FXPF20010302 94106LBM0	WASTE MANAGEMENT INC 2.500% 11/15/2050 DD 11/17/20	810,000.000	801,883.80	818,391.60	16,507.80
FXPF20010302 94973VAY3	ANTHEM INC 4.625% 05/15/2042 DD 05/07/12	175,000.000	203,742.00	228,184.25	24,442.25
FXPF20010302 94973VBB2	ANTHEM INC 4.650% 01/15/2043 DD 09/10/12	1,125,000.000	1,258,911.00	1,474,368.75	215,457.75
FXPF20010302 94973VBF3	ANTHEM INC 5.100% 01/15/2044 DD 08/06/13	435,000.000	520,603.65	603,249.30	82,645.65
FXPF20010302 94973VBL0	ANTHEM INC 4.850% 08/15/2054 DD 08/12/14	110,000.000	123,234.10	140,246.70	17,012.60
FXPF20010302 94974BGQ7	WELLS FARGO & CO 4.900% 11/17/2045 DD 11/17/15	530,000.000	684,072.80	705,912.30	21,839.50
FXPF20010302 960413AS1	WESTLAKE CHEMICAL CORP 5.000% 08/15/2046 DD 02/15/17	245,000.000	259,793.10	317,892.40	58,099.30
FXPF20010302 961214EP4	WESTPAC BANKING CORP VAR RT 11/15/2035 DD 11/16/20	665,000.000	665,000.00	685,056.40	20,056.40
FXPF20010302 961548AV6	WESTROCK MWV LLC 8.200% 01/15/2030 DD 01/18/00	140,000.000	193,146.80	199,511.20	6,364.40
FXPF20010302 96950FAF1	WILLIAMS COS INC/THE 6.300% 04/15/2040 DD 02/09/10	280,000.000	351,948.80	372,383.20	20,434.40
FXPF20010302 96950FAK0	WILLIAMS COS INC/THE 5.800% 11/15/2043 DD 11/15/13	295,000.000	351,347.95	384,951.40	33,603.45
FXPF20010302 96950FAN4	WILLIAMS COS INC/THE 5.400% 03/04/2044 DD 03/04/14	540,000.000	608,736.60	666,959.40	58,222.80
FXPF20010302 976843BM3	WISCONSIN PUBLIC SERVICE CORP 3.300% 09/01/2049 DD 08/14/19	725,000.000	728,948.65	834,293.75	105,345.10
FXPF20010302 98978VAH6	ZOETIS INC 4.700% 02/01/2043 DD 08/01/13	270,000.000	350,244.00	369,729.90	19,485.90
FXPF20010302 98978VAP8	ZOETIS INC 4.450% 08/20/2048 DD 08/20/18	1,300,000.000	1,571,497.10	1,745,276.00	173,778.90
FXPF20010302 98978VAT0	ZOETIS INC 3.000% 05/15/2050 DD 05/12/20	200,000.000	197,810.00	220,502.00	22,692.00



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FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010602 00119LAA9	AG ISSUER LLC 144A 6.250% 03/01/2028 DD 02/13/20	192,000.000	192,313.06	194,160.00	1,846.94
FXPF20010602 00216EAB5	TEKNI-PLEX 10/17 (USD)	180,032.500	174,566.72	177,371.62	2,804.90
FXPF20010602 00216YAC9	LIFE SCIENCES/ASP NAVIGATE 9/2	64,502.410	63,534.87	64,341.15	806.28
FXPF20010602 00241YAS3	AUDIO VISUAL SERVICES 11/20 TL 0.000% 11/19/2025 DD 11/20/20	238,947.460	231,779.04	273,594.84	41,815.80
FXPF20010602 00241YAT1	AUDIO VISUAL SERVICES 12/20 CO 0.000% 03/03/2025 DD 12/04/20	224,250.520	219,230.80	190,473.91	-28,756.89
FXPF20010602 00241YAU8	AUDIO VISUAL SERVICES 12/20 CO 0.000% 10/15/2026 DD 12/04/20	87,350.100	87,131.72	77,741.59	-9,390.13
FXPF20010602 00489DAH4	ACPRODUCTS 2/20 COV-LITE TLB	296,892.880	303,677.52	304,315.20	637.68
FXPF20010602 00775KAB4	ADVISOR GROUP 7/19 TL	288,082.980	284,696.02	284,963.04	267.02
FXPF20010602 00900YAD8	AIMBRIDGE HOSPITALITY 10/19 TL	222,409.820	224,077.90	209,483.36	-14,594.54
FXPF20010602 00925DAD5	*AIRBNB 4/20 COV-LITE TL 0.000% 04/17/2025 DD 04/21/20	331,174.400	337,509.48	358,082.32	20,572.84
FXPF20010602 01374WAD7	ALCHEMY COPYRIGHTS 8/20 COV-LI B	42,990.630	42,668.20	43,098.11	429.91
FXPF20010602 01748LAE8	ALLEGiant TRAVEL 2/20 TL	76,515.280	71,373.52	74,291.75	2,918.23
FXPF20010602 01748YAB6	ALLEGRO MICROSYSTEMS 9/20 COV- 0.000% 09/30/2027 DD 09/10/20	3,213.680	3,181.54	3,205.65	24.11
FXPF20010602 01862LAW8	ALLIANCE LAUNDRY 9/20 COV-LITE 0.000% 10/08/2027 DD 09/18/20	113,360.320	112,510.12	113,218.62	708.50
FXPF20010602 01881UAE5	ALLIANT INSURANCE 4/18	251,046.777	250,906.19	246,861.83	-4,044.36
FXPF20010602 01883LAB9	ALLIANT HOLDINGS INTERMED 144A 4.250% 10/15/2027 DD 10/15/20	53,000.000	53,000.00	54,192.50	1,192.50
FXPF20010602 020ESC125	*ALPHA NATURAL RESOURCES 144A 7.500% 08/01/2020 DD 05/20/14	1,080,000.000	0.00	0.00	0.00
FXPF20010602 02522YAB6	*MURRAY ENERGY 9/20 EXIT PIK TL	53,795.030	53,680.04	51,307.01	-2,373.03
FXPF20010602 03078CAE4	AMERILIFE 2/20 COV-LITE DELAYE	43,137.120	43,136.61	42,490.06	-646.55
FXPF20010602 03768DAB3	APOLLO COMMERCIAL 4/19 TLB	88,286.510	83,360.58	84,755.05	1,394.47
FXPF20010602 03835EAC8	APPLOVIN 8/18 COV-LITE TLB	170,151.940	171,109.91	169,513.87	-1,596.04
FXPF20010602 03836CAS6	ASCENSUS 8/20 COV-LITE TL 0.000% 12/03/2026 DD 08/06/20	466,734.510	467,028.55	467,434.61	406.06
FXPF20010602 03952HAB0	ANCESTRY.COM 12/20 COV-LITE TL	187,904.060	186,025.02	187,998.01	1,972.99
FXPF20010602 04044PAF1	ARISTOCRAT LEISURE 5/18 TLB	167,445.110	168,073.03	165,718.75	-2,354.28
FXPF20010602 04044PAH7	ARISTOCRAT LEISURE 5/20 INCREM	131,825.230	129,188.72	132,073.06	2,884.34
FXPF20010602 04349TAF5	ASCENA RETAIL 7/15 COV-LITE TLB	391,591.030	263,454.62	74,402.30	-189,052.32
FXPF20010602 04649VAV2	ASURION 2/18 COV-LITE TLB	130,466.634	131,142.45	129,107.17	-2,035.28
FXPF20010602 053499AL3	AVAYA INC 144A 6.125% 09/15/2028 DD 09/25/20	296,000.000	304,812.50	316,204.96	11,392.46
FXPF20010602 05349UBC5	AVAYA 6/18 COV-LITE TLB	5,732.720	5,203.99	5,742.75	538.76
FXPF20010602 05604XAP1	BWAY 3/17 TLB	414,789.000	413,711.82	399,752.90	-13,958.92
FXPF20010602 05608QAA5	BY CROWN PARENT LLC / BY 144A 4.250% 01/31/2026 DD 07/31/20	36,000.000	36,000.00	36,900.00	900.00
FXPF20010602 05638UAB8	BARRETTE OUTDOOR LIVING 9/20 COV LT TLB	44,339.720	43,896.32	44,450.57	554.25
FXPF20010602 05988HAB3	BMC SOFTWARE 6/18 (USD)	383,635.920	378,901.84	381,606.49	2,704.65
FXPF20010602 06832EAB6	BARRACUDA NETWORKS 1/18 TLB	343,743.050	345,203.96	342,711.82	-2,492.14
FXPF20010602 06832EAG5	BARRACUDA NETWORKS 10/20 2ND L	94,586.190	93,640.33	95,295.59	1,655.26
FXPF20010602 073685AF6	BEACON ROOFING SUPPLY INC 144A 4.500% 11/15/2026 DD 10/09/19	151,000.000	152,130.00	158,172.50	6,042.50



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FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010602 09071FAK7	OPTION CARE/BIOSCRIP 5/19	230,803.550	229,800.83	230,323.48	522.65
FXPF20010602 09090EAC5	SYNARC-BIOCORE 10/16 COV-LITE	366,561.520	353,742.27	364,501.44	10,759.17
FXPF20010602 09353TAC4	ONTIC 10/19 COV-LITE DELAYED T	7,787.310	7,787.31	7,755.69	-31.62
FXPF20010602 09353TAD2	ONTIC 10/19 COV-LITE TLB	49,839.040	50,275.15	49,636.69	-638.46
FXPF20010602 11284EAL7	WESTINGHOUSE/BROOKFIELD WEC 1/20 COV-LITE TL	277,952.650	279,645.38	276,960.36	-2,685.02
FXPF20010602 12466CAG0	C&D TECHNOLOGIES 12/18	224,628.510	211,234.83	210,027.66	-1,207.17
FXPF20010602 12626JAE7	CPG INTERNATIONAL 5/17	293,716.180	293,472.40	293,275.61	-196.79
FXPF20010602 12670UAB3	CAMPING WORLD 11/16 COV-LITE TLB	297,664.170	278,301.06	294,011.83	15,710.77
FXPF20010602 12769LAB5	CAESARS RESORT 12/17 COV-LITE TL	182,058.970	182,248.31	178,395.94	-3,852.37
FXPF20010602 12769LAD1	CAESARS RESORT 6/20 COV-LITE T	52,761.770	51,178.92	52,778.13	1,599.21
FXPF20010602 12868TAF9	COLE HAAN 2/19 TLB	125,023.960	124,607.63	118,772.76	-5,834.87
FXPF20010602 13201FAS5	CAMBREX 10/20 COV-LITE TLB	54,719.530	54,445.93	55,129.93	684.00
FXPF20010602 14576JAE3	CARROLS RESTAURANT 4/19	202,918.110	190,394.36	197,084.21	6,689.85
FXPF20010602 14713BAF1	APPLE LEISURE 5/18 COV-LITE TL	166,740.680	138,811.62	133,671.00	-5,140.62
FXPF20010602 14835JAN0	CAST & CREW ENTERTAINMENT 1/19 0.000% 02/09/2026 DD 12/21/18	361,218.750	339,882.66	351,397.21	11,514.55
FXPF20010602 14852DAC5	CISION US/CASTLE US 1/20 (USD)	179,912.370	170,661.33	176,145.00	5,483.67
FXPF20010602 14886MAN1	*CATALINA MARKETING 2/19	19,587.890	9,825.36	4,505.21	-5,320.15
FXPF20010602 15669GAH7	CENTURYLINK 1/20 COV-LITE TLB	289,219.880	268,284.39	285,893.85	17,609.46
FXPF20010602 15911AAC7	EMDEON 3/17 COV-LITE TLB	234,166.840	213,647.61	232,878.92	19,231.31
FXPF20010602 16117LBX6	CHARTER COMM OPERATING 10/19 T	203,614.380	199,533.22	202,266.45	2,733.23
FXPF20010602 16412EAA5	CHEPLAPHARM ARZNEIMITTEL 144A 5.500% 01/15/2028 DD 10/15/20	200,000.000	204,500.00	209,000.00	4,500.00
FXPF20010602 17187MAM2	CINCINNATI BELL 8/17 COV-LITE TLB	349,696.440	351,228.10	349,532.08	-1,696.02
FXPF20010602 17288YAC6	CITADEL SECURITIES 2/20 TLB	343,673.763	343,469.74	343,529.42	59.68
FXPF20010602 18269PAB8	CLAROS MORTGAGE 8/19 TLB	373,503.070	368,367.29	374,436.83	6,069.54
FXPF20010602 19257PAB0	COHU 9/18 COV-LITE TLB	81,313.320	80,601.88	79,993.60	-608.28
FXPF20010602 19633FAD3	CYXTERA 3/17 COV-LITE TLB	319,839.510	284,092.45	298,531.80	14,439.35
FXPF20010602 19633FAF8	CYXTERA 5/19 INCREMENTAL TL	42,729.570	39,418.02	39,916.68	498.66
FXPF20010602 20337EAQ4	COMMSCOPE 1/19 TLB 0.000% 04/06/2026 DD 01/28/19	80,990.620	79,515.86	80,281.95	766.09
FXPF20010602 22207EBG8	COTY 3/18 (USD) TLB	141,839.520	139,350.66	133,329.15	-6,021.51
FXPF20010602 22739PAH9	THE CROSBY GROUP 5/19 COV-LITE	101,012.520	98,733.46	98,487.21	-246.25
FXPF20010602 22750JAC8	CROSS INSURANCE 9/20 COV-LITE	58,257.350	57,674.78	58,257.35	582.57
FXPF20010602 22834KAB7	CINEWORLD 2/18 (USD) COV-LITE	293,345.050	281,901.87	197,960.97	-83,940.90
FXPF20010602 22834KAH4	CINEWORLD 11/20 WHEN ISSUED TL	38,608.880	38,608.88	45,816.00	7,207.12
FXPF20010602 23343FAB0	ARSENAL WGH/WCG 12/19 COV-LITE TL	201,666.590	201,269.94	202,003.37	733.43
FXPF20010602 23918VAY0	DAVITA 2/20 TLB	172,196.160	173,394.66	170,551.69	-2,842.97
FXPF20010602 24664GAD3	DELEK 3/18 COV-LITE TLB	174,544.930	173,963.70	167,372.88	-6,590.82



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FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010602 25471YAF9	DISCOVERORG 1/19 COV-LITE TLB	222,246.510	222,682.80	221,968.70	-714.10
FXPF20010602 26812CAE6	DAE AVIATION (STANDARD AERO) 2	252,024.549	243,806.13	239,423.32	-4,382.81
FXPF20010602 26812CAF3	DAE AVIATION (STANDARD AERO) 2	135,497.070	131,078.58	128,722.22	-2,356.36
FXPF20010602 26929CAD8	EXCELITAS 11/17 (EUR) TL	60,885.110	67,062.10	73,378.53	6,316.43
FXPF20010602 26929CAG1	EXCELITAS 12/18 ADD-ON TLB	105,437.240	103,855.67	104,646.46	790.79
FXPF20010602 29102TAB8	PRESS GANEY 7/19 TLB 0.000% 07/24/2026 DD 07/02/19	152,776.210	145,314.87	150,675.54	5,360.67
FXPF20010602 29373UAC5	ENVISION HEALTHCARE 9/18	23,191.020	19,364.50	19,274.75	-89.75
FXPF20010602 29481PAH4	ERESEARCH TECHNOLOGY 2/20 TL 0.000% 02/04/2027 DD 11/05/19	326,053.520	322,957.93	322,385.42	-572.51
FXPF20010602 30191BAB7	F-BRASILE SPA / F-BRASILE 144A 7.375% 08/15/2026 DD 08/09/19	505,000.000	497,396.97	489,850.00	-7,546.97
FXPF20010602 30233FAF9	EYEMART 8/17 COV-LITE TL	111,370.810	111,507.79	110,535.53	-972.26
FXPF20010602 35906ABF4	FRONTIER COMMUNICATIONS C 144A 5.000% 05/01/2028 DD 11/25/20	111,000.000	111,000.00	115,717.50	4,717.50
FXPF20010602 35906ABG2	FRONTIER COMMUNICATIONS C 144A 6.750% 05/01/2029 DD 11/25/20	113,000.000	114,182.60	120,910.00	6,727.40
FXPF20010602 35906EAL4	FRONTIER COMMUNICATIONS 10/20	131,370.220	129,399.67	131,781.41	2,381.74
FXPF20010602 36172KAC5	GLOBAL HEALTHCARE EXCHANGE 6/17 COV-LITE TL	282,728.300	282,021.49	277,308.40	-4,713.09
FXPF20010602 36249VAG1	GYPSUM 5/18 TLB	222,731.300	222,940.67	221,524.10	-1,416.57
FXPF20010602 36250LAP9	GTT 5/18 (USD) COV-LITE TL	274,953.290	228,873.87	214,029.14	-14,844.73
FXPF20010602 365556AU3	GARDNER DENVER/INGERSOLL-RAND 0.000% 03/01/2027 DD 01/27/20	122,684.880	122,531.53	120,936.62	-1,594.91
FXPF20010602 37190DAF0	GENUINE FINANCIAL/HIRERIGHT 0.000% 07/12/2025 DD 06/13/18	255,095.070	236,242.63	246,697.34	10,454.71
FXPF20010602 374276AJ2	GETTY IMAGES INC 144A 9.750% 03/01/2027 DD 02/19/19	125,000.000	127,500.00	132,500.00	5,000.00
FXPF20010602 37427UAJ9	GETTY IMAGES 2/19 COV-LITE	215,488.770	215,758.11	211,717.72	-4,040.39
FXPF20010602 37427UAK6	GETTY IMAGES 2/19 COV-LITE (EUR) TLB	155,140.830	171,446.33	185,433.86	13,987.53
FXPF20010602 37610GAB4	RB MEDIA 8/18 TL 0.000% 08/29/2025 DD 08/01/18	124,029.400	124,062.57	123,151.27	-911.30
FXPF20010602 38120UAB4	GOLDEN STATE MEDICAL 6/19 COV-LITE TL	167,331.600	165,658.28	165,658.28	0.00
FXPF20010602 38740TAB7	HOWDEN 9/19 TLB	218,050.240	218,595.37	217,505.11	-1,090.26
FXPF20010602 39479UAJ2	GENESYS 2/18 (USD) COV-LITE	298,715.309	295,450.74	298,082.03	2,631.29
FXPF20010602 39843PAG8	GRIFOLS 11/19 (USD) COV-LITE T	143,172.010	144,290.19	141,830.49	-2,459.70
FXPF20010602 404122BA0	HCA 10/19 B12 TLB	364,118.070	365,865.15	363,662.92	-2,202.23
FXPF20010602 40422KAB7	HEARTHSIDE FOOD 4/18 COV-LITE TL	301,435.470	297,818.25	295,783.55	-2,034.70
FXPF20010602 41151PAN5	HARBOR FREIGHT TOOLS 10/20 COV-LITE TLB	368,316.310	366,621.74	367,701.22	1,079.48
FXPF20010602 41254HAG4	HARGRAY COMMUNICATIONS 3/17 COV-LITE TLB	190,744.270	191,209.52	190,664.16	-545.36
FXPF20010602 421300AG9	HAYWARD INDUSTRIES 8/17 COV-LITE TLB	209,401.510	207,516.90	206,696.04	-820.86
FXPF20010602 44332EAP1	HUB INTERNATIONAL 4/18 (USD)	100,536.220	100,403.51	98,620.00	-1,783.51
FXPF20010602 44332EAT3	HUB INTERNATIONAL 10/19 INCREM	181,991.490	183,662.18	182,275.40	-1,386.78
FXPF20010602 44915KAB3	*HYPERION MATERIALS & TECHNOLOGIES 8/19 COV-LITE TL	272,048.680	267,967.94	251,304.97	-16,662.97
FXPF20010602 44988LAF4	ARBY'S/INSPIRE BRANDS 1/20 COV -LITE TLB	246,234.810	251,555.23	243,856.18	-7,699.05
FXPF20010602 44988LAG2	ARBY'S/INSPIRE BRANDS 11/20 CO 0.000% 12/15/2027 DD 11/12/20	108,885.090	107,796.24	108,918.84	1,122.60



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FXPF20010602 45074HAB4	IXS 2/20 COV-LITE TLB	145,657.740	144,201.16	145,839.81	1,638.65
FXPF20010602 45174HBG1	IHEARTCOMMUNICATIONS INC 144A 4.750% 01/15/2028 DD 11/22/19	128,000.000	131,765.21	131,360.00	-405.21
FXPF20010602 45323KAB6	IMPRIVATA 12/20 COV-LITE TL	103,450.530	102,416.02	103,450.53	1,034.51
FXPF20010602 45567YAJ4	INTERNET BRANDS 8/17 COV-LITE	436,952.832	437,437.86	430,564.58	-6,873.28
FXPF20010602 45567YAL9	INTERNET BRANDS 6/20 INCREMENT	151,272.780	146,734.59	150,667.69	3,933.10
FXPF20010602 45827MAA5	INTELLIGENT PACKAGING LTD 144A 6.000% 09/15/2028 DD 09/11/20	129,000.000	129,290.00	132,547.50	3,257.50
FXPF20010602 46269KAJ3	IRIDIUM COMMUNICATIONS 11/19 C	208,636.040	211,114.64	209,476.84	-1,637.80
FXPF20010602 46284NAQ2	IRON MOUNTAIN 3/18 TLB	136,292.520	135,823.66	134,759.23	-1,064.43
FXPF20010602 46583DAB5	LANDESK SOFTWARE 12/20 COV-LIT	173,504.720	170,902.15	172,907.86	2,005.71
FXPF20010602 46583DAD1	LANDESK SOFTWARE 11/20 DD TLB	50,769.850	50,008.30	50,008.30	0.00
FXPF20010602 46583DAE9	LANDESK SOFTWARE DD TLB2	34,010.870	33,500.71	33,500.71	0.00
FXPF20010602 47009YAK3	PHARMACEUTICAL PRODUCT 3/18 COV-LITE TL	245,798.952	246,944.37	245,585.11	-1,359.26
FXPF20010602 47077DAF7	JANE STREET 2/20 TL	389,183.370	388,210.41	388,113.12	-97.29
FXPF20010602 47214DAK0	WENCOR 6/19 COV-LITE TL	65,281.390	59,609.71	60,320.00	710.29
FXPF20010602 48242YAQ5	KBR 2/20 COV-LITE TLB	242,734.780	244,555.30	242,127.94	-2,427.36
FXPF20010602 49387TAV8	KIK CUSTOM PRODUCTS 12/20 TLB	120,281.630	119,078.81	120,131.28	1,052.47
FXPF20010602 50106GAE2	KRONOS ACQUISITION HOLDIN 144A 5.000% 12/31/2026 DD 12/22/20	155,000.000	158,240.00	161,697.55	3,457.55
FXPF20010602 50217UAS6	BOYD 8/18 COV-LITE TLB	398,249.940	354,444.64	386,019.68	31,575.04
FXPF20010602 50217UAV9	BOYD 8/18 2ND LIEN COV-LITE TL	48,832.270	36,990.44	47,123.14	10,132.70
FXPF20010602 50217UAW7	BOYD 7/19 TL	91,009.370	83,159.81	89,985.51	6,825.70
FXPF20010602 505742AM8	LADDER CAPITAL FINANCE HO 144A 4.250% 02/01/2027 DD 01/30/20	85,000.000	79,104.74	83,512.50	4,407.76
FXPF20010602 51187GAC6	WORLDSTRIDES / LAKELAND TOURS 0.000% 12/16/2024 DD 11/28/17	86,413.120	86,089.08	33,485.08	-52,604.00
FXPF20010602 51187GAP7	WORLDSTRIDES / LAKELAND TOURS 0.000% 09/25/2023 DD 09/24/20	18,400.330	17,037.35	18,400.33	1,362.98
FXPF20010602 52729KAP1	LEVEL 3 11/19 COV-LITE TLB	325,112.350	326,129.95	319,354.61	-6,775.34
FXPF20010602 538034AX7	LIVE NATION ENTERTAINMENT 144A 3.750% 01/15/2028 DD 01/04/21	33,000.000	33,000.00	33,343.20	343.20
FXPF20010602 54805BAB5	ORYX SOUTHERN/ORYX MIDSTREAM 0.000% 05/22/2026 DD 04/02/19	124,867.000	123,228.74	121,667.91	-1,560.83
FXPF20010602 552697AQ7	MDC PARTNERS INC 144A STEP 05/01/2024 DD 03/23/2016	176,000.000	159,280.00	178,420.00	19,140.00
FXPF20010602 55280FAG6	MICRO FOCUS 4/17 (USD) COV-LITE TLB3	60,263.880	60,289.20	59,359.92	-929.28
FXPF20010602 55280FAL5	MICRO FOCUS 5/20 (USD) TL 0.000% 06/05/2025 DD 02/03/20	16,804.090	16,383.99	16,916.17	532.18
FXPF20010602 55292HAB9	MITEL NETWORKS 7/18 TL	82,556.700	75,678.22	74,456.24	-1,221.98
FXPF20010602 552953CG4	MGM RESORTS INTERNATIONAL 6.750% 05/01/2025 DD 05/04/20	161,000.000	161,000.00	174,266.40	13,266.40
FXPF20010602 55303YAC7	VIGOR/MHI 9/19 COV-LITE TLB	174,942.360	174,723.69	174,067.65	-656.04
FXPF20010602 55316HAB1	GENESEE & WYOMING 11/19 COV-LI	188,719.770	190,337.11	188,159.27	-2,177.84
FXPF20010602 55328HAE1	MULTIPLAN 6/16 COV-LITE TL	195,825.570	190,723.62	194,725.03	4,001.41
FXPF20010602 57767EAB8	MAVENIR SYSTEMS 4/18 TLB	153,529.460	151,994.16	152,377.99	383.83
FXPF20010602 57777PAB1	EXPRESS OIL 2/18 TL	398,490.704	385,969.52	390,720.14	4,750.62



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FXPF20010602 57777PAE5	EXPRESS OIL/MAVIS TIRE 11/20 ADD-ON TLB	129,603.990	127,011.91	129,928.00	2,916.09
FXPF20010602 57906PAG4	MCAFEE 10/18 (USD) COV-LITE TLB	160,266.370	148,284.23	160,146.17	11,861.94
FXPF20010602 58401DAC8	CAPITAL VISION/MYEYEDR 8/19 COV-LITE TL	118,176.130	117,991.76	116,150.59	-1,841.17
FXPF20010602 58401DAD6	CAPITAL VISION/MYEYEDR 8/19 COV-LITE DELAYED TL	79,690.930	79,601.87	78,325.03	-1,276.84
FXPF20010602 59562TAK8	SERVICE KING 10/15 INCREMENTAL COV-LITE TL	318,926.320	310,927.50	324,308.20	13,380.70
FXPF20010602 59563KAA8	MIDAS INTERMEDIATE HOLDCO 144A 7.875% 10/01/2022 DD 09/24/14	129,000.000	117,712.50	122,550.00	4,837.50
FXPF20010602 60662WAP7	MITCHELL INTERNATIONAL 7/20 AD	226,236.070	212,661.91	226,122.95	13,461.04
FXPF20010602 61022YAC5	MONOTYPE IMAGING 10/19 COV-LIT	179,622.790	171,696.10	169,145.39	-2,550.71
FXPF20010602 61647DAF9	MORAN FOODS/SAVE A LOT 4/20 2N	377,006.200	132,894.69	327,995.39	195,100.70
FXPF20010602 62704PAM5	MURRAY ENERGY CORP 144A 12.000% 04/15/2024 DD 06/29/18	350,292.000	3.50	3,926.77	3,923.27
FXPF20010602 62936DAR1	NPC INTERNATIONAL 3/17	158,778.200	73,277.44	149,030.81	75,753.37
FXPF20010602 63530QAJ8	NATIONAL CINEMEDIA LLC 144A 5.875% 04/15/2028 DD 10/08/19	203,000.000	195,691.57	171,535.00	-24,156.57
FXPF20010602 63689EAK1	NATIONAL MENTOR/CIVITAS 3/19 TLC	15,812.640	15,758.69	15,776.43	17.74
FXPF20010602 64072UAH5	CEQUEL/SUDDENLINK 10/18 TLB	74,068.940	74,068.94	72,846.80	-1,222.14
FXPF20010602 64072UAK8	CABLEVISION SYSTEMS/ALTICE USA 0.000% 04/15/2027 DD 09/18/19	477,041.480	478,630.02	472,070.71	-6,559.31
FXPF20010602 65343UAC6	PROMONTORY INTERFINANCIAL 10/19 COV-LITE TLB	103,491.460	104,106.21	102,629.38	-1,476.83
FXPF20010602 65557PAD6	NORDAM GROUP 4/19 TLB	201,531.930	200,524.28	161,225.54	-39,298.74
FXPF20010602 66989BAF8	*NOVARIA 1/20 COV-LITE TLB	404,457.640	400,413.07	380,525.88	-19,887.19
FXPF20010602 67613NAH0	OECONNECTION 9/19 COV-LITE TL	118,964.160	119,065.25	117,477.11	-1,588.14
FXPF20010602 67613NAJ6	OECONNECTION 9/19 DELAYED TL	735.750	735.75	726.55	-9.20
FXPF20010602 68162RAC5	WEST CORP 10/17 COV-LITE TL	246,228.370	172,964.07	238,021.58	65,057.51
FXPF20010602 68246UAH7	SMART START 8/20 TL	64,309.790	63,666.69	64,336.80	670.11
FXPF20010602 69515EAH5	PACKAGING COORDINATORS/PCI PHA 0.000% 09/25/2027 DD 09/15/20	161,024.420	160,219.30	161,024.42	805.12
FXPF20010602 69888XAA7	PAR PHARMACEUTICAL INC 144A 7.500% 04/01/2027 DD 03/28/19	235,000.000	233,825.00	254,975.00	21,150.00
FXPF20010602 69946EAT8	PAREXEL INTERNATIONAL 8/17 TLB	169,553.380	166,101.27	166,453.94	352.67
FXPF20010602 70323KAC2	PATHWAY VET 3/20 COV-LITE TL	73,899.580	72,052.08	73,788.73	1,736.65
FXPF20010602 70323KAD0	PATHWAY VET 3/20 COV-LT DD	12,087.560	11,936.46	12,069.43	132.97
FXPF20010602 70455DAG9	PCI GAMING 5/19 COV-LITE TL	185,362.260	172,019.61	183,108.25	11,088.64
FXPF20010602 70476XAH8	PETVET CARE 11/18 TL	63,705.690	62,909.37	62,790.24	-119.13
FXPF20010602 71645XAC3	PETROCHOICE HOLDINGS 9/15 COV-LITE TL	262,578.373	249,449.45	249,449.45	0.00
FXPF20010602 72431HAB6	PLY GEM/PISCES MIDCO 3/18 TL	168,863.180	168,282.29	168,441.02	158.73
FXPF20010602 727493AB4	PLANTRONICS INC 144A 5.500% 05/31/2023 DD 05/27/15	120,000.000	113,000.00	120,300.00	7,300.00
FXPF20010602 72749DAC0	PLANTRONICS 5/18 COV-LITE TLB	30,623.380	27,689.97	29,905.57	2,215.60
FXPF20010602 72751PAD6	PLANVIEW 12/20 COV-LITE DELAYE 0.000% 12/17/2027 DD 11/30/20	21,539.730	21,539.73	21,539.73	0.00
FXPF20010602 72753RAB4	PLASKOLITE 11/18 COV-LITE TL	207,047.670	197,212.91	206,012.43	8,799.52
FXPF20010602 72811HAC4	PLAYCORE 9/17 COV-LITE TL	123,706.630	117,433.26	116,902.77	-530.49



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FXPF20010602 72813NAU9	PLAY POWER 5/19 COV-LITE TLB	77,389.650	73,038.48	73,810.38	771.90
FXPF20010602 72819QAM4	PLAZE 7/19 COV-LITE TLB	260,464.970	260,139.38	255,745.34	-4,394.04
FXPF20010602 73172NAB4	POLYCONCEPT 8/16 TLB	266,788.806	266,121.83	250,781.48	-15,340.35
FXPF20010602 73178EAC6	POLYMER PROCESS/PROCESS	234,891.300	226,120.78	230,585.74	4,464.96
FXPF20010602 73813HAB2	POTTERS INDUSTRIES 11/20 COV-L 0.000% 12/31/2023 DD 11/09/20	77,804.460	77,026.42	77,804.46	778.04
FXPF20010602 74028HAC9	PRECISION MEDICINE 11/20 COV-LT TL	129,475.520	127,533.39	129,475.52	1,942.13
FXPF20010602 74028HAD7	PRECISION MEDICINE 11/20 COV-LT DD	16,888.110	16,888.11	16,888.11	0.00
FXPF20010602 74036YAF5	PRECYSE SOLUTIONS 4/16 COV-LITE	212,774.210	179,038.37	210,978.40	31,940.03
FXPF20010602 74101YAD0	PRESIDIO 1/20 COV-LITE TLB	77,723.370	77,529.06	77,407.81	-121.25
FXPF20010602 74274NAC7	PROLAMINA 11/16 COV-LITE TL	177,293.880	171,188.81	176,850.65	5,661.84
FXPF20010602 74274NAG8	PROLAMINA 11/20 EXTENDED COV-L	114,345.110	113,201.66	113,988.35	786.69
FXPF20010602 74339DAB4	PROJECT ALPHA (QLIK) 4/17 COV-LITE TLB	358,315.090	356,570.88	354,581.45	-1,989.43
FXPF20010602 74339NAB2	AUTODATA 5/19 COV-LITE TLB	203,418.740	204,086.33	201,130.28	-2,956.05
FXPF20010602 74834YAH5	DELL SOFTWARE (QUEST/ONE	283,813.240	279,680.98	278,491.74	-1,189.24
FXPF20010602 74841CAA9	QUICKEN LOANS LLC / QUICK 144A 3.625% 03/01/2029 DD 09/14/20	93,000.000	93,000.00	94,860.00	1,860.00
FXPF20010602 74841CAB7	QUICKEN LOANS LLC / QUICK 144A 3.875% 03/01/2031 DD 09/14/20	93,000.000	93,000.00	96,487.50	3,487.50
FXPF20010602 75008QAL0	RACKSPACE HOSTING 11/17 COV-LITE TLB	193,066.560	177,965.96	192,632.16	14,666.20
FXPF20010602 75025KAF5	RCN CABLE 9/20 TL 0.000% 09/25/2026 DD 09/08/20	404,803.580	406,017.99	404,993.84	-1,024.15
FXPF20010602 75026JAC4	RADIATE HOLDCO LLC / RADI 144A 4.500% 09/15/2026 DD 09/25/20	146,000.000	146,000.00	150,562.50	4,562.50
FXPF20010602 75865HAC2	THERMA HOLDINGS 12/20 COV-LITE	68,470.680	67,785.97	68,242.67	456.70
FXPF20010602 75865HAD0	THERMA HOLDINGS 12/20 COV-LITE DD TL	13,167.430	13,167.43	13,123.58	-43.85
FXPF20010602 76100LAH5	RESEARCH NOW/SURVEY SAMPLING 12/17 COV-LITE TLB	186,703.410	183,152.01	183,296.07	144.06
FXPF20010602 76171JAB7	REYNOLDS GROUP 1/20 TLB 0.000% 02/04/2027 DD 01/21/20	116,277.790	116,132.44	115,405.71	-726.73
FXPF20010602 78466DBD5	SS&C TECHNOLOGIES 4/18 COV-LT TLB3	91,820.170	92,411.50	90,534.69	-1,876.81
FXPF20010602 78466DBE3	SS&C TECHNOLOGIES 4/18 COV-LT TLB4	71,048.320	71,505.86	70,053.64	-1,452.22
FXPF20010602 78466DBF0	SS&C TECHNOLOGIES 10/18 ADD-ON B5 COV-LITE TLB	226,752.140	219,854.73	223,947.22	4,092.49
FXPF20010602 78466YAL2	SRS DISTRIBUTION 5/18 COV-LITE TLB	390,849.130	387,331.49	384,149.98	-3,181.51
FXPF20010602 78477MAC5	FIRST ADVANTAGE 1/20 TLB	154,546.990	147,264.23	151,842.42	4,578.19
FXPF20010602 78571YBE9	SABRE 12/20 TLB	58,993.920	58,403.98	59,067.66	663.68
FXPF20010602 78572GAN8	SABRE INDUSTRIES 4/19 COV-LITE	67,638.380	68,019.18	67,300.19	-718.99
FXPF20010602 78638JAB0	SAFE FLEET 2/18 COV-LITE TL	250,412.270	240,838.02	244,777.99	3,939.97
FXPF20010602 79471XAC5	CRGT 2/17 TL	274,074.490	257,630.02	262,426.32	4,796.30
FXPF20010602 79546VAM8	SALLY HOLDINGS LLC / SALL 144A 8.750% 04/30/2025 DD 04/24/20	132,000.000	132,000.00	146,520.00	14,520.00
FXPF20010602 80358TAC0	PROMETRIC 1/18 COV-LITE TL	148,891.190	141,183.67	144,647.79	3,464.12
FXPF20010602 80875AAP6	SCIENTIFIC GAMES 1/18 B5	218,083.590	212,380.91	212,686.02	305.11
FXPF20010602 81271EAB7	MICRO FOCUS 6/17 (SEATTLE	407,245.350	407,416.39	401,136.67	-6,279.72



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FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010602 816194AV6	SELECT MEDICAL 2/17 COV-LITE 0.000% 03/06/2025 DD 01/26/17	221,841.980	222,126.87	219,623.56	-2,503.31
FXPF20010602 816196AT6	SELECT MEDICAL CORP 144A 6.250% 08/15/2026 DD 08/01/19	129,000.000	139,645.08	138,922.68	-722.40
FXPF20010602 81733HAE6	SEQUA 7/20 EXTENDED COV-LITE T	168,962.620	168,911.53	169,807.43	895.90
FXPF20010602 81946HAB5	SHAPE TECHNOLOGIES 4/18 COV-LITE TL	316,812.900	260,406.34	276,023.24	15,616.90
FXPF20010602 829259BA7	SINCLAIR TELEVISION GROUP 144A 4.125% 12/01/2030 DD 12/04/20	67,000.000	67,000.00	68,556.41	1,556.41
FXPF20010602 83417UAH9	SOLARWINDS 3/18 TLB	437,831.402	440,370.81	417,397.81	-22,973.00
FXPF20010602 83420LAK7	SOLENIS 6/18 (USD) COV-LITE TL	234,244.310	231,252.82	233,717.26	2,464.44
FXPF20010602 83420LAL5	SOLENIS 6/18 (EUR) COV-LITE TL	184,586.430	213,844.82	226,227.90	12,383.08
FXPF20010602 83420LAN1	SOLENIS 6/18 2ND LIEN COV-LITE TL	199,945.840	185,879.48	198,612.20	12,732.72
FXPF20010602 83578BAM5	DATATEL/ELLUCIAN 9/20 COV-LITE TLB	194,464.510	193,006.03	194,602.58	1,596.55
FXPF20010602 84749AAA5	SPECIALTY BUILDING PRODUC 144A 6.375% 09/30/2026 DD 09/30/20	357,000.000	357,030.00	378,327.18	21,297.18
FXPF20010602 84857HAW0	SPIRIT AEROSYSTEMS 10/20 COV-L 0.000% 01/15/2025 DD 09/22/20	79,977.780	79,577.89	80,577.61	999.72
FXPF20010602 85205TAM2	SPIRIT AEROSYSTEMS INC 144A 5.500% 01/15/2025 DD 10/05/20	34,000.000	34,000.00	35,866.60	1,866.60
FXPF20010602 85570DAE2	STARWOOD PROPERTY 9/20 INCREMENTAL TLB2	96,638.120	95,671.73	96,638.12	966.39
FXPF20010602 85940XAC5	STERLING INFOSYSTEMS 6/15 COV-LITE TL	251,124.395	247,364.81	241,079.42	-6,285.39
FXPF20010602 87242CAB4	ELO TOUCH SOLUTIONS 12/18	113,259.290	112,027.50	111,701.97	-325.53
FXPF20010602 87817JAE8	TEAM HEALTH 1/17 COV-LITE TL	117,069.820	79,760.04	103,962.68	24,202.64
FXPF20010602 87853EAE4	*TECHNICOLOR 7/20 (USD) NEW MON	28,169.250	28,169.25	30,546.17	2,376.92
FXPF20010602 87978GAB5	*TEMPLAR ENERGY 11/13 RC	112,124.150	46,666.96	11,212.42	-35,454.54
FXPF20010602 87978GAG4	*TEMPLAR ENERGY 6/20 DIP RC 0.000% 11/03/2021 DD 06/03/20	7,008.866	7,008.86	7,008.86	0.00
FXPF20010602 88023HAD2	TEMPO ACQUISITION/ALIGHT SOLUT 0.000% 11/02/2026 DD 07/29/20	546,799.750	526,246.37	542,359.74	16,113.37
FXPF20010602 88516DAB9	THOR INDUSTRIES 10/18 (USD)	93,870.320	94,105.00	93,635.64	-469.36
FXPF20010602 88516DAC7	THOR INDUSTRIES 10/18 (EUR)	122,909.090	138,310.36	150,150.81	11,840.45
FXPF20010602 892231AB7	TOWNSQUARE MEDIA INC 144A 6.875% 02/01/2026 DD 01/06/21	109,000.000	110,490.00	114,158.97	3,668.97
FXPF20010602 89223EAD5	TOWNSQUARE MEDIA 2/17 COV-LITE TLB	161,178.230	158,415.58	160,170.87	1,755.29
FXPF20010602 89341VAV4	TRANSACTION NETWORK 2/13 TLB	233,367.660	226,366.63	231,033.98	4,667.35
FXPF20010602 89416FAQ0	TRAVEL LEADERS 8/18 COV-LITE TLB	449,683.510	451,369.80	395,721.49	-55,648.31
FXPF20010602 89778PAB3	TECTUM HOLDINGS/TRUCK HERO 5/17 COV-LITE TL	216,655.020	210,699.65	216,208.71	5,509.06
FXPF20010602 90290HAM4	US INFRASTRUCTURE 6/17 TLB	198,015.080	196,046.97	197,767.56	1,720.59
FXPF20010602 90290MAC5	US FOODS INC 144A 6.250% 04/15/2025 DD 04/28/20	125,000.000	125,000.00	133,593.75	8,593.75
FXPF20010602 90350HAF6	US ANESTHESIA 6/17 COV-LITE TL	146,137.880	142,252.74	142,598.42	345.68
FXPF20010602 90351JAD6	UBER 3/18 TL	368,337.700	367,284.26	369,335.90	2,051.64
FXPF20010602 90372AAJ7	US OUTPATIENT/US RADIOLOGY COV-LT TL	250,619.660	245,607.27	248,504.43	2,897.16
FXPF20010602 90388HAB1	ULTRA RESOURCES (UPL) 4/17 COV-LITE TL	1,062,553.840	624,728.53	762,382.38	137,653.85
FXPF20010602 91335PAE9	UNIVAR 11/17 (USD) COV-LITE TLB3	103,558.530	103,920.98	103,022.10	-898.88
FXPF20010602 91678HAB8	UPSTREAM REHABILITATION 10/19 COV-LITE TL	177,164.550	178,050.38	176,500.18	-1,550.20



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FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010602 91834WAC4	VEEAM SOFTWARE 2/20 TLB	118,613.470	118,613.47	117,872.14	-741.33
FXPF20010602 9226ALAA2	VENATOR FINANCE SARL / VE 144A 9.500% 07/01/2025 DD 05/22/20	225,000.000	220,518.00	245,250.00	24,732.00
FXPF20010602 92531HAB3	VERSCEND 8/18 TLB 0.000% 08/27/2025 DD 07/31/18	307,008.380	299,128.42	306,394.36	7,265.94
FXPF20010602 92549KAC4	VETCOR PROFESSIONAL 7/18 TL	142,218.780	139,018.85	139,196.63	177.78
FXPF20010602 92565EAB9	CAESARS ENTERTAINMENT	275,022.450	276,158.29	270,140.80	-6,017.49
FXPF20010602 92837TAA0	AUSTIN BIDCO INC 144A 7.125% 12/15/2028 DD 12/17/20	26,000.000	26,000.00	27,137.50	1,137.50
FXPF20010602 92858RAA8	VMED O2 UK FINANCING I PL 144A 4.250% 01/31/2031 DD 09/24/20	201,000.000	201,000.00	205,020.00	4,020.00
FXPF20010602 92937JAM5	CPP 4/18 COV-LITE TLB	344,633.920	339,507.05	321,247.06	-18,259.99
FXPF20010602 94847DAB7	WEDDINGWIRE TL	196,664.130	188,393.38	191,501.70	3,108.32
FXPF20010602 94935RAB9	WELD NORTH EDUCATION 2/18	285,550.270	285,907.22	284,122.52	-1,784.70
FXPF20010602 96208UAP6	WRIGHT EXPRESS 5/19 COV-LITE TLB3	467,565.558	470,099.77	463,984.01	-6,115.76
FXPF20010602 96289EAB5	WHEEL PROS 10/20 TL	50,770.510	49,755.10	49,793.18	38.08
FXPF20010602 96758DBA0	WIDOPENWEST 6/17 TLB	349,447.000	338,523.98	347,601.92	9,077.94
FXPF20010602 96925HAF9	IMG WORLDWIDE 5/18 TLB	214,291.962	210,157.95	196,790.74	-13,367.21
FXPF20010602 96925HAG7	IMG WORLDWIDE 5/20 COV-LITE TL	53,766.710	53,766.71	55,110.88	1,344.17
FXPF20010602 97246FAF3	WILSONART INTERNATIONAL 8/17 TLB	413,763.890	414,454.88	414,074.21	-380.67
FXPF20010602 97605HAC1	WHEEL PROS 3/18 TL	216,568.320	213,662.87	212,399.38	-1,263.49
FXPF20010602 97654QAE7	WIRECO WORLD GROUP 9/16 COV-LITE TLB	189,656.762	179,699.78	179,936.85	237.07
FXPF20010602 97789LAB2	WOLVERINE ESCROW LLC 144A 9.000% 11/15/2026 DD 11/27/19	312,000.000	308,911.37	295,323.60	-13,587.77
FXPF20010602 98310CAC6	WYNDHAM HOTELS 5/18 COV-LITE TLB	145,479.660	146,135.14	144,315.82	-1,819.32
FXPF20010602 98379EAE6	XPO LOGISTICS 2/18 COV-LITE	141,497.180	115,590.93	140,612.82	25,021.89
FXPF20010602 98919VAB1	ZAYO GROUP HOLDINGS INC 144A 6.125% 03/01/2028 DD 03/09/20	104,000.000	103,340.85	109,980.00	6,639.15
FXPF20010602 98919XAB7	ZAYO 2/20 (USD) COV-LITE TL 0.000% 03/09/2027 DD 02/05/20	156,915.530	156,523.24	155,738.66	-784.58
FXPF20010602 99AAB8174	*NUMERICABLE / YPSO / ALTICE	112,656.720	111,882.76	110,009.29	-1,873.47
FXPF20010602 99AAD3157	*ICCN 2/15 TL	1,499,437.800	1,424,465.92	1,484,443.42	59,977.50
FXPF20010602 99AAD3165	*SIVANTOS/WIDEX 7/18 (USD) TLB 0.000% 02/27/2026 DD 07/06/18	144,300.260	144,901.99	138,889.00	-6,012.99
FXPF20010602 99AAE0228	*ESSAR STEEL/ALGOMA 11/18 COV-LITE TL	693,397.530	594,309.06	554,718.02	-39,591.04
FXPF20010602 99AAE0418	*ALGOMA STEEL PARENT S.C.A. SENIOR NOTES DUE 2047	1,197,740.000	287,467.18	449,152.50	161,685.32
FXPF20010602 99AAE2117	*CATALINA MARKETING 2/19 COMMON STOCK EQUITY	1,659.000	87.10	12.44	-74.66
FXPF20010602 99AAE3594	*DIRECT CHASSISLINK 4/19 2ND LIEN COV-LITE TL	332,261.760	301,623.54	329,979.12	28,355.58
FXPF20010602 99AAF1373	*GO DADDY 9/19 COV-LITE TLB	335,279.870	337,555.59	335,385.48	-2,170.11
FXPF20010602 99AAF4443	*MASMOVIL 12/19 TLB 0.000% 05/07/2026 DD 12/31/19	307,646.360	308,320.11	309,072.30	752.19
FXPF20010602 99AAF7370	*SUNDYNE 2/20 TLB	158,393.840	156,809.90	155,027.97	-1,781.93
FXPF20010602 99AAF8931	*VNU 5/20 B5 TLB 0.000% 06/04/2025 DD 05/07/20	142,619.370	139,766.99	143,302.52	3,535.53
FXPF20010602 99AAF9012	*CORNERSTONE ONDEMAND 4/20 TLB	185,996.500	180,416.60	186,627.03	6,210.43
FXPF20010602 99AAF9616	*NPC INTERNATIONAL 5/20 INCREME 0.000% 01/21/2022 DD 05/20/20	94,534.780	47,267.39	93,589.43	46,322.04



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FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010602 99AAG1257	*ASCENA RETAIL 7/20 DIP NEW MON	55,091.160	44,139.04	60,783.73	16,644.69
FXPF20010602 99AAG1521	*MILANO 8/20 TLB	313,427.640	310,293.36	312,904.22	2,610.86
FXPF20010602 99AAG2081	*VIRGIN MEDIA 9/20 (USD) COV-LITE TLB	224,253.300	220,889.50	223,890.01	3,000.51
FXPF20010602 99AAG2206	*CABLEVISION LIGHTPATH 9/20 TLB	83,389.170	82,972.22	83,154.85	182.63
FXPF20010602 99AAG2487	*ARRAY TECHNOLOGIES 9/20 TLB	119,766.410	116,173.42	117,221.37	1,047.95
FXPF20010602 99AAG2867	*WORLDSTRIDES / LAKELAND TOURS	31,389.830	31,271.94	26,053.56	-5,218.38
FXPF20010602 99AAG2875	*WORLDSTRIDES / LAKELAND TOURS	41,702.640	41,547.16	18,766.19	-22,780.97
FXPF20010602 99AAG2883	*WORLDSTRIDES / LAKELAND TOURS	41,324.570	41,169.60	6,611.93	-34,557.67
FXPF20010602 99AAG3204	*REVINT SOLUTIONS 10/20 COV-LIT	190,685.620	182,104.77	188,143.78	6,039.01
FXPF20010602 99AAG3279	*MAGICLAB/BUZZ MERGER/BUMBLE 10	84,697.480	84,273.99	84,591.61	317.62
FXPF20010602 99AAG3584	*MEGA BROADBAND 10/20 TLB 0.000% 10/19/2027 DD 10/07/20	102,858.860	101,830.27	102,666.51	836.24
FXPF20010602 99AAG3741	*ADEVINTA 10/20 COV-LITE TLB 0.000% 10/22/2027 DD 10/14/20	40,393.010	39,989.08	40,330.00	340.92
FXPF20010602 99AAG3949	*CURIUM 10/20 2ND LIEN COV-LITE 0.000% 12/31/2023 DD 10/15/20	87,213.200	85,905.00	86,995.17	1,090.17
FXPF20010602 99AAG5282	*TRACTMANAGER/SYMLPR 11/20 COV- 0.000% 11/23/2027 DD 11/12/20	214,227.950	211,014.53	211,550.10	535.57
FXPF20010602 99AAG5324	*CHARTER NEX 11/20 TL 0.000% 12/01/2027 DD 11/12/20	71,276.770	70,564.00	71,561.88	997.88
FXPF20010602 99AAG5696	*VIRTUSA 12/20 TLB	30,526.830	30,068.93	30,297.88	228.95
FXPF20010602 99AAG5803	*PLANVIEW 12/20 COV-LITE TL 0.000% 12/10/2027 DD 11/30/20	92,190.050	91,268.15	91,959.57	691.42
FXPF20010602 99AAG6033	*ASPEN DENTAL 12/20 INCREMENTAL 0.000% 12/15/2027 DD 11/30/20	160,023.470	159,223.35	159,983.46	760.11
FXPF20010602 99AAG6058	*POINTCLICKCARE 12/20 TLB 0.000% 12/16/2027 DD 12/04/20	61,406.500	61,099.47	61,252.98	153.51
FXPF20010602 99AAG6074	*WELD NORTH EDUCATION 12/20 TLB 0.000% 12/15/2027 DD 12/15/20	99,060.680	98,610.51	98,689.20	78.69
FXPF20010602 99AAG6496	*GTT 12/20 TL 0.000% 12/31/2023 DD 12/22/20	24,041.380	21,997.86	21,997.86	0.00
FXPF20010602 99AAG6520	*GTT 12/20 DELAYED TL 0.000% 12/31/2023 DD 12/22/20	42,072.440	38,496.28	38,496.28	0.00
FXPF20010602 99AAH0332	*MURRAY ENERGY 9/20 EQUITY 0.000% 09/16/2025 DD 09/16/20	1,541,504.540	313,865.74	107,905.32	-205,960.42
FXPF20010602 99AAH0340	*MURRAY ENERGY 9/20 PREFERRED E 0.000% 09/16/2025 DD 09/16/20	517,695.874	106,127.65	372,741.03	266,613.38
FXPF20010602 B9000TBJ3	*TELENET 1/20 (USD) AR TL	334,649.640	329,396.30	329,840.72	444.42
FXPF20010602 C2969TAC2	DENTALCORP 5/18 COV-LITE TL	385,830.350	376,297.63	378,596.03	2,298.40
FXPF20010602 C4127DAB4	*ENBRIDGE/GRIZZLY ACQUISITIONS	150,557.420	150,620.66	147,901.59	-2,719.07
FXPF20010602 C4927UAB8	*WESTJET AIRLINES 8/19 TLB	106,296.430	101,812.13	101,712.93	-99.20
FXPF20010602 C6901LAH0	*BURGER KING/RESTAURANT BRANDS 0.000% 11/19/2026 DD 11/07/19	370,338.460	370,705.08	364,668.58	-6,036.50
FXPF20010602 C9413PAZ6	*VALEANT 5/18 TLB	297,902.710	298,288.39	296,600.88	-1,687.51
FXPF20010602 C9413PBB8	*VALEANT 11/18 INCREMENTAL TL	188,230.700	189,102.21	186,280.63	-2,821.58
FXPF20010602 D6000EAB8	MESSER INDUSTRIES 10/18 (USD) 0.000% 03/02/2026 DD 09/17/18	108,729.820	88,071.15	107,792.57	19,721.42
FXPF20010602 D8354KAD8	*MADRID 6/19 (USD) TLB	121,496.570	105,094.52	117,345.03	12,250.51
FXPF20010602 ED9252823	*DEDALUS 7/20 COV-LITE TLB	129,815.640	143,946.79	158,835.93	14,889.14
FXPF20010602 EE9020004	*HOTELBEDS 6/16 COV-LITE TLB 0.000%	356,343.267	390,779.13	389,678.39	-1,100.74
FXPF20010602 EEBF6N6Z1	NAVIERA ARMAS SA REGS VAR RT 11/15/2024	155,000.000	100,251.99	84,754.70	-15,497.29



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FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010602 EF9251119	*ELSAN SAS FACILITY B3	264,767.320	300,581.98	324,471.14	23,889.16
FXPF20010602 EF9251630	*EXCLUSIVE GROUP 6/18 TL	243,794.560	266,360.90	288,749.39	22,388.49
FXPF20010602 EF9255359	*CEVA SANTE ANIMALE 11/16 COV-LITE TLB	228,428.160	240,103.98	284,040.64	43,936.66
FXPF20010602 EF9256712	*CASINO GUICHARD 10/19 COV-LITE	263,253.030	291,084.23	320,189.96	29,105.73
FXPF20010602 EF9270994	*BISCUIT INTERNATIONAL 2/20 COV	179,842.660	196,686.54	214,683.95	17,997.41
FXPF20010602 EFBQZCNC4	LA FINANCIERE ATALIAN SAS 144A 5.125% 05/15/2025	158,000.000	142,327.39	178,299.87	35,972.48
FXPF20010602 EL9899468	*MATTERHORN TELECOM/SALT MOBILE	139,769.920	157,676.20	168,419.47	10,743.27
FXPF20010602 ELBLN9VR4	GARFUNKELUX HOLDCO 3 SA 144A 6.750% 11/01/2025	162,000.000	191,735.10	203,170.48	11,435.38
FXPF20010602 EN9020061	*FLORA FOOD 2/18 (EUR) TLB	239,433.460	267,766.69	287,606.45	19,839.76
FXPF20010602 EN9250775	*VODAFONEZIGGO 10/19 TLH	416,531.230	467,243.04	507,735.61	40,492.57
FXPF20010602 ENBJLVXG0	UNITED GROUP BV 144A 3.625% 02/15/2028	171,000.000	188,878.05	204,519.44	15,641.39
FXPF20010602 ENBMCMWB5	MAXEDA DIY HOLDING BV 144A 5.875% 10/01/2026	101,000.000	119,467.85	128,521.69	9,053.84
FXPF20010602 EV9259158	*WATERLOGIC 2/18 (EUR) TLB	209,106.290	227,676.50	248,657.44	20,980.94
FXPF20010602 EX9259337	*WYNDHAM VACATION 4/18 COV-LITE TLB	170,515.080	205,663.78	202,449.82	-3,213.96
FXPF20010602 EX9267322	*BCA MARKETPLACE 7/19 2ND LIEN TL1	150,800.310	199,772.71	202,335.32	2,562.61
FXPF20010602 EX9270441	*BCA MARKETPLACE 9/19 COV-LITE TLB1	134,311.660	178,486.28	180,580.82	2,094.54
FXPF20010602 EX9270805	*WYNDHAM VACATION/AWAZE 12/19 INCREMENTAL TL	36,997.960	44,624.44	43,967.38	-657.06
FXPF20010602 EXBMCWHN2	*ENCORE CAPITAL GROUP INC 144A 5.375% 02/15/2026	109,000.000	143,127.90	151,977.50	8,849.60
FXPF20010602 F6628DAL8	*NUMERICABLE / YPSO / ALTICE	212,780.050	212,780.05	210,320.31	-2,459.74
FXPF20010602 F9062PAB0	TECHNICOLOR 12/16 (EUR) COV-LITE TLB	566,888.770	554,137.55	239,297.79	-314,839.76
FXPF20010602 G2300HAB4	CLARION EVENTS 2/18	363,635.160	349,634.30	323,333.48	-26,300.82
FXPF20010602 G3931DAB8	*AMEX GBT 8/18 COV-LITE TLB	204,940.260	189,421.26	193,412.37	3,991.11
FXPF20010602 G9445HAB5	VISTRA 9/20 (USD) COV-LITE 0.000% 10/27/2025 DD 09/30/20	223,536.120	220,797.25	223,118.11	2,320.86
FXPF20010602 L0178UAG1	*NUMERICABLE / YPSO / ALTICE 3/17 (USD) TLB	129,557.500	129,039.26	126,572.50	-2,466.76
FXPF20010602 L2000AAC4	CLARIVATE ANALYTICS 10/19 COV-	163,026.280	163,742.44	162,142.68	-1,599.76
FXPF20010602 L2000DAC8	*INMARSAT 9/19 COV-LITE TLB	145,737.080	141,692.28	146,075.19	4,382.91
FXPF20010602 L2210TAC9	*CURIUM 6/19 (USD) TLB	141,280.510	142,075.91	139,867.70	-2,208.21
FXPF20010602 L2210TAE5	*CURIUM 10/20 COV-LITE TL 0.000% 10/28/2027 DD 10/15/20	59,012.640	58,422.51	58,643.81	221.30
FXPF20010602 L2968EAB8	*ENDO PHARMACEUTICALS 4/17	213,441.990	204,172.98	209,706.76	5,533.78
FXPF20010602 L5137LAH8	INTELSAT JACKSON 12/17 B5 FIXED TLB	208,851.130	211,052.42	212,059.08	1,006.66
FXPF20010602 L5582BAU1	*ION TRADING TECHNOLOGIES 5/18	407,821.750	409,718.73	498,211.88	88,493.15
FXPF20010602 L7300KAJ3	*ORTHO-CLINICAL 5/18 TLB	109,201.100	108,366.88	107,508.48	-858.40
FXPF20010602 L7300KAL8	*ORTHO-CLINICAL 1/20 COV-LITE TLB	154,503.260	171,421.37	185,923.27	14,501.90
FXPF20010602 L8908YAB4	*NESTLE SKIN HEALTH/SUNSHINE 0.000% 10/01/2026 DD 06/28/19	167,718.980	169,126.15	168,034.29	-1,091.86
FXPF20010602 L9308UAQ3	TRAVELPORT 3/19 COV-LITE TL	209,687.050	195,428.32	141,494.72	-53,933.60
FXPF20010602 L9308UAS9	TRAVELPORT 3/19 2ND LIEN COV-LITE TL	399,926.880	333,938.94	181,298.85	-152,640.09



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FXPF20010602 L9308UAU4	*TRAVELPORT 9/20 STUB TL 0.000% 02/28/2025 DD 09/17/20	150,667.360	147,207.81	148,336.54	1,128.73
FXPF20010602 N8232NAB3	*AKZONOBEL SPECIALTY CHEMICALS	417,622.650	417,279.25	412,748.99	-4,530.26
FXPF20010602 N9000DAB3	*UPC FINANCING 1/20 (USD) COV-LITE TLB	110,662.500	110,385.84	109,445.21	-940.63
FXPF20010602 N9000DAC1	*UPC FINANCING 1/20 (EUR) COV- LITE TLB	21,554.450	23,856.78	26,217.61	2,360.83
FXPF20010602 N9000DAD9	*UPC FINANCING/SUNRISE 8/20 (US COV-LITE TL	68,611.040	67,924.93	68,645.35	720.42
FXPF20010602 N9000DAF4	*UPC FINANCING/SUNRISE 11/20 B1 COV-LITE TL	68,611.040	67,924.93	68,645.35	720.42
FXPF20010602 N9833RAJ8	VODAFONEZIGGO/LIBERTY GLOBAL 0.000% 04/30/2028 DD 01/13/20	145,817.540	145,817.54	144,769.11	-1,048.43
FXPF20010602 NABG13DM7	SCIENTIFIC GAMES INTERNAT 144A 3.375% 02/15/2026	120,000.000	139,387.56	145,541.27	6,153.71
FXPF20010602 P6981XAD2	*MRO HOLDINGS 5/19 TLB	111,385.600	89,377.90	95,930.85	6,552.95
FXPF20010602 Q9051PAD7	*TRADE ME 2/20 TL	236,506.230	237,268.73	232,958.64	-4,310.09
FXPF20010602 SN9020256	*HURTIGRUTEN 6/20 TLC	171,304.970	179,365.21	197,286.18	17,920.97
FXPF20010602 SS4848627	*VERISURE HOLDING 5/17 B1-E TL 0.000%	449,418.100	487,170.25	548,032.40	60,862.15
FXPF20010602 SS9280966	*VERISURE HOLDING 7/20 TLB	59,844.960	67,247.98	73,394.65	6,146.67
FXPF20010902 00206RKB7	AT&T INC 3.850% 06/01/2060 DD 05/28/20	1,135,000.000	1,174,942.86	1,189,741.05	14,798.19
FXPF20010902 00206RKF8	AT&T INC 3.500% 02/01/2061 DD 08/04/20	825,000.000	819,665.25	821,683.50	2,018.25
FXPF20010902 00206RMC3	AT&T INC 144A 3.500% 09/15/2053 DD 09/18/20	789,000.000	794,562.96	790,159.83	-4,403.13
FXPF20010902 00206RMD1	AT&T INC 144A 3.550% 09/15/2055 DD 09/18/20	2,740,000.000	2,740,364.61	2,730,711.40	-9,653.21
FXPF20010902 00206RME9	AT&T INC 144A 3.650% 09/15/2059 DD 09/18/20	1,209,000.000	1,214,074.35	1,220,775.66	6,701.31
FXPF20010902 00206RMG4	AT&T INC 144A 3.800% 12/01/2057 DD 12/07/20	1,388,000.000	1,488,449.56	1,450,376.72	-38,072.84
FXPF20010902 00287YCB3	ABBVIE INC 4.250% 11/21/2049 DD 05/21/20	2,690,000.000	3,276,450.28	3,372,775.80	96,325.52
FXPF20010902 00973RAJ2	AKER BP ASA 144A 4.000% 01/15/2031 DD 09/30/20	2,485,000.000	2,469,369.35	2,691,876.25	222,506.90
FXPF20010902 013822AE1	ALCOA NEDERLAND HOLDING B 144A 5.500% 12/15/2027 DD 07/13/20	215,000.000	228,942.75	235,268.05	6,325.30
FXPF20010902 02209SAM5	ALTRIA GROUP INC 4.250% 08/09/2042 DD 08/09/12	100,000.000	110,047.00	111,756.00	1,709.00
FXPF20010902 02209SBF9	ALTRIA GROUP INC 5.950% 02/14/2049 DD 02/14/19	2,065,000.000	2,695,857.30	2,892,982.40	197,125.10
FXPF20010902 02209SBK8	ALTRIA GROUP INC 4.450% 05/06/2050 DD 05/06/20	950,000.000	1,054,429.48	1,123,118.50	68,689.02
FXPF20010902 023135AQ9	AMAZON.COM INC 4.950% 12/05/2044 DD 12/05/14	750,000.000	1,051,686.45	1,100,257.50	48,571.05
FXPF20010902 031162CR9	AMGEN INC 3.150% 02/21/2040 DD 02/21/20	1,285,000.000	1,348,072.32	1,414,540.85	66,468.53
FXPF20010902 034863AX8	ANGLO AMERICAN CAPITAL PL 144A 2.625% 09/10/2030 DD 09/10/20	975,000.000	966,176.25	1,019,547.75	53,371.50
FXPF20010902 03522AAH3	ANHEUSER-BUSCH COS LLC / ANHEU 4.700% 02/01/2036 DD 02/01/19	1,375,000.000	1,635,823.75	1,746,648.75	110,825.00
FXPF20010902 03522AAJ9	ANHEUSER-BUSCH COS LLC / ANHEU 4.900% 02/01/2046 DD 02/01/19	985,000.000	1,270,413.60	1,280,726.55	10,312.95
FXPF20010902 03523TBT4	ANHEUSER-BUSCH INBEV WORLDWIDE 4.439% 10/06/2048 DD 04/06/17	2,615,000.000	3,000,511.04	3,254,942.80	254,431.76
FXPF20010902 035240AN0	ANHEUSER-BUSCH INBEV WORLDWIDE 4.600% 04/15/2048 DD 04/04/18	220,000.000	258,119.26	278,388.00	20,268.74
FXPF20010902 037735CM7	APPALACHIAN POWER CO 7.000% 04/01/2038 DD 03/25/08	425,000.000	613,820.53	652,825.50	39,004.97
FXPF20010902 037735CV7	APPALACHIAN POWER CO 4.450% 06/01/2045 DD 05/18/15	610,000.000	715,401.13	783,581.60	68,180.47
FXPF20010902 03939AAA5	ARCH CAPITAL GROUP LTD 3.635% 06/30/2050 DD 06/30/20	470,000.000	470,000.00	546,971.90	76,971.90
FXPF20010902 052528AM8	AUSTRALIA & NEW ZEALAND B 144A VAR RT 11/25/2035 DD 11/25/20	890,000.000	890,000.00	907,951.30	17,951.30



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FXPF20010902 05526DBF1	BAT CAPITAL CORP 4.540% 08/15/2047 DD 08/15/18	1,255,000.000	1,362,465.65	1,393,614.75	31,149.10
FXPF20010902 05526DBP9	BAT CAPITAL CORP 4.700% 04/02/2027 DD 04/02/20	1,140,000.000	1,303,520.51	1,340,491.80	36,971.29
FXPF20010902 05526DBT1	BAT CAPITAL CORP 3.734% 09/25/2040 DD 09/25/20	895,000.000	895,000.00	933,520.80	38,520.80
FXPF20010902 06051GEN5	BANK OF AMERICA CORP 5.875% 02/07/2042 DD 02/07/12	905,000.000	1,332,320.22	1,376,830.80	44,510.58
FXPF20010902 06051GJE0	BANK OF AMERICA CORP VAR RT 06/19/2041 DD 06/19/20	3,490,000.000	3,503,927.09	3,636,231.00	132,303.91
FXPF20010902 07274NBH5	BAYER US FINANCE II LLC 144A 4.700% 07/15/2064 DD 07/15/18	2,070,000.000	2,360,826.76	2,481,039.90	120,213.14
FXPF20010902 084664CR0	BERKSHIRE HATHAWAY FINANCE COR 4.250% 01/15/2049 DD 01/11/19	1,365,000.000	1,781,656.15	1,813,266.00	31,609.85
FXPF20010902 097023CD5	BOEING CO/THE 3.200% 03/01/2029 DD 02/15/19	2,705,000.000	2,739,191.20	2,855,479.15	116,287.95
FXPF20010902 097023CQ6	BOEING CO/THE 3.750% 02/01/2050 DD 07/31/19	710,000.000	708,494.80	746,628.90	38,134.10
FXPF20010902 125523CJ7	CIGNA CORP 3.200% 03/15/2040 DD 03/16/20	425,000.000	452,122.35	466,033.75	13,911.40
FXPF20010902 126408GW7	CSX CORP 4.750% 05/30/2042 DD 11/01/11	1,075,000.000	1,362,334.56	1,415,345.00	53,010.44
FXPF20010902 126650CN8	CVS HEALTH CORP 5.125% 07/20/2045 DD 07/20/15	500,000.000	634,195.02	673,180.00	38,984.98
FXPF20010902 13645RAX2	CANADIAN PACIFIC RAILWAY CO 6.125% 09/15/2115 DD 09/11/15	940,000.000	1,475,104.75	1,573,842.00	98,737.25
FXPF20010902 149123CF6	CATERPILLAR INC 3.250% 09/19/2049 DD 09/19/19	100,000.000	116,071.00	117,304.00	1,233.00
FXPF20010902 161175AZ7	CHARTER COMMUNICATIONS OPERATI 6.384% 10/23/2035 DD 10/23/16	1,045,000.000	1,388,601.03	1,431,702.25	43,101.22
FXPF20010902 161175BA1	CHARTER COMMUNICATIONS OPERATI 6.484% 10/23/2045 DD 10/23/16	1,390,000.000	1,849,998.37	1,966,099.40	116,101.03
FXPF20010902 171798AC5	CIMAREX ENERGY CO 4.375% 06/01/2024 DD 06/04/14	610,000.000	640,351.31	665,308.70	24,957.39
FXPF20010902 171798AD3	CIMAREX ENERGY CO 3.900% 05/15/2027 DD 04/10/17	1,986,000.000	2,029,613.08	2,188,850.04	159,236.96
FXPF20010902 171798AE1	CIMAREX ENERGY CO 4.375% 03/15/2029 DD 03/08/19	220,000.000	228,743.23	249,579.00	20,835.77
FXPF20010902 172967LD1	CITIGROUP INC VAR RT 01/10/2028 DD 01/10/17	1,715,000.000	1,929,640.21	1,965,527.20	35,886.99
FXPF20010902 172967LP4	CITIGROUP INC VAR RT 07/24/2028 DD 07/24/17	2,260,000.000	2,526,771.87	2,562,184.60	35,412.73
FXPF20010902 202795JM3	COMMONWEALTH EDISON CO 4.000% 03/01/2048 DD 02/20/18	680,000.000	813,617.48	861,233.60	47,616.12
FXPF20010902 210518DJ2	CONSUMERS ENERGY CO 2.500% 05/01/2060 DD 05/13/20	580,000.000	527,505.68	582,830.40	55,324.72
FXPF20010902 212015AS0	CONTINENTAL RESOURCES INC/OK 4.375% 01/15/2028 DD 12/08/17	870,000.000	809,287.50	891,924.00	82,636.50
FXPF20010902 23291KAJ4	DH EUROPE FINANCE II SARL 3.250% 11/15/2039 DD 11/07/19	2,045,000.000	2,217,587.41	2,329,152.75	111,565.34
FXPF20010902 254687FY7	WALT DISNEY CO/THE 3.500% 05/13/2040 DD 05/13/20	670,000.000	759,853.70	787,578.30	27,724.60
FXPF20010902 254687GA8	WALT DISNEY CO/THE 3.800% 05/13/2060 DD 05/13/20	550,000.000	636,311.49	698,786.00	62,474.51
FXPF20010902 25470DBJ7	DISCOVERY COMMUNICATIONS LLC 3.625% 05/15/2030 DD 05/18/20	130,000.000	143,499.61	148,916.30	5,416.69
FXPF20010902 279158AJ8	ECOPETROL SA 5.875% 05/28/2045 DD 05/28/14	1,155,000.000	1,388,887.50	1,398,127.50	9,240.00
FXPF20010902 279158AN9	ECOPETROL SA 6.875% 04/29/2030 DD 04/29/20	580,000.000	723,702.50	748,780.00	25,077.50
FXPF20010902 29278NAE3	ENERGY TRANSFER LP 6.000% 06/15/2048 DD 06/08/18	1,320,000.000	1,426,063.64	1,555,395.60	129,331.96
FXPF20010902 29278NAN3	ENERGY TRANSFER LP 5.500% 06/01/2027 DD 12/01/18	2,695,000.000	3,002,366.55	3,172,015.00	169,648.45
FXPF20010902 29379VBF9	ENTERPRISE PRODUCTS OPERATING 4.950% 10/15/2054 DD 10/14/14	690,000.000	778,226.39	877,686.90	99,460.51
FXPF20010902 29379VBJ1	ENTERPRISE PRODUCTS OPERATING 4.900% 05/15/2046 DD 05/07/15	305,000.000	368,284.22	388,204.00	19,919.78
FXPF20010902 337738AV0	FISERV INC 4.400% 07/01/2049 DD 06/24/19	1,140,000.000	1,376,587.76	1,527,007.20	150,419.44
FXPF20010902 345397A60	FORD MOTOR CREDIT CO LLC 5.125% 06/16/2025 DD 06/19/20	335,000.000	338,350.00	364,245.50	25,895.50



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FXPF20010902 345397YQ0	FORD MOTOR CREDIT CO LLC 2.979% 08/03/2022 DD 08/03/17	650,000.000	644,745.00	660,855.00	16,110.00
FXPF20010902 345397ZQ9	FORD MOTOR CREDIT CO LLC 5.584% 03/18/2024 DD 03/18/19	690,000.000	728,812.50	744,268.50	15,456.00
FXPF20010902 35137LAH8	FOX CORP 4.709% 01/25/2029 DD 01/25/20	755,000.000	902,859.50	916,041.50	13,182.00
FXPF20010902 36164QNA2	GE CAPITAL INTERNATIONAL FUNDI 4.418% 11/15/2035 DD 05/15/16	3,605,000.000	3,679,597.58	4,302,747.75	623,150.17
FXPF20010902 36186CBY8	ALLY FINANCIAL INC 8.000% 11/01/2031 DD 12/31/08	985,000.000	1,372,702.30	1,445,851.95	73,149.65
FXPF20010902 369604BV4	GENERAL ELECTRIC CO 3.450% 05/01/2027 DD 04/22/20	445,000.000	456,685.39	503,317.25	46,631.86
FXPF20010902 37045XBG0	GENERAL MOTORS FINANCIAL CO IN 5.250% 03/01/2026 DD 03/01/16	2,365,000.000	2,600,979.70	2,781,523.80	180,544.10
FXPF20010902 421946AM6	HEALTHCARE REALTY TRUST INC 2.050% 03/15/2031 DD 10/02/20	445,000.000	441,391.05	447,006.95	5,615.90
FXPF20010902 42225UAH7	HEALTHCARE TRUST OF AMERICA HO 2.000% 03/15/2031 DD 09/28/20	590,000.000	585,256.40	590,005.90	4,749.50
FXPF20010902 42809HAD9	HESS CORP 5.600% 02/15/2041 DD 08/10/10	1,335,000.000	1,418,371.96	1,629,180.60	210,808.64
FXPF20010902 42809HAH0	HESS CORP 5.800% 04/01/2047 DD 09/28/16	55,000.000	64,568.35	69,980.35	5,412.00
FXPF20010902 437076BS0	HOME DEPOT INC/THE 3.900% 06/15/2047 DD 06/05/17	1,675,000.000	2,016,300.95	2,139,142.50	122,841.55
FXPF20010902 456472AD1	INDUSTRIAS PENOLES SAB DE 144A 4.750% 08/06/2050 DD 08/06/20	813,000.000	835,950.00	942,836.10	106,886.10
FXPF20010902 47233JDX3	JEFFERIES GROUP LLC 2.750% 10/15/2032 DD 10/07/20	880,000.000	870,918.40	923,551.20	52,632.80
FXPF20010902 478160CT9	JOHNSON & JOHNSON 2.450% 09/01/2060 DD 08/25/20	1,350,000.000	1,336,027.50	1,404,270.00	68,242.50
FXPF20010902 55336VAJ9	MPLX LP 4.875% 06/01/2025 DD 06/01/16	75,000.000	83,960.52	86,630.25	2,669.73
FXPF20010902 55336VAK6	MPLX LP 4.125% 03/01/2027 DD 02/10/17	1,230,000.000	1,346,955.79	1,418,608.20	71,652.41
FXPF20010902 55336VAS9	MPLX LP 4.800% 02/15/2029 DD 11/15/18	255,000.000	289,244.37	308,182.80	18,938.43
FXPF20010902 56585AAF9	MARATHON PETROLEUM CORP 6.500% 03/01/2041 DD 09/01/11	1,460,000.000	1,883,471.34	1,960,196.00	76,724.66
FXPF20010902 571748BD3	MARSH & MCLENNAN COS INC 4.200% 03/01/2048 DD 03/01/18	750,000.000	941,874.69	986,655.00	44,780.31
FXPF20010902 573284AU0	MARTIN MARIETTA MATERIALS INC 4.250% 12/15/2047 DD 12/20/17	180,000.000	208,261.80	215,114.40	6,852.60
FXPF20010902 59562VAM9	BERKSHIRE HATHAWAY ENERGY CO 6.125% 04/01/2036 DD 10/01/06	420,000.000	613,502.88	621,633.60	8,130.72
FXPF20010902 609207AW5	MONDELEZ INTERNATIONAL INC 2.625% 09/04/2050 DD 09/04/20	1,715,000.000	1,677,954.70	1,742,594.35	64,639.65
FXPF20010902 65120FAE4	NEWCREST FINANCE PTY LTD 144A 4.200% 05/13/2050 DD 05/13/20	825,000.000	898,035.58	1,008,422.25	110,386.67
FXPF20010902 665772CS6	NORTHERN STATES POWER CO/MN 2.600% 06/01/2051 DD 06/15/20	565,000.000	561,462.61	598,504.50	37,041.89
FXPF20010902 66989HAS7	NOVARTIS CAPITAL CORP 2.750% 08/14/2050 DD 02/14/20	1,660,000.000	1,711,880.69	1,819,144.20	107,263.51
FXPF20010902 681919BC9	OMNICOM GROUP INC 4.200% 06/01/2030 DD 04/01/20	685,000.000	798,599.32	822,787.75	24,188.43
FXPF20010902 693304AY3	PECO ENERGY CO 2.800% 06/15/2050 DD 06/08/20	1,000,000.000	1,025,490.00	1,063,850.00	38,360.00
FXPF20010902 694308JN8	PACIFIC GAS AND ELECTRIC CO 4.950% 07/01/2050 DD 07/02/20	600,000.000	709,710.00	714,966.00	5,256.00
FXPF20010902 694308JQ1	PACIFIC GAS AND ELECTRIC CO 4.500% 07/01/2040 DD 07/02/20	719,095.000	807,346.34	803,761.25	-3,585.09
FXPF20010902 71645WAS0	PETROBRAS GLOBAL FINANCE BV 6.750% 01/27/2041 DD 01/27/11	1,180,000.000	1,398,300.00	1,466,161.80	67,861.80
FXPF20010902 717081EW9	PFIZER INC 2.625% 04/01/2030 DD 03/27/20	755,000.000	824,959.34	842,693.25	17,733.91
FXPF20010902 776743AJ5	ROPER TECHNOLOGIES INC 2.000% 06/30/2030 DD 06/22/20	350,000.000	347,644.64	357,742.00	10,097.36
FXPF20010902 776743AL0	ROPER TECHNOLOGIES INC 1.750% 02/15/2031 DD 09/01/20	2,190,000.000	2,186,474.10	2,181,568.50	-4,905.60
FXPF20010902 80414L2L8	SAUDI ARABIAN OIL CO 144A 3.250% 11/24/2050 DD 11/24/20	1,671,000.000	1,655,158.92	1,694,510.97	39,352.05
FXPF20010902 845437BL5	SOUTHWESTERN ELECTRIC POWER CO 6.200% 03/15/2040 DD 03/08/10	495,000.000	661,652.84	724,239.45	62,586.61



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FXPF20010902 87264AAW5	T-MOBILE USA INC 144A 4.375% 04/15/2040 DD 04/09/20	255,000.000	288,960.90	311,194.35	22,233.45
FXPF20010902 87264ABJ3	T-MOBILE USA INC 144A 2.550% 02/15/2031 DD 06/24/20	2,685,000.000	2,818,498.20	2,819,437.95	939.75
FXPF20010902 87264ABM6	T-MOBILE USA INC 144A 3.300% 02/15/2051 DD 10/06/20	380,000.000	368,508.80	390,955.40	22,446.60
FXPF20010902 87612BBJ0	TARGA RESOURCES PARTNERS LP / 5.875% 04/15/2026 DD 04/12/18	465,000.000	489,008.25	493,002.30	3,994.05
FXPF20010902 88732JAY4	TIME WARNER CABLE LLC 5.875% 11/15/2040 DD 11/15/10	590,000.000	740,184.12	787,508.40	47,324.28
FXPF20010902 907818EN4	UNION PACIFIC CORP 4.000% 04/15/2047 DD 04/05/17	1,315,000.000	1,570,541.43	1,629,534.85	58,993.42
FXPF20010902 913903AV2	UNIVERSAL HEALTH SERVICES 144A 2.650% 10/15/2030 DD 09/21/20	510,000.000	508,561.80	529,436.10	20,874.30
FXPF20010902 91533BAE0	VIATRIS INC 144A 3.850% 06/22/2040 DD 06/22/20	1,500,000.000	1,572,360.00	1,693,005.00	120,645.00
FXPF20010902 91533BAF7	VIATRIS INC 144A 4.000% 06/22/2050 DD 06/22/20	2,000,000.000	2,110,300.00	2,291,380.00	181,080.00
FXPF20010902 91911TAQ6	VALE OVERSEAS LTD 3.750% 07/08/2030 DD 07/08/20	1,045,000.000	1,038,614.00	1,162,572.95	123,958.95
FXPF20010902 92343VCQ5	VERIZON COMMUNICATIONS INC 4.400% 11/01/2034 DD 10/29/14	950,000.000	1,187,309.54	1,185,533.50	-1,776.04
FXPF20010902 94106LBB4	WASTE MANAGEMENT INC 3.900% 03/01/2035 DD 02/26/15	580,000.000	708,095.53	710,186.80	2,091.27
FXPF20010902 94106LBM0	WASTE MANAGEMENT INC 2.500% 11/15/2050 DD 11/17/20	792,000.000	784,064.16	800,205.12	16,140.96
FXPF20010902 960413AU6	WESTLAKE CHEMICAL CORP 4.375% 11/15/2047 DD 11/28/17	575,000.000	549,764.71	683,542.75	133,778.04
FXPF20010902 98212BAL7	WPX ENERGY INC 4.500% 01/15/2030 DD 01/10/20	1,395,000.000	1,342,687.50	1,478,700.00	136,012.50
FXPF20010902 98212BAM5	WPX ENERGY INC 5.875% 06/15/2028 DD 06/17/20	710,000.000	719,189.50	773,921.30	54,731.80
FXPF20011002 00131LAK1	AIA GROUP LTD 144A 3.200% 09/16/2040 DD 09/16/20	400,000.000	399,356.00	419,352.00	19,996.00
FXPF20011002 00206RMC3	AT&T INC 144A 3.500% 09/15/2053 DD 09/18/20	1,664,000.000	1,688,597.68	1,666,446.08	-22,151.60
FXPF20011002 00206RMD1	AT&T INC 144A 3.550% 09/15/2055 DD 09/18/20	8,754,000.000	8,721,712.58	8,724,323.94	2,611.36
FXPF20011002 00206RME9	AT&T INC 144A 3.650% 09/15/2059 DD 09/18/20	11,095,000.000	11,460,289.74	11,203,065.30	-257,224.44
FXPF20011002 00206RMG4	AT&T INC 144A 3.800% 12/01/2057 DD 12/07/20	3,841,000.000	4,118,973.18	4,013,614.54	-105,358.64
FXPF20011002 00287YAS8	ABBVIE INC 4.700% 05/14/2045 DD 05/14/15	2,600,000.000	3,225,990.20	3,401,372.00	175,381.80
FXPF20011002 00287YCY3	ABBVIE INC 4.550% 03/15/2035 DD 09/15/20	1,100,000.000	1,344,184.77	1,390,741.00	46,556.23
FXPF20011002 00287YDA4	ABBVIE INC 4.850% 06/15/2044 DD 06/15/20	2,900,000.000	3,610,601.62	3,838,266.00	227,664.38
FXPF20011002 00507VAQ2	ACTIVISION BLIZZARD INC 2.500% 09/15/2050 DD 08/10/20	1,500,000.000	1,491,609.00	1,466,100.00	-25,509.00
FXPF20011002 00774MAR6	AERCAP IRELAND CAPITAL DAC / A 4.625% 10/15/2027 DD 09/25/20	750,000.000	737,227.50	849,300.00	112,072.50
FXPF20011002 008513AA1	AGREE LP 2.900% 10/01/2030 DD 08/17/20	600,000.000	599,562.00	637,374.00	37,812.00
FXPF20011002 02209SBE2	ALTRIA GROUP INC 5.800% 02/14/2039 DD 02/14/19	1,100,000.000	1,370,291.88	1,449,327.00	79,035.12
FXPF20011002 02209SBF9	ALTRIA GROUP INC 5.950% 02/14/2049 DD 02/14/19	1,000,000.000	1,305,499.90	1,400,960.00	95,460.10
FXPF20011002 025932AL8	AMERICAN FINANCIAL GROUP INC/O 4.500% 06/15/2047 DD 06/02/17	2,800,000.000	2,711,358.94	3,384,500.00	673,141.06
FXPF20011002 026874DB0	AMERICAN INTERNATIONAL GROUP I 4.375% 01/15/2055 DD 01/15/15	1,000,000.000	1,190,086.84	1,285,490.00	95,403.16
FXPF20011002 03027XAW0	AMERICAN TOWER CORP 3.800% 08/15/2029 DD 06/13/19	2,500,000.000	2,833,407.13	2,906,600.00	73,192.87
FXPF20011002 03027XAY6	AMERICAN TOWER CORP 3.700% 10/15/2049 DD 10/03/19	1,000,000.000	1,124,398.85	1,136,260.00	11,861.15
FXPF20011002 031162CS7	AMGEN INC 3.375% 02/21/2050 DD 02/21/20	2,600,000.000	2,826,103.36	2,904,928.00	78,824.64
FXPF20011002 03522AAH3	ANHEUSER-BUSCH COS LLC / ANHEU 4.700% 02/01/2036 DD 02/01/19	1,500,000.000	1,755,371.03	1,905,435.00	150,063.97
FXPF20011002 03522AAJ9	ANHEUSER-BUSCH COS LLC / ANHEU 4.900% 02/01/2046 DD 02/01/19	6,400,000.000	7,740,651.26	8,321,472.00	580,820.74



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FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20011002 035240AP5	ANHEUSER-BUSCH INBEV WORLDWIDE 4.750% 04/15/2058 DD 04/04/18	2,400,000.000	2,894,063.45	3,140,664.00	246,600.55
FXPF20011002 036752AD5	ANTHEM INC 4.375% 12/01/2047 DD 11/21/17	1,100,000.000	1,385,916.61	1,417,812.00	31,895.39
FXPF20011002 03835VAH9	APTIV PLC 5.400% 03/15/2049 DD 03/14/19	1,100,000.000	1,163,892.96	1,372,107.00	208,214.04
FXPF20011002 03939AAA5	ARCH CAPITAL GROUP LTD 3.635% 06/30/2050 DD 06/30/20	615,000.000	616,242.61	715,718.55	99,475.94
FXPF20011002 05369AAH4	AVIATION CAPITAL GROUP LL 144A 5.500% 12/15/2024 DD 07/10/20	400,000.000	396,156.00	442,828.00	46,672.00
FXPF20011002 054561AM7	EQUITABLE HOLDINGS INC 5.000% 04/20/2048 DD 10/20/18	1,500,000.000	1,721,394.09	1,975,725.00	254,330.91
FXPF20011002 05541TAP6	BGC PARTNERS INC 4.375% 12/15/2025 DD 07/10/20	600,000.000	598,812.00	634,662.00	35,850.00
FXPF20011002 056752AT5	*BAIDU INC 2.375% 10/09/2030 DD 10/09/20	1,300,000.000	1,300,000.00	1,330,030.00	30,030.00
FXPF20011002 059165EL0	BALTIMORE GAS AND ELECTRIC CO 3.200% 09/15/2049 DD 09/12/19	650,000.000	720,674.50	725,907.00	5,232.50
FXPF20011002 05971AAE1	BANCO BTG PACTUAL SA/CAYM 144A 4.500% 01/10/2025 DD 12/10/19	1,800,000.000	1,761,768.00	1,923,768.00	162,000.00
FXPF20011002 06051GJE0	BANK OF AMERICA CORP VAR RT 06/19/2041 DD 06/19/20	2,400,000.000	2,488,080.00	2,500,560.00	12,480.00
FXPF20011002 067316AG4	BACARDI LTD 144A 5.150% 05/15/2038 DD 04/30/18	1,000,000.000	1,175,494.43	1,279,090.00	103,595.57
FXPF20011002 06738EBA2	BARCLAYS PLC VAR RT 12/31/2049 DD 08/14/18	4,200,000.000	4,289,250.00	4,515,000.00	225,750.00
FXPF20011002 07274NAQ6	BAYER US FINANCE II LLC 144A 4.875% 06/25/2048 DD 06/25/18	1,100,000.000	1,404,830.71	1,416,712.00	11,881.29
FXPF20011002 092174AA9	BLACK KNIGHT INFOSERV LLC 144A 3.625% 09/01/2028 DD 08/26/20	500,000.000	500,000.00	511,875.00	11,875.00
FXPF20011002 097023CV5	BOEING CO/THE 5.705% 05/01/2040 DD 05/04/20	2,100,000.000	2,446,739.02	2,725,212.00	278,472.98
FXPF20011002 097023CW3	BOEING CO/THE 5.805% 05/01/2050 DD 05/04/20	1,600,000.000	1,912,578.94	2,205,040.00	292,461.06
FXPF20011002 097023CX1	BOEING CO/THE 5.930% 05/01/2060 DD 05/04/20	1,600,000.000	1,959,073.57	2,269,744.00	310,670.43
FXPF20011002 097023CY9	BOEING CO/THE 5.150% 05/01/2030 DD 05/04/20	1,300,000.000	1,466,229.35	1,573,325.00	107,095.65
FXPF20011002 101137BA4	BOSTON SCIENTIFIC CORP 2.650% 06/01/2030 DD 05/18/20	2,300,000.000	2,409,583.50	2,463,530.00	53,946.50
FXPF20011002 11134LAH2	BROADCOM CORP / BROADCOM CAYMA 3.875% 01/15/2027 DD 01/15/18	1,500,000.000	1,630,790.37	1,683,465.00	52,674.63
FXPF20011002 11135FBD2	BROADCOM INC 5.000% 04/15/2030 DD 04/09/20	1,400,000.000	1,656,734.00	1,701,854.00	45,120.00
FXPF20011002 11271LAB8	BROOKFIELD FINANCE INC 4.700% 09/20/2047 DD 09/14/17	1,500,000.000	1,668,030.89	1,898,160.00	230,129.11
FXPF20011002 124857AK9	VIACOMCBS INC 4.900% 08/15/2044 DD 08/19/14	1,100,000.000	1,163,343.26	1,371,887.00	208,543.74
FXPF20011002 12527GAE3	CF INDUSTRIES INC 5.375% 03/15/2044 DD 03/11/14	400,000.000	483,000.00	506,304.00	23,304.00
FXPF20011002 12652AAA1	CAESARS RESORT COLLECTION 144A 5.250% 10/15/2025 DD 10/16/17	700,000.000	640,500.00	707,413.00	66,913.00
FXPF20011002 134429BK4	CAMPBELL SOUP CO 3.125% 04/24/2050 DD 04/24/20	1,300,000.000	1,320,439.84	1,373,047.00	52,607.16
FXPF20011002 13645RAX2	CANADIAN PACIFIC RAILWAY CO 6.125% 09/15/2115 DD 09/11/15	1,400,000.000	2,099,360.93	2,344,020.00	244,659.07
FXPF20011002 14314CAA3	CARLYLE FINANCE LLC 144A 5.650% 09/15/2048 DD 09/14/18	1,100,000.000	1,297,273.55	1,430,451.00	133,177.45
FXPF20011002 14448CAS3	CARRIER GLOBAL CORP 3.577% 04/05/2050 DD 10/05/20	2,400,000.000	2,350,858.56	2,685,648.00	334,789.44
FXPF20011002 161175BA1	CHARTER COMMUNICATIONS OPERATI 6.484% 10/23/2045 DD 10/23/16	4,400,000.000	5,856,109.95	6,223,624.00	367,514.05
FXPF20011002 161175BN3	CHARTER COMMUNICATIONS OPERATI 5.750% 04/01/2048 DD 04/17/18	1,700,000.000	2,129,296.43	2,224,348.00	95,051.57
FXPF20011002 172967LP4	CITIGROUP INC VAR RT 07/24/2028 DD 07/24/17	1,900,000.000	2,124,277.24	2,154,049.00	29,771.76
FXPF20011002 172967MS7	CITIGROUP INC VAR RT 06/03/2031 DD 06/03/20	2,500,000.000	2,569,550.65	2,664,650.00	95,099.35
FXPF20011002 202712BL8	COMMONWEALTH BANK OF AUST 144A 3.743% 09/12/2039 DD 09/12/19	1,000,000.000	1,053,637.72	1,177,000.00	123,362.28
FXPF20011002 21036PAZ1	CONSTELLATION BRANDS INC 4.100% 02/15/2048 DD 02/07/18	1,400,000.000	1,574,767.25	1,695,932.00	121,164.75



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FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20011002 22160NAA7	COSTAR GROUP INC 144A 2.800% 07/15/2030 DD 07/01/20	200,000.000	199,842.00	207,808.00	7,966.00
FXPF20011002 224044CF2	COX COMMUNICATIONS INC 144A 4.800% 02/01/2035 DD 12/08/14	1,700,000.000	2,092,883.89	2,149,922.00	57,038.11
FXPF20011002 225401AL2	CREDIT SUISSE GROUP AG 144A VAR RT 12/31/2049 DD 08/21/19	1,100,000.000	1,136,663.00	1,225,125.00	88,462.00
FXPF20011002 225433AF8	CREDIT SUISSE GROUP AG 4.875% 05/15/2045 DD 11/15/15	1,800,000.000	2,385,264.49	2,521,116.00	135,851.51
FXPF20011002 22546DAB2	CREDIT SUISSE GROUP AG 144A VAR RT 12/31/2049 DD 12/11/13	1,400,000.000	1,517,250.00	1,556,450.00	39,200.00
FXPF20011002 22822VAP6	CROWN CASTLE INTERNATIONAL COR 4.000% 11/15/2049 DD 08/15/19	1,500,000.000	1,641,424.94	1,771,440.00	130,015.06
FXPF20011002 24703DAZ4	DELL INTERNATIONAL LLC / 144A 4.900% 10/01/2026 DD 03/20/19	1,900,000.000	2,134,442.86	2,243,596.00	109,153.14
FXPF20011002 247361ZZ4	DELTA AIR LINES INC 7.375% 01/15/2026 DD 06/12/20	100,000.000	111,000.00	114,230.00	3,230.00
FXPF20011002 251526CD9	DEUTSCHE BANK AG/NEW YORK NY VAR RT 09/18/2031 DD 09/18/20	1,600,000.000	1,600,000.00	1,733,984.00	133,984.00
FXPF20011002 25156PAC7	DEUTSCHE TELEKOM INTERNATIONAL VAR RT 06/15/2030 DD 07/06/00	1,100,000.000	1,715,301.60	1,740,398.00	25,096.40
FXPF20011002 25272KAK9	DELL INTERNATIONAL LLC / 144A 6.020% 06/15/2026 DD 06/01/16	3,000,000.000	3,494,231.61	3,659,850.00	165,618.39
FXPF20011002 25389JQ9	DIGITAL REALTY TRUST LP 4.750% 10/01/2025 DD 10/01/15	900,000.000	1,023,440.68	1,053,576.00	30,135.32
FXPF20011002 254687FZ4	WALT DISNEY CO/THE 3.600% 01/13/2051 DD 05/13/20	1,500,000.000	1,713,373.40	1,815,750.00	102,376.60
FXPF20011002 279158AE9	ECOPETROL SA 7.375% 09/18/2043 DD 09/18/13	1,400,000.000	1,701,000.00	1,918,798.00	217,798.00
FXPF20011002 28470RAH5	CAESARS ENTERTAINMENT INC 144A 6.250% 07/01/2025 DD 07/06/20	100,000.000	100,500.00	106,500.00	6,000.00
FXPF20011002 29103DAM8	EMERA US FINANCE LP 4.750% 06/15/2046 DD 12/15/16	1,100,000.000	1,266,866.34	1,406,680.00	139,813.66
FXPF20011002 292480AJ9	ENABLE MIDSTREAM PARTNERS LP VAR RT 05/15/2044 DD 11/15/15	900,000.000	706,834.27	867,141.00	160,306.73
FXPF20011002 29273RBF5	ENERGY TRANSFER LP 5.150% 03/15/2045 DD 03/12/15	2,200,000.000	2,225,769.39	2,384,118.00	158,348.61
FXPF20011002 29273RBJ7	ENERGY TRANSFER LP 6.125% 12/15/2045 DD 06/23/15	1,200,000.000	1,300,709.70	1,417,560.00	116,850.30
FXPF20011002 29379VAT0	ENTERPRISE PRODUCTS OPERATING 5.950% 02/01/2041 DD 01/13/11	1,300,000.000	1,702,775.93	1,787,253.00	84,477.07
FXPF20011002 29379VBA0	ENTERPRISE PRODUCTS OPERATING 4.850% 03/15/2044 DD 03/18/13	1,300,000.000	1,569,335.47	1,612,715.00	43,379.53
FXPF20011002 29379VCB6	ENTERPRISE PRODUCTS OPERATING 5.100% 02/15/2045 DD 02/12/14	1,800,000.000	2,172,587.81	2,338,866.00	166,278.19
FXPF20011002 29379VBW2	ENTERPRISE PRODUCTS OPERATING 4.200% 01/31/2050 DD 07/08/19	1,600,000.000	1,808,243.63	1,879,680.00	71,436.37
FXPF20011002 29444UBJ4	EQUINIX INC 3.000% 07/15/2050 DD 06/22/20	600,000.000	584,920.00	607,602.00	22,682.00
FXPF20011002 29717PAR8	ESSEX PORTFOLIO LP 3.625% 05/01/2027 DD 04/10/17	800,000.000	883,604.24	901,296.00	17,691.76
FXPF20011002 303901BF8	FAIRFAX FINANCIAL HOLDINGS LTD 4.625% 04/29/2030 DD 04/29/20	1,100,000.000	1,161,342.47	1,230,790.00	69,447.53
FXPF20011002 309601AE2	FARMERS INSURANCE EXCHANG 144A VAR RT 11/01/2057 DD 10/16/17	1,400,000.000	1,425,550.00	1,497,496.00	71,946.00
FXPF20011002 337738AV0	FISERV INC 4.400% 07/01/2049 DD 06/24/19	900,000.000	1,086,779.81	1,205,532.00	118,752.19
FXPF20011002 345397A78	FORD MOTOR CREDIT CO LLC 3.370% 11/17/2023 DD 08/17/20	5,200,000.000	5,199,376.00	5,302,908.00	103,532.00
FXPF20011002 35137LAK1	FOX CORP 5.576% 01/25/2049 DD 01/25/20	1,800,000.000	2,637,957.15	2,631,132.00	-6,825.15
FXPF20011002 36164QNA2	GE CAPITAL INTERNATIONAL FUNDI 4.418% 11/15/2035 DD 05/15/16	2,600,000.000	2,653,801.31	3,103,230.00	449,428.69
FXPF20011002 36166NAA1	GE CAPITAL FUNDING LLC 144A 3.450% 05/15/2025 DD 05/18/20	2,200,000.000	2,302,036.00	2,427,304.00	125,268.00
FXPF20011002 36166NAB9	GE CAPITAL FUNDING LLC 144A 4.400% 05/15/2030 DD 05/18/20	1,300,000.000	1,361,169.72	1,532,479.00	171,309.28
FXPF20011002 36166NAC7	GE CAPITAL FUNDING LLC 144A 4.550% 05/15/2032 DD 05/18/20	1,300,000.000	1,358,667.27	1,560,156.00	201,488.73
FXPF20011002 361841AL3	GLP CAPITAL LP / GLP FINANCING 5.300% 01/15/2029 DD 09/26/18	1,700,000.000	1,785,000.00	1,966,815.00	181,815.00
FXPF20011002 36186CBY8	ALLY FINANCIAL INC 8.000% 11/01/2031 DD 12/31/08	1,400,000.000	1,843,492.76	2,055,018.00	211,525.24



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FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20011002 369604BY8	GENERAL ELECTRIC CO 4.350% 05/01/2050 DD 04/22/20	800,000.000	817,608.00	972,920.00	155,312.00
FXPF20011002 38148YAA6	GOLDMAN SACHS GROUP INC/THE VAR RT 10/31/2038 DD 10/31/17	1,900,000.000	2,211,456.99	2,318,646.00	107,189.01
FXPF20011002 38239JAA9	GOODMAN US FINANCE THREE 144A 3.700% 03/15/2028 DD 09/27/17	1,300,000.000	1,398,134.36	1,417,377.00	19,242.64
FXPF20011002 404280BP3	HSBC HOLDINGS PLC VAR RT 12/31/2049 DD 03/23/18	4,100,000.000	4,182,000.00	4,602,250.00	420,250.00
FXPF20011002 432833AF8	HILTON DOMESTIC OPERATING CO I 4.875% 01/15/2030 DD 06/20/19	400,000.000	421,000.00	437,000.00	16,000.00
FXPF20011002 44409MAC0	HUDSON PACIFIC PROPERTIES LP 3.250% 01/15/2030 DD 10/03/19	1,050,000.000	1,069,132.50	1,119,426.00	50,293.50
FXPF20011002 448579AK8	HYATT HOTELS CORP VAR RT 09/01/2022 DD 09/01/20	1,000,000.000	1,000,000.00	1,011,340.00	11,340.00
FXPF20011002 45262BAC7	IMPERIAL BRANDS FINANCE P 144A 3.875% 07/26/2029 DD 07/26/19	1,400,000.000	1,454,666.51	1,564,836.00	110,169.49
FXPF20011002 485170BB9	KANSAS CITY SOUTHERN 4.700% 05/01/2048 DD 05/03/18	1,900,000.000	2,384,828.93	2,391,967.00	7,138.07
FXPF20011002 494550BU9	KINDER MORGAN ENERGY PARTNERS 5.500% 03/01/2044 DD 02/24/14	2,200,000.000	2,752,363.75	2,780,404.00	28,040.25
FXPF20011002 49456BAH4	KINDER MORGAN INC 5.550% 06/01/2045 DD 11/26/14	1,100,000.000	1,406,983.96	1,413,643.00	6,659.04
FXPF20011002 52107QAG0	LAZARD GROUP LLC 3.750% 02/13/2025 DD 02/13/15	2,400,000.000	2,550,078.00	2,665,224.00	115,146.00
FXPF20011002 526250AB1	LENOVO GROUP LTD 144A 3.421% 11/02/2030 DD 11/02/20	300,000.000	300,000.00	315,333.00	15,333.00
FXPF20011002 527298BP7	LEVEL 3 FINANCING INC 144A 3.400% 03/01/2027 DD 11/29/19	1,000,000.000	1,083,500.00	1,088,620.00	5,120.00
FXPF20011002 539439AU3	LLOYDS BANKING GROUP PLC VAR RT 12/31/2049 DD 10/10/18	1,300,000.000	1,360,563.96	1,495,000.00	134,436.04
FXPF20011002 552953CE9	MGM RESORTS INTERNATIONAL 5.750% 06/15/2025 DD 06/18/18	800,000.000	828,080.00	884,520.00	56,440.00
FXPF20011002 571748BJ0	MARSH & MCLENNAN COS INC 4.900% 03/15/2049 DD 01/15/19	1,200,000.000	1,638,426.50	1,739,508.00	101,081.50
FXPF20011002 571903BF9	MARRIOTT INTERNATIONAL INC/MD 3.500% 10/15/2032 DD 08/14/20	500,000.000	496,390.00	546,790.00	50,400.00
FXPF20011002 58547DAC3	MELCO RESORTS FINANCE LTD 144A 5.625% 07/17/2027 DD 07/17/19	1,200,000.000	1,219,222.04	1,263,660.00	44,437.96
FXPF20011002 594918CD4	MICROSOFT CORP 2.675% 06/01/2060 DD 06/01/20	1,700,000.000	1,737,554.96	1,842,290.00	104,735.04
FXPF20011002 595112BQ5	MICRON TECHNOLOGY INC 4.663% 02/15/2030 DD 07/12/19	900,000.000	1,051,183.35	1,104,435.00	53,251.65
FXPF20011002 595620AU9	MIDAMERICAN ENERGY CO 4.250% 07/15/2049 DD 01/09/19	1,000,000.000	1,293,378.21	1,342,630.00	49,251.79
FXPF20011002 60687YBH1	MIZUHO FINANCIAL GROUP INC VAR RT 07/10/2031 DD 07/10/20	400,000.000	400,000.00	414,716.00	14,716.00
FXPF20011002 615369AU9	MOODY'S CORP 2.550% 08/18/2060 DD 08/18/20	700,000.000	694,085.00	655,452.00	-38,633.00
FXPF20011002 620076BT5	MOTOROLA SOLUTIONS INC 2.300% 11/15/2030 DD 08/14/20	1,100,000.000	1,097,822.00	1,121,263.00	23,441.00
FXPF20011002 62912XAC8	NGPL PIPECO LLC 144A 7.768% 12/15/2037 DD 12/21/07	900,000.000	1,093,306.92	1,216,782.00	123,475.08
FXPF20011002 63861VAE7	NATIONWIDE BUILDING SOCIE 144A VAR RT 07/18/2030 DD 07/18/19	1,700,000.000	1,917,834.74	1,980,585.00	62,750.26
FXPF20011002 64110LAV8	NETFLIX INC 144A 4.875% 06/15/2030 DD 10/25/19	1,200,000.000	1,316,640.00	1,380,000.00	63,360.00
FXPF20011002 651639AV8	NEWMONT CORP 5.450% 06/09/2044 DD 06/09/19	1,400,000.000	1,851,242.09	1,984,430.00	133,187.91
FXPF20011002 65339KBR0	NEXTERA ENERGY CAPITAL HOLDING 2.250% 06/01/2030 DD 05/12/20	1,600,000.000	1,646,253.95	1,677,472.00	31,218.05
FXPF20011002 65535HAS8	NOMURA HOLDINGS INC 2.679% 07/16/2030 DD 07/13/20	600,000.000	599,912.00	635,196.00	35,284.00
FXPF20011002 655844CH9	NORFOLK SOUTHERN CORP 3.155% 05/15/2055 DD 05/15/20	1,000,000.000	1,017,026.09	1,090,410.00	73,383.91
FXPF20011002 67079BAE0	NUTRITION & BIOSCIENCES I 144A 3.268% 11/15/2040 DD 09/16/20	1,100,000.000	1,099,934.00	1,182,060.00	82,126.00
FXPF20011002 682680AV5	ONEOK INC 5.200% 07/15/2048 DD 07/02/18	2,831,000.000	2,916,529.41	3,304,343.20	387,813.79
FXPF20011002 68268NAM5	ONEOK PARTNERS LP 6.200% 09/15/2043 DD 09/12/13	200,000.000	217,748.10	242,886.00	25,137.90
FXPF20011002 694308HN0	PACIFIC GAS AND ELECTRIC CO 4.250% 03/15/2046 DD 11/05/15	700,000.000	745,710.00	751,478.00	5,768.00



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FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20011002 694308JF5	PACIFIC GAS AND ELECTRIC CO 2.100% 08/01/2027 DD 06/19/20	500,000.000	489,425.00	508,810.00	19,385.00
FXPF20011002 694308JH1	PACIFIC GAS AND ELECTRIC CO 3.300% 08/01/2040 DD 06/19/20	1,800,000.000	1,758,239.26	1,796,508.00	38,268.74
FXPF20011002 694308JL2	PACIFIC GAS AND ELECTRIC CO 3.450% 07/01/2025 DD 07/02/20	400,000.000	420,688.00	433,672.00	12,984.00
FXPF20011002 694308JM0	PACIFIC GAS AND ELECTRIC CO 4.550% 07/01/2030 DD 07/02/20	800,000.000	903,300.00	911,264.00	7,964.00
FXPF20011002 694308JP3	PACIFIC GAS AND ELECTRIC CO 3.150% 01/01/2026 DD 07/02/20	500,000.000	526,254.00	532,700.00	6,446.00
FXPF20011002 694476AE2	PACIFIC LIFECORP 144A 3.350% 09/15/2050 DD 09/15/20	200,000.000	198,464.00	222,220.00	23,756.00
FXPF20011002 71568PAP4	PERUSAHAAN PERSEROAN PERS 144A 4.000% 06/30/2050 DD 06/30/20	900,000.000	884,547.00	923,670.00	39,123.00
FXPF20011002 71647NBE8	PETROBRAS GLOBAL FINANCE BV 5.093% 01/15/2030 DD 07/15/20	2,000,000.000	1,982,040.00	2,235,000.00	252,960.00
FXPF20011002 71654QDD1	PETROLEOS MEXICANOS 7.690% 01/23/2050 DD 07/23/20	1,600,000.000	1,373,507.91	1,613,200.00	239,692.09
FXPF20011002 71654QDF6	PETROLEOS MEXICANOS 6.950% 01/28/2060 DD 07/28/20	1,600,000.000	1,277,440.00	1,505,040.00	227,600.00
FXPF20011002 75886FAE7	REGENERON PHARMACEUTICALS INC 1.750% 09/15/2030 DD 08/12/20	700,000.000	699,286.00	689,318.00	-9,968.00
FXPF20011002 761713BB1	REYNOLDS AMERICAN INC 5.850% 08/15/2045 DD 06/12/15	2,100,000.000	2,538,001.35	2,685,375.00	147,373.65
FXPF20011002 780097BB6	NATWEST GROUP PLC VAR RT 12/31/2049 DD 08/15/16	2,600,000.000	2,697,500.00	2,698,566.00	1,066.00
FXPF20011002 780097BG5	NATWEST GROUP PLC VAR RT 05/18/2029 DD 05/18/18	2,100,000.000	2,452,901.66	2,523,675.00	70,773.34
FXPF20011002 78081BAE3	ROYALTY PHARMA PLC 144A 3.300% 09/02/2040 DD 09/02/20	1,000,000.000	955,560.00	1,051,460.00	95,900.00
FXPF20011002 78403DAR1	*SBA TOWER TRUST 144A 2.328% 07/15/2052 DD 07/14/20	500,000.000	500,000.00	503,960.00	3,960.00
FXPF20011002 785592AM8	SABINE PASS LIQUEFACTION LLC 5.625% 03/01/2025 DD 09/01/15	1,200,000.000	1,376,652.90	1,399,584.00	22,931.10
FXPF20011002 785592AW6	SABINE PASS LIQUEFACTION 144A 4.500% 05/15/2030 DD 05/08/20	1,000,000.000	1,117,558.57	1,185,280.00	67,721.43
FXPF20011002 80007RAE5	SANDS CHINA LTD 5.400% 08/08/2028 DD 08/09/18	5,600,000.000	6,197,520.00	6,554,296.00	356,776.00
FXPF20011002 81180WAY7	SEAGATE HDD CAYMAN 144A 4.125% 01/15/2031 DD 06/10/20	700,000.000	753,718.00	746,375.00	-7,343.00
FXPF20011002 822582BY7	SHELL INTERNATIONAL FINANCE BV 3.750% 09/12/2046 DD 09/12/16	1,400,000.000	1,592,337.11	1,692,460.00	100,122.89
FXPF20011002 830867AB3	DELTA AIR LINES INC / SKY 144A 4.750% 10/20/2028 DD 09/23/20	700,000.000	700,000.00	764,057.00	64,057.00
FXPF20011002 83367TBV0	SOCIETE GENERALE SA 144A VAR RT 12/31/2049 DD 10/04/18	1,700,000.000	1,721,760.00	1,833,875.00	112,115.00
FXPF20011002 842434CS9	SOUTHERN CALIFORNIA GAS CO 4.300% 01/15/2049 DD 09/24/18	3,000,000.000	4,119,870.00	3,940,350.00	-179,520.00
FXPF20011002 84756NAG4	SPECTRA ENERGY PARTNERS LP 4.500% 03/15/2045 DD 03/12/15	2,100,000.000	2,385,786.94	2,453,997.00	68,210.06
FXPF20011002 85208NAE0	SPRINT SPECTRUM CO LLC / 144A 5.152% 09/20/2029 DD 03/21/18	2,000,000.000	2,290,000.00	2,315,000.00	25,000.00
FXPF20011002 863667AJ0	STRYKER CORP 4.625% 03/15/2046 DD 03/10/16	1,500,000.000	1,944,923.21	2,015,730.00	70,806.79
FXPF20011002 86389QAF9	STUDIO CITY FINANCE LTD 144A 6.500% 01/15/2028 DD 07/15/20	2,900,000.000	2,900,000.00	3,102,565.00	202,565.00
FXPF20011002 86964WAB8	SUZANO AUSTRIA GMBH 144A 7.000% 03/16/2047 DD 03/16/17	1,100,000.000	1,215,489.00	1,467,136.00	251,647.00
FXPF20011002 87264AAY1	T-MOBILE USA INC 144A 4.500% 04/15/2050 DD 04/09/20	900,000.000	1,141,758.00	1,110,051.00	-31,707.00
FXPF20011002 874060AZ9	TAKEDA PHARMACEUTICAL CO LTD 3.175% 07/09/2050 DD 07/09/20	500,000.000	500,000.00	533,135.00	33,135.00
FXPF20011002 87938WAU7	TELEFONICA EMISIONES SA 5.213% 03/08/2047 DD 03/08/17	2,500,000.000	3,162,631.93	3,204,525.00	41,893.07
FXPF20011002 87938WAX1	TELEFONICA EMISIONES SA 5.520% 03/01/2049 DD 03/01/19	1,100,000.000	1,462,469.94	1,484,329.00	21,859.06
FXPF20011002 88032WAV8	TENCENT HOLDINGS LTD 144A 3.240% 06/03/2050 DD 06/03/20	2,200,000.000	2,221,696.93	2,273,700.00	52,003.07
FXPF20011002 883203CC3	TEXTRON INC 2.450% 03/15/2031 DD 08/05/20	1,300,000.000	1,298,401.00	1,338,402.00	40,001.00
FXPF20011002 88732JAY4	TIME WARNER CABLE LLC 5.875% 11/15/2040 DD 11/15/10	1,400,000.000	1,756,369.10	1,868,664.00	112,294.90



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FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20011002 88732JBB3	TIME WARNER CABLE LLC 5.500% 09/01/2041 DD 09/12/11	2,200,000.000	2,671,292.21	2,826,670.00	155,377.79
FXPF20011002 88732JBD9	TIME WARNER CABLE LLC 4.500% 09/15/2042 DD 08/10/12	2,100,000.000	2,312,787.75	2,460,780.00	147,992.25
FXPF20011002 89153VAW9	TOTAL CAPITAL INTERNATIONAL SA 3.386% 06/29/2060 DD 06/29/20	800,000.000	800,000.00	909,136.00	109,136.00
FXPF20011002 898339AB2	TRUST FIBRA UNO 144A 6.390% 01/15/2050 DD 06/28/19	1,500,000.000	1,541,250.00	1,757,250.00	216,000.00
FXPF20011002 902494BH5	TYSON FOODS INC 5.100% 09/28/2048 DD 09/28/18	800,000.000	1,050,369.80	1,151,704.00	101,334.20
FXPF20011002 90265EAS9	UDR INC 3.100% 11/01/2034 DD 10/11/19	200,000.000	219,006.00	225,026.00	6,020.00
FXPF20011002 90265EAT7	UDR INC 2.100% 08/01/2032 DD 07/21/20	600,000.000	599,364.00	611,568.00	12,204.00
FXPF20011002 904678AS8	UNICREDIT SPA 144A VAR RT 06/30/2035 DD 06/30/20	400,000.000	400,000.00	440,136.00	40,136.00
FXPF20011002 91911TAH6	VALE OVERSEAS LTD 6.875% 11/21/2036 DD 11/21/06	1,500,000.000	1,949,250.00	2,198,445.00	249,195.00
FXPF20011002 91911TAK9	VALE OVERSEAS LTD 6.875% 11/10/2039 DD 11/10/09	900,000.000	1,162,350.00	1,339,884.00	177,534.00
FXPF20011002 92343VCZ5	VERIZON COMMUNICATIONS INC 4.672% 03/15/2055 DD 03/13/15	2,200,000.000	3,036,531.34	2,956,294.00	-80,237.34
FXPF20011002 92343VFM1	VERIZON COMMUNICATIONS IN 144A 2.987% 10/30/2056 DD 10/06/20	2,447,000.000	2,473,728.15	2,463,174.67	-10,553.48
FXPF20011002 928563AF2	VMWARE INC 4.700% 05/15/2030 DD 04/07/20	1,665,000.000	1,966,182.75	2,003,044.95	36,862.20
FXPF20011002 92858RAA8	VMED O2 UK FINANCING I PL 144A 4.250% 01/31/2031 DD 09/24/20	1,100,000.000	1,100,000.00	1,122,000.00	22,000.00
FXPF20011002 98313RAD8	WYNN MACAU LTD 144A 5.500% 10/01/2027 DD 09/20/17	3,300,000.000	3,349,500.00	3,423,090.00	73,590.00
FXPF20011002 EEBQQ3S02	BANCO SANTANDER SA REGS VAR RT 12/31/2049	2,900,000.000	3,173,070.76	3,624,306.58	451,235.82
FXPF20011002 EIBYXS86	*UNICREDIT SPA REGS VAR RT 12/31/2049	1,100,000.000	1,336,319.19	1,473,765.98	137,446.79
FXPF20011002 ENBD2YKY3	*COOPERATIEVE RABOBANK UA REGS VAR RT 12/31/2049	800,000.000	926,683.64	1,004,094.07	77,410.43
FXPF20011002 EXB60WHS9	TESCO PROPERTY FINANCE 5 REGS 5.661% 10/13/2041	684,592.050	1,159,206.56	1,285,919.57	126,713.01
FXPF20011002 EXB60ZTR1	TESCO PROPERTY FINANCE 1 REGS 7.623% 07/13/2039	592,792.800	1,113,533.68	1,233,034.94	119,501.26
FXPF20011002 EXBFM4XM2	*HSBC HOLDINGS PLC VAR RT 12/31/2049	2,100,000.000	2,630,171.46	3,154,066.26	523,894.80
FXPF20011002 EXBJF8Q74	BARCLAYS PLC VAR RT 12/31/2049	1,200,000.000	1,502,919.00	1,826,157.72	323,238.72
FXPF20011002 EXBKDZ9C1	BARCLAYS PLC REGS VAR RT 12/31/2049	600,000.000	827,632.31	884,143.26	56,510.95
FXPF20011002 NABYW5T18	*KAISA GROUP HOLDINGS LTD REGS 7.875% 06/30/2021	200,000.000	202,100.00	201,659.13	-440.87
FXPF20011002 NABYW5T26	*KAISA GROUP HOLDINGS LTD REGS 8.500% 06/30/2022	500,000.000	504,375.00	511,506.99	7,131.99
FXPF20011002 P2121YAN8	CARNIVAL 6/20 (USD) TLB	298,500.000	286,560.00	306,708.75	20,148.75
FXPF20011002 P3143NAZ7	CORP NACIONAL DEL COBRE D REGS 4.500% 08/01/2047 DD 08/01/17	1,300,000.000	1,473,238.00	1,596,296.00	123,058.00
FXPF20011102 001192AH6	SOUTHERN CO GAS CAPITAL CORP 5.875% 03/15/2041 DD 03/21/11	113,000.000	147,719.11	164,621.79	16,902.68
FXPF20011102 00206RCQ3	AT&T INC 4.750% 05/15/2046 DD 05/04/15	104,000.000	122,380.61	128,285.04	5,904.43
FXPF20011102 00206RDR0	AT&T INC 5.250% 03/01/2037 DD 02/09/17	1,096,000.000	1,370,268.31	1,426,400.16	56,131.85
FXPF20011102 00206RFW7	AT&T INC 4.900% 08/15/2037 DD 08/14/18	680,000.000	825,489.97	852,720.00	27,230.03
FXPF20011102 00206RGU0	AT&T INC VAR RT 11/15/2031 DD 11/15/18	44,000.000	64,963.95	68,598.64	3,634.69
FXPF20011102 00206RJH6	AT&T INC VAR RT 06/15/2042 DD 06/05/19	476,000.000	567,781.31	592,029.76	24,248.45
FXPF20011102 00206RJZ6	AT&T INC 3.500% 06/01/2041 DD 05/28/20	883,000.000	916,800.65	951,962.30	35,161.65
FXPF20011102 00206RKA9	AT&T INC 3.650% 06/01/2051 DD 05/28/20	395,000.000	403,764.50	413,600.55	9,836.05
FXPF20011102 00206RMC3	AT&T INC 144A 3.500% 09/15/2053 DD 09/18/20	1,334,000.000	1,344,674.12	1,335,960.98	-8,713.14



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FXPF20011102 00287YAM1	ABBVIE INC 4.400% 11/06/2042 DD 05/06/13	110,000.000	131,349.90	138,133.60	6,783.70
FXPF20011102 00287YCA5	ABBVIE INC 4.050% 11/21/2039 DD 05/21/20	667,000.000	767,391.76	807,223.41	39,831.65
FXPF20011102 02209SAM5	ALTRIA GROUP INC 4.250% 08/09/2042 DD 08/09/12	155,000.000	171,544.70	173,221.80	1,677.10
FXPF20011102 02209SBE2	ALTRIA GROUP INC 5.800% 02/14/2039 DD 02/14/19	1,579,000.000	1,966,550.50	2,080,443.03	113,892.53
FXPF20011102 025537AP6	AMERICAN ELECTRIC POWER CO INC 3.250% 03/01/2050 DD 03/05/20	488,000.000	498,416.08	514,698.48	16,282.40
FXPF20011102 031162BK5	AMGEN INC 5.150% 11/15/2041 DD 11/10/11	408,000.000	538,065.14	568,788.72	30,723.58
FXPF20011102 031162BZ2	AMGEN INC 4.400% 05/01/2045 DD 05/01/15	325,000.000	390,802.40	417,127.75	26,325.35
FXPF20011102 031162CR9	AMGEN INC 3.150% 02/21/2040 DD 02/21/20	170,000.000	183,572.80	187,137.70	3,564.90
FXPF20011102 031162CX6	AMGEN INC 144A 2.770% 09/01/2053 DD 08/17/20	917,000.000	909,984.95	921,291.56	11,306.61
FXPF20011102 03522AAH3	ANHEUSER-BUSCH COS LLC / ANHEU 4.700% 02/01/2036 DD 02/01/19	158,000.000	184,899.08	200,705.82	15,806.74
FXPF20011102 03522AAJ9	ANHEUSER-BUSCH COS LLC / ANHEU 4.900% 02/01/2046 DD 02/01/19	1,712,000.000	2,071,101.00	2,225,993.76	154,892.76
FXPF20011102 03523TBJ6	ANHEUSER-BUSCH INBEV WORLDWIDE 8.000% 11/15/2039 DD 11/15/10	325,000.000	500,875.17	551,518.50	50,643.33
FXPF20011102 03523TBU1	ANHEUSER-BUSCH INBEV WORLDWIDE 5.450% 01/23/2039 DD 01/23/19	369,000.000	458,588.60	501,301.26	42,712.66
FXPF20011102 035240AG5	ANHEUSER-BUSCH INBEV WORLDWIDE 4.950% 01/15/2042 DD 07/15/16	223,000.000	269,389.06	292,961.79	23,572.73
FXPF20011102 035240AM2	ANHEUSER-BUSCH INBEV WORLDWIDE 4.375% 04/15/2038 DD 04/04/18	580,000.000	645,983.57	718,156.00	72,172.43
FXPF20011102 04650NAB0	AT&T INC 5.350% 09/01/2040 DD 03/01/11	482,000.000	618,497.88	632,041.78	13,543.90
FXPF20011102 05464HAB6	AXIS SPECIALTY FINANCE PLC 5.150% 04/01/2045 DD 03/13/14	343,000.000	400,496.00	414,995.70	14,499.70
FXPF20011102 05526DBD6	BAT CAPITAL CORP 4.390% 08/15/2037 DD 08/15/18	3,256,000.000	3,492,728.81	3,657,529.92	164,801.11
FXPF20011102 05526DBK0	BAT CAPITAL CORP 4.758% 09/06/2049 DD 09/06/19	573,000.000	628,990.00	664,313.28	35,323.28
FXPF20011102 06849AAB5	BARRICK INTERNATIONAL BAR 144A 6.350% 10/15/2036 DD 10/12/06	137,000.000	187,533.22	193,305.63	5,772.41
FXPF20011102 06849RAG7	BARRICK NORTH AMERICA FINANCE 5.700% 05/30/2041 DD 06/01/11	112,000.000	149,410.22	162,049.44	12,639.22
FXPF20011102 06849RAK8	BARRICK NORTH AMERICA FINANCE 5.750% 05/01/2043 DD 05/02/13	87,000.000	122,115.88	126,892.98	4,777.10
FXPF20011102 06849UAD7	BARRICK PD AUSTRALIA FINANCE P 5.950% 10/15/2039 DD 10/16/09	121,000.000	161,318.46	174,207.33	12,888.87
FXPF20011102 072722AE1	*BAYCARE HEALTH SYSTEM INC 3.831% 11/15/2050 DD 04/16/20	297,000.000	357,287.24	371,359.89	14,072.65
FXPF20011102 07274NBF9	BAYER US FINANCE II LLC 144A 4.400% 07/15/2044 DD 07/15/18	775,000.000	889,086.85	878,400.50	-10,686.35
FXPF20011102 07274NBG7	BAYER US FINANCE II LLC 144A 3.950% 04/15/2045 DD 04/15/18	520,000.000	567,980.68	582,805.60	14,824.92
FXPF20011102 07274NBH5	BAYER US FINANCE II LLC 144A 4.700% 07/15/2064 DD 07/15/18	951,000.000	1,084,611.72	1,139,840.07	55,228.35
FXPF20011102 075887CK3	BECTON DICKINSON AND CO 3.794% 05/20/2050 DD 05/20/20	337,000.000	382,408.47	400,308.82	17,900.35
FXPF20011102 111021AE1	BRITISH TELECOMMUNICATIONS PLC VAR RT 12/15/2030 DD 12/12/00	358,000.000	585,674.76	593,990.02	8,315.26
FXPF20011102 11135FAQ4	BROADCOM INC 4.150% 11/15/2030 DD 05/08/20	361,000.000	396,018.90	417,951.36	21,932.46
FXPF20011102 124900AD3	CCL INDUSTRIES INC 144A 3.050% 06/01/2030 DD 06/01/20	413,000.000	413,123.39	450,393.02	37,269.63
FXPF20011102 12527GAG8	CF INDUSTRIES INC 144A 3.400% 12/01/2021 DD 11/21/16	58,000.000	58,960.65	59,360.10	399.45
FXPF20011102 126650CY4	CVS HEALTH CORP 4.780% 03/25/2038 DD 03/09/18	2,000,000.000	2,477,492.73	2,533,960.00	56,467.27
FXPF20011102 136385AP6	CANADIAN NATURAL RESOURCES LTD 6.750% 02/01/2039 DD 01/17/08	413,000.000	507,127.45	572,405.61	65,278.16
FXPF20011102 13643EAH8	SUNCOR ENERGY VENTURES CO 144A 6.000% 04/01/2042 DD 03/29/12	124,000.000	130,605.37	127,710.08	-2,895.29
FXPF20011102 14448CAS3	CARRIER GLOBAL CORP 3.577% 04/05/2050 DD 10/05/20	215,000.000	210,597.74	240,589.30	29,991.56



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FXPF20011102 14916RAD6	COMMONSPIRIT HEALTH 4.350% 11/01/2042 DD 10/31/12	74,000.000	74,578.59	86,706.54	12,127.95
FXPF20011102 15135UAF6	CENOVUS ENERGY INC 6.750% 11/15/2039 DD 05/15/10	485,000.000	483,410.48	641,213.65	157,803.17
FXPF20011102 161175BA1	CHARTER COMMUNICATIONS OPERATI 6.484% 10/23/2045 DD 10/23/16	2,098,000.000	2,791,827.86	2,967,537.08	175,709.22
FXPF20011102 161175BC7	CHARTER COMMUNICATIONS OPERATI 6.834% 10/23/2055 DD 10/23/16	150,000.000	211,587.00	227,502.00	15,915.00
FXPF20011102 172967DR9	CITIGROUP INC 6.125% 08/25/2036 DD 08/25/06	154,000.000	205,284.93	216,430.06	11,145.13
FXPF20011102 172967MM0	CITIGROUP INC VAR RT 03/26/2041 DD 03/26/20	1,364,000.000	1,837,235.97	1,920,675.68	83,439.71
FXPF20011102 20030NBQ3	COMCAST CORP 4.600% 08/15/2045 DD 05/27/15	95,000.000	123,384.10	128,329.80	4,945.70
FXPF20011102 20268JAC7	COMMONSPIRIT HEALTH 4.187% 10/01/2049 DD 08/21/19	1,360,000.000	1,399,831.58	1,583,080.80	183,249.22
FXPF20011102 202795JM3	COMMONWEALTH EDISON CO 4.000% 03/01/2048 DD 02/20/18	845,000.000	1,011,039.37	1,070,209.40	59,170.03
FXPF20011102 209111FT5	CONSOLIDATED EDISON CO OF NEW 4.650% 12/01/2048 DD 11/30/18	465,000.000	578,039.99	619,500.90	41,460.91
FXPF20011102 21036PBD9	CONSTELLATION BRANDS INC 5.250% 11/15/2048 DD 10/29/18	327,000.000	422,676.25	460,098.81	37,422.56
FXPF20011102 224044BY2	COX COMMUNICATIONS INC 144A 4.700% 12/15/2042 DD 11/29/12	674,000.000	841,337.66	870,383.38	29,045.72
FXPF20011102 224044CC9	COX COMMUNICATIONS INC 144A 4.500% 06/30/2043 DD 05/01/13	279,000.000	334,671.81	350,970.84	16,299.03
FXPF20011102 25179MAN3	DEVON ENERGY CORP 4.750% 05/15/2042 DD 05/14/12	710,000.000	639,318.11	801,497.70	162,179.59
FXPF20011102 25272KAN3	DELL INTERNATIONAL LLC / 144A 8.100% 07/15/2036 DD 06/01/16	654,000.000	872,528.07	967,187.52	94,659.45
FXPF20011102 25470DAD1	DISCOVERY COMMUNICATIONS LLC 6.350% 06/01/2040 DD 06/03/10	982,000.000	1,333,940.74	1,404,554.60	70,613.86
FXPF20011102 260543CK7	DOW CHEMICAL CO/THE 4.250% 10/01/2034 DD 09/16/14	104,000.000	116,917.38	125,573.76	8,656.38
FXPF20011102 26444HAF8	DUKE ENERGY FLORIDA LLC 4.200% 07/15/2048 DD 06/21/18	477,000.000	590,643.35	613,760.67	23,117.32
FXPF20011102 29273RAP4	ENERGY TRANSFER LP 6.050% 06/01/2041 DD 05/12/11	525,000.000	553,721.59	614,853.75	61,132.16
FXPF20011102 29273RBF5	ENERGY TRANSFER LP 5.150% 03/15/2045 DD 03/12/15	567,000.000	573,641.48	614,452.23	40,810.75
FXPF20011102 29336UAD9	ENLINK MIDSTREAM PARTNERS LP 5.050% 04/01/2045 DD 11/12/14	701,000.000	438,125.00	558,619.89	120,494.89
FXPF20011102 29365TAJ3	ENTERGY TEXAS INC 3.550% 09/30/2049 DD 09/20/19	112,000.000	121,323.61	129,198.72	7,875.11
FXPF20011102 29379VAT0	ENTERPRISE PRODUCTS OPERATING 5.950% 02/01/2041 DD 01/13/11	739,000.000	988,567.10	1,015,984.59	27,417.49
FXPF20011102 29379VBW2	ENTERPRISE PRODUCTS OPERATING 4.200% 01/31/2050 DD 07/08/19	627,000.000	708,605.47	736,599.60	27,994.13
FXPF20011102 29379VBZ5	ENTERPRISE PRODUCTS OPERATING 3.950% 01/31/2060 DD 01/15/20	111,000.000	117,218.72	122,872.56	5,653.84
FXPF20011102 30036FAA9	EVERGY KANSAS CENTRAL INC 3.450% 04/15/2050 DD 04/09/20	382,000.000	423,166.23	449,759.16	26,592.93
FXPF20011102 30958QAA9	FARMERS EXCHANGE CAPITAL 144A VAR RT 10/15/2054 DD 10/07/14	169,000.000	194,441.51	207,768.60	13,327.09
FXPF20011102 309601AE2	FARMERS INSURANCE EXCHANG 144A VAR RT 11/01/2057 DD 10/16/17	248,000.000	252,526.00	265,270.72	12,744.72
FXPF20011102 316773CH1	FIFTH THIRD BANCORP 8.250% 03/01/2038 DD 03/04/08	655,000.000	1,056,849.67	1,108,954.30	52,104.63
FXPF20011102 31945HAB1	JPMORGAN CHASE & CO VAR RT 02/01/2027 DD 11/01/17	119,000.000	103,028.51	111,174.56	8,146.05
FXPF20011102 337738AV0	FISERV INC 4.400% 07/01/2049 DD 06/24/19	641,000.000	774,028.73	858,606.68	84,577.95
FXPF20011102 358070AB6	FRESNILLO PLC 144A 4.250% 10/02/2050 DD 10/02/20	395,000.000	387,119.75	433,512.50	46,392.75
FXPF20011102 36164QNA2	GE CAPITAL INTERNATIONAL FUNDI 4.418% 11/15/2035 DD 05/15/16	2,292,000.000	2,339,427.92	2,735,616.60	396,188.68
FXPF20011102 36166NAB9	GE CAPITAL FUNDING LLC 144A 4.400% 05/15/2030 DD 05/18/20	337,000.000	352,857.07	397,265.71	44,408.64
FXPF20011102 38141GFD1	GOLDMAN SACHS GROUP INC/THE 6.750% 10/01/2037 DD 10/03/07	731,000.000	1,047,613.76	1,118,546.96	70,933.20
FXPF20011102 38143YAC7	GOLDMAN SACHS GROUP INC/THE 6.450% 05/01/2036 DD 04/18/06	427,000.000	594,499.84	624,581.44	30,081.60



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FXPF20011102 40052VAG9	GRUPO BIMBO SAB DE CV 144A 4.000% 09/06/2049 DD 09/06/19	113,000.000	113,000.00	127,842.55	14,842.55
FXPF20011102 42307TAH1	KRAFT HEINZ FOODS CO 144A 7.125% 08/01/2039 DD 07/29/09	350,000.000	464,619.65	501,098.50	36,478.85
FXPF20011102 42809HAC1	HESS CORP 6.000% 01/15/2040 DD 12/14/09	1,403,000.000	1,515,408.69	1,733,210.08	217,801.39
FXPF20011102 42824CAY5	HEWLETT PACKARD ENTERPRISE CO VAR RT 10/15/2045 DD 10/15/16	170,000.000	212,586.82	224,073.60	11,486.78
FXPF20011102 437076CC4	HOME DEPOT INC/THE 3.300% 04/15/2040 DD 03/30/20	169,000.000	189,941.38	199,183.40	9,242.02
FXPF20011102 444859AZ5	HUMANA INC 8.150% 06/15/2038 DD 06/05/08	31,000.000	46,775.59	49,567.76	2,792.17
FXPF20011102 444859BE1	HUMANA INC 4.950% 10/01/2044 DD 09/19/14	280,000.000	368,940.31	377,372.80	8,432.49
FXPF20011102 453258AP0	VALE CANADA LTD 7.200% 09/15/2032 DD 09/23/02	29,000.000	35,884.60	39,730.00	3,845.40
FXPF20011102 456472AC3	INDUSTRIAS PENOLES SAB DE 144A 5.650% 09/12/2049 DD 09/12/19	229,000.000	256,022.60	297,413.75	41,391.15
FXPF20011102 456472AD1	INDUSTRIAS PENOLES SAB DE 144A 4.750% 08/06/2050 DD 08/06/20	200,000.000	200,000.00	231,940.00	31,940.00
FXPF20011102 45866FAH7	INTERCONTINENTAL EXCHANGE INC 4.250% 09/21/2048 DD 08/13/18	359,000.000	450,522.74	455,130.93	4,608.19
FXPF20011102 460146CN1	INTERNATIONAL PAPER CO 5.150% 05/15/2046 DD 05/26/15	423,000.000	512,731.09	586,349.91	73,618.82
FXPF20011102 485170BC7	KANSAS CITY SOUTHERN 4.200% 11/15/2069 DD 11/18/19	123,000.000	130,187.66	143,890.32	13,702.66
FXPF20011102 49456BAH4	KINDER MORGAN INC 5.550% 06/01/2045 DD 11/26/14	998,000.000	1,276,518.18	1,282,559.74	6,041.56
FXPF20011102 500255AV6	KOHL'S CORP 5.550% 07/17/2045 DD 07/17/15	480,000.000	430,796.79	517,070.40	86,273.61
FXPF20011102 50076QAN6	KRAFT HEINZ FOODS CO 6.500% 02/09/2040 DD 08/09/12	186,000.000	241,787.80	251,418.06	9,630.26
FXPF20011102 50077LBG0	KRAFT HEINZ FOODS CO 144A 5.500% 06/01/2050 DD 05/18/20	1,750,000.000	1,986,918.82	2,204,562.50	217,643.68
FXPF20011102 501044CR0	KROGER CO/THE 5.000% 04/15/2042 DD 04/16/12	238,000.000	298,302.91	315,228.62	16,925.71
FXPF20011102 501044DG3	KROGER CO/THE 4.450% 02/01/2047 DD 01/24/17	488,000.000	589,659.67	614,133.36	24,473.69
FXPF20011102 50249AAK9	LYB INTERNATIONAL FINANCE III 3.800% 10/01/2060 DD 10/08/20	190,000.000	188,415.40	204,058.10	15,642.70
FXPF20011102 570535AW4	MARKEL CORP VAR RT 12/31/2049 DD 05/27/20	426,000.000	435,853.38	471,262.50	35,409.12
FXPF20011102 575767AL2	MASSACHUSETTS MUTUAL LIFE 144A 4.900% 04/01/2077 DD 03/23/17	213,000.000	264,013.83	292,604.49	28,590.66
FXPF20011102 59562VAM9	BERKSHIRE HATHAWAY ENERGY CO 6.125% 04/01/2036 DD 10/01/06	336,000.000	490,802.31	497,306.88	6,504.57
FXPF20011102 6174468N2	MORGAN STANLEY VAR RT 03/24/2051 DD 03/24/20	652,000.000	978,160.17	1,049,687.40	71,527.23
FXPF20011102 63111XAB7	NASDAQ INC 3.250% 04/28/2050 DD 04/28/20	528,000.000	550,831.74	580,171.68	29,339.94
FXPF20011102 65120FAE4	NEWCREST FINANCE PTY LTD 144A 4.200% 05/13/2050 DD 05/13/20	464,000.000	505,076.98	567,161.12	62,084.14
FXPF20011102 651229AY2	NEWELL BRANDS INC VAR RT 04/01/2046 DD 03/30/16	634,000.000	682,330.00	808,350.00	126,020.00
FXPF20011102 654902AC9	NOKIA OYJ 6.625% 05/15/2039 DD 05/07/09	512,000.000	573,440.00	653,982.72	80,542.72
FXPF20011102 655044AE5	NOBLE ENERGY INC 6.000% 03/01/2041 DD 02/18/11	95,000.000	142,030.70	144,514.95	2,484.25
FXPF20011102 655844CB2	NORFOLK SOUTHERN CORP 5.100% 08/01/2118 DD 08/02/18	398,000.000	499,110.74	520,580.02	21,469.28
FXPF20011102 666807BH4	NORTHROP GRUMMAN CORP 4.750% 06/01/2043 DD 05/31/13	397,000.000	514,978.74	529,443.17	14,464.43
FXPF20011102 67066GAG9	NVIDIA CORP 3.500% 04/01/2040 DD 03/31/20	312,000.000	356,672.98	374,687.04	18,014.06
FXPF20011102 67066GAJ3	NVIDIA CORP 3.700% 04/01/2060 DD 03/31/20	76,000.000	88,829.36	97,651.64	8,822.28
FXPF20011102 674599DF9	OCCIDENTAL PETROLEUM CORP 6.450% 09/15/2036 DD 09/15/19	396,000.000	357,390.00	414,612.00	57,222.00
FXPF20011102 674599DJ1	OCCIDENTAL PETROLEUM CORP 6.200% 03/15/2040 DD 09/15/19	181,000.000	159,619.38	179,190.00	19,570.62
FXPF20011102 694476AE2	PACIFIC LIFECORP 144A 3.350% 09/15/2050 DD 09/15/20	400,000.000	398,102.40	444,440.00	46,337.60



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FXPF20011102 695114CX4	PACIFICORP 3.300% 03/15/2051 DD 04/08/20	767,000.000	849,237.17	879,841.04	30,603.87
FXPF20011102 76025LAA2	SCENTRE GROUP TRUST 2 144A VAR RT 09/24/2080 DD 09/24/20	310,000.000	310,000.00	323,140.90	13,140.90
FXPF20011102 76025LAB0	SCENTRE GROUP TRUST 2 144A VAR RT 09/24/2080 DD 09/24/20	605,000.000	605,000.00	638,057.20	33,057.20
FXPF20011102 761713AT3	REYNOLDS AMERICAN INC 7.250% 06/15/2037 DD 06/21/07	244,000.000	315,886.05	339,072.16	23,186.11
FXPF20011102 761713BB1	REYNOLDS AMERICAN INC 5.850% 08/15/2045 DD 06/12/15	558,000.000	674,383.22	713,542.50	39,159.28
FXPF20011102 78081BAE3	ROYALTY PHARMA PLC 144A 3.300% 09/02/2040 DD 09/02/20	590,000.000	570,953.80	620,361.40	49,407.60
FXPF20011102 78081BAF0	ROYALTY PHARMA PLC 144A 3.550% 09/02/2050 DD 09/02/20	870,000.000	842,152.85	926,941.50	84,788.65
FXPF20011102 80414L2L8	SAUDI ARABIAN OIL CO 144A 3.250% 11/24/2050 DD 11/24/20	200,000.000	198,104.00	202,814.00	4,710.00
FXPF20011102 80414L2M6	*SAUDI ARABIAN OIL CO 144A 3.500% 11/24/2070 DD 11/24/20	295,000.000	291,560.30	298,655.05	7,094.75
FXPF20011102 816851BH1	SEMPRA ENERGY 3.800% 02/01/2038 DD 01/12/18	505,000.000	540,963.63	584,941.50	43,977.87
FXPF20011102 82481LAD1	SHIRE ACQUISITIONS INVESTMENTS 3.200% 09/23/2026 DD 09/23/16	213,000.000	234,799.51	238,278.84	3,479.33
FXPF20011102 828807DJ3	SIMON PROPERTY GROUP LP 3.800% 07/15/2050 DD 07/09/20	115,000.000	114,204.20	128,296.30	14,092.10
FXPF20011102 832696AT5	J M SMUCKER CO/THE 3.550% 03/15/2050 DD 03/09/20	148,000.000	149,087.84	167,019.48	17,931.64
FXPF20011102 85208NAE0	SPRINT SPECTRUM CO LLC / 144A 5.152% 09/20/2029 DD 03/21/18	1,319,000.000	1,512,947.00	1,526,742.50	13,795.50
FXPF20011102 867229AE6	SUNCOR ENERGY INC 6.500% 06/15/2038 DD 06/28/07	156,000.000	201,910.48	218,058.36	16,147.88
FXPF20011102 87264ABQ7	T-MOBILE USA INC 144A 3.600% 11/15/2060 DD 10/28/20	470,000.000	468,801.50	498,876.80	30,075.30
FXPF20011102 874060AX4	TAKEDA PHARMACEUTICAL CO LTD 2.050% 03/31/2030 DD 07/09/20	200,000.000	199,608.00	204,718.00	5,110.00
FXPF20011102 874060AY2	TAKEDA PHARMACEUTICAL CO LTD 3.025% 07/09/2040 DD 07/09/20	590,000.000	592,688.00	622,632.90	29,944.90
FXPF20011102 874060AZ9	TAKEDA PHARMACEUTICAL CO LTD 3.175% 07/09/2050 DD 07/09/20	485,000.000	486,072.00	517,140.95	31,068.95
FXPF20011102 874060BD7	TAKEDA PHARMACEUTICAL CO LTD 3.375% 07/09/2060 DD 07/09/20	400,000.000	400,000.00	443,536.00	43,536.00
FXPF20011102 880451AW9	TENNESSEE GAS PIPELINE CO LLC 8.375% 06/15/2032 DD 06/10/02	221,000.000	298,771.63	317,691.92	18,920.29
FXPF20011102 88163VAD1	TEVA PHARMACEUTICAL FINANCE CO 6.150% 02/01/2036 DD 01/31/06	90,000.000	96,250.00	95,625.00	-625.00
FXPF20011102 88731EAJ9	TIME WARNER ENTERTAINMENT CO L 8.375% 07/15/2033 DD 01/15/94	341,000.000	514,272.49	527,492.90	13,220.41
FXPF20011102 88732JAJ7	TIME WARNER CABLE LLC 6.550% 05/01/2037 DD 04/09/07	603,000.000	810,424.99	827,750.16	17,325.17
FXPF20011102 88732JAN8	TIME WARNER CABLE LLC 7.300% 07/01/2038 DD 06/19/08	432,000.000	613,850.85	640,198.08	26,347.23
FXPF20011102 88732JAU2	TIME WARNER CABLE LLC 6.750% 06/15/2039 DD 06/29/09	435,000.000	586,176.40	619,096.35	32,919.95
FXPF20011102 89385AAA3	TRANSOCEAN SENTRY LTD 144A 5.375% 05/15/2023 DD 05/24/19	433,257.930	386,858.02	394,264.72	7,406.70
FXPF20011102 911312BW5	UNITED PARCEL SERVICE INC 5.300% 04/01/2050 DD 03/24/20	261,000.000	372,627.00	393,313.95	20,686.95
FXPF20011102 913017BP3	RAYTHEON TECHNOLOGIES CORP 6.125% 07/15/2038 DD 05/16/08	85,000.000	127,324.90	125,957.25	-1,367.65
FXPF20011102 913017CX5	RAYTHEON TECHNOLOGIES CORP 4.625% 11/16/2048 DD 08/16/18	181,000.000	235,619.70	245,725.60	10,105.90
FXPF20011102 91324PBE1	UNITEDHEALTH GROUP INC 6.625% 11/15/2037 DD 11/19/07	22,000.000	33,441.68	35,320.34	1,878.66
FXPF20011102 91324PDT6	UNITEDHEALTH GROUP INC 3.500% 08/15/2039 DD 07/25/19	385,000.000	448,380.48	458,003.70	9,623.22
FXPF20011102 91911TAH6	VALE OVERSEAS LTD 6.875% 11/21/2036 DD 11/21/06	489,000.000	640,525.50	716,693.07	76,167.57
FXPF20011102 91911TAK9	VALE OVERSEAS LTD 6.875% 11/10/2039 DD 11/10/09	335,000.000	432,652.50	498,734.60	66,082.10
FXPF20011102 91912EAA3	VALE SA 5.625% 09/11/2042 DD 09/11/12	311,000.000	356,098.11	416,743.11	60,645.00
FXPF20011102 91915WAB8	VALIDUS HOLDINGS LTD 8.875% 01/26/2040 DD 01/26/10	205,000.000	318,723.09	339,246.30	20,523.21



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FXPF20011102 92343VBG8	VERIZON COMMUNICATIONS INC 3.850% 11/01/2042 DD 11/07/12	358,000.000	428,336.37	424,598.74	-3,737.63
FXPF20011102 92343VCV4	VERIZON COMMUNICATIONS INC 4.272% 01/15/2036 DD 07/15/15	648,000.000	804,282.34	803,701.44	-580.90
FXPF20011102 92343VCZ5	VERIZON COMMUNICATIONS INC 4.672% 03/15/2055 DD 03/13/15	115,000.000	162,362.75	154,533.55	-7,829.20
FXPF20011102 92343VDU5	VERIZON COMMUNICATIONS INC 5.250% 03/16/2037 DD 03/16/17	2,793,000.000	3,771,988.46	3,785,045.67	13,057.21
FXPF20011102 925524AV2	VIACOMCBS INC 5.500% 05/15/2033 DD 05/14/03	175,000.000	222,974.50	226,387.00	3,412.50
FXPF20011102 925524AX8	VIACOMCBS INC 6.875% 04/30/2036 DD 04/12/06	390,000.000	534,154.55	564,107.70	29,953.15
FXPF20011102 92553PAP7	VIACOMCBS INC 4.375% 03/15/2043 DD 03/15/13	74,000.000	77,263.49	87,428.78	10,165.29
FXPF20011102 92553PAU6	VIACOMCBS INC 5.850% 09/01/2043 DD 08/19/13	160,000.000	182,880.41	222,563.20	39,682.79
FXPF20011102 92553PBD3	VIACOMCBS INC VAR RT 02/28/2057 DD 02/28/17	721,000.000	719,060.51	748,037.50	28,976.99
FXPF20011102 961214EP4	WESTPAC BANKING CORP VAR RT 11/15/2035 DD 11/16/20	120,000.000	120,000.00	123,619.20	3,619.20
FXPF20011102 961214EQ2	WESTPAC BANKING CORP 2.963% 11/16/2040 DD 11/16/20	165,000.000	165,000.00	175,703.55	10,703.55
FXPF20011102 969457BM1	WILLIAMS COS INC/THE VAR RT 03/15/2032 DD 03/15/03	243,000.000	353,911.65	355,470.12	1,558.47
FXPF20011102 96950FAK0	WILLIAMS COS INC/THE 5.800% 11/15/2043 DD 11/15/13	1,349,000.000	1,546,354.25	1,760,337.08	213,982.83
FXPF20011102 98212BAJ2	WPX ENERGY INC 5.250% 10/15/2027 DD 09/24/19	405,000.000	410,643.75	429,146.10	18,502.35
FXPF20011202 00115AAM1	AEP TRANSMISSION CO LLC 3.650% 04/01/2050 DD 04/01/20	190,000.000	221,494.65	230,356.00	8,861.35
FXPF20011202 00130HCF0	AES CORP/THE 144A 2.450% 01/15/2031 DD 12/04/20	360,000.000	359,863.20	364,856.40	4,993.20
FXPF20011202 00131LAK1	AIA GROUP LTD 144A 3.200% 09/16/2040 DD 09/16/20	345,000.000	348,047.45	361,691.10	13,643.65
FXPF20011202 00206RCP5	AT&T INC 4.500% 05/15/2035 DD 05/04/15	1,450,000.000	1,716,273.36	1,759,488.00	43,214.64
FXPF20011202 00206RKB7	AT&T INC 3.850% 06/01/2060 DD 05/28/20	180,000.000	186,334.55	188,681.40	2,346.85
FXPF20011202 00206RMC3	AT&T INC 144A 3.500% 09/15/2053 DD 09/18/20	1,224,000.000	1,242,692.40	1,225,799.28	-16,893.12
FXPF20011202 00206RMD1	AT&T INC 144A 3.550% 09/15/2055 DD 09/18/20	3,067,000.006	3,065,018.13	3,056,602.88	-8,415.25
FXPF20011202 00206RME9	AT&T INC 144A 3.650% 09/15/2059 DD 09/18/20	1,004,000.000	1,017,746.17	1,013,778.96	-3,967.21
FXPF20011202 00206RMG4	AT&T INC 144A 3.800% 12/01/2057 DD 12/07/20	976,000.000	1,046,633.13	1,019,861.44	-26,771.69
FXPF20011202 00287YAR0	ABBVIE INC 4.500% 05/14/2035 DD 05/14/15	1,470,000.000	1,764,151.00	1,846,422.90	82,271.90
FXPF20011202 00287YCA5	ABBVIE INC 4.050% 11/21/2039 DD 05/21/20	410,000.000	471,710.08	496,194.30	24,484.22
FXPF20011202 00287YCB3	ABBVIE INC 4.250% 11/21/2049 DD 05/21/20	600,000.000	718,816.78	752,292.00	33,475.22
FXPF20011202 00287YCY3	ABBVIE INC 4.550% 03/15/2035 DD 09/15/20	100,000.000	122,198.62	126,431.00	4,232.38
FXPF20011202 00287YDA4	ABBVIE INC 4.850% 06/15/2044 DD 06/15/20	270,000.000	336,159.46	357,355.80	21,196.34
FXPF20011202 00817YAF5	AETNA INC 6.625% 06/15/2036 DD 06/09/06	20,000.000	28,093.12	29,400.60	1,307.48
FXPF20011202 008513AA1	AGREE LP 2.900% 10/01/2030 DD 08/17/20	340,000.000	343,855.05	361,178.60	17,323.55
FXPF20011202 02209SAR4	ALTRIA GROUP INC 5.375% 01/31/2044 DD 10/31/13	395,000.000	479,426.78	504,849.50	25,422.72
FXPF20011202 02209SAV5	ALTRIA GROUP INC 3.875% 09/16/2046 DD 09/16/16	60,000.000	61,105.56	63,377.40	2,271.84
FXPF20011202 02209SBE2	ALTRIA GROUP INC 5.800% 02/14/2039 DD 02/14/19	220,000.000	274,058.38	289,865.40	15,807.02
FXPF20011202 02209SBF9	ALTRIA GROUP INC 5.950% 02/14/2049 DD 02/14/19	870,000.000	1,135,784.91	1,218,835.20	83,050.29
FXPF20011202 02209SBK8	ALTRIA GROUP INC 4.450% 05/06/2050 DD 05/06/20	250,000.000	271,551.53	295,557.50	24,005.97
FXPF20011202 024836AF5	AMERICAN CAMPUS COMMUNITIES OP 2.850% 02/01/2030 DD 01/30/20	380,000.000	383,659.00	397,848.60	14,189.60



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Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20011202 025537AP6	AMERICAN ELECTRIC POWER CO INC 3.250% 03/01/2050 DD 03/05/20	120,000.000	122,561.33	126,565.20	4,003.87
FXPF20011202 026874DA2	AMERICAN INTERNATIONAL GROUP I 4.500% 07/16/2044 DD 07/16/14	725,000.000	866,456.83	929,000.50	62,543.67
FXPF20011202 026874DC8	AMERICAN INTERNATIONAL GROUP I 3.875% 01/15/2035 DD 01/15/15	55,000.000	63,276.40	65,993.40	2,717.00
FXPF20011202 026874DF1	AMERICAN INTERNATIONAL GROUP I 4.800% 07/10/2045 DD 07/10/15	60,000.000	79,607.40	79,297.80	-309.60
FXPF20011202 026874DR5	AMERICAN INTERNATIONAL GROUP I 3.400% 06/30/2030 DD 05/11/20	30,000.000	32,701.51	34,375.50	1,673.99
FXPF20011202 03040WAR6	AMERICAN WATER CAPITAL CORP 3.750% 09/01/2047 DD 08/10/17	150,000.000	171,117.42	183,720.00	12,602.58
FXPF20011202 03040WAV7	AMERICAN WATER CAPITAL CORP 4.150% 06/01/2049 DD 05/13/19	210,000.000	253,730.14	278,054.70	24,324.56
FXPF20011202 031162BZ2	AMGEN INC 4.400% 05/01/2045 DD 05/01/15	150,000.000	180,370.34	192,520.50	12,150.16
FXPF20011202 031162CR9	AMGEN INC 3.150% 02/21/2040 DD 02/21/20	835,000.000	877,417.62	919,176.35	41,758.73
FXPF20011202 031162CS7	AMGEN INC 3.375% 02/21/2050 DD 02/21/20	540,000.000	586,959.93	603,331.20	16,371.27
FXPF20011202 03522AAH3	ANHEUSER-BUSCH COS LLC / ANHEU 4.700% 02/01/2036 DD 02/01/19	1,610,000.000	1,884,098.23	2,045,166.90	161,068.67
FXPF20011202 03522AAJ9	ANHEUSER-BUSCH COS LLC / ANHEU 4.900% 02/01/2046 DD 02/01/19	2,130,000.000	2,587,971.21	2,769,489.90	181,518.69
FXPF20011202 035240AM2	ANHEUSER-BUSCH INBEV WORLDWIDE 4.375% 04/15/2038 DD 04/04/18	680,000.000	757,360.05	841,976.00	84,615.95
FXPF20011202 035240AN0	ANHEUSER-BUSCH INBEV WORLDWIDE 4.600% 04/15/2048 DD 04/04/18	580,000.000	680,496.25	733,932.00	53,435.75
FXPF20011202 036752AD5	ANTHEM INC 4.375% 12/01/2047 DD 11/21/17	420,000.000	529,168.16	541,346.40	12,178.24
FXPF20011202 046353AT5	ASTRAZENECA PLC 4.000% 01/17/2029 DD 08/17/18	350,000.000	417,543.08	417,046.00	-497.08
FXPF20011202 046353AU2	ASTRAZENECA PLC 4.375% 08/17/2048 DD 08/17/18	350,000.000	456,336.74	468,447.00	12,110.26
FXPF20011202 05526DBD6	BAT CAPITAL CORP 4.390% 08/15/2037 DD 08/15/18	1,170,000.000	1,251,998.56	1,314,284.40	62,285.84
FXPF20011202 05526DBF1	BAT CAPITAL CORP 4.540% 08/15/2047 DD 08/15/18	410,000.000	453,390.19	455,284.50	1,894.31
FXPF20011202 05526DBK0	BAT CAPITAL CORP 4.758% 09/06/2049 DD 09/06/19	280,000.000	307,359.86	324,620.80	17,260.94
FXPF20011202 05526DBT1	BAT CAPITAL CORP 3.734% 09/25/2040 DD 09/25/20	225,000.000	225,000.00	234,684.00	9,684.00
FXPF20011202 05971KAF6	BANCO SANTANDER SA 3.490% 05/28/2030 DD 05/28/20	220,000.000	234,797.15	246,573.80	11,776.65
FXPF20011202 06051GJE0	BANK OF AMERICA CORP VAR RT 06/19/2041 DD 06/19/20	1,240,000.000	1,240,805.17	1,291,956.00	51,150.83
FXPF20011202 067901AH1	BARRICK GOLD CORP 5.250% 04/01/2042 DD 04/03/12	100,000.000	130,323.11	137,932.00	7,608.89
FXPF20011202 06849RAC6	BARRICK NORTH AMERICA FINANCE 7.500% 09/15/2038 DD 09/11/08	110,000.000	157,024.36	164,553.40	7,529.04
FXPF20011202 072722AE1	*BAYCARE HEALTH SYSTEM INC 3.831% 11/15/2050 DD 04/16/20	100,000.000	120,298.73	125,037.00	4,738.27
FXPF20011202 09062XAG8	BIOGEN INC 3.150% 05/01/2050 DD 04/30/20	300,000.000	295,979.10	311,079.00	15,099.90
FXPF20011202 097023CJ2	BOEING CO/THE 3.600% 05/01/2034 DD 05/02/19	230,000.000	218,794.35	242,176.20	23,381.85
FXPF20011202 097023CV5	BOEING CO/THE 5.705% 05/01/2040 DD 05/04/20	2,270,000.000	2,644,808.37	2,945,824.40	301,016.03
FXPF20011202 097023CW3	BOEING CO/THE 5.805% 05/01/2050 DD 05/04/20	1,050,000.000	1,257,792.58	1,447,057.50	189,264.92
FXPF20011202 097023CX1	BOEING CO/THE 5.930% 05/01/2060 DD 05/04/20	120,000.000	146,930.52	170,230.80	23,300.28
FXPF20011202 097023DC6	BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20	162,000.000	167,170.66	177,289.56	10,118.90
FXPF20011202 101137AT4	BOSTON SCIENTIFIC CORP 4.550% 03/01/2039 DD 02/25/19	550,000.000	674,098.89	701,371.00	27,272.11
FXPF20011202 101137AU1	BOSTON SCIENTIFIC CORP 4.700% 03/01/2049 DD 02/25/19	400,000.000	513,519.76	548,784.00	35,264.24
FXPF20011202 11120VAJ2	BRIXMOR OPERATING PARTNERSHIP 4.050% 07/01/2030 DD 06/10/20	105,000.000	112,530.60	120,515.85	7,985.25
FXPF20011202 125523CJ7	CIGNA CORP 3.200% 03/15/2040 DD 03/16/20	160,000.000	170,210.77	175,448.00	5,237.23



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FXPF20011202 125523CK4	CIGNA CORP 3.400% 03/15/2050 DD 03/16/20	480,000.000	510,909.90	540,120.00	29,210.10
FXPF20011202 126117AW0	CNA FINANCIAL CORP 2.050% 08/15/2030 DD 08/14/20	260,000.000	259,664.40	265,083.00	5,418.60
FXPF20011202 126650CN8	CVS HEALTH CORP 5.125% 07/20/2045 DD 07/20/15	610,000.000	780,304.72	821,279.60	40,974.88
FXPF20011202 126650CY4	CVS HEALTH CORP 4.780% 03/25/2038 DD 03/09/18	680,000.000	843,000.30	861,546.40	18,546.10
FXPF20011202 126650DG2	CVS HEALTH CORP 3.250% 08/15/2029 DD 08/15/19	1,030,000.000	1,137,979.90	1,160,016.90	22,037.00
FXPF20011202 126650DP2	CVS HEALTH CORP 2.700% 08/21/2040 DD 08/21/20	590,000.000	587,226.05	596,873.50	9,647.45
FXPF20011202 134429BK4	CAMPBELL SOUP CO 3.125% 04/24/2050 DD 04/24/20	180,000.000	182,830.13	190,114.20	7,284.07
FXPF20011202 13645RAX2	CANADIAN PACIFIC RAILWAY CO 6.125% 09/15/2115 DD 09/11/15	1,310,000.000	1,964,402.01	2,193,333.00	228,930.99
FXPF20011202 14448CAR5	CARRIER GLOBAL CORP 3.377% 04/05/2040 DD 10/05/20	290,000.000	282,798.87	318,138.70	35,339.83
FXPF20011202 14448CAS3	CARRIER GLOBAL CORP 3.577% 04/05/2050 DD 10/05/20	330,000.000	323,243.05	369,276.60	46,033.55
FXPF20011202 161175AZ7	CHARTER COMMUNICATIONS OPERATI 6.384% 10/23/2035 DD 10/23/16	1,170,000.000	1,554,701.63	1,602,958.50	48,256.87
FXPF20011202 161175BN3	CHARTER COMMUNICATIONS OPERATI 5.750% 04/01/2048 DD 04/17/18	330,000.000	413,334.01	431,785.20	18,451.19
FXPF20011202 161175BT0	CHARTER COMMUNICATIONS OPERATI 4.800% 03/01/2050 DD 10/24/19	950,000.000	1,068,159.34	1,134,680.00	66,520.66
FXPF20011202 172967BL4	CITIGROUP INC 6.625% 06/15/2032 DD 06/06/02	260,000.000	361,332.46	368,573.40	7,240.94
FXPF20011202 172967HS3	CITIGROUP INC 5.300% 05/06/2044 DD 05/06/14	80,000.000	104,433.91	112,872.80	8,438.89
FXPF20011202 191216DC1	COCA-COLA CO/THE 2.500% 03/15/2051 DD 09/18/20	355,000.000	352,820.30	365,831.05	13,010.75
FXPF20011202 198280AH2	COLUMBIA PIPELINE GROUP INC 5.800% 06/01/2045 DD 12/01/15	730,000.000	901,003.57	997,260.30	96,256.73
FXPF20011202 20030NAF8	COMCAST CORP 5.650% 06/15/2035 DD 06/09/05	170,000.000	241,112.26	244,058.80	2,946.54
FXPF20011202 20030NBQ3	COMCAST CORP 4.600% 08/15/2045 DD 05/27/15	40,000.000	51,686.42	54,033.60	2,347.18
FXPF20011202 202712BL8	COMMONWEALTH BANK OF AUST 144A 3.743% 09/12/2039 DD 09/12/19	300,000.000	316,091.32	353,100.00	37,008.68
FXPF20011202 20825VAB8	BURLINGTON RESOURCES LLC 5.950% 10/15/2036 DD 10/13/06	80,000.000	108,501.94	113,064.00	4,562.06
FXPF20011202 21036PAT5	CONSTELLATION BRANDS INC 4.500% 05/09/2047 DD 05/09/17	190,000.000	221,750.24	239,804.70	18,054.46
FXPF20011202 21036PAZ1	CONSTELLATION BRANDS INC 4.100% 02/15/2048 DD 02/07/18	240,000.000	269,960.10	290,731.20	20,771.10
FXPF20011202 21036PBD9	CONSTELLATION BRANDS INC 5.250% 11/15/2048 DD 10/29/18	40,000.000	51,703.52	56,281.20	4,577.68
FXPF20011202 210371AF7	EXELON CORP 7.600% 04/01/2032 DD 03/26/02	530,000.000	777,086.77	770,360.30	-6,726.47
FXPF20011202 210518DJ2	CONSUMERS ENERGY CO 2.500% 05/01/2060 DD 05/13/20	240,000.000	218,278.21	241,171.20	22,892.99
FXPF20011202 23291KAJ4	DH EUROPE FINANCE II SARL 3.250% 11/15/2039 DD 11/07/19	310,000.000	336,162.39	353,074.50	16,912.11
FXPF20011202 251566AA3	DEUTSCHE TELEKOM AG 144A 3.625% 01/21/2050 DD 01/21/20	685,000.000	753,648.74	787,345.85	33,697.11
FXPF20011202 25156PAC7	DEUTSCHE TELEKOM INTERNATIONAL VAR RT 06/15/2030 DD 07/06/00	195,000.000	304,076.19	308,525.10	4,448.91
FXPF20011202 251799AA0	DEVON ENERGY CORP 7.950% 04/15/2032 DD 03/25/02	15,000.000	19,443.45	21,025.50	1,582.05
FXPF20011202 25179MAL7	DEVON ENERGY CORP 5.600% 07/15/2041 DD 07/12/11	150,000.000	152,428.65	183,447.00	31,018.35
FXPF20011202 25179MAN3	DEVON ENERGY CORP 4.750% 05/15/2042 DD 05/14/12	105,000.000	97,261.55	118,531.35	21,269.80
FXPF20011202 25179MAU7	DEVON ENERGY CORP 5.000% 06/15/2045 DD 06/16/15	130,000.000	123,538.70	153,124.40	29,585.70
FXPF20011202 254687FM3	WALT DISNEY CO/THE 2.750% 09/01/2049 DD 09/06/19	600,000.000	600,200.03	634,788.00	34,587.97
FXPF20011202 254687FY7	WALT DISNEY CO/THE 3.500% 05/13/2040 DD 05/13/20	450,000.000	500,945.95	528,970.50	28,024.55
FXPF20011202 254687FZ4	WALT DISNEY CO/THE 3.600% 01/13/2051 DD 05/13/20	290,000.000	331,252.19	351,045.00	19,792.81



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FXPF20011202 25470DAT6	DISCOVERY COMMUNICATIONS LLC 5.200% 09/20/2047 DD 09/21/17	320,000.000	382,110.80	415,628.80	33,518.00
FXPF20011202 25470DBG3	DISCOVERY COMMUNICATIONS LLC 5.300% 05/15/2049 DD 05/21/19	70,000.000	86,543.98	92,357.30	5,813.32
FXPF20011202 25470DBK4	DISCOVERY COMMUNICATIONS 144A 4.000% 09/15/2055 DD 09/21/20	377,000.000	387,556.00	421,976.10	34,420.10
FXPF20011202 25746UDG1	DOMINION ENERGY INC 3.375% 04/01/2030 DD 04/03/20	270,000.000	297,589.68	307,557.00	9,967.32
FXPF20011202 26441CAT2	DUKE ENERGY CORP 3.750% 09/01/2046 DD 08/12/16	200,000.000	225,750.35	232,510.00	6,759.65
FXPF20011202 26442EAG5	DUKE ENERGY OHIO INC 4.300% 02/01/2049 DD 01/08/19	210,000.000	268,362.53	271,599.30	3,236.77
FXPF20011202 26444HAF8	DUKE ENERGY FLORIDA LLC 4.200% 07/15/2048 DD 06/21/18	290,000.000	359,091.34	373,145.90	14,054.56
FXPF20011202 28368EAE6	KINDER MORGAN INC 7.750% 01/15/2032 DD 01/11/02	130,000.000	180,905.71	187,939.70	7,033.99
FXPF20011202 283695BE3	EL PASO NATURAL GAS CO LLC 7.500% 11/15/2026 DD 11/13/96	295,000.000	360,042.81	376,192.85	16,150.04
FXPF20011202 283695BK9	EL PASO NATURAL GAS CO LLC VAR RT 06/15/2032 DD 06/15/03	340,000.000	464,626.79	478,801.60	14,174.81
FXPF20011202 28370TAF6	KINDER MORGAN ENERGY PARTNERS 4.700% 11/01/2042 DD 11/08/12	110,000.000	122,997.27	125,907.10	2,909.83
FXPF20011202 29103DAM8	EMERA US FINANCE LP 4.750% 06/15/2046 DD 12/15/16	410,000.000	472,195.63	524,308.00	52,112.37
FXPF20011202 29273RAT6	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13	40,000.000	37,993.37	42,408.00	4,414.63
FXPF20011202 29273RAZ2	ENERGY TRANSFER LP 5.950% 10/01/2043 DD 09/19/13	280,000.000	288,700.36	317,172.80	28,472.44
FXPF20011202 29273RBE8	ENERGY TRANSFER LP 4.900% 03/15/2035 DD 03/12/15	520,000.000	543,214.32	572,499.20	29,284.88
FXPF20011202 29273RBF5	ENERGY TRANSFER LP 5.150% 03/15/2045 DD 03/12/15	250,000.000	252,928.34	270,922.50	17,994.16
FXPF20011202 29273RBJ7	ENERGY TRANSFER LP 6.125% 12/15/2045 DD 06/23/15	30,000.000	32,517.74	35,439.00	2,921.26
FXPF20011202 29273RBL2	ENERGY TRANSFER LP 5.300% 04/15/2047 DD 01/17/17	635,000.000	661,580.26	701,592.45	40,012.19
FXPF20011202 29278NAG8	ENERGY TRANSFER LP 5.250% 04/15/2029 DD 01/15/19	110,000.000	122,153.59	128,431.60	6,278.01
FXPF20011202 29278NAQ6	ENERGY TRANSFER LP 3.750% 05/15/2030 DD 01/22/20	15,000.000	15,154.07	16,179.75	1,025.68
FXPF20011202 29279FAA7	ENERGY TRANSFER LP 6.250% 04/15/2049 DD 01/15/19	60,000.000	65,090.40	72,573.60	7,483.20
FXPF20011202 29364GAK9	ENTERGY CORP 3.750% 06/15/2050 DD 05/19/20	330,000.000	394,419.30	382,225.80	-12,193.50
FXPF20011202 29364WBD9	ENTERGY LOUISIANA LLC 2.900% 03/15/2051 DD 03/06/20	150,000.000	151,903.20	160,144.50	8,241.30
FXPF20011202 29365TAJ3	ENTERGY TEXAS INC 3.550% 09/30/2049 DD 09/20/19	320,000.000	346,638.90	369,139.20	22,500.30
FXPF20011202 293791AF6	ENTERPRISE PRODUCTS OPERATING 6.875% 03/01/2033 DD 02/14/03	110,000.000	145,370.17	154,036.30	8,666.13
FXPF20011202 293791AP4	ENTERPRISE PRODUCTS OPERATING 6.650% 10/15/2034 DD 10/04/04	160,000.000	209,725.84	224,513.60	14,787.76
FXPF20011202 29379VAV5	ENTERPRISE PRODUCTS OPERATING 5.700% 02/15/2042 DD 08/24/11	180,000.000	227,696.52	247,123.80	19,427.28
FXPF20011202 29379VBA0	ENTERPRISE PRODUCTS OPERATING 4.850% 03/15/2044 DD 03/18/13	140,000.000	169,005.36	173,677.00	4,671.64
FXPF20011202 29379VBF9	ENTERPRISE PRODUCTS OPERATING 4.950% 10/15/2054 DD 10/14/14	300,000.000	340,206.06	381,603.00	41,396.94
FXPF20011202 29379VBj1	ENTERPRISE PRODUCTS OPERATING 4.900% 05/15/2046 DD 05/07/15	250,000.000	301,872.31	318,200.00	16,327.69
FXPF20011202 29379VBQ5	ENTERPRISE PRODUCTS OPERATING 4.250% 02/15/2048 DD 02/15/18	550,000.000	617,114.84	644,864.00	27,749.16
FXPF20011202 29717PAX5	ESSEX PORTFOLIO LP 2.650% 09/01/2050 DD 08/24/20	345,000.000	344,476.55	330,806.70	-13,669.85
FXPF20011202 30161MAN3	EXELON GENERATION CO LLC 5.600% 06/15/2042 DD 12/15/12	1,050,000.000	1,168,432.83	1,196,055.00	27,622.17
FXPF20011202 30161NAQ4	EXELON CORP 4.950% 06/15/2035 DD 12/15/15	370,000.000	457,167.24	466,103.80	8,936.56
FXPF20011202 30231GBF8	EXXON MOBIL CORP 4.227% 03/19/2040 DD 03/19/20	940,000.000	1,144,246.76	1,170,629.00	26,382.24
FXPF20011202 30231GBM3	EXXON MOBIL CORP 3.452% 04/15/2051 DD 04/15/20	70,000.000	77,364.71	80,002.30	2,637.59



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FXPF20011202 31428XAW6	FEDEX CORP 5.100% 01/15/2044 DD 01/09/14	50,000.000	56,094.99	67,435.00	11,340.01
FXPF20011202 31428XBN5	FEDEX CORP 4.400% 01/15/2047 DD 01/06/17	130,000.000	137,682.41	164,257.60	26,575.19
FXPF20011202 337738AV0	FISERV INC 4.400% 07/01/2049 DD 06/24/19	625,000.000	754,708.20	837,175.00	82,466.80
FXPF20011202 35137LAJ4	FOX CORP 5.476% 01/25/2039 DD 01/25/20	230,000.000	303,959.27	315,403.60	11,444.33
FXPF20011202 35137LAK1	FOX CORP 5.576% 01/25/2049 DD 01/25/20	290,000.000	425,004.21	423,904.60	-1,099.61
FXPF20011202 36164QNA2	GE CAPITAL INTERNATIONAL FUNDI 4.418% 11/15/2035 DD 05/15/16	4,895,000.000	5,015,439.30	5,842,427.25	826,987.95
FXPF20011202 369604BF9	GENERAL ELECTRIC CO 4.125% 10/09/2042 DD 10/09/12	470,000.000	461,698.77	550,962.20	89,263.43
FXPF20011202 369604BX0	GENERAL ELECTRIC CO 4.250% 05/01/2040 DD 04/22/20	770,000.000	776,021.67	910,301.70	134,280.03
FXPF20011202 37045VAF7	GENERAL MOTORS CO 6.250% 10/02/2043 DD 04/02/14	170,000.000	210,242.70	229,324.90	19,082.20
FXPF20011202 37045VAH3	GENERAL MOTORS CO 5.000% 04/01/2035 DD 11/12/14	85,000.000	99,108.30	102,346.80	3,238.50
FXPF20011202 37045VAK6	GENERAL MOTORS CO 6.600% 04/01/2036 DD 02/23/16	385,000.000	432,689.01	521,247.65	88,558.64
FXPF20011202 37045VAP5	GENERAL MOTORS CO 5.150% 04/01/2038 DD 08/07/17	190,000.000	210,436.40	228,446.50	18,010.10
FXPF20011202 37045XC00	GENERAL MOTORS FINANCIAL CO IN 3.600% 06/21/2030 DD 06/22/20	235,000.000	228,095.55	262,020.30	33,924.75
FXPF20011202 38141GXG4	GOLDMAN SACHS GROUP INC/THE 2.600% 02/07/2030 DD 02/07/20	175,000.000	185,984.05	188,238.75	2,254.70
FXPF20011202 38148LAF3	GOLDMAN SACHS GROUP INC/THE 5.150% 05/22/2045 DD 05/22/15	650,000.000	844,682.08	905,827.00	61,144.92
FXPF20011202 38148YAA6	GOLDMAN SACHS GROUP INC/THE VAR RT 10/31/2038 DD 10/31/17	990,000.000	1,152,285.48	1,208,136.60	55,851.12
FXPF20011202 416515BF0	HARTFORD FINANCIAL SERVICES GR 3.600% 08/19/2049 DD 08/19/19	155,000.000	179,136.29	181,889.40	2,753.11
FXPF20011202 437076BS0	HOME DEPOT INC/THE 3.900% 06/15/2047 DD 06/05/17	530,000.000	637,993.73	676,863.00	38,869.27
FXPF20011202 437076BX9	HOME DEPOT INC/THE 4.500% 12/06/2048 DD 12/06/18	50,000.000	65,178.47	70,189.50	5,011.03
FXPF20011202 437076CC4	HOME DEPOT INC/THE 3.300% 04/15/2040 DD 03/30/20	170,000.000	191,065.29	200,362.00	9,296.71
FXPF20011202 454889AT3	INDIANA MICHIGAN POWER CO 4.250% 08/15/2048 DD 08/08/18	390,000.000	469,720.35	504,262.20	34,541.85
FXPF20011202 46647PAA4	JPMORGAN CHASE & CO VAR RT 02/22/2048 DD 02/22/17	370,000.000	465,878.21	484,581.60	18,703.39
FXPF20011202 46647PAL0	JPMORGAN CHASE & CO VAR RT 11/15/2048 DD 11/10/17	680,000.000	820,125.78	855,800.40	35,674.62
FXPF20011202 49271VAC4	KEURIG DR PEPPER INC 4.985% 05/25/2038 DD 05/25/19	160,000.000	201,270.07	214,233.60	12,963.53
FXPF20011202 49271VAD2	KEURIG DR PEPPER INC 5.085% 05/25/2048 DD 05/25/19	120,000.000	154,108.22	169,320.00	15,211.78
FXPF20011202 494550AT3	KINDER MORGAN ENERGY PARTNERS 5.800% 03/15/2035 DD 03/15/05	100,000.000	125,260.07	125,582.00	321.93
FXPF20011202 494550BH8	KINDER MORGAN ENERGY PARTNERS 6.375% 03/01/2041 DD 03/04/11	280,000.000	370,081.81	370,207.60	125.79
FXPF20011202 49456BAH4	KINDER MORGAN INC 5.550% 06/01/2045 DD 11/26/14	30,000.000	38,372.29	38,553.90	181.61
FXPF20011202 49456BAJ0	KINDER MORGAN INC 5.050% 02/15/2046 DD 02/26/15	15,000.000	17,231.10	18,311.70	1,080.60
FXPF20011202 49456BAQ4	KINDER MORGAN INC 5.200% 03/01/2048 DD 03/01/18	110,000.000	138,466.72	139,904.60	1,437.88
FXPF20011202 501044DK4	KROGER CO/THE 4.650% 01/15/2048 DD 07/24/17	80,000.000	99,573.81	104,114.40	4,540.59
FXPF20011202 501044DN8	KROGER CO/THE 3.950% 01/15/2050 DD 01/13/20	205,000.000	233,348.48	248,966.35	15,617.87
FXPF20011202 50249AAA1	LYB INTERNATIONAL FINANCE III 4.200% 10/15/2049 DD 10/10/19	870,000.000	954,922.06	1,016,960.40	62,038.34
FXPF20011202 50249AAD5	LYB INTERNATIONAL FINANCE III 4.200% 05/01/2050 DD 04/20/20	170,000.000	188,225.32	198,107.80	9,882.48
FXPF20011202 50249AAJ2	LYB INTERNATIONAL FINANCE III 3.625% 04/01/2051 DD 10/08/20	250,000.000	249,267.50	273,182.50	23,915.00
FXPF20011202 50249AAK9	LYB INTERNATIONAL FINANCE III 3.800% 10/01/2060 DD 10/08/20	255,000.000	253,968.10	273,867.45	19,899.35



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FXPF20011202	53079EBJ2 LIBERTY MUTUAL GROUP INC 144A 3.951% 10/15/2050 DD 09/27/19	980,000.000	1,005,038.57	1,173,550.00	168,511.43
FXPF20011202	53079EBK9 LIBERTY MUTUAL GROUP INC 144A 3.950% 05/15/2060 DD 05/07/20	270,000.000	291,406.94	322,272.00	30,865.06
FXPF20011202	539830AZ2 LOCKHEED MARTIN CORP 4.850% 09/15/2041 DD 09/09/11	230,000.000	297,660.42	307,714.70	10,054.28
FXPF20011202	539830BC2 LOCKHEED MARTIN CORP 3.600% 03/01/2035 DD 02/20/15	50,000.000	59,879.11	60,380.50	501.39
FXPF20011202	548661DZ7 LOWE'S COS INC 3.000% 10/15/2050 DD 10/22/20	335,000.000	334,671.70	358,322.70	23,651.00
FXPF20011202	55336VAL4 MPLX LP 5.200% 03/01/2047 DD 02/10/17	280,000.000	315,951.52	340,614.40	24,662.88
FXPF20011202	55336VBP4 MPLX LP 5.200% 12/01/2047 DD 12/01/19	170,000.000	195,406.07	205,402.50	9,996.43
FXPF20011202	571676AC9 MARS INC 144A 3.600% 04/01/2034 DD 03/29/19	190,000.000	226,007.61	229,008.90	3,001.29
FXPF20011202	58013MEK6 MCDONALD'S CORP 4.875% 07/15/2040 DD 08/02/10	50,000.000	62,502.34	66,273.50	3,771.16
FXPF20011202	58013MEV2 MCDONALD'S CORP 4.600% 05/26/2045 DD 05/26/15	790,000.000	960,538.37	1,025,175.10	64,636.73
FXPF20011202	58013MFH2 MCDONALD'S CORP 4.450% 09/01/2048 DD 08/15/18	40,000.000	49,160.12	52,363.20	3,203.08
FXPF20011202	58933YBA2 MERCK & CO INC 2.350% 06/24/2040 DD 06/24/20	355,000.000	372,643.50	367,343.35	-5,300.15
FXPF20011202	594918CD4 MICROSOFT CORP 2.675% 06/01/2060 DD 06/01/20	370,000.000	378,173.73	400,969.00	22,795.27
FXPF20011202	60284MAB8 MINERA MEXICO SA DE CV 144A 4.500% 01/26/2050 DD 09/26/19	720,000.000	721,800.00	832,687.20	110,887.20
FXPF20011202	606822BK9 MITSUBISHI UFJ FINANCIAL GROUP 3.751% 07/18/2039 DD 07/18/19	660,000.000	736,805.49	803,913.00	67,107.51
FXPF20011202	609207AW5 MONDELEZ INTERNATIONAL INC 2.625% 09/04/2050 DD 09/04/20	365,000.000	356,479.50	370,872.85	14,393.35
FXPF20011202	638612AM3 NATIONWIDE FINANCIAL SERV 144A 3.900% 11/30/2049 DD 11/21/19	370,000.000	374,211.27	412,065.30	37,854.03
FXPF20011202	649322AH7 *NEW YORK AND PRESBYTERIAN HOSP 2.256% 08/01/2040 DD 08/19/20	140,000.000	140,000.00	136,941.00	-3,059.00
FXPF20011202	649322AJ3 *NEW YORK AND PRESBYTERIAN HOSP 2.606% 08/01/2060 DD 08/19/20	95,000.000	95,000.00	93,772.60	-1,227.40
FXPF20011202	651639AM8 NEWMONT CORP 6.250% 10/01/2039 DD 09/18/09	430,000.000	596,939.38	650,809.30	53,869.92
FXPF20011202	651639AW6 NEWMONT CORP 5.875% 04/01/2035 DD 04/01/19	940,000.000	1,268,370.12	1,367,643.60	99,273.48
FXPF20011202	65473QBF9 NISOURCE INC 4.375% 05/15/2047 DD 05/22/17	630,000.000	754,265.67	799,287.30	45,021.63
FXPF20011202	655044AE5 NOBLE ENERGY INC 6.000% 03/01/2041 DD 02/18/11	40,000.000	40,311.64	60,848.40	20,536.76
FXPF20011202	655044AG0 NOBLE ENERGY INC 5.250% 11/15/2043 DD 11/08/13	50,000.000	48,324.19	71,822.50	23,498.31
FXPF20011202	655044AJ4 NOBLE ENERGY INC 5.050% 11/15/2044 DD 11/07/14	225,000.000	221,176.19	316,631.25	95,455.06
FXPF20011202	655844BV9 NORFOLK SOUTHERN CORP 4.050% 08/15/2052 DD 02/15/18	475,000.000	553,926.35	604,689.25	50,762.90
FXPF20011202	655844BX5 NORFOLK SOUTHERN CORP 3.942% 11/01/2047 DD 05/01/18	520,000.000	611,210.79	634,030.80	22,820.01
FXPF20011202	655844CH9 NORFOLK SOUTHERN CORP 3.155% 05/15/2055 DD 05/15/20	750,000.000	762,769.57	817,807.50	55,037.93
FXPF20011202	666807BH4 NORTHROP GRUMMAN CORP 4.750% 06/01/2043 DD 05/31/13	890,000.000	1,154,486.35	1,186,912.90	32,426.55
FXPF20011202	666807BJ0 NORTHROP GRUMMAN CORP 3.850% 04/15/2045 DD 02/06/15	50,000.000	57,919.87	60,963.00	3,043.13
FXPF20011202	666807BP6 NORTHROP GRUMMAN CORP 4.030% 10/15/2047 DD 10/13/17	780,000.000	931,101.92	978,681.60	47,579.68
FXPF20011202	666807BT8 NORTHROP GRUMMAN CORP 5.150% 05/01/2040 DD 03/23/20	250,000.000	327,792.25	345,550.00	17,757.75
FXPF20011202	666807BU5 NORTHROP GRUMMAN CORP 5.250% 05/01/2050 DD 03/23/20	140,000.000	200,495.88	208,115.60	7,619.72
FXPF20011202	66989HAR9 NOVARTIS CAPITAL CORP 2.200% 08/14/2030 DD 02/14/20	700,000.000	740,530.64	751,520.00	10,989.36
FXPF20011202	66989HAS7 NOVARTIS CAPITAL CORP 2.750% 08/14/2050 DD 02/14/20	190,000.000	195,938.15	208,215.30	12,277.15
FXPF20011202	67066GAG9 NVIDIA CORP 3.500% 04/01/2040 DD 03/31/20	250,000.000	285,407.43	300,230.00	14,822.57



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FXPF20011202 67066GAH7	NVIDIA CORP 3.500% 04/01/2050 DD 03/31/20	205,000.000	230,910.15	248,683.45	17,773.30
FXPF20011202 67079BAE0	NUTRITION & BIOSCIENCES I 144A 3.268% 11/15/2040 DD 09/16/20	420,000.000	423,742.05	451,332.00	27,589.95
FXPF20011202 67079BAF7	NUTRITION & BIOSCIENCES I 144A 3.468% 12/01/2050 DD 09/16/20	580,000.000	580,920.45	630,042.40	49,121.95
FXPF20011202 677050AG1	OGLETHORPE POWER CORP 5.950% 11/01/2039 DD 11/03/09	20,000.000	24,907.57	26,428.20	1,520.63
FXPF20011202 677050AH9	OGLETHORPE POWER CORP 5.250% 09/01/2050 DD 08/19/11	110,000.000	124,963.23	136,037.00	11,073.77
FXPF20011202 677050AK2	OGLETHORPE POWER CORP 4.550% 06/01/2044 DD 06/12/14	190,000.000	196,943.52	213,649.30	16,705.78
FXPF20011202 677050AN6	OGLETHORPE POWER CORP 5.050% 10/01/2048 DD 04/01/19	860,000.000	948,792.49	1,092,036.60	143,244.11
FXPF20011202 677050AP1	OGLETHORPE POWER CORP 144A 3.750% 08/01/2050 DD 08/25/20	305,000.000	300,522.60	327,759.10	27,236.50
FXPF20011202 677052AA0	OGLETHORPE POWER CORP 5.375% 11/01/2040 DD 11/09/10	690,000.000	787,742.10	855,027.30	67,285.20
FXPF20011202 68233DAP2	ONCOR ELECTRIC DELIVERY CO LLC 7.250% 01/15/2033 DD 07/15/03	60,000.000	90,797.37	92,858.40	2,061.03
FXPF20011202 68233JBW3	ONCOR ELECTRIC DELIVERY C 144A 5.350% 10/01/2052 DD 09/23/20	569,000.000	925,074.51	865,898.51	-59,176.00
FXPF20011202 694308JG3	PACIFIC GAS AND ELECTRIC CO 2.500% 02/01/2031 DD 06/19/20	280,000.000	278,698.00	281,022.00	2,324.00
FXPF20011202 694308JH1	PACIFIC GAS AND ELECTRIC CO 3.300% 08/01/2040 DD 06/19/20	170,000.000	166,268.50	169,670.20	3,401.70
FXPF20011202 694308JJ7	PACIFIC GAS AND ELECTRIC CO 3.500% 08/01/2050 DD 06/19/20	560,000.000	543,905.60	556,589.60	12,684.00
FXPF20011202 695114CX4	PACIFICORP 3.300% 03/15/2051 DD 04/08/20	230,000.000	254,660.43	263,837.60	9,177.17
FXPF20011202 701094AP9	PARKER-HANNIFIN CORP 4.000% 06/14/2049 DD 06/14/19	50,000.000	57,401.44	62,577.00	5,175.56
FXPF20011202 713448DP0	PEPSICO INC 3.450% 10/06/2046 DD 10/06/16	310,000.000	345,726.27	374,833.40	29,107.13
FXPF20011202 71644EAJ1	SUNCOR ENERGY INC 6.800% 05/15/2038 DD 05/15/08	270,000.000	355,752.53	378,783.00	23,030.47
FXPF20011202 717081EV1	PFIZER INC 4.000% 03/15/2049 DD 03/11/19	530,000.000	668,232.25	696,594.90	28,362.65
FXPF20011202 718546AL8	PHILLIPS 66 4.875% 11/15/2044 DD 11/17/14	400,000.000	503,024.52	504,504.00	1,479.48
FXPF20011202 718549AE8	PHILLIPS 66 PARTNERS LP 4.900% 10/01/2046 DD 10/14/16	290,000.000	331,192.25	324,950.80	-6,241.45
FXPF20011202 725906AN1	BARRICK GOLD CORP 6.450% 10/15/2035 DD 04/15/04	140,000.000	190,838.22	194,742.80	3,904.58
FXPF20011202 743263AE5	PROGRESS ENERGY INC 7.750% 03/01/2031 DD 02/22/01	20,000.000	29,091.51	29,803.80	712.29
FXPF20011202 75884RAW3	REGENCY CENTERS LP 4.400% 02/01/2047 DD 01/26/17	45,000.000	49,366.53	52,168.95	2,802.42
FXPF20011202 75884RAY9	REGENCY CENTERS LP 4.650% 03/15/2049 DD 03/06/19	705,000.000	800,235.01	849,905.70	49,670.69
FXPF20011202 761713AZ9	REYNOLDS AMERICAN INC 6.150% 09/15/2043 DD 09/17/13	60,000.000	72,362.67	77,630.40	5,267.73
FXPF20011202 761713BB1	REYNOLDS AMERICAN INC 5.850% 08/15/2045 DD 06/12/15	670,000.000	809,743.29	856,762.50	47,019.21
FXPF20011202 76720AAG1	RIO TINTO FINANCE USA PLC 4.125% 08/21/2042 DD 08/21/12	20,000.000	24,966.62	26,109.80	1,143.18
FXPF20011202 775109BB6	ROGERS COMMUNICATIONS INC 5.000% 03/15/2044 DD 03/10/14	270,000.000	352,158.35	370,161.90	18,003.55
FXPF20011202 775109BP5	ROGERS COMMUNICATIONS INC 3.700% 11/15/2049 DD 11/12/19	260,000.000	289,203.84	307,364.20	18,160.36
FXPF20011202 78516FAB5	SABAL TRAIL TRANSMISSION 144A 4.682% 05/01/2038 DD 04/30/18	490,000.000	530,887.54	594,129.90	63,242.36
FXPF20011202 816851BH1	SEMPRA ENERGY 3.800% 02/01/2038 DD 01/12/18	320,000.000	342,788.84	370,656.00	27,867.16
FXPF20011202 816851BJ7	SEMPRA ENERGY 4.000% 02/01/2048 DD 01/12/18	500,000.000	554,744.61	595,765.00	41,020.39
FXPF20011202 822582BY7	SHELL INTERNATIONAL FINANCE BV 3.750% 09/12/2046 DD 09/12/16	140,000.000	159,233.71	169,246.00	10,012.29
FXPF20011202 828807DJ3	SIMON PROPERTY GROUP LP 3.800% 07/15/2050 DD 07/09/20	1,330,000.000	1,353,219.50	1,483,774.60	130,555.10
FXPF20011202 828807DK0	SIMON PROPERTY GROUP LP 2.650% 07/15/2030 DD 07/09/20	565,000.000	564,829.35	598,832.20	34,002.85



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FXPF20011202 843452AZ6	SOUTHERN NATURAL GAS CO LLC 8.000% 03/01/2032 DD 02/26/02	80,000.000	115,717.41	114,270.40	-1,447.01
FXPF20011202 845437BQ4	SOUTHWESTERN ELECTRIC POWER CO 3.850% 02/01/2048 DD 01/22/18	30,000.000	32,032.76	35,337.30	3,304.54
FXPF20011202 84861TAG3	SPIRIT REALTY LP 3.200% 02/15/2031 DD 08/06/20	560,000.000	555,841.10	595,089.60	39,248.50
FXPF20011202 855244BA6	STARBUCKS CORP 3.500% 11/15/2050 DD 05/07/20	349,000.000	366,361.15	401,266.24	34,905.09
FXPF20011202 867229AC0	SUNCOR ENERGY INC 7.150% 02/01/2032 DD 01/29/02	170,000.000	211,628.49	236,429.20	24,800.71
FXPF20011202 86722TAB8	SUNCOR ENERGY INC 6.850% 06/01/2039 DD 06/06/08	180,000.000	237,488.43	253,344.60	15,856.17
FXPF20011202 86765BAP4	ENERGY TRANSFER LP 5.300% 04/01/2044 DD 04/03/14	10,000.000	10,234.68	10,806.30	571.62
FXPF20011202 86765BAQ2	ENERGY TRANSFER LP 5.350% 05/15/2045 DD 11/17/14	1,110,000.000	1,152,646.83	1,222,787.10	70,140.27
FXPF20011202 86765BAV1	ENERGY TRANSFER LP 5.400% 10/01/2047 DD 09/21/17	900,000.000	935,511.78	1,005,606.00	70,094.22
FXPF20011202 87264ABM6	T-MOBILE USA INC 144A 3.300% 02/15/2051 DD 10/06/20	425,000.000	412,148.00	437,252.75	25,104.75
FXPF20011202 87264ABQ7	T-MOBILE USA INC 144A 3.600% 11/15/2060 DD 10/28/20	235,000.000	234,400.75	249,438.40	15,037.65
FXPF20011202 874060AY2	TAKEDA PHARMACEUTICAL CO LTD 3.025% 07/09/2040 DD 07/09/20	210,000.000	210,000.00	221,615.10	11,615.10
FXPF20011202 87938WAU7	TELEFONICA EMISIONES SA 5.213% 03/08/2047 DD 03/08/17	450,000.000	569,273.75	576,814.50	7,540.75
FXPF20011202 880451AV1	TENNESSEE GAS PIPELINE CO LLC 7.000% 10/15/2028 DD 10/09/98	250,000.000	319,885.55	325,890.00	6,004.45
FXPF20011202 882384AE0	TEXAS EASTERN TRANSMISSIO 144A 4.150% 01/15/2048 DD 01/09/18	550,000.000	601,030.06	610,791.50	9,761.44
FXPF20011202 882389CC1	TEXAS EASTERN TRANSMISSION LP 7.000% 07/15/2032 DD 07/02/02	30,000.000	37,903.41	41,693.40	3,789.99
FXPF20011202 883556BZ4	THERMO FISHER SCIENTIFIC INC 2.600% 10/01/2029 DD 10/08/19	480,000.000	515,060.47	525,552.00	10,491.53
FXPF20011202 88732JAJ7	TIME WARNER CABLE LLC 6.550% 05/01/2037 DD 04/09/07	160,000.000	214,689.24	219,635.20	4,945.96
FXPF20011202 88732JAN8	TIME WARNER CABLE LLC 7.300% 07/01/2038 DD 06/19/08	390,000.000	554,170.91	577,956.60	23,785.69
FXPF20011202 88732JAU2	TIME WARNER CABLE LLC 6.750% 06/15/2039 DD 06/29/09	150,000.000	200,613.13	213,481.50	12,868.37
FXPF20011202 88732JAY4	TIME WARNER CABLE LLC 5.875% 11/15/2040 DD 11/15/10	400,000.000	501,819.74	533,904.00	32,084.26
FXPF20011202 88732JBD9	TIME WARNER CABLE LLC 4.500% 09/15/2042 DD 08/10/12	420,000.000	462,557.55	492,156.00	29,598.45
FXPF20011202 89153VAW9	TOTAL CAPITAL INTERNATIONAL SA 3.386% 06/29/2060 DD 06/29/20	305,000.000	318,668.20	346,608.10	27,939.90
FXPF20011202 89153VAX7	TOTAL CAPITAL INTERNATIONAL SA 2.986% 06/29/2041 DD 06/29/20	360,000.000	362,825.35	389,505.60	26,680.25
FXPF20011202 8935268Z9	TRANSCANADA PIPELINES LTD 7.625% 01/15/2039 DD 01/09/09	40,000.000	61,475.10	62,375.20	900.10
FXPF20011202 893574AF0	TRANSCONTINENTAL GAS PIPE LINE 4.450% 08/01/2042 DD 07/13/12	590,000.000	654,441.66	686,618.40	32,176.74
FXPF20011202 898813AR1	TUCSON ELECTRIC POWER CO 4.000% 06/15/2050 DD 04/09/20	300,000.000	351,508.22	366,576.00	15,067.78
FXPF20011202 902494BH5	TYSON FOODS INC 5.100% 09/28/2048 DD 09/28/18	390,000.000	512,055.28	561,455.70	49,400.42
FXPF20011202 907818FM5	UNION PACIFIC CORP 144A 2.973% 09/16/2062 DD 09/16/20	755,000.000	756,751.60	788,589.95	31,838.35
FXPF20011202 913017BP3	RAYTHEON TECHNOLOGIES CORP 6.125% 07/15/2038 DD 05/16/08	170,000.000	252,104.63	251,914.50	-190.13
FXPF20011202 91533BAE0	VIATRIS INC 144A 3.850% 06/22/2040 DD 06/22/20	190,000.000	211,874.70	214,447.30	2,572.60
FXPF20011202 91533BAF7	VIATRIS INC 144A 4.000% 06/22/2050 DD 06/22/20	455,000.000	503,521.20	521,288.95	17,767.75
FXPF20011202 92343VBG8	VERIZON COMMUNICATIONS INC 3.850% 11/01/2042 DD 11/07/12	100,000.000	119,647.03	118,603.00	-1,044.03
FXPF20011202 92343VCV4	VERIZON COMMUNICATIONS INC 4.272% 01/15/2036 DD 07/15/15	380,000.000	471,647.05	471,306.40	-340.65
FXPF20011202 92343VEA8	VERIZON COMMUNICATIONS INC 4.500% 08/10/2033 DD 08/10/17	310,000.000	389,986.24	391,161.10	1,174.86
FXPF20011202 92343VFM1	VERIZON COMMUNICATIONS IN 144A 2.987% 10/30/2056 DD 10/06/20	1,674,000.000	1,897,082.22	1,685,065.14	-212,017.08



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FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20011202 925524AX8	VIACOMCBS INC 6.875% 04/30/2036 DD 04/12/06	160,000.000	214,974.61	231,428.80	16,454.19
FXPF20011202 92553PAP7	VIACOMCBS INC 4.375% 03/15/2043 DD 03/15/13	170,000.000	177,497.21	200,849.90	23,352.69
FXPF20011202 92553PAU6	VIACOMCBS INC 5.850% 09/01/2043 DD 08/19/13	1,580,000.000	1,805,944.08	2,197,811.60	391,867.52
FXPF20011202 92936UAG4	WP CAREY INC 2.400% 02/01/2031 DD 10/14/20	155,000.000	153,603.45	160,975.25	7,371.80
FXPF20011202 94973VAY3	ANTHEM INC 4.625% 05/15/2042 DD 05/07/12	20,000.000	25,770.77	26,078.20	307.43
FXPF20011202 94973VBB2	ANTHEM INC 4.650% 01/15/2043 DD 09/10/12	45,000.000	56,672.55	58,974.75	2,302.20
FXPF20011202 94973VBF3	ANTHEM INC 5.100% 01/15/2044 DD 08/06/13	70,000.000	92,879.63	97,074.60	4,194.97
FXPF20011202 94973VBK2	ANTHEM INC 4.650% 08/15/2044 DD 08/12/14	20,000.000	25,979.92	26,306.00	326.08
FXPF20011202 961214EP4	WESTPAC BANKING CORP VAR RT 11/15/2035 DD 11/16/20	185,000.000	185,000.00	190,579.60	5,579.60
FXPF20011202 969457BB5	WILLIAMS COS INC/THE 7.500% 01/15/2031 DD 01/17/01	130,000.000	163,116.33	176,722.00	13,605.67
FXPF20011202 969457BV1	WILLIAMS COS INC/THE 5.750% 06/24/2044 DD 06/24/14	120,000.000	145,630.54	155,526.00	9,895.46
FXPF20011202 96949LAC9	WILLIAMS COS INC/THE 5.100% 09/15/2045 DD 03/03/15	480,000.000	553,658.82	593,260.80	39,601.98
FXPF20011202 96950FAF1	WILLIAMS COS INC/THE 6.300% 04/15/2040 DD 02/09/10	170,000.000	212,974.61	226,089.80	13,115.19
FXPF20011202 96950FAP9	WILLIAMS COS INC/THE 4.900% 01/15/2045 DD 06/27/14	170,000.000	190,978.69	200,744.50	9,765.81
FXPF20011202 98389BAY6	XCEL ENERGY INC 3.400% 06/01/2030 DD 04/01/20	210,000.000	238,396.17	240,695.70	2,299.53
FXPF30010002 P2121YAN8	CARNIVAL 6/20 (USD) TLB	300,000.000	288,000.00	308,250.00	20,250.00
TOTAL CORPORATE DEBT INSTRUMENTS			1,151,511,076.58	1,224,972,352.83	73,461,276.25

CORPORATE STOCK - PREFERRED

FXPF11010802 FK6346936	LG HOUSEHOLD & HEALTH CARE LTD	4,231.000	2,820,787.68	2,796,518.41	-24,269.27
FXPF11010802 FK6773816	SAMSUNG ELECTRONICS CO LTD	40,100.000	1,574,248.24	2,716,892.16	1,142,643.92
FXPF11010902 EDBZ1DNL8	SCHAEFFLER AG	59,400.000	641,961.34	496,760.08	-145,201.26
FXPF20010602 XX99V77A6	BCC TECHNICOLOR LP	203,017.580	211,136.84	272,019.75	60,882.91
FXPF20011002 225401AJ7	CREDIT SUISSE GROUP AG 144A VAR RT 12/31/2049 DD 07/16/18	1,500,000.000	1,555,200.00	1,635,000.00	79,800.00
FXPF20011102 06423AAJ2	JPMORGAN CHASE & CO 8.750% 09/01/2030 DD 09/01/18	69,000.000	99,644.41	102,679.59	3,035.18
FXPF20011102 17305HAA6	CITIGROUP CAPITAL III 7.625% 12/01/2036 DD 12/01/96	110,000.000	143,352.49	156,642.20	13,289.71
FXPF20011102 30958PAA1	FARMERS EXCHANGE CAPITAL 144A VAR RT 11/01/2053 DD 11/05/13	594,000.000	722,327.19	751,309.02	28,981.83
FXPF20011102 38143VAA7	GOLDMAN SACHS CAPITAL I 6.345% 02/15/2034 DD 02/20/04	1,062,000.000	1,443,079.42	1,483,390.98	40,311.56
FXPF20011102 949746NL1	WELLS FARGO & CO 5.950% 12/01/2086 DD 12/15/19	832,000.000	987,488.71	1,115,445.76	127,957.05
FXPF20011102 949746TB7	WELLS FARGO & CO 7.950% 11/15/2029 DD 11/15/19	108,000.000	142,321.09	147,682.44	5,361.35
TOTAL CORPORATE STOCK - PREFERRED			10,341,547.41	11,674,340.39	1,332,792.98

CORPORATE STOCK - COMMON

FXPF11010302 00846U101	AGILENT TECHNOLOGIES INC	99,273.000	8,468,979.63	11,762,857.77	3,293,878.14
FXPF11010302 02079K107	ALPHABET INC-CL C	4,056.000	5,422,953.12	7,105,625.28	1,682,672.16
FXPF11010302 02079K305	ALPHABET INC-CL A	8,071.000	10,810,216.69	14,145,557.44	3,335,340.75



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FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF11010302 03027X100	AMERICAN TOWER CORP	49,994.000	11,489,621.08	11,221,653.24	-267,967.84
FXPF11010302 032654105	ANALOG DEVICES INC	118,926.000	14,133,165.84	17,568,937.98	3,435,772.14
FXPF11010302 038222105	APPLIED MATERIALS INC	94,448.000	5,658,299.92	8,150,862.40	2,492,562.48
FXPF11010302 04247X102	ARMSTRONG WORLD INDUSTRIES INC	30,412.000	2,857,815.64	2,262,348.68	-595,466.96
FXPF11010302 052769106	AUTODESK INC	30,990.000	5,685,425.40	9,462,486.60	3,777,061.20
FXPF11010302 075887109	BECTON DICKINSON AND CO	28,899.000	7,859,661.03	7,231,107.78	-628,553.25
FXPF11010302 11135F101	BROADCOM INC	28,028.000	8,857,408.56	12,272,059.80	3,414,651.24
FXPF11010302 117043109	BRUNSWICK CORP/DE	99,116.000	5,727,978.44	7,556,603.84	1,828,625.40
FXPF11010302 12504L109	CBRE GROUP INC	162,033.000	9,931,002.57	10,162,709.76	231,707.19
FXPF11010302 12572Q105	CME GROUP INC	44,236.000	8,879,049.92	8,053,163.80	-825,886.12
FXPF11010302 225310101	CREDIT ACCEPTANCE CORP	6,964.000	3,080,386.12	2,410,518.96	-669,867.16
FXPF11010302 278865100	ECOLAB INC	52,984.000	10,225,382.16	11,463,618.24	1,238,236.08
FXPF11010302 29362U104	ENTEGRIS INC	63,300.000	3,170,697.00	6,083,130.00	2,912,433.00
FXPF11010302 294429105	EQUIFAX INC	55,210.000	7,736,025.20	10,646,696.40	2,910,671.20
FXPF11010302 30303M102	FACEBOOK INC	24,728.000	5,075,422.00	6,754,700.48	1,679,278.48
FXPF11010302 311900104	FASTENAL CO	147,935.000	5,466,198.25	7,223,666.05	1,757,467.80
FXPF11010302 31620M106	FIDELITY NATIONAL INFORMATION	97,733.000	13,593,682.97	13,825,310.18	231,627.21
FXPF11010302 38388F108	W R GRACE & CO	40,017.000	1,609,907.75	2,193,731.94	583,824.19
FXPF11010302 45841N107	INTERACTIVE BROKERS GROUP INC	60,014.000	2,797,852.68	3,656,052.88	858,200.20
FXPF11010302 45866F104	INTERCONTINENTAL EXCHANGE INC	106,642.000	9,869,717.10	12,294,756.18	2,425,039.08
FXPF11010302 594918104	MICROSOFT CORP	16,060.000	2,301,301.37	3,572,065.20	1,270,763.83
FXPF11010302 615369105	MOODY'S CORP	14,365.000	3,410,394.65	4,169,297.60	758,902.95
FXPF11010302 74164M108	PRIMERICA INC	25,381.000	3,278,120.02	3,399,277.33	121,157.31
FXPF11010302 78409V104	S&P GLOBAL INC	62,928.000	17,182,490.40	20,686,321.44	3,503,831.04
FXPF11010302 78467J100	SS&C TECHNOLOGIES HOLDINGS INC	99,356.000	6,100,458.40	7,228,149.00	1,127,690.60
FXPF11010302 874039100	TAIWAN SEMICONDUCTOR MANUFACTU ADR	90,971.000	5,285,415.10	9,919,477.84	4,634,062.74
FXPF11010302 883556102	THERMO FISHER SCIENTIFIC INC	23,300.000	7,569,471.00	10,852,674.00	3,283,203.00
FXPF11010302 896288107	TRINET GROUP INC	96,944.000	5,487,999.84	7,813,686.40	2,325,686.56
FXPF11010302 92343E102	VERISIGN INC	35,727.000	6,883,878.36	7,731,322.80	847,444.44
FXPF11010302 92826C839	VISA INC	62,236.000	11,694,144.40	13,612,880.28	1,918,735.88
FXPF11010302 98978V103	ZOETIS INC	70,310.000	9,305,528.50	11,636,305.00	2,330,776.50
FXPF11010302 AABW0BGZ7	CARSales.COM LTD	221,792.000	2,576,878.24	3,424,627.39	847,749.15
FXPF11010302 EEBX90C09	CELLNEX TELECOM SA	308,247.000	13,520,979.60	18,525,883.90	5,004,904.30
FXPF11010302 EEBYY3DX0	GRIFOLS SA	153,214.000	5,405,416.74	4,476,663.95	-928,752.79
FXPF11010302 EFB058T20	SAFRAN SA	74,466.000	11,505,899.90	10,564,537.78	-941,362.12
FXPF11010302 EN5671511	WOLTERS KLUWER NV	114,910.000	8,386,700.60	9,709,706.89	1,323,006.29



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FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF11010302	ESBF2DSG4 SIKA AG	17,372.000	3,262,351.62	4,752,021.72	1,489,670.10
FXPF11010302	EXB0SWJX9 LONDON STOCK EXCHANGE GROUP PL	64,623.000	6,634,722.25	7,957,343.80	1,322,621.55
FXPF11010302	EXB1VZ0M0 HARGREAVES LANSDOWN PLC	249,039.000	6,383,843.93	5,191,463.88	-1,192,380.05
FXPF11010302	EXBGDT3G1 RIGHTMOVE PLC	320,671.000	2,691,589.24	2,852,724.68	161,135.44
FXPF11010302	EXBMJ6DW6 INFORMA PLC	597,997.000	6,789,124.24	4,487,701.68	-2,301,422.56
FXPF11010302	EXBVVFW2 AUTO TRADER GROUP PLC	1,086,136.000	8,555,453.63	8,848,773.89	293,320.26
FXPF11010302	EZ4519573 KERRY GROUP PLC	55,109.000	6,872,629.62	7,990,291.11	1,117,661.49
FXPF11010302	FHBMMV2K9 TENCENT HOLDINGS LTD HK/00700	122,644.000	5,911,995.49	8,920,886.53	3,008,891.04
FXPF11010302	FL6709099 BANK RAKYAT INDONESIA PERSERO	27,312,848.000	8,656,676.08	8,106,332.56	-550,343.52
FXPF11010302	G0403H108 AON PLC	33,546.000	6,987,296.34	7,087,263.42	99,967.08
FXPF11010302	G96629103 WILLIS TOWERS WATSON PLC	56,498.000	11,409,206.12	11,902,998.64	493,792.52
FXPF11010302	NAB3P7N24 SBERBANK OF RUSSIA PJSC ADR	389,202.000	6,385,248.01	5,706,129.44	-679,118.57
FXPF11010302	SS5048565 SWEDISH MATCH AB	97,735.000	5,280,916.68	7,590,259.18	2,309,342.50
FXPF11010602	00507V109 ACTIVISION BLIZZARD INC	138,703.000	8,994,681.39	12,878,573.55	3,883,892.16
FXPF11010602	007903107 ADVANCED MICRO DEVICES INC	143,434.000	7,412,771.34	13,154,332.14	5,741,560.80
FXPF11010602	02079K305 ALPHABET INC-CL A	4,279.000	5,521,017.67	7,499,546.56	1,978,528.89
FXPF11010602	040413106 ARISTA NETWORKS INC	24,926.000	5,075,348.57	7,242,747.82	2,167,399.25
FXPF11010602	101137107 BOSTON SCIENTIFIC CORP	270,759.000	10,999,013.51	9,733,786.05	-1,265,227.46
FXPF11010602	15677J108 CERIDIAN HCM HOLDING INC	41,586.000	2,845,607.36	4,431,404.16	1,585,796.80
FXPF11010602	22266L106 COUPA SOFTWARE INC	5,976.000	2,110,382.47	2,025,326.16	-85,056.31
FXPF11010602	235851102 DANAHER CORP	44,459.000	6,749,422.86	9,876,122.26	3,126,699.40
FXPF11010602	252131107 DEXCOM INC	5,048.000	1,785,610.09	1,866,346.56	80,736.47
FXPF11010602	31620M106 FIDELITY NATIONAL INFORMATION	94,184.000	13,242,458.83	13,323,268.64	80,809.81
FXPF11010602	34959J108 FORTIVE CORP	123,983.000	8,105,253.04	8,780,476.06	675,223.02
FXPF11010602	548661107 LOWE'S COS INC	56,564.000	6,471,284.92	9,079,087.64	2,607,802.72
FXPF11010602	594918104 MICROSOFT CORP	41,894.000	6,534,567.61	9,318,063.48	2,783,495.87
FXPF11010602	64110L106 NETFLIX INC	12,296.000	6,074,390.67	6,648,816.08	574,425.41
FXPF11010602	65339F101 NEXTERA ENERGY INC	137,949.000	8,419,825.19	10,642,765.35	2,222,940.16
FXPF11010602	78409V104 S&P GLOBAL INC	6,359.000	2,117,848.88	2,090,394.07	-27,454.81
FXPF11010602	855244109 STARBUCKS CORP	41,256.000	2,907,681.32	4,413,566.88	1,505,885.56
FXPF11010602	872540109 TJX COS INC/THE	122,310.000	6,377,374.68	8,352,549.90	1,975,175.22
FXPF11010602	90353T100 UBER TECHNOLOGIES INC	33,673.000	1,800,125.00	1,717,323.00	-82,802.00
FXPF11010602	922475108 VEEVA SYSTEMS INC	32,735.000	4,594,692.22	8,912,103.75	4,317,411.53
FXPF11010602	98980L101 ZOOM VIDEO COMMUNICATIONS INC	13,906.000	952,080.47	4,690,771.92	3,738,691.45
FXPF11010602	EEB288C92 IBERDROLA SA	636,357.000	6,994,859.55	9,109,790.91	2,114,931.36
FXPF11010602	EN5986620 KONINKLIJKE PHILIPS NV	106,631.000	4,841,494.65	5,711,904.80	870,410.15



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FXP ALL MANAGER ACCOUNTS

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FXPF11010602	ENB0HZL96 KONINKLIJKE DSM NV	46,991.000	5,963,628.30	8,095,414.00	2,131,785.70
FXPF11010602	ENBZ1HM46 ADYEN NV	1,149.000	949,778.98	2,678,161.30	1,728,382.32
FXPF11010602	ES7333374 LONZA GROUP AG	19,643.000	7,164,669.40	12,639,785.51	5,475,116.11
FXPF11010602	ESBRJL171 UBS GROUP AG	283,459.000	4,064,096.82	3,998,793.74	-65,303.08
FXPF11010602	EX0989528 ASTRAZENECA PLC	146,936.000	14,941,939.30	14,710,559.06	-231,380.24
FXPF11010602	EXB0SWJX9 LONDON STOCK EXCHANGE GROUP PL	72,177.000	7,410,277.26	8,887,504.50	1,477,227.24
FXPF11010602	EXB24CGK6 RECKITT BENCKISER GROUP PLC	56,008.000	5,452,667.52	5,008,564.07	-444,103.45
FXPF11010602	FHB0190C9 TECHTRONIC INDUSTRIES CO LTD HK/00669	1,265,500.000	10,321,430.87	18,050,942.44	7,729,511.57
FXPF11010602	FHB4TX8S5 AIA GROUP LTD HK/01299	384,200.000	3,819,948.77	4,707,209.97	887,261.20
FXPF11010602	FHBMMV2K9 TENCENT HOLDINGS LTD HK/00700	50,600.000	2,526,515.99	3,680,545.79	1,154,029.80
FXPF11010602	FJ6441508 HOYA CORP	39,400.000	3,784,034.01	5,445,668.03	1,661,634.02
FXPF11010602	FJ6490992 KEYENCE CORP	11,900.000	4,202,437.31	6,685,069.45	2,482,632.14
FXPF11010602	FK6346910 LG CHEM LTD	4,984.000	3,303,867.38	3,780,554.11	476,686.73
FXPF11010602	G06242104 ATLISSIAN CORP PLC	29,921.000	4,444,626.85	6,997,624.27	2,552,997.42
FXPF11010602	G47567105 IHS MARKIT LTD	115,250.000	8,676,494.81	10,352,907.50	1,676,412.69
FXPF11010602	G6095L109 APTIV PLC	62,523.000	5,974,537.76	8,146,121.67	2,171,583.91
FXPF11010602	G68707101 PAGSEGURO DIGITAL LTD	141,068.000	4,662,439.09	8,023,947.84	3,361,508.75
FXPF11010602	LBBF4J7K2 NOTRE DAME INTERMEDICA PARTICI	289,500.000	3,884,979.22	4,366,298.95	481,319.73
FXPF11010602	SD4595734 GENMAB A/S	27,795.000	6,185,713.14	11,253,239.90	5,067,526.76
FXPF11010602	SD5964657 VESTAS WIND SYSTEMS A/S	42,719.000	4,320,028.68	10,108,325.87	5,788,297.19
FXPF11010602	SDBYT16L1 ORSTED AS	30,268.000	3,124,345.11	6,186,941.39	3,062,596.28
FXPF11010602	SS5959373 TELEFONAKTIEBOLAGET LM ERICSSO	807,314.000	7,562,300.49	9,598,253.77	2,035,953.28
FXPF11010602	SSB1XFTL9 HEXAGON AB	72,030.000	3,740,375.94	6,576,288.00	2,835,912.06
FXPF11010702	01609W102 ALIBABA GROUP HOLDING LTD	65,184.000	14,131,582.54	15,170,272.32	1,038,689.78
FXPF11010702	02079K107 ALPHABET INC-CL C	3,330.000	4,452,276.60	5,833,760.40	1,381,483.80
FXPF11010702	023135106 AMAZON.COM INC	6,027.000	11,634,725.17	19,629,517.11	7,994,791.94
FXPF11010702	07725L102 BEIGENE LTD ADR	20,067.000	5,435,952.79	5,185,112.13	-250,840.66
FXPF11010702	08862E109 BEYOND MEAT INC	25,364.000	3,629,727.46	3,170,500.00	-459,227.46
FXPF11010702	146869102 CARVANA CO	16,272.000	3,226,142.94	3,897,794.88	671,651.94
FXPF11010702	18915M107 CLOUDFLARE INC	97,073.000	3,136,234.80	7,376,577.27	4,240,342.47
FXPF11010702	252131107 DEXCOM INC	24,997.000	6,206,497.40	9,241,890.84	3,035,393.44
FXPF11010702	30303M102 FACEBOOK INC	42,241.000	8,661,559.79	11,538,551.56	2,876,991.77
FXPF11010702	452327109 ILLUMINA INC	38,160.000	12,659,198.40	14,119,200.00	1,460,001.60
FXPF11010702	46120E602 INTUITIVE SURGICAL INC	8,464.000	5,003,493.60	6,924,398.40	1,920,904.80
FXPF11010702	482497104 KE HOLDINGS INC ADR	46,543.000	1,810,008.10	2,864,256.22	1,054,248.12
FXPF11010702	60770K107 MODERNA INC	35,312.000	2,978,088.22	3,689,044.64	710,956.42



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FXPF11010702 62914V106	NIO INC ADR	217,920.000	876,038.40	10,621,420.80	9,745,382.40
FXPF11010702 64110L106	NETFLIX INC	22,978.000	7,977,031.37	12,424,893.94	4,447,862.57
FXPF11010702 64110W102	NETEASE INC ADR	46,810.000	2,870,763.68	4,482,993.70	1,612,230.02
FXPF11010702 67066G104	NVIDIA CORP	15,207.000	3,587,332.43	7,941,095.40	4,353,762.97
FXPF11010702 70614W100	PELOTON INTERACTIVE INC	81,003.000	2,306,469.86	12,289,775.16	9,983,305.30
FXPF11010702 722304102	PINDUODUO INC ADR	116,363.000	4,606,472.30	20,674,214.21	16,067,741.91
FXPF11010702 79466L302	SALESFORCE.COM INC	28,459.000	4,814,761.24	6,332,981.27	1,518,220.03
FXPF11010702 82509L107	SHOPIFY INC	8,844.000	3,516,197.52	10,010,965.80	6,494,768.28
FXPF11010702 874080104	TAL EDUCATION GROUP ADR	86,399.000	4,183,430.51	6,178,392.49	1,994,961.98
FXPF11010702 88160R101	TESLA INC	49,632.000	4,152,510.90	35,023,813.44	30,871,302.54
FXPF11010702 98138H101	WORKDAY INC	26,808.000	4,375,986.88	6,423,464.88	2,047,478.00
FXPF11010702 98980L101	ZOOM VIDEO COMMUNICATIONS INC	19,019.000	2,041,900.79	6,415,489.08	4,373,588.29
FXPF11010702 EDBZCNB45	DELIVERY HERO SE	52,378.000	4,146,272.45	8,139,061.94	3,992,789.49
FXPF11010702 EF5253978	HERMES INTERNATIONAL	4,273.000	3,195,389.98	4,598,750.36	1,403,360.38
FXPF11010702 EF5505070	KERING SA	17,980.000	11,391,061.97	13,076,460.60	1,685,398.63
FXPF11010702 ENB929F49	ASML HOLDING NV	21,290.000	6,380,600.74	10,355,930.82	3,975,330.08
FXPF11010702 ENBZ1HM46	ADYEN NV	3,817.000	4,077,305.45	8,896,903.12	4,819,597.67
FXPF11010702 FHBGJW372	MEITUAN HK/03690	473,600.000	6,365,912.04	17,993,972.03	11,628,059.99
FXPF11010702 FHBMMV2K9	TENCENT HOLDINGS LTD HK/00700	247,400.000	12,405,168.88	17,995,395.84	5,590,226.96
FXPF11010702 G06242104	ATLISSIAN CORP PLC	33,222.000	3,997,935.48	7,769,629.14	3,771,693.66
FXPF11010702 L8681T102	SPOTIFY TECHNOLOGY SA	14,235.000	2,222,324.82	4,479,185.10	2,256,860.28
FXPF11010702 NABFZ1K48	SPOTIFY TECHNOLOGY SA	12,452.000	1,862,196.60	3,918,146.32	2,055,949.72
FXPF11010802 02079K107	ALPHABET INC-CL C	7,056.000	9,434,013.12	12,361,265.28	2,927,252.16
FXPF11010802 023135106	AMAZON.COM INC	2,560.000	4,753,312.51	8,337,740.80	3,584,428.29
FXPF11010802 031100100	AMETEK INC	58,761.000	5,860,822.14	7,106,555.34	1,245,733.20
FXPF11010802 032095101	AMPHENOL CORP	52,300.000	5,660,429.00	6,839,271.00	1,178,842.00
FXPF11010802 09247X101	BLACKROCK INC	4,322.000	2,172,669.40	3,118,495.88	945,826.48
FXPF11010802 12514G108	CDW CORP/DE	69,000.000	8,748,681.62	9,093,510.00	344,828.38
FXPF11010802 12572Q105	CME GROUP INC	42,200.000	7,151,157.96	7,682,510.00	531,352.04
FXPF11010802 204429104	CIA CERVECERIAS UNIDAS SA ADR	84,485.000	1,448,163.91	1,241,929.50	-206,234.41
FXPF11010802 339041105	FLEETCOR TECHNOLOGIES INC	23,800.000	6,003,810.15	6,493,354.00	489,543.85
FXPF11010802 45778Q107	INSPERITY INC	28,300.000	2,224,616.94	2,304,186.00	79,569.06
FXPF11010802 45866F104	INTERCONTINENTAL EXCHANGE INC	114,700.000	10,805,937.70	13,223,763.00	2,417,825.30
FXPF11010802 461202103	INTUIT INC	17,000.000	5,823,208.74	6,457,450.00	634,241.26
FXPF11010802 46625H100	JPMORGAN CHASE & CO	49,971.000	6,965,957.40	6,349,814.97	-616,142.43
FXPF11010802 478160104	JOHNSON & JOHNSON	64,562.000	8,963,411.79	10,160,767.56	1,197,355.77



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FXPF11010802 571748102	MARSH & MCLENNAN COS INC	94,300.000	10,689,766.77	11,033,100.00	343,333.23
FXPF11010802 594918104	MICROSOFT CORP	62,400.000	9,907,157.59	13,879,008.00	3,971,850.41
FXPF11010802 66987V109	NOVARTIS AG ADR	80,800.000	7,157,689.16	7,629,944.00	472,254.84
FXPF11010802 742718109	PROCTER & GAMBLE CO/THE	31,400.000	4,522,676.82	4,368,996.00	-153,680.82
FXPF11010802 78409V104	S&P GLOBAL INC	29,745.000	8,121,872.25	9,778,073.85	1,656,201.60
FXPF11010802 852234103	SQUARE INC	6,289.000	715,601.73	1,368,737.96	653,136.23
FXPF11010802 874039100	TAIWAN SEMICONDUCTOR MANUFACTU ADR	69,600.000	4,806,242.84	7,589,184.00	2,782,941.16
FXPF11010802 907818108	UNION PACIFIC CORP	10,400.000	1,880,216.00	2,165,488.00	285,272.00
FXPF11010802 92345Y106	VERISK ANALYTICS INC	12,268.000	1,832,103.12	2,546,714.12	714,611.00
FXPF11010802 92826C839	VISA INC	51,137.000	9,608,642.30	11,185,196.01	1,576,553.71
FXPF11010802 974250102	WINMARK CORP	5,147.000	812,876.93	956,312.60	143,435.67
FXPF11010802 ED4354335	FUCHS PETROLUB SE	48,427.000	2,171,654.34	2,242,720.59	71,066.25
FXPF11010802 ED7021964	DEUTSCHE BOERSE AG	19,454.000	3,060,471.66	3,314,559.63	254,087.97
FXPF11010802 EF4061414	LVMH MOET HENNESSY LOUIS VUITT	10,402.000	4,836,300.68	6,502,411.85	1,666,111.17
FXPF11010802 EFB1YXBJ6	AIR LIQUIDE SA	35,131.000	4,976,639.89	5,770,673.83	794,033.94
FXPF11010802 EIB07DRZ3	RECORDATI INDUSTRIA CHIMICA E	111,511.000	4,830,838.84	6,184,792.75	1,353,953.91
FXPF11010802 EN4031451	AMSTERDAM COMMODITIES NV	48,400.000	1,127,326.75	1,237,694.24	110,367.49
FXPF11010802 EN5671511	WOLTERS KLUWER NV	160,049.000	11,854,801.52	13,523,878.50	1,669,076.98
FXPF11010802 ENBZ1HM46	ADYEN NV	1,755.000	1,720,732.72	4,090,664.13	2,369,931.41
FXPF11010802 ES7110384	ROCHE HOLDING AG	29,725.000	9,557,155.62	10,390,887.49	833,731.87
FXPF11010802 ES7123874	NESTLE SA	74,973.000	7,671,995.10	8,842,903.99	1,170,908.89
FXPF11010802 ESB119QG7	PARTNERS GROUP HOLDING AG	3,797.000	3,615,175.68	4,467,311.50	852,135.82
FXPF11010802 ESBMFJ189	VZ HOLDING AG	15,786.000	973,226.84	1,444,750.72	471,523.88
FXPF11010802 EX0182660	DIPLOMA PLC	240,632.000	6,332,894.41	7,210,187.52	877,293.11
FXPF11010802 EX0309644	ELECTROCOMPONENTS PLC	250,717.000	2,399,274.36	2,983,356.74	584,082.38
FXPF11010802 EX3163832	INTERTEK GROUP PLC	131,114.000	10,168,226.63	10,122,700.42	-45,526.21
FXPF11010802 EXB02J636	ADMIRAL GROUP PLC	136,447.000	5,112,647.61	5,420,161.55	307,513.94
FXPF11010802 EXB0744B8	BUNZL PLC	242,359.000	6,892,654.44	8,093,479.07	1,200,824.63
FXPF11010802 EXB2B0DG6	RELX PLC	142,838.000	3,605,675.53	3,499,899.34	-105,776.19
FXPF11010802 EXBD6K458	COMPASS GROUP PLC	101,118.000	2,531,769.74	1,883,982.90	-647,786.84
FXPF11010802 EXBJFFLV0	CRODA INTERNATIONAL PLC	31,133.000	2,111,664.22	2,807,076.50	695,412.28
FXPF11010802 EXBYM1K74	ON THE BEACH GROUP PLC	175,879.000	882,882.77	895,556.31	12,673.54
FXPF11010802 EXBYZDVK3	SOFTCAT PLC	148,516.000	2,293,620.73	2,789,411.62	495,790.89
FXPF11010802 FHBWGCGF1	FUYAO GLASS INDUSTRY GROUP CO HK/03606	34,800.000	106,519.69	191,192.76	84,673.07
FXPF11010802 FJ6248994	KDDI CORP	269,900.000	7,508,310.78	8,015,045.71	506,734.93
FXPF11010802 FJB0MKZN5	TSURUHA HOLDINGS INC	16,400.000	2,115,739.50	2,331,851.41	216,111.91



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FXPF11010802	FJBYX8TV5 KUSURI NO AOKI HOLDINGS CO LTD	34,700.000	2,528,916.84	3,021,482.86	492,566.02
FXPF11010802	FM6175208 DBS GROUP HOLDINGS LTD	260,900.000	5,021,449.45	4,943,015.17	-78,434.28
FXPF11010802	G0403H108 AON PLC	57,472.000	11,970,842.88	12,142,109.44	171,266.56
FXPF11010802	G1151C101 ACCENTURE PLC	43,600.000	8,827,459.26	11,388,756.00	2,561,296.74
FXPF11010802	G47567105 IHS MARKIT LTD	21,064.000	1,587,172.40	1,892,179.12	305,006.72
FXPF11010802	G5494J103 LINDE PLC	22,834.000	4,861,358.60	6,016,987.34	1,155,628.74
FXPF11010802	N14506104 ELASTIC NV	21,800.000	2,806,190.57	3,185,634.00	379,443.43
FXPF11010802	NC2011640 ALIMENTATION COUCHE-TARD INC	264,500.000	8,515,970.80	9,006,287.28	490,316.48
FXPF11010802	SDBHC8X98 NOVO NORDISK A/S	110,005.000	7,791,594.19	7,714,906.42	-76,687.77
FXPF11010802	SF5226037 SAMPO OYJ	67,884.000	2,973,832.43	2,871,365.82	-102,466.61
FXPF11010802	SSBF1K7P7 ESSITY AB	49,020.000	1,564,098.59	1,578,777.60	14,679.01
FXPF11010802	SSBYPC1T6 ASSA ABLOY AB	176,248.000	4,123,288.72	4,345,814.64	222,525.92
FXPF11010802	SSBZ1DP20 BRAVIDA HOLDING AB	344,030.000	3,342,523.38	4,587,038.74	1,244,515.36
FXPF11010902	001055102 AFLAC INC	24,200.000	1,280,180.00	1,076,174.00	-204,006.00
FXPF11010902	00164V103 AMC NETWORKS INC	12,200.000	481,900.00	436,394.00	-45,506.00
FXPF11010902	00206R102 AT&T INC	60,200.000	1,827,218.22	1,731,352.00	-95,866.22
FXPF11010902	00287Y109 ABBVIE INC	16,600.000	1,469,764.00	1,778,690.00	308,926.00
FXPF11010902	015351109 ALEXION PHARMACEUTICALS INC	16,600.000	1,752,774.55	2,593,584.00	840,809.45
FXPF11010902	018581108 ALLIANCE DATA SYSTEMS CORP	7,400.000	827,860.13	548,340.00	-279,520.13
FXPF11010902	01973R101 ALLISON TRANSMISSION HOLDINGS	23,100.000	1,116,192.00	996,303.00	-119,889.00
FXPF11010902	020002101 ALLSTATE CORP/THE	9,600.000	1,079,520.00	1,055,328.00	-24,192.00
FXPF11010902	02005N100 ALLY FINANCIAL INC	28,600.000	874,016.00	1,019,876.00	145,860.00
FXPF11010902	03076C106 AMERIPRISE FINANCIAL INC	10,000.000	1,665,800.00	1,943,300.00	277,500.00
FXPF11010902	031162100 AMGEN INC	10,200.000	2,458,914.00	2,345,184.00	-113,730.00
FXPF11010902	035710409 ANNALY CAPITAL MANAGEMENT INC	88,400.000	832,728.00	746,980.00	-85,748.00
FXPF11010902	038222105 APPLIED MATERIALS INC	32,100.000	1,959,384.00	2,770,230.00	810,846.00
FXPF11010902	056752108 BAIDU INC ADR	8,700.000	1,065,903.21	1,881,288.00	815,384.79
FXPF11010902	060505104 BANK OF AMERICA CORP	74,400.000	2,620,368.00	2,255,064.00	-365,304.00
FXPF11010902	08579W103 BERRY GLOBAL GROUP INC	20,100.000	931,181.81	1,129,419.00	198,237.19
FXPF11010902	086516101 BEST BUY CO INC	14,100.000	1,237,980.00	1,407,039.00	169,059.00
FXPF11010902	09062X103 BIOGEN INC	6,000.000	1,780,380.00	1,469,160.00	-311,220.00
FXPF11010902	099724106 BORGWARNER INC	21,900.000	950,022.00	846,216.00	-103,806.00
FXPF11010902	110122108 BRISTOL-MYERS SQUIBB CO	47,100.000	2,966,383.49	2,921,613.00	-44,770.49
FXPF11010902	110122157 BRISTOL-MYERS SQUIBB CO RTS	13,300.000	40,033.00	9,177.00	-30,856.00
FXPF11010902	11120U105 BRIXMOR PROPERTY GROUP INC	50,400.000	1,089,144.00	834,120.00	-255,024.00
FXPF11010902	12508E101 CDK GLOBAL INC	16,600.000	907,688.00	860,378.00	-47,310.00



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FXPF11010902 125581801	CIT GROUP INC	17,000.000	775,710.00	610,300.00	-165,410.00
FXPF11010902 126650100	CVS HEALTH CORP	21,000.000	1,515,065.50	1,434,300.00	-80,765.50
FXPF11010902 14040H105	CAPITAL ONE FINANCIAL CORP	10,100.000	1,039,391.00	998,385.00	-41,006.00
FXPF11010902 150870103	CELANESE CORP	10,200.000	1,255,824.00	1,325,388.00	69,564.00
FXPF11010902 163851108	CHEMOURS CO/THE	23,700.000	428,733.00	587,523.00	158,790.00
FXPF11010902 17275R102	CISCO SYSTEMS INC/DELAWARE	37,700.000	1,808,092.00	1,687,075.00	-121,017.00
FXPF11010902 172967424	CITIGROUP INC	38,200.000	3,051,798.00	2,355,412.00	-696,386.00
FXPF11010902 174610105	CITIZENS FINANCIAL GROUP INC	43,500.000	1,766,535.00	1,555,560.00	-210,975.00
FXPF11010902 231021106	CUMMINS INC	7,900.000	1,413,784.00	1,794,090.00	380,306.00
FXPF11010902 23355L106	DXC TECHNOLOGY CO	43,100.000	1,274,104.01	1,109,825.00	-164,279.01
FXPF11010902 235825205	DANA INC	57,400.000	1,044,680.00	1,120,448.00	75,768.00
FXPF11010902 23918K108	DAVITA INC	12,100.000	1,033,222.31	1,420,540.00	387,317.69
FXPF11010902 247361702	DELTA AIR LINES INC	15,000.000	877,200.00	603,150.00	-274,050.00
FXPF11010902 253393102	DICK'S SPORTING GOODS INC	15,100.000	747,299.00	848,771.00	101,472.00
FXPF11010902 254709108	DISCOVER FINANCIAL SERVICES	18,900.000	1,603,098.00	1,711,017.00	107,919.00
FXPF11010902 277432100	EASTMAN CHEMICAL CO	14,500.000	1,149,270.00	1,454,060.00	304,790.00
FXPF11010902 278642103	EBAY INC	34,000.000	1,227,740.00	1,708,500.00	480,760.00
FXPF11010902 30161N101	EXELON CORP	24,100.000	1,098,719.00	1,017,502.00	-81,217.00
FXPF11010902 31428X106	FEDEX CORP	3,700.000	559,477.00	960,594.00	401,117.00
FXPF11010902 344849104	FOOT LOCKER INC	16,800.000	655,032.00	679,392.00	24,360.00
FXPF11010902 345370860	FORD MOTOR CO	97,500.000	906,750.00	857,025.00	-49,725.00
FXPF11010902 35137L105	FOX CORP	46,900.000	1,224,041.35	1,365,728.00	141,686.65
FXPF11010902 369550108	GENERAL DYNAMICS CORP	6,000.000	806,525.76	892,920.00	86,394.24
FXPF11010902 37045V100	GENERAL MOTORS CO	39,800.000	1,456,680.00	1,657,272.00	200,592.00
FXPF11010902 375558103	GILEAD SCIENCES INC	15,800.000	1,026,684.00	920,508.00	-106,176.00
FXPF11010902 40412C101	HCA HEALTHCARE INC	7,300.000	1,079,013.00	1,200,558.00	121,545.00
FXPF11010902 40434L105	HP INC	72,400.000	1,487,820.00	1,780,316.00	292,496.00
FXPF11010902 42824C109	HEWLETT PACKARD ENTERPRISE CO	71,100.000	1,127,646.00	842,535.00	-285,111.00
FXPF11010902 436106108	HOLLYFRONTIER CORP	26,300.000	1,333,673.00	679,855.00	-653,818.00
FXPF11010902 44107P104	HOST HOTELS & RESORTS INC	47,000.000	871,850.00	687,610.00	-184,240.00
FXPF11010902 446150104	HUNTINGTON BANCSHARES INC/OH	75,700.000	1,141,556.00	956,091.00	-185,465.00
FXPF11010902 446413106	HUNTINGTON INGALLS INDUSTRIES	5,100.000	1,279,488.00	869,448.00	-410,040.00
FXPF11010902 447011107	HUNTSMAN CORP	33,400.000	806,944.00	839,676.00	32,732.00
FXPF11010902 458140100	INTEL CORP	58,400.000	3,495,240.00	2,909,488.00	-585,752.00
FXPF11010902 459200101	INTERNATIONAL BUSINESS MACHINE	10,500.000	1,407,420.00	1,321,740.00	-85,680.00
FXPF11010902 466313103	JABIL INC	43,600.000	1,801,988.00	1,854,308.00	52,320.00



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FXPF11010902 478160104	JOHNSON & JOHNSON	5,800.000	846,046.00	912,804.00	66,758.00
FXPF11010902 48203R104	JUNIPER NETWORKS INC	25,000.000	615,750.00	562,750.00	-53,000.00
FXPF11010902 493267108	KEYCORP	76,900.000	1,556,456.00	1,261,929.00	-294,527.00
FXPF11010902 500255104	KOHL'S CORP	16,500.000	840,675.00	671,385.00	-169,290.00
FXPF11010902 501044101	KROGER CO/THE	59,900.000	1,736,501.00	1,902,424.00	165,923.00
FXPF11010902 512807108	LAM RESEARCH CORP	2,300.000	672,520.00	1,086,221.00	413,701.00
FXPF11010902 534187109	LINCOLN NATIONAL CORP	15,200.000	896,952.00	764,712.00	-132,240.00
FXPF11010902 552848103	MGIC INVESTMENT CORP	67,400.000	955,058.00	845,870.00	-109,188.00
FXPF11010902 55616P104	MACY'S INC	24,400.000	414,800.00	274,500.00	-140,300.00
FXPF11010902 58155Q103	MCKESSON CORP	9,300.000	1,286,376.00	1,617,456.00	331,080.00
FXPF11010902 58933Y105	MERCK & CO INC	31,100.000	2,424,339.47	2,543,980.00	119,640.53
FXPF11010902 591520200	METHODE ELECTRONICS INC	36,500.000	1,436,275.00	1,397,220.00	-39,055.00
FXPF11010902 595112103	MICRON TECHNOLOGY INC	21,900.000	1,177,782.00	1,646,442.00	468,660.00
FXPF11010902 60871R209	MOLSON COORS BEVERAGE CO	20,100.000	1,083,390.00	908,319.00	-175,071.00
FXPF11010902 617446448	MORGAN STANLEY	34,000.000	1,738,080.00	2,330,020.00	591,940.00
FXPF11010902 629377508	NRG ENERGY INC	20,100.000	662,733.59	754,755.00	92,021.41
FXPF11010902 636180101	NATIONAL FUEL GAS CO	18,300.000	851,682.00	752,679.00	-99,003.00
FXPF11010902 65336K103	NEXSTAR MEDIA GROUP INC	6,540.000	704,852.10	714,102.60	9,250.50
FXPF11010902 68389X105	ORACLE CORP	49,700.000	2,633,106.00	3,215,093.00	581,987.00
FXPF11010902 688239201	OSHKOSH CORP	13,500.000	1,277,775.00	1,161,945.00	-115,830.00
FXPF11010902 69343P105	LUKOIL PJSC ADR	21,800.000	2,165,219.60	1,523,209.60	-642,010.00
FXPF11010902 70959W103	PENSKE AUTOMOTIVE GROUP INC	16,900.000	848,718.00	1,003,691.00	154,973.00
FXPF11010902 717081103	PFIZER INC	46,300.000	1,716,546.87	1,704,303.00	-12,243.87
FXPF11010902 718546104	PHILLIPS 66	17,800.000	1,983,098.00	1,244,932.00	-738,166.00
FXPF11010902 744320102	PRUDENTIAL FINANCIAL INC	10,400.000	974,896.00	811,928.00	-162,968.00
FXPF11010902 7591EP100	REGIONS FINANCIAL CORP	103,200.000	1,770,912.00	1,663,584.00	-107,328.00
FXPF11010902 78440P108	SK TELECOM CO LTD ADR	72,000.000	1,663,920.00	1,762,560.00	98,640.00
FXPF11010902 832696405	J M SMUCKER CO/THE	13,800.000	1,436,994.00	1,595,280.00	158,286.00
FXPF11010902 848574109	SPIRIT AEROSYSTEMS HOLDINGS IN	10,800.000	787,104.00	422,172.00	-364,932.00
FXPF11010902 857477103	STATE STREET CORP	16,800.000	985,641.84	1,222,704.00	237,062.16
FXPF11010902 87612E106	TARGET CORP	11,900.000	1,525,699.00	2,100,707.00	575,008.00
FXPF11010902 883203101	TEXTRON INC	19,700.000	878,620.00	952,101.00	73,481.00
FXPF11010902 889478103	TOLL BROTHERS INC	25,100.000	991,701.00	1,091,097.00	99,396.00
FXPF11010902 902494103	TYSON FOODS INC	20,000.000	1,820,800.00	1,288,800.00	-532,000.00
FXPF11010902 910047109	UNITED AIRLINES HOLDINGS INC	17,500.000	1,541,575.00	756,875.00	-784,700.00
FXPF11010902 911363109	UNITED RENTALS INC	6,300.000	1,050,651.00	1,461,033.00	410,382.00



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FXPF11010902 913456109	UNIVERSAL CORP/VA	14,500.000	827,370.00	704,845.00	-122,525.00
FXPF11010902 913903100	UNIVERSAL HEALTH SERVICES INC	10,000.000	1,434,600.00	1,375,000.00	-59,600.00
FXPF11010902 91529Y106	UNUM GROUP	33,000.000	962,280.00	757,020.00	-205,260.00
FXPF11010902 91913Y100	VALERO ENERGY CORP	18,800.000	1,348,332.04	1,063,516.00	-284,816.04
FXPF11010902 92343V104	VERIZON COMMUNICATIONS INC	38,500.000	2,363,900.00	2,261,875.00	-102,025.00
FXPF11010902 92556H206	VIACOMCBS INC	32,500.000	483,464.24	1,210,950.00	727,485.76
FXPF11010902 92556V106	VIATRIS INC	5,744.000	97,472.65	107,642.56	10,169.91
FXPF11010902 929089100	VOYA FINANCIAL INC	14,000.000	853,720.00	823,340.00	-30,380.00
FXPF11010902 931427108	WALGREENS BOOTS ALLIANCE INC	27,000.000	1,591,920.00	1,076,760.00	-515,160.00
FXPF11010902 96145D105	WESTROCK CO	22,000.000	944,020.00	957,660.00	13,640.00
FXPF11010902 963320106	WHIRLPOOL CORP	10,100.000	1,302,750.12	1,822,949.00	520,198.88
FXPF11010902 98421M106	XEROX HOLDINGS CORP	32,600.000	1,201,962.00	755,994.00	-445,968.00
FXPF11010902 989701107	ZIONS BANCORP NA	29,000.000	1,505,680.00	1,259,760.00	-245,920.00
FXPF11010902 AA6076241	BANK OF QUEENSLAND LTD	141,500.000	721,138.83	845,118.80	123,979.97
FXPF11010902 AA6086257	FORTESCUE METALS GROUP LTD	120,400.000	904,750.07	2,176,803.04	1,272,052.97
FXPF11010902 AA6710344	QANTAS AIRWAYS LTD	189,000.000	944,617.18	707,332.97	-237,284.21
FXPF11010902 EA4651454	OMV AG	29,100.000	1,635,850.68	1,174,975.07	-460,875.61
FXPF11010902 EBB0LKSK8	TELENET GROUP HOLDING NV	19,700.000	743,245.58	845,566.04	102,320.46
FXPF11010902 ED4354137	UNITED INTERNET AG	24,100.000	855,268.33	1,015,256.52	159,988.19
FXPF11010902 ED4557846	DEUTZ AG	50,100.000	313,241.50	312,629.26	-612.24
FXPF11010902 ED4617855	DEUTSCHE POST AG	25,300.000	911,264.62	1,253,710.51	342,445.89
FXPF11010902 ED5231482	ALLIANZ SE	5,700.000	1,397,377.80	1,399,728.96	2,351.16
FXPF11010902 EDB1SK0S8	FREENET AG	34,100.000	778,971.41	717,427.93	-61,543.48
FXPF11010902 EDBYTBWY7	COVESTRO AG	6,400.000	297,776.80	395,294.75	97,517.95
FXPF11010902 EDBYY5979	SILTRONIC AG	9,900.000	997,035.93	1,551,693.87	554,657.94
FXPF11010902 EE5669358	REPSOL SA	72,500.000	1,133,640.81	731,835.84	-401,804.97
FXPF11010902 EE7383073	ENAGAS SA	32,900.000	802,420.16	723,177.39	-79,242.77
FXPF11010902 EEBMTS425	REPSOL SA RTS	72,500.000	25,922.67	24,900.16	-1,022.51
FXPF11010902 EEBP3QYZ4	CIA DE DISTRIBUCION INTEGRAL L	33,800.000	778,613.41	655,906.00	-122,707.41
FXPF11010902 EF4002129	BOUYGUES SA	20,600.000	864,358.90	848,152.62	-16,206.28
FXPF11010902 EF4163434	CAPGEMINI SE	8,300.000	1,011,377.96	1,287,712.96	276,335.00
FXPF11010902 EF5641560	CARREFOUR SA	40,000.000	605,979.17	686,656.26	80,677.09
FXPF11010902 EF5671732	SANOFI	16,000.000	1,609,575.20	1,540,694.16	-68,881.04
FXPF11010902 EF5993904	METROPOLE TELEVISION SA	37,300.000	671,592.26	605,165.38	-66,426.88
FXPF11010902 EF5997111	TELEVISION FRANCAISE 1	115,200.000	956,908.80	928,880.01	-28,028.79
FXPF11010902 EFB0Z5YZ7	ARKEMA SA	7,000.000	744,105.25	800,813.48	56,708.23



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FXPF11010902 EFB15C551	TOTAL SE	23,400.000	1,292,311.80	1,010,676.77	-281,635.03
FXPF11010902 EFB1HDJL6	NATIXIS SA	152,900.000	679,312.53	521,768.34	-157,544.19
FXPF11010902 EI5499138	A2A SPA	762,900.000	1,431,825.98	1,217,680.69	-214,145.29
FXPF11010902 EI7144567	ENEL SPA	82,300.000	653,323.76	833,378.01	180,054.25
FXPF11010902 EIB0DJNG9	LEONARDO SPA	98,200.000	1,151,898.28	710,101.93	-441,796.35
FXPF11010902 EIB89YH97	UNIPOLSAI ASSICURAZIONI SPA	411,000.000	1,194,890.02	1,091,247.54	-103,642.48
FXPF11010902 ELB290CR2	CATCHER TECHNOLOGY CO LTD GDR	16,400.000	623,200.00	600,240.00	-22,960.00
FXPF11010902 EM7320150	OTP BANK NYRT	20,500.000	1,073,640.17	923,958.56	-149,681.61
FXPF11010902 EN5927376	AEGON NV	154,900.000	707,150.64	613,122.74	-94,027.90
FXPF11010902 ENBD0Q396	KONINKLIJKE AHOLD DELHAIZE NV	60,600.000	1,516,583.93	1,713,540.17	196,956.24
FXPF11010902 ENBD9PNF3	ASR NEDERLAND NV	24,800.000	928,675.68	996,801.71	68,126.03
FXPF11010902 ES7110384	ROCHE HOLDING AG	7,200.000	2,334,693.04	2,516,884.44	182,191.40
FXPF11010902 ES7437803	SWISS LIFE HOLDING AG	3,200.000	1,605,369.96	1,492,935.12	-112,434.84
FXPF11010902 ETB058ZV2	COCA-COLA ICECEK AS	115,900.000	700,335.87	1,026,063.91	325,728.04
FXPF11010902 EX0263494	BAE SYSTEMS PLC	148,600.000	1,075,405.86	992,893.43	-82,512.43
FXPF11010902 EX0287584	BRITISH AMERICAN TOBACCO PLC	43,700.000	1,877,275.54	1,617,643.16	-259,632.38
FXPF11010902 EX0560394	LEGAL & GENERAL GROUP PLC	327,800.000	1,315,786.74	1,192,805.49	-122,981.25
FXPF11010902 EX0870611	LLOYDS BANKING GROUP PLC	1,254,500.000	1,038,686.80	624,887.25	-413,799.55
FXPF11010902 EX0875412	TATE & LYLE PLC	132,300.000	1,332,360.16	1,219,635.44	-112,724.72
FXPF11010902 EX0884703	TESCO PLC	283,100.000	814,623.69	895,479.92	80,856.23
FXPF11010902 EX0925282	GLAXOSMITHKLINE PLC	114,500.000	2,414,966.15	2,100,441.70	-314,524.45
FXPF11010902 EX0969702	BABCOCK INTERNATIONAL GROUP PL	72,400.000	603,669.50	277,009.14	-326,660.36
FXPF11010902 EX3091355	BT GROUP PLC	442,300.000	1,127,577.02	799,586.13	-327,990.89
FXPF11010902 EXB0H2K56	PETROFAC LTD	91,500.000	464,130.80	172,729.85	-291,400.95
FXPF11010902 EXB1XZS89	ANGLO AMERICAN PLC	40,200.000	1,157,230.06	1,332,296.45	175,066.39
FXPF11010902 EXB5M6XQ0	INTERNATIONAL CONSOLIDATED AIR	75,300.000	434,984.68	164,484.27	-270,500.41
FXPF11010902 FB6492839	KRUNG THAI BANK PCL	2,074,900.000	1,136,030.06	768,737.98	-367,292.08
FXPF11010902 FBB00PN08	QUALITY HOUSES PCL	8,571,000.000	732,521.31	663,708.94	-68,812.37
FXPF11010902 FH6291816	CHINA PETROLEUM & CHEMICAL COR HK/00386	1,332,900.000	802,292.28	596,498.90	-205,793.38
FXPF11010902 FH6455148	CHINA EVERBRIGHT LTD HK/00165	486,000.000	908,154.73	650,603.25	-257,551.48
FXPF11010902 FH6486317	KERRY PROPERTIES LTD HK/00683	176,800.000	561,590.39	447,822.95	-113,767.44
FXPF11010902 FH6559337	CHINA TELECOM CORP LTD HK/00728	2,620,200.000	1,079,447.88	726,533.27	-352,914.61
FXPF11010902 FHB0PR2F4	AGILE GROUP HOLDINGS LTD HK/03383	622,000.000	935,578.43	827,851.97	-107,726.46
FXPF11010902 FHB0WC2B8	NINE DRAGONS PAPER HOLDINGS LT HK/02689	1,110,200.000	1,154,113.30	1,574,985.33	420,872.03
FXPF11010902 FHB28SXZ9	NETDRAGON WEBSOFT HOLDINGS LTD HK/00777	144,000.000	311,461.95	322,771.27	11,309.32
FXPF11010902 FHB296ZH4	SINOTRUK HONG KONG LTD HK/03808	300,800.000	641,609.90	768,113.90	126,504.00



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	FXPF11010902	FHB2Q5H53	CHINA PACIFIC INSURANCE GROUP HK/02601	217,600.000	825,166.63	851,726.56	26,559.93
	FXPF11010902	FHB4Q4CJ7	SHANGHAI PHARMACEUTICALS HOLDI HK/02607	444,300.000	864,445.70	782,725.74	-81,719.96
	FXPF11010902	FHB6WY995	CHINA MEDICAL SYSTEM HOLDINGS HK/00867	715,000.000	1,029,582.38	798,558.14	-231,024.24
	FXPF11010902	FHB8RZJZ5	PEOPLE'S INSURANCE CO GROUP OF HK/01339	3,824,600.000	1,590,351.91	1,213,399.28	-376,952.63
	FXPF11010902	FHBC9S4J4	CHINASOFT INTERNATIONAL LTD HK/00354	1,018,000.000	775,915.15	1,135,655.19	359,740.04
	FXPF11010902	FHBP4JH15	JOHNSON ELECTRIC HOLDINGS LTD HK/00179	246,100.000	559,677.10	609,390.17	49,713.07
	FXPF11010902	FJ6248994	KDDI CORP	52,400.000	1,568,311.41	1,556,088.90	-12,222.51
	FXPF11010902	FJ6255692	DTS CORP	34,000.000	796,342.67	700,121.07	-96,221.60
	FXPF11010902	FJ6429107	HITACHI LTD	37,600.000	1,600,529.96	1,480,400.98	-120,128.98
	FXPF11010902	FJ6467800	ITOCHU CORP	53,800.000	1,254,714.47	1,544,512.56	289,798.09
	FXPF11010902	FJ6470358	JAPAN AVIATION ELECTRONICS IND	37,600.000	767,396.34	575,043.82	-192,352.52
	FXPF11010902	FJ6482668	KAMIGUMI CO LTD	31,600.000	629,051.39	576,326.21	-52,725.18
	FXPF11010902	FJ6594140	SOJITZ CORP	352,300.000	1,141,105.09	784,822.50	-356,282.59
	FXPF11010902	FJ6641149	NICHIAS CORP	31,600.000	801,573.75	750,478.95	-51,094.80
	FXPF11010902	FJ6641370	NIPPON TELEGRAPH & TELEPHONE C	84,400.000	2,141,162.10	2,162,624.81	21,462.71
	FXPF11010902	FJ6661147	ORIX CORP	89,200.000	1,486,461.41	1,368,951.51	-117,509.90
	FXPF11010902	FJ6775384	SANKYU INC	6,100.000	232,344.42	230,127.37	-2,217.05
	FXPF11010902	FJ6858735	SUMITOMO HEAVY INDUSTRIES LTD	26,700.000	768,999.28	658,416.38	-110,582.90
	FXPF11010902	FJ6858941	SUMITOMO CORP	47,300.000	706,834.11	625,581.38	-81,252.73
	FXPF11010902	FJ6880507	TEIJIN LTD	66,900.000	1,258,895.74	1,257,068.13	-1,827.61
	FXPF11010902	FJ6985264	YAMAHA MOTOR CO LTD	37,300.000	756,125.12	760,125.91	4,000.79
	FXPF11010902	FJB3ZC076	MEGMILK SNOW BRAND CO LTD	33,400.000	794,171.11	713,969.68	-80,201.43
	FXPF11010902	FK6489306	HYUNDAI GREENFOOD CO LTD	71,900.000	736,750.15	579,806.67	-156,943.48
	FXPF11010902	FKB0RNRF7	HANA FINANCIAL GROUP INC	32,000.000	1,021,055.47	1,016,293.82	-4,761.65
	FXPF11010902	FL6565129	BUKIT ASAM TBK PT	2,652,400.000	508,220.48	530,477.19	22,256.71
	FXPF11010902	FM6916783	UNITED OVERSEAS BANK LTD	61,600.000	1,209,873.20	1,052,883.89	-156,989.31
	FXPF11010902	G02602103	AMDOCS LTD	19,000.000	1,188,070.73	1,347,670.00	159,599.27
	FXPF11010902	G0585R106	ASSURED GUARANTY LTD	20,400.000	568,332.07	642,396.00	74,063.93
	FXPF11010902	G16962105	BUNGE LTD	18,500.000	709,597.44	1,213,230.00	503,632.56
	FXPF11010902	G3198U102	ESSENT GROUP LTD	18,600.000	654,138.45	803,520.00	149,381.55
	FXPF11010902	G50871105	JAZZ PHARMACEUTICALS PLC	10,500.000	1,487,985.57	1,733,025.00	245,039.43
	FXPF11010902	G7945M107	SEAGATE TECHNOLOGY PLC	19,100.000	1,136,450.00	1,187,256.00	50,806.00
	FXPF11010902	KS6041120	AFRICAN RAINBOW MINERALS LTD	74,700.000	874,273.39	1,331,949.75	457,676.36
	FXPF11010902	LBB0YBZJ1	CIA DE SANEAMENTO DE MINAS GER	154,200.000	868,741.39	486,866.12	-381,875.27
	FXPF11010902	N53745100	LYONDELLBASELL INDUSTRIES NV	16,800.000	1,587,264.00	1,539,888.00	-47,376.00
	FXPF11010902	NAB01D630	SAMSUNG ELECTRONICS CO LTD GDR	2,300.000	2,743,900.00	4,197,500.00	1,453,600.00



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FXPF11010902	NABGT36V5 HON HAI PRECISION INDUSTRY CO GDR	261,000.000	1,403,227.86	1,709,158.50	305,930.64
FXPF11010902	NABYSW6M3 MMC NORILSK NICKEL PJSC ADR	34,900.000	1,073,332.05	1,118,091.30	44,759.25
FXPF11010902	NC2492519 MANULIFE FINANCIAL CORP	78,700.000	1,599,793.33	1,399,179.75	-200,613.58
FXPF11010902	NC2554474 MAGNA INTL INC	23,700.000	1,301,283.98	1,676,300.63	375,016.65
FXPF11010902	NCB29VFC4 B2GOLD CORP	122,900.000	819,834.85	687,815.54	-132,019.31
FXPF11010902	NCBSDHYK4 AIR CANADA VTG AND VAR VTG	38,600.000	1,443,983.81	689,891.68	-754,092.13
FXPF11010902	SDB0386J3 JYSKE BANK A/S	16,100.000	587,939.01	616,899.81	28,960.80
FXPF11010902	SDBYZGMM1 SCANDINAVIAN TOBACCO GROUP A/S	66,900.000	816,527.72	1,144,783.43	328,255.71
FXPF11010902	SF4336399 FINNAIR OYJ	69,500.000	476,115.89	64,415.32	-411,700.57
FXPF11010902	SNB16MKT7 AUSTEVOLL SEAFOOD ASA	49,000.000	502,139.45	501,906.69	-232.76
FXPF11010902	SNBZ07691 EUROPRIS ASA	184,500.000	700,072.38	1,101,145.18	401,072.80
FXPF11010902	SSB1Q3J35 SKF AB	39,700.000	803,241.09	1,031,589.46	228,348.37
FXPF11010902	SSB1QH836 VOLVO AB	57,600.000	965,430.16	1,359,246.52	393,816.36
FXPF20010602	21241B118 CONTURA ENERGY INC WTS EXP 25-JUL-2023	216.000	164.16	66.96	-97.20
FXPF20010602	99VVBDDN6 TEMPLAR ENERGY COMMON STOCK	75,909.050	0.00	0.00	0.00
FXPF20010602	99VVBNA72 TEMPLAR ENERGY COMMON STOCK CLASS A	47,270.000	0.00	0.00	0.00
FXPF20010602	99VVBQVV9 ENERGY & EXPLORATION PARTNESRS LLC DEFERRED CONSIDERATION	186,760.760	0.00	0.00	0.00
FXPF20010602	EFBLR97V1 TECHNICOLOR SA	89,125.000	280,423.76	198,359.94	-82,063.82
FXPF20010602	NA2714445 ULTRA PETROLEUM CORP	11,934.000	137,241.00	137,241.00	0.00
FXPF99910002	019645407 ALLIS CHALMERS CORP	1,134.000	536,762.26	536,762.26	0.00
FXPF99910002	045188109 ASKMENOW INC	200.000	15.00	15.00	0.00
FXPF99910002	355361106 FRANKS NURSERY & CRAFTS INC NEW COM	540.000	0.00	0.00	0.00
FXPF99910002	56501R106 MANULIFE FINANCIAL CORP	24,808.000	503,354.32	442,078.56	-61,275.76
FXPF99910002	591324207 METALS USA INC CASH MERGER	23.000	0.00	0.00	0.00
FXPF99910002	60975R105 MONOGENESIS CORP	2.000	0.00	0.00	0.00
FXPF99910002	88650T104 TIENS BIOTECH GROUP USA INC	55.000	94.60	94.60	0.00
TOTAL CORPORATE STOCK - COMMON			<u>1,383,071,065.21</u>	<u>1,754,437,981.93</u>	<u>371,366,916.72</u>
PARTNERSHIP/JOINT VENTURE INTEREST					
FXPF20010602	EX99WW505 TOPCO CLASS A1 SHARES	671.000	809.09	881.92	72.83
FXPF20010602	EX99WW513 TOPCO CLASS A3 SHARES	671.000	809.09	881.92	72.83
FXPF20010602	EX99WW521 TOPCO CLASS A2 SHARES	671.000	809.09	881.92	72.83
FXPF20010602	EX99WW539 TOPCO CLASS A4 SHARES	671.000	809.09	881.92	72.83
FXPF20010602	EX99WW547 GP SHARES	6,714.000	0.00	0.00	0.00
FXPF40010502	999220635 KINETIC VENTURES VIII LP	511,207.000	750,474.00	511,207.00	-239,267.00
FXPF40010802	999174733 OCM OPPORTUNITIES FUND VII LP	54,434.410	112,535.75	54,434.41	-58,101.34



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FXPF40010902 999179930	OCM OPP FUND VII-B LP	14,360.300	76,738.19	14,360.30	-62,377.89
FXPF40011002 999164031	OCM PRINCIPAL OPP FD IV	164,020.000	3,299,625.69	164,020.00	-3,135,605.69
FXPF40011302 99VVBFB914	TENOR OPPORTUNITY FUND S D01JAN2017	5,519.220	5,420,334.70	2,961,644.22	-2,458,690.48
FXPF40011302 99VVBHFG0	TENOR OPPORTUNITY D 201009LTD	21,445.837	40,409,671.92	48,416,024.87	8,006,352.95
FXPF40011302 99VVBHFBH8	TENOR OPPORTUNITY D 201009TOL	5,358.030	7,534,760.08	6,668,659.44	-866,100.64
FXPF40012202 99VVAA1A4	ONE WILLIAM STREET CAP OFFSHORE FUND LTD	63,700.024	105,727,415.97	108,367,134.01	2,639,718.04
FXPF40012302 99VVACBD3	GSO SPECIAL SITUATION OVERSEAS CLASS S-C35A	20,098.753	13,048,996.54	10,566,026.36	-2,482,970.18
FXPF40012402 999K74830	GREEN EQUITY INVEST OFFSHR FD VII LP	40,366,367.580	24,566,856.06	40,366,367.58	15,799,511.52
FXPF40012502 99VVB632	K3 PRIVATE INVESTORS LP	28,668,317.000	16,376,250.00	28,668,317.00	12,292,067.00
FXPF40012602 99VVBDAH2	GLOBAL INFRA III-B FEEDER FUND	50,731,886.000	54,242,509.00	50,731,886.00	-3,510,623.00
FXPF40012702 999K74863	PWP GROWTH EQUITY FUND II LP	43,548,004.000	40,463,517.00	43,548,004.00	3,084,487.00
FXPF40012802 99VVBHQR4	NEW MOUNTAIN PARTNERS V LP	54,023,967.000	32,882,749.00	54,023,967.00	21,141,218.00
FXPF40012902 99VVBKB85	TRIVE CAPITAL FUND III LP	26,665,016.000	21,607,622.00	26,665,016.00	5,057,394.00
FXPF40013002 99VVB3023	HIG ADVANTAGE BUYOUT FD LP	11,276,578.500	8,804,121.99	11,276,578.50	2,472,456.51
FXPF40013002 99VVB316	HIG MIDDLE MARKET LBO FD III	687,058.500	778,781.13	687,058.50	-91,722.63
FXPF40013102 99VVB3CY6	K4 PRIVATE INVESTORS LP	44,424,085.000	33,459,119.00	44,424,085.00	10,964,966.00
FXPF40013202 99VVB3WR90	ARES SR DIRECT LENDING CAYMAN	64,520,281.470	62,222,341.17	64,520,281.47	2,297,940.30
FXPF40013302 99VVB4BZ1	AEOLUS PROPERTY CATASTROPHE KEYSTONE PF FD LP PF UNITS J20	155,996,771.250	150,000,000.00	155,996,771.25	5,996,771.25
FXPF40013302 99VVB3E77	AEOLUS PROP CAT KEY PF FD LP J19 HOLDOVER SUB ACCT	10,439,840.920	31,010,455.18	10,439,840.92	-20,570,614.26
FXPF40013402 99VVB3T00	ARLINGTON CAPITAL PARTNERS V LP	6,756,353.000	4,097,642.00	6,756,353.00	2,658,711.00
FXPF40013502 99VVB3JT3	TA XIII LP	17,895,502.000	15,976,880.00	17,895,502.00	1,918,622.00
FXPF40013602 99VVB3SFS0	AXIUM INFRA NA IV LP	40,654,866.700	38,643,168.70	40,654,866.70	2,011,698.00
FXPF40013802 99VVB3SY7	OAK HC/FT PARTNERS III LP	17,986,424.000	12,395,795.00	17,986,424.00	5,590,629.00
FXPF40013902 99VVB2889	NB INSURANCE-LINKED STRAT LP	74,123,087.510	70,000,000.00	74,123,087.51	4,123,087.51
FXPF40013902 99VVB2VW0	NB INSURANCE-LINKED STRAT LP	30,000,000.000	30,000,000.00	30,000,000.00	0.00
FXPF40014002 99VVB2VX8	STAR AMERICA INFRA FUND	13,912,266.300	14,136,196.30	13,912,266.30	-223,930.00
FXPF40014202 NB99V3NF5	ELEMENTUM NATCAT OFFSHR LTD	40,927,872.250	40,927,872.25	40,927,872.25	0.00
FXPF40014302 99VVB3EU6	ICON INFRA PARTNERS FUND V LP	6,229,189.250	9,210,590.25	6,229,189.25	-2,981,401.00
FXPF40014702 99VVB3B01	SCHRODER INFRASTRUCTURE LP	21,789,532.000	20,955,425.00	21,789,532.00	834,107.00
FXPF50011202 99VVB3E438	MONTAUK TRIGUARD FUND VII LP	20,885,215.170	19,209,463.44	20,885,215.17	1,675,751.73
FXPF70010302 999272271	UBS TRUMBULL PROPERTY FUND LP	15,666.640	171,870,098.02	154,028,435.79	-17,841,662.23
FXPF70010502 99VVB4B57	STOCKBRIDGE	64,782.100	102,974,377.90	102,028,178.68	-946,199.22
FXPF70010602 99VVB2A86	LASALLE PROPERTY FUND GP L.P	53,585.995	86,239,421.63	86,465,582.23	226,160.60
FXPF70010602 99VVB2BP7	LASALLE PROPERTY FUND GP L.P CLASS B	8,818.772	14,059,855.40	14,229,842.27	169,986.87
FXPF70010702 99VVB3UM1	LION FINANCIAL TRUST	40,281.384	86,926,333.00	94,398,242.99	7,471,909.99
FXPF80010802 99VVB3NZA8	ALPHADYNE INTERNATIONAL (ERISA) FUND LTD CLASS 5 A USD	108,896.212	159,879,775.98	211,759,324.05	51,879,548.07



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FXPF80011202 99VVB4B40	CLASS A: SUBCLASS A1: SERIES LEAD	75,642.462	92,408,030.99	99,000,320.99	6,592,290.00
FXPF80011502 99VVBXNQ5	GRAHAM ABSOLUTE RETURN LTD CLASS D	602,868.329	63,495,650.93	61,289,578.97	-2,206,071.96
TOTAL PARTNERSHIP/JOINT VENTURE INTEREST			1,706,204,687.52	1,823,435,025.66	117,230,338.14
REAL ESTATE					
FXPF70010002 999G11062	PRISA I REAL ESTATE FUND	3,442.514	235,611,998.63	237,287,827.39	1,675,828.76
FXPF70010102 999G11070	PRISA II REAL ESTATE FUND	964.478	39,382,782.16	38,967,981.96	-414,800.20
FXPF80011402 99VVBMUJ6	SECURIS II FUND - SPC SEGREGATED PORTFOLIO FOURTEEN	68,103.396	4,091,733.83	6,027,355.13	1,935,621.30
TOTAL REAL ESTATE			279,086,514.62	282,283,164.48	3,196,649.86
UNALLOCATED INSURANCE CONTRACTS					
FXPF00010002 996194627	METRO LIFE AGGREGATE SA #603 0.000% 00/00/0000 DD 03/06/08	278,019.570	42,407,393.86	45,547,960.45	3,140,566.59
FXPF00010002 99A208927	METROPOLITAN LIFE GAC 370A PARTICIPATION IN PART A	425,001.580	425,001.58	425,001.58	0.00
FXPF00010002 99A208943	METRO LIFE SEP A/C 45	165,115.730	142,131,335.93	156,188,888.74	14,057,552.81
FXPF99910002 999G11120	JOHN HANCOCK MUTUAL INS GAC 229	1,921,140.990	1,921,140.99	1,921,140.99	0.00
TOTAL UNALLOCATED INSURANCE CONTRACTS			186,884,872.36	204,082,991.76	17,198,119.40
OTHER INVESTMENTS					
FXPF20010302 02765UEK6	AMERICAN MUNI PWR-OHIO INC OH 8.084% 02/15/2050 DD 12/21/10	625,000.000	1,167,205.00	1,173,337.50	6,132.50
FXPF20010302 072024PY2	BAY AREA CA TOLL AUTH TOLL BRI 6.907% 10/01/2050 DD 11/04/10	490,000.000	896,043.40	904,412.60	8,369.20
FXPF20010302 072024WS7	BAY AREA CA TOLL AUTH TOLL BRI 2.574% 04/01/2031 DD 09/26/19	900,000.000	894,771.00	970,578.00	75,807.00
FXPF20010302 13063BBU5	CALIFORNIA ST 7.350% 11/01/2039 DD 11/10/09	145,000.000	222,737.40	240,836.30	18,098.90
FXPF20010302 13063BFR8	CALIFORNIA ST 7.625% 03/01/2040 DD 04/01/10	325,000.000	520,399.75	564,047.25	43,647.50
FXPF20010302 13063BJC7	CALIFORNIA ST 7.600% 11/01/2040 DD 12/01/10	515,000.000	850,115.65	931,521.70	81,406.05
FXPF20010302 13063DYT9	CALIFORNIA ST 1.750% 11/01/2030 DD 11/03/20	7,460,000.000	7,525,648.00	7,674,325.80	148,677.80
FXPF20010302 168863DL9	CHILE GOVERNMENT INTERNATIONAL 3.500% 01/25/2050 DD 06/25/19	1,680,000.000	1,828,695.59	1,927,816.80	99,121.21
FXPF20010302 168863DN5	CHILE GOVERNMENT INTERNATIONAL 2.550% 01/27/2032 DD 01/27/20	380,000.000	390,450.00	408,500.00	18,050.00
FXPF20010302 16955EAD2	CHINA GOVERNMENT INTERNAT 144A 2.250% 10/21/2050 DD 10/21/20	935,000.000	922,910.45	927,501.30	4,590.85
FXPF20010302 195325BM6	COLOMBIA GOVERNMENT INTERNATIO 6.125% 01/18/2041 DD 10/20/09	445,000.000	587,400.00	596,300.00	8,900.00
FXPF20010302 195325BR5	COLOMBIA GOVERNMENT INTERNATIO 5.625% 02/26/2044 DD 01/28/14	845,000.000	1,085,460.35	1,094,275.00	8,814.65
FXPF20010302 195325CU7	COLOMBIA GOVERNMENT INTERNATIO 5.000% 06/15/2045 DD 01/28/15	1,005,000.000	1,222,125.00	1,226,100.00	3,975.00
FXPF20010302 195325DR3	COLOMBIA GOVERNMENT INTERNATIO 3.000% 01/30/2030 DD 01/30/20	1,600,000.000	1,549,730.02	1,676,816.00	127,085.98
FXPF20010302 195325DS1	COLOMBIA GOVERNMENT INTERNATIO 3.125% 04/15/2031 DD 06/04/20	325,000.000	328,913.11	344,906.25	15,993.14
FXPF20010302 195325DT9	COLOMBIA GOVERNMENT INTERNATIO 4.125% 05/15/2051 DD 06/04/20	1,750,000.000	1,783,262.10	1,942,500.00	159,237.90
FXPF20010302 20281PKT8	CMWLTH FING AUTH PA 3.864% 06/01/2038 DD 01/18/18	70,000.000	75,421.50	81,055.80	5,634.30
FXPF20010302 234667JL8	DALLAS CNTY TX HOSP DIST 5.621% 08/15/2044 DD 09/17/09	275,000.000	369,946.05	404,500.25	34,554.20



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FXPF20010302 254845JZ4	DIST OF COLUMBIA WTR & SWR AUT 4.814% 10/01/2114 DD 07/23/14	190,000.000	249,633.40	282,427.40	32,794.00
FXPF20010302 341271AF1	FLORIDA ST BRD OF ADMIN FIN CO 2.154% 07/01/2030 DD 09/16/20	1,345,000.000	1,345,000.00	1,415,235.90	70,235.90
FXPF20010302 39081HCV2	GREAT LAKES MI WTR AUTH SEWAGE 3.056% 07/01/2039 DD 06/16/20	350,000.000	350,000.00	378,626.50	28,626.50
FXPF20010302 4423313K8	HOUSTON TX 3.961% 03/01/2047 DD 12/22/17	590,000.000	652,327.60	729,877.20	77,549.60
FXPF20010302 452151LF8	ILLINOIS ST 5.100% 06/01/2033 DD 06/12/03	775,000.000	835,473.25	834,062.75	-1,410.50
FXPF20010302 455780CE4	INDONESIA GOVERNMENT INTERNATI 4.350% 01/11/2048 DD 12/11/17	895,000.000	977,372.34	1,065,264.80	87,892.46
FXPF20010302 455780CN4	INDONESIA GOVERNMENT INTERNATI 3.700% 10/30/2049 DD 10/30/19	890,000.000	972,809.94	971,337.10	-1,472.84
FXPF20010302 455780CU8	INDONESIA GOVERNMENT INTERNATI 4.450% 04/15/2070 DD 04/15/20	370,000.000	388,192.98	452,558.10	64,365.12
FXPF20010302 46513JB42	ISRAEL GOVERNMENT INTERNATIONAL 3.875% 07/03/2050 DD 04/03/20	1,390,000.000	1,639,240.91	1,668,278.00	29,037.09
FXPF20010302 46513JXN6	STATE OF ISRAEL 3.375% 01/15/2050 DD 01/15/20	1,380,000.000	1,394,658.69	1,525,617.60	130,958.91
FXPF20010302 47770VAZ3	JOBSOHIO BEVERAGE SYS STWD LIQ 4.532% 01/01/2035 DD 02/01/13	500,000.000	586,030.00	638,675.01	52,645.01
FXPF20010302 47770VBQ2	JOBSOHIO BEVERAGE SYS STWD LIQ 2.833% 01/01/2038 DD 02/05/20	150,000.000	150,000.00	159,670.50	9,670.50
FXPF20010302 54438CYN6	LOS ANGELES CA CMNTY CLG DIST 1.806% 08/01/2030 DD 11/10/20	685,000.000	685,000.00	707,200.85	22,200.85
FXPF20010302 54438CYP1	LOS ANGELES CA CMNTY CLG DIST 2.106% 08/01/2032 DD 11/10/20	615,000.000	615,000.00	640,922.25	25,922.25
FXPF20010302 544646XZ0	LOS ANGELES CA UNIF SCH DIST 5.750% 07/01/2034 DD 10/15/09	415,000.000	538,823.75	585,482.00	46,658.25
FXPF20010302 544646ZR6	LOS ANGELES CA UNIF SCH DIST 6.758% 07/01/2034 DD 03/04/10	535,000.000	737,561.71	804,736.30	67,174.59
FXPF20010302 57421CAV6	MARYLAND ST HLTH & HGR EDUCTNL 3.052% 07/01/2040 DD 07/22/20	610,000.000	610,000.00	632,393.10	22,393.10
FXPF20010302 57421CAW4	MARYLAND ST HLTH & HGR EDUCTNL 3.197% 07/01/2050 DD 07/22/20	610,000.000	610,000.00	632,362.60	22,362.60
FXPF20010302 57582RYY6	MASSACHUSETTS ST 2.900% 09/01/2049 DD 09/12/19	860,000.000	819,186.20	925,497.60	106,311.40
FXPF20010302 59447TXX6	MICHIGAN ST FIN AUTH REVENUE 3.384% 12/01/2040 DD 12/18/19	240,000.000	241,520.80	270,475.20	28,954.40
FXPF20010302 60636AMQ3	MISSOURI ST HLTH & EDUCTNL FAC 3.651% 01/15/2046 DD 02/26/16	430,000.000	459,880.70	540,535.80	80,655.10
FXPF20010302 60636APP2	MISSOURI ST HLTH & EDUCTNL FAC 3.652% 08/15/2057 DD 07/06/17	550,000.000	705,001.00	695,936.98	-9,064.02
FXPF20010302 626207YF5	MUNI ELEC AUTH OF GEORGIA 6.637% 04/01/2057 DD 03/11/10	1,068,000.000	1,571,528.14	1,624,161.00	52,632.86
FXPF20010302 626207YM0	MUNI ELEC AUTH OF GEORGIA 6.655% 04/01/2057 DD 03/12/10	295,000.000	395,072.85	446,801.08	51,728.23
FXPF20010302 646139W35	NEW JERSEY ST TURNPIKE AUTH 7.414% 01/01/2040 DD 04/28/09	915,000.000	1,369,611.65	1,534,455.00	164,843.35
FXPF20010302 646139X83	NEW JERSEY ST TURNPIKE AUTH 7.102% 01/01/2041 DD 12/15/10	1,150,000.000	1,753,796.00	1,877,835.00	124,039.00
FXPF20010302 64966JAR7	NEW YORK NY 6.271% 12/01/2037 DD 12/21/10	415,000.000	563,520.20	626,965.42	63,445.22
FXPF20010302 64971MZG0	NEW YORK CITY NY TRANSITIONAL 5.767% 08/01/2036 DD 10/22/09	2,050,000.000	2,546,756.00	2,671,744.50	124,988.50
FXPF20010302 649902T37	NEW YORK ST DORM AUTH ST PERSO 5.600% 03/15/2040 DD 06/03/10	845,000.000	1,069,524.95	1,197,052.30	127,527.35
FXPF20010302 64990FXE9	NEW YORK ST DORM AUTH ST PERSO 3.190% 02/15/2043 DD 01/03/20	930,000.000	933,394.50	1,014,146.40	80,751.90
FXPF20010302 650009S53	NEW YORK ST THRUWAY AUTH 2.900% 01/01/2035 DD 10/30/19	490,000.000	488,343.80	531,248.20	42,904.40
FXPF20010302 650035TD0	NEW YORK ST URBAN DEV CORP REV 5.770% 03/15/2039 DD 12/01/09	270,000.000	327,442.50	353,832.29	26,389.79
FXPF20010302 66285WFB7	N TX TOLLWAY AUTH REVENUE 6.718% 01/01/2049 DD 08/12/09	525,000.000	816,874.25	910,423.50	93,549.25
FXPF20010302 677704A65	OHIO UNIV GEN RECPTS ATHENS 5.590% 12/01/2114 DD 11/14/14	475,000.000	612,303.50	676,533.00	64,229.50
FXPF20010302 698299AW4	PANAMA GOVERNMENT INTERNATIONAL 6.700% 01/26/2036 DD 01/26/06	295,000.000	438,812.50	438,077.95	-734.55
FXPF20010302 698299BL7	PANAMA GOVERNMENT INTERNATIONAL 3.870% 07/23/2060 DD 07/23/19	2,480,000.000	2,822,915.29	2,920,224.80	97,309.51



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FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010302 698299BM5	PANAMA GOVERNMENT INTERNATIONA 4.500% 04/01/2056 DD 04/01/20	3,120,000.000	3,346,117.26	4,017,000.00	670,882.74
FXPF20010302 709235T70	PENNSYLVANIA ST UNIV 2.790% 09/01/2043 DD 05/12/20	1,045,000.000	1,045,000.00	1,093,895.55	48,895.55
FXPF20010302 709235T88	PENNSYLVANIA ST UNIV 2.840% 09/01/2050 DD 05/12/20	520,000.000	520,000.00	544,112.41	24,112.41
FXPF20010302 715638DF6	PERUVIAN GOVERNMENT INTERNATIO 2.783% 01/23/2031 DD 04/23/20	1,800,000.000	1,875,374.09	1,973,718.00	98,343.91
FXPF20010302 715638DQ2	PERUVIAN GOVERNMENT INTERNATIO 2.780% 12/01/2060 DD 12/01/20	1,250,000.000	1,235,957.00	1,261,250.00	25,293.00
FXPF20010302 715638DR0	PERUVIAN GOVERNMENT INTERNATIO 3.230% 07/28/2121 DD 12/01/20	880,000.000	872,943.30	877,800.00	4,856.70
FXPF20010302 718286BD8	PHILIPPINE GOVERNMENT INTERNAT 6.375% 01/15/2032 DD 01/17/07	315,000.000	428,226.75	449,794.80	21,568.05
FXPF20010302 718286BG1	PHILIPPINE GOVERNMENT INTERNAT 6.375% 10/23/2034 DD 10/23/09	1,215,000.000	1,752,642.55	1,781,566.65	28,924.10
FXPF20010302 718286BZ9	PHILIPPINE GOVERNMENT INTERNAT 3.950% 01/20/2040 DD 01/20/15	1,685,000.000	1,971,713.52	2,000,078.15	28,364.63
FXPF20010302 718286CA3	PHILIPPINE GOVERNMENT INTERNAT 3.700% 03/01/2041 DD 03/01/16	660,000.000	763,125.00	761,739.00	-1,386.00
FXPF20010302 718286CB1	PHILIPPINE GOVERNMENT INTERNAT 3.700% 02/02/2042 DD 02/02/17	1,055,000.000	1,207,503.87	1,221,573.95	14,070.08
FXPF20010302 718286CH8	PHILIPPINE GOVERNMENT INTERNAT 2.950% 05/05/2045 DD 05/05/20	1,660,000.000	1,664,650.00	1,748,245.60	83,595.60
FXPF20010302 718286CL9	PHILIPPINE GOVERNMENT INTERNAT 2.650% 12/10/2045 DD 12/10/20	1,030,000.000	1,030,000.00	1,042,967.70	12,967.70
FXPF20010302 73358WJA3	PORT AUTH OF NEW YORK & NEW JE 4.458% 10/01/2062 DD 10/10/12	830,000.000	1,040,856.25	1,104,182.20	63,325.95
FXPF20010302 73358WXQ2	PORT AUTH OF NEW YORK & NEW JE 4.810% 10/15/2065 DD 10/20/15	245,000.000	308,621.60	340,363.79	31,742.19
FXPF20010302 76913CBF5	RIVERSIDE CNTY CA PENSN OBLG 3.818% 02/15/2038 DD 05/06/20	315,000.000	320,172.55	347,967.90	27,795.35
FXPF20010302 79467BAR6	SALES TAX SECURITIZATION CORP 3.587% 01/01/2043 DD 12/14/17	635,000.000	626,052.85	668,667.70	42,614.85
FXPF20010302 79467BBN4	SALES TAX SECURITIZATION CORP 3.820% 01/01/2048 DD 02/22/18	565,000.000	569,056.70	616,861.35	47,804.65
FXPF20010302 796253T93	SAN ANTONIO TX ELEC & GAS REVE 5.985% 02/01/2039 DD 06/12/09	180,000.000	247,743.00	270,266.39	22,523.39
FXPF20010302 79625GDG5	SAN ANTONIO TX ELEC & GAS REVE 2.905% 02/01/2048 DD 11/05/20	645,000.000	658,372.00	672,902.67	14,530.67
FXPF20010302 798170AN6	SAN JOSE CA REDEV AGY SUCCESSO 3.375% 08/01/2034 DD 12/21/17	530,000.000	544,771.10	569,511.50	24,740.40
FXPF20010302 837151AA7	SOUTH CAROLINA ST PUBLIC SVC A 6.454% 01/01/2050 DD 12/21/10	55,000.000	86,455.60	91,210.35	4,754.75
FXPF20010302 882722KF7	TEXAS ST 5.517% 04/01/2039 DD 08/26/09	875,000.000	1,200,190.83	1,301,028.75	100,837.92
FXPF20010302 88283LHU3	TEXAS ST TRANSPRTN COMMISSIONS 5.178% 04/01/2030 DD 08/05/10	1,150,000.000	1,384,404.50	1,482,971.00	98,566.50
FXPF20010302 88283LKV7	TEXAS ST TRANSPRTN COMMISSIONS 4.000% 10/01/2033 DD 07/01/20	430,000.000	533,148.40	541,331.30	8,182.90
FXPF20010302 91086QAS7	MEXICO GOVERNMENT INTERNATIONA 6.750% 09/27/2034 DD 09/27/04	185,000.000	257,150.00	260,620.60	3,470.60
FXPF20010302 91086QAV0	MEXICO GOVERNMENT INTERNATIONA 6.050% 01/11/2040 DD 01/11/08	955,000.000	1,253,608.70	1,279,690.45	26,081.75
FXPF20010302 91086QBB3	MEXICO GOVERNMENT INTERNATIONA 4.750% 03/08/2044 DD 03/08/12	2,020,000.000	2,114,503.96	2,398,770.20	284,266.24
FXPF20010302 91087BAD2	MEXICO GOVERNMENT INTERNATIONA 4.600% 02/10/2048 DD 10/10/17	4,860,000.000	5,408,925.77	5,698,398.60	289,472.83
FXPF20010302 91087BAL4	MEXICO GOVERNMENT INTERNATIONA 5.000% 04/27/2051 DD 04/27/20	1,130,000.000	1,113,338.32	1,406,850.00	293,511.68
FXPF20010302 91087BAM2	MEXICO GOVERNMENT INTERNATIONA 2.659% 05/24/2031 DD 11/24/20	3,225,000.000	3,223,905.75	3,302,400.00	78,494.25
FXPF20010302 91087BAN0	MEXICO GOVERNMENT INTERNATIONA 3.771% 05/24/2061 DD 11/24/20	365,000.000	361,167.50	380,147.50	18,980.00
FXPF20010302 913366DF4	UNIV OF CALIFORNIA CA RGTS MED 6.583% 05/15/2049 DD 12/17/09	255,000.000	372,513.35	412,947.01	40,433.66
FXPF20010302 913366EP1	UNIV OF CALIFORNIA CA RGTS MED 6.548% 05/15/2048 DD 11/18/10	850,000.000	1,253,334.50	1,375,563.45	122,228.95
FXPF20010302 91412GC86	UNIV OF CALIFORNIA CA REVENUES 4.767% 05/15/2115 DD 04/08/15	150,000.000	192,025.50	210,520.50	18,495.00
FXPF20010302 91412GDZ5	UNIV OF CALIFORNIA CA REVENUES 5.946% 05/15/2045 DD 09/30/10	40,000.000	54,778.80	58,114.00	3,335.20



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FXPF20010302 91412GHA6	UNIV OF CALIFORNIA CA REVENUES 4.858% 05/15/2112 DD 03/01/12	1,240,000.000	1,536,617.55	1,779,734.80	243,117.25
FXPF20010302 914455UF5	UNIV OF MICHIGAN MI 2.437% 04/01/2040 DD 06/16/20	910,000.000	910,000.00	964,581.81	54,581.81
FXPF20010302 915217WX7	UNIV OF VIRGINIA VA UNIV REVEN 4.179% 09/01/2117 DD 09/28/17	705,000.000	832,668.45	945,115.99	112,447.54
FXPF20010302 915217XA6	UNIV OF VIRGINIA VA UNIV REVEN 3.227% 09/01/2119 DD 09/12/19	325,000.000	342,907.50	332,832.51	-10,074.99
FXPF20010302 99F106C1A	US 10YR ULTRA FUTURE (CBT) EXP MAR 21	17.000	0.00	-10,429.60	-10,429.60
FXPF20010302 99F700C1A	US ULTRA BOND FUTURE (CBT) EXP MAR 21	-86.000	0.00	12,899.12	12,899.12
FXPF20010602 99VVBUS4	ALGOMA STEEL PARENT GP S.A.	119,774.000	287,469.58	449,152.50	161,682.92
FXPF20010602 99VVBUT2	ALGOMA STEEL PARENT S.C.A.	119,774.000	287,469.58	449,152.50	161,682.92
FXPF20010602 L5137LAK1	INTELSAT JACKSON 6/20 DIP TL 0.000% 07/13/2022 DD 05/13/20	99,093.160	99,093.16	100,926.38	1,833.22
FXPF20010902 085209AH7	BERMUDA GOVERNMENT INTERN 144A 3.375% 08/20/2050 DD 08/20/20	552,000.000	550,448.88	594,780.00	44,331.12
FXPF20011002 29135LAN0	ABU DHABI GOVERNMENT INTE 144A 2.700% 09/02/2070 DD 09/02/20	1,600,000.000	1,600,000.00	1,492,256.00	-107,744.00
FXPF20011002 91412GHA6	UNIV OF CALIFORNIA CA REVENUES 4.858% 05/15/2112 DD 03/01/12	200,000.000	275,310.00	287,054.00	11,744.00
FXPF20011002 FC9QJ7908	CCP_IRS. P CNY-7D FIXING REPO REC 2.61% 2025 AUG 04	2,500,000.000	0.00	-527.15	-527.15
FXPF20011002 FC9QJ8DX9	CCP_IRS. P CNY-7D FIXING REPO REC 2.61% 2025 AUG 07	8,100,000.000	0.00	-2,210.87	-2,210.87
FXPF20011002 FC9QJ8FM1	CCP_IRS. P CNY-7D FIXING REPO REC 2.63% 2025 AUG 07	8,100,000.000	0.00	-1,123.35	-1,123.35
FXPF20011002 FC9QJ9MT6	CCP_IRS. P CNY-7D FIXING REPO REC 2.65% 2025 AUG 21	2,500,000.000	0.00	57.67	57.67
FXPF20011002 FC9QKFB54	CCP_IRS. P CNY-7D FIXING REPO REC 2.67% 2025 DEC 16	5,080,000.000	0.00	661.11	661.11
FXPF20011002 FC9QKFE69	CCP_IRS. P CNY-7D FIXING REPO REC 2.59% 2025 DEC 16	10,530,000.000	0.00	-4,993.59	-4,993.59
FXPF20011002 FC9QKJ0X7	CCP_IRS. P CNY-7D FIXING REPO REC 2.85% 2026 MAR 17	1,200,000.000	0.00	0.00	0.00
FXPF20011002 FC9QKJ0Y5	CCP_IRS. P CNY-7D FIXING REPO REC 2.87% 2026 MAR 17	1,200,000.000	0.00	0.00	0.00
FXPF20011002 FC9QKKE92	CCP_IRS. P CNY-7D FIXING REPO REC 2.8% 2026 MAR 17	9,600,000.000	0.00	0.00	0.00
FXPF20011002 FC9QKKFN0	CCP_IRS. P CNY-7D FIXING REPO REC 2.81% 2026 MAR 17	5,000,000.000	0.00	0.00	0.00
FXPF20011002 LB9QKDGA8	CCP_ZCS. P BRL-CDI 1D CME REC 3.36% 2022 JAN 03	79,100,000.000	13,139.34	73,876.62	60,737.28
FXPF20011002 LB9QKGEA3	CCP_ZCS. P BRL-CDI 1D CME REC 3.3% 2022 JAN 03	13,700,000.000	0.01	11,290.49	11,290.48
FXPF20011002 LB9QKK1Y6	CCP_ZCS. R BRL-CDI 1D CME PAY 2.87% 2022 JAN 03	13,400,000.000	0.00	-551.28	-551.28
FXPF20011002 LB9QKK233	CCP_ZCS. R BRL-CDI 1D CME PAY 2.86% 2022 JAN 03	79,400,000.000	0.00	-1,727.96	-1,727.96
FXPF20011002 LPBDGL900	PERUVIAN GOVERNMENT INTER REGS 6.350% 08/12/2028	10,800,000.000	3,731,289.46	3,793,550.38	62,260.92
FXPF20011002 XX9QKCJX6	CCP_CDX. SP UL ITRAXX_EUROPE_3 REC 100BPS 2025 DEC 20	3,500,000.000	72,270.31	111,518.63	39,248.32
FXPF20011102 168863DL9	CHILE GOVERNMENT INTERNATIONAL 3.500% 01/25/2050 DD 06/25/19	309,000.000	335,574.00	354,580.59	19,006.59
FXPF20011102 46513JXN6	STATE OF ISRAEL 3.375% 01/15/2050 DD 01/15/20	129,000.000	137,538.69	142,612.08	5,073.39
FXPF20011102 626207YF5	MUNI ELEC AUTH OF GEORGIA 6.637% 04/01/2057 DD 03/11/10	874,000.000	1,172,156.36	1,329,135.50	156,979.14
FXPF20011102 626207YS7	MUNI ELEC AUTH OF GEORGIA 7.055% 04/01/2057 DD 03/16/10	207,000.000	277,233.03	299,228.85	21,995.82
FXPF20011102 74727PBE0	QATAR GOVERNMENT INTERNAT 144A 4.400% 04/16/2050 DD 04/16/20	230,000.000	282,871.02	299,632.50	16,761.48
FXPF20011102 91086QAZ1	MEXICO GOVERNMENT INTERNATIONA 5.750% 10/12/2110 DD 10/12/10	565,000.000	651,351.50	750,749.40	99,397.90
FXPF20011102 91087BAL4	MEXICO GOVERNMENT INTERNATIONA 5.000% 04/27/2051 DD 04/27/20	1,099,000.000	1,188,293.75	1,368,255.00	179,961.25
FXPF20011102 91087BAN0	MEXICO GOVERNMENT INTERNATIONA 3.771% 05/24/2061 DD 11/24/20	505,000.000	505,000.00	525,957.50	20,957.50



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FXPF20011102 99F700C1A	US ULTRA BOND FUTURE (CBT) EXP MAR 21	25.000	0.00	3,861.58	3,861.58
FXPF20011202 072024ND0	BAY AREA CA TOLL AUTH TOLL BRI 6.263% 04/01/2049 DD 11/05/09	330,000.000	563,240.70	569,715.32	6,474.62
FXPF20011202 13063A5E0	CALIFORNIA ST 7.500% 04/01/2034 DD 04/28/09	70,000.000	113,359.40	116,666.20	3,306.80
FXPF20011202 13063A5G5	CALIFORNIA ST 7.550% 04/01/2039 DD 04/28/09	1,390,000.000	2,388,311.90	2,440,562.00	52,250.10
FXPF20011202 13063A7D0	CALIFORNIA ST 7.300% 10/01/2039 DD 10/15/09	120,000.000	194,340.00	198,075.60	3,735.60
FXPF20011202 13063BBU5	CALIFORNIA ST 7.350% 11/01/2039 DD 11/10/09	110,000.000	179,227.40	182,703.40	3,476.00
FXPF20011202 13063BJC7	CALIFORNIA ST 7.600% 11/01/2040 DD 12/01/10	470,000.000	832,562.70	850,126.60	17,563.90
FXPF20011202 13077DBY7	CALIFORNIA ST UNIV REVENUE 3.899% 11/01/2047 DD 03/09/17	30,000.000	35,993.70	36,738.30	744.60
FXPF20011202 167560PL9	CHICAGO IL MET WTR RECLAMATION 5.720% 12/01/2038 DD 08/26/09	260,000.000	370,437.60	372,710.00	2,272.40
FXPF20011202 168863DL9	CHILE GOVERNMENT INTERNATIONAL 3.500% 01/25/2050 DD 06/25/19	1,670,000.000	1,813,620.00	1,916,341.70	102,721.70
FXPF20011202 195325BR5	COLOMBIA GOVERNMENT INTERNATIO 5.625% 02/26/2044 DD 01/28/14	790,000.000	933,392.90	1,023,050.00	89,657.10
FXPF20011202 195325DR3	COLOMBIA GOVERNMENT INTERNATIO 3.000% 01/30/2030 DD 01/30/20	370,000.000	360,013.70	387,763.70	27,750.00
FXPF20011202 20772GF45	CONNECTICUT ST 5.850% 03/15/2032 DD 04/30/08	160,000.000	215,400.00	223,612.80	8,212.80
FXPF20011202 234667JL8	DALLAS CNTY TX HOSP DIST 5.621% 08/15/2044 DD 09/17/09	100,000.000	143,357.00	147,091.00	3,734.00
FXPF20011202 254845JZ4	DIST OF COLUMBIA WTR & SWR AUT 4.814% 10/01/2114 DD 07/23/14	120,000.000	167,109.60	178,375.20	11,265.60
FXPF20011202 271014TU6	EAST BAY CA MUNI UTILITY DIST 5.874% 06/01/2040 DD 02/23/10	150,000.000	217,287.00	225,430.50	8,143.50
FXPF20011202 38611TAV9	GRAND PARKWAY TRANSPRTN CORP T 5.184% 10/01/2042 DD 08/01/13	590,000.000	830,631.50	816,023.10	-14,608.40
FXPF20011202 46513JB42	ISRAEL GOVERNMENT INTERNATIONA 3.875% 07/03/2050 DD 04/03/20	300,000.000	344,100.00	360,060.00	15,960.00
FXPF20011202 54438CPA4	LOS ANGELES CA CMNTY CLG DIST 6.750% 08/01/2049 DD 07/22/10	380,000.000	654,189.00	682,882.80	28,693.80
FXPF20011202 544495UG7	LOS ANGELES CA DEPT WTR & PWR 5.716% 07/01/2039 DD 06/02/10	180,000.000	268,824.60	274,465.80	5,641.20
FXPF20011202 544495VY7	LOS ANGELES CA DEPT WTR & PWR 6.574% 07/01/2045 DD 12/02/10	50,000.000	85,830.00	87,489.00	1,659.00
FXPF20011202 544646XZ0	LOS ANGELES CA UNIF SCH DIST 5.750% 07/01/2034 DD 10/15/09	680,000.000	929,226.80	959,344.00	30,117.20
FXPF20011202 544646ZR6	LOS ANGELES CA UNIF SCH DIST 6.758% 07/01/2034 DD 03/04/10	70,000.000	102,424.70	105,292.60	2,867.90
FXPF20011202 57582PUE8	MASSACHUSETTS ST 5.456% 12/01/2039 DD 12/08/09	330,000.000	457,855.20	486,416.70	28,561.50
FXPF20011202 57604TAD8	MASSACHUSETTS ST TRANSPRTN FUN 5.731% 06/01/2040 DD 12/23/10	120,000.000	169,278.00	173,624.40	4,346.40
FXPF20011202 59259NZH9	MET TRANSPRTN AUTH NY DEDICATE 7.336% 11/15/2039 DD 04/30/09	20,000.000	31,984.80	31,999.80	15.00
FXPF20011202 59259YDC0	MET TRANSPRTN AUTH NY REVENUE 6.687% 11/15/2040 DD 07/07/10	220,000.000	293,614.20	287,366.20	-6,248.00
FXPF20011202 59259YGF0	MET TRANSPRTN AUTH NY REVENUE 6.814% 11/15/2040 DD 12/29/10	100,000.000	128,663.00	130,401.00	1,738.00
FXPF20011202 646139W35	NEW JERSEY ST TURNPIKE AUTH 7.414% 01/01/2040 DD 04/28/09	50,000.000	83,696.00	83,850.00	154.00
FXPF20011202 646139X83	NEW JERSEY ST TURNPIKE AUTH 7.102% 01/01/2041 DD 12/15/10	320,000.000	521,414.40	522,528.00	1,113.60
FXPF20011202 64966H4K3	NEW YORK NY 5.517% 10/01/2037 DD 10/20/10	60,000.000	82,647.00	84,611.40	1,964.40
FXPF20011202 64966HYM6	NEW YORK NY 5.968% 03/01/2036 DD 03/30/10	80,000.000	113,111.20	114,358.40	1,247.20
FXPF20011202 64966HYV6	NEW YORK NY 5.846% 06/01/2040 DD 06/16/10	90,000.000	124,734.60	136,116.00	11,381.40
FXPF20011202 64966JAR7	NEW YORK NY 6.271% 12/01/2037 DD 12/21/10	150,000.000	221,764.50	226,614.01	4,849.51
FXPF20011202 64972FL20	NEW YORK CITY NY MUNI WTR FIN 6.011% 06/15/2042 DD 03/18/10	10,000.000	15,866.90	15,890.90	24.00
FXPF20011202 64972FT30	NEW YORK CITY NY MUNI WTR FIN 5.724% 06/15/2042 DD 06/30/10	80,000.000	128,478.40	122,928.80	-5,549.60



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FXPF20011202 64972FT63	NEW YORK CITY NY MUNI WTR FIN 5.440% 06/15/2043 DD 09/23/10	30,000.000	46,863.00	45,631.50	-1,231.50
FXPF20011202 66285WFB7	N TX TOLLWAY AUTH REVENUE 6.718% 01/01/2049 DD 08/12/09	40,000.000	69,662.00	69,365.60	-296.40
FXPF20011202 677632MV0	OHIO ST UNIV 4.910% 06/01/2040 DD 10/06/10	250,000.000	360,495.00	346,007.50	-14,487.50
FXPF20011202 698299BL7	PANAMA GOVERNMENT INTERNATIONAL 3.870% 07/23/2060 DD 07/23/19	380,000.000	423,450.00	447,453.80	24,003.80
FXPF20011202 715638DA7	PERUVIAN GOVERNMENT INTERNATIO 2.844% 06/20/2030 DD 06/20/19	140,000.000	147,910.00	154,980.00	7,070.00
FXPF20011202 718286CB1	PHILIPPINE GOVERNMENT INTERNAT 3.700% 02/02/2042 DD 02/02/17	370,000.000	419,883.93	428,419.30	8,535.37
FXPF20011202 718286CH8	PHILIPPINE GOVERNMENT INTERNAT 2.950% 05/05/2045 DD 05/05/20	280,000.000	287,975.18	294,884.80	6,909.62
FXPF20011202 73358WAJ3	PORT AUTH OF NEW YORK & NEW JE 6.040% 12/01/2029 DD 07/01/09	40,000.000	53,358.00	53,339.60	-18.40
FXPF20011202 73358WEK6	PORT AUTH OF NEW YORK & NEW JE 4.926% 10/01/2051 DD 10/06/11	90,000.000	123,207.30	125,326.80	2,119.50
FXPF20011202 73358WJA3	PORT AUTH OF NEW YORK & NEW JE 4.458% 10/01/2062 DD 10/10/12	210,000.000	275,538.90	279,371.40	3,832.50
FXPF20011202 73358WRP1	PORT AUTH OF NEW YORK & NEW JE 4.960% 08/01/2046 DD 01/30/14	170,000.000	231,368.30	232,323.70	955.40
FXPF20011202 760942BA9	URUGUAY GOVERNMENT INTERNATIONAL 5.100% 06/18/2050 DD 06/18/14	780,000.000	954,532.80	1,091,032.80	136,500.00
FXPF20011202 796253T93	SAN ANTONIO TX ELEC & GAS REVE 5.985% 02/01/2039 DD 06/12/09	30,000.000	43,954.50	45,044.40	1,089.90
FXPF20011202 796253Y30	SAN ANTONIO TX ELEC & GAS REVE 5.808% 02/01/2041 DD 11/04/10	220,000.000	325,072.00	332,774.20	7,702.20
FXPF20011202 796253Z21	SAN ANTONIO TX ELEC & GAS REVE 4.427% 02/01/2042 DD 03/29/12	40,000.000	49,923.20	51,816.40	1,893.20
FXPF20011202 797400FN3	SAN DIEGO CNTY CA REGL TRANSPR 5.911% 04/01/2048 DD 11/10/10	50,000.000	78,882.50	80,641.50	1,759.00
FXPF20011202 79741TAR5	SAN DIEGO CNTY CA WTR AUTH FIN 6.138% 05/01/2049 DD 02/04/10	390,000.000	595,479.30	609,542.70	14,063.40
FXPF20011202 79765RTL3	SAN FRANCISCO CITY & CNTY CA P 6.950% 11/01/2050 DD 12/22/10	40,000.000	67,167.20	68,793.20	1,626.00
FXPF20011202 882667AZ1	TEXAS ST PRIV ACTIVITY BOND SU 3.922% 12/31/2049 DD 12/17/19	260,000.000	263,099.20	296,444.20	33,345.00
FXPF20011202 882722KF7	TEXAS ST 5.517% 04/01/2039 DD 08/26/09	290,000.000	435,536.50	431,198.10	-4,338.40
FXPF20011202 882722VN8	TEXAS ST 4.681% 04/01/2040 DD 09/29/10	140,000.000	190,667.40	189,051.80	-1,615.60
FXPF20011202 88283LHU3	TEXAS ST TRANSPRTN COMMISSIONS 5.178% 04/01/2030 DD 08/05/10	700,000.000	893,203.00	902,678.00	9,475.00
FXPF20011202 91086QAZ1	MEXICO GOVERNMENT INTERNATIONAL 5.750% 10/12/2110 DD 10/12/10	990,000.000	1,095,187.50	1,315,472.40	220,284.90
FXPF20011202 91087BAG5	MEXICO GOVERNMENT INTERNATIONAL 4.500% 01/31/2050 DD 07/31/19	1,300,000.000	1,341,925.00	1,522,625.00	180,700.00
FXPF20011202 91087BAH3	MEXICO GOVERNMENT INTERNATIONAL 3.250% 04/16/2030 DD 01/16/20	310,000.000	307,058.10	334,728.70	27,670.60
FXPF20011202 91087BAK6	MEXICO GOVERNMENT INTERNATIONAL 4.750% 04/27/2032 DD 04/27/20	330,000.000	362,835.00	397,155.00	34,320.00
FXPF20011202 91087BAL4	MEXICO GOVERNMENT INTERNATIONAL 5.000% 04/27/2051 DD 04/27/20	465,000.000	502,781.25	578,925.00	76,143.75
FXPF20011202 913366DF4	UNIV OF CALIFORNIA CA RGTS MED 6.583% 05/15/2049 DD 12/17/09	30,000.000	47,893.50	48,582.00	688.50
FXPF20011202 913366EP1	UNIV OF CALIFORNIA CA RGTS MED 6.548% 05/15/2048 DD 11/18/10	40,000.000	64,300.40	64,732.40	432.00
FXPF20011202 91412F7Y7	UNIV OF CALIFORNIA CA REVENUES 5.770% 05/15/2043 DD 08/27/09	260,000.000	382,348.20	375,819.60	-6,528.60
FXPF20011202 91412GDZ5	UNIV OF CALIFORNIA CA REVENUES 5.946% 05/15/2045 DD 09/30/10	80,000.000	116,056.00	116,228.00	172.00
FXPF20011202 91412GTG0	UNIV OF CALIFORNIA CA REVENUES 4.601% 05/15/2031 DD 10/02/13	1,070,000.000	1,292,709.80	1,283,518.52	-9,191.28
FXPF20011202 9151153X5	UNIV OF TEXAS TX PERMANENT UNI 5.262% 07/01/2039 DD 09/17/09	20,000.000	29,361.60	28,872.20	-489.40
FXPF20011202 9151375R0	UNIV OF TEXAS TX 4.794% 08/15/2046 DD 09/23/10	50,000.000	69,127.50	68,536.50	-591.00
FXPF20011202 93974CPM6	WASHINGTON ST 5.481% 08/01/2039 DD 10/22/09	90,000.000	129,483.90	129,957.30	473.40
FXPF20011202 93974CRE2	WASHINGTON ST 5.140% 08/01/2040 DD 06/01/10	150,000.000	215,919.00	213,381.00	-2,538.00



Schedule of Investments at End of Plan Year at Revalued Cost

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Status: FINAL

FXP COMBINE MGRS - FXPG00000300

1/1/2020 - 12/31/2020

FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF25010002 99F106C1A	US 10YR ULTRA FUTURE (CBT) EXP MAR 21	5,624.000	0.00	-3,415,081.87	-3,415,081.87
FXPF25010002 99F133C1A	US LONG BOND FUTURE (CBT) EXP MAR 21	3,554.000	0.00	-4,906,544.52	-4,906,544.52
FXPF25010002 99F700C1A	US ULTRA BOND FUTURE (CBT) EXP MAR 21	1,997.000	0.00	-4,409,077.52	-4,409,077.52
FXPF20010602 999F71597	CASH HELD AT BNYMELLON	-1,694,359.560	-1,694,359.56	-1,694,359.56	0.00
FXPF20011002 999CBKUS7	SWAP/ISDA CITI CASH COLLATERAL VAR RT 01/01/2049 DD 07/01/08	-110,000.000	-110,000.00	-110,000.00	0.00
FXPF20011002 999JPMUS3	SWAP/ISDA JPM CASH COLLATERAL VAR RT 01/01/2049 DD 07/01/08	-60,000.000	-60,000.00	-60,000.00	0.00
FXPF20011002 FC9QJ7916	CCP_IRS._P CNY-7D FIXING REPO REC 2.61% 2025 AUG 04	-2,500,000.000	0.00	0.00	0.00
FXPF20011002 FC9QJ8DY7	CCP_IRS._P CNY-7D FIXING REPO REC 2.61% 2025 AUG 07	-8,100,000.000	0.00	0.00	0.00
FXPF20011002 FC9QJ8FN9	CCP_IRS._P CNY-7D FIXING REPO REC 2.63% 2025 AUG 07	-8,100,000.000	0.00	0.00	0.00
FXPF20011002 FC9QJ9MU3	CCP_IRS._P CNY-7D FIXING REPO REC 2.65% 2025 AUG 21	-2,500,000.000	0.00	0.00	0.00
FXPF20011002 FC9QKFB62	CCP_IRS._P CNY-7D FIXING REPO REC 2.67% 2025 DEC 16	-5,080,000.000	0.00	0.00	0.00
FXPF20011002 FC9QKFE77	CCP_IRS._P CNY-7D FIXING REPO REC 2.59% 2025 DEC 16	-10,530,000.000	0.00	0.00	0.00
FXPF20011002 FC9QKJ009	CCP_IRS._P CNY-7D FIXING REPO REC 2.85% 2026 MAR 17	-1,200,000.000	0.00	0.00	0.00
FXPF20011002 FC9QKJ0Z2	CCP_IRS._P CNY-7D FIXING REPO REC 2.87% 2026 MAR 17	-1,200,000.000	0.00	0.00	0.00
FXPF20011002 FC9QKKFA8	CCP_IRS._P CNY-7D FIXING REPO REC 2.8% 2026 MAR 17	-9,600,000.000	0.00	0.00	0.00
FXPF20011002 FC9QKKFP5	CCP_IRS._P CNY-7D FIXING REPO REC 2.81% 2026 MAR 17	-5,000,000.000	0.00	0.00	0.00
FXPF20011002 LB9QKDGB6	CCP_ZCS._P BRL-CDI 1D CME REC 3.36% 2022 JAN 03	-79,100,000.000	-160.90	0.00	160.90
FXPF20011002 LB9QKGEB1	CCP_ZCS._P BRL-CDI 1D CME REC 3.3% 2022 JAN 03	-13,700,000.000	-412.41	0.00	412.41
FXPF20011002 LB9QKK1Z3	CCP_ZCS._R BRL-CDI 1D CME PAY 2.87% 2022 JAN 03	-13,400,000.000	0.00	0.00	0.00
FXPF20011002 LB9QKK241	CCP_ZCS._R BRL-CDI 1D CME PAY 2.86% 2022 JAN 03	-79,400,000.000	0.00	0.00	0.00
FXPF20011002 XX9QKCJ08	CCP_CDX._SP UL ITRAXX_EUROPE_3 REC 100BPS 2025 DEC 20	-3,500,000.000	-0.01	0.00	0.01
TOTAL OTHER INVESTMENTS			133,966,168.29	129,517,739.94	-4,448,428.35

COMMON/COLLECTIVE TRUST

FXPF00010302 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	91.190	91.19	91.19	0.00
FXPF10010202 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	2,557.790	2,557.79	2,557.79	0.00
FXPF10010502 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	87,905.690	87,905.69	87,905.69	0.00
FXPF10010602 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	11,714.550	11,714.55	11,714.55	0.00
FXPF11010002 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	277,558.230	277,558.23	277,558.23	0.00
FXPF11010202 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	42,409.690	42,409.69	42,409.69	0.00
FXPF11010302 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	3,314,103.190	3,314,103.19	3,314,103.19	0.00
FXPF11010402 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	19.430	19.43	19.43	0.00
FXPF11010602 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	14,812,535.740	14,812,535.74	14,812,535.74	0.00
FXPF11010702 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	3,185,334.770	3,185,334.77	3,185,334.77	0.00
FXPF11010902 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	1,247,254.230	1,247,254.23	1,247,254.23	0.00
FXPF15010102 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	0.040	0.04	0.04	0.00



Schedule of Investments at End of Plan Year at Revalued Cost

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Status: FINAL

FXP COMBINE MGRS - FXPG00000300

1/1/2020 - 12/31/2020

FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010002 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	0.010	0.01	0.01	0.00
FXPF20010102 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	3.080	3.08	3.08	0.00
FXPF20010202 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	16,262.500	16,262.50	16,262.50	0.00
FXPF20010302 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	5,521,652.310	5,521,652.31	5,521,652.31	0.00
FXPF20010602 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	2,254,531.210	2,254,531.21	2,254,531.21	0.00
FXPF20010702 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	0.050	0.05	0.05	0.00
FXPF20010902 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	690,143.520	690,143.52	690,143.52	0.00
FXPF20011002 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	591,183.400	591,183.40	591,183.40	0.00
FXPF20011102 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	371,422.810	371,422.81	371,422.81	0.00
FXPF20011202 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	1,786,416.810	1,786,416.81	1,786,416.81	0.00
FXPF25010002 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	257,779,817.890	257,779,817.89	257,779,817.89	0.00
FXPF25010202 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	148.910	148.91	148.91	0.00
FXPF25010302 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	12,498.510	12,498.51	12,498.51	0.00
FXPF30010002 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	0.030	0.03	0.03	0.00
FXPF30010102 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	1.030	1.03	1.03	0.00
FXPF40011302 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	34,420.610	34,420.61	34,420.61	0.00
FXPF50011002 99VVA9D14	NT COLLECTIVE ACWI IMI LENDING	687,759.770	86,361,694.51	133,404,075.43	47,042,380.92
FXPF60010002 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	101,525.990	101,525.99	101,525.99	0.00
FXPF60010002 999G10304	SHORT TERM INVESTMENT FUNDS	0.180	0.18	0.18	0.00
FXPF60010002 99VVAUZF2	BLACKROCK MSCI ACWI IMI INDEX FUND A	919,614.758	13,065,792.16	23,625,751.02	10,559,958.86
FXPF70010002 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	30,472,631.660	30,472,631.66	30,472,631.66	0.00
FXPF70010102 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	889,307.560	889,307.56	889,307.56	0.00
FXPF70010202 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	0.270	0.27	0.27	0.00
FXPF70010302 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	17,302.940	17,302.94	17,302.94	0.00
FXPF70010302 999E01167	RREEF FD WEST VI	12.000	178,701.00	11,423.23	-167,277.77
FXPF70010302 999G11096	UBS TRUMBULL PROPERTY INCOME FUND	9,050.956	116,060,822.77	113,144,837.12	-2,915,985.65
FXPF99910002 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	1,117,612,788.180	1,117,612,788.18	1,117,612,788.18	0.00
TOTAL COMMON/COLLECTIVE TRUST			1,656,800,554.44	1,711,319,630.80	54,519,076.36

REGISTERED INVESTMENT COMPANIES

FXPF20011002 72201P613	PIMCO FDS SHORT TERM FLTG NAV PORT II	473,662.785	6,359,281.94	4,743,259.13	-1,616,022.81
FXPF20011002 72201P878	PAPS LONG DURATION CREDIT BOND PORTFOLIO	22,593,010.390	298,138,927.72	306,587,150.99	8,448,223.27
FXPF30010002 72200Q109	PIMCO FDS PAC INVT MGMT SER ASSET BKD SECS PORTFOLIO	0.001	0.01	0.01	0.00
FXPF50011302 256206202	DODGE & COX GLOBAL STOCK	10,445,230.538	124,552,817.58	138,921,566.16	14,368,748.58
FXPF50012202 99VVBQDQ6	LAZARD EMERGING MARKETS DEBT BLEND FUND (US) LP	108,505,666.710	95,024,907.59	108,505,666.71	13,480,759.12
FXPF80011302 99VVB LRA1	ALEUTIAN FUND LTD CLASS A UNRESTRICTED SERIES 70_41-3019	44,643.309	44,643,309.00	59,915,132.68	15,271,823.68



Schedule of Investments at End of Plan Year at Revalued Cost

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Status: FINAL

FXP COMBINE MGRS - FXPG00000300

1/1/2020 - 12/31/2020

FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF80011302 99VVBW37	ALEUTIAN FUND LTD CLASS A UNRESTRICTED SER 74_41-301927	40,000.000	40,000,000.00	54,743,216.00	14,743,216.00
TOTAL REGISTERED INVESTMENT COMPANIES			608,719,243.84	673,415,991.68	64,696,747.84
GRAND TOTAL			8,169,825,382.68	8,921,278,389.39	751,453,006.71
					27,237,419.89 C
					724,215,586.82 I

Reconciliation to the financial statements:

Amount from above	\$8,921,278,389
Foreign cash	(3,642,021)
	<u>\$8,917,636,368</u>

Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions
00135BAB9	COBHAM/AI CONVOY 1/20 (EUR) COV-LITE TLB	270,235.890	-299,475.41	307,053.68
00135BAC7	COBHAM/AI CONVOY 12/19 (USD) C 0.000% 12/23/2024 DD 12/23/19	447,927.430	-445,687.79	434,836.87
00164DAQ6	AMC ENTERTAINMENT 3/19 0.000% 03/20/2026 DD 03/06/19	125,947.950	-112,093.67	97,609.65
00206RFU1	AT&T INC 5.150% 02/15/2050 DD 08/14/18	145,000.000	-191,092.60	185,521.70
00206RMF6	AT&T INC 144A 2.550% 12/01/2033 DD 12/07/20	495,000.000	-502,504.20	507,513.60
00287YCL1	ABBVIE INC 144A 4.625% 10/01/2042 DD 04/01/20	60,000.000	-69,819.60	79,987.20
00791GAA5	ADVISOR GROUP HOLDINGS IN 144A 10.750% 08/01/2027 DD 08/01/19	154,000.000	-163,485.81	154,770.00
02079KAD9	ALPHABET INC 1.100% 08/15/2030 DD 08/05/20	435,000.000	-433,808.10	430,889.25
02154CAF0	ALTICE FINANCING SA 144A 5.000% 01/15/2028 DD 01/22/20	698,000.000	-672,686.25	642,597.50
02209SBJ1	ALTRIA GROUP INC 3.400% 05/06/2030 DD 05/06/20	605,000.000	-603,118.45	639,206.70
02376CAX3	AMR 6/17 TLB	272,552.240	-264,537.22	215,316.27
031162CW8	AMGEN INC 2.300% 02/25/2031 DD 05/06/20	575,000.000	-572,941.50	605,584.25
03254TAC7	ANAGRAM INTERNATIONAL INC 144A 10.000% 08/15/2026 DD 07/30/20	60,354.000	-217,250.07	55,525.68
034863AY6	ANGLO AMERICAN CAPITAL PL 144A 3.950% 09/10/2050 DD 09/10/20	200,000.000	-197,126.00	203,116.00
037411BG9	APACHE CORP 5.350% 07/01/2049 DD 06/19/19	150,000.000	-161,875.50	105,067.50
037833AT7	APPLE INC 4.450% 05/06/2044 DD 05/06/14	170,000.000	-236,085.80	232,949.30
03835EAE4	APPLOVIN 4/20 INCREMENTAL TLB	154,900.020	-147,155.02	153,351.02
038522AQ1	ARAMARK SERVICES INC 144A 5.000% 02/01/2028 DD 01/18/18	41,000.000	-38,027.50	40,692.50
039524AA1	ARCHES BUYER INC 144A 4.250% 06/01/2028 DD 12/04/20	51,000.000	-51,000.00	51,765.00
039524AB9	ARCHES BUYER INC 144A 6.125% 12/01/2028 DD 12/04/20	16,000.000	-16,000.00	16,520.00
03969AAQ3	ARDAGH PACKAGING FINANCE 144A 5.250% 04/30/2025 DD 04/08/20	634,000.000	-634,000.00	651,655.00
05850FAB2	BALL METALPACK 7/18 TLB 0.000% 07/25/2025 DD 07/09/18	256,014.270	-204,033.50	233,613.02
06051GGF0	BANK OF AMERICA CORP VAR RT 01/20/2028 DD 01/20/17	1,055,000.000	-1,199,248.10	1,195,293.90
06051GHM4	BANK OF AMERICA CORP VAR RT 07/23/2029 DD 07/23/18	270,000.000	-318,139.10	318,980.70
06051GHZ5	BANK OF AMERICA CORP VAR RT 02/13/2031 DD 02/13/20	1,710,000.000	-1,719,345.75	1,756,026.55
06051GJB6	BANK OF AMERICA CORP VAR RT 04/29/2031 DD 04/29/20	155,000.000	-155,000.00	155,948.60
06051GJF7	BANK OF AMERICA CORP VAR RT 07/23/2031 DD 07/23/20	2,950,000.000	-2,950,000.00	2,966,654.05
06540AAD3	BANK 2019-BNK20 BN20 A3 3.011% 09/15/2062 DD 09/01/19	220,000.000	-242,329.03	246,932.81
06540BBD0	BANK 2019-BNK21 BN21 A5 2.851% 10/17/2052 DD 10/01/19	350,000.000	-381,210.27	389,019.53
071813BW8	BAXTER INTERNATIONAL INC 144A 3.950% 04/01/2030 DD 03/26/20	460,000.000	-503,029.05	553,701.25
084659AU5	BERKSHIRE HATHAWAY ENERGY 144A 3.700% 07/15/2030 DD 03/27/20	1,240,000.000	-1,272,058.65	1,434,418.70
085770AB1	BERRY GLOBAL INC 144A 5.625% 07/15/2027 DD 06/05/19	725,000.000	-656,125.00	775,750.00
08579JBF8	BERRY PLASTICS 12/19 (USD) TLY 0.000% 07/01/2026 DD 12/05/19	865,376.000	-830,352.81	866,115.02
103186AB8	BOXER PARENT CO INC 144A 7.125% 10/02/2025 DD 06/01/20	119,000.000	-119,000.00	127,330.00
10554TAE5	BRASKEM NETHERLANDS FINAN 144A 5.875% 01/31/2050 DD 11/01/19	706,000.000	-622,833.20	652,707.50
110122DJ4	BRISTOL MYERS SQUIBB CO 5.000% 08/15/2045 DD 02/15/20	280,000.000	-368,950.40	387,475.20
11102AAE1	BRITISH TELECOMMUNICATION 144A 3.250% 11/08/2029 DD 11/08/19	175,000.000	-191,647.85	190,678.55
11135FAF8	BROADCOM INC 144A 4.700% 04/15/2025 DD 04/09/20	43,000.000	-42,995.70	46,029.35

Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions
11135FAH4	BROADCOM INC 144A 5.000% 04/15/2030 DD 04/09/20	85,000.000	-84,621.75	90,045.60
11135FAP6	BROADCOM INC 144A 4.150% 11/15/2030 DD 05/08/20	80,000.000	-87,760.42	88,235.20
12008RAM9	BUILDERS FIRSTSOURCE INC 144A 6.750% 06/01/2027 DD 05/30/19	139,000.000	-137,262.50	150,120.00
121579AH9	BURLINGTON COAT FACTORY W 144A 6.250% 04/15/2025 DD 04/16/20	346,000.000	-351,108.75	367,625.00
1248EPCE1	CCO HOLDINGS LLC / CCO HO 144A 4.500% 08/15/2030 DD 02/18/20	407,000.000	-411,300.00	399,877.50
126408HG1	CSX CORP 4.250% 11/01/2066 DD 10/18/16	135,000.000	-151,420.05	180,266.85
126408HR7	CSX CORP 3.350% 09/15/2049 DD 09/12/19	980,000.000	-1,035,742.40	1,109,427.90
136375CK6	CANADIAN NATIONAL RAILWAY CO 3.200% 08/02/2046 DD 08/02/16	550,000.000	-656,375.50	634,830.25
14448CAC8	CARRIER GLOBAL CORP 144A 3.577% 04/05/2050 DD 02/27/20	420,000.000	-411,400.25	468,153.10
14852DAD3	CISION US/CASTLE US 1/20 (EUR) TL	124,163.060	-136,205.32	132,516.32
150190AC0	CEDAR FAIR LP 144A 5.250% 07/15/2029 DD 06/27/19	95,000.000	-95,593.75	81,937.50
156700BC9	CENTURYLINK INC 144A 4.000% 02/15/2027 DD 01/24/20	487,000.000	-479,860.00	487,583.75
161175BU7	CHARTER COMMUNICATIONS OPERATI 2.800% 04/01/2031 DD 04/17/20	1,275,000.000	-1,282,030.25	1,335,511.50
168863BP2	CHILE GOVERNMENT INTERNATIONAL 3.625% 10/30/2042 DD 10/30/12	145,000.000	-145,362.50	175,450.00
172441BC0	CINEMARK USA INC 144A 8.750% 05/01/2025 DD 04/20/20	346,000.000	-346,225.00	356,380.00
172967MP3	CITIGROUP INC VAR RT 03/31/2031 DD 03/31/20	1,400,000.000	-1,400,000.00	1,623,463.25
19565CAA8	COLONIAL ENTERPRISES INC 144A 3.250% 05/15/2030 DD 05/13/20	570,000.000	-569,709.30	599,026.15
20030NBP5	COMCAST CORP 4.400% 08/15/2035 DD 05/27/15	265,000.000	-332,100.65	335,558.90
20030NDL2	COMCAST CORP 2.800% 01/15/2051 DD 05/28/20	305,000.000	-304,127.70	307,766.35
20030NDN8	COMCAST CORP 1.500% 02/15/2031 DD 08/25/20	1,645,000.000	-1,639,456.35	1,636,551.35
20338QAD5	COMMSCOPE INC 144A 6.000% 03/01/2026 DD 02/19/19	467,000.000	-490,313.50	495,808.75
207597EL5	CONNECTICUT LIGHT AND POWER CO 4.000% 04/01/2048 DD 03/28/18	120,000.000	-143,485.20	155,808.00
21685WCJ4	COOPERATIEVE RABOBANK UA 5.250% 05/24/2041 DD 05/24/11	205,000.000	-282,676.55	287,053.30
21987BBA5	CORP NACIONAL DEL COBRE D 144A 3.700% 01/30/2050 DD 09/30/19	180,000.000	-180,383.40	182,520.00
23330JAB7	DP WORLD PLC 144A 5.625% 09/25/2048 DD 09/25/18	1,900,000.000	-2,064,543.80	2,101,750.00
24703DBC4	DELL INTERNATIONAL LLC / 144A 6.100% 07/15/2027 DD 04/09/20	64,000.000	-63,847.68	72,864.00
24703DBD2	DELL INTERNATIONAL LLC / 144A 6.200% 07/15/2030 DD 04/09/20	618,000.000	-619,049.93	716,447.40
253657AA8	DIEBOLD NIXDORF INC 144A 9.375% 07/15/2025 DD 07/20/20	47,000.000	-46,544.57	47,940.00
25470DAS8	DISCOVERY COMMUNICATIONS LLC 5.000% 09/20/2037 DD 09/21/17	190,000.000	-204,877.00	228,188.10
260543CV3	DOW CHEMICAL CO/THE 4.800% 05/15/2049 DD 11/15/19	100,000.000	-126,337.00	120,500.00
28253PAC3	8TH AVENUE FOOD 9/18 TL	78,219.490	-74,699.61	74,504.06
29135LAF7	ABU DHABI GOVERNMENT INTE 144A 3.125% 09/30/2049 DD 09/30/19	737,000.000	-746,212.50	793,509.00
30212PAS4	EXPEDIA GROUP INC 144A 6.250% 05/01/2025 DD 05/05/20	113,000.000	-113,000.00	124,300.00
30212PAU9	EXPEDIA GROUP INC 144A 7.000% 05/01/2025 DD 05/05/20	90,000.000	-90,000.00	95,850.00
337738BC1	FISERV INC 2.650% 06/01/2030 DD 05/13/20	1,360,000.000	-1,429,978.04	1,466,126.90
33774UAC2	FISERV 2/20 COV-LITE TLB 0.000% 02/18/2027 DD 01/22/20	214,663.340	-213,590.02	209,833.41
35137LAL9	FOX CORP 3.500% 04/08/2030 DD 04/07/20	465,000.000	-521,129.29	524,752.50
3621LEAM8	GROCERY OUTLET 1/20 COV-LITE T 0.000% 10/22/2025 DD 01/15/20	297,905.090	-297,160.33	301,628.90

Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions
365556AT6	GARDNER DENVER/INGERSOLL-RAND 0.000% 03/01/2027 DD 01/27/20	622,315.820	-625,462.03	595,332.21
370334CJ1	GENERAL MILLS INC 4.700% 04/17/2048 DD 04/17/18	115,000.000	-140,363.25	141,841.00
37331NAK7	GEORGIA-PACIFIC LLC 144A 2.300% 04/30/2030 DD 04/30/20	2,875,000.000	-2,990,957.09	3,104,855.95
38046XAE3	GOGO INTERMEDIATE HOLDING 144A 9.875% 05/01/2024 DD 04/25/19	261,000.000	-283,035.00	282,866.25
410345AN2	HANESBRANDS INC 144A 5.375% 05/15/2025 DD 05/04/20	280,000.000	-280,000.00	297,500.00
428040CZ0	HERTZ CORP/THE 144A 6.000% 01/15/2028 DD 11/25/19	255,000.000	-241,235.00	123,675.00
42824CBF5	HEWLETT PACKARD ENTERPRISE CO 4.650% 10/01/2024 DD 04/09/20	1,215,000.000	-1,364,079.09	1,360,812.15
446150AS3	HUNTINGTON BANCSHARES INC/OH 2.550% 02/04/2030 DD 02/04/20	835,000.000	-831,634.95	859,571.20
44988MAC9	IRB HOLDING CORP 144A 7.000% 06/15/2025 DD 05/21/20	131,000.000	-131,000.00	140,170.00
45174UAF5	CLEAR CHANNEL 2/20 COV-LITE TL 0.000% 05/01/2026 DD 01/22/20	531,941.420	-531,941.42	487,340.95
45232UAB4	MCDERMOTT INTERNATIONAL/LUMMUS 0.000% 06/30/2027 DD 06/05/20	198,541.180	-193,577.65	196,059.42
45673YAE6	INFORMATICA 2/20 2ND LIEN COV- 0.000% 02/25/2025 DD 02/05/20	191,641.510	-191,747.98	186,850.47
45778EAG9	INNOPHOS 2/20 COV-LITE TLB 0.000% 02/04/2027 DD 01/09/20	279,983.600	-278,583.68	277,336.86
458140BK5	INTEL CORP 3.100% 02/15/2060 DD 02/13/20	360,000.000	-357,345.00	374,608.65
458140BL3	INTEL CORP 4.600% 03/25/2040 DD 03/25/20	573,000.000	-740,866.26	766,075.57
458140BN9	INTEL CORP 4.950% 03/25/2060 DD 03/25/20	208,000.000	-312,432.91	304,760.25
460599AE3	INTERNATIONAL GAME TECHNO 144A 5.250% 01/15/2029 DD 06/19/20	381,000.000	-382,905.00	391,196.25
46513JB59	ISRAEL GOVERNMENT INTERNATIONA 4.500% 04/03/2120 DD 04/03/20	543,000.000	-572,970.78	756,363.75
46513JXM8	STATE OF ISRAEL 2.500% 01/15/2030 DD 01/15/20	380,000.000	-378,331.80	394,839.50
46647PAR7	JPMORGAN CHASE & CO VAR RT 04/23/2029 DD 04/23/18	2,715,000.000	-3,132,307.31	3,151,813.75
46647PBP0	JPMORGAN CHASE & CO VAR RT 05/13/2031 DD 05/13/20	1,785,000.000	-1,785,000.00	1,895,607.15
47010LAA0	JAGUAR HOLDING CO II / PP 144A 5.000% 06/15/2028 DD 06/05/20	178,000.000	-178,000.00	185,565.00
49271VAK6	KEURIG DR PEPPER INC 3.800% 05/01/2050 DD 04/13/20	705,000.000	-756,858.75	793,520.10
50077LAM8	KRAFT HEINZ FOODS CO 5.200% 07/15/2045 DD 07/15/16	803,000.000	-872,017.52	901,523.70
513075BQ3	LAMAR MEDIA CORP 144A 3.750% 02/15/2028 DD 02/06/20	65,000.000	-65,000.00	65,487.50
513075BS9	LAMAR MEDIA CORP 144A 4.000% 02/15/2030 DD 02/06/20	65,000.000	-65,000.00	65,650.00
53226GAG6	LIGHTSTONE 2/18 COV-LITE TLB 0.000% 01/30/2024 DD 01/29/18	52,220.260	-46,996.53	46,996.53
53226GAH4	LIGHTSTONE 2/18 COV-LITE TLC 0.000% 01/30/2024 DD 01/29/18	2,945.330	-2,650.70	2,650.70
538034AR0	LIVE NATION ENTERTAINMENT 144A 4.750% 10/15/2027 DD 10/17/19	275,000.000	-230,320.00	253,343.75
538034AV1	LIVE NATION ENTERTAINMENT 144A 6.500% 05/15/2027 DD 05/20/20	182,000.000	-182,000.00	197,015.00
55278RAF6	M/A-COM 5/17 TLB 0.000% 05/17/2024 DD 05/04/17	391,730.760	-379,775.50	373,802.43
553283AB8	MPH ACQUISITION HOLDINGS 144A 7.125% 06/01/2024 DD 06/07/16	297,000.000	-285,932.89	291,466.50
55354GAK6	MSCI INC 144A 3.625% 09/01/2030 DD 03/04/20	67,000.000	-67,000.00	67,670.00
571676AN5	MARS INC 144A 2.375% 07/16/2040 DD 07/16/20	560,000.000	-559,820.80	555,794.94
571903BD4	MARRIOTT INTERNATIONAL INC/MD 5.750% 05/01/2025 DD 04/16/20	52,000.000	-51,997.92	53,950.00
575767AQ1	MASSACHUSETTS MUTUAL LIFE 144A 3.375% 04/15/2050 DD 04/16/20	425,000.000	-442,864.55	462,383.00
57776DAB9	AMENTUM/AECOM MAVERICK 1/20 TL 0.000% 01/29/2027 DD 01/31/20	337,009.190	-335,324.14	334,412.17
58502BAC0	MEDNAX INC 144A 6.250% 01/15/2027 DD 11/13/18	500,000.000	-418,550.00	529,206.50



5500 Acquisitions & Dispositions of Assets within Plan Year

Report ID: M2574E

Status: FINAL

FXP COMBINE MGRS - FXPG00000300

1/1/2020 - 12/31/2020

FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions
58506YAS1	MEDSTAR HEALTH INC 3.626% 08/15/2049 DD 01/16/20	175,000.000	-175,000.00	177,404.50
61647DAD4	MORAN FOODS/SAVE A LOT 3/20 TL	75,563.490	-68,273.04	75,563.49
6174468L6	MORGAN STANLEY VAR RT 01/22/2031 DD 01/22/20	2,735,000.000	-2,891,344.25	2,916,200.95
61744YAK4	MORGAN STANLEY VAR RT 07/22/2028 DD 07/24/17	3,900,000.000	-4,387,155.51	4,415,300.30
631005BJ3	NARRAGANSETT ELECTRIC CO/ 144A 3.395% 04/09/2030 DD 04/09/20	310,000.000	-310,000.00	342,708.10
649322AA2	NEW YORK AND PRESBYTERIAN HOSP 4.024% 08/01/2045 DD 02/05/15	525,000.000	-591,643.50	683,329.50
651229AV8	NEWELL BRANDS INC VAR RT 04/01/2023 DD 03/30/16	1,370,000.000	-1,445,402.00	1,436,771.25
655664AU4	NORDSTROM INC 144A 8.750% 05/15/2025 DD 04/16/20	63,000.000	-63,000.00	65,520.00
655844CG1	NORFOLK SOUTHERN CORP 144A 3.155% 05/15/2055 DD 05/15/20	746.250	-727.28	746.25
66977WAR0	NOVA CHEMICALS CORP 144A 5.250% 06/01/2027 DD 06/09/17	256,000.000	-243,134.72	247,899.65
677415CS8	OHIO POWER CO 2.600% 04/01/2030 DD 03/17/20	140,000.000	-148,840.95	153,812.40
68245XAK5	1011778 BC ULC / NEW RED 144A 5.750% 04/15/2025 DD 04/07/20	81,000.000	-81,000.00	84,645.00
683715AC0	OPEN TEXT CORP 144A 3.875% 02/15/2028 DD 02/18/20	302,000.000	-302,810.00	302,000.00
683720AA4	OPEN TEXT HOLDINGS INC 144A 4.125% 02/15/2030 DD 02/18/20	280,000.000	-281,215.00	283,500.00
68752DAA6	ORTHO-CLINICAL DIAGNOSTIC 144A 7.250% 02/01/2028 DD 01/27/20	180,000.000	-180,000.00	162,450.00
68752DAC2	ORTHO-CLINICAL DIAGNOSTIC 144A 7.375% 06/01/2025 DD 06/11/20	170,000.000	-170,000.00	181,050.00
69315JAG8	PARTS AUTHORITY 10/20 TLB 0.000% 10/13/2025 DD 10/13/20	11,928.820	-11,839.35	11,869.18
69338CAH4	PACIFIC GAS & ELECTRIC 6/20 TL 0.000% 06/18/2025 DD 06/16/20	255,326.770	-251,496.87	252,186.24
69370CAC4	PTC INC 144A 4.000% 02/15/2028 DD 02/13/20	113,000.000	-113,000.00	115,260.00
698299BN3	PANAMA GOVERNMENT INTERNATIONA 2.252% 09/29/2032 DD 09/29/20	630,000.000	-630,000.00	649,215.00
702150AE3	PARTY CITY HOLDINGS INC 144A VAR RT 07/15/2025 DD 07/30/20	111,654.000	-282,809.93	82,903.10
706451BR1	PETROLEOS MEXICANOS 6.625% 06/15/2038 DD 12/15/08	160,000.000	-160,640.00	100,000.00
713448FA1	PEPSICO INC 1.400% 02/25/2031 DD 10/07/20	380,000.000	-378,468.60	382,660.00
71654QCC4	PETROLEOS MEXICANOS 6.750% 09/21/2047 DD 09/21/16	4,018,000.000	-3,405,429.06	2,739,219.15
71654QCZ3	PETROLEOS MEXICANOS 144A 5.950% 01/28/2031 DD 01/28/20	5,065,000.000	-4,692,783.75	3,597,930.00
71654QDA7	PETROLEOS MEXICANOS 144A 6.950% 01/28/2060 DD 01/28/20	1,807,260.000	-1,824,844.64	1,838,487.00
71654QDG4	PETROLEOS MEXICANOS 144A 6.875% 10/16/2025 DD 10/16/20	290,000.000	-289,095.20	297,914.10
74101XAE0	PRESIDIO HOLDINGS INC 144A 4.875% 02/01/2027 DD 01/22/20	415,000.000	-420,788.75	417,207.50
74101XAF7	PRESIDIO HOLDINGS INC 144A 8.250% 02/01/2028 DD 01/22/20	41,000.000	-41,000.00	42,640.00
74530DAC9	PUG/VIAGOGO/STUBHUB 1/20 (USD) COV-LITE TL	565,522.850	-562,695.24	475,268.86
747525BJ1	QUALCOMM INC 3.250% 05/20/2050 DD 05/08/20	210,000.000	-208,324.20	229,288.50
74968YAC4	ROYALTY PHARMA/RPI 2/20 REMAIN	306,513.020	-305,746.73	304,007.10
74969AAC5	ROYALTY PHARMA/RPI 2/20 NEW RP 0.000% 02/11/2027 DD 01/21/20	420,000.000	-420,000.00	414,762.50
74969PAA6	RP ESCROW ISSUER LLC 144A 5.250% 12/15/2025 DD 12/15/20	23,000.000	-23,000.00	23,661.25
750098AA3	RACKSPACE TECHNOLOGY GLOB 144A 5.375% 12/01/2028 DD 12/01/20	20,000.000	-20,000.00	20,975.00
75026JAA8	RADIATE HOLDCO LLC / RADI 144A 6.625% 02/15/2025 DD 02/01/17	240,000.000	-217,800.00	245,400.00
75513EBF7	RAYTHEON TECHNOLOGIES COR 144A 4.800% 12/15/2043 DD 12/15/19	375,000.000	-499,830.00	480,742.50
77447JAH0	ROCKWOOD SERVICE/ACUREN 1/20 T 0.000% 01/23/2027 DD 01/16/20	124,719.870	-124,096.27	124,719.87

Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions
778296AE3	ROSS STORES INC 5.450% 04/15/2050 DD 04/06/20	245,000.000	-329,363.30	323,662.15
78397GAC5	KISSNER GROUP 2/20 COV-LITE TL 0.000% 03/16/2027 DD 02/18/20	301,137.000	-298,125.63	298,878.47
78410GAC8	SBA COMMUNICATIONS CORP 144A 3.875% 02/15/2027 DD 02/04/20	299,000.000	-299,000.00	297,505.00
78573NAA0	SABRE GLBL INC 144A 5.375% 04/15/2023 DD 04/14/15	216,000.000	-194,400.00	213,252.00
78573NAB8	SABRE GLBL INC 144A 5.250% 11/15/2023 DD 11/09/15	208,000.000	-193,800.00	202,075.00
78573NAC6	SABRE GLBL INC 144A 9.250% 04/15/2025 DD 04/17/20	50,000.000	-50,000.00	54,750.00
80413TAU3	SAUDI GOVERNMENT INTERNAT 144A 4.500% 04/22/2060 DD 04/22/20	1,175,000.000	-1,166,643.85	1,333,987.50
80465JAD0	SAVAGE ENTERPRISES 2/20 TLB 0.000% 08/01/2025 DD 02/05/20	422,715.610	-414,261.29	419,971.71
80622GAE4	SCENTRE GROUP TRUST 1 / S 144A 4.375% 05/28/2030 DD 05/28/20	448,000.000	-481,922.19	502,260.24
80874YAW0	SCIENTIFIC GAMES INTERNAT 144A 5.000% 10/15/2025 DD 10/17/17	116,000.000	-103,820.00	119,480.00
81105DAA3	SCRIPPS ESCROW II INC 144A 3.875% 01/15/2029 DD 12/30/20	7,000.000	-7,000.00	7,105.00
81527CAL1	SEDGWICK CMS 12/18 COV-LITE TL	186,086.800	-185,854.20	185,854.20
827048AW9	SILGAN HOLDINGS INC 4.125% 02/01/2028 DD 04/01/20	40,000.000	-39,800.00	41,100.00
829259AW0	SINCLAIR TELEVISION GROUP 144A 5.125% 02/15/2027 DD 08/30/16	288,000.000	-284,228.75	285,201.25
83001WAC8	SIX FLAGS THEME PARKS INC 144A 7.000% 07/01/2025 DD 04/22/20	142,000.000	-142,000.00	146,970.00
85236FAA1	SRM ESCROW ISSUER LLC 144A 6.000% 11/01/2028 DD 11/06/20	134,000.000	-134,000.00	140,030.00
855244AU3	STARBUCKS CORP 4.450% 08/15/2049 DD 05/13/19	250,000.000	-307,857.50	298,947.70
855244AX7	STARBUCKS CORP 3.350% 03/12/2050 DD 03/12/20	705,000.000	-683,310.60	777,699.60
857691AG4	STATION CASINOS LLC 144A 4.500% 02/15/2028 DD 02/07/20	474,000.000	-474,000.00	379,417.50
85769EAZ4	STATION CASINOS 2/20 COV-LITE 0.000% 02/08/2027 DD 01/23/20	118,567.860	-94,854.29	113,417.87
871829BH9	SYSCO CORP 4.450% 03/15/2048 DD 03/19/18	260,000.000	-221,681.20	314,818.40
87264ABE4	T-MOBILE USA INC 144A 3.875% 04/15/2030 DD 04/09/20	98,000.000	-97,292.44	107,800.00
87265VAF5	T-MOBILE 4/20 COV-LITE TL 0.000% 04/01/2027 DD 04/01/20	350,000.000	-344,750.00	351,312.50
874060AW6	TAKEDA PHARMACEUTICAL CO LTD 5.000% 11/26/2028 DD 11/26/19	197,000.000	-243,554.67	243,413.20
88023JAD8	TEMPO ACQUISITION LLC / T 144A 5.750% 06/01/2025 DD 05/07/20	192,000.000	-192,000.00	199,080.00
88033GDE7	TENET HEALTHCARE CORP 144A 7.500% 04/01/2025 DD 04/07/20	64,000.000	-64,000.00	69,280.00
88145LAB0	TERRIER MEDIA/COX MEDIA 12/19 0.000% 12/17/2026 DD 11/26/19	645,341.160	-611,835.31	633,567.48
88632NAP5	TIBCO SOFTWARE 3/20 COV-LITE T 0.000% 06/30/2026 DD 02/11/20	121,334.680	-107,381.19	118,907.99
893574AN3	TRANSCONTINENTAL GAS PIPE 144A 3.250% 05/15/2030 DD 05/08/20	305,000.000	-327,775.28	331,538.05
893647BK2	TRANSDIGM INC 144A 8.000% 12/15/2025 DD 04/08/20	96,000.000	-96,000.00	104,400.00
89364MBS2	TRANSDIGM 2/20 COV-LITE TLG 0.000% 08/22/2024 DD 01/23/20	366,137.550	-365,222.20	341,423.26
89837LAG0	TRUSTEES OF PRINCETON UNIVERSI 2.516% 07/01/2050 DD 06/15/20	665,000.000	-665,000.00	715,234.10
90352JAC7	UBS GROUP AG 144A 4.253% 03/23/2028 DD 03/23/17	250,000.000	-283,169.21	290,155.00
90353TAE0	UBER TECHNOLOGIES INC 144A 7.500% 09/15/2027 DD 09/17/19	112,000.000	-116,670.00	114,116.25
90385KAD3	ULTIMATE SOFTWARE 6/20 INCREME 0.000% 05/04/2026 DD 06/16/20	239,896.600	-236,298.15	240,496.34
91338CAA3	IOWA HEALTH SYSTEM 3.665% 02/15/2050 DD 05/13/20	180,000.000	-180,000.00	187,462.80
914906AT9	UNIVISION COMMUNICATIONS 144A 9.500% 05/01/2025 DD 04/28/20	224,000.000	-221,818.24	246,960.00
914906AU6	UNIVISION COMMUNICATIONS 144A 6.625% 06/01/2027 DD 06/18/20	277,000.000	-277,000.00	277,693.75

Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions
914908AY4	UNIVISION 6/20 EXTENDED TLB 0.000% 03/13/2026 DD 06/08/20	234,880.950	-234,293.75	230,183.33
91533BAD2	UPJOHN INC 144A 2.700% 06/22/2030 DD 06/22/20	190,000.000	-199,997.80	201,092.20
92243BAC3	EAGLEPICHER 2/18 TLB 0.000% 02/21/2025 DD 02/13/18	145,700.370	-144,243.37	144,243.37
92343VER1	VERIZON COMMUNICATIONS INC 4.329% 09/21/2028 DD 06/21/18	280,000.000	-322,926.80	332,687.60
92556HAB3	VIACOMCBS INC 4.950% 01/15/2031 DD 04/01/20	317,000.000	-376,210.27	393,400.17
92556HAD9	VIACOMCBS INC 4.200% 05/19/2032 DD 05/19/20	1,968,000.000	-2,223,165.71	2,275,561.15
92564RAD7	VICI PROPERTIES LP / VICI 144A 3.750% 02/15/2027 DD 02/05/20	87,000.000	-87,000.00	84,957.24
92564RAE5	VICI PROPERTIES LP / VICI 144A 4.125% 08/15/2030 DD 02/05/20	29,000.000	-29,000.00	28,637.50
92857WBD1	VODAFONE GROUP PLC 4.375% 02/19/2043 DD 02/19/13	175,000.000	-189,605.50	205,985.50
93974CRF9	WASHINGTON ST 5.090% 08/01/2033 DD 06/01/10	40,000.000	-52,389.60	53,078.80
95000U2F9	WELLS FARGO & CO VAR RT 06/17/2027 DD 06/17/19	2,600,000.000	-2,839,367.05	2,824,198.00
95000U2S1	WELLS FARGO & CO VAR RT 06/02/2028 DD 06/02/20	1,690,000.000	-1,744,012.33	1,764,968.40
95081QAN4	WESCO DISTRIBUTION INC 144A 7.125% 06/15/2025 DD 06/12/20	114,000.000	-114,000.00	121,125.00
95081QAP9	WESCO DISTRIBUTION INC 144A 7.250% 06/15/2028 DD 06/12/20	137,000.000	-135,964.28	146,590.00
96244UAD9	WHATABRANDS/WHATABURGER 2/20 C 0.000% 08/02/2026 DD 01/13/20	413,202.810	-412,169.81	413,719.31
96926JAE7	WILLIAM CARTER CO/THE 144A 5.500% 05/15/2025 DD 05/11/20	266,000.000	-266,120.00	277,305.00
970648AJ0	WILLIS NORTH AMERICA INC 2.950% 09/15/2029 DD 09/10/19	1,295,000.000	-1,386,014.70	1,416,341.50
97381HAR8	WINDSTREAM 9/16 B6 TLB 0.000% 03/29/2021 DD 09/13/16	1,006,616.460	-953,769.10	953,769.10
97381HAT4	WINDSTREAM 2/17 B7 TLB 0.000% 02/17/2024 DD 01/31/17	66,282.620	-62,139.96	62,139.96
983133AB5	WYNN RESORTS FINANCE LLC 144A 7.750% 04/15/2025 DD 04/14/20	605,000.000	-605,000.00	628,705.00
98389BAX8	XCEL ENERGY INC 3.500% 12/01/2049 DD 11/07/19	385,000.000	-454,427.05	426,067.95
98953GAD7	ZIGGO BOND CO BV 144A 5.125% 02/28/2030 DD 02/11/20	385,000.000	-389,812.50	400,400.00
98975VAJ5	ZODIAC/FLUIDRA 1/20 (EUR) COV-LITE TLB	171,575.430	-211,526.76	187,629.78
98975VAK2	ZODIAC/FLUIDRA 1/20 (USD) COV- 0.000% 07/02/2025 DD 01/14/20	327,582.780	-329,163.69	328,401.74
99AAB1336	MCS 5/17 TL 0.000% 05/20/2024 DD 05/11/17	387,678.400	-174,455.28	174,455.28
99AAB8976	LUMOS NETWORKS 10/17 DELAYED TL	242,199.550	240,988.55	-240,988.55
99AAD1813	NATIONAL CINEMEDIA 6/18 TLB	124,598.210	-97,186.61	97,809.59
99AAF3635	CALIFORNIA RESOURCES 11/17 COV 0.000% 12/31/2022 DD 11/17/17	751,316.600	-698,790.27	702,840.74
99AAF5390	PUG/VIAGOGO/STUBHUB 1/20 (USD) COV-LITE TL	269,971.530	-268,621.67	202,478.65
99AAF5820	ELANCO ANIMAL HEALTH 2/20 TLB 0.000% 02/04/2027 DD 01/24/20	626,492.230	-626,492.23	602,771.76
99AAF5838	ARCONIC 2/20 TLB 0.000% 02/04/2027 DD 01/23/20	348,539.450	-346,796.75	348,975.12
99AAF6604	INFORMATICA 2/20 (USD) COV-LIT 0.000% 02/14/2027 DD 02/05/20	186,726.060	-185,792.43	186,726.06
99AAF9822	JETBLUE 6/20 TL	76,853.460	-74,547.86	75,892.79
99AAG2297	DELTA AIR LINES/SKYMILES 9/20 TLB	141,291.110	-139,878.20	142,704.03
99AAG2503	DATATEL/ELLUCIAN 9/20 COV-LITE TLB	70,528.970	-70,000.00	70,021.74
99AAG3675	WEBER-STEPHEN 10/20 TLB 0.000% 10/20/2027 DD 10/13/20	131,921.620	-131,262.01	131,489.05
99AAG5027	CONSTELLATION BRANDS/ARTERRA W 0.000% 11/19/2027 DD 10/30/20	32,810.280	-32,564.20	32,810.28
99AAG5068	AMERICAN BATH 11/20 TLB1 0.000% 12/31/2023 DD 11/09/20	55,266.270	-54,713.61	55,266.27

Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions
99AAG5076	AMERICAN BATH 11/20 TLB2 0.000% 12/31/2023 DD 11/09/20	18,422.090	-18,237.87	18,422.09
99AAH0159	ASPLUNDH 8/20 COV-LITE TLB	119,075.100	-118,479.72	119,372.79
99F106F0A	US 10YR ULTRA FUTURE (CBT) EXP JUN 20	8,157.000	0.00	79,586,468.83
99F106I0A	US 10YR ULTRA FUTURE (CBT) EXP SEP 20	6,682.000	0.00	6,808,676.35
99F106L0A	US 10YR ULTRA FUTURE (CBT) EXP DEC 20	5,842.000	0.00	-13,785,540.55
99F133F0A	US TREAS BD FUTURE (CBT) EXP JUN 20	8,051.000	0.00	122,348,280.53
99F133I0A	US LONG BOND FUTURE (CBT) EXP SEP 20	4,149.000	0.00	4,756,073.15
99F133L0A	US LONG BOND FUTURE (CBT) EXP DEC 20	3,968.000	0.00	-15,814,013.96
99F700F0A	US ULTRA BOND (CBT) EXP JUN 20	654.000	0.00	11,652,029.95
99F700I0A	US ULTRA BOND (CBT) EXP SEP 20	917.000	0.00	6,939,709.01
99F700L0A	US ULTRA BOND (CBT) EXP DEC 20	1,742.000	0.00	-5,248,294.81
99VVCJE2	HIGHLINE CAPITAL QUALIFIED FUND LTD	37,500.000	-3,513,907.46	3,513,907.46
ED9250801	IFCO SYSTEMS 11/19 (EUR) TL 0.000%	591,249.470	-663,559.28	608,799.78
EDBMHGX71	METRO AG	48,500.000	-747,640.11	503,468.41
EE9251799	AERNNOVA AEROSPACE 1/20 DELAYE 0.000%	51,794.110	-57,398.23	56,257.58
EE9270971	AERNNOVA AEROSPACE 1/20 COV-LI 0.000%	201,997.040	-223,853.12	217,357.58
EEBJXCZK8	IBERDROLA SA RTS	17.000	-3.08	3.26
EEBKWGV39	IBERDROLA SA RTS	52,538.000	-14,068.74	14,917.85
EEBMYFGN8	CELLNEX TELECOM SA RTS	10.000	0.00	38.19
EFBFX1TV0	NOVAFIVES SAS REGS VAR RT 06/15/2025	150,000.000	-145,396.58	129,527.55
EL9250779	FAMAR 12/18 PIK TLA	1,310,294.630	-118,157.37	115,576.91
EL9272435	AZELIS 1/20 TL 0.000%	100,741.840	-111,168.62	109,858.98
ELBMW0Y56	PLT VII FINANCE SARL 144A 4.625% 01/05/2026	136,000.000	-153,482.80	163,736.20
ENBG5MK94	PROMONTORIA HOLDING 264 B REGS VAR RT 08/15/2023	206,000.000	-203,365.98	186,318.97
ENBJLVXF2	UNITED GROUP BV 144A VAR RT 02/15/2026	206,000.000	-227,537.30	228,004.92
ENBKF90F1	UNITED GROUP BV 144A 3.125% 02/15/2026	316,000.000	-349,037.80	350,203.52
ENBKT7B5	Q-PARK HOLDING I BV 144A 2.000% 03/01/2027	265,000.000	-290,903.75	295,396.59
EXBKX5B08	LLOYDS BANKING GROUP PLC REGS VAR RT 12/31/2049	1,100,000.000	-1,419,802.63	1,493,299.50
EXBN78775	INTERNATIONAL CONSOLIDATED AIR RTS	69,000.000	-169,975.23	17,292.17
FJ6390929	NOMURA RESEARCH INSTITUTE LTD	16,505.000	-354,074.23	440,397.38
G1738KAB1	MAGICLAB\BUZZ MERGER 1/20 COV- 0.000% 01/22/2027 DD 01/13/20	224,002.930	-223,442.92	221,482.90
G3679YAC6	R&R ICE CREAM/FRONERI 1/20 (USD) COV-LITE TL	335,677.620	-334,838.43	328,590.25
G3679YAG7	R&R ICE CREAM/FRONERI 1/20 (USD) 2ND LIEN COV-LITE TL	29,100.220	-29,027.47	29,754.97
G3679YAH5	R&R ICE CREAM/FRONERI 1/20 (EUR) 2ND LIEN COV-LITETL	10,583.940	-11,679.38	11,901.09
SSBMVB563	LOOMIS AB	63,198.000	-1,810,255.14	1,502,659.53
SSBN2R840	VERISURE HOLDING AB 144A 3.875% 07/15/2026	192,000.000	-216,835.20	227,013.53



Series of Transactions in Excess of Five Percent of Plan Assets

Report ID: T6500

Status: FINAL

FXP COMBINE MGRS - FXPG00000300

1/1/2020 - 12/31/2020

FXP ALL MANAGER ACCOUNTS

Tran Count	Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions	Cost of Assets Disposed	Gain/Loss
5% VALUE :		420,066,653.00					
5	912803EE9	U S TREASURY BD PRIN STRIP 0.000% 11/15/2043 DD 11/15/13	55,600,000.000	39,256,266.27	0.00	0.00	0.00
45	912803EE9	U S TREASURY BD PRIN STRIP 0.000% 11/15/2043 DD 11/15/13	407,900,000.000	294,733,644.45	0.00	0.00	0.00
50	912803EE9	U S TREASURY BD PRIN STRIP 0.000% 11/15/2043 DD 11/15/13	405,400,000.000	0.00	293,662,345.75	292,851,614.09	810,731.66
396	912810SK5	U S TREASURY BOND 2.375% 11/15/2049 DD 11/15/19	199,565,000.000	248,045,181.98	0.00	0.00	0.00
558	912810SK5	U S TREASURY BOND 2.375% 11/15/2049 DD 11/15/19	199,565,000.000	0.00	249,257,595.40	248,045,181.98	1,212,413.42
1	912810SL3	U S TREASURY BOND 2.000% 02/15/2050 DD 02/15/20	1,800,000.000	1,960,183.42	0.00	0.00	0.00
539	912810SL3	U S TREASURY BOND 2.000% 02/15/2050 DD 02/15/20	211,256,000.000	241,141,953.05	0.00	0.00	0.00
492	912810SL3	U S TREASURY BOND 2.000% 02/15/2050 DD 02/15/20	211,256,000.000	0.00	241,170,660.38	241,141,953.05	28,707.33
36	996087094	BNY MELLON CASH RESERVE 0.100% 12/31/2049 DD 06/26/97	310,101,772.490	310,101,772.49	0.00	0.00	0.00
38	996087094	BNY MELLON CASH RESERVE 0.100% 12/31/2049 DD 06/26/97	311,905,293.850	0.00	311,905,293.85	311,905,293.85	0.00
1,448	996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	4,121,140,685.840	4,121,140,685.84	0.00	0.00	0.00
1,189	996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	3,623,639,885.080	0.00	3,623,639,885.08	3,623,639,885.08	0.00
2	99VVBSYZ3	AGT US LONG FIXED ACTIVE CREDI	67,495,646.850	0.00	1,575,504,109.94	1,216,005,619.10	359,498,490.84



Single Transactions in Excess of Five Percent of Plan Assets

Report ID: T6400

Status: FINAL

FXP COMBINE MGRS - FXPG00000300

1/1/2020 - 12/31/2020

FXP ALL MANAGER ACCOUNTS

Security ID		Security Description	Tran Code	Shares	Transaction Expense	Cost of Acquisitions	Proceeds of Dispositions	Cost of Assets Disposed	Gain/Loss
5% VALUE :		420,066,653.00							
FXPF50011602	99VVBSYZ3	AGT US LONG FIXED ACTIVE CREDI	S	66,147,527.462	0.00	0.00	1,544,035,893.32	1,191,717,819.40	352,318,073.92

Schedule SB Attachment (Form 5500)—2020 Plan Year
FirstEnergy Corp. Master Pension Plan
EIN: 34-1843785 PN: 001

Schedule SB, line 26—Schedule of Active Participant Data as of January 1, 2020

**Schedule SB, Line 26—Schedule of Active Participant Data
As of January 1, 2020**

**FirstEnergy Corp.
FirstEnergy Corp. Master Pension Plan
Active Employees**

EIN: 34-1843785 PN: 001

Number of Participants, Average Compensation and Average Cash Balance Account

Attained Age	Years of Credited Service									
	<1	1-4	5-9	10-14	15-19	20-24	25-29	30-34	35-39	40+
<25	263	486	5							
	\$63,058	\$80,183								
	\$1,047	\$6,378								
25-29	187	835	286	3						
	\$73,093	\$80,129	\$99,400							
	\$1,411	\$7,999	\$4,871							
30-34	101	591	545	401	3					
	\$76,724	\$84,423	\$99,843	\$113,989						
	\$1,583	\$8,647	\$2,357	\$0						
35-39	105	406	376	699	151	2				
	\$77,732	\$89,348	\$98,897	\$114,165	\$126,456					
	\$1,461	\$10,639	\$3,192	\$0	\$0					
40-44	60	259	251	551	356	69	1			
	\$78,747	\$85,578	\$102,599	\$110,789	\$112,904	\$112,419				
	\$1,739	\$11,841	\$4,350	\$0	\$0	\$0				
45-49	39	184	178	458	325	166	112	12		
	\$93,483	\$91,565	\$103,580	\$109,510	\$111,625	\$120,590	\$112,741			
	\$1,727	\$15,209	\$6,277	\$0	\$0	\$0	\$0			
50-54	36	157	151	366	291	192	368	290	24	
	\$110,637	\$89,148	\$99,363	\$111,236	\$109,230	\$116,065	\$121,070	\$128,306	\$118,103	
	\$2,779	\$15,708	\$5,307	\$0	\$0	\$0	\$0	\$0	\$0	
55-59	21	112	97	254	230	152	330	669	544	58
	\$82,167	\$90,273	\$101,896	\$108,536	\$106,403	\$112,219	\$109,606	\$119,623	\$120,016	\$112,171
	\$2,450	\$16,859	\$7,260	\$0	\$0	\$0	\$0	\$0	\$0	\$0
60-64	5	60	63	124	102	72	158	280	416	311
		\$95,057	\$106,256	\$104,842	\$96,364	\$93,587	\$100,891	\$110,273	\$118,611	\$113,782
		\$17,614	\$6,982	\$0	\$0	\$0	\$183	\$0	\$0	\$0
65-69	1	6	13	27	18	9	20	43	54	99
				\$137,061			\$98,263	\$103,855	\$105,022	\$111,670
				\$0			\$0	\$0	\$0	\$0
70+			1	4	2	4	1	6	6	30
										\$107,094
										\$0

N-14,720

Schedule SB Attachment (Form 5500)—2020 Plan Year
FirstEnergy Corp. Master Pension Plan
EIN: 34-1843785 PN: 001

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

Interest Rates Based on the American Rescue Plan Act (H.R. 1319),
the interest rate stabilization changes to:

1st Segment Rate	4.75%
2nd Segment Rate	5.50%
3rd Segment Rate	6.27%

Interest Rates for Maximum Tax Purposes Based on segment rates with a four-month look-back
(September 2019), without regard to interest rate
stabilization.

1st Segment Rate	2.79%
2nd Segment Rate	3.92%
3rd Segment Rate	4.38%

Salary Increases

Minimum Funding Target Normal Cost	See Tables 1–2.
Maximum Tax Expected Benefit Increase	See Tables 1–2.

Cash Balance Interest Crediting Rate 4.25%

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

Social Security COLA Increases 3.00%

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

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

All others are assumed to elect a single life annuity.

Optional Payment Form Conversion Interest Rate Current 417(e) interest rates for lump sums, but not
greater than 3.15% or 10-year Treasury rates plus
150 basis points.¹

¹ Grandfathered basis does not apply to cash balance participants.

Schedule SB Attachment (Form 5500)—2020 Plan Year
FirstEnergy Corp. Master Pension Plan
EIN: 34-1843785 PN: 001

For ERISA Requirements

Optional Payment Form Conversion Mortality	Current IRC section 417(e) table for lump sums.
Retirement Age	
Active Participants	See Tables 3–5.
Terminated Vested Participants	Age 60 if Local 29 (“BV29”), otherwise Age 63.
Mortality Rates	
Healthy and Disabled	2020 static mortality table for annuitants and non-annuitants per §1.430(h)(3)-1(e).
Withdrawal Rates	See Tables 6–7.
Disability Rates	See Tables 8–9.
Decrement Timing	Middle of year decrements (except that retirement is assumed to occur at the beginning of the year of ages where the assumed retirement age is 100%).
Surviving Spouse Benefit	It is assumed that 70% of males and 70% of females have an eligible spouse, and that males are two years older than their spouses.
Valuation Compensation	For nonbargaining employees, total pay is assumed to be base pay plus target incentive. For bargaining employees, total pay is assumed to be equal to base pay plus target incentive plus assumed overtime. The overtime assumption is specific to each union (See Table 10).
Benefit and Compensation Limits	Projected benefits and compensation are limited by the current IRC section 415 maximum benefit of \$230,000 and the 401(a)(17) compensation limit of \$285,000.

Schedule SB Attachment (Form 5500)—2020 Plan Year
FirstEnergy Corp. Master Pension Plan
EIN: 34-1843785 PN: 001

For ERISA Requirements

Valuation of Plan Assets

Smoothed fair market value of assets over the current and prior two years, adjusted for contributions, benefit payments, administrative expenses, and expected earnings. The average value of assets calculated in this manner is further limited to not less than 90% nor more than 110% of fair market value.

A characteristic of this method is that the expected distribution of the value of plan assets is skewed toward understatement relative to the corresponding market values for expected long-term rates of return in excess of the third segment rate under IRC section 430(h)(2)(C)(iii).

Expected Return on Assets

2018 Plan Year

7.50%, limited to 6.29%

2019 Plan Year

7.50%, limited to 6.11%

2020 Plan Year

7.50%, limited to 6.27%

Trust Expenses Included in Target Normal Cost

\$30,400,000 (estimated administrative and PBGC premiums for the current year, rounded to the nearest \$100,000)

Actuarial Method

Standard unit credit cost method

Valuation Date

January 1, 2020

Schedule SB Attachment (Form 5500)—2020 Plan Year
FirstEnergy Corp. Master Pension Plan
EIN: 34-1843785 PN: 001

Table 1

Salary Merit Increase Rates—Nonbargaining Employees

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

Schedule SB Attachment (Form 5500)—2020 Plan Year
FirstEnergy Corp. Master Pension Plan
EIN: 34-1843785 PN: 001

Table 2

Salary Merit Increase Rates—Bargaining Employees

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

Schedule SB Attachment (Form 5500)—2020 Plan Year
FirstEnergy Corp. Master Pension Plan
EIN: 34-1843785 PN: 001

Table 3

Retirement Rates—Local 270 (58 and 35)

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

Schedule SB Attachment (Form 5500)—2020 Plan Year
FirstEnergy Corp. Master Pension Plan
EIN: 34-1843785 PN: 001

Table 4

Retirement Rates—Nonbargaining Employees

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

Schedule SB Attachment (Form 5500)—2020 Plan Year
FirstEnergy Corp. Master Pension Plan
EIN: 34-1843785 PN: 001

Table 5

Retirement Rates—Bargaining Employees

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

Schedule SB Attachment (Form 5500)—2020 Plan Year
FirstEnergy Corp. Master Pension Plan
EIN: 34-1843785 PN: 001

Table 6—Page 1 of 2

Withdrawal Rates—Nonbargaining Employees

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

Schedule SB Attachment (Form 5500)—2020 Plan Year
FirstEnergy Corp. Master Pension Plan
EIN: 34-1843785 PN: 001

Table 6—Page 2 of 2

Withdrawal Rates—Nonbargaining Employees

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

Schedule SB Attachment (Form 5500)—2020 Plan Year
FirstEnergy Corp. Master Pension Plan
EIN: 34-1843785 PN: 001

Table 7—Page 1 of 2

Withdrawal Rates—Bargaining Employees

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

Schedule SB Attachment (Form 5500)—2020 Plan Year
FirstEnergy Corp. Master Pension Plan
EIN: 34-1843785 PN: 001

Table 7—Page 2 of 2

Withdrawal Rates—Bargaining Employees

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

Schedule SB Attachment (Form 5500)—2020 Plan Year
FirstEnergy Corp. Master Pension Plan
EIN: 34-1843785 PN: 001

Table 8

Disability Rates—Nonbargaining Employees

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

Schedule SB Attachment (Form 5500)—2020 Plan Year
FirstEnergy Corp. Master Pension Plan
EIN: 34-1843785 PN: 001

Table 9

Disability Rates—Bargaining Employees

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

Schedule SB Attachment (Form 5500)—2020 Plan Year
FirstEnergy Corp. Master Pension Plan
EIN: 34-1843785 PN: 001

Table 10

Valuation Compensation¹

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

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

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

Form 5500 Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Annual Return/Report of Employee Benefit Plan This form is required to be filed for employee benefit plans under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and sections 6057(b) and 6058(a) of the Internal Revenue Code (the Code). <p style="text-align: center;">▶ Complete all entries in accordance with the instructions to the Form 5500.</p>	OMB Nos. 1210-0110 1210-0089 <div style="text-align: center; font-size: 24pt; font-weight: bold;">2020</div> This Form is Open to Public Inspection
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Part I	Annual Report Identification Information
For calendar plan year 2020 or fiscal plan year beginning <u>01/01/2020</u> and ending <u>12/31/2020</u>	
A	This return/report is for: <div style="display: flex; justify-content: space-between;"> <div> ☐ a multiemployer plan </div> <div> ☐ a multiple-employer plan (Filers checking this box must attach a list of participating employer information in accordance with the form instructions.) </div> </div>
	☒ a single-employer plan <div style="margin-left: 100px;">☐ a DFE (specify) _____</div>
B	This return/report is: <div style="display: flex; justify-content: space-between;"> <div> ☐ the first return/report ☐ an amended return/report </div> <div> ☐ the final return/report ☐ a short plan year return/report (less than 12 months) </div> </div>
C	If the plan is a collectively-bargained plan, check here. ☐
D	Check box if filing under: <div style="display: flex; justify-content: space-between;"> <div> ☒ Form 5558 ☐ special extension (enter description) </div> <div> ☐ automatic extension </div> <div> ☐ the DFVC program </div> </div>

Part II	Basic Plan Information —enter all requested information						
1a	Name of plan FIRSTENERGY CORP. MASTER PENSION PLAN						
	<table border="1" style="width: 100%; border-collapse: collapse;"> <tr> <td style="width: 10%;">1b</td> <td>Three-digit plan number (PN) ▶</td> <td>001</td> </tr> <tr> <td>1c</td> <td colspan="2">Effective date of plan 07/01/1944</td> </tr> </table>	1b	Three-digit plan number (PN) ▶	001	1c	Effective date of plan 07/01/1944	
1b	Three-digit plan number (PN) ▶	001					
1c	Effective date of plan 07/01/1944						
2a	Plan sponsor's name (employer, if for a single-employer plan) Mailing address (include room, apt., suite no. and street, or P.O. Box) City or town, state or province, country, and ZIP or foreign postal code (if foreign, see instructions) FIRSTENERGY CORP. 76 SOUTH MAIN STREET AKRON OH 44308						
	<table border="1" style="width: 100%; border-collapse: collapse;"> <tr> <td style="width: 10%;">2b</td> <td>Employer Identification Number (EIN) 34-1843785</td> </tr> <tr> <td>2c</td> <td>Plan Sponsor's telephone number 330-384-5417</td> </tr> <tr> <td>2d</td> <td>Business code (see instructions) 221100</td> </tr> </table>	2b	Employer Identification Number (EIN) 34-1843785	2c	Plan Sponsor's telephone number 330-384-5417	2d	Business code (see instructions) 221100
2b	Employer Identification Number (EIN) 34-1843785						
2c	Plan Sponsor's telephone number 330-384-5417						
2d	Business code (see instructions) 221100						

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

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

SIGN HERE		10-15-21	CHRISTINE L WALKER
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE			
	Signature of employer/plan sponsor	Date	Enter name of individual signing as employer or plan sponsor
SIGN HERE			
	Signature of DFE	Date	Enter name of individual signing as DFE

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

Form 5500 (2020)
v. 200204

3a Plan administrator's name and address ☒ 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	41,722
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)	14,720
a(2) Total number of active participants at the end of the plan year		6a(2)	12,122
b Retired or separated participants receiving benefits		6b	19,735
c Other retired or separated participants entitled to future benefits		6c	5,401
d Subtotal. Add lines 6a(2) , 6b , and 6c		6d	37,258
e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits.		6e	3,574
f Total. Add lines 6d and 6e		6f	40,832
g Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item)		6g	
h Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested		6h	481
7 Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item)		7	
8a If the plan provides pension benefits, enter the applicable pension feature codes from the List of Plan Characteristics Codes in the instructions: 1A 1C 1E 3F 3H			
b If the plan provides welfare benefits, enter the applicable welfare feature codes from the List of Plan Characteristics Codes in the instructions:			
9a Plan funding arrangement (check all that apply) (1) ☒ Insurance (2) ☐ Code section 412(e)(3) insurance contracts (3) ☒ Trust (4) ☐ General assets of the sponsor		9b Plan benefit arrangement (check all that apply) (1) ☒ Insurance (2) ☐ Code section 412(e)(3) insurance contracts (3) ☒ Trust (4) ☐ General assets of the sponsor	
10 Check all applicable boxes in 10a and 10b to indicate which schedules are attached, and, where indicated, enter the number attached. (See instructions)			
a Pension Schedules (1) ☒ R (Retirement Plan Information) (2) ☐ MB (Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information) - signed by the plan actuary (3) ☒ SB (Single-Employer Defined Benefit Plan Actuarial Information) - signed by the plan actuary		b General Schedules (1) ☒ H (Financial Information) (2) ☐ I (Financial Information – Small Plan) (3) ☒ <u>2</u> A (Insurance Information) (4) ☒ C (Service Provider Information) (5) ☒ D (DFE/Participating Plan Information) (6) ☐ G (Financial Transaction Schedules)	

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

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

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

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

11c Enter the Receipt Confirmation Code for the 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 _____

FirstEnergy Corp. Master Pension Plan
Schedule H, line 4j - Schedule of Reportable Transactions
Year Ended December 31, 2020
#34-1843785 Plan 001

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

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



Series of Transactions in Excess of Five Percent of Plan Assets

Report ID: T6500

Status: FINAL

FXP COMBINE MGRS - FXPG00000300

1/1/2020 - 12/31/2020

FXP ALL MANAGER ACCOUNTS

Tran Count	Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions	Cost of Assets Disposed	Gain/Loss
5% VALUE :		420,066,653.00					
5	912803EE9	U S TREASURY BD PRIN STRIP 0.000% 11/15/2043 DD 11/15/13	55,600,000.000	39,256,266.27	0.00	0.00	0.00
45	912803EE9	U S TREASURY BD PRIN STRIP 0.000% 11/15/2043 DD 11/15/13	407,900,000.000	294,733,644.45	0.00	0.00	0.00
50	912803EE9	U S TREASURY BD PRIN STRIP 0.000% 11/15/2043 DD 11/15/13	405,400,000.000	0.00	293,662,345.75	292,851,614.09	810,731.66
396	912810SK5	U S TREASURY BOND 2.375% 11/15/2049 DD 11/15/19	199,565,000.000	248,045,181.98	0.00	0.00	0.00
558	912810SK5	U S TREASURY BOND 2.375% 11/15/2049 DD 11/15/19	199,565,000.000	0.00	249,257,595.40	248,045,181.98	1,212,413.42
1	912810SL3	U S TREASURY BOND 2.000% 02/15/2050 DD 02/15/20	1,800,000.000	1,960,183.42	0.00	0.00	0.00
539	912810SL3	U S TREASURY BOND 2.000% 02/15/2050 DD 02/15/20	211,256,000.000	241,141,953.05	0.00	0.00	0.00
492	912810SL3	U S TREASURY BOND 2.000% 02/15/2050 DD 02/15/20	211,256,000.000	0.00	241,170,660.38	241,141,953.05	28,707.33
36	996087094	BNY MELLON CASH RESERVE 0.100% 12/31/2049 DD 06/26/97	310,101,772.490	310,101,772.49	0.00	0.00	0.00
38	996087094	BNY MELLON CASH RESERVE 0.100% 12/31/2049 DD 06/26/97	311,905,293.850	0.00	311,905,293.85	311,905,293.85	0.00
1,448	996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	4,121,140,685.840	4,121,140,685.84	0.00	0.00	0.00
1,189	996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	3,623,639,885.080	0.00	3,623,639,885.08	3,623,639,885.08	0.00
2	99VVBSYZ3	AGT US LONG FIXED ACTIVE CREDI	67,495,646.850	0.00	1,575,504,109.94	1,216,005,619.10	359,498,490.84



Single Transactions in Excess of Five Percent of Plan Assets

Report ID: T6400

Status: FINAL

FXP COMBINE MGRS - FXPG00000300

1/1/2020 - 12/31/2020

FXP ALL MANAGER ACCOUNTS

Security ID		Security Description	Tran Code	Shares	Transaction Expense	Cost of Acquisitions	Proceeds of Dispositions	Cost of Assets Disposed	Gain/Loss
5% VALUE :		420,066,653.00							
FXPF50011602	99VVBSYZ3	AGT US LONG FIXED ACTIVE CREDI	S	66,147,527.462	0.00	0.00	1,544,035,893.32	1,191,717,819.40	352,318,073.92

SCHEDULE SB (Form 5500) <small>Department of the Treasury Internal Revenue Service</small> <small>Department of Labor Employee Benefits Security Administration</small> <small>Pension Benefit Guaranty Corporation</small>	Single-Employer Defined Benefit Plan Actuarial Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6059 of the Internal Revenue Code (the Code). ► File as an attachment to Form 5500 or 5500-SF.	<small>OMB No. 1210-0110</small> 2020 This Form is Open to Public Inspection
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For calendar plan year 2020 or fiscal plan year beginning 01/01/2020 and ending 12/31/2020

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

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

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

Part I	Basic Information		
1	Enter the valuation date: Month <u>01</u> Day <u>01</u> Year <u>2020</u>		
2	Assets:		
	2a	8,395,523,624	
	2b	7,992,517,689	
3	Funding target/participant count breakdown	(1) Number of participants	(2) Vested Funding Target
	a For retired participants and beneficiaries receiving payment.....	22,647	5,062,989,303
	b For terminated vested participants	4,355	381,358,947
	c For active participants	14,720	2,175,477,745
	d Total	41,722	7,619,825,995
4	If the plan is in at-risk status, check the box and complete lines (a) and (b)..... ☐		
	a Funding target disregarding prescribed at-risk assumptions	4a	
	b Funding target reflecting at-risk assumptions, but disregarding transition rule for plans that have been in at-risk status for fewer than five consecutive years and disregarding loading factor	4b	
5	Effective interest rate	5	5.72%
6	Target normal cost	6	172,276,085

Statement by Enrolled Actuary

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

SIGN HERE	VLAD SACHELARIE <i>VS</i> Signature of actuary	09/06/2021 Date
	VLAD SACHELARIE Type or print name of actuary	2007106 Most recent enrollment number
	AON CONSULTING, INC. Firm name	216-430-4749 Telephone number (including area code)
	950 Main Avenue SUITE 1600 Cleveland OH 44113 Address of the firm	

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

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

**Schedule SB (Form 5500) 2020
v. 200204**

Part II Beginning of Year Carryover and Prefunding Balances

	(a) Carryover balance	(b) Prefunding balance
7 Balance at beginning of prior year after applicable adjustments (line 13 from prior year)	0	1,199,161,500
8 Portion elected for use to offset prior year's funding requirement (line 35 from prior year)	0	378,449,223
9 Amount remaining (line 7 minus line 8)	0	820,712,277
10 Interest on line 9 using prior year's actual return of <u>20.17</u> %	0	165,537,666
11 Prior year's excess contributions to be added to prefunding balance:		
a Present value of excess contributions (line 38a from prior year)		0
b(1) Interest on the excess, if any, of line 38a over line 38b from prior year Schedule SB, using prior year's effective interest rate of <u>5.51</u> %		0
b(2) Interest on line 38b from prior year Schedule SB, using prior year's actual return		0
c Total available at beginning of current plan year to add to prefunding balance		0
d Portion of (c) to be added to prefunding balance		0
12 Other reductions in balances due to elections or deemed elections		0
13 Balance at beginning of current year (line 9 + line 10 + line 11d – line 12)	0	986,249,943

Part III Funding Percentages

14 Funding target attainment percentage	14	90.53%
15 Adjusted funding target attainment percentage	15	87.52%
16 Prior year's funding percentage for purposes of determining whether carryover/prefunding balances may be used to reduce current year's funding requirement	16	85.08%
17 If the current value of the assets of the plan is less than 70 percent of the funding target, enter such percentage	17	%

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

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

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

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

20 Quarterly contributions and liquidity shortfalls:

a Did the plan have a "funding shortfall" for the prior year? ☒ Yes ☐ No

b If line 20a is "Yes," were required quarterly installments for the current year made in a timely manner? ☒ Yes ☐ No

c If line 20a is "Yes," see instructions and complete the following table as applicable:

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

Part V	Assumptions Used to Determine Funding Target and Target Normal Cost		
21	Discount rate:		
a	Segment rates:	<div style="display: flex; justify-content: space-around;"> <div>1st segment: 4.75 %</div> <div>2nd segment: 5.50 %</div> <div>3rd segment: 6.27 %</div> </div>	☐ N/A, full yield curve used
b	Applicable month (enter code).....	21b	4
22	Weighted average retirement age	22	62
23	Mortality table(s) (see instructions) ☐ Prescribed - combined ☒ Prescribed - separate ☐ Substitute		
Part VI	Miscellaneous Items		
24	Has a change been made in the non-prescribed actuarial assumptions for the current plan year? If "Yes," see instructions regarding required attachment..... ☐ Yes ☒ No		
25	Has a method change been made for the current plan year? If "Yes," see instructions regarding required attachment. ☐ Yes ☒ No		
26	Is the plan required to provide a Schedule of Active Participants? If "Yes," see instructions regarding required attachment. ☒ Yes ☐ No		
27	If the plan is subject to alternative funding rules, enter applicable code and see instructions regarding attachment.....	27	
Part VII	Reconciliation of Unpaid Minimum Required Contributions For Prior Years		
28	Unpaid minimum required contributions for all prior years	28	0
29	Discounted employer contributions allocated toward unpaid minimum required contributions from prior years (line 19a).....	29	0
30	Remaining amount of unpaid minimum required contributions (line 28 minus line 29)	30	0
Part VIII	Minimum Required Contribution For Current Year		
31	Target normal cost and excess assets (see instructions):		
a	Target normal cost (line 6)	31a	172,276,085
b	Excess assets, if applicable, but not greater than line 31a	31b	0
32	Amortization installments:	Outstanding Balance	Installment
a	Net shortfall amortization installment	732,876,525	68,807,346
b	Waiver amortization installment	0	0
33	If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month _____ Day _____ Year _____) and the waived amount		33
34	Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33).....		34 241,083,431
	Carryover balance	Prefunding balance	Total balance
35	Balances elected for use to offset funding requirement	0	241,083,431
36	Additional cash requirement (line 34 minus line 35).....		36 0
37	Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c).....		37 0
38	Present value of excess contributions for current year (see instructions)		
a	Total (excess, if any, of line 37 over line 36)	38a	0
b	Portion included in line 38a attributable to use of prefunding and funding standard carryover balances		38b
39	Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37).....		39 0
40	Unpaid minimum required contributions for all years		40 0
Part IX	Pension Funding Relief Under Pension Relief Act of 2010 (See Instructions)		
41	If an election was made to use PRA 2010 funding relief for this plan:		
a	Schedule elected ☐ 2 plus 7 years ☐ 15 years		
b	Eligible plan year(s) for which the election in line 41a was made ☐ 2008 ☐ 2009 ☐ 2010 ☐ 2011		

Schedule SB Attachment (Form 5500)—2020 Plan Year
FirstEnergy Corp. Master Pension Plan
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Schedule SB, line 15—Reconciliation of Differences Between Valuation Results and
Amounts Used to Calculate AFTAP

The funding target and value of plan assets calculated below for the 2020 AFTAP do not reflect the interest rate stabilization provisions under ARPA.

The inputs used in the 2020 AFTAP certification are outlined below:

	2020 Certifications
Funding Target	\$ 8,023,032,244
Value of Plan Assets	\$ 7,992,517,689
Funding Standard Carryover Balance	\$ 0
Prefunding Balance	\$ 986,249,943
Annuities Purchased for NHCE's	\$ 128,778,526
Security Posted	\$ 0
Certified AFTAP	87.52%

Schedule SB Attachment (Form 5500)—2020 Plan Year
FirstEnergy Corp. Master Pension Plan
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Schedule SB, line 22—Description of Weighted Average Retirement Age

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

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

Total Weighted Average Retirement Calculation

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

Schedule SB Attachment (Form 5500)—2020 Plan Year
FirstEnergy Corp. Master Pension Plan
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Schedule SB, Part V—Statement of Actuarial Assumptions/Methods
For ERISA Requirements

Interest Rates Based on the American Rescue Plan Act (H.R. 1319),
the interest rate stabilization changes to:

1st Segment Rate	4.75%
2nd Segment Rate	5.50%
3rd Segment Rate	6.27%

Interest Rates for Maximum Tax Purposes Based on segment rates with a four-month look-back
(September 2019), without regard to interest rate
stabilization.

1st Segment Rate	2.79%
2nd Segment Rate	3.92%
3rd Segment Rate	4.38%

Salary Increases

Minimum Funding Target Normal Cost	See Tables 1–2.
Maximum Tax Expected Benefit Increase	See Tables 1–2.

Cash Balance Interest Crediting Rate 4.25%

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

Social Security COLA Increases 3.00%

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

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

All others are assumed to elect a single life annuity.

Optional Payment Form Conversion Interest Rate Current 417(e) interest rates for lump sums, but not
greater than 3.15% or 10-year Treasury rates plus
150 basis points.¹

¹ Grandfathered basis does not apply to cash balance participants.

Schedule SB Attachment (Form 5500)—2020 Plan Year
FirstEnergy Corp. Master Pension Plan
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For ERISA Requirements

Optional Payment Form Conversion Mortality	Current IRC section 417(e) table for lump sums.
Retirement Age	
Active Participants	See Tables 3–5.
Terminated Vested Participants	Age 60 if Local 29 (“BV29”), otherwise Age 63.
Mortality Rates	
Healthy and Disabled	2020 static mortality table for annuitants and non-annuitants per §1.430(h)(3)-1(e).
Withdrawal Rates	See Tables 6–7.
Disability Rates	See Tables 8–9.
Decrement Timing	Middle of year decrements (except that retirement is assumed to occur at the beginning of the year of ages where the assumed retirement age is 100%).
Surviving Spouse Benefit	It is assumed that 70% of males and 70% of females have an eligible spouse, and that males are two years older than their spouses.
Valuation Compensation	For nonbargaining employees, total pay is assumed to be base pay plus target incentive. For bargaining employees, total pay is assumed to be equal to base pay plus target incentive plus assumed overtime. The overtime assumption is specific to each union (See Table 10).
Benefit and Compensation Limits	Projected benefits and compensation are limited by the current IRC section 415 maximum benefit of \$230,000 and the 401(a)(17) compensation limit of \$285,000.

Schedule SB Attachment (Form 5500)—2020 Plan Year
FirstEnergy Corp. Master Pension Plan
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For ERISA Requirements

Valuation of Plan Assets

Smoothed fair market value of assets over the current and prior two years, adjusted for contributions, benefit payments, administrative expenses, and expected earnings. The average value of assets calculated in this manner is further limited to not less than 90% nor more than 110% of fair market value.

A characteristic of this method is that the expected distribution of the value of plan assets is skewed toward understatement relative to the corresponding market values for expected long-term rates of return in excess of the third segment rate under IRC section 430(h)(2)(C)(iii).

Expected Return on Assets

2018 Plan Year

7.50%, limited to 6.29%

2019 Plan Year

7.50%, limited to 6.11%

2020 Plan Year

7.50%, limited to 6.27%

Trust Expenses Included in Target Normal Cost

\$30,400,000 (estimated administrative and PBGC premiums for the current year, rounded to the nearest \$100,000)

Actuarial Method

Standard unit credit cost method

Valuation Date

January 1, 2020

Schedule SB Attachment (Form 5500)—2020 Plan Year
FirstEnergy Corp. Master Pension Plan
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Table 1

Salary Merit Increase Rates—Nonbargaining Employees

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

Schedule SB Attachment (Form 5500)—2020 Plan Year
FirstEnergy Corp. Master Pension Plan
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Table 2

Salary Merit Increase Rates—Bargaining Employees

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

Schedule SB Attachment (Form 5500)—2020 Plan Year
FirstEnergy Corp. Master Pension Plan
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Table 3

Retirement Rates—Local 270 (58 and 35)

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

Schedule SB Attachment (Form 5500)—2020 Plan Year
FirstEnergy Corp. Master Pension Plan
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Table 4

Retirement Rates—Nonbargaining Employees

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

Schedule SB Attachment (Form 5500)—2020 Plan Year
FirstEnergy Corp. Master Pension Plan
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Table 5

Retirement Rates—Bargaining Employees

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

Schedule SB Attachment (Form 5500)—2020 Plan Year
FirstEnergy Corp. Master Pension Plan
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Table 6—Page 1 of 2

Withdrawal Rates—Nonbargaining Employees

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

Schedule SB Attachment (Form 5500)—2020 Plan Year
FirstEnergy Corp. Master Pension Plan
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Table 6—Page 2 of 2

Withdrawal Rates—Nonbargaining Employees

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

Schedule SB Attachment (Form 5500)—2020 Plan Year
FirstEnergy Corp. Master Pension Plan
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Table 7—Page 1 of 2

Withdrawal Rates—Bargaining Employees

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

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Withdrawal Rates—Bargaining Employees

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

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Table 8

Disability Rates—Nonbargaining Employees

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

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Table 9

Disability Rates—Bargaining Employees

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

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Table 10

Valuation Compensation¹

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

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

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

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Schedule SB, Part V—Summary of Plan Provisions

Effective Date	Amended and restated January 1, 2015.
Plan Participation	First of month following hire for employees of FirstEnergy Corp. or any of its participating operating companies.
Benefit Eligibility	
Normal Retirement	Age 65.
Early Retirement	Age 55 with 10 years of Eligibility Service (one year of Eligibility Service for former Ohio Edison employees hired prior to 1990), but not yet 65.
Deferred Retirement	Participant continues to accrue benefits after age 65.
Disability	Ten years of Eligibility Service and satisfies Plan requirements for disability.
Vested Pension	Five years of Eligibility Service.
Special Vested Pension ¹	Age 50 with 10 years of Eligibility Service (but not yet 55) and participating in the Company's Severance Benefits Plan.
Qualified Preretirement Survivor Annuity (QPSA)	Death of a vested participant with a surviving spouse.
Nonqualified Preretirement Survivor Annuity (NPSA)	Death of a vested participant with a designated non-spouse surviving beneficiary.
Monthly Accrued Benefit	
FirstEnergy Corp.	
Post-12/31/2004 ² Employees	
Average Pensionable Earnings ("FATP") Benefit	Average Monthly Pensionable Earnings multiplied by 1.20% for each year of Credited Service.

¹ Also applies to employees terminated from FirstEnergy Corp. due to the emergence of FirstEnergy Solutions from bankruptcy.

² Hired or rehired after January 1, 2005 and not a Cash Balance Participant. See Table A for FATP effective dates for collectively bargained employees.

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

Greater of:

1. 2.125% of career earnings divided by 12. Career earnings includes salary and wages, overtime pay, shift premiums, annual incentive awards and other similar compensation.
2. The sum of (a) and (b) as defined below:
 - a. Highest Average Monthly Base Earnings multiplied by the sum of 1.58% for each of the first 20 years of Credited Service; plus 1.18% for each of the next 10 years of Credited Service; plus 0.78% for each of the next five years of Credited Service; plus 1.10% for each year of Credited Service in excess of 35 years.
 - b. 0.32% for each year of Credited Service up to 35 years, multiplied by the excess, if any, of Highest Average Monthly Earnings over the lesser of:
 - (1) 150% of the participant's Covered Compensation for the year of determination; and
 - (2) Social Security taxable wage base.

Former Duquesne Light
Nonbargaining Employees

Greater of (1) and (2):

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

Minus

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

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Normal Retirement

Accrued benefit at the Normal Retirement Date.

Early Retirement

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

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

Deferred Retirement

Accrued benefit at Normal Retirement Date.

Disability

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

Deferred Vested

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

Special Vested Pension

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

QPSA Benefit

Less Than 10 Years of Eligibility
Service

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

At Least 10 Years of
Eligibility Service

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

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

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NPSA Benefit

Less Than 10 Years of Eligibility Service	Surviving beneficiary receives the accrued benefit, actuarially reduced for early commencement and election of 100% joint & survivor annuity, generally commencing immediately (in no event can the benefit be deferred later than December 31 of the year following the employee's death).
At Least 10 Years of Eligibility Service	Surviving beneficiary receives the accrued benefit, reduced for early commencement ² and election of 100% joint & survivor annuity, commencing immediately.

Definitions

Normal Form of Benefits	Life annuity.
Optional Forms	100%, 75%, 50%, or 25% joint and survivor annuity, with or without "pop-up" feature; 5-, 10-, or 15-year certain & life annuity; or a single lump sum (for present values up to \$25,000 only ³). The portion of the retirement benefit earned by a former Centerior Plan nonbargaining participant prior to December 31, 1997 ("Pre-1998 Centerior Accrued Benefit") may be paid in the form of a single lump sum.
Optional Form Factors	<p>For payments other than lump sums, conversions are generally based on an interest rate of 6.00% and the RP-2000 Combined Healthy Mortality Table (weighted 50% male and 50% female).</p> <p>For lump sums, conversions currently use the interest rates under Internal Revenue Code section 417(e) from October of the preceding plan year and the mortality table under section 417(e) for the plan year. For certain legacy participants, a grandfathered basis also applies.</p>
Years of Credited Service	Prior to January 1, 2014, a year in which at least 1,000 hours are worked. On and after January 1, 2014, elapsed time from date of participation (one month credited if at least one hour worked in the month).
Years of Eligibility Service	Similar to Years of Credited Service but using date of hire.
Covered Compensation	Average of taxable wage bases for the 35 calendar years ending with the year the participant attains Social Security retirement age.

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

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

³ Applies to all parts of the Master Pension Plan.

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

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Centerior Energy Corporation—TECO and CEI Nonbargaining

Definitions

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

Benefit Amounts

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

Definitions

Eligibility Service	“Continuous Service” credited prior to January 1, 1976 plus years and fractions (to the nearest 1/12) from date of hire (on or after January 1, 1976).
Entry Date	Date of Hire.
Total Earnings	Including wages, bonuses, overtime, overtime premium, vacation pay, and sick pay.
Eligibility for Benefits	
Normal Retirement	First of month following attainment of age 65 or fifth anniversary of hire, if later.
Early Retirement	Age 55 with 10 years of Eligibility Service.
Deferred Vested	Five Years of Eligibility Service.
Special Deferred Vested ¹	Age 50 with 10 years of Eligibility Service (but not yet 55), and participant in the Company's Severance Benefits Plan.
Disability Benefit	Ten years of Eligibility Service and satisfies Plan requirements for disability.
Qualified Preretirement Survivor Annuity (QPSA)	Death of a vested participant with a surviving spouse.
Nonqualified Preretirement Survivor Annuity (NPSA)	Death of a vested participant with a designated non-spouse surviving beneficiary.
Postretirement Death Benefit	N/A.
Benefit Amounts	
Career Earnings Benefit	For Locals 1413 and 245, 2.125% of Total Earnings for each year of Benefit Service on and after January 1, 2002 and for Local 19, 2.00% of Total Earnings for each year of Benefit Service on and after January 1, 2001; plus amounts previously accrued.
Normal Retirement	Career Earnings Benefit.

¹ Also applies to employees terminated from FirstEnergy Corp. due to the emergence of FirstEnergy Solutions from bankruptcy.

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Early Retirement

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

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

Deferred Vested

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

Special Deferred Vested

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

Disability Benefit

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

QPSA Benefit

Less Than 10 Years of Eligibility Service

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

At Least 10 Years of Eligibility Service

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

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

² Maximum early commencement reduction of 31%.

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NPSA Benefit

Less Than 10 Years of Eligibility Service

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

At Least 10 Years of Eligibility Service

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

Normal Form of Benefits

Life annuity.

Optional Forms

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

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

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

² Maximum early commencement reduction of 31%.

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

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Centerior Energy Corporation—CEI Bargaining Local 270

Definitions

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

Eligibility for Benefits

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

Benefit Amounts

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

¹ Also applies to employees terminated from FirstEnergy Corp. due to the emergence of FirstEnergy Solutions from bankruptcy.

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Early Retirement

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

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

Special Early Retirement

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

Deferred Vested

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

Special Deferred Vested

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

Disability Benefit

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

QPSA Benefit

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

NPSA Benefit

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

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Normal Form of Benefits

Life annuity.

Optional Forms

“FirstEnergy” payment options.

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

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

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

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

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Nonqualified Preretirement Survivor Annuity
(NPSA) Benefit

Eligibility

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

Benefit and Commencement

Less Than 10 Years of Eligibility Service

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

At Least 10 Years of Eligibility Service

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

Form of Benefit Payments

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

Pension During First Year

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

¹ Subject to maximum reduction of 30%.

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

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Former Duquesne Light Bargaining Employees—Bargaining Local 29

Definitions

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

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

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

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

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

Eligibility for Benefits

Normal Retirement First of month following attainment of age 65.

Early Retirement Age 55 with five years of Eligibility Service.

Deferred Vested Five Years of Eligibility Service.

Special Deferred Vested N/A.

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

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

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Nonqualified Preretirement Survivor Annuity
(NPSA)

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

Benefit Amounts
Normal Retirement

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

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

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

Early Retirement

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

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

Deferred Vested

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

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Disability Benefit

A participant who has completed at least 10 years of Vesting Service and becomes Totally and Permanently disabled while employed and prior to age 65 is eligible to receive a disability retirement pension. The disability retirement pension shall be the amount of his accrued pension benefit reduced before age 62 by the amount, if any, of benefits payable under any disability benefit program (other than Workers' Compensation and Social Security) to which the Company makes contributions.

QPSA Benefit

Beneficiary receives the accrued benefit, unreduced for early commencement and election of 50% joint & survivor annuity, commencing at employee's age 55.¹

NPSA Benefit

Beneficiary receives the accrued benefit, reduced for early commencement² and election of 100% joint & survivor annuity, generally commencing immediately (in no event can the benefit be deferred later than December 31 of the year following the employee's death).

Normal Form of Benefits

Life annuity.

Optional Forms

"FirstEnergy" payment options.

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

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

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Allegheny Energy Local 102 Employees

Normal Retirement

Eligibility

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

Accrued Benefit

The greatest of:

(a) The sum of:

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

(b) The sum of:

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

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

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

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

Minimum Benefit

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

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Late Retirement
Benefit

Accrued Benefit at Deferred Commencement Date.

Early Retirement
Eligibility

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

Benefit

The greatest of:

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

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

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

Deferred Vested Termination
Eligibility

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

Benefit

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

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Preretirement Death Benefit

Eligibility

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

Benefit

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

Normal Form of Benefits

Life annuity.

Optional Forms

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

Employee Contributions

They are not required or permitted.

Year of Service

The 12-month period ending June 30.

Definitions

Credited Service

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

Vesting Service

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

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

Compensation (Base Annual Rate)

The lesser of (1) and (2):

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

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Earnings

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

Covered Compensation

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

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Allegheny Energy Employees Other than Local 102

Normal Retirement

Eligibility

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

Accrued Benefit for Service
Prior to January 1, 2012¹

The greatest of:

(a) The sum of:

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

(b) The sum of:

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

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

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

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

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

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

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Accrued Benefit for Service
After December 31, 2011¹

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

Early Retirement

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

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

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

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Cash Balance Participants

Definitions

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

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

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

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

Benefit Amounts

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

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Table A

Plan Formula Effective Dates by Collective Bargaining Unit

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

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

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

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

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

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

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

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Changes in Plan Provisions Since the Prior Year

The plan reporting valuation reflects the plan changes from Amendment Nos. 10 and 11 to the FirstEnergy Corp. Master Pension Plan which were executed during 2019. Specific plan changes include:

- Union Voluntary Enhanced Retirement Program (“UVERP”) for select FirstEnergy Solutions (FES) union participants who retire during a designated period.
- Clarify the age 50–54 bridge benefit provisions for employees of business units that will emerge from the FES bankruptcy.
- Other administrative changes (certain only payments to estates and bifurcation of benefits) that had no impact on valuation results.

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

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

Schedule SB Attachment (Form 5500)—2020 Plan Year
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Schedule SB, line 26—Schedule of Active Participant Data as of January 1, 2020

**Schedule SB, Line 26—Schedule of Active Participant Data
As of January 1, 2020**

**FirstEnergy Corp.
FirstEnergy Corp. Master Pension Plan
Active Employees**

EIN: 34-1843785 PN: 001

Number of Participants, Average Compensation and Average Cash Balance Account

Attained Age	Years of Credited Service									
	<1	1-4	5-9	10-14	15-19	20-24	25-29	30-34	35-39	40+
<25	263	486	5							
	\$63,058	\$80,183								
	\$1,047	\$6,378								
25-29	187	835	286	3						
	\$73,093	\$80,129	\$99,400							
	\$1,411	\$7,999	\$4,871							
30-34	101	591	545	401	3					
	\$76,724	\$84,423	\$99,843	\$113,989						
	\$1,583	\$8,647	\$2,357	\$0						
35-39	105	406	376	699	151	2				
	\$77,732	\$89,348	\$98,897	\$114,165	\$126,456					
	\$1,461	\$10,639	\$3,192	\$0	\$0					
40-44	60	259	251	551	356	69	1			
	\$78,747	\$85,578	\$102,599	\$110,789	\$112,904	\$112,419				
	\$1,739	\$11,841	\$4,350	\$0	\$0	\$0				
45-49	39	184	178	458	325	166	112	12		
	\$93,483	\$91,565	\$103,580	\$109,510	\$111,625	\$120,590	\$112,741			
	\$1,727	\$15,209	\$6,277	\$0	\$0	\$0	\$0			
50-54	36	157	151	366	291	192	368	290	24	
	\$110,637	\$89,148	\$99,363	\$111,236	\$109,230	\$116,065	\$121,070	\$128,306	\$118,103	
	\$2,779	\$15,708	\$5,307	\$0	\$0	\$0	\$0	\$0	\$0	
55-59	21	112	97	254	230	152	330	669	544	58
	\$82,167	\$90,273	\$101,896	\$108,536	\$106,403	\$112,219	\$109,606	\$119,623	\$120,016	\$112,171
	\$2,450	\$16,859	\$7,260	\$0	\$0	\$0	\$0	\$0	\$0	\$0
60-64	5	60	63	124	102	72	158	280	416	311
		\$95,057	\$106,256	\$104,842	\$96,364	\$93,587	\$100,891	\$110,273	\$118,611	\$113,782
		\$17,614	\$6,982	\$0	\$0	\$0	\$183	\$0	\$0	\$0
65-69	1	6	13	27	18	9	20	43	54	99
				\$137,061			\$98,263	\$103,855	\$105,022	\$111,670
				\$0			\$0	\$0	\$0	\$0
70+			1	4	2	4	1	6	6	30
										\$107,094
										\$0

N-14,720

Schedule SB Attachment (Form 5500)—2020 Plan Year
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Schedule SB, line 32—Schedule of Amortization Bases

Type of Base	Present Value of Installment	Date Established	Years Remaining	Amortization Installment
Shortfall	\$ 732,876,525	January 1, 2020	15	\$ 68,807,346

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Schedule SB, line 15—Reconciliation of Differences Between Valuation Results and
Amounts Used to Calculate AFTAP

The funding target and value of plan assets calculated below for the 2020 AFTAP do not reflect the interest rate stabilization provisions under ARPA.

The inputs used in the 2020 AFTAP certification are outlined below:

	2020 Certifications
Funding Target	\$ 8,023,032,244
Value of Plan Assets	\$ 7,992,517,689
Funding Standard Carryover Balance	\$ 0
Prefunding Balance	\$ 986,249,943
Annuities Purchased for NHCE's	\$ 128,778,526
Security Posted	\$ 0
Certified AFTAP	87.52%

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

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

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

Total Weighted Average Retirement Calculation

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

Schedule SB Attachment (Form 5500)—2020 Plan Year
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Schedule SB, Part V—Summary of Plan Provisions

Effective Date	Amended and restated January 1, 2015.
Plan Participation	First of month following hire for employees of FirstEnergy Corp. or any of its participating operating companies.
Benefit Eligibility	
Normal Retirement	Age 65.
Early Retirement	Age 55 with 10 years of Eligibility Service (one year of Eligibility Service for former Ohio Edison employees hired prior to 1990), but not yet 65.
Deferred Retirement	Participant continues to accrue benefits after age 65.
Disability	Ten years of Eligibility Service and satisfies Plan requirements for disability.
Vested Pension	Five years of Eligibility Service.
Special Vested Pension ¹	Age 50 with 10 years of Eligibility Service (but not yet 55) and participating in the Company's Severance Benefits Plan.
Qualified Preretirement Survivor Annuity (QPSA)	Death of a vested participant with a surviving spouse.
Nonqualified Preretirement Survivor Annuity (NPSA)	Death of a vested participant with a designated non-spouse surviving beneficiary.
Monthly Accrued Benefit	
FirstEnergy Corp.	
Post-12/31/2004 ² Employees	
Average Pensionable Earnings ("FATP") Benefit	Average Monthly Pensionable Earnings multiplied by 1.20% for each year of Credited Service.

¹ Also applies to employees terminated from FirstEnergy Corp. due to the emergence of FirstEnergy Solutions from bankruptcy.

² Hired or rehired after January 1, 2005 and not a Cash Balance Participant. See Table A for FATP effective dates for collectively bargained employees.

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

Greater of:

1. 2.125% of career earnings divided by 12. Career earnings includes salary and wages, overtime pay, shift premiums, annual incentive awards and other similar compensation.
2. The sum of (a) and (b) as defined below:
 - a. Highest Average Monthly Base Earnings multiplied by the sum of 1.58% for each of the first 20 years of Credited Service; plus 1.18% for each of the next 10 years of Credited Service; plus 0.78% for each of the next five years of Credited Service; plus 1.10% for each year of Credited Service in excess of 35 years.
 - b. 0.32% for each year of Credited Service up to 35 years, multiplied by the excess, if any, of Highest Average Monthly Earnings over the lesser of:
 - (1) 150% of the participant's Covered Compensation for the year of determination; and
 - (2) Social Security taxable wage base.

Former Duquesne Light
Nonbargaining Employees

Greater of (1) and (2):

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

Minus

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

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Normal Retirement

Accrued benefit at the Normal Retirement Date.

Early Retirement

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

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

Deferred Retirement

Accrued benefit at Normal Retirement Date.

Disability

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

Deferred Vested

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

Special Vested Pension

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

QPSA Benefit

Less Than 10 Years of Eligibility
Service

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

At Least 10 Years of
Eligibility Service

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

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

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NPSA Benefit

Less Than 10 Years of Eligibility Service	Surviving beneficiary receives the accrued benefit, actuarially reduced for early commencement and election of 100% joint & survivor annuity, generally commencing immediately (in no event can the benefit be deferred later than December 31 of the year following the employee's death).
At Least 10 Years of Eligibility Service	Surviving beneficiary receives the accrued benefit, reduced for early commencement ² and election of 100% joint & survivor annuity, commencing immediately.

Definitions

Normal Form of Benefits	Life annuity.
Optional Forms	100%, 75%, 50%, or 25% joint and survivor annuity, with or without "pop-up" feature; 5-, 10-, or 15-year certain & life annuity; or a single lump sum (for present values up to \$25,000 only ³). The portion of the retirement benefit earned by a former Centerior Plan nonbargaining participant prior to December 31, 1997 ("Pre-1998 Centerior Accrued Benefit") may be paid in the form of a single lump sum.
Optional Form Factors	<p>For payments other than lump sums, conversions are generally based on an interest rate of 6.00% and the RP-2000 Combined Healthy Mortality Table (weighted 50% male and 50% female).</p> <p>For lump sums, conversions currently use the interest rates under Internal Revenue Code section 417(e) from October of the preceding plan year and the mortality table under section 417(e) for the plan year. For certain legacy participants, a grandfathered basis also applies.</p>
Years of Credited Service	Prior to January 1, 2014, a year in which at least 1,000 hours are worked. On and after January 1, 2014, elapsed time from date of participation (one month credited if at least one hour worked in the month).
Years of Eligibility Service	Similar to Years of Credited Service but using date of hire.
Covered Compensation	Average of taxable wage bases for the 35 calendar years ending with the year the participant attains Social Security retirement age.

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

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

³ Applies to all parts of the Master Pension Plan.

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

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Centerior Energy Corporation—TECO and CEI Nonbargaining

Definitions

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

Benefit Amounts

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

Definitions

Eligibility Service	“Continuous Service” credited prior to January 1, 1976 plus years and fractions (to the nearest 1/12) from date of hire (on or after January 1, 1976).
Entry Date	Date of Hire.
Total Earnings	Including wages, bonuses, overtime, overtime premium, vacation pay, and sick pay.
Eligibility for Benefits	
Normal Retirement	First of month following attainment of age 65 or fifth anniversary of hire, if later.
Early Retirement	Age 55 with 10 years of Eligibility Service.
Deferred Vested	Five Years of Eligibility Service.
Special Deferred Vested ¹	Age 50 with 10 years of Eligibility Service (but not yet 55), and participant in the Company's Severance Benefits Plan.
Disability Benefit	Ten years of Eligibility Service and satisfies Plan requirements for disability.
Qualified Preretirement Survivor Annuity (QPSA)	Death of a vested participant with a surviving spouse.
Nonqualified Preretirement Survivor Annuity (NPSA)	Death of a vested participant with a designated non-spouse surviving beneficiary.
Postretirement Death Benefit	N/A.
Benefit Amounts	
Career Earnings Benefit	For Locals 1413 and 245, 2.125% of Total Earnings for each year of Benefit Service on and after January 1, 2002 and for Local 19, 2.00% of Total Earnings for each year of Benefit Service on and after January 1, 2001; plus amounts previously accrued.
Normal Retirement	Career Earnings Benefit.

¹ Also applies to employees terminated from FirstEnergy Corp. due to the emergence of FirstEnergy Solutions from bankruptcy.

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Early Retirement

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

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

Deferred Vested

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

Special Deferred Vested

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

Disability Benefit

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

QPSA Benefit

Less Than 10 Years of Eligibility Service

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

At Least 10 Years of Eligibility Service

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

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

² Maximum early commencement reduction of 31%.

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NPSA Benefit

Less Than 10 Years of Eligibility Service

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

At Least 10 Years of Eligibility Service

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

Normal Form of Benefits

Life annuity.

Optional Forms

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

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

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

² Maximum early commencement reduction of 31%.

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

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Centerior Energy Corporation—CEI Bargaining Local 270

Definitions

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

Eligibility for Benefits

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

Benefit Amounts

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

¹ Also applies to employees terminated from FirstEnergy Corp. due to the emergence of FirstEnergy Solutions from bankruptcy.

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Early Retirement

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

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

Special Early Retirement

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

Deferred Vested

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

Special Deferred Vested

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

Disability Benefit

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

QPSA Benefit

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

NPSA Benefit

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

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Normal Form of Benefits

Life annuity.

Optional Forms

“FirstEnergy” payment options.

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

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

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

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

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Nonqualified Preretirement Survivor Annuity
(NPSA) Benefit

Eligibility

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

Benefit and Commencement

Less Than 10 Years of Eligibility Service

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

At Least 10 Years of Eligibility Service

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

Form of Benefit Payments

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

Pension During First Year

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

¹ Subject to maximum reduction of 30%.

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

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Former Duquesne Light Bargaining Employees—Bargaining Local 29

Definitions

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

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

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

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

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

Eligibility for Benefits

Normal Retirement First of month following attainment of age 65.

Early Retirement Age 55 with five years of Eligibility Service.

Deferred Vested Five Years of Eligibility Service.

Special Deferred Vested N/A.

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

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

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Nonqualified Preretirement Survivor Annuity
(NPSA)

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

Benefit Amounts
Normal Retirement

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

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

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

Early Retirement

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

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

Deferred Vested

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

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Disability Benefit

A participant who has completed at least 10 years of Vesting Service and becomes Totally and Permanently disabled while employed and prior to age 65 is eligible to receive a disability retirement pension. The disability retirement pension shall be the amount of his accrued pension benefit reduced before age 62 by the amount, if any, of benefits payable under any disability benefit program (other than Workers' Compensation and Social Security) to which the Company makes contributions.

QPSA Benefit

Beneficiary receives the accrued benefit, unreduced for early commencement and election of 50% joint & survivor annuity, commencing at employee's age 55.¹

NPSA Benefit

Beneficiary receives the accrued benefit, reduced for early commencement² and election of 100% joint & survivor annuity, generally commencing immediately (in no event can the benefit be deferred later than December 31 of the year following the employee's death).

Normal Form of Benefits

Life annuity.

Optional Forms

"FirstEnergy" payment options.

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

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

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Allegheny Energy Local 102 Employees

Normal Retirement

Eligibility

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

Accrued Benefit

The greatest of:

(a) The sum of:

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

(b) The sum of:

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

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

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

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

Minimum Benefit

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

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Late Retirement
Benefit

Accrued Benefit at Deferred Commencement Date.

Early Retirement
Eligibility

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

Benefit

The greatest of:

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

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

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

Deferred Vested Termination
Eligibility

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

Benefit

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

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Preretirement Death Benefit

Eligibility

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

Benefit

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

Normal Form of Benefits

Life annuity.

Optional Forms

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

Employee Contributions

They are not required or permitted.

Year of Service

The 12-month period ending June 30.

Definitions

Credited Service

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

Vesting Service

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

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

Compensation (Base Annual Rate)

The lesser of (1) and (2):

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

Schedule SB Attachment (Form 5500)—2020 Plan Year
FirstEnergy Corp. Master Pension Plan
EIN: 34-1843785 PN: 001

Earnings

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

Covered Compensation

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

Schedule SB Attachment (Form 5500)—2020 Plan Year
FirstEnergy Corp. Master Pension Plan
EIN: 34-1843785 PN: 001

Allegheny Energy Employees Other than Local 102

Normal Retirement

Eligibility

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

Accrued Benefit for Service
Prior to January 1, 2012¹

The greatest of:

(a) The sum of:

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

(b) The sum of:

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

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

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

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

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

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

Schedule SB Attachment (Form 5500)—2020 Plan Year
FirstEnergy Corp. Master Pension Plan
EIN: 34-1843785 PN: 001

Accrued Benefit for Service
After December 31, 2011¹

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

Early Retirement

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

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

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

Schedule SB Attachment (Form 5500)—2020 Plan Year
FirstEnergy Corp. Master Pension Plan
EIN: 34-1843785 PN: 001

Cash Balance Participants

Definitions

Eligibility

Nonbargaining employees hired or rehired on and after January 1, 2014. See Table A for effective dates for collectively bargained employees.

Benefit Service

On and after January 1, 2014, elapsed time from date of participation (one month credited if at least one hour worked in the month).

Eligibility Service

Similar to Benefit Service but using date of hire.

Determination Date

December 31st of each calendar year, or the date the employee separates from service.

Points

Age plus Benefit Service determined as of the Determination Date, both individually rounded to four decimal places and the sum rounded down to the nearest integer.

Pensionable Earnings

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

Pay Credits

Each Participant's Cash Balance Account shall be credited under the terms contained in the following table at as of the Determination Date.

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

Interest Credits

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

Schedule SB Attachment (Form 5500)—2020 Plan Year
FirstEnergy Corp. Master Pension Plan
EIN: 34-1843785 PN: 001

Eligibility for Benefits

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

Benefit Amounts

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

Schedule SB Attachment (Form 5500)—2020 Plan Year
FirstEnergy Corp. Master Pension Plan
EIN: 34-1843785 PN: 001

Table A

Plan Formula Effective Dates by Collective Bargaining Unit

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

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

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

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

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

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

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

Schedule SB Attachment (Form 5500)—2020 Plan Year
FirstEnergy Corp. Master Pension Plan
EIN: 34-1843785 PN: 001

Changes in Plan Provisions Since the Prior Year

The plan reporting valuation reflects the plan changes from Amendment Nos. 10 and 11 to the FirstEnergy Corp. Master Pension Plan which were executed during 2019. Specific plan changes include:

- Union Voluntary Enhanced Retirement Program (“UVERP”) for select FirstEnergy Solutions (FES) union participants who retire during a designated period.
- Clarify the age 50–54 bridge benefit provisions for employees of business units that will emerge from the FES bankruptcy.
- Other administrative changes (certain only payments to estates and bifurcation of benefits) that had no impact on valuation results.

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

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

FirstEnergy Corp. Master Pension Plan
Schedule H, line 4i - Schedule of Assets (Held at End of Year)
December 31, 2020
#34-1843785 Plan 001

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

See pages 1-104 of the attached report from Bank of New York Mellon for the Schedule of Assets (Held at Year End)

FirstEnergy Corp. Master Pension Plan
Schedule H, line 4i - Schedule of Assets (Acquired and Disposed of Within Year)
Year Ended December 31, 2020
#34-1843785 Plan 001

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

See pages 1-7 of the attached report from Bank of New York Mellon for the Schedule of Assets (Acquired and Disposed of Within Year)



Schedule of Investments at End of Plan Year at Revalued Cost

Report ID: M1102E

Status: FINAL

FXP COMBINE MGRS - FXPG00000300

1/1/2020 - 12/31/2020

FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
INTEREST-BEARING CASH					
FXPF10010802 AA9123453	AUD (AUSTRALIAN DOLLARS)	14,866.980	10,450.74	11,472.11	1,021.37
FXPF10010802 ES9123450	CHF (SWISS FRANC)	101,439.410	104,196.75	114,756.95	10,560.20
FXPF10010802 EX9123459	GBP (GREAT BRITISH POUNDS)	154,945.500	205,262.57	211,802.75	6,540.18
FXPF10010802 FH9123487	HKD CURRENCY AT BROKER	0.010	0.00	0.00	0.00
FXPF10010802 FJ9123483	JPY CURRENCY AT BROKER	0.020	0.00	0.00	0.00
FXPF10010802 XX9123458	EUR (EURO)	35,883.370	40,279.08	43,905.10	3,626.02
FXPF11010002 SS9123455	SEK (SWEDISH KRONA)	3,687.300	421.28	448.98	27.70
FXPF11010202 AA9123487	AUD CURRENCY AT BROKER	-4.080	-2.87	-3.15	-0.28
FXPF11010202 ES9123450	CHF (SWISS FRANC)	126,779.370	131,987.48	143,423.69	11,436.21
FXPF11010202 EX9123459	GBP (GREAT BRITISH POUNDS)	3,525.400	4,670.25	4,819.05	148.80
FXPF11010202 EX9123483	GBP CURRENCY AT BROKER 0.000%	-0.980	-1.30	-1.34	-0.04
FXPF11010202 FH9123487	HKD CURRENCY AT BROKER	-0.060	-0.01	-0.01	0.00
FXPF11010202 FJ9123459	JPY (JAPANESE YEN)	27,299,745.000	251,205.36	264,417.11	13,211.75
FXPF11010202 FJ9123483	JPY CURRENCY AT BROKER	9.200	0.08	0.09	0.01
FXPF11010202 FK9123456	KRW (SOUTH KOREAN WON)	105,521,678.000	91,246.18	97,138.61	5,892.43
FXPF11010202 LM9123455	MXN (MEXICAN PESO)	-53.940	-2.81	-2.71	0.10
FXPF11010202 NC9123455	CAD (CANADIAN DOLLARS)	9,782.590	7,543.93	7,678.64	134.71
FXPF11010202 NC9123489	CAD CURRENCY AT BROKER	-5.940	-4.58	-4.66	-0.08
FXPF11010202 SD9123458	DKK (DANISH KRONE)	27,933.540	4,193.74	4,591.69	397.95
FXPF11010202 XX9123458	EUR (EURO)	75,192.310	85,943.24	92,001.55	6,058.31
FXPF11010202 XX9123482	EUR CURRENCY AT BROKER	0.830	0.93	1.02	0.09
FXPF11010302 AA9123453	AUD (AUSTRALIAN DOLLARS)	22.550	16.14	17.40	1.26
FXPF11010302 EX9123459	GBP (GREAT BRITISH POUNDS)	0.120	0.16	0.16	0.00
FXPF11010302 SS9123455	SEK (SWEDISH KRONA)	0.290	0.03	0.04	0.01
FXPF11010602 AA9123453	AUD (AUSTRALIAN DOLLARS)	0.400	0.28	0.31	0.03
FXPF11010602 ES9123450	CHF (SWISS FRANC)	-48.060	-54.37	-54.37	0.00
FXPF11010602 EX9123459	GBP (GREAT BRITISH POUNDS)	0.100	0.13	0.14	0.01
FXPF11010602 FH9123453	HKD (HONG KONG DOLLARS)	0.230	0.03	0.03	0.00
FXPF11010602 KS9123453	ZAR (SOUTH AFRICAN RAND)	124.120	8.88	8.45	-0.43
FXPF11010602 LB9123459	BRL (BRAZILIAN REAL)	508.380	98.31	97.87	-0.44
FXPF11010602 XX9123458	EUR (EURO)	0.270	0.33	0.33	0.00
FXPF11010802 ES9123450	CHF (SWISS FRANC)	-17.010	-19.24	-19.24	0.00
FXPF11010802 EX9123459	GBP (GREAT BRITISH POUNDS)	0.060	0.08	0.08	0.00
FXPF11010802 FJ9123459	JPY (JAPANESE YEN)	-391.000	-3.79	-3.79	0.00



Schedule of Investments at End of Plan Year at Revalued Cost

Report ID: M1102E

Status: FINAL

FXP COMBINE MGRS - FXPG00000300

1/1/2020 - 12/31/2020

FXP ALL MANAGER ACCOUNTS

	Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss	
	FXPF11010802	FK9123456	KRW (SOUTH KOREAN WON)	11,072,420.000	10,029.82	10,192.78	162.96
	FXPF11010902	AA9123453	AUD (AUSTRALIAN DOLLARS)	16,830.270	12,371.09	12,987.08	615.99
	FXPF11010902	EM9123453	HUF (HUNGARIAN FORINT)	-90,801.340	-304.64	-306.33	-1.69
	FXPF11010902	ES9123450	CHF (SWISS FRANC)	-125.520	-137.21	-142.00	-4.79
	FXPF11010902	EX9123459	GBP (GREAT BRITISH POUNDS)	0.070	0.10	0.10	0.00
	FXPF11010902	FB9123456	THB (THAI BAHT)	308,556.000	9,811.78	10,298.93	487.15
	FXPF11010902	FH9123453	HKD (HONG KONG DOLLARS)	0.040	0.01	0.01	0.00
	FXPF11010902	FJ9123459	JPY (JAPANESE YEN)	-4.000	-0.04	-0.04	0.00
	FXPF11010902	FK9123456	KRW (SOUTH KOREAN WON)	12,480,000.000	10,545.44	11,488.54	943.10
	FXPF11010902	FL9123454	IDR (INDONESIAN RUPIAH)	692,731,741.000	48,947.19	49,304.49	357.30
	FXPF11010902	FM9123452	SGD (SINGAPORE DOLLARS)	-3.360	-2.47	-2.54	-0.07
	FXPF11010902	FN9123450	MYR (MALAYSIAN RINGGIT)	1,734,639.000	424,868.44	431,234.06	6,365.62
	FXPF11010902	KS9123453	ZAR (SOUTH AFRICAN RAND)	143.720	9.35	9.78	0.43
	FXPF11010902	LB9123459	BRL (BRAZILIAN REAL)	1,019,910.900	231,015.56	196,355.72	-34,659.84
	FXPF11010902	LM9123455	MXN (MEXICAN PESO)	490.890	26.11	24.64	-1.47
	FXPF11010902	NC9123455	CAD (CANADIAN DOLLARS)	22,035.990	17,123.31	17,296.70	173.39
	FXPF11010902	SS9123455	SEK (SWEDISH KRONA)	-13.170	-1.51	-1.60	-0.09
	FXPF11010902	XX9123458	EUR (EURO)	669,860.680	819,247.98	819,608.04	360.06
	FXPF20010402	XX9123458	EUR (EURO)	37,066.670	41,607.34	45,352.92	3,745.58
	FXPF20010602	999E81102	SWAP COLLATERAL WITH CITIBANK	195,335.560	195,335.56	195,335.56	0.00
	FXPF20010602	999F71597	CASH HELD AT BNYMELLON	0.310	0.31	0.31	0.00
	FXPF20010602	99VVAG9R6	SWAP COLLATERAL WITH BANK OF AMERICA NA	2,160,354.500	2,160,354.50	2,160,354.50	0.00
	FXPF20010602	AA9123453	AUD (AUSTRALIAN DOLLARS)	0.110	0.08	0.08	0.00
	FXPF20010602	EX9123459	GBP (GREAT BRITISH POUNDS)	74,947.990	101,157.32	102,450.15	1,292.83
	FXPF20010602	XX9123458	EUR (EURO)	537,923.510	602,474.33	658,176.31	55,701.98
	FXPF20011002	999BOAUS7	SWAP/ISDA BANK OF AMERICA (BOA 01/01/2049 DD 07/01/08	220,000.000	220,000.00	220,000.00	0.00
	FXPF20011002	999GLMUS3	GOLDMAN CAP MKT (GLM) CASH COL VAR RT 01/01/2049 DD 07/01/08	10,000.000	10,000.00	10,000.00	0.00
	FXPF20011002	999J27567	CITIBANK CASH COLLATERAL VAR RT 01/01/2049 DD 07/01/08	175,000.000	175,000.00	175,000.00	0.00
	FXPF20011002	999MSCD96	DOM MFA CASH COLL MSC VAR RT 01/01/2049 DD 07/01/08	60,000.000	60,000.00	60,000.00	0.00
	FXPF20011002	999SALCA0	SAL CCP COLLATERAL VAR RT 01/01/2049 DD 07/01/08	192,000.000	192,000.00	192,000.00	0.00
	FXPF20011002	999SALZA5	SAL ICE CCP COLLATERAL VAR RT 01/01/2049 DD 07/01/08	115,000.000	115,000.00	115,000.00	0.00
	FXPF20011002	999TDMD04	DOM MFA CASH COLL TD SEC VAR RT 01/01/2049 DD 07/01/08	540,000.000	540,000.00	540,000.00	0.00
	FXPF20011002	EX9123459	GBP (GREAT BRITISH POUNDS)	56,187.370	74,933.52	76,805.33	1,871.81
	FXPF20011002	LM9123455	MXN (MEXICAN PESO)	959.230	48.35	48.14	-0.21
	FXPF20011002	XX9123458	EUR (EURO)	146,420.220	177,293.18	179,152.46	1,859.28
	FXPF30010002	AA9123487	AUD CURRENCY AT BROKER	-0.010	-0.01	-0.01	0.00



Schedule of Investments at End of Plan Year at Revalued Cost

Report ID: M1102E

Status: FINAL

FXP COMBINE MGRS - FXPG00000300

1/1/2020 - 12/31/2020

FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF30010002 EX9123483	GBP CURRENCY AT BROKER 0.000%	2.830	3.75	3.87	0.12
FXPF30010002 XX9123458	EUR (EURO)	26.500	29.75	32.42	2.67
FXPF30010002 XX9123482	EUR CURRENCY AT BROKER	-2.040	-2.29	-2.50	-0.21
FXPF99910002 XX9123458	EUR (EURO)	20,564.780	23,083.97	25,162.04	2,078.07
TOTAL INTEREST-BEARING CASH			7,209,306.98	7,309,712.82	100,405.84

U. S. GOVERNMENT SECURITIES

FXPF11010802 9127962F5	U S TREASURY BILL 0.000% 03/25/2021 DD 03/26/20	2,504,000.000	2,503,707.87	2,503,707.87	0.00
FXPF11010802 9127964N6	U S TREASURY BILL 0.000% 03/18/2021 DD 09/17/20	4,129,000.000	4,128,349.64	4,128,349.64	0.00
FXPF20010302 9127963V9	U S TREASURY BILL 0.000% 01/21/2021 DD 07/23/20	7,695,000.000	7,693,191.03	7,693,191.03	0.00
FXPF20010302 9127964N6	U S TREASURY BILL 0.000% 03/18/2021 DD 09/17/20	9,430,000.000	9,428,164.56	9,428,164.56	0.00
FXPF20010302 912810SP4	U S TREASURY BOND 1.375% 08/15/2050 DD 08/15/20	11,415,000.000	10,656,357.68	10,690,832.40	34,474.72
FXPF20010302 91282CAV3	U S TREASURY NOTE 0.875% 11/15/2030 DD 11/15/20	5,095,000.000	5,067,666.72	5,078,288.40	10,621.68
FXPF20011002 912803EE9	U S TREASURY BD PRIN STRIP 0.000% 11/15/2043 DD 11/15/13	58,100,000.000	41,138,296.63	40,582,850.00	-555,446.63
FXPF20011002 912810SL3	U S TREASURY BOND 2.000% 02/15/2050 DD 02/15/20	1,800,000.000	1,960,183.42	1,954,962.00	-5,221.42
FXPF20011002 912810SP4	U S TREASURY BOND 1.375% 08/15/2050 DD 08/15/20	4,800,000.000	4,457,051.30	4,495,488.00	38,436.70
FXPF20011102 912810SP4	U S TREASURY BOND 1.375% 08/15/2050 DD 08/15/20	5,915,000.000	5,606,429.82	5,539,752.40	-66,677.42
FXPF20011102 912810SS8	U S TREASURY BOND 1.625% 11/15/2050 DD 11/15/20	4,035,000.000	3,990,951.98	4,019,868.75	28,916.77
FXPF20011102 912810ST6	U S TREASURY BOND 1.375% 11/15/2040 DD 11/15/20	7,880,000.000	7,809,110.08	7,791,350.00	-17,760.08
FXPF20011102 91282CAV3	U S TREASURY NOTE 0.875% 11/15/2030 DD 11/15/20	6,355,000.000	6,312,238.87	6,334,155.60	21,916.73
FXPF20011202 912810SP4	U S TREASURY BOND 1.375% 08/15/2050 DD 08/15/20	6,345,000.000	5,968,931.26	5,942,473.20	-26,458.06
FXPF20011202 91282CAU5	U S TREASURY NOTE 0.500% 10/31/2027 DD 10/31/20	135,000.000	133,523.44	133,945.65	422.21
FXPF20011202 91282CAV3	U S TREASURY NOTE 0.875% 11/15/2030 DD 11/15/20	620,000.000	618,718.54	617,966.40	-752.14
TOTAL U. S. GOVERNMENT SECURITIES			117,472,872.84	116,935,345.90	-537,526.94

CORPORATE DEBT INSTRUMENTS - PREFERRED

FXPF20010302 001055AY8	AFLAC INC 4.750% 01/15/2049 DD 10/31/18	717,000.000	848,708.81	1,000,566.33	151,857.52
FXPF20010302 00206RKD3	AT&T INC 3.100% 02/01/2043 DD 08/04/20	1,150,000.000	1,128,654.85	1,167,215.50	38,560.65
FXPF20010302 002824BH2	ABBOTT LABORATORIES 4.900% 11/30/2046 DD 11/22/16	2,195,000.000	3,026,308.65	3,254,087.50	227,778.85
FXPF20010302 002824BN9	ABBOTT LABORATORIES 4.750% 04/15/2043 DD 10/15/16	810,000.000	1,020,340.80	1,137,434.40	117,093.60
FXPF20010302 00287YAV1	ABBVIE INC 4.300% 05/14/2036 DD 05/12/16	1,765,000.000	1,928,638.09	2,171,973.70	243,335.61
FXPF20010302 00287YBD0	ABBVIE INC 4.875% 11/14/2048 DD 09/18/18	160,000.000	210,041.60	216,395.20	6,353.60
FXPF20010302 00440EAH0	CHUBB INA HOLDINGS INC 6.700% 05/15/2036 DD 05/22/06	180,000.000	260,834.40	281,089.80	20,255.40
FXPF20010302 00440EAQ0	CHUBB INA HOLDINGS INC 4.150% 03/13/2043 DD 03/13/13	240,000.000	305,661.60	311,404.80	5,743.20
FXPF20010302 00440EAW7	CHUBB INA HOLDINGS INC 4.350% 11/03/2045 DD 11/03/15	545,000.000	684,461.86	739,074.50	54,612.64
FXPF20010302 007589AB0	ADVOCATE HEALTH & HOSPITALS CO 4.272% 08/15/2048 DD 08/16/18	375,000.000	427,320.00	490,541.25	63,221.25



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FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010302 009158AZ9	AIR PRODUCTS AND CHEMICALS INC 2.700% 05/15/2040 DD 04/30/20	470,000.000	471,558.08	506,537.80	34,979.72
FXPF20010302 009158BA3	AIR PRODUCTS AND CHEMICALS INC 2.800% 05/15/2050 DD 04/30/20	175,000.000	174,363.00	192,346.00	17,983.00
FXPF20010302 010392FD5	ALABAMA POWER CO 5.500% 03/15/2041 DD 03/10/11	90,000.000	113,412.60	126,656.10	13,243.50
FXPF20010302 010392FJ2	ALABAMA POWER CO 3.850% 12/01/2042 DD 12/05/12	165,000.000	175,705.20	202,288.35	26,583.15
FXPF20010302 010392FL7	ALABAMA POWER CO 4.150% 08/15/2044 DD 08/26/14	235,000.000	262,027.35	298,139.80	36,112.45
FXPF20010302 010392FM5	ALABAMA POWER CO 3.750% 03/01/2045 DD 03/11/15	560,000.000	595,105.60	677,448.80	82,343.20
FXPF20010302 01959LAC6	ALLINA HEALTH SYSTEM 3.887% 04/15/2049 DD 05/29/19	270,000.000	287,158.50	306,814.50	19,656.00
FXPF20010302 020002BA8	ALLSTATE CORP/THE 4.500% 06/15/2043 DD 06/07/13	200,000.000	253,538.00	267,708.00	14,170.00
FXPF20010302 020002BC4	ALLSTATE CORP/THE 4.200% 12/15/2046 DD 12/08/16	255,000.000	293,884.95	336,765.75	42,880.80
FXPF20010302 02079KAE7	ALPHABET INC 1.900% 08/15/2040 DD 08/05/20	775,000.000	763,422.75	760,631.50	-2,791.25
FXPF20010302 02079KAF4	ALPHABET INC 2.050% 08/15/2050 DD 08/05/20	2,210,000.000	2,089,427.50	2,109,290.30	19,862.80
FXPF20010302 02079KAG2	ALPHABET INC 2.250% 08/15/2060 DD 08/05/20	970,000.000	945,438.05	937,960.90	-7,477.15
FXPF20010302 02209SBG7	ALTRIA GROUP INC 6.200% 02/14/2059 DD 02/14/19	300,000.000	357,474.00	421,197.00	63,723.00
FXPF20010302 023135BF2	AMAZON.COM INC 3.875% 08/22/2037 DD 02/22/18	920,000.000	1,057,997.49	1,147,672.40	89,674.91
FXPF20010302 023135BJ4	AMAZON.COM INC 4.050% 08/22/2047 DD 02/22/18	170,000.000	220,525.70	224,476.50	3,950.80
FXPF20010302 023135BM7	AMAZON.COM INC 4.250% 08/22/2057 DD 02/22/18	1,355,000.000	1,725,376.77	1,930,780.15	205,403.38
FXPF20010302 023135BT2	AMAZON.COM INC 2.500% 06/03/2050 DD 06/03/20	455,000.000	450,345.35	472,094.35	21,749.00
FXPF20010302 02360FAB2	UNION ELECTRIC CO 5.300% 08/01/2037 DD 07/21/05	114,000.000	143,321.94	153,451.98	10,130.04
FXPF20010302 02361DAU4	AMEREN ILLINOIS CO 3.250% 03/15/2050 DD 11/26/19	705,000.000	720,177.35	823,912.35	103,735.00
FXPF20010302 02364WAJ4	AMERICA MOVIL SAB DE CV 6.375% 03/01/2035 DD 02/25/05	300,000.000	438,648.00	451,008.00	12,360.00
FXPF20010302 02364WAW5	AMERICA MOVIL SAB DE CV 6.125% 03/30/2040 DD 03/30/10	660,000.000	884,320.80	981,136.20	96,815.40
FXPF20010302 02364WBE4	AMERICA MOVIL SAB DE CV 4.375% 07/16/2042 DD 07/16/12	205,000.000	253,865.85	256,801.45	2,935.60
FXPF20010302 02364WBG9	AMERICA MOVIL SAB DE CV 4.375% 04/22/2049 DD 04/22/19	980,000.000	1,115,334.76	1,255,556.40	140,221.64
FXPF20010302 026874AZ0	AMERICAN INTERNATIONAL GROUP I 6.250% 05/01/2036 DD 04/20/06	280,000.000	374,239.60	405,283.20	31,043.60
FXPF20010302 026874DP9	AMERICAN INTERNATIONAL GROUP I 4.375% 06/30/2050 DD 05/11/20	270,000.000	268,633.80	353,529.90	84,896.10
FXPF20010302 03523TBF4	ANHEUSER-BUSCH INBEV WORLDWIDE 8.200% 01/15/2039 DD 01/15/11	145,000.000	229,330.55	250,510.70	21,180.15
FXPF20010302 03523TBV9	ANHEUSER-BUSCH INBEV WORLDWIDE 5.550% 01/23/2049 DD 01/23/19	715,000.000	1,003,898.05	1,016,637.05	12,739.00
FXPF20010302 035240AU4	ANHEUSER-BUSCH INBEV WORLDWIDE 4.600% 06/01/2060 DD 04/03/20	865,000.000	1,057,429.26	1,110,582.15	53,152.89
FXPF20010302 035242AB2	ANHEUSER-BUSCH INBEV FINANCE I 4.000% 01/17/2043 DD 01/17/13	285,000.000	304,804.65	327,376.65	22,572.00
FXPF20010302 037389BE2	AON CORP 2.800% 05/15/2030 DD 05/15/20	1,600,000.000	1,726,308.50	1,745,552.00	19,243.50
FXPF20010302 037735CX3	APPALACHIAN POWER CO 4.500% 03/01/2049 DD 03/06/19	290,000.000	335,866.40	378,078.80	42,212.40
FXPF20010302 037735CY1	APPALACHIAN POWER CO 3.700% 05/01/2050 DD 05/14/20	345,000.000	355,474.07	414,075.90	58,601.83
FXPF20010302 037833AL4	APPLE INC 3.850% 05/04/2043 DD 05/03/13	500,000.000	631,045.00	631,700.00	655.00
FXPF20010302 037833BA7	APPLE INC 3.450% 02/09/2045 DD 02/09/15	1,145,000.000	1,307,775.08	1,389,583.45	81,808.37
FXPF20010302 037833BW9	APPLE INC 4.500% 02/23/2036 DD 02/23/16	170,000.000	190,904.90	228,857.40	37,952.50
FXPF20010302 037833CH1	APPLE INC 4.250% 02/09/2047 DD 02/09/17	165,000.000	222,896.85	225,183.75	2,286.90



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FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010302 037833DD9	APPLE INC 3.750% 09/12/2047 DD 09/12/17	1,440,000.000	1,643,889.35	1,805,083.20	161,193.85
FXPF20010302 037833DQ0	APPLE INC 2.950% 09/11/2049 DD 09/11/19	710,000.000	769,448.30	796,435.40	26,987.10
FXPF20010302 037833DW7	APPLE INC 2.650% 05/11/2050 DD 05/11/20	4,830,000.000	5,018,161.45	5,126,320.50	108,159.05
FXPF20010302 037833DZ0	APPLE INC 2.400% 08/20/2050 DD 08/20/20	2,045,000.000	2,038,050.65	2,092,893.90	54,843.25
FXPF20010302 037833EA4	APPLE INC 2.550% 08/20/2060 DD 08/20/20	495,000.000	488,871.90	509,097.60	20,225.70
FXPF20010302 038222AG0	APPLIED MATERIALS INC 5.850% 06/15/2041 DD 06/08/11	210,000.000	316,211.70	330,794.10	14,582.40
FXPF20010302 038222AP0	APPLIED MATERIALS INC 2.750% 06/01/2050 DD 05/29/20	745,000.000	741,520.85	810,552.55	69,031.70
FXPF20010302 040555CT9	ARIZONA PUBLIC SERVICE CO 4.350% 11/15/2045 DD 11/06/15	420,000.000	483,911.40	541,321.20	57,409.80
FXPF20010302 040555DA9	ARIZONA PUBLIC SERVICE CO 3.500% 12/01/2049 DD 11/20/19	165,000.000	168,184.50	196,767.45	28,582.95
FXPF20010302 046353AD0	ASTRAZENECA PLC 6.450% 09/15/2037 DD 09/12/07	1,300,000.000	1,867,067.85	2,006,381.00	139,313.15
FXPF20010302 046353AG3	ASTRAZENECA PLC 4.000% 09/18/2042 DD 09/18/12	1,515,000.000	1,721,836.35	1,870,131.15	148,294.80
FXPF20010302 05348EAZ2	AVALONBAY COMMUNITIES INC 3.900% 10/15/2046 DD 10/05/16	350,000.000	419,916.00	427,570.50	7,654.50
FXPF20010302 05348EBF5	AVALONBAY COMMUNITIES INC 3.300% 06/01/2029 DD 05/15/19	340,000.000	382,782.20	386,569.80	3,787.60
FXPF20010302 05348EBG3	AVALONBAY COMMUNITIES INC 2.300% 03/01/2030 DD 02/25/20	745,000.000	784,438.50	794,579.75	10,141.25
FXPF20010302 05523RAE7	BAE SYSTEMS PLC 144A 3.000% 09/15/2050 DD 09/15/20	375,000.000	369,513.75	391,282.50	21,768.75
FXPF20010302 05523RAF4	BAE SYSTEMS PLC 144A 1.900% 02/15/2031 DD 09/15/20	270,000.000	271,949.40	272,956.50	1,007.10
FXPF20010302 055451AV0	BHP BILLITON FINANCE USA LTD 5.000% 09/30/2043 DD 09/30/13	495,000.000	653,028.10	728,110.35	75,082.25
FXPF20010302 059165EL0	BALTIMORE GAS AND ELECTRIC CO 3.200% 09/15/2049 DD 09/12/19	205,000.000	200,926.65	228,939.90	28,013.25
FXPF20010302 06051GHS1	BANK OF AMERICA CORP VAR RT 03/15/2050 DD 03/15/19	1,445,000.000	1,747,379.49	1,895,796.65	148,417.16
FXPF20010302 06051GHU6	BANK OF AMERICA CORP VAR RT 04/23/2040 DD 04/23/19	3,040,000.000	3,474,552.29	3,743,030.40	268,478.11
FXPF20010302 06051GJA8	BANK OF AMERICA CORP VAR RT 03/20/2051 DD 03/20/20	1,955,000.000	2,276,328.07	2,468,910.85	192,582.78
FXPF20010302 06051GJM2	BANK OF AMERICA CORP VAR RT 10/24/2051 DD 10/21/20	650,000.000	655,508.80	677,995.50	22,486.70
FXPF20010302 06654DAC1	BANNER HEALTH 3.181% 01/01/2050 DD 05/14/20	250,000.000	250,000.00	276,955.00	26,955.00
FXPF20010302 06849RAG7	BARRICK NORTH AMERICA FINANCE 5.700% 05/30/2041 DD 06/01/11	165,000.000	203,530.80	238,733.55	35,202.75
FXPF20010302 075887BX6	BECTON DICKINSON AND CO 4.669% 06/06/2047 DD 06/06/17	1,240,000.000	1,444,801.06	1,628,194.40	183,393.34
FXPF20010302 084659AW1	BERKSHIRE HATHAWAY ENERGY 144A 4.250% 10/15/2050 DD 03/27/20	160,000.000	205,620.80	207,260.80	1,640.00
FXPF20010302 084659BB6	BERKSHIRE HATHAWAY ENERGY 144A 2.850% 05/15/2051 DD 10/29/20	1,475,000.000	1,476,527.16	1,517,288.25	40,761.09
FXPF20010302 084664BU4	BERKSHIRE HATHAWAY FINANCE COR 4.400% 05/15/2042 DD 05/15/12	220,000.000	258,856.40	292,274.40	33,418.00
FXPF20010302 084664BV2	BERKSHIRE HATHAWAY FINANCE COR 4.300% 05/15/2043 DD 05/15/13	220,000.000	254,375.00	291,473.60	37,098.60
FXPF20010302 084664CQ2	BERKSHIRE HATHAWAY FINANCE COR 4.200% 08/15/2048 DD 08/15/18	2,520,000.000	3,064,160.88	3,327,735.60	263,574.72
FXPF20010302 084664CV1	BERKSHIRE HATHAWAY FINANCE COR 2.850% 10/15/2050 DD 10/15/20	2,755,000.000	2,830,517.75	2,950,522.35	120,004.60
FXPF20010302 092113AN9	BLACK HILLS CORP 4.200% 09/15/2046 DD 08/19/16	280,000.000	293,199.20	344,052.80	50,853.60
FXPF20010302 097023AX3	BOEING CO/THE 6.875% 03/15/2039 DD 03/13/09	180,000.000	231,661.80	245,336.40	13,674.60
FXPF20010302 097023BZ7	BOEING CO/THE 3.625% 03/01/2048 DD 02/23/18	350,000.000	292,939.50	352,887.50	59,948.00
FXPF20010302 097023CB9	BOEING CO/THE 3.850% 11/01/2048 DD 10/31/18	625,000.000	602,399.05	644,662.50	42,263.45
FXPF20010302 097023CP8	BOEING CO/THE 3.250% 02/01/2035 DD 07/31/19	125,000.000	127,932.50	128,188.75	256.25



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FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010302 09778PAC9	BON SECOURS MERCY HEALTH INC 3.205% 06/01/2050 DD 10/15/20	370,000.000	370,000.00	395,130.40	25,130.40
FXPF20010302 110122AU2	BRISTOL-MYERS SQUIBB CO 3.250% 08/01/2042 DD 07/31/12	270,000.000	291,342.60	313,305.30	21,962.70
FXPF20010302 110122CQ9	BRISTOL-MYERS SQUIBB CO 4.125% 06/15/2039 DD 06/15/20	720,000.000	844,531.98	917,395.20	72,863.22
FXPF20010302 110122DE5	BRISTOL-MYERS SQUIBB CO 3.900% 02/20/2028 DD 02/20/20	320,000.000	352,761.60	378,851.20	26,089.60
FXPF20010302 110122DH8	BRISTOL-MYERS SQUIBB CO 4.625% 05/15/2044 DD 05/15/20	875,000.000	1,060,788.75	1,191,408.75	130,620.00
FXPF20010302 110122DK1	BRISTOL-MYERS SQUIBB CO 4.350% 11/15/2047 DD 05/15/20	1,305,000.000	1,586,405.87	1,757,678.40	171,272.53
FXPF20010302 110122DL9	BRISTOL-MYERS SQUIBB CO 4.550% 02/20/2048 DD 02/20/20	555,000.000	739,521.45	774,158.40	34,636.95
FXPF20010302 110122DS4	BRISTOL-MYERS SQUIBB CO 2.550% 11/13/2050 DD 11/13/20	1,345,000.000	1,343,688.85	1,373,177.75	29,488.90
FXPF20010302 12189LAA9	BURLINGTON NORTHERN SANTA FE L 5.750% 05/01/2040 DD 05/17/10	415,000.000	560,345.45	615,332.95	54,987.50
FXPF20010302 12189LAC5	BURLINGTON NORTHERN SANTA FE L 5.050% 03/01/2041 DD 09/10/10	510,000.000	632,211.30	710,685.00	78,473.70
FXPF20010302 12189LAE1	BURLINGTON NORTHERN SANTA FE L 5.400% 06/01/2041 DD 05/19/11	195,000.000	252,324.15	284,011.65	31,687.50
FXPF20010302 12189LAG6	BURLINGTON NORTHERN SANTA FE L 4.950% 09/15/2041 DD 08/22/11	695,000.000	851,368.05	963,951.10	112,583.05
FXPF20010302 12189LAJ0	BURLINGTON NORTHERN SANTA FE L 4.400% 03/15/2042 DD 03/02/12	175,000.000	226,257.50	232,008.00	5,750.50
FXPF20010302 12189LAP6	BURLINGTON NORTHERN SANTA FE L 5.150% 09/01/2043 DD 08/22/13	295,000.000	400,511.40	426,157.00	25,645.60
FXPF20010302 12189LAZ4	BURLINGTON NORTHERN SANTA FE L 3.900% 08/01/2046 DD 05/16/16	1,225,000.000	1,270,223.60	1,565,378.50	295,154.90
FXPF20010302 12189LBC4	BURLINGTON NORTHERN SANTA FE L 4.050% 06/15/2048 DD 03/05/18	140,000.000	174,690.60	184,312.80	9,622.20
FXPF20010302 125523AJ9	CIGNA CORP 4.800% 08/15/2038 DD 08/15/19	575,000.000	659,434.43	749,133.00	89,698.57
FXPF20010302 125523BK5	CIGNA CORP 3.875% 10/15/2047 DD 04/15/20	1,155,000.000	1,174,184.55	1,368,143.70	193,959.15
FXPF20010302 126408HN6	CSX CORP 4.750% 11/15/2048 DD 11/15/18	365,000.000	442,938.45	500,663.20	57,724.75
FXPF20010302 126650CZ1	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18	275,000.000	365,219.25	372,702.00	7,482.75
FXPF20010302 133131AX0	CAMDEN PROPERTY TRUST 3.150% 07/01/2029 DD 06/17/19	215,000.000	238,736.00	242,047.00	3,311.00
FXPF20010302 133131AZ5	CAMDEN PROPERTY TRUST 2.800% 05/15/2030 DD 04/20/20	470,000.000	503,890.30	521,963.20	18,072.90
FXPF20010302 136375CP5	CANADIAN NATIONAL RAILWAY CO 3.650% 02/03/2048 DD 02/06/18	310,000.000	383,891.60	380,521.90	-3,369.70
FXPF20010302 136375CV2	CANADIAN NATIONAL RAILWAY CO 4.450% 01/20/2049 DD 11/07/18	215,000.000	270,390.02	298,886.55	28,496.53
FXPF20010302 136375CZ3	CANADIAN NATIONAL RAILWAY CO 2.450% 05/01/2050 DD 05/01/20	280,000.000	284,664.80	289,788.80	5,124.00
FXPF20010302 144141DD7	DUKE ENERGY PROGRESS LLC 4.100% 03/15/2043 DD 03/12/13	205,000.000	229,694.30	254,716.60	25,022.30
FXPF20010302 149123CE9	CATERPILLAR INC 4.750% 05/15/2064 DD 05/08/14	645,000.000	855,160.35	954,890.25	99,729.90
FXPF20010302 14918AAD1	CATHOLIC HEALTH SERVICES OF LO 3.368% 07/01/2050 DD 09/02/20	235,000.000	235,000.00	247,144.80	12,144.80
FXPF20010302 15189WAH3	CENTERPOINT ENERGY RESOURCES C 5.850% 01/15/2041 DD 07/15/11	600,000.000	765,018.00	845,100.00	80,082.00
FXPF20010302 15189XAS7	CENTERPOINT ENERGY HOUSTON ELE 3.950% 03/01/2048 DD 02/28/18	250,000.000	280,852.50	314,630.00	33,777.50
FXPF20010302 16876BAB8	CHILDREN'S HOSPITAL CORP/THE 2.585% 02/01/2050 DD 07/07/20	255,000.000	255,000.00	254,946.45	-53.55
FXPF20010302 171232AQ4	CHUBB CORP/THE 6.000% 05/11/2037 DD 05/11/07	190,000.000	262,751.00	286,459.20	23,708.20
FXPF20010302 171239AG1	CHUBB INA HOLDINGS INC 1.375% 09/15/2030 DD 09/17/20	1,355,000.000	1,346,725.35	1,352,533.90	5,808.55
FXPF20010302 17275RAD4	CISCO SYSTEMS INC/DELAWARE 5.900% 02/15/2039 DD 02/17/09	470,000.000	658,690.90	724,772.90	66,082.00
FXPF20010302 17275RAF9	CISCO SYSTEMS INC/DELAWARE 5.500% 01/15/2040 DD 11/17/09	170,000.000	253,043.30	254,439.00	1,395.70
FXPF20010302 172967AS0	CITIGROUP INC 6.875% 02/15/2098 DD 02/15/98	150,000.000	209,134.50	250,065.00	40,930.50



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FXPF20010302 172967LU3	CITIGROUP INC VAR RT 01/24/2039 DD 01/24/18	715,000.000	838,703.90	852,058.35	13,354.45
FXPF20010302 18600TAA0	CLEVELAND CLINIC FOUNDATION/TH 4.858% 01/01/2114 DD 09/18/14	245,000.000	306,183.85	345,819.95	39,636.10
FXPF20010302 191216DE7	COCA-COLA CO/THE 1.375% 03/15/2031 DD 09/18/20	2,360,000.000	2,358,018.25	2,357,781.60	-236.65
FXPF20010302 191241AF5	COCA-COLA FEMSA SAB DE CV 5.250% 11/26/2043 DD 11/26/13	470,000.000	574,199.00	662,272.30	88,073.30
FXPF20010302 20030NAV3	COMCAST CORP 6.950% 08/15/2037 DD 08/23/07	150,000.000	245,478.00	241,693.50	-3,784.50
FXPF20010302 20030NBG5	COMCAST CORP 4.500% 01/15/2043 DD 01/14/13	1,150,000.000	1,363,141.00	1,519,978.00	156,837.00
FXPF20010302 20030NBH3	COMCAST CORP 4.250% 01/15/2033 DD 01/14/13	210,000.000	263,298.00	263,562.60	264.60
FXPF20010302 20030NCC3	COMCAST CORP 3.969% 11/01/2047 DD 10/19/17	2,220,000.000	2,487,099.70	2,783,702.40	296,602.70
FXPF20010302 20030NCE9	COMCAST CORP 3.999% 11/01/2049 DD 10/19/17	1,087,000.000	1,218,301.42	1,372,217.93	153,916.51
FXPF20010302 20030NCG4	COMCAST CORP 4.049% 11/01/2052 DD 10/19/17	1,421,000.000	1,666,726.98	1,817,416.37	150,689.39
FXPF20010302 20030NCJ8	COMCAST CORP 3.900% 03/01/2038 DD 02/08/18	495,000.000	551,235.95	605,795.85	54,559.90
FXPF20010302 20030NCL3	COMCAST CORP 4.600% 10/15/2038 DD 10/05/18	1,610,000.000	2,080,675.95	2,121,706.30	41,030.35
FXPF20010302 20030NCY5	COMCAST CORP 3.250% 11/01/2039 DD 11/05/19	5,525,000.000	5,685,374.71	6,273,029.75	587,655.04
FXPF20010302 202795JA9	COMMONWEALTH EDISON CO 3.800% 10/01/2042 DD 10/01/12	495,000.000	534,501.00	595,648.35	61,147.35
FXPF20010302 202795JB7	COMMONWEALTH EDISON CO 4.600% 08/15/2043 DD 08/19/13	1,505,000.000	1,934,366.80	1,984,538.15	50,171.35
FXPF20010302 202795JG6	COMMONWEALTH EDISON CO 4.350% 11/15/2045 DD 11/19/15	2,315,000.000	2,683,865.55	3,018,134.95	334,269.40
FXPF20010302 202795JL5	COMMONWEALTH EDISON CO 3.750% 08/15/2047 DD 08/23/17	840,000.000	907,611.60	1,011,284.40	103,672.80
FXPF20010302 20369EAE2	COMMUNITY HEALTH NETWORK INC 3.099% 05/01/2050 DD 08/25/20	470,000.000	470,000.00	474,700.00	4,700.00
FXPF20010302 205887CD2	CONAGRA BRANDS INC 5.300% 11/01/2038 DD 10/22/18	100,000.000	118,763.00	133,690.00	14,927.00
FXPF20010302 20605PAJ0	CONCHO RESOURCES INC 4.875% 10/01/2047 DD 09/26/17	495,000.000	579,046.50	669,353.85	90,307.35
FXPF20010302 20825CAP9	CONOCOPHILLIPS 5.900% 05/15/2038 DD 05/08/08	315,000.000	434,025.55	454,396.95	20,371.40
FXPF20010302 20825UAC8	CONOCO FUNDING CO 7.250% 10/15/2031 DD 10/11/01	105,000.000	149,962.05	157,354.05	7,392.00
FXPF20010302 20826FAC0	CONOCOPHILLIPS CO 4.300% 11/15/2044 DD 11/12/14	1,160,000.000	1,383,531.90	1,458,526.00	74,994.10
FXPF20010302 209111EY5	CONSOLIDATED EDISON CO OF NEW 5.500% 12/01/2039 DD 12/04/09	190,000.000	244,007.50	260,583.10	16,575.60
FXPF20010302 209111FA6	CONSOLIDATED EDISON CO OF NEW 5.700% 06/15/2040 DD 06/07/10	155,000.000	204,135.00	215,848.35	11,713.35
FXPF20010302 209111FB4	CONSOLIDATED EDISON CO OF NEW 4.200% 03/15/2042 DD 03/13/12	175,000.000	195,296.50	212,553.25	17,256.75
FXPF20010302 209111FC2	CONSOLIDATED EDISON CO OF NEW 3.950% 03/01/2043 DD 02/28/13	400,000.000	445,038.80	471,888.00	26,849.20
FXPF20010302 209111FD0	CONSOLIDATED EDISON CO OF NEW 4.450% 03/15/2044 DD 03/06/14	165,000.000	205,299.60	207,094.80	1,795.20
FXPF20010302 209111FF5	CONSOLIDATED EDISON CO OF NEW 4.625% 12/01/2054 DD 11/24/14	555,000.000	651,869.90	739,232.25	87,362.35
FXPF20010302 209111FG3	CONSOLIDATED EDISON CO OF NEW 4.500% 12/01/2045 DD 11/17/15	1,420,000.000	1,844,083.00	1,840,447.80	-3,635.20
FXPF20010302 209111FH1	CONSOLIDATED EDISON CO OF NEW 3.850% 06/15/2046 DD 06/17/16	365,000.000	393,367.80	426,506.15	33,138.35
FXPF20010302 209111FK4	CONSOLIDATED EDISON CO OF NEW 4.300% 12/01/2056 DD 11/16/16	130,000.000	146,828.50	165,335.30	18,506.80
FXPF20010302 209111FL2	CONSOLIDATED EDISON CO OF NEW 3.875% 06/15/2047 DD 06/08/17	195,000.000	211,461.90	230,837.10	19,375.20
FXPF20010302 210518DD5	CONSUMERS ENERGY CO 4.350% 04/15/2049 DD 11/13/18	100,000.000	129,591.00	135,950.00	6,359.00
FXPF20010302 210518DF0	CONSUMERS ENERGY CO 3.100% 08/15/2050 DD 09/03/19	365,000.000	364,357.60	421,929.05	57,571.45
FXPF20010302 210518DH6	CONSUMERS ENERGY CO 3.500% 08/01/2051 DD 03/26/20	715,000.000	743,639.65	874,688.10	131,048.45



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FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010302 21684AAB2	COOPERATIEVE RABOBANK UA 5.750% 12/01/2043 DD 11/29/13	320,000.000	461,417.60	476,950.40	15,532.80
FXPF20010302 21684AAD8	COOPERATIEVE RABOBANK UA 5.250% 08/04/2045 DD 08/04/15	260,000.000	352,089.40	371,334.60	19,245.20
FXPF20010302 231021AS5	CUMMINS INC 2.600% 09/01/2050 DD 08/24/20	375,000.000	372,517.50	382,698.75	10,181.25
FXPF20010302 23338VAD8	DTE ELECTRIC CO 4.300% 07/01/2044 DD 07/02/14	775,000.000	861,692.00	1,000,656.75	138,964.75
FXPF20010302 23338VAE6	DTE ELECTRIC CO 3.700% 03/15/2045 DD 03/11/15	195,000.000	223,298.40	235,604.85	12,306.45
FXPF20010302 23338VAG1	DTE ELECTRIC CO 3.750% 08/15/2047 DD 08/09/17	190,000.000	219,552.60	238,119.40	18,566.80
FXPF20010302 235851AV4	DANAHER CORP 2.600% 10/01/2050 DD 10/06/20	820,000.000	811,554.00	851,406.00	39,852.00
FXPF20010302 244199BK0	DEERE & CO 3.750% 04/15/2050 DD 03/30/20	405,000.000	429,918.30	524,774.70	94,856.40
FXPF20010302 24820RAG3	EQUINOR ASA 144A 6.500% 12/01/2028 DD 12/01/98	475,000.000	620,630.25	639,055.50	18,425.25
FXPF20010302 254687EB8	WALT DISNEY CO/THE 6.400% 12/15/2035 DD 06/15/19	888,000.000	1,233,907.52	1,377,954.00	144,046.48
FXPF20010302 254687EH5	WALT DISNEY CO/THE 6.650% 11/15/2037 DD 11/15/19	945,000.000	1,404,770.85	1,493,402.40	88,631.55
FXPF20010302 254687ET9	WALT DISNEY CO/THE 5.400% 10/01/2043 DD 10/01/19	115,000.000	163,559.90	168,216.25	4,656.35
FXPF20010302 254687FB7	WALT DISNEY CO/THE 4.750% 11/15/2046 DD 11/15/19	95,000.000	123,581.70	129,068.90	5,487.20
FXPF20010302 254687FR2	WALT DISNEY CO/THE 4.625% 03/23/2040 DD 03/23/20	635,000.000	793,945.55	847,991.70	54,046.15
FXPF20010302 25468PCR5	TWDC ENTERPRISES 18 CORP 4.125% 12/01/2041 DD 12/02/11	730,000.000	848,165.10	918,829.10	70,664.00
FXPF20010302 25470DBH1	DISCOVERY COMMUNICATIONS LLC 4.650% 05/15/2050 DD 05/18/20	1,010,000.000	1,038,795.05	1,263,257.50	224,462.45
FXPF20010302 263901AD2	DUKE ENERGY INDIANA LLC 4.200% 03/15/2042 DD 03/15/12	475,000.000	530,047.00	575,277.25	45,230.25
FXPF20010302 26442CAM6	DUKE ENERGY CAROLINAS LLC 4.250% 12/15/2041 DD 12/08/11	123,000.000	140,644.35	156,667.56	16,023.21
FXPF20010302 26442CAN4	DUKE ENERGY CAROLINAS LLC 4.000% 09/30/2042 DD 09/21/12	170,000.000	189,752.30	210,016.30	20,264.00
FXPF20010302 26442CAP9	DUKE ENERGY CAROLINAS LLC 3.750% 06/01/2045 DD 03/12/15	250,000.000	269,767.50	302,072.50	32,305.00
FXPF20010302 26442EAE0	DUKE ENERGY OHIO INC 3.700% 06/15/2046 DD 06/23/16	405,000.000	430,081.65	480,010.05	49,928.40
FXPF20010302 26442RAB7	DUKE ENERGY PROGRESS LLC 4.375% 03/30/2044 DD 03/06/14	295,000.000	370,744.20	378,942.25	8,198.05
FXPF20010302 26442UAB0	DUKE ENERGY PROGRESS LLC 4.200% 08/15/2045 DD 08/13/15	775,000.000	882,763.75	984,071.75	101,308.00
FXPF20010302 26442UAC8	DUKE ENERGY PROGRESS LLC 3.700% 10/15/2046 DD 09/16/16	285,000.000	331,930.95	344,183.10	12,252.15
FXPF20010302 26443CAA1	DUKE UNIVERSITY HEALTH SYSTEM 3.920% 06/01/2047 DD 06/06/17	95,000.000	106,094.10	116,736.95	10,642.85
FXPF20010302 26443TAC0	DUKE ENERGY INDIANA LLC 2.750% 04/01/2050 DD 03/12/20	2,912,000.000	2,761,454.12	3,027,955.84	266,501.72
FXPF20010302 26444GAD5	DUKE ENERGY FLORIDA PROJECT FI 2.858% 03/01/2035 DD 06/22/16	265,000.000	267,885.85	283,870.65	15,984.80
FXPF20010302 26444GAE3	DUKE ENERGY FLORIDA PROJECT FI 3.112% 09/01/2038 DD 06/22/16	355,000.000	361,251.55	401,189.05	39,937.50
FXPF20010302 26444HAA9	DUKE ENERGY FLORIDA LLC 3.400% 10/01/2046 DD 09/09/16	175,000.000	178,321.50	199,827.25	21,505.75
FXPF20010302 268317AL8	ELECTRICITE DE FRANCE SA 144A 6.000% 01/22/2114 DD 01/22/14	730,000.000	894,748.65	1,052,857.10	158,108.45
FXPF20010302 26875PAQ4	EOG RESOURCES INC 5.100% 01/15/2036 DD 01/14/16	165,000.000	202,776.75	205,434.90	2,658.15
FXPF20010302 26875PAT8	EOG RESOURCES INC 4.950% 04/15/2050 DD 04/14/20	295,000.000	353,995.21	399,857.75	45,862.54
FXPF20010302 26884ABL6	ERP OPERATING LP 3.000% 07/01/2029 DD 06/26/19	190,000.000	208,897.40	211,392.10	2,494.70
FXPF20010302 26884ABM4	ERP OPERATING LP 2.500% 02/15/2030 DD 08/27/19	441,000.000	444,566.63	476,341.74	31,775.11
FXPF20010302 27409LAE3	EAST OHIO GAS CO/THE 144A 3.000% 06/15/2050 DD 06/16/20	405,000.000	425,581.95	441,470.25	15,888.30
FXPF20010302 29250NBA2	ENBRIDGE INC 4.000% 11/15/2049 DD 11/15/19	245,000.000	271,305.65	277,511.50	6,205.85



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FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010302 29278NAR4	ENERGY TRANSFER LP 5.000% 05/15/2050 DD 01/22/20	195,000.000	158,938.65	211,163.55	52,224.90
FXPF20010302 29364WBC1	ENTERGY LOUISIANA LLC 4.200% 04/01/2050 DD 03/12/19	345,000.000	447,690.55	445,008.60	-2,681.95
FXPF20010302 29365TAH7	ENTERGY TEXAS INC 4.500% 03/30/2039 DD 01/08/19	410,000.000	471,139.20	517,666.00	46,526.80
FXPF20010302 29365TAK0	ENTERGY TEXAS INC 1.750% 03/15/2031 DD 10/01/20	1,345,000.000	1,339,429.50	1,348,133.85	8,704.35
FXPF20010302 29366WAB2	ENTERGY MISSISSIPPI LLC 3.500% 06/01/2051 DD 05/22/20	365,000.000	359,824.30	386,691.95	26,867.65
FXPF20010302 29379VAM5	ENTERPRISE PRODUCTS OPERATING 7.550% 04/15/2038 DD 10/15/09	365,000.000	529,552.95	557,077.60	27,524.65
FXPF20010302 29446MAC6	EQUINOR ASA 3.250% 11/18/2049 DD 11/18/19	1,850,000.000	1,841,358.86	2,055,905.00	214,546.14
FXPF20010302 29446MAH5	EQUINOR ASA 3.700% 04/06/2050 DD 04/06/20	855,000.000	881,950.13	1,030,394.70	148,444.57
FXPF20010302 29446MAK8	EQUINOR ASA 2.375% 05/22/2030 DD 05/22/20	510,000.000	509,292.33	545,878.50	36,586.17
FXPF20010302 29670GAD4	ESSENTIAL UTILITIES INC 2.704% 04/15/2030 DD 04/15/20	455,000.000	476,594.30	493,260.95	16,666.65
FXPF20010302 29670GAE2	ESSENTIAL UTILITIES INC 3.351% 04/15/2050 DD 04/15/20	385,000.000	416,827.95	429,070.95	12,243.00
FXPF20010302 30161NAY7	EXELON CORP 4.700% 04/15/2050 DD 04/01/20	325,000.000	333,757.74	432,162.25	98,404.51
FXPF20010302 31620MAZ9	FIDELITY NATIONAL INFORMATION 4.750% 05/15/2048 DD 05/16/18	75,000.000	91,446.00	99,054.75	7,608.75
FXPF20010302 341081FD4	FLORIDA POWER & LIGHT CO 5.250% 02/01/2041 DD 12/09/10	270,000.000	349,209.90	384,790.50	35,580.60
FXPF20010302 341081FL6	FLORIDA POWER & LIGHT CO 4.050% 10/01/2044 DD 09/10/14	265,000.000	333,462.75	339,934.05	6,471.30
FXPF20010302 341081FP7	FLORIDA POWER & LIGHT CO 3.700% 12/01/2047 DD 11/16/17	845,000.000	970,369.95	1,047,495.80	77,125.85
FXPF20010302 341099CH0	DUKE ENERGY FLORIDA LLC 6.350% 09/15/2037 DD 09/18/07	290,000.000	394,739.30	442,743.00	48,003.70
FXPF20010302 341099CN7	DUKE ENERGY FLORIDA LLC 5.650% 04/01/2040 DD 03/25/10	265,000.000	351,941.20	386,870.85	34,929.65
FXPF20010302 341099CR8	DUKE ENERGY FLORIDA LLC 3.850% 11/15/2042 DD 11/20/12	415,000.000	450,922.40	495,273.45	44,351.05
FXPF20010302 34531XAC8	FORD FOUNDATION/THE 2.815% 06/01/2070 DD 06/25/20	285,000.000	285,000.00	305,152.35	20,152.35
FXPF20010302 369604BH5	GENERAL ELECTRIC CO 4.500% 03/11/2044 DD 03/11/14	670,000.000	672,706.80	818,927.60	146,220.80
FXPF20010302 36962G3A0	GENERAL ELECTRIC CO 6.150% 08/07/2037 DD 08/07/07	1,065,000.000	1,311,797.70	1,468,166.40	156,368.70
FXPF20010302 36962G3P7	GENERAL ELECTRIC CO 5.875% 01/14/2038 DD 01/14/08	1,050,000.000	1,237,835.87	1,423,107.00	185,271.13
FXPF20010302 36962G4B7	GENERAL ELECTRIC CO 6.875% 01/10/2039 DD 01/09/09	1,110,000.000	1,422,265.00	1,634,008.80	211,743.80
FXPF20010302 370334CL6	GENERAL MILLS INC 2.875% 04/15/2030 DD 04/03/20	1,035,000.000	1,088,785.30	1,147,597.65	58,812.35
FXPF20010302 373334KN0	GEORGIA POWER CO 3.700% 01/30/2050 DD 01/10/20	220,000.000	230,644.70	263,276.20	32,631.50
FXPF20010302 375558AS2	GILEAD SCIENCES INC 5.650% 12/01/2041 DD 12/13/11	350,000.000	505,918.00	505,022.00	-896.00
FXPF20010302 375558AX1	GILEAD SCIENCES INC 4.800% 04/01/2044 DD 03/07/14	1,265,000.000	1,571,849.52	1,669,357.25	97,507.73
FXPF20010302 375558BA0	GILEAD SCIENCES INC 4.500% 02/01/2045 DD 11/17/14	460,000.000	575,225.40	586,256.20	11,030.80
FXPF20010302 375558BD4	GILEAD SCIENCES INC 4.750% 03/01/2046 DD 09/14/15	240,000.000	310,693.30	318,096.00	7,402.70
FXPF20010302 38141GXA7	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2039 DD 04/23/18	190,000.000	206,147.20	242,894.10	36,746.90
FXPF20010302 384802AD6	WW GRAINGER INC 4.200% 05/15/2047 DD 05/22/17	445,000.000	496,709.00	563,601.40	66,892.40
FXPF20010302 401378AD6	GUARDIAN LIFE INSURANCE C 144A 3.700% 01/22/2070 DD 01/22/20	160,000.000	158,163.20	179,366.40	21,203.20
FXPF20010302 404280AF6	HSBC HOLDINGS PLC 7.625% 05/17/2032 DD 05/17/05	90,000.000	125,303.40	131,374.80	6,071.40
FXPF20010302 404280AM1	HSBC HOLDINGS PLC 6.100% 01/14/2042 DD 11/17/11	410,000.000	582,257.40	624,561.20	42,303.80
FXPF20010302 404280AQ2	HSBC HOLDINGS PLC 5.250% 03/14/2044 DD 03/12/14	350,000.000	443,512.22	487,385.50	43,873.28



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FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010302 406216AS0	HALLIBURTON CO 144A 7.600% 08/15/2096 DD 12/15/03	720,000.000	998,229.60	856,166.40	-142,063.20
FXPF20010302 406216AY7	HALLIBURTON CO 7.450% 09/15/2039 DD 03/13/09	320,000.000	425,386.65	459,913.60	34,526.95
FXPF20010302 406216BJ9	HALLIBURTON CO 4.850% 11/15/2035 DD 11/13/15	995,000.000	956,001.90	1,161,194.85	205,192.95
FXPF20010302 406216BK6	HALLIBURTON CO 5.000% 11/15/2045 DD 11/13/15	905,000.000	1,008,631.00	1,075,836.85	67,205.85
FXPF20010302 41652PAC3	HARTFORD HEALTHCARE CORP 3.447% 07/01/2054 DD 01/29/20	245,000.000	245,000.00	258,470.10	13,470.10
FXPF20010302 437076BA9	HOME DEPOT INC/THE 4.200% 04/01/2043 DD 04/05/13	1,395,000.000	1,623,287.95	1,814,560.20	191,272.25
FXPF20010302 437076BF8	HOME DEPOT INC/THE 4.400% 03/15/2045 DD 06/12/14	210,000.000	251,010.90	279,159.30	28,148.40
FXPF20010302 437076BH4	HOME DEPOT INC/THE 4.250% 04/01/2046 DD 06/02/15	270,000.000	318,397.50	358,187.40	39,789.90
FXPF20010302 437076BZ4	HOME DEPOT INC/THE 3.125% 12/15/2049 DD 01/13/20	3,865,000.000	4,176,526.04	4,459,127.80	282,601.76
FXPF20010302 437076CD2	HOME DEPOT INC/THE 3.350% 04/15/2050 DD 03/30/20	265,000.000	301,801.48	315,368.55	13,567.07
FXPF20010302 45138LBF9	IDAHO POWER CO 4.200% 03/01/2048 DD 03/16/18	245,000.000	278,719.35	317,448.95	38,729.60
FXPF20010302 455170AA8	INDIANA UNIVERSITY HEALTH INC 3.970% 11/01/2048 DD 04/17/18	275,000.000	308,695.75	348,870.50	40,174.75
FXPF20010302 458140AK6	INTEL CORP 4.800% 10/01/2041 DD 09/19/11	200,000.000	250,268.00	271,666.00	21,398.00
FXPF20010302 458140AP5	INTEL CORP 4.250% 12/15/2042 DD 12/11/12	310,000.000	374,052.60	399,097.10	25,044.50
FXPF20010302 458140BJ8	INTEL CORP 3.250% 11/15/2049 DD 11/21/19	3,140,000.000	3,326,608.79	3,514,476.40	187,867.61
FXPF20010302 458140BM1	INTEL CORP 4.750% 03/25/2050 DD 03/25/20	715,000.000	1,002,978.15	997,825.40	-5,152.75
FXPF20010302 45866FAL8	INTERCONTINENTAL EXCHANGE INC 3.000% 06/15/2050 DD 05/26/20	250,000.000	246,240.00	264,971.71	18,731.71
FXPF20010302 45866FAN4	INTERCONTINENTAL EXCHANGE INC 1.850% 09/15/2032 DD 08/20/20	1,070,000.000	1,067,464.20	1,078,214.15	10,749.95
FXPF20010302 45866FAP9	INTERCONTINENTAL EXCHANGE INC 2.650% 09/15/2040 DD 08/20/20	1,265,000.000	1,260,278.00	1,297,520.23	37,242.23
FXPF20010302 45866FAQ7	INTERCONTINENTAL EXCHANGE INC 3.000% 09/15/2060 DD 08/20/20	840,000.000	843,568.00	875,158.39	31,590.39
FXPF20010302 459200AP6	INTERNATIONAL BUSINESS MACHINE 7.125% 12/01/2096 DD 12/06/96	175,000.000	274,018.50	300,739.25	26,720.75
FXPF20010302 459200GS4	INTERNATIONAL BUSINESS MACHINE 5.600% 11/30/2039 DD 11/30/09	140,000.000	200,421.20	206,703.00	6,281.80
FXPF20010302 459200KB6	INTERNATIONAL BUSINESS MACHINE 4.150% 05/15/2039 DD 05/15/19	1,350,000.000	1,537,588.66	1,709,235.00	171,646.34
FXPF20010302 459200KL4	INTERNATIONAL BUSINESS MACHINE 2.950% 05/15/2050 DD 05/07/20	535,000.000	552,065.00	570,208.35	18,143.35
FXPF20010302 461070AG9	INTERSTATE POWER AND LIGHT CO 6.250% 07/15/2039 DD 07/10/09	400,000.000	532,344.00	582,552.00	50,208.00
FXPF20010302 461070AN4	INTERSTATE POWER AND LIGHT CO 3.700% 09/15/2046 DD 09/15/16	680,000.000	657,948.70	785,175.60	127,226.90
FXPF20010302 46625HHV5	JPMORGAN CHASE & CO 5.500% 10/15/2040 DD 10/21/10	300,000.000	411,069.00	441,147.00	30,078.00
FXPF20010302 46625HJB7	JPMORGAN CHASE & CO 5.600% 07/15/2041 DD 07/21/11	400,000.000	588,512.00	605,120.00	16,608.00
FXPF20010302 46647PAJ5	JPMORGAN CHASE & CO VAR RT 07/24/2038 DD 07/24/17	510,000.000	569,600.30	621,088.20	51,487.90
FXPF20010302 46647PAK2	JPMORGAN CHASE & CO VAR RT 07/24/2048 DD 07/24/17	315,000.000	363,533.68	399,253.05	35,719.37
FXPF20010302 46647PBM7	JPMORGAN CHASE & CO VAR RT 04/22/2041 DD 04/22/20	4,190,000.000	4,366,550.88	4,683,456.30	316,905.42
FXPF20010302 46647PBV7	JPMORGAN CHASE & CO VAR RT 11/19/2041 DD 11/19/20	7,390,000.000	7,456,795.65	7,584,430.90	127,635.25
FXPF20010302 478045AA5	JOHN SEVIER COMBINED CYCLE GEN 4.626% 01/15/2042 DD 01/17/12	601,118.941	706,675.43	760,986.52	54,311.09
FXPF20010302 478160CF9	JOHNSON & JOHNSON 3.625% 03/03/2037 DD 03/03/17	1,480,000.000	1,634,896.80	1,809,507.20	174,610.40
FXPF20010302 478160CL6	JOHNSON & JOHNSON 3.400% 01/15/2038 DD 11/10/17	1,037,000.000	1,168,351.74	1,254,521.12	86,169.38
FXPF20010302 478160CR3	JOHNSON & JOHNSON 2.100% 09/01/2040 DD 08/25/20	590,000.000	586,076.50	594,973.70	8,897.20



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FXPF20010302 478160CS1	JOHNSON & JOHNSON 2.250% 09/01/2050 DD 08/25/20	2,250,000.000	2,241,621.10	2,260,057.50	18,436.40
FXPF20010302 491674BJ5	KENTUCKY UTILITIES CO 4.650% 11/15/2043 DD 11/14/13	135,000.000	159,048.90	174,784.50	15,735.60
FXPF20010302 491674BL0	KENTUCKY UTILITIES CO 4.375% 10/01/2045 DD 09/28/15	455,000.000	528,286.85	591,645.60	63,358.75
FXPF20010302 501044DF5	KROGER CO/THE 3.875% 10/15/2046 DD 10/03/16	350,000.000	342,923.00	410,091.50	67,168.50
FXPF20010302 501044DM0	KROGER CO/THE 5.400% 01/15/2049 DD 01/14/19	540,000.000	715,270.54	782,740.80	67,470.26
FXPF20010302 50249AAH6	LYB INTERNATIONAL FINANCE III 3.375% 10/01/2040 DD 10/08/20	620,000.000	618,983.50	653,945.00	34,961.50
FXPF20010302 521865AZ8	LEAR CORP 5.250% 05/15/2049 DD 05/01/19	175,000.000	201,323.50	216,032.25	14,708.75
FXPF20010302 532457BT4	ELI LILLY & CO 3.950% 03/15/2049 DD 02/22/19	540,000.000	689,025.40	708,420.60	19,395.20
FXPF20010302 532457BU1	ELI LILLY & CO 4.150% 03/15/2059 DD 02/22/19	300,000.000	372,077.94	416,505.00	44,427.06
FXPF20010302 532457BZ0	ELI LILLY & CO 2.500% 09/15/2060 DD 08/25/20	630,000.000	614,623.91	642,014.10	27,390.19
FXPF20010302 539830BB4	LOCKHEED MARTIN CORP 4.070% 12/15/2042 DD 12/14/12	1,270,000.000	1,473,057.25	1,650,326.90	177,269.65
FXPF20010302 539830BQ1	LOCKHEED MARTIN CORP 2.800% 06/15/2050 DD 05/20/20	350,000.000	357,525.00	378,413.00	20,888.00
FXPF20010302 546676AV9	LOUISVILLE GAS AND ELECTRIC CO 4.650% 11/15/2043 DD 11/14/13	180,000.000	231,717.60	232,707.60	990.00
FXPF20010302 546676AY3	LOUISVILLE GAS AND ELECTRIC CO 4.250% 04/01/2049 DD 04/01/19	290,000.000	334,164.10	374,656.80	40,492.70
FXPF20010302 548661DJ3	LOWE'S COS INC 4.375% 09/15/2045 DD 09/16/15	300,000.000	376,446.00	376,755.00	309.00
FXPF20010302 548661DN4	LOWE'S COS INC 3.700% 04/15/2046 DD 04/20/16	245,000.000	286,458.90	290,508.75	4,049.85
FXPF20010302 548661DQ7	LOWE'S COS INC 4.050% 05/03/2047 DD 05/03/17	200,000.000	245,182.00	250,364.00	5,182.00
FXPF20010302 55336VAT7	MPLX LP 5.500% 02/15/2049 DD 11/15/18	290,000.000	286,852.02	381,874.90	95,022.88
FXPF20010302 575634AU4	MASSACHUSETTS ELECTRIC CO 144A 1.729% 11/24/2030 DD 11/24/20	525,000.000	525,000.00	525,892.50	892.50
FXPF20010302 575718AB7	MASSACHUSETTS INSTITUTE OF TEC 4.678% 07/01/2114 DD 04/08/14	690,000.000	889,851.60	1,050,904.50	161,052.90
FXPF20010302 575718AF8	MASSACHUSETTS INSTITUTE OF TEC 3.885% 07/01/2116 DD 08/02/16	260,000.000	304,889.00	329,609.80	24,720.80
FXPF20010302 57636QAL8	MASTERCARD INC 3.650% 06/01/2049 DD 05/31/19	680,000.000	766,565.53	844,784.40	78,218.87
FXPF20010302 57636QAA7	MASTERCARD INC 3.850% 03/26/2050 DD 03/26/20	1,245,000.000	1,449,678.31	1,606,946.40	157,268.09
FXPF20010302 58013MFC3	MCDONALD'S CORP 4.450% 03/01/2047 DD 03/09/17	300,000.000	376,467.00	389,802.00	13,335.00
FXPF20010302 58013MFK5	MCDONALD'S CORP 3.625% 09/01/2049 DD 08/12/19	675,000.000	794,697.75	792,126.00	-2,571.75
FXPF20010302 585055BU9	MEDTRONIC INC 4.625% 03/15/2045 DD 03/15/15	443,000.000	577,281.33	628,515.11	51,233.78
FXPF20010302 58933YAJ4	MERCK & CO INC 4.150% 05/18/2043 DD 05/20/13	320,000.000	395,292.80	416,198.40	20,905.60
FXPF20010302 58933YAT2	MERCK & CO INC 3.700% 02/10/2045 DD 02/10/15	185,000.000	204,661.80	230,548.85	25,887.05
FXPF20010302 58933YBA2	MERCK & CO INC 2.350% 06/24/2040 DD 06/24/20	1,495,000.000	1,483,358.90	1,546,981.15	63,622.25
FXPF20010302 58933YBB0	MERCK & CO INC 2.450% 06/24/2050 DD 06/24/20	640,000.000	631,006.55	662,636.80	31,630.25
FXPF20010302 591539AA9	METHODIST HOSPITAL/THE 2.705% 12/01/2050 DD 08/27/20	725,000.000	725,000.00	739,550.75	14,550.75
FXPF20010302 59156RAY4	METLIFE INC 5.875% 02/06/2041 DD 08/06/10	150,000.000	204,313.50	228,487.50	24,174.00
FXPF20010302 59156RBL1	METLIFE INC VAR RT 12/15/2044 DD 09/15/14	1,165,000.000	1,358,886.81	1,598,624.65	239,737.84
FXPF20010302 594918BE3	MICROSOFT CORP 4.000% 02/12/2055 DD 02/12/15	365,000.000	466,510.15	501,298.30	34,788.15
FXPF20010302 594918BT0	MICROSOFT CORP 3.700% 08/08/2046 DD 08/08/16	540,000.000	615,334.36	684,714.60	69,380.24
FXPF20010302 594918BU7	MICROSOFT CORP 3.950% 08/08/2056 DD 08/08/16	618,000.000	806,954.95	848,680.86	41,725.91



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FXPF20010302 594918CC6	MICROSOFT CORP 2.525% 06/01/2050 DD 06/01/20	4,526,000.000	4,625,966.08	4,772,848.04	146,881.96
FXPF20010302 595620AN5	MIDAMERICAN ENERGY CO 4.400% 10/15/2044 DD 04/03/14	235,000.000	277,309.40	304,792.65	27,483.25
FXPF20010302 595620AR6	MIDAMERICAN ENERGY CO 3.950% 08/01/2047 DD 02/01/17	1,120,000.000	1,245,229.60	1,407,616.00	162,386.40
FXPF20010302 595620AS4	MIDAMERICAN ENERGY CO 3.650% 08/01/2048 DD 02/01/18	565,000.000	611,058.80	690,802.90	79,744.10
FXPF20010302 606822BE3	MITSUBISHI UFJ FINANCIAL GROUP 4.153% 03/07/2039 DD 03/07/19	700,000.000	765,864.57	884,996.00	119,131.43
FXPF20010302 61744YAL2	MORGAN STANLEY VAR RT 07/22/2038 DD 07/24/17	2,780,000.000	2,986,225.65	3,426,294.40	440,068.75
FXPF20010302 61744YAR9	MORGAN STANLEY VAR RT 04/22/2039 DD 04/24/18	1,045,000.000	1,214,357.20	1,357,047.45	142,690.25
FXPF20010302 61747YDY8	MORGAN STANLEY 4.300% 01/27/2045 DD 01/27/15	142,000.000	187,244.04	189,727.62	2,483.58
FXPF20010302 623115AF9	MOUNT SINAI HOSPITALS GROUP IN 3.391% 07/01/2050 DD 09/22/20	575,000.000	575,000.00	627,831.00	52,831.00
FXPF20010302 62952EAB3	NYU LANGONE HOSPITALS 5.750% 07/01/2043 DD 08/01/13	290,000.000	385,294.00	407,580.50	22,286.50
FXPF20010302 62954RAA4	NYU LANGONE HOSPITALS 3.380% 07/01/2055 DD 02/04/20	310,000.000	310,000.00	324,377.80	14,377.80
FXPF20010302 63946BAJ9	NBCUNIVERSAL MEDIA LLC 4.450% 01/15/2043 DD 10/05/12	190,000.000	251,162.90	248,808.80	-2,354.10
FXPF20010302 641423BU1	NEVADA POWER CO 6.750% 07/01/2037 DD 06/28/07	390,000.000	551,705.70	591,883.50	40,177.80
FXPF20010302 641423BZ0	NEVADA POWER CO 5.375% 09/15/2040 DD 09/14/10	188,000.000	228,794.12	249,252.28	20,458.16
FXPF20010302 641423CE6	NEVADA POWER CO 3.125% 08/01/2050 DD 01/30/20	280,000.000	284,883.20	310,066.40	25,183.20
FXPF20010302 644188BG8	NEW ENGLAND POWER CO 144A 2.807% 10/06/2050 DD 10/06/20	275,000.000	269,472.50	278,242.25	8,769.75
FXPF20010302 649322AE4	NEW YORK AND PRESBYTERIAN HOSP 4.763% 08/01/2116 DD 06/28/16	535,000.000	621,766.30	686,544.10	64,777.80
FXPF20010302 649322AF1	NEW YORK AND PRESBYTERIAN HOSP 3.954% 08/01/2119 DD 10/29/19	650,000.000	656,110.00	756,990.00	100,880.00
FXPF20010302 64952GAF5	NEW YORK LIFE INSURANCE C 144A 6.750% 11/15/2039 DD 10/08/09	160,000.000	234,644.80	248,065.60	13,420.80
FXPF20010302 64952GAQ1	NEW YORK LIFE INSURANCE C 144A 4.450% 05/15/2069 DD 04/04/19	115,000.000	128,105.40	154,526.65	26,421.25
FXPF20010302 64952GAT5	NEW YORK LIFE INSURANCE C 144A 3.750% 05/15/2050 DD 04/14/20	350,000.000	354,246.30	418,680.50	64,434.20
FXPF20010302 654106AG8	NIKE INC 3.375% 11/01/2046 DD 10/21/16	135,000.000	150,579.00	159,992.55	9,413.55
FXPF20010302 654106AL7	NIKE INC 3.250% 03/27/2040 DD 03/27/20	800,000.000	840,775.12	930,552.00	89,776.88
FXPF20010302 65473QBB8	NISOURCE INC 5.250% 02/15/2043 DD 06/14/12	175,000.000	213,011.75	239,676.50	26,664.75
FXPF20010302 655044AR6	NOBLE ENERGY INC 4.200% 10/15/2049 DD 10/01/19	750,000.000	931,972.80	977,362.50	45,389.70
FXPF20010302 655844BX5	NORFOLK SOUTHERN CORP 3.942% 11/01/2047 DD 05/01/18	205,000.000	250,725.25	249,954.45	-770.80
FXPF20010302 655844CF3	NORFOLK SOUTHERN CORP 3.050% 05/15/2050 DD 05/11/20	185,000.000	199,404.10	201,555.65	2,151.55
FXPF20010302 665772CP2	NORTHERN STATES POWER CO/MN 3.600% 05/15/2046 DD 05/31/16	170,000.000	181,854.10	206,359.60	24,505.50
FXPF20010302 665772CQ0	NORTHERN STATES POWER CO/MN 3.600% 09/15/2047 DD 09/13/17	155,000.000	165,966.25	190,986.35	25,020.10
FXPF20010302 668138AC4	NORTHWESTERN MUTUAL LIFE 144A 3.625% 09/30/2059 DD 09/20/19	614,000.000	665,377.66	713,406.60	48,028.94
FXPF20010302 66989HAK4	NOVARTIS CAPITAL CORP 4.000% 11/20/2045 DD 11/20/15	785,000.000	1,002,288.05	1,028,334.30	26,046.25
FXPF20010302 670346AT2	NUCOR CORP 144A 2.979% 12/15/2055 DD 12/07/20	660,000.000	746,686.23	686,690.40	-59,995.83
FXPF20010302 67777JAK4	OHIOHEALTH CORP 3.042% 11/15/2050 DD 05/29/20	245,000.000	245,000.00	268,189.25	23,189.25
FXPF20010302 68233JAH7	ONCOR ELECTRIC DELIVERY CO LLC 5.250% 09/30/2040 DD 03/30/11	770,000.000	987,648.20	1,096,772.60	109,124.40
FXPF20010302 68233JBG8	ONCOR ELECTRIC DELIVERY CO LLC 4.100% 11/15/2048 DD 11/15/18	655,000.000	747,266.30	848,526.30	101,260.00
FXPF20010302 68233JBR4	ONCOR ELECTRIC DELIVERY CO LLC 3.100% 09/15/2049 DD 09/12/19	125,000.000	104,596.25	142,545.00	37,948.75



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FXPF20010302 68389XAM7	ORACLE CORP 5.375% 07/15/2040 DD 07/15/11	1,353,000.000	1,758,683.52	1,941,906.78	183,223.26
FXPF20010302 68389XAV7	ORACLE CORP 4.300% 07/08/2034 DD 07/08/14	220,000.000	263,555.60	278,436.40	14,880.80
FXPF20010302 68389XBF1	ORACLE CORP 4.125% 05/15/2045 DD 05/05/15	475,000.000	536,754.75	586,340.00	49,585.25
FXPF20010302 68389XBG9	ORACLE CORP 4.375% 05/15/2055 DD 05/05/15	315,000.000	406,655.55	413,566.65	6,911.10
FXPF20010302 68389XBJ3	ORACLE CORP 4.000% 07/15/2046 DD 07/07/16	1,885,000.000	2,163,513.00	2,313,762.10	150,249.10
FXPF20010302 68389XBW4	ORACLE CORP 3.600% 04/01/2040 DD 04/01/20	2,870,000.000	2,904,259.51	3,361,315.30	457,055.79
FXPF20010302 68389XBX2	ORACLE CORP 3.600% 04/01/2050 DD 04/01/20	2,825,000.000	3,236,687.20	3,291,351.00	54,663.80
FXPF20010302 68389XBY0	ORACLE CORP 3.850% 04/01/2060 DD 04/01/20	1,670,000.000	1,756,424.61	2,053,632.40	297,207.79
FXPF20010302 686514AF7	ORLANDO HEALTH OBLIGATED GROUP 4.089% 10/01/2048 DD 02/06/18	160,000.000	175,784.00	197,448.00	21,664.00
FXPF20010302 686514AH3	ORLANDO HEALTH OBLIGATED GROUP 3.327% 10/01/2050 DD 10/07/20	200,000.000	200,000.00	221,774.00	21,774.00
FXPF20010302 693304AV9	PECO ENERGY CO 3.700% 09/15/2047 DD 09/18/17	355,000.000	388,771.15	435,166.10	46,394.95
FXPF20010302 693304AX5	PECO ENERGY CO 3.000% 09/15/2049 DD 09/10/19	140,000.000	140,403.20	154,421.40	14,018.20
FXPF20010302 69351UAS2	PPL ELECTRIC UTILITIES CORP 4.125% 06/15/2044 DD 06/05/14	210,000.000	258,547.80	262,756.20	4,208.40
FXPF20010302 69351UAV5	PPL ELECTRIC UTILITIES CORP 4.150% 06/15/2048 DD 06/14/18	270,000.000	308,677.50	347,741.10	39,063.60
FXPF20010302 69352PAJ2	PPL CAPITAL FUNDING INC 5.000% 03/15/2044 DD 03/10/14	330,000.000	347,169.80	426,026.70	78,856.90
FXPF20010302 695114CG1	PACIFICORP 6.250% 10/15/2037 DD 10/03/07	205,000.000	287,619.10	306,157.25	18,538.15
FXPF20010302 695114CJ5	PACIFICORP 6.350% 07/15/2038 DD 07/17/08	160,000.000	224,321.60	241,268.80	16,947.20
FXPF20010302 695114CN6	PACIFICORP 4.100% 02/01/2042 DD 01/06/12	345,000.000	385,120.05	424,108.50	38,988.45
FXPF20010302 695114CT3	PACIFICORP 4.125% 01/15/2049 DD 07/13/18	870,000.000	1,010,593.20	1,118,593.80	108,000.60
FXPF20010302 70462GAC2	PEACEHEALTH OBLIGATED GROUP 3.218% 11/15/2050 DD 10/08/20	290,000.000	290,000.00	314,905.20	24,905.20
FXPF20010302 713448BZ0	PEPSICO INC 4.000% 03/05/2042 DD 03/05/12	155,000.000	188,619.50	200,580.85	11,961.35
FXPF20010302 713448CC0	PEPSICO INC 3.600% 08/13/2042 DD 08/13/12	205,000.000	220,436.50	250,479.25	30,042.75
FXPF20010302 713448CZ9	PEPSICO INC 4.600% 07/17/2045 DD 07/17/15	330,000.000	447,717.60	461,953.80	14,236.20
FXPF20010302 713448EM6	PEPSICO INC 3.375% 07/29/2049 DD 07/29/19	1,120,000.000	1,203,423.63	1,359,041.60	155,617.97
FXPF20010302 713448EP9	PEPSICO INC 2.875% 10/15/2049 DD 10/09/19	1,685,000.000	1,760,410.65	1,886,458.60	126,047.95
FXPF20010302 713448EV6	PEPSICO INC 3.875% 03/19/2060 DD 03/19/20	215,000.000	280,529.85	288,050.55	7,520.70
FXPF20010302 717081DE0	PFIZER INC 4.300% 06/15/2043 DD 06/03/13	980,000.000	1,189,998.80	1,286,387.20	96,388.40
FXPF20010302 717081DT7	PFIZER INC 5.600% 09/15/2040 DD 09/15/15	430,000.000	581,342.80	630,302.60	48,959.80
FXPF20010302 717081ED1	PFIZER INC 4.125% 12/15/2046 DD 11/21/16	305,000.000	354,657.05	399,678.10	45,021.05
FXPF20010302 717081EZ2	PFIZER INC 2.550% 05/28/2040 DD 05/28/20	980,000.000	991,616.20	1,046,718.40	55,102.20
FXPF20010302 717081FA6	PFIZER INC 2.700% 05/28/2050 DD 05/28/20	525,000.000	521,694.27	564,012.75	42,318.48
FXPF20010302 718172AM1	PHILIP MORRIS INTERNATIONAL IN 4.375% 11/15/2041 DD 11/15/11	1,570,000.000	1,798,740.42	1,959,674.00	160,933.58
FXPF20010302 718172AU3	PHILIP MORRIS INTERNATIONAL IN 3.875% 08/21/2042 DD 08/21/12	380,000.000	435,544.60	447,431.00	11,886.40
FXPF20010302 718172AW9	PHILIP MORRIS INTERNATIONAL IN 4.125% 03/04/2043 DD 03/04/13	780,000.000	831,331.30	954,844.80	123,513.50
FXPF20010302 718546AK0	PHILLIPS 66 4.650% 11/15/2034 DD 11/17/14	475,000.000	548,672.80	575,481.50	26,808.70
FXPF20010302 720186AG0	PIEDMONT NATURAL GAS CO INC 4.650% 08/01/2043 DD 08/01/13	160,000.000	207,793.60	206,284.80	-1,508.80



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FXPF20010302 737679DE7	POTOMAC ELECTRIC POWER CO 4.150% 03/15/2043 DD 03/18/13	675,000.000	762,878.25	851,944.50	89,066.25
FXPF20010302 742718FM6	PROCTER & GAMBLE CO/THE 1.200% 10/29/2030 DD 10/29/20	1,595,000.000	1,587,822.50	1,597,137.30	9,314.80
FXPF20010302 743315AP8	PROGRESSIVE CORP/THE 4.350% 04/25/2044 DD 04/25/14	385,000.000	512,840.30	506,467.50	-6,372.80
FXPF20010302 743315AQ6	PROGRESSIVE CORP/THE 3.700% 01/26/2045 DD 01/26/15	440,000.000	530,688.40	534,503.20	3,814.80
FXPF20010302 743820AA0	PROVIDENCE ST JOSEPH HEALTH OB 2.532% 10/01/2029 DD 10/01/19	350,000.000	343,686.00	374,507.00	30,821.00
FXPF20010302 744320AY8	PRUDENTIAL FINANCIAL INC 3.905% 12/07/2047 DD 12/07/17	1,155,000.000	1,053,974.48	1,390,100.25	336,125.77
FXPF20010302 74432QCD5	PRUDENTIAL FINANCIAL INC 4.418% 03/27/2048 DD 03/27/18	730,000.000	883,328.60	944,561.60	61,233.00
FXPF20010302 744448BZ3	PUBLIC SERVICE CO OF COLORADO 6.250% 09/01/2037 DD 08/15/07	220,000.000	302,244.80	333,737.80	31,493.00
FXPF20010302 744448CN9	PUBLIC SERVICE CO OF COLORADO 3.800% 06/15/2047 DD 06/19/17	145,000.000	157,778.85	179,728.95	21,950.10
FXPF20010302 744482BM1	PUBLIC SERVICE CO OF NEW HAMPS 3.600% 07/01/2049 DD 06/28/19	155,000.000	165,665.55	188,334.30	22,668.75
FXPF20010302 74456QAZ9	PUBLIC SERVICE ELECTRIC AND GA 3.950% 05/01/2042 DD 05/11/12	220,000.000	244,129.60	270,861.80	26,732.20
FXPF20010302 74456QBQ8	PUBLIC SERVICE ELECTRIC AND GA 3.800% 03/01/2046 DD 03/03/16	340,000.000	375,043.80	417,557.40	42,513.60
FXPF20010302 74456QBT2	PUBLIC SERVICE ELECTRIC AND GA 3.600% 12/01/2047 DD 12/06/17	255,000.000	276,491.40	307,004.70	30,513.30
FXPF20010302 745332BU9	PUGET SOUND ENERGY INC 5.483% 06/01/2035 DD 05/27/05	340,000.000	419,131.60	460,380.40	41,248.80
FXPF20010302 745332CB0	PUGET SOUND ENERGY INC 5.795% 03/15/2040 DD 03/08/10	405,000.000	538,974.00	575,881.65	36,907.65
FXPF20010302 747525AK9	QUALCOMM INC 4.800% 05/20/2045 DD 05/20/15	405,000.000	522,794.25	576,221.85	53,427.60
FXPF20010302 75513EAC5	RAYTHEON TECHNOLOGIES CORP 3.125% 07/01/2050 DD 05/18/20	190,000.000	206,778.90	209,511.10	2,732.20
FXPF20010302 75513ECK5	RAYTHEON TECHNOLOGIES CORP 4.350% 04/15/2047 DD 10/15/20	1,305,000.000	1,682,758.35	1,713,882.60	31,124.25
FXPF20010302 760719BH6	HSBC USA INC 7.200% 07/15/2097 DD 07/22/97	135,000.000	205,745.40	230,111.55	24,366.15
FXPF20010302 775109BN0	ROGERS COMMUNICATIONS INC 4.350% 05/01/2049 DD 04/30/19	1,130,000.000	1,352,655.80	1,463,124.00	110,468.20
FXPF20010302 78349AAB9	RWJ BARNABAS HEALTH INC 3.949% 07/01/2046 DD 11/02/16	240,000.000	255,723.40	292,317.60	36,594.20
FXPF20010302 78409VAR5	S&P GLOBAL INC 2.300% 08/15/2060 DD 08/13/20	245,000.000	241,146.15	233,176.30	-7,969.85
FXPF20010302 822582AT9	SHELL INTERNATIONAL FINANCE BV 3.625% 08/21/2042 DD 08/21/12	340,000.000	363,732.00	396,667.80	32,935.80
FXPF20010302 822582AY8	SHELL INTERNATIONAL FINANCE BV 4.550% 08/12/2043 DD 08/12/13	495,000.000	599,254.50	657,657.00	58,402.50
FXPF20010302 822582BF8	SHELL INTERNATIONAL FINANCE BV 4.375% 05/11/2045 DD 05/11/15	840,000.000	990,115.42	1,106,809.20	116,693.78
FXPF20010302 822582CE0	SHELL INTERNATIONAL FINANCE BV 3.125% 11/07/2049 DD 11/07/19	785,000.000	820,726.01	867,111.00	46,384.99
FXPF20010302 822582CH3	SHELL INTERNATIONAL FINANCE BV 3.250% 04/06/2050 DD 04/06/20	1,375,000.000	1,463,197.49	1,559,153.75	95,956.26
FXPF20010302 828807CL9	SIMON PROPERTY GROUP LP 4.750% 03/15/2042 DD 03/13/12	300,000.000	371,648.70	367,062.00	-4,586.70
FXPF20010302 828807CZ8	SIMON PROPERTY GROUP LP 4.250% 11/30/2046 DD 11/23/16	115,000.000	138,292.10	133,547.20	-4,744.90
FXPF20010302 828807DH7	SIMON PROPERTY GROUP LP 3.250% 09/13/2049 DD 09/13/19	575,000.000	531,814.09	588,892.00	57,077.91
FXPF20010302 837004CG3	DOMINION ENERGY SOUTH CAROLINA 4.600% 06/15/2043 DD 06/14/13	815,000.000	967,877.70	1,093,379.55	125,501.85
FXPF20010302 837004CJ7	DOMINION ENERGY SOUTH CAROLINA 5.100% 06/01/2065 DD 05/22/15	550,000.000	718,896.80	866,750.50	147,853.70
FXPF20010302 842329AA2	SOUTHERN BAPTIST HOSPITAL OF F 4.857% 07/15/2045 DD 06/01/15	180,000.000	219,882.62	219,736.80	-145.82
FXPF20010302 842400ES8	SOUTHERN CALIFORNIA EDISON CO 6.000% 01/15/2034 DD 01/14/04	423,000.000	520,797.60	588,807.54	68,009.94
FXPF20010302 842400FF5	SOUTHERN CALIFORNIA EDISON CO 5.550% 01/15/2037 DD 12/11/06	415,000.000	501,456.95	530,108.55	28,651.60
FXPF20010302 842400FH1	SOUTHERN CALIFORNIA EDISON CO 5.950% 02/01/2038 DD 01/22/08	105,000.000	133,204.05	142,650.90	9,446.85



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FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010302 842400FT5	SOUTHERN CALIFORNIA EDISON CO 3.900% 12/01/2041 DD 11/22/11	290,000.000	288,347.00	311,297.60	22,950.60
FXPF20010302 842400FV0	SOUTHERN CALIFORNIA EDISON CO 4.050% 03/15/2042 DD 03/13/12	195,000.000	202,039.50	223,569.45	21,529.95
FXPF20010302 842400FZ1	SOUTHERN CALIFORNIA EDISON CO 4.650% 10/01/2043 DD 10/02/13	1,185,000.000	1,262,439.75	1,468,392.75	205,953.00
FXPF20010302 842400GG2	SOUTHERN CALIFORNIA EDISON CO 4.000% 04/01/2047 DD 03/24/17	350,000.000	376,617.90	411,110.00	34,492.10
FXPF20010302 842400GK3	SOUTHERN CALIFORNIA EDISON CO 4.125% 03/01/2048 DD 03/05/18	250,000.000	267,127.50	297,942.50	30,815.00
FXPF20010302 842434CK6	SOUTHERN CALIFORNIA GAS CO 3.750% 09/15/2042 DD 09/21/12	225,000.000	235,827.00	268,002.00	32,175.00
FXPF20010302 842434CL4	SOUTHERN CALIFORNIA GAS CO 4.450% 03/15/2044 DD 03/13/14	345,000.000	388,390.65	432,264.30	43,873.65
FXPF20010302 842434CT7	SOUTHERN CALIFORNIA GAS CO 3.950% 02/15/2050 DD 06/04/19	275,000.000	307,950.50	344,055.25	36,104.75
FXPF20010302 8426EPAB4	SOUTHERN CO GAS CAPITAL CORP 3.950% 10/01/2046 DD 09/13/16	305,000.000	315,546.90	359,088.70	43,541.80
FXPF20010302 845743BR3	SOUTHWESTERN PUBLIC SERVICE CO 3.700% 08/15/2047 DD 08/09/17	140,000.000	147,498.40	165,337.20	17,838.80
FXPF20010302 845743BS1	SOUTHWESTERN PUBLIC SERVICE CO 4.400% 11/15/2048 DD 11/05/18	210,000.000	275,278.50	276,000.90	722.40
FXPF20010302 85434VAA6	STANFORD HEALTH CARE 3.795% 11/15/2048 DD 01/17/18	650,000.000	704,411.50	815,314.50	110,903.00
FXPF20010302 85440KAD6	LELAND STANFORD JUNIOR UNIVERS 2.413% 06/01/2050 DD 06/04/20	335,000.000	335,000.00	343,933.40	8,933.40
FXPF20010302 854502AN1	STANLEY BLACK & DECKER INC 2.750% 11/15/2050 DD 11/02/20	310,000.000	309,178.50	324,545.20	15,366.70
FXPF20010302 855244AM1	STARBUCKS CORP 3.750% 12/01/2047 DD 11/22/17	230,000.000	235,781.27	268,640.00	32,858.73
FXPF20010302 85771PAL6	EQUINOR ASA 3.950% 05/15/2043 DD 05/15/13	385,000.000	429,871.75	469,823.20	39,951.45
FXPF20010302 86944BAH6	SUTTER HEALTH 3.161% 08/15/2040 DD 10/29/20	415,000.000	415,000.00	440,763.20	25,763.20
FXPF20010302 86944BAJ2	SUTTER HEALTH 3.361% 08/15/2050 DD 10/29/20	390,000.000	390,000.00	424,530.60	34,530.60
FXPF20010302 871829AJ6	SYSCO CORP 5.375% 09/21/2035 DD 09/22/05	370,000.000	484,389.20	491,545.00	7,155.80
FXPF20010302 871829AY3	SYSCO CORP 4.850% 10/01/2045 DD 09/28/15	455,000.000	546,869.05	576,494.10	29,625.05
FXPF20010302 87264ABK0	T-MOBILE USA INC 144A 3.000% 02/15/2041 DD 10/06/20	1,905,000.000	1,882,251.80	1,974,951.60	92,699.80
FXPF20010302 87264ABP9	T-MOBILE USA INC 144A 2.250% 11/15/2031 DD 10/28/20	570,000.000	569,943.00	585,013.80	15,070.80
FXPF20010302 875127BF8	TAMPA ELECTRIC CO 4.450% 06/15/2049 DD 10/04/18	190,000.000	225,298.20	248,881.00	23,582.80
FXPF20010302 87612EBG0	TARGET CORP 3.900% 11/15/2047 DD 10/20/17	605,000.000	789,581.95	794,286.35	4,704.40
FXPF20010302 878091BD8	TEACHERS INSURANCE & ANNU 144A 4.900% 09/15/2044 DD 09/18/14	685,000.000	876,868.18	927,353.00	50,484.82
FXPF20010302 878091BG1	TEACHERS INSURANCE & ANNU 144A 3.300% 05/15/2050 DD 05/07/20	665,000.000	664,115.55	724,663.80	60,548.25
FXPF20010302 882508BG8	TEXAS INSTRUMENTS INC 2.250% 09/04/2029 DD 09/04/19	555,000.000	548,012.55	598,034.70	50,022.15
FXPF20010302 88579YAZ4	3M CO 3.625% 10/15/2047 DD 10/02/17	290,000.000	307,781.33	345,787.30	38,005.97
FXPF20010302 893526DJ9	TRANSCANADA PIPELINES LTD 6.100% 06/01/2040 DD 06/01/10	255,000.000	339,790.05	350,678.55	10,888.50
FXPF20010302 89352HAB5	TRANSCANADA PIPELINES LTD 5.850% 03/15/2036 DD 03/20/06	250,000.000	309,200.00	337,520.00	28,320.00
FXPF20010302 89352HAD1	TRANSCANADA PIPELINES LTD 6.200% 10/15/2037 DD 10/05/07	390,000.000	508,918.80	543,043.80	34,125.00
FXPF20010302 89352HAL3	TRANSCANADA PIPELINES LTD 5.000% 10/16/2043 DD 10/07/13	565,000.000	587,063.25	704,939.20	117,875.95
FXPF20010302 89352HAX7	TRANSCANADA PIPELINES LTD 4.750% 05/15/2038 DD 05/07/18	935,000.000	1,068,218.80	1,169,703.70	101,484.90
FXPF20010302 89352HBA6	TRANSCANADA PIPELINES LTD 4.100% 04/15/2030 DD 04/06/20	225,000.000	259,013.25	266,136.75	7,123.50
FXPF20010302 89417EAH2	TRAVELERS COS INC/THE 5.350% 11/01/2040 DD 11/01/10	445,000.000	627,343.60	663,401.55	36,057.95
FXPF20010302 89417EAK5	TRAVELERS COS INC/THE 4.300% 08/25/2045 DD 08/25/15	115,000.000	133,908.30	152,025.40	18,117.10



Schedule of Investments at End of Plan Year at Revalued Cost

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FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010302 89417EAL3	TRAVELERS COS INC/THE 3.750% 05/15/2046 DD 05/11/16	315,000.000	344,046.15	394,134.30	50,088.15
FXPF20010302 89417EAM1	TRAVELERS COS INC/THE 4.000% 05/30/2047 DD 05/22/17	1,640,000.000	1,972,480.80	2,128,113.20	155,632.40
FXPF20010302 89566EAD0	TRI-STATE GENERATION AND 144A 6.000% 06/15/2040 DD 06/08/10	290,000.000	379,726.00	399,704.10	19,978.10
FXPF20010302 89838QAA1	TRUSTEES OF BOSTON UNIVERSITY 4.061% 10/01/2048 DD 08/17/18	85,000.000	97,591.05	107,620.20	10,029.15
FXPF20010302 899043AA1	TUFTS UNIVERSITY 5.017% 04/15/2112 DD 03/29/12	75,000.000	91,409.25	97,839.00	6,429.75
FXPF20010302 906548CJ9	UNION ELECTRIC CO 3.900% 09/15/2042 DD 09/11/12	425,000.000	463,602.75	518,755.00	55,152.25
FXPF20010302 906548CL4	UNION ELECTRIC CO 3.650% 04/15/2045 DD 04/06/15	110,000.000	116,450.40	130,104.70	13,654.30
FXPF20010302 906548CN0	UNION ELECTRIC CO 4.000% 04/01/2048 DD 04/06/18	200,000.000	251,594.00	252,072.00	478.00
FXPF20010302 906548CQ3	UNION ELECTRIC CO 3.250% 10/01/2049 DD 10/01/19	1,210,000.000	1,290,963.00	1,387,857.90	96,894.90
FXPF20010302 907818DZ8	UNION PACIFIC CORP 4.150% 01/15/2045 DD 08/12/14	395,000.000	453,640.75	490,285.85	36,645.10
FXPF20010302 907818FE3	UNION PACIFIC CORP 3.950% 08/15/2059 DD 08/05/19	195,000.000	204,502.35	240,290.70	35,788.35
FXPF20010302 907818FG8	UNION PACIFIC CORP 3.839% 03/20/2060 DD 03/20/20	3,085,000.000	3,214,744.45	3,818,736.40	603,991.95
FXPF20010302 907818FL7	UNION PACIFIC CORP 3.750% 02/05/2070 DD 01/31/20	155,000.000	154,930.25	187,486.45	32,556.20
FXPF20010302 911312AN6	UNITED PARCEL SERVICE INC 4.875% 11/15/2040 DD 11/12/10	120,000.000	143,198.40	164,799.60	21,601.20
FXPF20010302 911312BV7	UNITED PARCEL SERVICE INC 5.200% 04/01/2040 DD 03/24/20	670,000.000	949,783.90	951,681.40	1,897.50
FXPF20010302 913017BJ7	RAYTHEON TECHNOLOGIES CORP 5.400% 05/01/2035 DD 04/29/05	120,000.000	154,210.80	164,995.20	10,784.40
FXPF20010302 913017BT5	RAYTHEON TECHNOLOGIES CORP 4.500% 06/01/2042 DD 06/01/12	3,535,000.000	4,036,352.64	4,609,675.35	573,322.71
FXPF20010302 913017CA5	RAYTHEON TECHNOLOGIES CORP 4.150% 05/15/2045 DD 05/04/15	575,000.000	713,578.60	727,904.00	14,325.40
FXPF20010302 91324PBU5	UNITEDHEALTH GROUP INC 4.625% 11/15/2041 DD 11/10/11	495,000.000	590,470.65	676,793.70	86,323.05
FXPF20010302 91324PCA8	UNITEDHEALTH GROUP INC 3.950% 10/15/2042 DD 10/22/12	170,000.000	189,094.40	214,745.70	25,651.30
FXPF20010302 91324PCR1	UNITEDHEALTH GROUP INC 4.750% 07/15/2045 DD 07/23/15	720,000.000	878,652.85	1,012,982.40	134,329.55
FXPF20010302 91324PDL3	UNITEDHEALTH GROUP INC 4.250% 06/15/2048 DD 06/19/18	555,000.000	645,170.85	741,113.70	95,942.85
FXPF20010302 91324PDZ2	UNITEDHEALTH GROUP INC 2.900% 05/15/2050 DD 05/18/20	295,000.000	316,695.60	326,609.25	9,913.65
FXPF20010302 91324PEA6	UNITEDHEALTH GROUP INC 3.125% 05/15/2060 DD 05/18/20	465,000.000	452,654.25	539,795.25	87,141.00
FXPF20010302 91412NBC3	UNIVERSITY OF CHICAGO/THE 4.003% 10/01/2053 DD 09/13/18	170,000.000	196,079.70	224,899.80	28,820.10
FXPF20010302 91412NBE9	UNIVERSITY OF CHICAGO/THE 2.547% 04/01/2050 DD 09/02/20	1,015,000.000	1,015,001.80	1,017,354.80	2,353.00
FXPF20010302 91481CAC4	TRUSTEES OF THE UNIVERSITY OF 3.610% 02/15/2119 DD 08/06/19	320,000.000	353,672.00	360,400.00	6,728.00
FXPF20010302 91481CAD2	TRUSTEES OF THE UNIVERSITY OF 2.396% 10/01/2050 DD 07/14/20	420,000.000	420,000.00	428,421.00	8,421.00
FXPF20010302 914886AC0	UNIVERSITY OF SOUTHERN CALIFOR 3.841% 10/01/2047 DD 04/18/17	255,000.000	290,095.65	323,128.35	33,032.70
FXPF20010302 914886AE6	UNIVERSITY OF SOUTHERN CALIFOR 2.805% 10/01/2050 DD 02/12/20	260,000.000	267,235.80	281,691.80	14,456.00
FXPF20010302 92343VFR0	VERIZON COMMUNICATIONS INC 1.750% 01/20/2031 DD 11/20/20	1,235,000.000	1,230,090.49	1,228,825.00	-1,265.49
FXPF20010302 92343VFT6	VERIZON COMMUNICATIONS INC 2.650% 11/20/2040 DD 11/20/20	2,185,000.000	2,209,862.90	2,206,347.45	-3,515.45
FXPF20010302 92343VFU3	VERIZON COMMUNICATIONS INC 2.875% 11/20/2050 DD 11/20/20	3,610,000.000	3,685,309.40	3,637,436.00	-47,873.40
FXPF20010302 92343VFX1	VERIZON COMMUNICATIONS INC 3.000% 11/20/2060 DD 11/20/20	1,885,000.000	1,917,181.30	1,903,925.40	-13,255.90
FXPF20010302 927804FG4	VIRGINIA ELECTRIC AND POWER CO 8.875% 11/15/2038 DD 11/06/08	158,000.000	266,843.04	292,957.28	26,114.24
FXPF20010302 927804FL3	VIRGINIA ELECTRIC AND POWER CO 4.000% 01/15/2043 DD 01/08/13	1,068,000.000	1,111,670.52	1,342,369.20	230,698.68



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FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010302 92826CAF9	VISA INC 4.300% 12/14/2045 DD 12/14/15	1,940,000.000	2,440,865.75	2,657,295.60	216,429.85
FXPF20010302 92826CAJ1	VISA INC 3.650% 09/15/2047 DD 09/11/17	210,000.000	235,286.10	263,195.10	27,909.00
FXPF20010302 92826CAK8	VISA INC 2.700% 04/15/2040 DD 04/02/20	255,000.000	253,123.20	278,365.65	25,242.45
FXPF20010302 92826CAQ5	VISA INC 2.000% 08/15/2050 DD 08/17/20	1,355,000.000	1,281,456.70	1,294,092.75	12,636.05
FXPF20010302 92940PAG9	WRKCO INC 3.000% 06/15/2033 DD 06/03/20	625,000.000	623,525.00	686,668.75	63,143.75
FXPF20010302 92976GAG6	WELLS FARGO BANK NA 5.850% 02/01/2037 DD 01/29/07	260,000.000	356,226.00	369,883.80	13,657.80
FXPF20010302 92976GAJ0	WELLS FARGO BANK NA 6.600% 01/15/2038 DD 12/07/07	235,000.000	350,359.15	358,128.25	7,769.10
FXPF20010302 931142CY7	WALMART INC 5.000% 10/25/2040 DD 10/25/10	185,000.000	240,464.85	264,261.40	23,796.55
FXPF20010302 931142DB6	WALMART INC 5.625% 04/15/2041 DD 04/18/11	330,000.000	505,289.40	505,035.30	-254.10
FXPF20010302 931142DG5	WALMART INC 4.000% 04/11/2043 DD 04/11/13	235,000.000	281,080.30	301,918.60	20,838.30
FXPF20010302 931142DW0	WALMART INC 3.625% 12/15/2047 DD 10/20/17	765,000.000	968,092.20	970,088.85	1,996.65
FXPF20010302 931142EB5	WALMART INC 3.950% 06/28/2038 DD 06/27/18	590,000.000	683,479.60	752,615.80	69,136.20
FXPF20010302 931142EC3	WALMART INC 4.050% 06/29/2048 DD 06/27/18	1,505,000.000	1,928,374.02	2,042,360.25	113,986.23
FXPF20010302 931142EP4	WALMART INC 2.950% 09/24/2049 DD 09/24/19	1,160,000.000	1,209,999.37	1,337,468.40	127,469.03
FXPF20010302 93884PDW7	WASHINGTON GAS LIGHT CO 3.796% 09/15/2046 DD 09/16/16	495,000.000	516,393.90	590,327.10	73,933.20
FXPF20010302 93884PDY3	WASHINGTON GAS LIGHT CO 3.650% 09/15/2049 DD 09/13/19	570,000.000	639,416.70	684,239.40	44,822.70
FXPF20010302 94106LBP3	WASTE MANAGEMENT INC 1.500% 03/15/2031 DD 11/17/20	2,145,000.000	2,133,373.35	2,124,815.55	-8,557.80
FXPF20010302 949746JM4	WELLS FARGO & CO 5.375% 02/07/2035 DD 02/07/05	215,000.000	275,756.85	294,139.35	18,382.50
FXPF20010302 949746RF0	WELLS FARGO & CO 5.606% 01/15/2044 DD 11/26/13	135,000.000	177,909.75	191,335.50	13,425.75
FXPF20010302 94974BGE4	WELLS FARGO & CO 4.650% 11/04/2044 DD 11/04/14	535,000.000	628,948.45	686,255.20	57,306.75
FXPF20010302 94974BGU8	WELLS FARGO & CO 4.750% 12/07/2046 DD 12/08/16	2,040,000.000	2,537,950.29	2,669,829.60	131,879.31
FXPF20010302 95000U2L6	WELLS FARGO & CO VAR RT 04/04/2031 DD 03/30/20	3,015,000.000	3,655,430.70	3,685,988.25	30,557.55
FXPF20010302 95000U2M4	WELLS FARGO & CO VAR RT 04/04/2051 DD 03/30/20	1,845,000.000	2,418,515.61	2,622,150.90	203,635.29
FXPF20010302 95000U2Q5	WELLS FARGO & CO VAR RT 04/30/2041 DD 04/30/20	5,990,000.000	6,032,413.29	6,515,922.00	483,508.71
FXPF20010302 95709TAH3	EVERGY KANSAS CENTRAL INC 4.125% 03/01/2042 DD 03/01/12	405,000.000	450,611.10	497,607.30	46,996.20
FXPF20010302 95709TAJ9	EVERGY KANSAS CENTRAL INC 4.100% 04/01/2043 DD 03/28/13	405,000.000	450,619.20	505,245.60	54,626.40
FXPF20010302 96949LAE5	WILLIAMS COS INC/THE 4.850% 03/01/2048 DD 03/05/18	190,000.000	187,813.10	233,540.40	45,727.30
FXPF20010302 970648AH4	WILLIS NORTH AMERICA INC 5.050% 09/15/2048 DD 09/10/18	140,000.000	165,162.20	196,921.20	31,759.00
FXPF20010302 97068LAA6	WILLIS-KNIGHTON MEDICAL CENTER 4.813% 09/01/2048 DD 10/25/18	455,000.000	549,450.10	608,116.60	58,666.50
FXPF20010302 983024AN0	WYETH LLC 5.950% 04/01/2037 DD 03/27/07	392,000.000	535,464.16	587,666.80	52,202.64
FXPF20010302 98459LAB9	YALE UNIVERSITY 1.482% 04/15/2030 DD 06/09/20	355,000.000	355,000.00	364,382.65	9,382.65
FXPF20010302 98459LAC7	YALE UNIVERSITY 2.402% 04/15/2050 DD 06/09/20	715,000.000	737,156.55	741,547.95	4,391.40
FXPF20010602 00216UAD5	UNIFRAX 11/18 (EUR) COV-LITE	294,833.210	297,027.88	326,396.82	29,368.94
FXPF20010602 01881UAH8	ALLIANT INSURANCE 10/20 COV-LITE TLB3	51,278.320	50,893.73	51,246.53	352.80
FXPF20010602 03078CAC8	AMERILIFE 2/20 COV-LITE TL	165,391.570	156,533.06	162,910.70	6,377.64
FXPF20010602 03167DAH7	AMNEAL PHARMACEUTICALS 3/18	311,739.540	277,332.62	303,232.17	25,899.55



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Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010602 04350TAB0	ASCEND PERFORMANCE 8/19 TLB 0.000% 08/27/2026 DD 08/02/19	404,380.830	407,413.69	405,391.78	-2,021.91
FXPF20010602 05825HAC8	BALDWIN RISK 10/20 TLB 0.000% 10/08/2027 DD 10/02/20	171,780.240	169,203.53	171,350.79	2,147.26
FXPF20010602 13201DAB7	CAMBIUM LEARNING 12/18 TLB	245,401.210	239,395.04	243,622.05	4,227.01
FXPF20010602 14852LAA1	CASTLE US HOLDING CORP 144A 9.500% 02/15/2028 DD 02/05/20	119,000.000	114,240.00	119,000.00	4,760.00
FXPF20010602 24022KAB5	DIGICERT 8/19 COV-LITE TLB 0.000% 10/16/2026 DD 07/22/19	214,192.380	214,674.32	213,695.45	-978.87
FXPF20010602 26928BAM1	EW SCRIPPS 12/20 INCREMENTAL COV-LT TE TLB3	91,755.680	91,526.29	91,755.68	229.39
FXPF20010602 26929CAC0	EXCELITAS 11/17 (USD) TL	195,098.840	194,490.12	193,065.91	-1,424.21
FXPF20010602 28608EAE6	ELECTRONICS FOR IMAGING 7/19	271,956.320	252,070.88	231,247.18	-20,823.70
FXPF20010602 29359BAB7	ENSEMBLE HEALTH 7/19 TL	167,934.950	166,646.27	167,515.11	868.84
FXPF20010602 37610GAD0	RECORDED BOOKS/RBMEDIA 10/20 COV LITE TL	154,078.570	152,537.78	154,078.57	1,540.79
FXPF20010602 39479UAQ6	GENESYS 10/20 (USD) TLB 0.000% 12/01/2027 DD 09/29/20	262,800.250	260,172.25	263,047.28	2,875.03
FXPF20010602 46116VAE5	STONEX GROUP INC 144A 8.625% 06/15/2025 DD 06/11/20	91,000.000	89,635.00	98,962.50	9,327.50
FXPF20010602 56589PAG0	MARAVAI LIFESCIENCES 10/20 COV	84,293.650	83,450.71	85,031.22	1,580.51
FXPF20010602 57475YAD3	MASERGY COMMUNICATIONS 6/17 TL B	103,291.350	101,569.47	102,129.32	559.85
FXPF20010602 60470FAG6	MIRION TECHNOLOGIES 2/19	185,210.120	185,950.08	184,747.09	-1,202.99
FXPF20010602 63689EAJ4	NATIONAL MENTOR/CIVITAS 3/19 TLB	345,849.910	344,669.96	345,057.91	387.95
FXPF20010602 66743UAC0	NORTHWEST FIBER/ZIPLY FIBER 5/	328,698.610	316,372.41	329,211.38	12,838.97
FXPF20010602 69345TAB1	PRO MACH 2/18 TLB	255,205.030	252,494.73	250,328.06	-2,166.67
FXPF20010602 70476XAC9	PETVET CARE 2/18 TL	333,235.900	328,817.84	325,321.55	-3,496.29
FXPF20010602 74839XAF6	QUIKRETE 11/16 COV-LITE TLB	197,555.700	184,911.48	196,692.38	11,780.90
FXPF20010602 74966FAL7	JDA SOFTWARE/BLUE YONDER 7/20 TLB	263,684.860	266,174.90	263,025.65	-3,149.25
FXPF20010602 75026JAE0	RADIATE HOLDCO LLC / RADI 144A 6.500% 09/15/2028 DD 09/25/20	92,000.000	92,000.00	96,945.00	4,945.00
FXPF20010602 76119LAA9	RESIDEO FUNDING INC 144A 6.125% 11/01/2026 DD 10/19/18	141,000.000	138,416.04	148,402.50	9,986.46
FXPF20010602 76173FAU1	REYNOLDS GROUP 1/17 (USD) TL	81,038.604	81,229.05	80,633.41	-595.64
FXPF20010602 77051UAF6	FOX US BIDCO/ROBERTSHAW 2/18 TLB	219,278.830	181,832.45	204,477.51	22,645.06
FXPF20010602 78472GAA7	SSL ROBOTICS LLC 144A 9.750% 12/31/2023 DD 12/02/19	91,000.000	98,962.50	102,830.00	3,867.50
FXPF20010602 82925BAE5	SINCLAIR TELEVISION 7/19 (600MM) TLB	143,080.460	143,438.16	141,231.86	-2,206.30
FXPF20010602 85205TAL4	SPIRIT AEROSYSTEMS INC 144A 7.500% 04/15/2025 DD 04/17/20	174,000.000	172,026.48	186,615.00	14,588.52
FXPF20010602 86875TAB3	SOPHOS GROUP 1/20 (USD) COV-LI	138,462.620	135,431.67	137,077.99	1,646.32
FXPF20010602 89238QAB5	TPRO ACQUISITION CORP 144A 11.000% 10/15/2024 DD 10/15/19	15,000.000	15,112.50	15,750.00	637.50
FXPF20010602 89364MBQ6	TRANSDIGM 2/20 COV-LITE TLE	435,439.260	436,379.80	426,186.18	-10,193.62
FXPF20010602 91335PAH2	UNIVAR 11/19 B5 COV-LITE TL	24,167.660	24,252.23	23,895.77	-356.46
FXPF20010602 91544BAC1	UPLAND SOFTWARE 6/19 COV-LITE TL	158,584.580	158,782.81	157,263.57	-1,519.24
FXPF20010602 92840JAA7	VISTAJET MALTA FINANCE PL 144A 10.500% 06/01/2024 DD 05/29/19	145,000.000	141,425.00	148,625.00	7,200.00
FXPF20010602 98919VAA3	ZAYO GROUP HOLDINGS INC 144A 4.000% 03/01/2027 DD 03/09/20	109,000.000	107,694.82	109,272.50	1,577.68
FXPF20010602 G3679YAD4	R&R ICE CREAM/FRONERI 1/20 0.000% 01/29/2027 DD 01/13/20	214,032.110	236,184.44	258,039.84	21,855.40



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FXPF20010902 00206RKD3	AT&T INC 3.100% 02/01/2043 DD 08/04/20	565,000.000	564,728.80	573,458.05	8,729.25
FXPF20010902 010392FL7	ALABAMA POWER CO 4.150% 08/15/2044 DD 08/26/14	870,000.000	1,038,504.06	1,103,751.60	65,247.54
FXPF20010902 020002BG5	ALLSTATE CORP/THE 3.850% 08/10/2049 DD 06/10/19	720,000.000	865,117.75	902,671.20	37,553.45
FXPF20010902 02079KAE7	ALPHABET INC 1.900% 08/15/2040 DD 08/05/20	1,135,000.000	1,127,860.85	1,113,957.10	-13,903.75
FXPF20010902 02079KAG2	ALPHABET INC 2.250% 08/15/2060 DD 08/05/20	2,545,000.000	2,537,008.15	2,460,938.65	-76,069.50
FXPF20010902 023135BJ4	AMAZON.COM INC 4.050% 08/22/2047 DD 02/22/18	1,265,000.000	1,607,486.57	1,670,369.25	62,882.68
FXPF20010902 023135BM7	AMAZON.COM INC 4.250% 08/22/2057 DD 02/22/18	1,045,000.000	1,425,788.53	1,489,051.85	63,263.32
FXPF20010902 03040WAX3	AMERICAN WATER CAPITAL CORP 3.450% 05/01/2050 DD 04/14/20	1,575,000.000	1,768,912.08	1,871,021.25	102,109.17
FXPF20010902 037833DW7	APPLE INC 2.650% 05/11/2050 DD 05/11/20	1,050,000.000	1,075,512.31	1,114,417.50	38,905.19
FXPF20010902 03938JAA7	ARCH CAPITAL GROUP US INC 5.144% 11/01/2043 DD 12/13/13	650,000.000	836,668.82	875,264.00	38,595.18
FXPF20010902 03939CAB9	ARCH CAPITAL FINANCE LLC 5.031% 12/15/2046 DD 12/08/16	2,230,000.000	2,872,526.42	3,043,236.40	170,709.98
FXPF20010902 05523RAE7	BAE SYSTEMS PLC 144A 3.000% 09/15/2050 DD 09/15/20	1,970,000.000	1,941,178.90	2,055,537.40	114,358.50
FXPF20010902 059165EH9	BALTIMORE GAS AND ELECTRIC CO 3.500% 08/15/2046 DD 08/18/16	460,000.000	509,615.33	534,644.20	25,028.87
FXPF20010902 06051GGM5	BANK OF AMERICA CORP VAR RT 04/24/2038 DD 04/24/17	675,000.000	831,965.53	831,546.00	-419.53
FXPF20010902 06051GJM2	BANK OF AMERICA CORP VAR RT 10/24/2051 DD 10/21/20	210,000.000	210,000.00	219,044.70	9,044.70
FXPF20010902 084659AW1	BERKSHIRE HATHAWAY ENERGY 144A 4.250% 10/15/2050 DD 03/27/20	635,000.000	799,718.92	822,566.30	22,847.38
FXPF20010902 084659BB6	BERKSHIRE HATHAWAY ENERGY 144A 2.850% 05/15/2051 DD 10/29/20	1,060,000.000	1,058,696.20	1,090,390.20	31,694.00
FXPF20010902 084664BL4	BERKSHIRE HATHAWAY FINANCE COR 5.750% 01/15/2040 DD 01/13/10	680,000.000	999,202.32	1,043,541.60	44,339.28
FXPF20010902 084664CV1	BERKSHIRE HATHAWAY FINANCE COR 2.850% 10/15/2050 DD 10/15/20	1,040,000.000	1,039,168.00	1,113,808.80	74,640.80
FXPF20010902 110122DK1	BRISTOL-MYERS SQUIBB CO 4.350% 11/15/2047 DD 05/15/20	1,475,000.000	1,931,749.61	1,986,648.00	54,898.39
FXPF20010902 110122DS4	BRISTOL-MYERS SQUIBB CO 2.550% 11/13/2050 DD 11/13/20	150,000.000	153,111.00	153,142.50	31.50
FXPF20010902 12189LAJ0	BURLINGTON NORTHERN SANTA FE L 4.400% 03/15/2042 DD 03/02/12	1,870,000.000	2,320,277.26	2,479,171.20	158,893.94
FXPF20010902 125523AK6	CIGNA CORP 4.900% 12/15/2048 DD 06/15/19	1,510,000.000	2,032,320.42	2,076,461.40	44,140.98
FXPF20010902 126650CZ1	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18	2,050,000.000	2,635,854.23	2,778,324.00	142,469.77
FXPF20010902 136375CP5	CANADIAN NATIONAL RAILWAY CO 3.650% 02/03/2048 DD 02/06/18	705,000.000	791,207.99	865,380.45	74,172.46
FXPF20010902 149123CJ8	CATERPILLAR INC 3.250% 04/09/2050 DD 04/09/20	638,000.000	717,593.98	753,522.66	35,928.68
FXPF20010902 15189XAT5	CENTERPOINT ENERGY HOUSTON ELE 4.250% 02/01/2049 DD 01/15/19	370,000.000	453,205.31	490,623.70	37,418.39
FXPF20010902 161175BV5	CHARTER COMMUNICATIONS OPERATI 3.700% 04/01/2051 DD 04/17/20	1,080,000.000	1,060,319.08	1,121,536.80	61,217.72
FXPF20010902 169905AG1	CHOICE HOTELS INTERNATIONAL IN 3.700% 01/15/2031 DD 07/23/20	1,095,000.000	1,123,424.42	1,212,734.40	89,309.98
FXPF20010902 171232AS0	CHUBB CORP/THE 6.500% 05/15/2038 DD 05/06/08	220,000.000	325,589.22	351,285.00	25,695.78
FXPF20010902 20030NCZ2	COMCAST CORP 3.450% 02/01/2050 DD 11/05/19	1,030,000.000	1,153,963.59	1,215,472.10	61,508.51
FXPF20010902 20030NDQ1	COMCAST CORP 2.650% 08/15/2062 DD 08/25/20	4,390,000.000	4,325,820.05	4,394,872.90	69,052.85
FXPF20010902 209111EY5	CONSOLIDATED EDISON CO OF NEW 5.500% 12/01/2039 DD 12/04/09	435,000.000	581,490.89	596,598.15	15,107.26
FXPF20010902 209111FC2	CONSOLIDATED EDISON CO OF NEW 3.950% 03/01/2043 DD 02/28/13	1,280,000.000	1,452,951.77	1,510,041.60	57,089.83
FXPF20010902 209111FD0	CONSOLIDATED EDISON CO OF NEW 4.450% 03/15/2044 DD 03/06/14	720,000.000	863,064.50	903,686.40	40,621.90
FXPF20010902 210518DD5	CONSUMERS ENERGY CO 4.350% 04/15/2049 DD 11/13/18	530,000.000	689,058.34	720,535.00	31,476.66



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FXP ALL MANAGER ACCOUNTS

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FXPF20010902 244199BK0	DEERE & CO 3.750% 04/15/2050 DD 03/30/20	305,000.000	368,081.05	395,200.70	27,119.65
FXPF20010902 26442CAN4	DUKE ENERGY CAROLINAS LLC 4.000% 09/30/2042 DD 09/21/12	1,230,000.000	1,460,530.41	1,519,529.70	58,999.29
FXPF20010902 26442CAZ7	DUKE ENERGY CAROLINAS LLC 3.200% 08/15/2049 DD 08/14/19	1,145,000.000	1,251,798.60	1,303,422.20	51,623.60
FXPF20010902 29248HAC7	EMPOWER FINANCE 2020 LP 144A 3.075% 09/17/2051 DD 09/17/20	325,000.000	326,224.46	359,866.00	33,641.54
FXPF20010902 29379VBU6	ENTERPRISE PRODUCTS OPERATING 4.800% 02/01/2049 DD 10/11/18	1,010,000.000	1,235,324.75	1,274,791.70	39,466.95
FXPF20010902 29446MAK8	EQUINOR ASA 2.375% 05/22/2030 DD 05/22/20	695,000.000	726,251.12	743,893.25	17,642.13
FXPF20010902 341081FH5	FLORIDA POWER & LIGHT CO 3.800% 12/15/2042 DD 12/20/12	1,835,000.000	2,243,202.25	2,273,234.70	30,032.45
FXPF20010902 36962G3P7	GENERAL ELECTRIC CO 5.875% 01/14/2038 DD 01/14/08	435,000.000	489,430.39	589,572.90	100,142.51
FXPF20010902 38141GWV2	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18	4,900,000.000	5,562,852.59	5,671,358.00	108,505.41
FXPF20010902 42809HAG2	HESS CORP 4.300% 04/01/2027 DD 09/28/16	1,280,000.000	1,356,275.20	1,411,161.60	54,886.40
FXPF20010902 437076BZ4	HOME DEPOT INC/THE 3.125% 12/15/2049 DD 01/13/20	495,000.000	535,069.54	571,091.40	36,021.86
FXPF20010902 46647PAJ5	JPMORGAN CHASE & CO VAR RT 07/24/2038 DD 07/24/17	1,845,000.000	2,190,001.96	2,246,877.90	56,875.94
FXPF20010902 46647PBN5	JPMORGAN CHASE & CO VAR RT 04/22/2051 DD 04/22/20	3,895,000.000	4,158,797.71	4,336,770.90	177,973.19
FXPF20010902 46647PBV7	JPMORGAN CHASE & CO VAR RT 11/19/2041 DD 11/19/20	1,655,000.000	1,655,000.00	1,698,543.05	43,543.05
FXPF20010902 539830BQ1	LOCKHEED MARTIN CORP 2.800% 06/15/2050 DD 05/20/20	530,000.000	551,294.72	573,025.40	21,730.68
FXPF20010902 548661DN4	LOWE'S COS INC 3.700% 04/15/2046 DD 04/20/16	360,000.000	408,924.00	426,870.00	17,946.00
FXPF20010902 548661DQ7	LOWE'S COS INC 4.050% 05/03/2047 DD 05/03/17	895,000.000	1,037,513.99	1,120,378.90	82,864.91
FXPF20010902 55336VAT7	MPLX LP 5.500% 02/15/2049 DD 11/15/18	1,055,000.000	1,259,946.02	1,389,234.55	129,288.53
FXPF20010902 575718AH4	MASSACHUSETTS INSTITUTE OF TEC 2.294% 07/01/2051 DD 05/07/20	910,000.000	897,934.57	917,543.90	19,609.33
FXPF20010902 57636QAL8	MASTERCARD INC 3.650% 06/01/2049 DD 05/31/19	455,000.000	539,833.70	565,260.15	25,426.45
FXPF20010902 57636QAQ7	MASTERCARD INC 3.850% 03/26/2050 DD 03/26/20	530,000.000	666,130.10	684,081.60	17,951.50
FXPF20010902 58933YAT2	MERCK & CO INC 3.700% 02/10/2045 DD 02/10/15	435,000.000	515,041.01	542,101.35	27,060.34
FXPF20010902 59156RBG2	METLIFE INC 4.875% 11/13/2043 DD 11/13/13	1,315,000.000	1,707,619.01	1,870,797.90	163,178.89
FXPF20010902 59156RBN7	METLIFE INC 4.050% 03/01/2045 DD 03/05/15	525,000.000	617,787.88	673,128.75	55,340.87
FXPF20010902 594918BS2	MICROSOFT CORP 3.450% 08/08/2036 DD 08/08/16	910,000.000	1,089,447.23	1,122,148.30	32,701.07
FXPF20010902 594918BT0	MICROSOFT CORP 3.700% 08/08/2046 DD 08/08/16	1,035,000.000	1,277,102.54	1,312,369.65	35,267.11
FXPF20010902 595620AV7	MIDAMERICAN ENERGY CO 3.150% 04/15/2050 DD 10/15/19	2,000,000.000	2,196,620.00	2,299,220.00	102,600.00
FXPF20010902 609207AT2	MONDELEZ INTERNATIONAL INC 2.750% 04/13/2030 DD 04/13/20	890,000.000	955,674.65	977,549.30	21,874.65
FXPF20010902 61744YAL2	MORGAN STANLEY VAR RT 07/22/2038 DD 07/24/17	3,405,000.000	4,080,313.65	4,196,594.40	116,280.75
FXPF20010902 63946BAG5	NBCUNIVERSAL MEDIA LLC 5.950% 04/01/2041 DD 04/01/11	1,020,000.000	1,513,753.85	1,557,856.20	44,102.35
FXPF20010902 641062AN4	NESTLE HOLDINGS INC 144A 4.000% 09/24/2048 DD 09/24/18	1,995,000.000	2,527,208.05	2,654,507.10	127,299.05
FXPF20010902 641423CE6	NEVADA POWER CO 3.125% 08/01/2050 DD 01/30/20	1,040,000.000	1,118,646.61	1,151,675.20	33,028.59
FXPF20010902 654106AM5	NIKE INC 3.375% 03/27/2050 DD 03/27/20	1,180,000.000	1,440,060.20	1,459,825.20	19,765.00
FXPF20010902 68389XBW4	ORACLE CORP 3.600% 04/01/2040 DD 04/01/20	4,085,000.000	4,571,801.24	4,784,311.15	212,509.91
FXPF20010902 71654QCL4	PETROLEOS MEXICANOS 6.350% 02/12/2048 DD 08/12/18	905,000.000	732,075.00	820,382.50	88,307.50
FXPF20010902 717081FA6	PFIZER INC 2.700% 05/28/2050 DD 05/28/20	985,000.000	1,035,048.68	1,058,195.35	23,146.67



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FXPF20010902 740816AP8	PRESIDENT AND FELLOWS OF HARVA 2.517% 10/15/2050 DD 04/21/20	1,310,000.000	1,357,653.83	1,396,119.40	38,465.57
FXPF20010902 743315AX1	PROGRESSIVE CORP/THE 3.950% 03/26/2050 DD 03/26/20	700,000.000	859,236.61	907,851.00	48,614.39
FXPF20010902 744448CN9	PUBLIC SERVICE CO OF COLORADO 3.800% 06/15/2047 DD 06/19/17	1,135,000.000	1,367,506.61	1,406,843.85	39,337.24
FXPF20010902 74456QBT2	PUBLIC SERVICE ELECTRIC AND GA 3.600% 12/01/2047 DD 12/06/17	1,115,000.000	1,285,137.82	1,342,393.10	57,255.28
FXPF20010902 842400GG2	SOUTHERN CALIFORNIA EDISON CO 4.000% 04/01/2047 DD 03/24/17	355,000.000	394,902.00	416,983.00	22,081.00
FXPF20010902 842400GR8	SOUTHERN CALIFORNIA EDISON CO 4.875% 03/01/2049 DD 03/15/19	265,000.000	330,791.55	349,709.90	18,918.35
FXPF20010902 85440KAA2	LELAND STANFORD JUNIOR UNIVERS 3.647% 05/01/2048 DD 04/11/17	5,410,000.000	6,860,519.35	6,854,361.80	-6,157.55
FXPF20010902 89417EAH2	TRAVELERS COS INC/THE 5.350% 11/01/2040 DD 11/01/10	490,000.000	677,380.16	730,487.10	53,106.94
FXPF20010902 89417EAM1	TRAVELERS COS INC/THE 4.000% 05/30/2047 DD 05/22/17	735,000.000	908,054.09	953,758.05	45,703.96
FXPF20010902 907818FL7	UNION PACIFIC CORP 3.750% 02/05/2070 DD 01/31/20	1,710,000.000	1,948,059.86	2,068,398.90	120,339.04
FXPF20010902 913017BT5	RAYTHEON TECHNOLOGIES CORP 4.500% 06/01/2042 DD 06/01/12	2,085,000.000	2,634,395.81	2,718,860.85	84,465.04
FXPF20010902 91324PDZ2	UNITEDHEALTH GROUP INC 2.900% 05/15/2050 DD 05/18/20	1,795,000.000	1,863,286.95	1,987,334.25	124,047.30
FXPF20010902 92343VCK8	VERIZON COMMUNICATIONS INC 4.862% 08/21/2046 DD 02/21/15	1,195,000.000	1,622,137.61	1,614,970.80	-7,166.81
FXPF20010902 92343VFT6	VERIZON COMMUNICATIONS INC 2.650% 11/20/2040 DD 11/20/20	1,795,000.000	1,793,330.65	1,812,537.15	19,206.50
FXPF20010902 92343VFX1	VERIZON COMMUNICATIONS INC 3.000% 11/20/2060 DD 11/20/20	3,495,000.000	3,464,383.80	3,530,089.80	65,706.00
FXPF20010902 927804FP4	VIRGINIA ELECTRIC AND POWER CO 4.650% 08/15/2043 DD 08/15/13	1,955,000.000	2,499,621.14	2,643,453.25	143,832.11
FXPF20010902 92826CAF9	VISA INC 4.300% 12/14/2045 DD 12/14/15	950,000.000	1,270,640.05	1,301,253.00	30,612.95
FXPF20010902 92826CAQ5	VISA INC 2.000% 08/15/2050 DD 08/17/20	2,795,000.000	2,765,037.60	2,669,364.75	-95,672.85
FXPF20010902 92940PAG9	WRKCO INC 3.000% 06/15/2033 DD 06/03/20	635,000.000	654,225.49	697,655.45	43,429.96
FXPF20010902 931142DG5	WALMART INC 4.000% 04/11/2043 DD 04/11/13	1,015,000.000	1,260,259.95	1,304,031.40	43,771.45
FXPF20010902 931142DW0	WALMART INC 3.625% 12/15/2047 DD 10/20/17	1,315,000.000	1,601,056.70	1,667,538.35	66,481.65
FXPF20010902 95000U2M4	WELLS FARGO & CO VAR RT 04/04/2051 DD 03/30/20	325,000.000	449,824.12	461,896.50	12,072.38
FXPF20010902 95000U2Q5	WELLS FARGO & CO VAR RT 04/30/2041 DD 04/30/20	2,075,000.000	2,128,544.03	2,257,185.00	128,640.97
FXPF20011002 00203QAE7	AP MOLLER - MAERSK A/S 144A 4.500% 06/20/2029 DD 06/20/19	1,600,000.000	1,709,804.14	1,871,360.00	161,555.86
FXPF20011002 00287YAV1	ABBVIE INC 4.300% 05/14/2036 DD 05/12/16	1,200,000.000	1,424,713.07	1,476,696.00	51,982.93
FXPF20011002 00287YAW9	ABBVIE INC 4.450% 05/14/2046 DD 05/12/16	1,600,000.000	1,930,802.02	2,035,504.00	104,701.98
FXPF20011002 023135BJ4	AMAZON.COM INC 4.050% 08/22/2047 DD 02/22/18	1,200,000.000	1,524,888.44	1,584,540.00	59,651.56
FXPF20011002 023135BM7	AMAZON.COM INC 4.250% 08/22/2057 DD 02/22/18	900,000.000	1,227,951.85	1,282,437.00	54,485.15
FXPF20011002 031162CD0	AMGEN INC 4.563% 06/15/2048 DD 12/15/16	1,000,000.000	1,281,445.72	1,324,490.00	43,044.28
FXPF20011002 031162CF5	AMGEN INC 4.663% 06/15/2051 DD 12/15/16	3,600,000.000	4,640,354.24	4,910,544.00	270,189.76
FXPF20011002 03523TBV9	ANHEUSER-BUSCH INBEV WORLDWIDE 5.550% 01/23/2049 DD 01/23/19	2,900,000.000	3,833,821.55	4,123,423.00	289,601.45
FXPF20011002 03523TBW7	ANHEUSER-BUSCH INBEV WORLDWIDE 5.800% 01/23/2059 DD 01/23/19	1,600,000.000	2,145,900.30	2,463,008.00	317,107.70
FXPF20011002 036752AH6	ANTHEM INC 4.550% 03/01/2048 DD 03/02/18	1,200,000.000	1,551,639.70	1,598,580.00	46,940.30
FXPF20011002 037833CD0	APPLE INC 3.850% 08/04/2046 DD 08/04/16	1,300,000.000	1,608,324.59	1,671,761.00	63,436.41
FXPF20011002 037833CH1	APPLE INC 4.250% 02/09/2047 DD 02/09/17	1,200,000.000	1,535,593.84	1,637,700.00	102,106.16
FXPF20011002 037833DD9	APPLE INC 3.750% 09/12/2047 DD 09/12/17	1,300,000.000	1,574,662.45	1,629,589.00	54,926.55



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FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20011002 037833DQ0	APPLE INC 2.950% 09/11/2049 DD 09/11/19	2,700,000.000	2,919,894.72	3,028,698.00	108,803.28
FXPF20011002 040555CN2	ARIZONA PUBLIC SERVICE CO 4.500% 04/01/2042 DD 01/13/12	500,000.000	642,410.00	644,515.00	2,105.00
FXPF20011002 06051GHD4	BANK OF AMERICA CORP VAR RT 12/20/2028 DD 12/20/17	3,500,000.000	3,912,923.81	3,953,390.00	40,466.19
FXPF20011002 06051GHQ5	BANK OF AMERICA CORP VAR RT 02/07/2030 DD 02/07/19	1,000,000.000	1,172,388.16	1,177,830.00	5,441.84
FXPF20011002 084664CQ2	BERKSHIRE HATHAWAY FINANCE COR 4.200% 08/15/2048 DD 08/15/18	1,000,000.000	1,291,708.19	1,320,530.00	28,821.81
FXPF20011002 084664CV1	BERKSHIRE HATHAWAY FINANCE COR 2.850% 10/15/2050 DD 10/15/20	3,100,000.000	3,097,520.00	3,320,007.00	222,487.00
FXPF20011002 10552TAH0	BRF SA 144A 5.750% 09/21/2050 DD 09/21/20	200,000.000	221,300.00	222,500.00	1,200.00
FXPF20011002 110122CR7	BRISTOL-MYERS SQUIBB CO 4.250% 10/26/2049 DD 04/26/20	2,700,000.000	3,522,496.82	3,651,237.00	128,740.18
FXPF20011002 110122DK1	BRISTOL-MYERS SQUIBB CO 4.350% 11/15/2047 DD 05/15/20	1,000,000.000	1,309,660.75	1,346,880.00	37,219.25
FXPF20011002 111021AN1	BRITISH TELECOMMUNICATION 144A 4.250% 11/08/2049 DD 11/08/19	1,100,000.000	1,204,705.73	1,324,169.00	119,463.27
FXPF20011002 11271LAF9	BROOKFIELD FINANCE INC 3.500% 03/30/2051 DD 09/28/20	200,000.000	198,626.00	213,592.00	14,966.00
FXPF20011002 12572QAF2	CME GROUP INC 5.300% 09/15/2043 DD 09/09/13	1,100,000.000	1,631,783.42	1,642,344.00	10,560.58
FXPF20011002 126650CZ1	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18	3,000,000.000	3,857,347.65	4,065,840.00	208,492.35
FXPF20011002 12770RAA1	CAESARS RESORT COLLECTION 144A 5.750% 07/01/2025 DD 07/06/20	100,000.000	100,500.00	105,958.00	5,458.00
FXPF20011002 133434AC4	CAMERON LNG LLC 144A 3.402% 01/15/2038 DD 12/13/19	1,300,000.000	1,395,567.41	1,417,416.00	21,848.59
FXPF20011002 172967LW9	CITIGROUP INC VAR RT 04/23/2029 DD 04/23/18	2,900,000.000	3,321,424.61	3,401,352.00	79,927.39
FXPF20011002 20030NCC3	COMCAST CORP 3.969% 11/01/2047 DD 10/19/17	1,500,000.000	1,815,899.55	1,880,880.00	64,980.45
FXPF20011002 20030NCG4	COMCAST CORP 4.049% 11/01/2052 DD 10/19/17	1,200,000.000	1,480,161.59	1,534,764.00	54,602.41
FXPF20011002 20030NCL3	COMCAST CORP 4.600% 10/15/2038 DD 10/05/18	3,400,000.000	4,297,092.11	4,480,622.00	183,529.89
FXPF20011002 20030NCM1	COMCAST CORP 4.700% 10/15/2048 DD 10/05/18	6,300,000.000	8,467,184.69	8,801,982.00	334,797.31
FXPF20011002 20030NCZ2	COMCAST CORP 3.450% 02/01/2050 DD 11/05/19	5,100,000.000	5,713,800.30	6,018,357.00	304,556.70
FXPF20011002 205887CD2	CONAGRA BRANDS INC 5.300% 11/01/2038 DD 10/22/18	1,000,000.000	1,298,573.71	1,336,900.00	38,326.29
FXPF20011002 205887CE0	CONAGRA BRANDS INC 5.400% 11/01/2048 DD 10/22/18	900,000.000	1,228,233.11	1,284,408.00	56,174.89
FXPF20011002 209111FN8	CONSOLIDATED EDISON CO OF NEW 4.000% 11/15/2057 DD 11/16/17	900,000.000	1,032,689.52	1,105,686.00	72,996.48
FXPF20011002 209111FQ1	CONSOLIDATED EDISON CO OF NEW 4.500% 05/15/2058 DD 05/10/18	1,700,000.000	2,124,151.05	2,244,918.00	120,766.95
FXPF20011002 22822VAQ4	CROWN CASTLE INTERNATIONAL COR 4.150% 07/01/2050 DD 04/03/20	1,100,000.000	1,268,165.72	1,337,039.00	68,873.28
FXPF20011002 25277LAA4	DIAMOND SPORTS GROUP LLC 144A 5.375% 08/15/2026 DD 08/02/19	1,400,000.000	1,176,000.00	1,137,500.00	-38,500.00
FXPF20011002 26442CAZ7	DUKE ENERGY CAROLINAS LLC 3.200% 08/15/2049 DD 08/14/19	2,100,000.000	2,295,875.17	2,390,556.00	94,680.83
FXPF20011002 26442UAC8	DUKE ENERGY PROGRESS LLC 3.700% 10/15/2046 DD 09/16/16	3,500,000.000	4,042,565.70	4,226,810.00	184,244.30
FXPF20011002 268317AP9	ELECTRICITE DE FRANCE SA 144A 4.750% 10/13/2035 DD 10/13/15	2,400,000.000	2,966,723.04	2,988,192.00	21,468.96
FXPF20011002 29278NAR4	ENERGY TRANSFER LP 5.000% 05/15/2050 DD 01/22/20	1,100,000.000	1,118,883.36	1,191,179.00	72,295.64
FXPF20011002 29364WBC1	ENTERGY LOUISIANA LLC 4.200% 04/01/2050 DD 03/12/19	1,800,000.000	2,271,460.34	2,321,784.00	50,323.66
FXPF20011002 29379VBU6	ENTERPRISE PRODUCTS OPERATING 4.800% 02/01/2049 DD 10/11/18	900,000.000	1,100,784.43	1,135,953.00	35,168.57
FXPF20011002 30040WAH1	EVERSOURCE ENERGY 3.450% 01/15/2050 DD 01/10/20	800,000.000	940,320.00	910,840.00	-29,480.00
FXPF20011002 37045XCS3	GENERAL MOTORS FINANCIAL CO IN 5.650% 01/17/2029 DD 01/17/19	1,000,000.000	1,126,511.65	1,239,090.00	112,578.35
FXPF20011002 373334KN0	GEORGIA POWER CO 3.700% 01/30/2050 DD 01/10/20	1,300,000.000	1,429,289.43	1,555,723.00	126,433.57



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FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20011002 38141EC31	GOLDMAN SACHS GROUP INC/THE 4.800% 07/08/2044 DD 07/08/14	900,000.000	1,160,345.19	1,245,033.00	84,687.81
FXPF20011002 404119BZ1	HCA INC 5.250% 06/15/2049 DD 06/12/19	1,000,000.000	1,203,446.95	1,320,800.00	117,353.05
FXPF20011002 406216BJ9	HALLIBURTON CO 4.850% 11/15/2035 DD 11/13/15	1,200,000.000	1,284,148.21	1,400,436.00	116,287.79
FXPF20011002 437076BF8	HOME DEPOT INC/THE 4.400% 03/15/2045 DD 06/12/14	800,000.000	1,027,619.92	1,063,464.00	35,844.08
FXPF20011002 437076BZ4	HOME DEPOT INC/THE 3.125% 12/15/2049 DD 01/13/20	2,800,000.000	3,026,656.00	3,230,416.00	203,760.00
FXPF20011002 44107TAZ9	HOST HOTELS & RESORTS LP 3.500% 09/15/2030 DD 08/20/20	1,300,000.000	1,283,126.00	1,369,602.00	86,476.00
FXPF20011002 45834QAA7	INTEGRIS BAPTIST MEDICAL CENTE 3.875% 08/15/2050 DD 10/13/20	300,000.000	300,000.00	351,987.00	51,987.00
FXPF20011002 45866FAP9	INTERCONTINENTAL EXCHANGE INC 2.650% 09/15/2040 DD 08/20/20	1,000,000.000	993,200.00	1,025,707.69	32,507.69
FXPF20011002 45866FAQ7	INTERCONTINENTAL EXCHANGE INC 3.000% 09/15/2060 DD 08/20/20	1,000,000.000	989,840.00	1,041,855.23	52,015.23
FXPF20011002 46647PBE5	JPMORGAN CHASE & CO VAR RT 10/15/2030 DD 09/12/19	2,400,000.000	2,567,159.40	2,609,592.00	42,432.60
FXPF20011002 49427RAP7	KILROY REALTY LP 3.050% 02/15/2030 DD 09/17/19	1,400,000.000	1,396,486.00	1,489,544.00	93,058.00
FXPF20011002 49446RAW9	KIMCO REALTY CORP 2.700% 10/01/2030 DD 07/13/20	300,000.000	298,629.00	323,724.00	25,095.00
FXPF20011002 529043AE1	LEXINGTON REALTY TRUST 2.700% 09/15/2030 DD 08/28/20	400,000.000	396,932.00	416,392.00	19,460.00
FXPF20011002 606822BU7	MITSUBISHI UFJ FINANCIAL GROUP 2.048% 07/17/2030 DD 07/17/20	900,000.000	900,000.00	940,374.00	40,374.00
FXPF20011002 617482V92	MORGAN STANLEY 6.375% 07/24/2042 DD 07/24/12	900,000.000	1,397,495.68	1,469,853.00	72,357.32
FXPF20011002 64952GAQ1	NEW YORK LIFE INSURANCE C 144A 4.450% 05/15/2069 DD 04/04/19	1,400,000.000	1,762,735.87	1,881,194.00	118,458.13
FXPF20011002 654579AD3	NIPPON LIFE INSURANCE CO 144A VAR RT 10/16/2044 DD 10/16/14	1,400,000.000	1,540,000.00	1,571,500.00	31,500.00
FXPF20011002 65535HAR0	NOMURA HOLDINGS INC 1.851% 07/16/2025 DD 07/13/20	500,000.000	500,120.00	519,640.00	19,520.00
FXPF20011002 68389XBG9	ORACLE CORP 4.375% 05/15/2055 DD 05/05/15	2,800,000.000	3,493,895.41	3,676,148.00	182,252.59
FXPF20011002 68389XBJ3	ORACLE CORP 4.000% 07/15/2046 DD 07/07/16	2,000,000.000	2,390,540.24	2,454,920.00	64,379.76
FXPF20011002 694308HG5	PACIFIC GAS AND ELECTRIC CO 3.750% 02/15/2024 DD 02/21/14	700,000.000	735,000.00	746,753.00	11,753.00
FXPF20011002 694308HH3	PACIFIC GAS AND ELECTRIC CO 4.750% 02/15/2044 DD 02/21/14	100,000.000	106,738.00	112,351.00	5,613.00
FXPF20011002 694308HL4	PACIFIC GAS AND ELECTRIC CO 4.300% 03/15/2045 DD 11/06/14	100,000.000	101,336.00	106,616.00	5,280.00
FXPF20011002 69448FAA9	PACIFIC LIFE INSURANCE CO 144A VAR RT 10/24/2067 DD 10/24/17	1,100,000.000	1,155,000.00	1,248,500.00	93,500.00
FXPF20011002 744320BA9	PRUDENTIAL FINANCIAL INC 3.935% 12/07/2049 DD 12/07/17	1,700,000.000	1,864,145.03	2,065,585.00	201,439.97
FXPF20011002 74432QCF0	PRUDENTIAL FINANCIAL INC 3.700% 03/13/2051 DD 09/13/19	1,600,000.000	1,768,538.26	1,941,344.00	172,805.74
FXPF20011002 80007RAJ4	SANDS CHINA LTD 144A 3.800% 01/08/2026 DD 06/04/20	1,600,000.000	1,632,000.00	1,704,736.00	72,736.00
FXPF20011002 842400FW8	SOUTHERN CALIFORNIA EDISON CO 3.900% 03/15/2043 DD 03/07/13	1,400,000.000	1,516,740.61	1,581,216.00	64,475.39
FXPF20011002 842400FZ1	SOUTHERN CALIFORNIA EDISON CO 4.650% 10/01/2043 DD 10/02/13	1,000,000.000	1,193,964.60	1,239,150.00	45,185.40
FXPF20011002 842400GG2	SOUTHERN CALIFORNIA EDISON CO 4.000% 04/01/2047 DD 03/24/17	3,700,000.000	4,186,144.18	4,346,020.00	159,875.82
FXPF20011002 842400GK3	SOUTHERN CALIFORNIA EDISON CO 4.125% 03/01/2048 DD 03/05/18	1,400,000.000	1,570,652.36	1,668,478.00	97,825.64
FXPF20011002 842434CT7	SOUTHERN CALIFORNIA GAS CO 3.950% 02/15/2050 DD 06/04/19	900,000.000	1,085,090.76	1,125,999.00	40,908.24
FXPF20011002 8426EPAC2	SOUTHERN CO GAS CAPITAL CORP 4.400% 05/30/2047 DD 05/09/17	1,400,000.000	1,613,447.11	1,758,050.00	144,602.89
FXPF20011002 8426EPAD0	SOUTHERN CO GAS CAPITAL CORP 1.750% 01/15/2031 DD 08/21/20	2,000,000.000	1,993,400.00	2,013,040.00	19,640.00
FXPF20011002 853496AG2	STANDARD INDUSTRIES INC/N 144A 4.375% 07/15/2030 DD 06/30/20	600,000.000	619,500.00	641,838.00	22,338.00
FXPF20011002 87264ABK0	T-MOBILE USA INC 144A 3.000% 02/15/2041 DD 10/06/20	900,000.000	882,034.00	933,048.00	51,014.00



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FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20011002 878091BF3	TEACHERS INSURANCE & ANNU 144A 4.270% 05/15/2047 DD 05/08/17	1,700,000.000	2,034,777.74	2,125,782.00	91,004.26
FXPF20011002 89352HAY5	TRANSCANADA PIPELINES LTD 4.875% 05/15/2048 DD 05/07/18	1,300,000.000	1,642,725.53	1,681,043.00	38,317.47
FXPF20011002 90351DAF4	UBS GROUP AG 144A 4.125% 04/15/2026 DD 04/05/16	2,700,000.000	3,077,031.05	3,121,227.00	44,195.95
FXPF20011002 906548CS9	UNION ELECTRIC CO 2.625% 03/15/2051 DD 10/09/20	1,900,000.000	1,889,680.00	1,984,626.00	94,946.00
FXPF20011002 91324PDF6	UNITEDHEALTH GROUP INC 3.750% 10/15/2047 DD 10/25/17	1,200,000.000	1,391,188.93	1,489,932.00	98,743.07
FXPF20011002 91324PDZ2	UNITEDHEALTH GROUP INC 2.900% 05/15/2050 DD 05/18/20	2,800,000.000	2,906,520.04	3,100,020.00	193,499.96
FXPF20011002 91324PEA6	UNITEDHEALTH GROUP INC 3.125% 05/15/2060 DD 05/18/20	1,100,000.000	1,152,258.09	1,276,935.00	124,676.91
FXPF20011002 92340LAG4	VEREIT OPERATING PARTNERSHIP L 2.850% 12/15/2032 DD 11/17/20	200,000.000	197,856.00	209,130.00	11,274.00
FXPF20011002 92343VCK8	VERIZON COMMUNICATIONS INC 4.862% 08/21/2046 DD 02/21/15	2,500,000.000	3,393,593.33	3,378,600.00	-14,993.33
FXPF20011002 92343VCX0	VERIZON COMMUNICATIONS INC 4.522% 09/15/2048 DD 03/13/15	1,800,000.000	2,372,722.65	2,347,344.00	-25,378.65
FXPF20011002 92857WBM1	VODAFONE GROUP PLC 5.250% 05/30/2048 DD 05/30/18	1,600,000.000	2,127,493.33	2,228,720.00	101,226.67
FXPF20011002 92857WBT6	VODAFONE GROUP PLC 5.125% 06/19/2059 DD 06/19/19	1,300,000.000	1,657,736.64	1,794,156.00	136,419.36
FXPF20011002 94974BFP0	WELLS FARGO & CO 5.375% 11/02/2043 DD 10/28/13	1,300,000.000	1,734,594.39	1,806,350.00	71,755.61
FXPF20011002 95000U2G7	WELLS FARGO & CO VAR RT 10/30/2030 DD 10/31/19	2,300,000.000	2,434,051.34	2,509,277.00	75,225.66
FXPF20011002 95000U2Q5	WELLS FARGO & CO VAR RT 04/30/2041 DD 04/30/20	2,900,000.000	2,974,832.62	3,154,620.00	179,787.38
FXPF20011002 95765PAA7	WESTERN & SOUTHERN LIFE I 144A 5.150% 01/15/2049 DD 01/23/19	900,000.000	1,115,762.70	1,152,297.00	36,534.30
FXPF20011002 962166BR4	WEYERHAEUSER CO 7.375% 03/15/2032 DD 09/15/02	2,100,000.000	2,850,577.55	3,149,160.00	298,582.45
FXPF20011002 962166BX1	WEYERHAEUSER CO 4.000% 11/15/2029 DD 02/25/19	3,000,000.000	3,384,618.21	3,542,190.00	157,571.79
FXPF20011002 NAB7KDP58	LLOYDS BANK PLC REGS STEP 04/02/2032	2,200,000.000	1,784,137.96	1,815,262.79	31,124.83
FXPF20011002 P3143NAS3	CORP NACIONAL DEL COBRE D REGS 5.625% 10/18/2043 DD 10/18/13	800,000.000	1,021,880.00	1,100,376.00	78,496.00
FXPF20011102 00108WAK6	AEP TEXAS INC 3.450% 01/15/2050 DD 12/05/19	267,000.000	278,383.18	299,021.31	20,638.13
FXPF20011102 00206RKE1	AT&T INC 3.300% 02/01/2052 DD 08/04/20	440,000.000	439,744.80	436,251.20	-3,493.60
FXPF20011102 007589AE4	ADVOCATE HEALTH & HOSPITALS CO 3.008% 06/15/2050 DD 05/05/20	374,000.000	381,533.99	401,810.64	20,276.65
FXPF20011102 023135BT2	AMAZON.COM INC 2.500% 06/03/2050 DD 06/03/20	362,000.000	358,340.25	375,600.34	17,260.09
FXPF20011102 02364WAW5	AMERICA MOVIL SAB DE CV 6.125% 03/30/2040 DD 03/30/10	795,000.000	1,124,773.95	1,181,823.15	57,049.20
FXPF20011102 03523TBF4	ANHEUSER-BUSCH INBEV WORLDWIDE 8.200% 01/15/2039 DD 01/15/11	477,000.000	747,020.41	824,093.82	77,073.41
FXPF20011102 03523TBQ0	ANHEUSER-BUSCH INBEV WORLDWIDE 3.750% 07/15/2042 DD 07/16/12	611,000.000	646,052.05	695,104.15	49,052.10
FXPF20011102 03523TBW7	ANHEUSER-BUSCH INBEV WORLDWIDE 5.800% 01/23/2059 DD 01/23/19	42,000.000	56,329.88	64,653.96	8,324.08
FXPF20011102 03765HAC5	APOLLO MANAGEMENT HOLDING 144A 5.000% 03/15/2048 DD 03/15/18	171,000.000	197,334.17	215,372.79	18,038.62
FXPF20011102 03765HAD3	APOLLO MANAGEMENT HOLDING 144A 4.872% 02/15/2029 DD 02/07/19	586,000.000	690,266.83	697,984.60	7,717.77
FXPF20011102 037833AL4	APPLE INC 3.850% 05/04/2043 DD 05/03/13	221,000.000	272,297.48	279,211.40	6,913.92
FXPF20011102 037833BA7	APPLE INC 3.450% 02/09/2045 DD 02/09/15	118,000.000	136,570.59	143,205.98	6,635.39
FXPF20011102 037833BX7	APPLE INC 4.650% 02/23/2046 DD 02/23/16	566,000.000	763,692.53	804,546.36	40,853.83
FXPF20011102 037833DW7	APPLE INC 2.650% 05/11/2050 DD 05/11/20	660,000.000	676,036.31	700,491.00	24,454.69
FXPF20011102 040555DB7	ARIZONA PUBLIC SERVICE CO 3.350% 05/15/2050 DD 05/22/20	405,000.000	416,027.52	470,281.95	54,254.43
FXPF20011102 046353AD0	ASTRAZENECA PLC 6.450% 09/15/2037 DD 09/12/07	320,000.000	486,235.05	493,878.40	7,643.35



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FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20011102 06050TJZ6	BANK OF AMERICA NA 6.000% 10/15/2036 DD 10/26/06	576,000.000	810,427.24	861,523.20	51,095.96
FXPF20011102 06051GHX0	BANK OF AMERICA CORP VAR RT 10/22/2030 DD 10/22/19	831,000.000	899,000.63	912,529.41	13,528.78
FXPF20011102 06051GJA8	BANK OF AMERICA CORP VAR RT 03/20/2051 DD 03/20/20	1,151,000.000	1,425,759.59	1,453,563.37	27,803.78
FXPF20011102 064159VJ2	BANK OF NOVA SCOTIA/THE VAR RT 12/31/2049 DD 06/04/20	238,000.000	238,595.00	257,675.46	19,080.46
FXPF20011102 084659AR2	BERKSHIRE HATHAWAY ENERGY CO 4.450% 01/15/2049 DD 07/25/18	804,000.000	1,004,816.67	1,069,601.40	64,784.73
FXPF20011102 084664CV1	BERKSHIRE HATHAWAY FINANCE COR 2.850% 10/15/2050 DD 10/15/20	425,000.000	425,987.90	455,162.25	29,174.35
FXPF20011102 10373QBP4	BP CAPITAL MARKETS AMERICA INC 2.939% 06/04/2051 DD 12/04/20	160,000.000	160,000.00	163,444.80	3,444.80
FXPF20011102 110122DL9	BRISTOL-MYERS SQUIBB CO 4.550% 02/20/2048 DD 02/20/20	593,000.000	785,101.45	827,163.84	42,062.39
FXPF20011102 12189LAS0	BURLINGTON NORTHERN SANTA FE L 4.900% 04/01/2044 DD 03/07/14	440,000.000	596,103.20	620,444.00	24,340.80
FXPF20011102 125523AJ9	CIGNA CORP 4.800% 08/15/2038 DD 08/15/19	1,077,000.000	1,366,926.43	1,403,158.68	36,232.25
FXPF20011102 126650CZ1	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18	682,000.000	885,488.78	924,300.96	38,812.18
FXPF20011102 144141DD7	DUKE ENERGY PROGRESS LLC 4.100% 03/15/2043 DD 03/12/13	13,000.000	15,504.54	16,152.76	648.22
FXPF20011102 172967EW7	CITIGROUP INC 8.125% 07/15/2039 DD 07/23/09	876,000.000	1,504,410.51	1,565,885.04	61,474.53
FXPF20011102 20030NAK7	COMCAST CORP 6.500% 11/15/2035 DD 11/14/05	630,000.000	953,075.65	973,860.30	20,784.65
FXPF20011102 20030NCL3	COMCAST CORP 4.600% 10/15/2038 DD 10/05/18	830,000.000	1,050,399.96	1,093,798.90	43,398.94
FXPF20011102 20030NCM1	COMCAST CORP 4.700% 10/15/2048 DD 10/05/18	287,000.000	385,727.30	400,979.18	15,251.88
FXPF20011102 20030NCY5	COMCAST CORP 3.250% 11/01/2039 DD 11/05/19	50,000.000	56,220.14	56,769.50	549.36
FXPF20011102 20030NDH1	COMCAST CORP 3.750% 04/01/2040 DD 03/27/20	933,000.000	1,078,028.92	1,127,091.99	49,063.07
FXPF20011102 202795JD3	COMMONWEALTH EDISON CO 4.700% 01/15/2044 DD 01/10/14	274,000.000	342,212.61	366,581.86	24,369.25
FXPF20011102 202795JF8	COMMONWEALTH EDISON CO 3.700% 03/01/2045 DD 03/02/15	81,000.000	92,740.10	95,459.31	2,719.21
FXPF20011102 210518DH6	CONSUMERS ENERGY CO 3.500% 08/01/2051 DD 03/26/20	387,000.000	457,387.00	473,432.58	16,045.58
FXPF20011102 22170QAA8	COTTAGE HEALTH OBLIGATED GROUP 3.304% 11/01/2049 DD 01/29/20	308,000.000	324,273.82	347,008.20	22,734.38
FXPF20011102 23338VAL0	DTE ELECTRIC CO 2.950% 03/01/2050 DD 02/26/20	564,000.000	586,530.38	628,431.36	41,900.98
FXPF20011102 244199BK0	DEERE & CO 3.750% 04/15/2050 DD 03/30/20	235,000.000	283,603.43	304,498.90	20,895.47
FXPF20011102 254687DZ6	WALT DISNEY CO/THE 6.200% 12/15/2034 DD 06/15/19	343,000.000	507,208.22	520,111.48	12,903.26
FXPF20011102 254687EB8	WALT DISNEY CO/THE 6.400% 12/15/2035 DD 06/15/19	353,000.000	534,650.94	547,767.75	13,116.81
FXPF20011102 26442RAB7	DUKE ENERGY PROGRESS LLC 4.375% 03/30/2044 DD 03/06/14	497,000.000	615,976.35	638,421.35	22,445.00
FXPF20011102 26443TAC0	DUKE ENERGY INDIANA LLC 2.750% 04/01/2050 DD 03/12/20	766,000.000	764,894.20	796,502.12	31,607.92
FXPF20011102 29278NAR4	ENERGY TRANSFER LP 5.000% 05/15/2050 DD 01/22/20	1,369,000.000	1,392,501.20	1,482,476.41	89,975.21
FXPF20011102 30161NAY7	EXELON CORP 4.700% 04/15/2050 DD 04/01/20	666,000.000	841,068.62	885,600.18	44,531.56
FXPF20011102 36962G3A0	GENERAL ELECTRIC CO 6.150% 08/07/2037 DD 08/07/07	140,000.000	187,409.60	192,998.40	5,588.80
FXPF20011102 36962G3P7	GENERAL ELECTRIC CO 5.875% 01/14/2038 DD 01/14/08	1,573,000.000	1,782,535.03	2,131,949.82	349,414.79
FXPF20011102 36962G4B7	GENERAL ELECTRIC CO 6.875% 01/10/2039 DD 01/09/09	142,000.000	181,222.28	209,035.36	27,813.08
FXPF20011102 373334KA8	GEORGIA POWER CO 4.300% 03/15/2043 DD 03/15/13	519,000.000	613,696.87	657,246.03	43,549.16
FXPF20011102 375558BD4	GILEAD SCIENCES INC 4.750% 03/01/2046 DD 09/14/15	300,000.000	403,469.05	397,620.00	-5,849.05
FXPF20011102 38141GXA7	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2039 DD 04/23/18	278,000.000	336,355.32	355,392.42	19,037.10



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FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20011102 404280AH2	HSBC HOLDINGS PLC 6.500% 09/15/2037 DD 09/12/07	190,000.000	273,054.30	278,036.50	4,982.20
FXPF20011102 404280CF4	HSBC HOLDINGS PLC 4.950% 03/31/2030 DD 03/31/20	624,000.000	751,024.61	782,246.40	31,221.79
FXPF20011102 4042Q1AD9	HSBC BANK USA NA 7.000% 01/15/2039 DD 06/18/08	734,000.000	1,083,933.70	1,165,981.02	82,047.32
FXPF20011102 42218SAF5	HEALTH CARE SERVICE CORP 144A 2.200% 06/01/2030 DD 06/01/20	318,000.000	317,346.22	332,669.34	15,323.12
FXPF20011102 42218SAH1	HEALTH CARE SERVICE CORP 144A 3.200% 06/01/2050 DD 06/01/20	587,000.000	604,916.08	634,952.03	30,035.95
FXPF20011102 437076CD2	HOME DEPOT INC/THE 3.350% 04/15/2050 DD 03/30/20	242,000.000	270,011.48	287,996.94	17,985.46
FXPF20011102 44107HAF9	NY SOCIETY FOR RELIEF OF RUPTU 2.667% 10/01/2050 DD 08/12/20	140,000.000	140,000.00	135,053.80	-4,946.20
FXPF20011102 458140BM1	INTEL CORP 4.750% 03/25/2050 DD 03/25/20	302,000.000	422,420.96	421,459.12	-961.84
FXPF20011102 45866FAK0	INTERCONTINENTAL EXCHANGE INC 2.100% 06/15/2030 DD 05/26/20	230,000.000	228,367.00	240,834.50	12,467.50
FXPF20011102 45866FAL8	INTERCONTINENTAL EXCHANGE INC 3.000% 06/15/2050 DD 05/26/20	457,000.000	450,126.72	484,368.28	34,241.56
FXPF20011102 459200GS4	INTERNATIONAL BUSINESS MACHINE 5.600% 11/30/2039 DD 11/30/09	250,000.000	364,217.50	369,112.50	4,895.00
FXPF20011102 459200KB6	INTERNATIONAL BUSINESS MACHINE 4.150% 05/15/2039 DD 05/15/19	286,000.000	341,208.80	362,104.60	20,895.80
FXPF20011102 46625HHF0	JPMORGAN CHASE & CO 6.400% 05/15/2038 DD 05/22/08	501,000.000	766,697.40	775,793.49	9,096.09
FXPF20011102 46647PBU9	JPMORGAN CHASE & CO VAR RT 11/19/2031 DD 11/19/20	615,000.000	616,685.10	620,836.35	4,151.25
FXPF20011102 48250AAA1	KKR GROUP FINANCE CO III 144A 5.125% 06/01/2044 DD 05/29/14	297,000.000	355,084.23	389,857.05	34,772.82
FXPF20011102 501044DM0	KROGER CO/THE 5.400% 01/15/2049 DD 01/14/19	124,000.000	171,443.54	179,740.48	8,296.94
FXPF20011102 548661CP0	LOWE'S COS INC 6.650% 09/15/2037 DD 09/11/07	70,000.000	102,456.20	102,799.90	343.70
FXPF20011102 548661CX3	LOWE'S COS INC 4.650% 04/15/2042 DD 04/23/12	232,000.000	293,194.84	305,662.32	12,467.48
FXPF20011102 548661DN4	LOWE'S COS INC 3.700% 04/15/2046 DD 04/20/16	376,000.000	419,583.40	445,842.00	26,258.60
FXPF20011102 55336VAM2	MPLX LP 4.500% 04/15/2038 DD 02/08/18	697,000.000	726,160.49	797,242.54	71,082.05
FXPF20011102 55336VAN0	MPLX LP 4.700% 04/15/2048 DD 02/08/18	531,000.000	563,516.18	629,702.28	66,186.10
FXPF20011102 571676AE5	MARS INC 144A 3.950% 04/01/2044 DD 03/29/19	144,000.000	174,716.94	171,161.28	-3,555.66
FXPF20011102 571676AG0	MARS INC 144A 4.125% 04/01/2054 DD 03/29/19	313,000.000	404,176.57	413,911.20	9,734.63
FXPF20011102 571676AH8	MARS INC 144A 4.200% 04/01/2059 DD 03/29/19	225,000.000	285,501.38	299,034.00	13,532.62
FXPF20011102 57636QAQ7	MASTERCARD INC 3.850% 03/26/2050 DD 03/26/20	319,000.000	400,934.91	411,739.68	10,804.77
FXPF20011102 594918BT0	MICROSOFT CORP 3.700% 08/08/2046 DD 08/08/16	519,000.000	660,045.53	658,086.81	-1,958.72
FXPF20011102 595620AL9	MIDAMERICAN ENERGY CO 4.800% 09/15/2043 DD 09/19/13	306,000.000	399,185.41	418,626.36	19,440.95
FXPF20011102 62548LAA0	MULTICARE HEALTH SYSTEM 2.803% 08/15/2050 DD 07/22/20	110,000.000	110,000.00	114,266.90	4,266.90
FXPF20011102 638671AK3	NATIONWIDE MUTUAL INSURAN 144A 9.375% 08/15/2039 DD 08/10/09	203,000.000	318,341.82	353,437.21	35,095.39
FXPF20011102 63946BAF7	NBCUNIVERSAL MEDIA LLC 6.400% 04/30/2040 DD 04/30/11	149,000.000	227,378.99	234,920.85	7,541.86
FXPF20011102 68233JBV5	ONCOR ELECTRIC DELIVERY CO LLC 3.700% 05/15/2050 DD 03/20/20	216,000.000	258,094.41	268,220.16	10,125.75
FXPF20011102 68389XBJ3	ORACLE CORP 4.000% 07/15/2046 DD 07/07/16	187,000.000	223,515.51	229,535.02	6,019.51
FXPF20011102 68389XBP9	ORACLE CORP 3.800% 11/15/2037 DD 11/09/17	662,000.000	760,889.73	799,596.70	38,706.97
FXPF20011102 68389XBV6	ORACLE CORP 2.950% 04/01/2030 DD 04/01/20	221,000.000	245,823.00	247,108.94	1,285.94
FXPF20011102 68389XBW4	ORACLE CORP 3.600% 04/01/2040 DD 04/01/20	1,159,000.000	1,297,115.70	1,357,409.21	60,293.51
FXPF20011102 68389XBX2	ORACLE CORP 3.600% 04/01/2050 DD 04/01/20	883,000.000	992,672.03	1,028,765.64	36,093.61



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FXPF20011102 68389XBY0	ORACLE CORP 3.850% 04/01/2060 DD 04/01/20	321,000.000	369,791.38	394,740.12	24,948.74
FXPF20011102 686514AH3	ORLANDO HEALTH OBLIGATED GROUP 3.327% 10/01/2050 DD 10/07/20	195,000.000	195,000.00	216,229.65	21,229.65
FXPF20011102 693304AV9	PECO ENERGY CO 3.700% 09/15/2047 DD 09/18/17	35,000.000	41,563.75	42,903.70	1,339.95
FXPF20011102 694308GZ4	PACIFIC GAS AND ELECTRIC CO 4.450% 04/15/2042 DD 04/16/12	800,000.000	860,061.75	866,288.00	6,226.25
FXPF20011102 713448ET1	PEPSICO INC 3.500% 03/19/2040 DD 03/19/20	224,000.000	263,607.20	268,690.24	5,083.04
FXPF20011102 717081EZ2	PFIZER INC 2.550% 05/28/2040 DD 05/28/20	180,000.000	185,079.79	192,254.40	7,174.61
FXPF20011102 718172AP4	PHILIP MORRIS INTERNATIONAL IN 4.500% 03/20/2042 DD 03/20/12	203,000.000	251,441.83	256,965.52	5,523.69
FXPF20011102 718172AU3	PHILIP MORRIS INTERNATIONAL IN 3.875% 08/21/2042 DD 08/21/12	243,000.000	275,186.61	286,120.35	10,933.74
FXPF20011102 718172BD0	PHILIP MORRIS INTERNATIONAL IN 4.875% 11/15/2043 DD 11/12/13	344,000.000	435,766.63	461,331.52	25,564.89
FXPF20011102 745332CH7	PUGET SOUND ENERGY INC 4.223% 06/15/2048 DD 06/14/18	127,000.000	158,546.17	162,364.42	3,818.25
FXPF20011102 761713BW5	REYNOLDS AMERICAN INC 7.000% 08/04/2041 DD 08/04/15	262,000.000	315,105.07	351,892.20	36,787.13
FXPF20011102 78349AAC7	RWJ BARNABAS HEALTH INC 3.477% 07/01/2049 DD 10/30/19	62,000.000	63,871.04	69,974.44	6,103.40
FXPF20011102 797440BV5	SAN DIEGO GAS & ELECTRIC CO 3.750% 06/01/2047 DD 06/08/17	71,000.000	80,480.58	83,117.57	2,636.99
FXPF20011102 797440BW3	SAN DIEGO GAS & ELECTRIC CO 4.150% 05/15/2048 DD 05/17/18	55,000.000	65,939.05	69,162.50	3,223.45
FXPF20011102 797440BY9	SAN DIEGO GAS & ELECTRIC CO 3.320% 04/15/2050 DD 04/07/20	133,000.000	143,240.50	151,201.05	7,960.55
FXPF20011102 822582CH3	SHELL INTERNATIONAL FINANCE BV 3.250% 04/06/2050 DD 04/06/20	321,000.000	345,049.34	363,991.53	18,942.19
FXPF20011102 828807DH7	SIMON PROPERTY GROUP LP 3.250% 09/13/2049 DD 09/13/19	394,000.000	356,712.81	403,519.04	46,806.23
FXPF20011102 842400FW8	SOUTHERN CALIFORNIA EDISON CO 3.900% 03/15/2043 DD 03/07/13	382,000.000	413,853.51	431,446.08	17,592.57
FXPF20011102 842400GT4	SOUTHERN CALIFORNIA EDISON CO 3.650% 02/01/2050 DD 01/09/20	1,036,000.000	1,142,731.52	1,176,699.16	33,967.64
FXPF20011102 87264ABK0	T-MOBILE USA INC 144A 3.000% 02/15/2041 DD 10/06/20	470,000.000	458,663.60	487,258.40	28,594.80
FXPF20011102 878091BD8	TEACHERS INSURANCE & ANNU 144A 4.900% 09/15/2044 DD 09/18/14	114,000.000	146,293.91	154,333.20	8,039.29
FXPF20011102 88167AAD3	TEVA PHARMACEUTICAL FINANCE NE 2.800% 07/21/2023 DD 07/21/16	505,000.000	499,349.00	500,000.50	651.50
FXPF20011102 89153VAV1	TOTAL CAPITAL INTERNATIONAL SA 3.127% 05/29/2050 DD 05/29/20	291,000.000	298,755.55	315,374.16	16,618.61
FXPF20011102 907818FL7	UNION PACIFIC CORP 3.750% 02/05/2070 DD 01/31/20	451,000.000	513,786.55	545,525.09	31,738.54
FXPF20011102 913017BT5	RAYTHEON TECHNOLOGIES CORP 4.500% 06/01/2042 DD 06/01/12	605,000.000	778,479.60	788,926.05	10,446.45
FXPF20011102 913017CA5	RAYTHEON TECHNOLOGIES CORP 4.150% 05/15/2045 DD 05/04/15	322,000.000	391,502.11	407,626.24	16,124.13
FXPF20011102 91324PBN1	UNITEDHEALTH GROUP INC 5.700% 10/15/2040 DD 10/25/10	287,000.000	416,506.82	431,673.83	15,167.01
FXPF20011102 91324PCA8	UNITEDHEALTH GROUP INC 3.950% 10/15/2042 DD 10/22/12	185,000.000	229,105.85	233,693.85	4,588.00
FXPF20011102 91324PCR1	UNITEDHEALTH GROUP INC 4.750% 07/15/2045 DD 07/23/15	74,000.000	99,386.54	104,112.08	4,725.54
FXPF20011102 91324PDL3	UNITEDHEALTH GROUP INC 4.250% 06/15/2048 DD 06/19/18	53,000.000	67,245.73	70,773.02	3,527.29
FXPF20011102 91324PDY5	UNITEDHEALTH GROUP INC 2.750% 05/15/2040 DD 05/18/20	801,000.000	841,912.76	868,948.83	27,036.07
FXPF20011102 91324PEA6	UNITEDHEALTH GROUP INC 3.125% 05/15/2060 DD 05/18/20	231,000.000	241,974.20	268,156.35	26,182.15
FXPF20011102 92343VCK8	VERIZON COMMUNICATIONS INC 4.862% 08/21/2046 DD 02/21/15	136,000.000	184,611.48	183,795.84	-815.64
FXPF20011102 92343VFT6	VERIZON COMMUNICATIONS INC 2.650% 11/20/2040 DD 11/20/20	260,000.000	259,758.20	262,540.20	2,782.00
FXPF20011102 92553PBC5	VIACOMCBS INC VAR RT 02/28/2057 DD 02/28/17	671,000.000	689,707.48	753,298.15	63,590.67
FXPF20011102 927804GD0	VIRGINIA ELECTRIC AND POWER CO 2.450% 12/15/2050 DD 12/15/20	490,000.000	482,199.20	493,087.00	10,887.80



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FXPF20011102 92976GAJ0	WELLS FARGO BANK NA 6.600% 01/15/2038 DD 12/07/07	150,000.000	228,933.60	228,592.50	-341.10
FXPF20011102 949746RF0	WELLS FARGO & CO 5.606% 01/15/2044 DD 11/26/13	260,000.000	365,163.70	368,498.00	3,334.30
FXPF20011102 95000U2D4	WELLS FARGO & CO 4.150% 01/24/2029 DD 01/24/19	160,000.000	188,427.19	189,920.00	1,492.81
FXPF20011102 95000U2M4	WELLS FARGO & CO VAR RT 04/04/2051 DD 03/30/20	932,000.000	1,296,761.38	1,324,577.04	27,815.66
FXPF20011102 95000U2Q5	WELLS FARGO & CO VAR RT 04/30/2041 DD 04/30/20	970,000.000	995,030.22	1,055,166.00	60,135.78
FXPF20011102 976826BN6	WISCONSIN POWER AND LIGHT CO 3.650% 04/01/2050 DD 04/02/20	101,000.000	114,026.72	119,697.12	5,670.40
FXPF20011202 00108WAF7	AEP TEXAS INC 3.800% 10/01/2047 DD 09/22/17	320,000.000	358,506.66	378,291.20	19,784.54
FXPF20011202 00108WAK6	AEP TEXAS INC 3.450% 01/15/2050 DD 12/05/19	645,000.000	724,510.54	722,354.85	-2,155.69
FXPF20011202 00139PAA6	AIG SUNAMERICA GLOBAL FIN 144A 6.900% 03/15/2032 DD 03/20/02	680,000.000	1,003,058.26	1,024,352.00	21,293.74
FXPF20011202 00206RKD3	AT&T INC 3.100% 02/01/2043 DD 08/04/20	405,000.000	404,805.60	411,062.85	6,257.25
FXPF20011202 00206RKE1	AT&T INC 3.300% 02/01/2052 DD 08/04/20	155,000.000	154,910.10	153,679.40	-1,230.70
FXPF20011202 002824BG4	ABBOTT LABORATORIES 4.750% 11/30/2036 DD 11/22/16	180,000.000	239,513.61	247,593.60	8,079.99
FXPF20011202 002824BH2	ABBOTT LABORATORIES 4.900% 11/30/2046 DD 11/22/16	530,000.000	746,296.65	785,725.00	39,428.35
FXPF20011202 00287YAW9	ABBVIE INC 4.450% 05/14/2046 DD 05/12/16	220,000.000	265,485.28	279,881.80	14,396.52
FXPF20011202 00287YBD0	ABBVIE INC 4.875% 11/14/2048 DD 09/18/18	50,000.000	63,377.43	67,623.50	4,246.07
FXPF20011202 009158AZ9	AIR PRODUCTS AND CHEMICALS INC 2.700% 05/15/2040 DD 04/30/20	180,000.000	188,682.74	193,993.20	5,310.46
FXPF20011202 009158BA3	AIR PRODUCTS AND CHEMICALS INC 2.800% 05/15/2050 DD 04/30/20	280,000.000	294,077.08	307,753.60	13,676.52
FXPF20011202 010392FB9	ALABAMA POWER CO 6.000% 03/01/2039 DD 03/06/09	100,000.000	143,184.69	148,783.00	5,598.31
FXPF20011202 010392FL7	ALABAMA POWER CO 4.150% 08/15/2044 DD 08/26/14	50,000.000	59,684.14	63,434.00	3,749.86
FXPF20011202 02079KAE7	ALPHABET INC 1.900% 08/15/2040 DD 08/05/20	415,000.000	412,389.65	407,305.90	-5,083.75
FXPF20011202 02079KAF4	ALPHABET INC 2.050% 08/15/2050 DD 08/05/20	500,000.000	495,775.00	477,215.00	-18,560.00
FXPF20011202 023135BF2	AMAZON.COM INC 3.875% 08/22/2037 DD 02/22/18	450,000.000	554,243.67	561,361.50	7,117.83
FXPF20011202 023135BT2	AMAZON.COM INC 2.500% 06/03/2050 DD 06/03/20	670,000.000	663,226.43	695,171.90	31,945.47
FXPF20011202 02361DAR1	AMEREN ILLINOIS CO 3.700% 12/01/2047 DD 11/28/17	60,000.000	69,742.42	73,564.20	3,821.78
FXPF20011202 02361DAT7	AMEREN ILLINOIS CO 4.500% 03/15/2049 DD 11/15/18	560,000.000	760,299.75	761,706.40	1,406.65
FXPF20011202 02364WAW5	AMERICA MOVIL SAB DE CV 6.125% 03/30/2040 DD 03/30/10	570,000.000	806,441.70	847,344.90	40,903.20
FXPF20011202 02364WBG9	AMERICA MOVIL SAB DE CV 4.375% 04/22/2049 DD 04/22/19	265,000.000	324,354.70	339,512.70	15,158.00
FXPF20011202 026874DP9	AMERICAN INTERNATIONAL GROUP I 4.375% 06/30/2050 DD 05/11/20	620,000.000	783,167.01	811,809.40	28,642.39
FXPF20011202 03040WAX3	AMERICAN WATER CAPITAL CORP 3.450% 05/01/2050 DD 04/14/20	140,000.000	156,620.33	166,313.00	9,692.67
FXPF20011202 031162CF5	AMGEN INC 4.663% 06/15/2051 DD 12/15/16	730,000.000	940,960.72	995,749.20	54,788.48
FXPF20011202 03523TBF4	ANHEUSER-BUSCH INBEV WORLDWIDE 8.200% 01/15/2039 DD 01/15/11	60,000.000	93,964.83	103,659.60	9,694.77
FXPF20011202 03523TBV9	ANHEUSER-BUSCH INBEV WORLDWIDE 5.550% 01/23/2049 DD 01/23/19	390,000.000	515,582.90	554,529.30	38,946.40
FXPF20011202 035242AB2	ANHEUSER-BUSCH INBEV FINANCE I 4.000% 01/17/2043 DD 01/17/13	130,000.000	138,453.09	149,329.70	10,876.61
FXPF20011202 036752AH6	ANTHEM INC 4.550% 03/01/2048 DD 03/02/18	155,000.000	200,420.13	206,483.25	6,063.12
FXPF20011202 037833AL4	APPLE INC 3.850% 05/04/2043 DD 05/03/13	1,010,000.000	1,244,436.43	1,276,034.00	31,597.57
FXPF20011202 037833BA7	APPLE INC 3.450% 02/09/2045 DD 02/09/15	690,000.000	798,590.76	837,390.90	38,800.14



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FXPF20011202 037833BW9	APPLE INC 4.500% 02/23/2036 DD 02/23/16	250,000.000	321,039.18	336,555.00	15,515.82
FXPF20011202 037833BX7	APPLE INC 4.650% 02/23/2046 DD 02/23/16	760,000.000	1,025,452.86	1,080,309.60	54,856.74
FXPF20011202 037833CD0	APPLE INC 3.850% 08/04/2046 DD 08/04/16	430,000.000	531,984.29	552,967.10	20,982.81
FXPF20011202 037833DD9	APPLE INC 3.750% 09/12/2047 DD 09/12/17	100,000.000	121,127.88	125,353.00	4,225.12
FXPF20011202 037833DQ0	APPLE INC 2.950% 09/11/2049 DD 09/11/19	210,000.000	227,102.92	235,565.40	8,462.48
FXPF20011202 055451AV0	BHP BILLITON FINANCE USA LTD 5.000% 09/30/2043 DD 09/30/13	140,000.000	190,686.52	205,930.20	15,243.68
FXPF20011202 05606FAA1	BX TRUST 2019-OC11 OC11 A 144A 3.202% 12/09/2041 DD 12/01/19	310,000.000	320,086.22	339,462.40	19,376.18
FXPF20011202 059165EK2	BALTIMORE GAS AND ELECTRIC CO 4.250% 09/15/2048 DD 09/20/18	130,000.000	160,146.52	169,609.70	9,463.18
FXPF20011202 05971KAC3	BANCO SANTANDER SA 3.306% 06/27/2029 DD 06/27/19	300,000.000	324,341.49	337,611.00	13,269.51
FXPF20011202 06050TJZ6	BANK OF AMERICA NA 6.000% 10/15/2036 DD 10/26/06	630,000.000	886,404.79	942,291.00	55,886.21
FXPF20011202 06051GHG7	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18	290,000.000	336,183.61	338,601.10	2,417.49
FXPF20011202 06051GHS1	BANK OF AMERICA CORP VAR RT 03/15/2050 DD 03/15/19	790,000.000	1,018,162.79	1,036,456.30	18,293.51
FXPF20011202 06051GHU6	BANK OF AMERICA CORP VAR RT 04/23/2040 DD 04/23/19	1,240,000.000	1,500,062.13	1,526,762.40	26,700.27
FXPF20011202 075887BX6	BECTON DICKINSON AND CO 4.669% 06/06/2047 DD 06/06/17	370,000.000	469,412.68	485,832.20	16,419.52
FXPF20011202 084659AR2	BERKSHIRE HATHAWAY ENERGY CO 4.450% 01/15/2049 DD 07/25/18	300,000.000	374,931.59	399,105.00	24,173.41
FXPF20011202 084664BV2	BERKSHIRE HATHAWAY FINANCE COR 4.300% 05/15/2043 DD 05/15/13	320,000.000	417,716.76	423,961.60	6,244.84
FXPF20011202 084664CQ2	BERKSHIRE HATHAWAY FINANCE COR 4.200% 08/15/2048 DD 08/15/18	530,000.000	684,605.34	699,880.90	15,275.56
FXPF20011202 097023AS4	BOEING CO/THE 6.625% 02/15/2038 DD 02/24/98	180,000.000	210,089.37	241,180.20	31,090.83
FXPF20011202 097023AX3	BOEING CO/THE 6.875% 03/15/2039 DD 03/13/09	170,000.000	204,939.45	231,706.60	26,767.15
FXPF20011202 097023BK0	BOEING CO/THE 3.300% 03/01/2035 DD 02/20/15	60,000.000	55,585.91	59,932.20	4,346.29
FXPF20011202 097023DB8	BOEING CO/THE 3.250% 02/01/2028 DD 11/02/20	405,000.000	404,910.90	434,504.25	29,593.35
FXPF20011202 10373QBG4	BP CAPITAL MARKETS AMERICA INC 3.000% 02/24/2050 DD 02/24/20	620,000.000	605,841.23	636,572.60	30,731.37
FXPF20011202 10373QBN9	BP CAPITAL MARKETS AMERICA INC 2.772% 11/10/2050 DD 08/10/20	665,000.000	662,797.10	662,719.05	-78.05
FXPF20011202 10373QBP4	BP CAPITAL MARKETS AMERICA INC 2.939% 06/04/2051 DD 12/04/20	210,000.000	210,000.00	214,521.30	4,521.30
FXPF20011202 110122DK1	BRISTOL-MYERS SQUIBB CO 4.350% 11/15/2047 DD 05/15/20	90,000.000	117,869.47	121,219.20	3,349.73
FXPF20011202 110122DL9	BRISTOL-MYERS SQUIBB CO 4.550% 02/20/2048 DD 02/20/20	630,000.000	834,087.55	878,774.40	44,686.85
FXPF20011202 110122DR6	BRISTOL-MYERS SQUIBB CO 2.350% 11/13/2040 DD 11/13/20	95,000.000	94,789.10	97,458.60	2,669.50
FXPF20011202 110122DS4	BRISTOL-MYERS SQUIBB CO 2.550% 11/13/2050 DD 11/13/20	315,000.000	314,080.20	321,599.25	7,519.05
FXPF20011202 12189LAA9	BURLINGTON NORTHERN SANTA FE L 5.750% 05/01/2040 DD 05/17/10	130,000.000	182,244.58	192,754.90	10,510.32
FXPF20011202 12189LAC5	BURLINGTON NORTHERN SANTA FE L 5.050% 03/01/2041 DD 09/10/10	200,000.000	264,281.64	278,700.00	14,418.36
FXPF20011202 12189LAG6	BURLINGTON NORTHERN SANTA FE L 4.950% 09/15/2041 DD 08/22/11	100,000.000	130,574.27	138,698.00	8,123.73
FXPF20011202 12189LAK7	BURLINGTON NORTHERN SANTA FE L 4.375% 09/01/2042 DD 08/23/12	80,000.000	100,339.76	105,864.00	5,524.24
FXPF20011202 12189LAU5	BURLINGTON NORTHERN SANTA FE L 4.550% 09/01/2044 DD 08/18/14	170,000.000	216,322.67	229,627.50	13,304.83
FXPF20011202 12189LAW1	BURLINGTON NORTHERN SANTA FE L 4.150% 04/01/2045 DD 03/09/15	570,000.000	707,374.46	744,471.30	37,096.84
FXPF20011202 12189LBC4	BURLINGTON NORTHERN SANTA FE L 4.050% 06/15/2048 DD 03/05/18	45,000.000	56,606.73	59,243.40	2,636.67
FXPF20011202 12189TAZ7	BURLINGTON NORTHERN SANTA FE L 6.150% 05/01/2037 DD 04/13/07	260,000.000	374,974.82	396,578.00	21,603.18



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FXPF20011202 125523AH3	CIGNA CORP 4.375% 10/15/2028 DD 04/15/19	120,000.000	142,005.98	145,042.80	3,036.82
FXPF20011202 125523AJ9	CIGNA CORP 4.800% 08/15/2038 DD 08/15/19	500,000.000	638,534.90	651,420.00	12,885.10
FXPF20011202 125523CF5	CIGNA CORP 4.800% 07/15/2046 DD 01/15/20	135,000.000	172,102.10	177,942.15	5,840.05
FXPF20011202 126650CZ1	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18	1,080,000.000	1,416,142.45	1,463,702.40	47,559.95
FXPF20011202 134429BH1	CAMPBELL SOUP CO 4.800% 03/15/2048 DD 03/16/18	220,000.000	290,701.38	294,252.20	3,550.82
FXPF20011202 144141CU0	DUKE ENERGY PROGRESS LLC 6.125% 09/15/2033 DD 09/11/03	40,000.000	54,978.82	55,064.00	85.18
FXPF20011202 144141DB1	DUKE ENERGY PROGRESS LLC 4.100% 05/15/2042 DD 05/18/12	250,000.000	302,341.59	309,290.00	6,948.41
FXPF20011202 149123BL4	CATERPILLAR INC 5.300% 09/15/2035 DD 09/13/05	50,000.000	66,952.18	69,025.50	2,073.32
FXPF20011202 149123CE9	CATERPILLAR INC 4.750% 05/15/2064 DD 05/08/14	685,000.000	966,237.08	1,014,108.25	47,871.17
FXPF20011202 161175BV5	CHARTER COMMUNICATIONS OPERATI 3.700% 04/01/2051 DD 04/17/20	205,000.000	206,621.55	212,884.30	6,262.75
FXPF20011202 161175BY9	CHARTER COMMUNICATIONS OPERATI 3.850% 04/01/2061 DD 12/04/20	175,000.000	174,793.50	176,426.25	1,632.75
FXPF20011202 172967LU3	CITIGROUP INC VAR RT 01/24/2039 DD 01/24/18	500,000.000	579,916.13	595,845.00	15,928.87
FXPF20011202 172967MD0	CITIGROUP INC 4.650% 07/23/2048 DD 07/23/18	180,000.000	233,577.66	248,477.40	14,899.74
FXPF20011202 17308CC53	CITIGROUP INC VAR RT 11/05/2030 DD 11/05/19	440,000.000	471,373.66	484,576.40	13,202.74
FXPF20011202 191216CW8	COCA-COLA CO/THE 2.500% 06/01/2040 DD 05/01/20	560,000.000	567,956.68	596,484.00	28,527.32
FXPF20011202 191216CX6	COCA-COLA CO/THE 2.600% 06/01/2050 DD 05/01/20	480,000.000	476,121.25	506,500.80	30,379.55
FXPF20011202 20030NBH3	COMCAST CORP 4.250% 01/15/2033 DD 01/14/13	510,000.000	631,424.14	640,080.60	8,656.46
FXPF20011202 20030NBM2	COMCAST CORP 4.200% 08/15/2034 DD 08/12/14	660,000.000	811,732.05	827,171.40	15,439.35
FXPF20011202 20030NCC3	COMCAST CORP 3.969% 11/01/2047 DD 10/19/17	810,000.000	980,585.76	1,015,675.20	35,089.44
FXPF20011202 20030NCJ8	COMCAST CORP 3.900% 03/01/2038 DD 02/08/18	860,000.000	1,026,563.13	1,052,493.80	25,930.67
FXPF20011202 20030NCL3	COMCAST CORP 4.600% 10/15/2038 DD 10/05/18	330,000.000	417,070.70	434,883.90	17,813.20
FXPF20011202 20030NCM1	COMCAST CORP 4.700% 10/15/2048 DD 10/05/18	1,705,000.000	2,291,515.85	2,382,123.70	90,607.85
FXPF20011202 20030NCN9	COMCAST CORP 4.950% 10/15/2058 DD 10/05/18	160,000.000	226,756.80	242,921.60	16,164.80
FXPF20011202 20030NDG3	COMCAST CORP 3.400% 04/01/2030 DD 03/27/20	220,000.000	250,780.69	254,397.00	3,616.31
FXPF20011202 20030NDQ1	COMCAST CORP 2.650% 08/15/2062 DD 08/25/20	260,000.000	250,221.40	260,288.60	10,067.20
FXPF20011202 202795JA9	COMMONWEALTH EDISON CO 3.800% 10/01/2042 DD 10/01/12	260,000.000	303,481.04	312,865.80	9,384.76
FXPF20011202 202795JF8	COMMONWEALTH EDISON CO 3.700% 03/01/2045 DD 03/02/15	70,000.000	80,145.77	82,495.70	2,349.93
FXPF20011202 202795JJ0	COMMONWEALTH EDISON CO 3.650% 06/15/2046 DD 06/27/16	30,000.000	34,468.09	35,661.60	1,193.51
FXPF20011202 202795JS0	COMMONWEALTH EDISON CO 3.000% 03/01/2050 DD 02/25/20	730,000.000	770,836.53	796,583.30	25,746.77
FXPF20011202 208251AE8	CONOCOPHILLIPS CO 6.950% 04/15/2029 DD 04/20/99	380,000.000	526,855.78	532,516.80	5,661.02
FXPF20011202 20825CAP9	CONOCOPHILLIPS 5.900% 05/15/2038 DD 05/08/08	60,000.000	87,248.58	86,551.80	-696.78
FXPF20011202 20825UAC8	CONOCO FUNDING CO 7.250% 10/15/2031 DD 10/11/01	200,000.000	279,345.66	299,722.00	20,376.34
FXPF20011202 20826FAC0	CONOCOPHILLIPS CO 4.300% 11/15/2044 DD 11/12/14	50,000.000	63,272.07	62,867.50	-404.57
FXPF20011202 209111EH2	CONSOLIDATED EDISON CO OF NEW 5.300% 03/01/2035 DD 03/10/05	40,000.000	54,220.37	52,668.80	-1,551.57
FXPF20011202 209111EL3	CONSOLIDATED EDISON CO OF NEW 5.850% 03/15/2036 DD 03/09/06	30,000.000	40,103.55	41,683.20	1,579.65
FXPF20011202 209111FC2	CONSOLIDATED EDISON CO OF NEW 3.950% 03/01/2043 DD 02/28/13	40,000.000	45,404.74	47,188.80	1,784.06



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FXPF20011202 209111FK4	CONSOLIDATED EDISON CO OF NEW 4.300% 12/01/2056 DD 11/16/16	220,000.000	268,110.37	279,798.20	11,687.83
FXPF20011202 210518DH6	CONSUMERS ENERGY CO 3.500% 08/01/2051 DD 03/26/20	190,000.000	224,556.92	232,434.60	7,877.68
FXPF20011202 21987BAR9	CORP NACIONAL DEL COBRE D 144A 4.250% 07/17/2042 DD 07/17/12	410,000.000	445,924.20	479,162.90	33,238.70
FXPF20011202 21987BAU2	CORP NACIONAL DEL COBRE D 144A 4.875% 11/04/2044 DD 11/04/14	170,000.000	200,741.10	216,763.60	16,022.50
FXPF20011202 21987BAY4	CORP NACIONAL DEL COBRE D 144A 4.375% 02/05/2049 DD 02/05/19	140,000.000	156,928.80	170,515.80	13,587.00
FXPF20011202 23291KAK1	DH EUROPE FINANCE II SARL 3.400% 11/15/2049 DD 11/07/19	170,000.000	186,269.74	201,847.80	15,578.06
FXPF20011202 25243YAV1	DIAGEO CAPITAL PLC 3.875% 04/29/2043 DD 04/29/13	540,000.000	650,156.41	665,323.20	15,166.79
FXPF20011202 25243YBE8	DIAGEO CAPITAL PLC 2.125% 04/29/2032 DD 04/29/20	170,000.000	175,353.92	179,582.90	4,228.98
FXPF20011202 254687DV5	WALT DISNEY CO/THE 6.550% 03/15/2033 DD 09/15/19	110,000.000	160,993.93	161,366.70	372.77
FXPF20011202 254687EH5	WALT DISNEY CO/THE 6.650% 11/15/2037 DD 11/15/19	260,000.000	396,022.63	410,883.20	14,860.57
FXPF20011202 254687ET9	WALT DISNEY CO/THE 5.400% 10/01/2043 DD 10/01/19	100,000.000	136,949.42	146,275.00	9,325.58
FXPF20011202 254687EX0	WALT DISNEY CO/THE 4.950% 10/15/2045 DD 10/15/19	300,000.000	392,685.84	419,115.00	26,429.16
FXPF20011202 25468PBW5	TWDC ENTERPRISES 18 CORP 7.000% 03/01/2032 DD 02/28/02	10,000.000	14,780.37	14,977.90	197.53
FXPF20011202 263901AA8	DUKE ENERGY INDIANA LLC 6.350% 08/15/2038 DD 08/21/08	270,000.000	411,291.62	414,660.60	3,368.98
FXPF20011202 263901AB6	DUKE ENERGY INDIANA LLC 6.450% 04/01/2039 DD 03/23/09	120,000.000	182,142.12	186,460.80	4,318.68
FXPF20011202 263901AF7	DUKE ENERGY INDIANA LLC 4.900% 07/15/2043 DD 07/11/13	290,000.000	385,132.09	395,246.80	10,114.71
FXPF20011202 26442CAA2	DUKE ENERGY CAROLINAS LLC 6.100% 06/01/2037 DD 06/05/07	70,000.000	98,668.45	103,654.60	4,986.15
FXPF20011202 26442CAM6	DUKE ENERGY CAROLINAS LLC 4.250% 12/15/2041 DD 12/08/11	270,000.000	328,729.56	343,904.40	15,174.84
FXPF20011202 26442CAN4	DUKE ENERGY CAROLINAS LLC 4.000% 09/30/2042 DD 09/21/12	230,000.000	273,107.31	284,139.70	11,032.39
FXPF20011202 26443TAA4	DUKE ENERGY INDIANA LLC 3.750% 05/15/2046 DD 05/12/16	80,000.000	92,132.20	95,924.00	3,791.80
FXPF20011202 268317AL8	ELECTRICITE DE FRANCE SA 144A 6.000% 01/22/2114 DD 01/22/14	450,000.000	591,492.96	649,021.50	57,528.54
FXPF20011202 268317AP9	ELECTRICITE DE FRANCE SA 144A 4.750% 10/13/2035 DD 10/13/15	60,000.000	74,168.08	74,704.80	536.72
FXPF20011202 26875PAT8	EOG RESOURCES INC 4.950% 04/15/2050 DD 04/14/20	130,000.000	166,783.14	176,208.50	9,425.36
FXPF20011202 278062AD6	EATON CORP 4.000% 11/02/2032 DD 11/02/13	490,000.000	568,272.68	598,520.30	30,247.62
FXPF20011202 29248HAB9	EMPOWER FINANCE 2020 LP 144A 1.776% 03/17/2031 DD 09/17/20	120,000.000	120,000.00	123,086.40	3,086.40
FXPF20011202 29278NAR4	ENERGY TRANSFER LP 5.000% 05/15/2050 DD 01/22/20	80,000.000	78,537.18	86,631.20	8,094.02
FXPF20011202 29446MAG7	EQUINOR ASA 3.625% 04/06/2040 DD 04/06/20	480,000.000	535,716.17	575,083.20	39,367.03
FXPF20011202 30040WAH1	EVERSOURCE ENERGY 3.450% 01/15/2050 DD 01/10/20	180,000.000	211,572.00	204,939.00	-6,633.00
FXPF20011202 337358BA2	WACHOVIA CORP 7.500% 04/15/2035 DD 04/26/95	60,000.000	86,389.04	89,755.80	3,366.76
FXPF20011202 341081EQ6	FLORIDA POWER & LIGHT CO 5.625% 04/01/2034 DD 04/04/03	30,000.000	42,181.36	43,341.00	1,159.64
FXPF20011202 341081ER4	FLORIDA POWER & LIGHT CO 5.950% 10/01/2033 DD 10/15/03	70,000.000	99,564.58	101,089.10	1,524.52
FXPF20011202 341081EV5	FLORIDA POWER & LIGHT CO 5.650% 02/01/2037 DD 01/18/06	10,000.000	13,823.59	14,240.10	416.51
FXPF20011202 341081FA0	FLORIDA POWER & LIGHT CO 5.950% 02/01/2038 DD 01/16/08	60,000.000	88,708.64	90,004.20	1,295.56
FXPF20011202 341081FF9	FLORIDA POWER & LIGHT CO 4.125% 02/01/2042 DD 12/13/11	200,000.000	244,944.49	253,748.00	8,803.51
FXPF20011202 341081FG7	FLORIDA POWER & LIGHT CO 4.050% 06/01/2042 DD 05/15/12	280,000.000	344,701.25	354,300.80	9,599.55
FXPF20011202 341081FL6	FLORIDA POWER & LIGHT CO 4.050% 10/01/2044 DD 09/10/14	70,000.000	87,570.26	89,793.90	2,223.64



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Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20011202 341099CH0	DUKE ENERGY FLORIDA LLC 6.350% 09/15/2037 DD 09/18/07	790,000.000	1,169,414.84	1,206,093.00	36,678.16
FXPF20011202 341099CL1	DUKE ENERGY FLORIDA LLC 6.400% 06/15/2038 DD 06/18/08	320,000.000	493,275.67	496,323.20	3,047.53
FXPF20011202 341099CR8	DUKE ENERGY FLORIDA LLC 3.850% 11/15/2042 DD 11/20/12	100,000.000	115,733.58	119,343.00	3,609.42
FXPF20011202 344419AC0	FOMENTO ECONOMICO MEXICANO SAB 3.500% 01/16/2050 DD 01/16/20	580,000.000	607,633.81	645,424.00	37,790.19
FXPF20011202 369550BH0	GENERAL DYNAMICS CORP 4.250% 04/01/2040 DD 03/25/20	310,000.000	381,737.71	403,530.10	21,792.39
FXPF20011202 36962G3P7	GENERAL ELECTRIC CO 5.875% 01/14/2038 DD 01/14/08	360,000.000	405,045.84	487,922.40	82,876.56
FXPF20011202 37045VAT7	GENERAL MOTORS CO 5.950% 04/01/2049 DD 09/10/18	265,000.000	313,495.40	358,391.30	44,895.90
FXPF20011202 373334JW2	GEORGIA POWER CO 4.300% 03/15/2042 DD 03/06/12	270,000.000	315,233.21	342,864.90	27,631.69
FXPF20011202 375558BA0	GILEAD SCIENCES INC 4.500% 02/01/2045 DD 11/17/14	200,000.000	258,319.57	254,894.00	-3,425.57
FXPF20011202 375558BD4	GILEAD SCIENCES INC 4.750% 03/01/2046 DD 09/14/15	140,000.000	188,285.56	185,556.00	-2,729.56
FXPF20011202 375558BG7	GILEAD SCIENCES INC 4.600% 09/01/2035 DD 09/14/15	555,000.000	715,358.98	716,915.70	1,556.72
FXPF20011202 375558BJ1	GILEAD SCIENCES INC 4.000% 09/01/2036 DD 09/20/16	170,000.000	205,792.06	205,310.70	-481.36
FXPF20011202 38141EC31	GOLDMAN SACHS GROUP INC/THE 4.800% 07/08/2044 DD 07/08/14	650,000.000	838,027.08	899,190.50	61,163.42
FXPF20011202 38141GXA7	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2039 DD 04/23/18	170,000.000	205,684.91	217,326.30	11,641.39
FXPF20011202 38141GXH2	GOLDMAN SACHS GROUP INC/THE 3.800% 03/15/2030 DD 03/19/20	225,000.000	254,065.39	264,748.50	10,683.11
FXPF20011202 4042Q1AD9	HSBC BANK USA NA 7.000% 01/15/2039 DD 06/18/08	420,000.000	620,234.54	667,182.60	46,948.06
FXPF20011202 437076BD3	HOME DEPOT INC/THE 4.875% 02/15/2044 DD 09/10/13	510,000.000	684,363.24	725,638.20	41,274.96
FXPF20011202 437076BF8	HOME DEPOT INC/THE 4.400% 03/15/2045 DD 06/12/14	50,000.000	64,226.25	66,466.50	2,240.25
FXPF20011202 437076BP6	HOME DEPOT INC/THE 3.500% 09/15/2056 DD 09/15/16	20,000.000	22,818.09	25,006.80	2,188.71
FXPF20011202 437076BZ4	HOME DEPOT INC/THE 3.125% 12/15/2049 DD 01/13/20	200,000.000	216,189.71	230,744.00	14,554.29
FXPF20011202 437076CD2	HOME DEPOT INC/THE 3.350% 04/15/2050 DD 03/30/20	150,000.000	167,362.49	178,510.50	11,148.01
FXPF20011202 455434BQ2	INDIANAPOLIS POWER & LIGH 144A 4.650% 06/01/2043 DD 06/06/13	90,000.000	105,110.51	115,614.90	10,504.39
FXPF20011202 458140AN0	INTEL CORP 4.000% 12/15/2032 DD 12/11/12	530,000.000	652,697.80	659,950.70	7,252.90
FXPF20011202 458140BG4	INTEL CORP 3.734% 12/08/2047 DD 06/08/18	400,000.000	478,151.99	478,024.00	-127.99
FXPF20011202 45866FAP9	INTERCONTINENTAL EXCHANGE INC 2.650% 09/15/2040 DD 08/20/20	375,000.000	372,450.00	384,640.38	12,190.38
FXPF20011202 45866FAQ7	INTERCONTINENTAL EXCHANGE INC 3.000% 09/15/2060 DD 08/20/20	785,000.000	777,024.40	817,856.36	40,831.96
FXPF20011202 46625HHF0	JPMORGAN CHASE & CO 6.400% 05/15/2038 DD 05/22/08	50,000.000	76,516.71	77,424.50	907.79
FXPF20011202 46625HHV5	JPMORGAN CHASE & CO 5.500% 10/15/2040 DD 10/21/10	170,000.000	240,430.83	249,983.30	9,552.47
FXPF20011202 46625HJU5	JPMORGAN CHASE & CO 4.850% 02/01/2044 DD 01/28/14	20,000.000	27,007.19	28,784.00	1,776.81
FXPF20011202 46647PAJ5	JPMORGAN CHASE & CO VAR RT 07/24/2038 DD 07/24/17	140,000.000	166,179.01	170,494.80	4,315.79
FXPF20011202 46647PAK2	JPMORGAN CHASE & CO VAR RT 07/24/2048 DD 07/24/17	600,000.000	733,869.93	760,482.00	26,612.07
FXPF20011202 46647PAN6	JPMORGAN CHASE & CO VAR RT 01/23/2049 DD 01/23/18	140,000.000	169,451.28	176,495.20	7,043.92
FXPF20011202 46647PBE5	JPMORGAN CHASE & CO VAR RT 10/15/2030 DD 09/12/19	335,000.000	358,332.67	364,255.55	5,922.88
FXPF20011202 46647PBM7	JPMORGAN CHASE & CO VAR RT 04/22/2041 DD 04/22/20	560,000.000	603,076.14	625,951.20	22,875.06
FXPF20011202 478160BV5	JOHNSON & JOHNSON 3.700% 03/01/2046 DD 03/01/16	70,000.000	85,694.38	89,270.30	3,575.92
FXPF20011202 48126BAA1	JPMORGAN CHASE & CO 5.400% 01/06/2042 DD 12/22/11	490,000.000	702,198.59	729,379.70	27,181.11



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FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20011202 48305QAD5	KAISER FOUNDATION HOSPITALS 4.150% 05/01/2047 DD 05/03/17	130,000.000	167,733.75	169,314.60	1,580.85
FXPF20011202 48305QAE3	KAISER FOUNDATION HOSPITALS 3.266% 11/01/2049 DD 10/31/19	310,000.000	337,427.45	355,101.90	17,674.45
FXPF20011202 491674BG1	KENTUCKY UTILITIES CO 5.125% 11/01/2040 DD 05/01/11	280,000.000	360,709.97	386,730.40	26,020.43
FXPF20011202 501044DM0	KROGER CO/THE 5.400% 01/15/2049 DD 01/14/19	350,000.000	483,913.21	507,332.00	23,418.79
FXPF20011202 50249AAH6	LYB INTERNATIONAL FINANCE III 3.375% 10/01/2040 DD 10/08/20	225,000.000	224,482.50	237,318.75	12,836.25
FXPF20011202 529043AE1	LEXINGTON REALTY TRUST 2.700% 09/15/2030 DD 08/28/20	225,000.000	224,028.30	234,220.50	10,192.20
FXPF20011202 532457BU1	ELI LILLY & CO 4.150% 03/15/2059 DD 02/22/19	38,000.000	49,558.85	52,757.30	3,198.45
FXPF20011202 539830BB4	LOCKHEED MARTIN CORP 4.070% 12/15/2042 DD 12/14/12	100,000.000	126,332.45	129,947.00	3,614.55
FXPF20011202 539830BK4	LOCKHEED MARTIN CORP 4.500% 05/15/2036 DD 11/23/15	170,000.000	216,329.86	223,990.30	7,660.44
FXPF20011202 546676AU1	LOUISVILLE GAS AND ELECTRIC CO 5.125% 11/15/2040 DD 05/15/11	30,000.000	37,520.31	40,063.50	2,543.19
FXPF20011202 546676AV9	LOUISVILLE GAS AND ELECTRIC CO 4.650% 11/15/2043 DD 11/14/13	330,000.000	408,650.22	426,630.60	17,980.38
FXPF20011202 548661DN4	LOWE'S COS INC 3.700% 04/15/2046 DD 04/20/16	60,000.000	66,954.80	71,145.00	4,190.20
FXPF20011202 55336VAM2	MPLX LP 4.500% 04/15/2038 DD 02/08/18	520,000.000	541,755.31	594,786.40	53,031.09
FXPF20011202 55336VAT7	MPLX LP 5.500% 02/15/2049 DD 11/15/18	740,000.000	883,753.61	974,439.40	90,685.79
FXPF20011202 55336VBQ2	MPLX LP 2.650% 08/15/2030 DD 08/18/20	880,000.000	879,234.40	922,248.80	43,014.40
FXPF20011202 571676AD7	MARS INC 144A 3.875% 04/01/2039 DD 03/29/19	200,000.000	235,030.79	244,964.00	9,933.21
FXPF20011202 575718AA9	MASSACHUSETTS INSTITUTE OF TEC 5.600% 07/01/2111 DD 05/18/11	220,000.000	380,088.14	385,836.00	5,747.86
FXPF20011202 57636QAQ7	MASTERCARD INC 3.850% 03/26/2050 DD 03/26/20	110,000.000	138,253.42	141,979.20	3,725.78
FXPF20011202 585055BT2	MEDTRONIC INC 4.375% 03/15/2035 DD 03/15/15	610,000.000	785,034.41	821,426.00	36,391.59
FXPF20011202 585055BU9	MEDTRONIC INC 4.625% 03/15/2045 DD 03/15/15	150,000.000	199,967.28	212,815.50	12,848.22
FXPF20011202 589331AS6	MERCK & CO INC 3.600% 09/15/2042 DD 09/13/12	170,000.000	201,758.21	208,440.40	6,682.19
FXPF20011202 58933YAJ4	MERCK & CO INC 4.150% 05/18/2043 DD 05/20/13	90,000.000	111,445.45	117,055.80	5,610.35
FXPF20011202 58933YAT2	MERCK & CO INC 3.700% 02/10/2045 DD 02/10/15	150,000.000	177,600.35	186,931.50	9,331.15
FXPF20011202 58933YBB0	MERCK & CO INC 2.450% 06/24/2050 DD 06/24/20	130,000.000	135,825.30	134,598.10	-1,227.20
FXPF20011202 59156RAJ7	METLIFE INC 6.375% 06/15/2034 DD 06/03/04	200,000.000	307,190.15	304,226.00	-2,964.15
FXPF20011202 59156RAM0	METLIFE INC 5.700% 06/15/2035 DD 06/23/05	130,000.000	185,240.42	191,265.10	6,024.68
FXPF20011202 59156RBN7	METLIFE INC 4.050% 03/01/2045 DD 03/05/15	260,000.000	305,952.09	333,359.00	27,406.91
FXPF20011202 594918AR5	MICROSOFT CORP 3.500% 11/15/2042 DD 11/07/12	40,000.000	48,251.20	49,246.00	994.80
FXPF20011202 594918BC7	MICROSOFT CORP 3.500% 02/12/2035 DD 02/12/15	170,000.000	208,455.72	209,389.00	933.28
FXPF20011202 594918BS2	MICROSOFT CORP 3.450% 08/08/2036 DD 08/08/16	850,000.000	1,018,238.50	1,048,160.50	29,922.00
FXPF20011202 594918BT0	MICROSOFT CORP 3.700% 08/08/2046 DD 08/08/16	1,330,000.000	1,641,107.60	1,686,426.70	45,319.10
FXPF20011202 594918BU7	MICROSOFT CORP 3.950% 08/08/2056 DD 08/08/16	470,000.000	609,710.15	645,436.90	35,726.75
FXPF20011202 594918BZ6	MICROSOFT CORP 4.100% 02/06/2037 DD 02/06/17	910,000.000	1,174,854.87	1,194,320.40	19,465.53
FXPF20011202 594918CC6	MICROSOFT CORP 2.525% 06/01/2050 DD 06/01/20	990,000.000	1,002,312.54	1,043,994.60	41,682.06
FXPF20011202 595620AE5	MIDAMERICAN ENERGY CO 5.750% 11/01/2035 DD 11/01/05	20,000.000	28,465.15	29,235.00	769.85
FXPF20011202 595620AL9	MIDAMERICAN ENERGY CO 4.800% 09/15/2043 DD 09/19/13	70,000.000	91,316.92	95,764.20	4,447.28



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FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20011202 595620AN5	MIDAMERICAN ENERGY CO 4.400% 10/15/2044 DD 04/03/14	210,000.000	264,379.42	272,367.90	7,988.48
FXPF20011202 59562EAH8	MIDAMERICAN ENERGY CO 5.800% 10/15/2036 DD 10/06/06	40,000.000	56,613.50	57,496.40	882.90
FXPF20011202 59562VAL1	BERKSHIRE HATHAWAY ENERGY 144A 6.125% 04/01/2036 DD 03/24/06	30,000.000	43,821.63	44,402.40	580.77
FXPF20011202 606822BE3	MITSUBISHI UFJ FINANCIAL GROUP 4.153% 03/07/2039 DD 03/07/19	330,000.000	388,864.65	417,212.40	28,347.75
FXPF20011202 609207AY1	MONDELEZ INTERNATIONAL INC 1.875% 10/15/2032 DD 10/15/20	210,000.000	209,506.50	213,263.40	3,756.90
FXPF20011202 6174468P7	MORGAN STANLEY VAR RT 04/01/2031 DD 03/31/20	375,000.000	434,512.50	436,162.50	1,650.00
FXPF20011202 61744YAL2	MORGAN STANLEY VAR RT 07/22/2038 DD 07/24/17	770,000.000	901,824.59	949,009.60	47,185.01
FXPF20011202 61747YDY8	MORGAN STANLEY 4.300% 01/27/2045 DD 01/27/15	140,000.000	175,961.67	187,055.40	11,093.73
FXPF20011202 617482V92	MORGAN STANLEY 6.375% 07/24/2042 DD 07/24/12	320,000.000	496,887.35	522,614.40	25,727.05
FXPF20011202 62952EAB3	NYU LANGONE HOSPITALS 5.750% 07/01/2043 DD 08/01/13	100,000.000	127,806.07	140,545.00	12,738.93
FXPF20011202 63946BAJ9	NBCUNIVERSAL MEDIA LLC 4.450% 01/15/2043 DD 10/05/12	410,000.000	522,170.84	536,903.20	14,732.36
FXPF20011202 641062AL8	NESTLE HOLDINGS INC 144A 3.900% 09/24/2038 DD 09/24/18	250,000.000	305,674.94	313,407.50	7,732.56
FXPF20011202 641062AN4	NESTLE HOLDINGS INC 144A 4.000% 09/24/2048 DD 09/24/18	350,000.000	443,369.83	465,703.00	22,333.17
FXPF20011202 641423BU1	NEVADA POWER CO 6.750% 07/01/2037 DD 06/28/07	40,000.000	57,805.49	60,706.00	2,900.51
FXPF20011202 641423CA4	NEVADA POWER CO 5.450% 05/15/2041 DD 05/12/11	80,000.000	105,820.77	107,891.20	2,070.43
FXPF20011202 654106AL7	NIKE INC 3.250% 03/27/2040 DD 03/27/20	150,000.000	166,164.28	174,478.50	8,314.22
FXPF20011202 654106AM5	NIKE INC 3.375% 03/27/2050 DD 03/27/20	90,000.000	101,800.66	111,342.60	9,541.94
FXPF20011202 655044AN5	NOBLE ENERGY INC 4.950% 08/15/2047 DD 08/15/17	185,000.000	169,630.35	263,484.40	93,854.05
FXPF20011202 655044AR6	NOBLE ENERGY INC 4.200% 10/15/2049 DD 10/01/19	230,000.000	192,972.51	299,724.50	106,751.99
FXPF20011202 665772CJ6	NORTHERN STATES POWER CO/MN 3.400% 08/15/2042 DD 08/13/12	530,000.000	596,101.92	616,077.30	19,975.38
FXPF20011202 665772CP2	NORTHERN STATES POWER CO/MN 3.600% 05/15/2046 DD 05/31/16	20,000.000	23,041.87	24,277.60	1,235.73
FXPF20011202 665772CR8	NORTHERN STATES POWER CO/MN 2.900% 03/01/2050 DD 09/10/19	310,000.000	325,844.12	349,549.80	23,705.68
FXPF20011202 667274AC8	NORTHWELL HEALTHCARE INC 4.260% 11/01/2047 DD 09/26/17	170,000.000	191,229.73	203,962.60	12,732.87
FXPF20011202 668444AA0	NORTHWESTERN UNIVERSITY 4.198% 12/01/2047 DD 03/28/12	10,000.000	12,620.46	12,567.50	-52.96
FXPF20011202 66989HAH1	NOVARTIS CAPITAL CORP 4.400% 05/06/2044 DD 02/21/14	920,000.000	1,219,067.26	1,266,692.80	47,625.54
FXPF20011202 66989HAK4	NOVARTIS CAPITAL CORP 4.000% 11/20/2045 DD 11/20/15	40,000.000	50,138.80	52,399.20	2,260.40
FXPF20011202 68233JAS3	ONCOR ELECTRIC DELIVERY CO LLC 5.300% 06/01/2042 DD 05/18/12	331,000.000	453,329.67	473,094.99	19,765.32
FXPF20011202 68233JAT1	ONCOR ELECTRIC DELIVERY CO LLC 4.550% 12/01/2041 DD 06/01/12	1,010,000.000	1,286,677.79	1,337,472.30	50,794.51
FXPF20011202 68233JBB9	ONCOR ELECTRIC DELIVERY CO LLC 3.750% 04/01/2045 DD 10/01/15	150,000.000	172,616.60	183,214.50	10,597.90
FXPF20011202 68233JBD5	ONCOR ELECTRIC DELIVERY CO LLC 3.800% 09/30/2047 DD 03/30/18	160,000.000	191,163.77	196,465.60	5,301.83
FXPF20011202 68233JBV5	ONCOR ELECTRIC DELIVERY CO LLC 3.700% 05/15/2050 DD 03/20/20	330,000.000	394,310.90	409,780.80	15,469.90
FXPF20011202 68389XAV7	ORACLE CORP 4.300% 07/08/2034 DD 07/08/14	1,060,000.000	1,341,548.72	1,341,557.20	8.48
FXPF20011202 68389XBF1	ORACLE CORP 4.125% 05/15/2045 DD 05/05/15	550,000.000	656,219.97	678,920.00	22,700.03
FXPF20011202 68389XBH7	ORACLE CORP 3.850% 07/15/2036 DD 07/07/16	110,000.000	127,040.12	132,831.60	5,791.48
FXPF20011202 68389XBJ3	ORACLE CORP 4.000% 07/15/2046 DD 07/07/16	260,000.000	310,770.23	319,139.60	8,369.37
FXPF20011202 68389XBP9	ORACLE CORP 3.800% 11/15/2037 DD 11/09/17	420,000.000	482,739.71	507,297.00	24,557.29



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Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20011202 68389XB2	ORACLE CORP 3.600% 04/01/2050 DD 04/01/20	170,000.000	190,083.80	198,063.60	7,979.80
FXPF20011202 693304AR8	PECO ENERGY CO 4.800% 10/15/2043 DD 09/23/13	10,000.000	12,801.52	13,343.00	541.48
FXPF20011202 693304AS6	PECO ENERGY CO 4.150% 10/01/2044 DD 09/15/14	20,000.000	24,633.65	25,747.20	1,113.55
FXPF20011202 693475AW5	PNC FINANCIAL SERVICES GROUP I 3.450% 04/23/2029 DD 04/22/19	125,000.000	143,410.68	144,086.25	675.57
FXPF20011202 69349LAS7	PNC BANK NA 2.700% 10/22/2029 DD 10/22/19	290,000.000	313,091.84	318,715.80	5,623.96
FXPF20011202 69351UAM5	PPL ELECTRIC UTILITIES CORP 6.250% 05/15/2039 DD 05/22/09	20,000.000	29,106.62	30,125.40	1,018.78
FXPF20011202 695114CD8	PACIFICORP 5.750% 04/01/2037 DD 03/14/07	30,000.000	40,912.55	42,714.30	1,801.75
FXPF20011202 695114CL0	PACIFICORP 6.000% 01/15/2039 DD 01/08/09	830,000.000	1,208,018.74	1,234,376.00	26,357.26
FXPF20011202 695114CT3	PACIFICORP 4.125% 01/15/2049 DD 07/13/18	250,000.000	311,143.56	321,435.00	10,291.44
FXPF20011202 713448CC0	PEPSICO INC 3.600% 08/13/2042 DD 08/13/12	390,000.000	458,829.71	476,521.50	17,691.79
FXPF20011202 713448ET1	PEPSICO INC 3.500% 03/19/2040 DD 03/19/20	280,000.000	329,509.00	335,862.80	6,353.80
FXPF20011202 713448EU8	PEPSICO INC 3.625% 03/19/2050 DD 03/19/20	610,000.000	732,493.25	774,047.30	41,554.05
FXPF20011202 713448EZ7	PEPSICO INC 1.625% 05/01/2030 DD 05/01/20	290,000.000	294,167.46	297,638.60	3,471.14
FXPF20011202 717081EC3	PFIZER INC 4.000% 12/15/2036 DD 11/21/16	410,000.000	496,967.89	519,129.70	22,161.81
FXPF20011202 717081EZ2	PFIZER INC 2.550% 05/28/2040 DD 05/28/20	140,000.000	143,950.95	149,531.20	5,580.25
FXPF20011202 717081FA6	PFIZER INC 2.700% 05/28/2050 DD 05/28/20	250,000.000	262,702.71	268,577.50	5,874.79
FXPF20011202 718172AC3	PHILIP MORRIS INTERNATIONAL IN 6.375% 05/16/2038 DD 05/16/08	100,000.000	151,021.63	152,575.00	1,553.37
FXPF20011202 718172AM1	PHILIP MORRIS INTERNATIONAL IN 4.375% 11/15/2041 DD 11/15/11	10,000.000	12,246.47	12,482.00	235.53
FXPF20011202 718172AU3	PHILIP MORRIS INTERNATIONAL IN 3.875% 08/21/2042 DD 08/21/12	210,000.000	237,815.59	247,264.50	9,448.91
FXPF20011202 718172AW9	PHILIP MORRIS INTERNATIONAL IN 4.125% 03/04/2043 DD 03/04/13	80,000.000	93,208.58	97,932.80	4,724.22
FXPF20011202 718172BD0	PHILIP MORRIS INTERNATIONAL IN 4.875% 11/15/2043 DD 11/12/13	429,000.000	543,441.52	575,323.32	31,881.80
FXPF20011202 718546AK0	PHILLIPS 66 4.650% 11/15/2034 DD 11/17/14	180,000.000	220,591.45	218,077.20	-2,514.25
FXPF20011202 737679DB3	POTOMAC ELECTRIC POWER CO 6.500% 11/15/2037 DD 11/16/07	50,000.000	73,840.42	75,973.00	2,132.58
FXPF20011202 737679DE7	POTOMAC ELECTRIC POWER CO 4.150% 03/15/2043 DD 03/18/13	360,000.000	429,422.41	454,370.40	24,947.99
FXPF20011202 740816AG8	PRESIDENT AND FELLOWS OF 144A 6.500% 01/15/2039 DD 12/12/08	30,000.000	48,428.61	48,561.60	132.99
FXPF20011202 744448BZ3	PUBLIC SERVICE CO OF COLORADO 6.250% 09/01/2037 DD 08/15/07	250,000.000	372,084.50	379,247.50	7,163.00
FXPF20011202 744448CA7	PUBLIC SERVICE CO OF COLORADO 6.500% 08/01/2038 DD 08/13/08	110,000.000	165,678.97	172,331.50	6,652.53
FXPF20011202 744448CE9	PUBLIC SERVICE CO OF COLORADO 4.750% 08/15/2041 DD 08/09/11	40,000.000	50,933.80	52,101.20	1,167.40
FXPF20011202 744448CG4	PUBLIC SERVICE CO OF COLORADO 3.600% 09/15/2042 DD 09/11/12	250,000.000	281,392.68	300,432.50	19,039.82
FXPF20011202 744448CJ8	PUBLIC SERVICE CO OF COLORADO 3.950% 03/15/2043 DD 03/26/13	390,000.000	447,578.06	478,584.60	31,006.54
FXPF20011202 74456QBQ8	PUBLIC SERVICE ELECTRIC AND GA 3.800% 03/01/2046 DD 03/03/16	60,000.000	71,054.12	73,686.60	2,632.48
FXPF20011202 75513EAC5	RAYTHEON TECHNOLOGIES CORP 3.125% 07/01/2050 DD 05/18/20	515,000.000	549,264.45	567,885.35	18,620.90
FXPF20011202 78516FAC3	SABAL TRAIL TRANSMISSION 144A 4.832% 05/01/2048 DD 04/30/18	370,000.000	403,989.62	469,086.00	65,096.38
FXPF20011202 797440BL7	SAN DIEGO GAS & ELECTRIC CO 5.350% 05/15/2040 DD 05/13/10	20,000.000	25,940.93	26,872.20	931.27
FXPF20011202 797440BM5	SAN DIEGO GAS & ELECTRIC CO 4.500% 08/15/2040 DD 08/26/10	10,000.000	12,137.04	12,727.00	589.96
FXPF20011202 797440BP8	SAN DIEGO GAS & ELECTRIC CO 3.950% 11/15/2041 DD 11/17/11	10,000.000	11,121.94	11,470.70	348.76



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FXPF20011202 797440BW3	SAN DIEGO GAS & ELECTRIC CO 4.150% 05/15/2048 DD 05/17/18	80,000.000	95,911.34	100,600.00	4,688.66
FXPF20011202 797440BX1	SAN DIEGO GAS & ELECTRIC CO 4.100% 06/15/2049 DD 05/31/19	150,000.000	178,562.02	187,068.00	8,505.98
FXPF20011202 797440BY9	SAN DIEGO GAS & ELECTRIC CO 3.320% 04/15/2050 DD 04/07/20	80,000.000	86,159.70	90,948.00	4,788.30
FXPF20011202 80414L2F1	SAUDI ARABIAN OIL CO 144A 4.375% 04/16/2049 DD 04/16/19	70,000.000	78,855.34	84,686.00	5,830.66
FXPF20011202 822582AD4	SHELL INTERNATIONAL FINANCE BV 6.375% 12/15/2038 DD 12/11/08	270,000.000	403,094.35	419,971.50	16,877.15
FXPF20011202 822582AT9	SHELL INTERNATIONAL FINANCE BV 3.625% 08/21/2042 DD 08/21/12	70,000.000	77,528.46	81,666.90	4,138.44
FXPF20011202 822582BE1	SHELL INTERNATIONAL FINANCE BV 4.125% 05/11/2035 DD 05/11/15	610,000.000	733,912.20	763,146.60	29,234.40
FXPF20011202 822582BQ4	SHELL INTERNATIONAL FINANCE BV 4.000% 05/10/2046 DD 05/10/16	90,000.000	106,283.15	113,347.80	7,064.65
FXPF20011202 828807DH7	SIMON PROPERTY GROUP LP 3.250% 09/13/2049 DD 09/13/19	275,000.000	278,274.30	281,644.00	3,369.70
FXPF20011202 837004CJ7	DOMINION ENERGY SOUTH CAROLINA 5.100% 06/01/2065 DD 05/22/15	60,000.000	86,749.12	94,554.60	7,805.48
FXPF20011202 842400ES8	SOUTHERN CALIFORNIA EDISON CO 6.000% 01/15/2034 DD 01/14/04	150,000.000	203,238.97	208,797.00	5,558.03
FXPF20011202 842400FQ1	SOUTHERN CALIFORNIA EDISON CO 4.500% 09/01/2040 DD 08/30/10	90,000.000	104,190.07	108,436.50	4,246.43
FXPF20011202 842400GE7	SOUTHERN CALIFORNIA EDISON CO 3.600% 02/01/2045 DD 01/16/15	50,000.000	53,991.14	55,240.50	1,249.36
FXPF20011202 842400GG2	SOUTHERN CALIFORNIA EDISON CO 4.000% 04/01/2047 DD 03/24/17	690,000.000	780,659.32	810,474.00	29,814.68
FXPF20011202 842400GQ0	SOUTHERN CALIFORNIA EDISON CO 4.200% 03/01/2029 DD 03/15/19	240,000.000	278,055.61	283,896.00	5,840.39
FXPF20011202 842400GT4	SOUTHERN CALIFORNIA EDISON CO 3.650% 02/01/2050 DD 01/09/20	51,000.000	56,254.16	57,926.31	1,672.15
FXPF20011202 84346LAA8	SOUTHERN NATURAL GAS CO L 144A 4.800% 03/15/2047 DD 03/14/17	240,000.000	275,071.73	279,108.00	4,036.27
FXPF20011202 84861TAF5	SPIRIT REALTY LP 3.400% 01/15/2030 DD 09/16/19	190,000.000	192,143.60	206,060.70	13,917.10
FXPF20011202 85771PAL6	EQUINOR ASA 3.950% 05/15/2043 DD 05/15/13	210,000.000	244,342.23	256,267.20	11,924.97
FXPF20011202 863667AZ4	STRYKER CORP 2.900% 06/15/2050 DD 06/04/20	160,000.000	159,045.08	169,804.80	10,759.72
FXPF20011202 867224AB3	SUNCOR ENERGY INC 4.000% 11/15/2047 DD 11/15/17	30,000.000	32,401.15	33,583.80	1,182.65
FXPF20011202 86944BAJ2	SUTTER HEALTH 3.361% 08/15/2050 DD 10/29/20	240,000.000	240,000.00	261,249.60	21,249.60
FXPF20011202 87264ABK0	T-MOBILE USA INC 144A 3.000% 02/15/2041 DD 10/06/20	570,000.000	556,251.60	590,930.40	34,678.80
FXPF20011202 89153VAV1	TOTAL CAPITAL INTERNATIONAL SA 3.127% 05/29/2050 DD 05/29/20	660,000.000	677,589.90	715,281.60	37,691.70
FXPF20011202 89352HAD1	TRANSCANADA PIPELINES LTD 6.200% 10/15/2037 DD 10/05/07	130,000.000	175,373.86	181,014.60	5,640.74
FXPF20011202 89352HAM1	TRANSCANADA PIPELINES LTD 4.625% 03/01/2034 DD 02/28/14	560,000.000	665,633.68	684,331.20	18,697.52
FXPF20011202 89352HAX7	TRANSCANADA PIPELINES LTD 4.750% 05/15/2038 DD 05/07/18	410,000.000	480,735.52	512,918.20	32,182.68
FXPF20011202 893574AB9	TRANSCONTINENTAL GAS PIPE LINE 5.400% 08/15/2041 DD 02/15/12	410,000.000	506,337.11	520,064.50	13,727.39
FXPF20011202 89788KAA4	TRUIST BANK 2.250% 03/11/2030 DD 03/09/20	370,000.000	377,145.87	388,189.20	11,043.33
FXPF20011202 902674XN5	UBS AG/LONDON 144A 4.500% 06/26/2048 DD 06/26/18	360,000.000	497,256.62	507,250.80	9,994.18
FXPF20011202 904764AH0	UNILEVER CAPITAL CORP 5.900% 11/15/2032 DD 11/12/02	470,000.000	685,049.55	692,023.30	6,973.75
FXPF20011202 906548CJ9	UNION ELECTRIC CO 3.900% 09/15/2042 DD 09/11/12	840,000.000	976,210.22	1,025,304.00	49,093.78
FXPF20011202 907818EM6	UNION PACIFIC CORP 3.799% 10/01/2051 DD 10/04/16	770,000.000	924,474.21	942,279.80	17,805.59
FXPF20011202 907818FG8	UNION PACIFIC CORP 3.839% 03/20/2060 DD 03/20/20	290,000.000	333,663.33	358,973.60	25,310.27
FXPF20011202 911312BV7	UNITED PARCEL SERVICE INC 5.200% 04/01/2040 DD 03/24/20	190,000.000	258,151.07	269,879.80	11,728.73
FXPF20011202 91159HJA9	US BANCORP 1.375% 07/22/2030 DD 07/20/20	600,000.000	596,154.00	601,428.00	5,274.00



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FXP ALL MANAGER ACCOUNTS

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FXPF20011202 913017BS7	RAYTHEON TECHNOLOGIES CORP 5.700% 04/15/2040 DD 02/26/10	430,000.000	609,970.94	629,421.10	19,450.16
FXPF20011202 913017BT5	RAYTHEON TECHNOLOGIES CORP 4.500% 06/01/2042 DD 06/01/12	1,710,000.000	2,160,583.61	2,229,857.10	69,273.49
FXPF20011202 913017CW7	RAYTHEON TECHNOLOGIES CORP 4.450% 11/16/2038 DD 08/16/18	220,000.000	271,863.74	277,409.00	5,545.26
FXPF20011202 91324PBN1	UNITEDHEALTH GROUP INC 5.700% 10/15/2040 DD 10/25/10	40,000.000	58,049.73	60,163.60	2,113.87
FXPF20011202 91324PBU5	UNITEDHEALTH GROUP INC 4.625% 11/15/2041 DD 11/10/11	90,000.000	117,031.14	123,053.40	6,022.26
FXPF20011202 91324PCA8	UNITEDHEALTH GROUP INC 3.950% 10/15/2042 DD 10/22/12	320,000.000	385,944.62	404,227.20	18,282.58
FXPF20011202 91324PCD2	UNITEDHEALTH GROUP INC 4.250% 03/15/2043 DD 02/28/13	10,000.000	12,402.41	13,096.90	694.49
FXPF20011202 91324PCQ3	UNITEDHEALTH GROUP INC 4.625% 07/15/2035 DD 07/23/15	360,000.000	462,693.44	482,400.00	19,706.56
FXPF20011202 91324PCZ3	UNITEDHEALTH GROUP INC 4.250% 04/15/2047 DD 03/13/17	40,000.000	50,644.57	53,132.80	2,488.23
FXPF20011202 91324PDF6	UNITEDHEALTH GROUP INC 3.750% 10/15/2047 DD 10/25/17	240,000.000	278,237.79	297,986.40	19,748.61
FXPF20011202 91324PDL3	UNITEDHEALTH GROUP INC 4.250% 06/15/2048 DD 06/19/18	650,000.000	824,711.81	867,971.00	43,259.19
FXPF20011202 91324PDY5	UNITEDHEALTH GROUP INC 2.750% 05/15/2040 DD 05/18/20	195,000.000	204,993.46	211,541.85	6,548.39
FXPF20011202 914886AA4	UNIVERSITY OF SOUTHERN CALIFOR 5.250% 10/01/2111 DD 08/17/11	360,000.000	552,814.36	569,894.40	17,080.04
FXPF20011202 92340LAG4	VEREIT OPERATING PARTNERSHIP L 2.850% 12/15/2032 DD 11/17/20	170,000.000	168,177.60	177,760.50	9,582.90
FXPF20011202 92343VCM4	VERIZON COMMUNICATIONS INC 5.012% 08/21/2054 DD 02/21/15	370,000.000	524,246.14	518,203.50	-6,042.64
FXPF20011202 92343VCX0	VERIZON COMMUNICATIONS INC 4.522% 09/15/2048 DD 03/13/15	2,400,000.000	3,163,630.20	3,129,792.00	-33,838.20
FXPF20011202 92343VDS0	VERIZON COMMUNICATIONS INC 5.012% 04/15/2049 DD 02/03/17	6,000.000	8,367.17	8,317.32	-49.85
FXPF20011202 92556HAC1	VIACOMCBS INC 4.950% 05/19/2050 DD 05/19/20	140,000.000	156,583.26	181,344.80	24,761.54
FXPF20011202 927804GD0	VIRGINIA ELECTRIC AND POWER CO 2.450% 12/15/2050 DD 12/15/20	241,000.000	237,163.28	242,518.30	5,355.02
FXPF20011202 92826CAE2	VISA INC 4.150% 12/14/2035 DD 12/14/15	30,000.000	38,223.40	38,993.70	770.30
FXPF20011202 92826CAF9	VISA INC 4.300% 12/14/2045 DD 12/14/15	920,000.000	1,230,514.57	1,260,160.80	29,646.23
FXPF20011202 92826CAK8	VISA INC 2.700% 04/15/2040 DD 04/02/20	140,000.000	147,342.62	152,828.20	5,485.58
FXPF20011202 92857WBL3	VODAFONE GROUP PLC 5.000% 05/30/2038 DD 05/30/18	220,000.000	272,607.36	287,856.80	15,249.44
FXPF20011202 92857WBU3	VODAFONE GROUP PLC 4.250% 09/17/2050 DD 09/17/19	1,060,000.000	1,247,271.51	1,312,873.60	65,602.09
FXPF20011202 929160AY5	VULCAN MATERIALS CO 4.700% 03/01/2048 DD 09/01/18	630,000.000	718,997.33	813,934.80	94,937.47
FXPF20011202 929903AM4	WACHOVIA CORP 5.500% 08/01/2035 DD 08/01/05	60,000.000	78,251.19	80,618.40	2,367.21
FXPF20011202 931142EB5	WALMART INC 3.950% 06/28/2038 DD 06/27/18	520,000.000	656,037.30	663,322.40	7,285.10
FXPF20011202 931142EC3	WALMART INC 4.050% 06/29/2048 DD 06/27/18	590,000.000	760,674.82	800,659.50	39,984.68
FXPF20011202 931142EP4	WALMART INC 2.950% 09/24/2049 DD 09/24/19	770,000.000	864,691.24	887,802.30	23,111.06
FXPF20011202 949746RF0	WELLS FARGO & CO 5.606% 01/15/2044 DD 11/26/13	270,000.000	379,208.46	382,671.00	3,462.54
FXPF20011202 94974BGE4	WELLS FARGO & CO 4.650% 11/04/2044 DD 11/04/14	680,000.000	849,335.46	872,249.60	22,914.14
FXPF20011202 94974BGQ7	WELLS FARGO & CO 4.900% 11/17/2045 DD 11/17/15	410,000.000	526,482.37	546,083.10	19,600.73
FXPF20011202 94974BGT1	WELLS FARGO & CO 4.400% 06/14/2046 DD 06/14/16	1,100,000.000	1,336,247.13	1,377,013.00	40,765.87
FXPF20011202 94974BGU8	WELLS FARGO & CO 4.750% 12/07/2046 DD 12/08/16	785,000.000	988,388.09	1,027,360.90	38,972.81
FXPF20011202 95000U2G7	WELLS FARGO & CO VAR RT 10/30/2030 DD 10/31/19	670,000.000	709,049.74	730,963.30	21,913.56
FXPF20011202 95000U2J1	WELLS FARGO & CO VAR RT 02/11/2031 DD 02/11/20	95,000.000	98,385.03	100,800.70	2,415.67



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FXPF20011202 95000U2M4	WELLS FARGO & CO VAR RT 04/04/2051 DD 03/30/20	765,000.000	1,074,324.38	1,087,233.30	12,908.92
FXPF20011202 976843BJ0	WISCONSIN PUBLIC SERVICE CORP 4.752% 11/01/2044 DD 11/21/13	50,000.000	63,396.69	67,705.00	4,308.31
FXPF20011202 983024AN0	WYETH LLC 5.950% 04/01/2037 DD 03/27/07	90,000.000	129,039.30	134,923.50	5,884.20
<u>TOTAL CORPORATE DEBT INSTRUMENTS - PREFERRED</u>			<u>928,557,472.59</u>	<u>981,894,111.20</u>	<u>53,336,638.61</u>

CORPORATE DEBT INSTRUMENTS

FXPF11010402 60038CAF0	MILLENNIUM LABORATORIES 4/14 0.000% 04/16/2022 DD 03/31/14	878,820.670	369,104.68	369,104.68	0.00
FXPF11010402 EN9557682	*AUTOBAR 10/14 SENIOR TL	2,059,284.250	1,907,025.92	2,078,700.73	171,674.81
FXPF20010302 00108WAM2	AEP TEXAS INC 2.100% 07/01/2030 DD 07/01/20	745,000.000	741,997.65	778,860.25	36,862.60
FXPF20010302 00206RCP5	AT&T INC 4.500% 05/15/2035 DD 05/04/15	195,000.000	217,232.17	236,620.80	19,388.63
FXPF20010302 00206RDJ8	AT&T INC 4.500% 03/09/2048 DD 09/07/16	375,000.000	448,286.25	448,556.25	270.00
FXPF20010302 00206RDS8	AT&T INC 5.450% 03/01/2047 DD 02/09/17	225,000.000	286,076.25	304,602.75	18,526.50
FXPF20010302 00206RJH6	AT&T INC VAR RT 06/15/2042 DD 06/05/19	940,000.000	1,063,652.99	1,169,134.40	105,481.41
FXPF20010302 00206RJK9	AT&T INC 4.650% 06/01/2044 DD 06/01/19	240,000.000	262,346.40	288,244.80	25,898.40
FXPF20010302 00206RJZ6	AT&T INC 3.500% 06/01/2041 DD 05/28/20	3,445,000.000	3,480,531.78	3,714,054.50	233,522.72
FXPF20010302 00206RKB7	AT&T INC 3.850% 06/01/2060 DD 05/28/20	565,000.000	563,615.75	592,249.95	28,634.20
FXPF20010302 00206RKF8	AT&T INC 3.500% 02/01/2061 DD 08/04/20	605,000.000	593,686.50	602,567.90	8,881.40
FXPF20010302 00206RKH4	AT&T INC 2.250% 02/01/2032 DD 08/04/20	2,315,000.000	2,320,589.25	2,348,382.30	27,793.05
FXPF20010302 00206RMC3	AT&T INC 144A 3.500% 09/15/2053 DD 09/18/20	3,304,000.000	3,024,521.67	3,308,856.88	284,335.21
FXPF20010302 00206RMD1	AT&T INC 144A 3.550% 09/15/2055 DD 09/18/20	8,792,000.000	8,008,433.51	8,762,195.12	753,761.61
FXPF20010302 00206RME9	AT&T INC 144A 3.650% 09/15/2059 DD 09/18/20	659,000.000	661,263.98	665,418.66	4,154.68
FXPF20010302 00206RMG4	AT&T INC 144A 3.800% 12/01/2057 DD 12/07/20	2,391,000.000	2,564,036.68	2,498,451.54	-65,585.14
FXPF20010302 00287YCA5	ABBVIE INC 4.050% 11/21/2039 DD 05/21/20	4,050,000.000	4,432,630.20	4,901,431.50	468,801.30
FXPF20010302 00287YCZ0	ABBVIE INC 4.625% 10/01/2042 DD 10/01/20	85,000.000	98,911.10	107,930.45	9,019.35
FXPF20010302 00287YDA4	ABBVIE INC 4.850% 06/15/2044 DD 06/15/20	565,000.000	673,417.85	747,800.10	74,382.25
FXPF20010302 00287YDB2	ABBVIE INC 4.750% 03/15/2045 DD 09/15/20	475,000.000	558,856.50	620,787.00	61,930.50
FXPF20010302 00507VAQ2	ACTIVISION BLIZZARD INC 2.500% 09/15/2050 DD 08/10/20	685,000.000	669,848.75	669,519.00	-329.75
FXPF20010302 00817YAM0	AETNA INC 4.125% 11/15/2042 DD 11/07/12	503,000.000	539,647.82	596,462.43	56,814.61
FXPF20010302 00817YAP3	AETNA INC 4.750% 03/15/2044 DD 03/07/14	1,200,000.000	1,340,232.80	1,544,472.00	204,239.20
FXPF20010302 010392FT0	ALABAMA POWER CO 3.450% 10/01/2049 DD 09/17/19	375,000.000	381,977.15	439,968.75	57,991.60
FXPF20010302 015271AU3	ALEXANDRIA REAL ESTATE EQUITIE 4.900% 12/15/2030 DD 03/26/20	240,000.000	299,164.80	305,419.20	6,254.40
FXPF20010302 015271AV1	ALEXANDRIA REAL ESTATE EQUITIE 1.875% 02/01/2033 DD 08/05/20	950,000.000	948,214.00	948,480.00	266.00
FXPF20010302 02209SAM5	ALTRIA GROUP INC 4.250% 08/09/2042 DD 08/09/12	1,550,000.000	1,589,429.30	1,732,218.00	142,788.70
FXPF20010302 02209SAQ6	ALTRIA GROUP INC 4.500% 05/02/2043 DD 05/02/13	720,000.000	735,876.00	824,925.60	89,049.60
FXPF20010302 02209SAV5	ALTRIA GROUP INC 3.875% 09/16/2046 DD 09/16/16	330,000.000	321,558.60	348,575.70	27,017.10
FXPF20010302 02209SBE2	ALTRIA GROUP INC 5.800% 02/14/2039 DD 02/14/19	810,000.000	1,058,967.90	1,067,231.70	8,263.80



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FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010302 023135AQ9	AMAZON.COM INC 4.950% 12/05/2044 DD 12/05/14	1,550,000.000	2,061,866.01	2,273,865.50	211,999.49
FXPF20010302 023135BU9	AMAZON.COM INC 2.700% 06/03/2060 DD 06/03/20	2,615,000.000	2,641,555.33	2,796,324.10	154,768.77
FXPF20010302 02361DAQ3	AMEREN ILLINOIS CO 4.150% 03/15/2046 DD 12/14/15	870,000.000	999,562.90	1,102,350.90	102,788.00
FXPF20010302 026874DA2	AMERICAN INTERNATIONAL GROUP I 4.500% 07/16/2044 DD 07/16/14	755,000.000	876,351.51	967,441.90	91,090.39
FXPF20010302 03040WAD7	AMERICAN WATER CAPITAL CORP 6.593% 10/15/2037 DD 04/15/08	130,000.000	183,540.50	203,097.70	19,557.20
FXPF20010302 03040WAP0	AMERICAN WATER CAPITAL CORP 4.000% 12/01/2046 DD 11/17/16	595,000.000	647,342.15	751,270.80	103,928.65
FXPF20010302 031162BE9	AMGEN INC 4.950% 10/01/2041 DD 09/16/10	1,065,000.000	1,268,659.95	1,440,774.60	172,114.65
FXPF20010302 031162CR9	AMGEN INC 3.150% 02/21/2040 DD 02/21/20	3,135,000.000	3,214,795.85	3,451,039.35	236,243.50
FXPF20010302 031162CX6	AMGEN INC 144A 2.770% 09/01/2053 DD 08/17/20	172,000.000	170,684.20	172,804.96	2,120.76
FXPF20010302 03522AAH3	ANHEUSER-BUSCH COS LLC / ANHEU 4.700% 02/01/2036 DD 02/01/19	5,685,000.000	6,719,648.35	7,221,598.65	501,950.30
FXPF20010302 03522AAJ9	ANHEUSER-BUSCH COS LLC / ANHEU 4.900% 02/01/2046 DD 02/01/19	3,728,000.000	4,541,330.97	4,847,257.44	305,926.47
FXPF20010302 03523TBJ6	ANHEUSER-BUSCH INBEV WORLDWIDE 8.000% 11/15/2039 DD 11/15/10	190,000.000	302,320.40	322,426.20	20,105.80
FXPF20010302 03523TBU1	ANHEUSER-BUSCH INBEV WORLDWIDE 5.450% 01/23/2039 DD 01/23/19	1,227,000.000	1,361,491.71	1,666,928.58	305,436.87
FXPF20010302 035240AG5	ANHEUSER-BUSCH INBEV WORLDWIDE 4.950% 01/15/2042 DD 07/15/16	840,000.000	1,011,763.20	1,103,533.20	91,770.00
FXPF20010302 035240AN0	ANHEUSER-BUSCH INBEV WORLDWIDE 4.600% 04/15/2048 DD 04/04/18	1,005,000.000	1,168,591.09	1,271,727.00	103,135.91
FXPF20010302 035240AT7	ANHEUSER-BUSCH INBEV WORLDWIDE 4.500% 06/01/2050 DD 04/03/20	1,500,000.000	1,879,363.23	1,893,390.00	14,026.77
FXPF20010302 035242AM8	ANHEUSER-BUSCH INBEV FINANCE I 4.700% 02/01/2036 DD 01/25/16	265,000.000	307,068.75	332,344.45	25,275.70
FXPF20010302 037735CV7	APPALACHIAN POWER CO 4.450% 06/01/2045 DD 05/18/15	490,000.000	559,731.90	629,434.40	69,702.50
FXPF20010302 037833CD0	APPLE INC 3.850% 08/04/2046 DD 08/04/16	740,000.000	834,572.00	951,617.80	117,045.80
FXPF20010302 038222AN5	APPLIED MATERIALS INC 1.750% 06/01/2030 DD 05/29/20	525,000.000	522,989.25	544,824.00	21,834.75
FXPF20010302 046353AW8	ASTRAZENECA PLC 1.375% 08/06/2030 DD 08/06/20	920,000.000	917,350.40	910,643.60	-6,706.80
FXPF20010302 05526DBD6	BAT CAPITAL CORP 4.390% 08/15/2037 DD 08/15/18	510,000.000	516,456.60	572,893.20	56,436.60
FXPF20010302 05526DBF1	BAT CAPITAL CORP 4.540% 08/15/2047 DD 08/15/18	1,421,000.000	1,574,712.34	1,577,949.45	3,237.11
FXPF20010302 05526DBK0	BAT CAPITAL CORP 4.758% 09/06/2049 DD 09/06/19	305,000.000	336,581.00	353,604.80	17,023.80
FXPF20010302 05526DBS3	BAT CAPITAL CORP 2.726% 03/25/2031 DD 09/25/20	205,000.000	205,000.00	212,326.70	7,326.70
FXPF20010302 05526DBU8	BAT CAPITAL CORP 3.984% 09/25/2050 DD 09/25/20	1,345,000.000	1,344,375.05	1,403,561.30	59,186.25
FXPF20010302 05723KAF7	BAKER HUGHES A GE CO LLC / BAK 4.080% 12/15/2047 DD 12/11/17	205,000.000	214,404.03	231,635.65	17,231.62
FXPF20010302 06051GGG8	BANK OF AMERICA CORP VAR RT 01/20/2048 DD 01/20/17	1,434,000.000	1,892,148.66	1,898,042.40	5,893.74
FXPF20010302 06051GJE0	BANK OF AMERICA CORP VAR RT 06/19/2041 DD 06/19/20	7,650,000.000	7,865,341.75	7,970,535.00	105,193.25
FXPF20010302 06684QAB8	*BAPTIST HEALTHCARE SYSTEM OBLI 3.540% 08/15/2050 DD 10/21/20	245,000.000	245,000.00	273,309.75	28,309.75
FXPF20010302 06738EAV7	BARCLAYS PLC 4.950% 01/10/2047 DD 01/10/17	735,000.000	952,115.40	1,003,627.80	51,512.40
FXPF20010302 06738EBP9	BARCLAYS PLC VAR RT 09/23/2035 DD 09/23/20	725,000.000	724,261.90	785,566.50	61,304.60
FXPF20010302 067901AH1	BARRICK GOLD CORP 5.250% 04/01/2042 DD 04/03/12	505,000.000	629,959.25	696,556.60	66,597.35
FXPF20010302 06849AAB5	BARRICK INTERNATIONAL BAR 144A 6.350% 10/15/2036 DD 10/12/06	225,000.000	290,958.75	317,472.75	26,514.00
FXPF20010302 06849RAK8	BARRICK NORTH AMERICA FINANCE 5.750% 05/01/2043 DD 05/02/13	310,000.000	425,687.10	452,147.40	26,460.30
FXPF20010302 06849UAD7	BARRICK PD AUSTRALIA FINANCE P 5.950% 10/15/2039 DD 10/16/09	1,220,000.000	1,576,284.60	1,756,470.60	180,186.00



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FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010302 072722AE1	*BAYCARE HEALTH SYSTEM INC 3.831% 11/15/2050 DD 04/16/20	210,000.000	210,000.00	262,577.70	52,577.70
FXPF20010302 07274NAN3	BAYER US FINANCE II LLC 144A 4.625% 06/25/2038 DD 06/25/18	830,000.000	902,168.50	1,008,790.30	106,621.80
FXPF20010302 07274NAQ6	BAYER US FINANCE II LLC 144A 4.875% 06/25/2048 DD 06/25/18	270,000.000	341,887.87	347,738.40	5,850.53
FXPF20010302 075887BG3	BECTON DICKINSON AND CO 4.685% 12/15/2044 DD 12/15/14	105,000.000	129,070.20	135,535.05	6,464.85
FXPF20010302 075887BM0	BECTON DICKINSON AND CO 4.875% 05/15/2044 DD 11/15/14	140,000.000	159,038.60	172,918.20	13,879.60
FXPF20010302 075887CK3	BECTON DICKINSON AND CO 3.794% 05/20/2050 DD 05/20/20	485,000.000	505,627.62	576,112.10	70,484.48
FXPF20010302 0778FPAB5	BELL CANADA 4.300% 07/29/2049 DD 05/13/19	1,470,000.000	1,670,411.60	1,925,038.50	254,626.90
FXPF20010302 084664CR0	BERKSHIRE HATHAWAY FINANCE COR 4.250% 01/15/2049 DD 01/11/19	650,000.000	821,836.30	863,460.00	41,623.70
FXPF20010302 09062XAG8	BIOGEN INC 3.150% 05/01/2050 DD 04/30/20	845,000.000	828,660.47	876,205.85	47,545.38
FXPF20010302 092113AS8	BLACK HILLS CORP 3.875% 10/15/2049 DD 10/03/19	340,000.000	345,654.20	397,718.40	52,064.20
FXPF20010302 097023BA2	BOEING CO/THE 5.875% 02/15/2040 DD 07/28/09	210,000.000	278,861.10	267,254.40	-11,606.70
FXPF20010302 097023BY0	BOEING CO/THE 3.550% 03/01/2038 DD 02/23/18	1,360,000.000	1,358,669.75	1,387,458.40	28,788.65
FXPF20010302 097023CE3	BOEING CO/THE 3.500% 03/01/2039 DD 02/15/19	730,000.000	604,805.00	738,533.70	133,728.70
FXPF20010302 097023CK9	BOEING CO/THE 3.900% 05/01/2049 DD 05/02/19	1,240,000.000	1,152,832.90	1,315,900.40	163,067.50
FXPF20010302 097023CQ6	BOEING CO/THE 3.750% 02/01/2050 DD 07/31/19	405,000.000	377,553.37	425,893.95	48,340.58
FXPF20010302 097023CV5	BOEING CO/THE 5.705% 05/01/2040 DD 05/04/20	895,000.000	1,009,031.60	1,161,459.40	152,427.80
FXPF20010302 097023CW3	BOEING CO/THE 5.805% 05/01/2050 DD 05/04/20	820,000.000	945,318.28	1,130,083.00	184,764.72
FXPF20010302 097023CX1	BOEING CO/THE 5.930% 05/01/2060 DD 05/04/20	785,000.000	966,802.85	1,113,593.15	146,790.30
FXPF20010302 101137AT4	BOSTON SCIENTIFIC CORP 4.550% 03/01/2039 DD 02/25/19	500,000.000	571,286.10	637,610.00	66,323.90
FXPF20010302 101137BA4	BOSTON SCIENTIFIC CORP 2.650% 06/01/2030 DD 05/18/20	920,000.000	918,629.20	985,412.00	66,782.80
FXPF20010302 10373QBN9	BP CAPITAL MARKETS AMERICA INC 2.772% 11/10/2050 DD 08/10/20	175,000.000	173,850.25	174,399.75	549.50
FXPF20010302 10922NAF0	BRIGHTHOUSE FINANCIAL INC 4.700% 06/22/2047 DD 12/22/17	181,000.000	167,716.41	189,009.25	21,292.84
FXPF20010302 11135FAQ4	BROADCOM INC 4.150% 11/15/2030 DD 05/08/20	750,000.000	749,167.50	868,320.00	119,152.50
FXPF20010302 124857AN3	VIACOMCBS INC 4.600% 01/15/2045 DD 01/12/15	265,000.000	295,749.25	317,199.70	21,450.45
FXPF20010302 125523CJ7	CIGNA CORP 3.200% 03/15/2040 DD 03/16/20	915,000.000	944,364.75	1,003,343.25	58,978.50
FXPF20010302 125523CK4	CIGNA CORP 3.400% 03/15/2050 DD 03/16/20	625,000.000	661,030.17	703,281.25	42,251.08
FXPF20010302 126408GU1	CSX CORP 5.500% 04/15/2041 DD 10/21/10	570,000.000	721,785.30	797,162.10	75,376.80
FXPF20010302 126408GW7	CSX CORP 4.750% 05/30/2042 DD 11/01/11	380,000.000	447,993.40	500,308.00	52,314.60
FXPF20010302 126408HF3	CSX CORP 3.800% 11/01/2046 DD 10/18/16	240,000.000	297,967.20	287,505.60	-10,461.60
FXPF20010302 126408HK2	CSX CORP 4.300% 03/01/2048 DD 02/20/18	225,000.000	286,947.00	288,864.00	1,917.00
FXPF20010302 126408HP1	CSX CORP 4.500% 03/15/2049 DD 02/28/19	170,000.000	218,144.00	230,448.60	12,304.60
FXPF20010302 126408HS5	CSX CORP 3.800% 04/15/2050 DD 03/30/20	245,000.000	312,700.85	303,599.10	-9,101.75
FXPF20010302 126650CD0	CVS HEALTH CORP 5.300% 12/05/2043 DD 12/05/13	960,000.000	1,195,382.70	1,300,348.80	104,966.10
FXPF20010302 126650CN8	CVS HEALTH CORP 5.125% 07/20/2045 DD 07/20/15	480,000.000	618,853.80	646,252.80	27,399.00
FXPF20010302 126650CY4	CVS HEALTH CORP 4.780% 03/25/2038 DD 03/09/18	1,830,000.000	2,119,469.51	2,318,573.40	199,103.89
FXPF20010302 126650DK3	CVS HEALTH CORP 4.125% 04/01/2040 DD 03/31/20	1,445,000.000	1,703,523.45	1,733,479.80	29,956.35



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FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010302 126650DP2	CVS HEALTH CORP 2.700% 08/21/2040 DD 08/21/20	830,000.000	804,684.13	839,669.50	34,985.37
FXPF20010302 133434AC4	CAMERON LNG LLC 144A 3.402% 01/15/2038 DD 12/13/19	670,000.000	672,445.50	730,514.40	58,068.90
FXPF20010302 133434AD2	CAMERON LNG LLC 144A 3.701% 01/15/2039 DD 12/13/19	560,000.000	592,081.35	631,461.60	39,380.25
FXPF20010302 134429BJ7	CAMPBELL SOUP CO 2.375% 04/24/2030 DD 04/24/20	1,140,000.000	1,149,090.33	1,204,193.40	55,103.07
FXPF20010302 134429BK4	CAMPBELL SOUP CO 3.125% 04/24/2050 DD 04/24/20	215,000.000	218,089.55	227,080.85	8,991.30
FXPF20010302 136385AG6	CANADIAN NATURAL RESOURCES LTD 5.850% 02/01/2035 DD 12/01/04	980,000.000	1,207,095.40	1,233,976.80	26,881.40
FXPF20010302 136385AL5	CANADIAN NATURAL RESOURCES LTD 6.250% 03/15/2038 DD 03/19/07	1,040,000.000	957,905.80	1,396,564.00	438,658.20
FXPF20010302 136385AP6	CANADIAN NATURAL RESOURCES LTD 6.750% 02/01/2039 DD 01/17/08	260,000.000	352,656.20	360,352.20	7,696.00
FXPF20010302 13645RAF1	CANADIAN PACIFIC RAILWAY CO 5.950% 05/15/2037 DD 05/08/07	95,000.000	127,887.10	141,232.70	13,345.60
FXPF20010302 13645RAV6	CANADIAN PACIFIC RAILWAY CO 4.800% 09/15/2035 DD 09/11/15	135,000.000	160,832.25	177,627.60	16,795.35
FXPF20010302 13645RAX2	CANADIAN PACIFIC RAILWAY CO 6.125% 09/15/2115 DD 09/11/15	265,000.000	397,415.30	443,689.50	46,274.20
FXPF20010302 14149YBB3	CARDINAL HEALTH INC 4.500% 11/15/2044 DD 11/19/14	155,000.000	175,422.80	181,503.45	6,080.65
FXPF20010302 14448CAR5	CARRIER GLOBAL CORP 3.377% 04/05/2040 DD 10/05/20	1,410,000.000	1,380,849.75	1,546,812.30	165,962.55
FXPF20010302 14448CAS3	CARRIER GLOBAL CORP 3.577% 04/05/2050 DD 10/05/20	1,080,000.000	1,053,300.80	1,208,541.60	155,240.80
FXPF20010302 149123CF6	CATERPILLAR INC 3.250% 09/19/2049 DD 09/19/19	300,000.000	302,984.00	351,912.00	48,928.00
FXPF20010302 15189XAT5	CENTERPOINT ENERGY HOUSTON ELE 4.250% 02/01/2049 DD 01/15/19	400,000.000	471,028.00	530,404.00	59,376.00
FXPF20010302 161175BL7	CHARTER COMMUNICATIONS OPERATI 5.375% 05/01/2047 DD 11/01/17	760,000.000	886,198.65	948,563.60	62,364.95
FXPF20010302 161175BM5	CHARTER COMMUNICATIONS OPERATI 5.375% 04/01/2038 DD 04/17/18	915,000.000	1,123,493.85	1,142,780.10	19,286.25
FXPF20010302 161175BN3	CHARTER COMMUNICATIONS OPERATI 5.750% 04/01/2048 DD 04/17/18	2,075,000.000	2,387,800.19	2,715,013.00	327,212.81
FXPF20010302 161175BS2	CHARTER COMMUNICATIONS OPERATI 5.125% 07/01/2049 DD 07/10/19	1,070,000.000	1,177,014.18	1,305,945.70	128,931.52
FXPF20010302 166764BZ2	CHEVRON CORP 2.978% 05/11/2040 DD 05/11/20	1,405,000.000	1,458,827.84	1,555,433.35	96,605.51
FXPF20010302 166764CA6	CHEVRON CORP 3.078% 05/11/2050 DD 05/11/20	360,000.000	388,753.28	401,860.80	13,107.52
FXPF20010302 16876HAB5	*CHILDREN'S HEALTH SYSTEM OF TE 2.511% 08/15/2050 DD 08/04/20	310,000.000	310,000.00	302,033.00	-7,967.00
FXPF20010302 172967BL4	CITIGROUP INC 6.625% 06/15/2032 DD 06/06/02	695,000.000	943,997.60	985,225.05	41,227.45
FXPF20010302 172967JU6	CITIGROUP INC 4.650% 07/30/2045 DD 07/30/15	820,000.000	1,050,057.74	1,097,545.40	47,487.66
FXPF20010302 172967LJ8	CITIGROUP INC VAR RT 04/24/2048 DD 04/25/17	565,000.000	667,968.60	739,206.45	71,237.85
FXPF20010302 172967MM0	CITIGROUP INC VAR RT 03/26/2041 DD 03/26/20	480,000.000	663,648.00	675,897.60	12,249.60
FXPF20010302 191216DC1	COCA-COLA CO/THE 2.500% 03/15/2051 DD 09/18/20	825,000.000	829,995.30	850,170.75	20,175.45
FXPF20010302 191241AH1	*COCA-COLA FEMSA SAB DE CV 2.750% 01/22/2030 DD 01/22/20	1,495,000.000	1,474,701.95	1,607,932.30	133,230.35
FXPF20010302 20030NAF8	COMCAST CORP 5.650% 06/15/2035 DD 06/09/05	380,000.000	560,013.60	545,543.20	-14,470.40
FXPF20010302 20030NBQ3	COMCAST CORP 4.600% 08/15/2045 DD 05/27/15	810,000.000	1,048,424.35	1,094,180.40	45,756.05
FXPF20010302 20030NDM0	COMCAST CORP 1.950% 01/15/2031 DD 05/28/20	665,000.000	662,911.90	682,915.10	20,003.20
FXPF20010302 20268JAC7	COMMONSPIRIT HEALTH 4.187% 10/01/2049 DD 08/21/19	590,000.000	583,440.80	686,777.70	103,336.90
FXPF20010302 20268JAG8	COMMONSPIRIT HEALTH 3.910% 10/01/2050 DD 10/28/20	430,000.000	430,000.00	479,368.30	49,368.30
FXPF20010302 202795JQ4	COMMONWEALTH EDISON CO 3.200% 11/15/2049 DD 11/12/19	320,000.000	318,598.40	358,544.00	39,945.60
FXPF20010302 20605PAL5	CONCHO RESOURCES INC 4.850% 08/15/2048 DD 07/02/18	165,000.000	197,168.40	222,231.90	25,063.50



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Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010302 209111FZ1	CONSOLIDATED EDISON CO OF NEW 3.000% 12/01/2060 DD 11/13/20	835,000.000	832,573.30	850,973.55	18,400.25
FXPF20010302 21036PBD9	CONSTELLATION BRANDS INC 5.250% 11/15/2048 DD 10/29/18	375,000.000	493,654.60	527,636.25	33,981.65
FXPF20010302 210518DE3	CONSUMERS ENERGY CO 3.750% 02/15/2050 DD 05/28/19	420,000.000	464,297.40	528,200.40	63,903.00
FXPF20010302 219350BQ7	CORNING INC 5.450% 11/15/2079 DD 11/19/19	755,000.000	816,585.60	1,036,448.90	219,863.30
FXPF20010302 22160KAP0	COSTCO WHOLESALE CORP 1.600% 04/20/2030 DD 04/20/20	375,000.000	384,142.50	384,262.50	120.00
FXPF20010302 22160KAQ8	COSTCO WHOLESALE CORP 1.750% 04/20/2032 DD 04/20/20	465,000.000	480,730.95	483,288.45	2,557.50
FXPF20010302 225401AP3	CREDIT SUISSE GROUP AG 144A VAR RT 04/01/2031 DD 04/01/20	775,000.000	789,923.06	912,151.75	122,228.69
FXPF20010302 23291KAJ4	DH EUROPE FINANCE II SARL 3.250% 11/15/2039 DD 11/07/19	675,000.000	720,029.25	768,791.25	48,762.00
FXPF20010302 233851DW1	DAIMLER FINANCE NORTH AME 144A 3.100% 08/15/2029 DD 08/15/19	465,000.000	470,380.05	513,773.85	43,393.80
FXPF20010302 24703DBA8	DELL INTERNATIONAL LLC / 144A 5.300% 10/01/2029 DD 03/20/19	415,000.000	467,949.85	508,769.25	40,819.40
FXPF20010302 25156PAD5	DEUTSCHE TELEKOM INTERNATIONAL 9.250% 06/01/2032 DD 05/29/02	603,000.000	1,008,683.90	1,016,018.82	7,334.92
FXPF20010302 25179MAL7	DEVON ENERGY CORP 5.600% 07/15/2041 DD 07/12/11	745,000.000	830,572.95	911,120.10	80,547.15
FXPF20010302 25179MAN3	DEVON ENERGY CORP 4.750% 05/15/2042 DD 05/14/12	785,000.000	841,803.65	886,162.95	44,359.30
FXPF20010302 25272KAN3	DELL INTERNATIONAL LLC / 144A 8.100% 07/15/2036 DD 06/01/16	840,000.000	1,086,099.60	1,242,259.20	156,159.60
FXPF20010302 25272KAR4	DELL INTERNATIONAL LLC / 144A 8.350% 07/15/2046 DD 06/01/16	1,060,000.000	1,478,802.75	1,603,589.20	124,786.45
FXPF20010302 254687EV4	WALT DISNEY CO/THE 4.750% 09/15/2044 DD 09/15/19	125,000.000	161,138.75	171,548.75	10,410.00
FXPF20010302 254687FM3	WALT DISNEY CO/THE 2.750% 09/01/2049 DD 09/06/19	3,155,000.000	3,064,173.40	3,337,926.90	273,753.50
FXPF20010302 254687FY7	WALT DISNEY CO/THE 3.500% 05/13/2040 DD 05/13/20	1,335,000.000	1,501,193.93	1,569,279.15	68,085.22
FXPF20010302 254687FZ4	WALT DISNEY CO/THE 3.600% 01/13/2051 DD 05/13/20	1,775,000.000	2,085,195.54	2,148,637.50	63,441.96
FXPF20010302 254687GA8	WALT DISNEY CO/THE 3.800% 05/13/2060 DD 05/13/20	140,000.000	166,334.00	177,872.80	11,538.80
FXPF20010302 25470DBJ7	DISCOVERY COMMUNICATIONS LLC 3.625% 05/15/2030 DD 05/18/20	1,800,000.000	1,800,000.00	2,061,918.00	261,918.00
FXPF20010302 256677AH8	DOLLAR GENERAL CORP 4.125% 04/03/2050 DD 04/03/20	235,000.000	292,090.90	297,408.95	5,318.05
FXPF20010302 25746UBD0	DOMINION ENERGY INC 7.000% 06/15/2038 DD 06/17/08	875,000.000	1,260,717.50	1,335,346.25	74,628.75
FXPF20010302 260543BY8	DOW CHEMICAL CO/THE 9.400% 05/15/2039 DD 05/13/09	225,000.000	389,169.00	403,899.75	14,730.75
FXPF20010302 260543CG6	DOW CHEMICAL CO/THE 4.375% 11/15/2042 DD 11/14/12	2,030,000.000	2,110,287.19	2,486,222.20	375,935.01
FXPF20010302 26078JAE0	DUPONT DE NEMOURS INC 5.319% 11/15/2038 DD 11/28/18	1,875,000.000	2,190,338.28	2,539,518.75	349,180.47
FXPF20010302 26442UAK0	DUKE ENERGY PROGRESS LLC 2.500% 08/15/2050 DD 08/20/20	905,000.000	899,886.75	911,262.60	11,375.85
FXPF20010302 26444HAF8	DUKE ENERGY FLORIDA LLC 4.200% 07/15/2048 DD 06/21/18	280,000.000	324,688.00	360,278.80	35,590.80
FXPF20010302 26884ABB8	ERP OPERATING LP 4.500% 07/01/2044 DD 06/19/14	935,000.000	1,193,930.55	1,235,864.30	41,933.75
FXPF20010302 26884TAE2	ERAC USA FINANCE LLC 144A 5.625% 03/15/2042 DD 03/15/12	300,000.000	418,185.00	421,287.00	3,102.00
FXPF20010302 27409LAC7	EAST OHIO GAS CO/THE 144A 2.000% 06/15/2030 DD 06/16/20	195,000.000	198,309.15	202,105.80	3,796.65
FXPF20010302 277432AP5	EASTMAN CHEMICAL CO 4.650% 10/15/2044 DD 05/15/14	400,000.000	445,731.37	506,368.00	60,636.63
FXPF20010302 278865BA7	ECOLAB INC 3.950% 12/01/2047 DD 11/27/17	70,000.000	78,193.50	89,586.70	11,393.20
FXPF20010302 283695BK9	EL PASO NATURAL GAS CO LLC VAR RT 06/15/2032 DD 06/15/03	1,060,000.000	1,481,689.20	1,492,734.40	11,045.20
FXPF20010302 29250NAJ4	ENBRIDGE INC 4.500% 06/10/2044 DD 06/04/14	300,000.000	341,458.05	350,700.00	9,241.95
FXPF20010302 29250RAT3	ENBRIDGE ENERGY PARTNERS LP 5.500% 09/15/2040 DD 09/13/10	320,000.000	380,668.80	395,107.20	14,438.40



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FXPF20010302 29273RAJ8	ENERGY TRANSFER LP 7.500% 07/01/2038 DD 03/28/08	310,000.000	388,048.70	412,089.20	24,040.50
FXPF20010302 29273RAR0	ENERGY TRANSFER LP 6.500% 02/01/2042 DD 01/17/12	1,395,000.000	1,398,194.35	1,701,886.05	303,691.70
FXPF20010302 29273RAT6	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13	335,000.000	344,373.30	355,167.00	10,793.70
FXPF20010302 29273RAZ2	ENERGY TRANSFER LP 5.950% 10/01/2043 DD 09/19/13	445,000.000	497,078.35	504,078.20	6,999.85
FXPF20010302 29273RBE8	ENERGY TRANSFER LP 4.900% 03/15/2035 DD 03/12/15	95,000.000	99,796.55	104,591.20	4,794.65
FXPF20010302 29273RBF5	ENERGY TRANSFER LP 5.150% 03/15/2045 DD 03/12/15	155,000.000	163,190.20	167,971.95	4,781.75
FXPF20010302 29273RBJ7	ENERGY TRANSFER LP 6.125% 12/15/2045 DD 06/23/15	180,000.000	208,751.40	212,634.00	3,882.60
FXPF20010302 29364WBD9	ENTERGY LOUISIANA LLC 2.900% 03/15/2051 DD 03/06/20	275,000.000	287,135.75	293,598.25	6,462.50
FXPF20010302 29366MAB4	ENTERGY ARKANSAS LLC 2.650% 06/15/2051 DD 09/11/20	495,000.000	493,044.75	507,493.80	14,449.05
FXPF20010302 29366WAA4	ENTERGY MISSISSIPPI LLC 3.850% 06/01/2049 DD 06/05/19	130,000.000	141,987.30	158,061.80	16,074.50
FXPF20010302 293791AP4	ENTERPRISE PRODUCTS OPERATING 6.650% 10/15/2034 DD 10/04/04	160,000.000	217,547.20	224,513.60	6,966.40
FXPF20010302 29379VAG8	ENTERPRISE PRODUCTS OPERATING 6.125% 10/15/2039 DD 10/05/09	235,000.000	307,464.60	327,089.45	19,624.85
FXPF20010302 29379VAV5	ENTERPRISE PRODUCTS OPERATING 5.700% 02/15/2042 DD 08/24/11	125,000.000	161,302.50	171,613.75	10,311.25
FXPF20010302 29379VAW3	ENTERPRISE PRODUCTS OPERATING 4.850% 08/15/2042 DD 02/15/12	990,000.000	1,149,627.60	1,231,114.50	81,486.90
FXPF20010302 29379VAY9	ENTERPRISE PRODUCTS OPERATING 4.450% 02/15/2043 DD 08/13/12	770,000.000	906,825.10	933,293.90	26,468.80
FXPF20010302 29379VBA0	ENTERPRISE PRODUCTS OPERATING 4.850% 03/15/2044 DD 03/18/13	490,000.000	566,969.20	607,869.50	40,900.30
FXPF20010302 29379VBJ1	ENTERPRISE PRODUCTS OPERATING 4.900% 05/15/2046 DD 05/07/15	505,000.000	592,314.50	642,764.00	50,449.50
FXPF20010302 29379VBW2	ENTERPRISE PRODUCTS OPERATING 4.200% 01/31/2050 DD 07/08/19	2,075,000.000	2,088,084.46	2,437,710.00	349,625.54
FXPF20010302 29379VBZ5	ENTERPRISE PRODUCTS OPERATING 3.950% 01/31/2060 DD 01/15/20	205,000.000	203,688.00	226,926.80	23,238.80
FXPF20010302 30040WAK4	EVERSOURCE ENERGY 1.650% 08/15/2030 DD 08/14/20	855,000.000	856,022.30	851,537.25	-4,485.05
FXPF20010302 30161NAQ4	EXELON CORP 4.950% 06/15/2035 DD 12/15/15	135,000.000	162,112.05	170,064.90	7,952.85
FXPF20010302 30161NAV3	EXELON CORP 4.450% 04/15/2046 DD 04/07/16	445,000.000	500,304.60	567,423.95	67,119.35
FXPF20010302 30231GAY8	EXXON MOBIL CORP 2.995% 08/16/2039 DD 08/16/19	1,525,000.000	1,520,401.30	1,655,296.00	134,894.70
FXPF20010302 30231GBF8	EXXON MOBIL CORP 4.227% 03/19/2040 DD 03/19/20	700,000.000	845,021.08	871,745.00	26,723.92
FXPF20010302 30231GBM3	EXXON MOBIL CORP 3.452% 04/15/2051 DD 04/15/20	2,075,000.000	2,226,377.43	2,371,496.75	145,119.32
FXPF20010302 302491AU9	FMC CORP 3.450% 10/01/2029 DD 09/20/19	985,000.000	1,067,132.55	1,121,353.55	54,221.00
FXPF20010302 302491AV7	FMC CORP 4.500% 10/01/2049 DD 09/20/19	110,000.000	120,032.00	142,612.80	22,580.80
FXPF20010302 313309AP1	FEDERAL EXPRESS CORP 7.600% 07/01/2097 DD 07/01/97	658,000.000	935,202.24	1,097,109.72	161,907.48
FXPF20010302 31428XAW6	FEDEX CORP 5.100% 01/15/2044 DD 01/09/14	295,000.000	354,786.82	397,866.50	43,079.68
FXPF20010302 31428XBB1	FEDEX CORP 4.100% 02/01/2045 DD 01/09/15	978,000.000	866,765.91	1,153,912.86	287,146.95
FXPF20010302 31428XBQ8	FEDEX CORP 4.050% 02/15/2048 DD 01/31/18	290,000.000	345,540.80	350,537.50	4,996.70
FXPF20010302 31428XBS4	FEDEX CORP 4.950% 10/17/2048 DD 10/17/18	280,000.000	307,864.25	382,275.60	74,411.35
FXPF20010302 344419AC0	FOMENTO ECONOMICO MEXICANO SAB 3.500% 01/16/2050 DD 01/16/20	1,322,000.000	1,289,902.30	1,471,121.60	181,219.30
FXPF20010302 35137LAK1	FOX CORP 5.576% 01/25/2049 DD 01/25/20	1,455,000.000	1,933,506.72	2,126,831.70	193,324.98
FXPF20010302 35177PAL1	ORANGE SA VAR RT 03/01/2031 DD 09/01/01	890,000.000	1,378,636.70	1,463,969.90	85,333.20
FXPF20010302 36164QNA2	GE CAPITAL INTERNATIONAL FUNDI 4.418% 11/15/2035 DD 05/15/16	2,866,000.000	3,029,096.43	3,420,714.30	391,617.87



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FXPF20010302 36186CBY8	ALLY FINANCIAL INC 8.000% 11/01/2031 DD 12/31/08	210,000.000	284,102.70	308,252.70	24,150.00
FXPF20010302 369604BF9	GENERAL ELECTRIC CO 4.125% 10/09/2042 DD 10/09/12	243,000.000	243,917.32	284,859.18	40,941.86
FXPF20010302 369604BX0	GENERAL ELECTRIC CO 4.250% 05/01/2040 DD 04/22/20	2,080,000.000	2,089,182.78	2,458,996.80	369,814.02
FXPF20010302 369604BY8	GENERAL ELECTRIC CO 4.350% 05/01/2050 DD 04/22/20	645,000.000	757,138.95	784,416.75	27,277.80
FXPF20010302 37045VAK6	GENERAL MOTORS CO 6.600% 04/01/2036 DD 02/23/16	150,000.000	167,170.50	203,083.50	35,913.00
FXPF20010302 37045VAP5	GENERAL MOTORS CO 5.150% 04/01/2038 DD 08/07/17	1,740,000.000	1,761,998.30	2,092,089.00	330,090.70
FXPF20010302 375558BS1	GILEAD SCIENCES INC 2.600% 10/01/2040 DD 09/30/20	2,050,000.000	2,038,053.60	2,069,762.00	31,708.40
FXPF20010302 375558BT9	GILEAD SCIENCES INC 2.800% 10/01/2050 DD 09/30/20	1,235,000.000	1,222,644.80	1,225,651.05	3,006.25
FXPF20010302 38148YAA6	GOLDMAN SACHS GROUP INC/THE VAR RT 10/31/2038 DD 10/31/17	3,715,000.000	4,029,225.43	4,533,563.10	504,337.67
FXPF20010302 404530AC1	HACKENSACK MERIDIAN HEALTH INC 2.675% 09/01/2041 DD 08/26/20	230,000.000	230,901.60	232,601.30	1,699.70
FXPF20010302 413875AN5	L3HARRIS TECHNOLOGIES INC 6.150% 12/15/2040 DD 12/03/10	110,000.000	146,404.50	162,643.80	16,239.30
FXPF20010302 416515AP9	HARTFORD FINANCIAL SERVICES GR 6.100% 10/01/2041 DD 10/10/06	155,000.000	212,593.35	231,814.90	19,221.55
FXPF20010302 42824CAY5	HEWLETT PACKARD ENTERPRISE CO VAR RT 10/15/2045 DD 10/15/16	690,000.000	891,493.80	909,475.20	17,981.40
FXPF20010302 437076BS0	HOME DEPOT INC/THE 3.900% 06/15/2047 DD 06/05/17	320,000.000	383,569.95	408,672.00	25,102.05
FXPF20010302 437076BX9	HOME DEPOT INC/THE 4.500% 12/06/2048 DD 12/06/18	445,000.000	573,050.47	624,686.55	51,636.08
FXPF20010302 444859BL5	HUMANA INC 3.950% 08/15/2049 DD 08/15/19	375,000.000	457,368.75	458,430.00	1,061.25
FXPF20010302 454889AT3	INDIANA MICHIGAN POWER CO 4.250% 08/15/2048 DD 08/08/18	880,000.000	926,648.80	1,137,822.40	211,173.60
FXPF20010302 45687AAG7	TRANE TECHNOLOGIES GLOBAL HOLD 5.750% 06/15/2043 DD 12/15/13	95,000.000	121,220.00	136,478.90	15,258.90
FXPF20010302 458140AV2	INTEL CORP 4.100% 05/19/2046 DD 05/19/16	580,000.000	684,711.14	738,282.00	53,570.86
FXPF20010302 458140BG4	INTEL CORP 3.734% 12/08/2047 DD 06/08/18	150,000.000	174,720.00	179,259.00	4,539.00
FXPF20010302 45866FAH7	INTERCONTINENTAL EXCHANGE INC 4.250% 09/21/2048 DD 08/13/18	120,000.000	150,836.40	152,132.90	1,296.50
FXPF20010302 460146CK7	INTERNATIONAL PAPER CO 4.800% 06/15/2044 DD 06/10/14	320,000.000	351,692.80	430,627.20	78,934.40
FXPF20010302 460146CN1	INTERNATIONAL PAPER CO 5.150% 05/15/2046 DD 05/26/15	1,240,000.000	1,343,704.20	1,718,850.80	375,146.60
FXPF20010302 46647PAA4	JPMORGAN CHASE & CO VAR RT 02/22/2048 DD 02/22/17	1,548,000.000	1,847,037.71	2,027,384.64	180,346.93
FXPF20010302 46647PAL0	JPMORGAN CHASE & CO VAR RT 11/15/2048 DD 11/10/17	945,000.000	1,077,193.78	1,189,310.85	112,117.07
FXPF20010302 46647PAN6	JPMORGAN CHASE & CO VAR RT 01/23/2049 DD 01/23/18	290,000.000	360,559.90	365,597.20	5,037.30
FXPF20010302 478115AF5	JOHNS HOPKINS UNIVERSITY 2.813% 01/01/2060 DD 03/16/20	190,000.000	190,000.00	200,362.60	10,362.60
FXPF20010302 478160CM4	JOHNSON & JOHNSON 3.500% 01/15/2048 DD 11/10/17	160,000.000	198,315.20	198,212.80	-102.40
FXPF20010302 478160CT9	JOHNSON & JOHNSON 2.450% 09/01/2060 DD 08/25/20	820,000.000	809,781.48	852,964.00	43,182.52
FXPF20010302 478375AH1	JOHNSON CONTROLS INTERNATIONAL 6.000% 01/15/2036 DD 07/15/16	130,000.000	159,590.60	184,332.20	24,741.60
FXPF20010302 478375AN8	JOHNSON CONTROLS INTERNATIONAL STEP 07/02/2064 DD 07/02/2016	834,000.000	969,801.28	1,144,898.52	175,097.24
FXPF20010302 482480AJ9	KLA CORP 3.300% 03/01/2050 DD 02/28/20	335,000.000	328,052.17	378,030.75	49,978.58
FXPF20010302 48305QAD5	KAISER FOUNDATION HOSPITALS 4.150% 05/01/2047 DD 05/03/17	913,000.000	1,076,879.73	1,189,109.46	112,229.73
FXPF20010302 485170BE3	KANSAS CITY SOUTHERN 3.500% 05/01/2050 DD 04/22/20	285,000.000	312,947.10	316,863.00	3,915.90
FXPF20010302 491674BM8	KENTUCKY UTILITIES CO 3.300% 06/01/2050 DD 06/03/20	595,000.000	614,738.74	674,236.15	59,497.41
FXPF20010302 49271VAD2	KEURIG DR PEPPER INC 5.085% 05/25/2048 DD 05/25/19	590,000.000	811,191.00	832,490.00	21,299.00



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FXPF20010302 494368CA9	KIMBERLY-CLARK CORP 2.875% 02/07/2050 DD 02/07/20	556,000.000	554,175.20	626,461.88	72,286.68
FXPF20010302 49446RAM1	KIMCO REALTY CORP 4.250% 04/01/2045 DD 03/30/15	135,000.000	143,197.20	152,718.75	9,521.55
FXPF20010302 49446RAQ2	KIMCO REALTY CORP 4.125% 12/01/2046 DD 11/10/16	450,000.000	476,149.50	502,209.00	26,059.50
FXPF20010302 49446RAT6	KIMCO REALTY CORP 4.450% 09/01/2047 DD 08/10/17	165,000.000	181,023.15	193,752.90	12,729.75
FXPF20010302 494550AV8	KINDER MORGAN ENERGY PARTNERS 6.500% 02/01/2037 DD 01/30/07	105,000.000	130,972.80	136,271.10	5,298.30
FXPF20010302 494550AW6	KINDER MORGAN ENERGY PARTNERS 6.950% 01/15/2038 DD 06/21/07	1,210,000.000	1,613,816.12	1,655,655.10	41,838.98
FXPF20010302 494550BD7	KINDER MORGAN ENERGY PARTNERS 6.500% 09/01/2039 DD 09/16/09	215,000.000	280,766.35	280,476.10	-290.25
FXPF20010302 494550BF2	KINDER MORGAN ENERGY PARTNERS 6.550% 09/15/2040 DD 05/19/10	445,000.000	566,182.40	585,152.75	18,970.35
FXPF20010302 494550BH8	KINDER MORGAN ENERGY PARTNERS 6.375% 03/01/2041 DD 03/04/11	435,000.000	550,120.45	575,143.95	25,023.50
FXPF20010302 494550BN5	KINDER MORGAN ENERGY PARTNERS 5.000% 08/15/2042 DD 08/13/12	1,355,000.000	1,378,265.35	1,589,401.45	211,136.10
FXPF20010302 49456BAG6	KINDER MORGAN INC 5.300% 12/01/2034 DD 11/26/14	1,170,000.000	1,378,400.40	1,441,884.60	63,484.20
FXPF20010302 49456BAJ0	KINDER MORGAN INC 5.050% 02/15/2046 DD 02/26/15	290,000.000	347,356.20	354,026.20	6,670.00
FXPF20010302 501044CT6	KROGER CO/THE 5.150% 08/01/2043 DD 07/25/13	275,000.000	315,683.50	376,719.75	61,036.25
FXPF20010302 50249AAA1	LYB INTERNATIONAL FINANCE III 4.200% 10/15/2049 DD 10/10/19	828,000.000	851,707.20	967,865.76	116,158.56
FXPF20010302 50249AAD5	LYB INTERNATIONAL FINANCE III 4.200% 05/01/2050 DD 04/20/20	885,000.000	961,079.25	1,031,325.90	70,246.65
FXPF20010302 50249AAJ2	LYB INTERNATIONAL FINANCE III 3.625% 04/01/2051 DD 10/08/20	505,000.000	503,784.08	551,828.65	48,044.57
FXPF20010302 50249AAK9	LYB INTERNATIONAL FINANCE III 3.800% 10/01/2060 DD 10/08/20	580,000.000	571,529.60	622,914.20	51,384.60
FXPF20010302 532457BY3	ELI LILLY & CO 2.250% 05/15/2050 DD 05/05/20	1,390,000.000	1,334,656.52	1,366,189.30	31,532.78
FXPF20010302 539830AR0	LOCKHEED MARTIN CORP 6.150% 09/01/2036 DD 08/30/06	85,000.000	116,338.65	129,204.25	12,865.60
FXPF20010302 548661DY0	LOWE'S COS INC 1.700% 10/15/2030 DD 10/22/20	610,000.000	607,663.70	618,039.80	10,376.10
FXPF20010302 548661DZ7	LOWE'S COS INC 3.000% 10/15/2050 DD 10/22/20	325,000.000	324,681.50	347,626.50	22,945.00
FXPF20010302 55336VAP5	MPLX LP 4.900% 04/15/2058 DD 02/08/18	210,000.000	224,571.90	249,593.40	25,021.50
FXPF20010302 55336VBP4	MPLX LP 5.200% 12/01/2047 DD 12/01/19	1,636,000.000	1,648,631.19	1,976,697.00	328,065.81
FXPF20010302 559080AG1	MAGELLAN MIDSTREAM PARTNERS LP 5.150% 10/15/2043 DD 10/10/13	165,000.000	202,027.65	211,934.25	9,906.60
FXPF20010302 559080AL0	MAGELLAN MIDSTREAM PARTNERS LP 4.250% 09/15/2046 DD 09/13/16	857,000.000	877,490.84	987,118.31	109,627.47
FXPF20010302 559080AP1	MAGELLAN MIDSTREAM PARTNERS LP 3.950% 03/01/2050 DD 08/19/19	215,000.000	235,807.70	242,302.85	6,495.15
FXPF20010302 565849AB2	MARATHON OIL CORP 6.800% 03/15/2032 DD 03/04/02	470,000.000	597,144.40	579,359.60	-17,784.80
FXPF20010302 565849AE6	MARATHON OIL CORP 6.600% 10/01/2037 DD 09/27/07	600,000.000	706,619.95	741,648.00	35,028.05
FXPF20010302 56585AAM4	MARATHON PETROLEUM CORP 5.850% 12/15/2045 DD 12/14/15	330,000.000	378,968.70	407,787.60	28,818.90
FXPF20010302 56585ABE1	MARATHON PETROLEUM CORP 4.500% 04/01/2048 DD 04/01/19	925,000.000	1,023,420.00	1,025,362.50	1,942.50
FXPF20010302 571748BD3	MARSH & MCLENNAN COS INC 4.200% 03/01/2048 DD 03/01/18	675,000.000	845,397.00	887,989.50	42,592.50
FXPF20010302 575718AG6	MASSACHUSETTS INSTITUTE OF TEC 2.989% 07/01/2050 DD 12/20/19	270,000.000	268,204.50	313,110.90	44,906.40
FXPF20010302 58013MEN0	MCDONALD'S CORP 3.700% 02/15/2042 DD 02/07/12	425,000.000	431,659.75	498,418.75	66,759.00
FXPF20010302 58013MFH2	MCDONALD'S CORP 4.450% 09/01/2048 DD 08/15/18	1,000,000.000	1,279,584.80	1,309,080.00	29,495.20
FXPF20010302 581557BN4	MCKESSON CORP 4.750% 05/30/2029 DD 11/30/18	370,000.000	416,087.20	455,255.40	39,168.20
FXPF20010302 586054AD0	MEMORIAL SLOAN-KETTERING CANC 2.955% 01/01/2050 DD 06/16/20	655,000.000	655,000.00	696,972.40	41,972.40



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FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010302 58933YAW5	MERCK & CO INC 4.000% 03/07/2049 DD 03/07/19	2,475,000.000	3,154,614.75	3,266,579.25	111,964.50
FXPF20010302 59156RAV0	METLIFE INC 10.750% 08/01/2069 DD 07/08/09	305,000.000	509,350.00	522,556.50	13,206.50
FXPF20010302 594918CB8	MICROSOFT CORP 4.500% 02/06/2057 DD 02/06/17	155,000.000	218,627.50	228,781.55	10,154.05
FXPF20010302 594918CD4	MICROSOFT CORP 2.675% 06/01/2060 DD 06/01/20	3,771,000.000	4,271,234.50	4,086,632.70	-184,601.80
FXPF20010302 595620AU9	MIDAMERICAN ENERGY CO 4.250% 07/15/2049 DD 01/09/19	145,000.000	174,076.85	194,681.35	20,604.50
FXPF20010302 605417BZ6	MISSISSIPPI POWER CO 4.250% 03/15/2042 DD 03/09/12	180,000.000	193,545.00	216,921.60	23,376.60
FXPF20010302 60871RAD2	MOLSON COORS BEVERAGE CO 5.000% 05/01/2042 DD 05/03/12	270,000.000	293,990.20	337,902.30	43,912.10
FXPF20010302 60871RAH3	MOLSON COORS BEVERAGE CO 4.200% 07/15/2046 DD 07/07/16	530,000.000	510,809.87	608,153.80	97,343.93
FXPF20010302 615369AQ8	MOODY'S CORP 4.875% 12/17/2048 DD 12/17/18	695,000.000	893,442.95	956,083.70	62,640.75
FXPF20010302 61980AAD5	MOTIVA ENTERPRISES LLC 144A 6.850% 01/15/2040 DD 01/11/10	505,000.000	610,827.80	626,947.40	16,119.60
FXPF20010302 637417AN6	NATIONAL RETAIL PROPERTIES INC 2.500% 04/15/2030 DD 03/03/20	415,000.000	413,663.70	427,209.30	13,545.60
FXPF20010302 637432NT8	NATIONAL RURAL UTILITIES COOPE 4.300% 03/15/2049 DD 01/31/19	100,000.000	118,910.00	131,780.00	12,870.00
FXPF20010302 644188BF0	NEW ENGLAND POWER CO 144A 3.800% 12/05/2047 DD 12/05/17	635,000.000	676,285.62	749,623.85	73,338.23
FXPF20010302 651639AM8	NEWMONT CORP 6.250% 10/01/2039 DD 09/18/09	585,000.000	774,785.70	885,403.35	110,617.65
FXPF20010302 651639AV8	NEWMONT CORP 5.450% 06/09/2044 DD 06/09/19	95,000.000	118,066.95	134,657.75	16,590.80
FXPF20010302 651639AY2	NEWMONT CORP 2.250% 10/01/2030 DD 03/18/20	1,895,000.000	1,834,126.35	1,994,354.85	160,228.50
FXPF20010302 654106AM5	NIKE INC 3.375% 03/27/2050 DD 03/27/20	804,000.000	953,508.85	994,660.56	41,151.71
FXPF20010302 65473QAX1	NISOURCE INC 5.950% 06/15/2041 DD 06/10/11	234,000.000	299,936.52	334,547.46	34,610.94
FXPF20010302 65473QBC6	NISOURCE INC 4.800% 02/15/2044 DD 04/12/13	410,000.000	476,887.40	536,997.50	60,110.10
FXPF20010302 65473QBD4	NISOURCE INC 5.650% 02/01/2045 DD 10/10/13	440,000.000	565,237.20	632,913.60	67,676.40
FXPF20010302 65473QBF9	NISOURCE INC 4.375% 05/15/2047 DD 05/22/17	890,000.000	959,149.99	1,129,151.90	170,001.91
FXPF20010302 655044AE5	NOBLE ENERGY INC 6.000% 03/01/2041 DD 02/18/11	410,000.000	493,430.89	623,696.10	130,265.21
FXPF20010302 655044AG0	NOBLE ENERGY INC 5.250% 11/15/2043 DD 11/08/13	650,000.000	758,856.51	933,692.50	174,835.99
FXPF20010302 655044AJ4	NOBLE ENERGY INC 5.050% 11/15/2044 DD 11/07/14	280,000.000	311,365.60	394,030.00	82,664.40
FXPF20010302 655844BV9	NORFOLK SOUTHERN CORP 4.050% 08/15/2052 DD 02/15/18	1,345,000.000	1,440,301.50	1,712,225.35	271,923.85
FXPF20010302 655844CC0	NORFOLK SOUTHERN CORP 4.100% 05/15/2049 DD 05/08/19	1,245,000.000	1,375,998.90	1,565,799.15	189,800.25
FXPF20010302 655844CD8	NORFOLK SOUTHERN CORP 3.400% 11/01/2049 DD 11/04/19	140,000.000	158,123.00	159,702.20	1,579.20
FXPF20010302 665772CS6	NORTHERN STATES POWER CO/MN 2.600% 06/01/2051 DD 06/15/20	605,000.000	593,613.90	640,876.50	47,262.60
FXPF20010302 666807BH4	NORTHROP GRUMMAN CORP 4.750% 06/01/2043 DD 05/31/13	175,000.000	211,522.50	233,381.75	21,859.25
FXPF20010302 666807BP6	NORTHROP GRUMMAN CORP 4.030% 10/15/2047 DD 10/13/17	230,000.000	268,324.90	288,585.60	20,260.70
FXPF20010302 666807BT8	NORTHROP GRUMMAN CORP 5.150% 05/01/2040 DD 03/23/20	1,415,000.000	1,686,915.95	1,955,813.00	268,897.05
FXPF20010302 666807BU5	NORTHROP GRUMMAN CORP 5.250% 05/01/2050 DD 03/23/20	845,000.000	1,002,904.50	1,256,126.30	253,221.80
FXPF20010302 66989HAS7	NOVARTIS CAPITAL CORP 2.750% 08/14/2050 DD 02/14/20	495,000.000	521,116.29	542,455.65	21,339.36
FXPF20010302 670346AS4	NUCOR CORP 2.700% 06/01/2030 DD 05/22/20	380,000.000	378,939.80	417,859.40	38,919.60
FXPF20010302 67066GAG9	NVIDIA CORP 3.500% 04/01/2040 DD 03/31/20	145,000.000	144,710.00	174,133.40	29,423.40
FXPF20010302 67066GAH7	NVIDIA CORP 3.500% 04/01/2050 DD 03/31/20	1,010,000.000	1,121,612.06	1,225,220.90	103,608.84



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FXP ALL MANAGER ACCOUNTS

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FXPF20010302 67077MAN8	NUTRIEN LTD 4.125% 03/15/2035 DD 03/15/18	110,000.000	117,938.70	130,994.60	13,055.90
FXPF20010302 67079BAD2	NUTRITION & BIOSCIENCES I 144A 2.300% 11/01/2030 DD 09/16/20	1,145,000.000	1,153,590.10	1,179,372.90	25,782.80
FXPF20010302 675553AA9	OCHSNER CLINIC FOUNDATION 5.897% 05/15/2045 DD 06/24/15	375,000.000	490,612.50	514,717.50	24,105.00
FXPF20010302 677050AN6	OGLETHORPE POWER CORP 5.050% 10/01/2048 DD 04/01/19	1,270,000.000	1,395,066.40	1,612,658.70	217,592.30
FXPF20010302 68233JAS3	ONCOR ELECTRIC DELIVERY CO LLC 5.300% 06/01/2042 DD 05/18/12	81,000.000	106,229.88	115,772.49	9,542.61
FXPF20010302 68233JBW3	ONCOR ELECTRIC DELIVERY C 144A 5.350% 10/01/2052 DD 09/23/20	139,000.000	225,984.81	211,528.81	-14,456.00
FXPF20010302 682680AW3	ONEOK INC 4.350% 03/15/2029 DD 03/13/19	225,000.000	243,717.75	255,172.50	11,454.75
FXPF20010302 682680AY9	ONEOK INC 3.400% 09/01/2029 DD 08/15/19	200,000.000	203,228.00	214,042.00	10,814.00
FXPF20010302 682680BC6	ONEOK INC 4.500% 03/15/2050 DD 03/10/20	590,000.000	589,126.80	618,668.10	29,541.30
FXPF20010302 693304AW7	PECO ENERGY CO 3.900% 03/01/2048 DD 02/23/18	165,000.000	186,030.90	208,089.75	22,058.85
FXPF20010302 69351UAW3	PPL ELECTRIC UTILITIES CORP 3.000% 10/01/2049 DD 09/06/19	1,130,000.000	1,104,299.50	1,233,745.30	129,445.80
FXPF20010302 69362BAJ1	PSEG POWER LLC 8.625% 04/15/2031 DD 10/15/01	305,000.000	451,589.10	465,158.55	13,569.45
FXPF20010302 694308HY6	PACIFIC GAS AND ELECTRIC CO 3.950% 12/01/2047 DD 11/29/17	1,230,000.000	1,257,425.75	1,274,685.90	17,260.15
FXPF20010302 694308JJ7	PACIFIC GAS AND ELECTRIC CO 3.500% 08/01/2050 DD 06/19/20	280,000.000	278,233.20	278,294.80	61.60
FXPF20010302 694308JM0	PACIFIC GAS AND ELECTRIC CO 4.550% 07/01/2030 DD 07/02/20	1,770,000.000	2,010,052.59	2,016,171.60	6,119.01
FXPF20010302 694308JN8	PACIFIC GAS AND ELECTRIC CO 4.950% 07/01/2050 DD 07/02/20	2,835,000.000	3,385,009.01	3,378,214.35	-6,794.66
FXPF20010302 694308JQ1	PACIFIC GAS AND ELECTRIC CO 4.500% 07/01/2040 DD 07/02/20	205,000.000	225,290.90	229,136.70	3,845.80
FXPF20010302 695114CV8	PACIFICORP 4.150% 02/15/2050 DD 03/01/19	1,485,000.000	1,713,689.85	1,937,360.70	223,670.85
FXPF20010302 695114CX4	PACIFICORP 3.300% 03/15/2051 DD 04/08/20	155,000.000	153,722.80	177,803.60	24,080.80
FXPF20010302 713448DP0	PEPSICO INC 3.450% 10/06/2046 DD 10/06/16	715,000.000	759,036.85	864,535.10	105,498.25
FXPF20010302 714295AA0	PERRIGO FINANCE UNLIMITED CO 4.900% 12/15/2044 DD 12/02/14	152,000.000	140,551.36	169,753.60	29,202.24
FXPF20010302 71644EAG7	SUNCOR ENERGY INC 5.950% 05/15/2035 DD 05/16/05	1,255,000.000	1,634,389.70	1,625,086.95	-9,302.75
FXPF20010302 71644EAJ1	SUNCOR ENERGY INC 6.800% 05/15/2038 DD 05/15/08	1,055,000.000	1,480,017.70	1,480,059.50	41.80
FXPF20010302 717081EJ8	PFIZER INC 4.100% 09/15/2038 DD 09/07/18	2,160,000.000	2,527,354.05	2,763,093.60	235,739.55
FXPF20010302 717081EV1	PFIZER INC 4.000% 03/15/2049 DD 03/11/19	200,000.000	256,600.00	262,866.00	6,266.00
FXPF20010302 718546AL8	PHILLIPS 66 4.875% 11/15/2044 DD 11/17/14	160,000.000	184,429.96	201,801.60	17,371.64
FXPF20010302 718546AW4	PHILLIPS 66 2.150% 12/15/2030 DD 06/10/20	1,330,000.000	1,305,407.50	1,350,176.10	44,768.60
FXPF20010302 718549AE8	PHILLIPS 66 PARTNERS LP 4.900% 10/01/2046 DD 10/14/16	55,000.000	57,007.50	61,628.60	4,621.10
FXPF20010302 720186AM7	PIEDMONT NATURAL GAS CO INC 3.350% 06/01/2050 DD 05/21/20	200,000.000	218,428.00	223,260.00	4,832.00
FXPF20010302 72650RAR3	PLAINS ALL AMERICAN PIPELINE L 6.650% 01/15/2037 DD 07/15/07	250,000.000	295,445.00	305,175.00	9,730.00
FXPF20010302 72650RBA9	PLAINS ALL AMERICAN PIPELINE L 5.150% 06/01/2042 DD 03/22/12	1,835,000.000	1,710,707.70	1,969,817.45	259,109.75
FXPF20010302 72650RBC5	PLAINS ALL AMERICAN PIPELINE L 4.300% 01/31/2043 DD 12/10/12	170,000.000	150,688.00	167,263.00	16,575.00
FXPF20010302 740816AP8	PRESIDENT AND FELLOWS OF HARVA 2.517% 10/15/2050 DD 04/21/20	80,000.000	83,329.60	85,259.20	1,929.60
FXPF20010302 74340XBJ9	PROLOGIS LP 4.375% 09/15/2048 DD 06/20/18	125,000.000	150,558.75	172,231.25	21,672.50
FXPF20010302 74340XBQ3	PROLOGIS LP 2.125% 10/15/2050 DD 08/20/20	1,945,000.000	1,888,078.50	1,805,407.35	-82,671.15
FXPF20010302 744448CM1	PUBLIC SERVICE CO OF COLORADO 3.550% 06/15/2046 DD 06/13/16	875,000.000	872,593.75	1,021,851.25	149,257.50



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FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010302 744448CS8	PUBLIC SERVICE CO OF COLORADO 3.200% 03/01/2050 DD 08/13/19	190,000.000	189,722.60	220,303.10	30,580.50
FXPF20010302 744448CU3	PUBLIC SERVICE CO OF COLORADO 2.700% 01/15/2051 DD 05/15/20	495,000.000	532,818.00	529,882.65	-2,935.35
FXPF20010302 74456QBZ8	PUBLIC SERVICE ELECTRIC AND GA 3.850% 05/01/2049 DD 05/08/19	845,000.000	1,021,549.75	1,064,911.25	43,361.50
FXPF20010302 74834LBB5	QUEST DIAGNOSTICS INC 2.950% 06/30/2030 DD 12/16/19	575,000.000	575,109.25	633,109.50	58,000.25
FXPF20010302 749685AU7	RPM INTERNATIONAL INC 5.250% 06/01/2045 DD 05/29/15	265,000.000	296,940.45	325,563.10	28,622.65
FXPF20010302 75884RAZ6	REGENCY CENTERS LP 2.950% 09/15/2029 DD 08/20/19	330,000.000	327,099.30	352,661.10	25,561.80
FXPF20010302 761713AZ9	REYNOLDS AMERICAN INC 6.150% 09/15/2043 DD 09/17/13	295,000.000	346,601.40	381,682.80	35,081.40
FXPF20010302 761713BA3	REYNOLDS AMERICAN INC 5.700% 08/15/2035 DD 06/12/15	1,270,000.000	1,488,403.65	1,605,089.50	116,685.85
FXPF20010302 775109BG5	ROGERS COMMUNICATIONS INC 4.300% 02/15/2048 DD 02/08/18	130,000.000	144,849.90	166,073.70	21,223.80
FXPF20010302 776743AL0	ROPER TECHNOLOGIES INC 1.750% 02/15/2031 DD 09/01/20	1,415,000.000	1,412,721.85	1,409,552.25	-3,169.60
FXPF20010302 78081BAD5	ROYALTY PHARMA PLC 144A 2.200% 09/02/2030 DD 09/02/20	480,000.000	469,248.00	492,921.60	23,673.60
FXPF20010302 78516FAB5	SABAL TRAIL TRANSMISSION 144A 4.682% 05/01/2038 DD 04/30/18	900,000.000	982,790.55	1,091,259.00	108,468.45
FXPF20010302 822582AN2	SHELL INTERNATIONAL FINANCE BV 5.500% 03/25/2040 DD 03/25/10	115,000.000	158,585.00	165,964.55	7,379.55
FXPF20010302 822582BY7	SHELL INTERNATIONAL FINANCE BV 3.750% 09/12/2046 DD 09/12/16	740,000.000	872,149.60	894,586.00	22,436.40
FXPF20010302 824348BM7	SHERWIN-WILLIAMS CO/THE 3.300% 05/15/2050 DD 03/17/20	880,000.000	904,956.46	972,892.80	67,936.34
FXPF20010302 842434CS9	SOUTHERN CALIFORNIA GAS CO 4.300% 01/15/2049 DD 09/24/18	500,000.000	559,962.37	656,725.00	96,762.63
FXPF20010302 842587CW5	SOUTHERN CO/THE 4.250% 07/01/2036 DD 05/24/16	1,385,000.000	1,476,480.50	1,698,799.45	222,318.95
FXPF20010302 84265VAA3	SOUTHERN COPPER CORP 7.500% 07/27/2035 DD 07/27/05	640,000.000	943,772.00	976,121.60	32,349.60
FXPF20010302 84265VAG0	SOUTHERN COPPER CORP 5.250% 11/08/2042 DD 11/08/12	145,000.000	166,893.55	194,381.20	27,487.65
FXPF20010302 84265VAJ4	SOUTHERN COPPER CORP 5.875% 04/23/2045 DD 04/23/15	755,000.000	879,123.50	1,091,503.50	212,380.00
FXPF20010302 845437BN1	SOUTHWESTERN ELECTRIC POWER CO 3.900% 04/01/2045 DD 03/26/15	975,000.000	1,023,779.50	1,141,910.25	118,130.75
FXPF20010302 845437BQ4	SOUTHWESTERN ELECTRIC POWER CO 3.850% 02/01/2048 DD 01/22/18	365,000.000	394,241.45	429,937.15	35,695.70
FXPF20010302 845743BL6	SOUTHWESTERN PUBLIC SERVICE CO 6.000% 10/01/2036 DD 10/06/06	380,000.000	480,521.40	518,605.00	38,083.60
FXPF20010302 845743BT9	SOUTHWESTERN PUBLIC SERVICE CO 3.750% 06/15/2049 DD 06/18/19	1,050,000.000	1,174,778.75	1,279,456.50	104,677.75
FXPF20010302 84756NAG4	SPECTRA ENERGY PARTNERS LP 4.500% 03/15/2045 DD 03/12/15	325,000.000	363,184.25	379,785.25	16,601.00
FXPF20010302 84861TAG3	SPIRIT REALTY LP 3.200% 02/15/2031 DD 08/06/20	435,000.000	430,658.70	462,257.10	31,598.40
FXPF20010302 855244AS8	STARBUCKS CORP 4.500% 11/15/2048 DD 08/10/18	558,000.000	641,834.04	728,480.16	86,646.12
FXPF20010302 863667AZ4	STRYKER CORP 2.900% 06/15/2050 DD 06/04/20	500,000.000	498,505.00	530,640.00	32,135.00
FXPF20010302 86562MBP4	SUMITOMO MITSUI FINANCIAL GROU 3.040% 07/16/2029 DD 07/16/19	600,000.000	606,754.05	665,112.00	58,357.95
FXPF20010302 86562MBS8	SUMITOMO MITSUI FINANCIAL GROU 3.202% 09/17/2029 DD 09/17/19	295,000.000	299,321.75	322,936.50	23,614.75
FXPF20010302 867229AC0	SUNCOR ENERGY INC 7.150% 02/01/2032 DD 01/29/02	255,000.000	356,490.00	354,643.80	-1,846.20
FXPF20010302 867229AE6	SUNCOR ENERGY INC 6.500% 06/15/2038 DD 06/28/07	735,000.000	841,131.37	1,027,390.35	186,258.98
FXPF20010302 86722TAB8	SUNCOR ENERGY INC 6.850% 06/01/2039 DD 06/06/08	185,000.000	242,213.10	260,381.95	18,168.85
FXPF20010302 86765BAK5	ENERGY TRANSFER LP 6.100% 02/15/2042 DD 08/02/11	105,000.000	117,728.10	121,495.50	3,767.40
FXPF20010302 86765BAM1	ENERGY TRANSFER LP 4.950% 01/15/2043 DD 01/10/13	1,075,000.000	1,064,733.75	1,111,636.00	46,902.25
FXPF20010302 86765BAP4	ENERGY TRANSFER LP 5.300% 04/01/2044 DD 04/03/14	1,025,000.000	883,700.47	1,107,645.75	223,945.28



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FXPF20010302 871829BM8	SYSCO CORP 6.600% 04/01/2040 DD 04/02/20	1,390,000.000	1,482,356.70	2,033,236.40	550,879.70
FXPF20010302 871829BN6	SYSCO CORP 6.600% 04/01/2050 DD 04/02/20	550,000.000	628,936.54	847,088.00	218,151.46
FXPF20010302 87264AAAY1	T-MOBILE USA INC 144A 4.500% 04/15/2050 DD 04/09/20	215,000.000	255,755.40	265,178.85	9,423.45
FXPF20010302 87264ABM6	T-MOBILE USA INC 144A 3.300% 02/15/2051 DD 10/06/20	1,780,000.000	1,757,735.24	1,831,317.40	73,582.16
FXPF20010302 87264ABQ7	T-MOBILE USA INC 144A 3.600% 11/15/2060 DD 10/28/20	730,000.000	727,192.50	774,851.20	47,658.70
FXPF20010302 874060AY2	TAKEDA PHARMACEUTICAL CO LTD 3.025% 07/09/2040 DD 07/09/20	605,000.000	605,000.00	638,462.55	33,462.55
FXPF20010302 874060AZ9	TAKEDA PHARMACEUTICAL CO LTD 3.175% 07/09/2050 DD 07/09/20	1,870,000.000	1,870,000.00	1,993,924.90	123,924.90
FXPF20010302 878742AZ8	TECK RESOURCES LTD 5.400% 02/01/2043 DD 08/08/12	240,000.000	246,741.60	286,646.40	39,904.80
FXPF20010302 87938WAU7	TELEFONICA EMISIONES SA 5.213% 03/08/2047 DD 03/08/17	1,575,000.000	1,824,342.01	2,018,850.75	194,508.74
FXPF20010302 87938WAW3	TELEFONICA EMISIONES SA 4.895% 03/06/2048 DD 03/06/18	1,205,000.000	1,456,654.85	1,511,780.95	55,126.10
FXPF20010302 87938WAX1	TELEFONICA EMISIONES SA 5.520% 03/01/2049 DD 03/01/19	670,000.000	871,835.05	904,091.30	32,256.25
FXPF20010302 87971MBH5	TELUS CORP 4.600% 11/16/2048 DD 06/12/18	305,000.000	386,049.55	400,641.90	14,592.35
FXPF20010302 882384AE0	TEXAS EASTERN TRANSMISSIO 144A 4.150% 01/15/2048 DD 01/09/18	955,000.000	978,919.55	1,060,556.15	81,636.60
FXPF20010302 882484AC2	TEXAS HEALTH RESOURCES 2.328% 11/15/2050 DD 08/11/20	480,000.000	480,000.00	452,323.20	-27,676.80
FXPF20010302 882508BD5	TEXAS INSTRUMENTS INC 4.150% 05/15/2048 DD 05/07/18	305,000.000	409,200.20	408,080.85	-1,119.35
FXPF20010302 88732JAJ7	TIME WARNER CABLE LLC 6.550% 05/01/2037 DD 04/09/07	100,000.000	122,674.00	137,272.00	14,598.00
FXPF20010302 88732JAY4	TIME WARNER CABLE LLC 5.875% 11/15/2040 DD 11/15/10	1,765,000.000	2,025,814.05	2,355,851.40	330,037.35
FXPF20010302 88732JBB3	TIME WARNER CABLE LLC 5.500% 09/01/2041 DD 09/12/11	1,625,000.000	1,826,283.00	2,087,881.25	261,598.25
FXPF20010302 89153VAX7	TOTAL CAPITAL INTERNATIONAL SA 2.986% 06/29/2041 DD 06/29/20	890,000.000	894,230.53	962,944.40	68,713.87
FXPF20010302 89236TGY5	TOYOTA MOTOR CREDIT CORP 3.375% 04/01/2030 DD 04/01/20	130,000.000	129,912.90	152,092.20	22,179.30
FXPF20010302 893574AF0	TRANSCONTINENTAL GAS PIPE LINE 4.450% 08/01/2042 DD 07/13/12	560,000.000	551,018.40	651,705.60	100,687.20
FXPF20010302 89417EAN9	TRAVELERS COS INC/THE 4.050% 03/07/2048 DD 03/07/18	363,000.000	422,427.38	481,548.54	59,121.16
FXPF20010302 90265EAS9	UDR INC 3.100% 11/01/2034 DD 10/11/19	160,000.000	159,948.80	180,020.80	20,072.00
FXPF20010302 90265EAU4	UDR INC 1.900% 03/15/2033 DD 12/14/20	855,000.000	851,391.90	855,188.10	3,796.20
FXPF20010302 907818EF1	UNION PACIFIC CORP 4.050% 11/15/2045 DD 10/29/15	290,000.000	315,685.30	356,807.30	41,122.00
FXPF20010302 907818EK0	UNION PACIFIC CORP 3.350% 08/15/2046 DD 08/08/16	255,000.000	247,898.25	284,707.50	36,809.25
FXPF20010302 907818EQ7	UNION PACIFIC CORP 3.600% 09/15/2037 DD 09/19/17	1,185,000.000	1,236,334.20	1,382,278.80	145,944.60
FXPF20010302 907818EV6	UNION PACIFIC CORP 4.375% 09/10/2038 DD 06/08/18	555,000.000	697,972.40	697,829.25	-143.15
FXPF20010302 907818FM5	UNION PACIFIC CORP 144A 2.973% 09/16/2062 DD 09/16/20	745,000.000	746,728.40	778,145.05	31,416.65
FXPF20010302 911312BW5	UNITED PARCEL SERVICE INC 5.300% 04/01/2050 DD 03/24/20	1,130,000.000	1,574,623.88	1,702,853.50	128,229.62
FXPF20010302 913017CP2	RAYTHEON TECHNOLOGIES CORP 4.050% 05/04/2047 DD 05/04/17	490,000.000	562,103.50	610,412.60	48,309.10
FXPF20010302 91324PAX0	UNITEDHEALTH GROUP INC 6.500% 06/15/2037 DD 12/15/07	85,000.000	121,111.40	135,985.55	14,874.15
FXPF20010302 91324PCZ3	UNITEDHEALTH GROUP INC 4.250% 04/15/2047 DD 03/13/17	140,000.000	162,090.60	185,964.80	23,874.20
FXPF20010302 91324PDQ2	UNITEDHEALTH GROUP INC 4.450% 12/15/2048 DD 12/17/18	115,000.000	138,366.49	158,594.20	20,227.71
FXPF20010302 91324PDT6	UNITEDHEALTH GROUP INC 3.500% 08/15/2039 DD 07/25/19	430,000.000	451,581.70	511,536.60	59,954.90
FXPF20010302 91324PDV1	UNITEDHEALTH GROUP INC 3.875% 08/15/2059 DD 07/25/19	1,530,000.000	1,982,875.80	1,980,875.70	-2,000.10



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FXPF20010302 91533BAE0	VIATRIS INC 144A 3.850% 06/22/2040 DD 06/22/20	1,185,000.000	1,224,006.70	1,337,473.95	113,467.25
FXPF20010302 91911TAQ6	VALE OVERSEAS LTD 3.750% 07/08/2030 DD 07/08/20	1,965,000.000	1,962,486.50	2,186,082.15	223,595.65
FXPF20010302 91912EAA3	VALE SA 5.625% 09/11/2042 DD 09/11/12	220,000.000	236,751.69	294,802.20	58,050.51
FXPF20010302 91913YAL4	VALERO ENERGY CORP 6.625% 06/15/2037 DD 06/08/07	1,090,000.000	1,398,713.30	1,449,907.10	51,193.80
FXPF20010302 92343VCK8	VERIZON COMMUNICATIONS INC 4.862% 08/21/2046 DD 02/21/15	1,165,000.000	1,557,357.05	1,574,427.60	17,070.55
FXPF20010302 92343VCX0	VERIZON COMMUNICATIONS INC 4.522% 09/15/2048 DD 03/13/15	1,135,000.000	1,443,450.67	1,480,130.80	36,680.13
FXPF20010302 92343VDC5	VERIZON COMMUNICATIONS INC 4.125% 08/15/2046 DD 08/01/16	345,000.000	413,678.20	423,297.75	9,619.55
FXPF20010302 92343VDR2	VERIZON COMMUNICATIONS INC 4.812% 03/15/2039 DD 02/03/17	2,340,000.000	2,855,527.45	3,052,810.80	197,283.35
FXPF20010302 92343VDS0	VERIZON COMMUNICATIONS INC 5.012% 04/15/2049 DD 02/03/17	327,000.000	461,797.12	453,293.94	-8,503.18
FXPF20010302 92343VDV3	VERIZON COMMUNICATIONS INC 5.500% 03/16/2047 DD 03/16/17	215,000.000	312,246.65	313,199.10	952.45
FXPF20010302 92343VEA8	VERIZON COMMUNICATIONS INC 4.500% 08/10/2033 DD 08/10/17	1,325,000.000	1,632,139.36	1,671,898.25	39,758.89
FXPF20010302 92343VFD1	VERIZON COMMUNICATIONS INC 4.000% 03/22/2050 DD 03/20/20	715,000.000	884,073.85	865,192.90	-18,880.95
FXPF20010302 92343VFL3	VERIZON COMMUNICATIONS INC 1.500% 09/18/2030 DD 09/18/20	785,000.000	785,060.42	773,319.20	-11,741.22
FXPF20010302 92343VFM1	VERIZON COMMUNICATIONS IN 144A 2.987% 10/30/2056 DD 10/06/20	2,645,000.000	3,018,638.80	2,662,483.45	-356,155.35
FXPF20010302 92553PAW2	VIACOMCBS INC 5.250% 04/01/2044 DD 03/11/14	150,000.000	177,688.50	194,923.50	17,235.00
FXPF20010302 92857WBT6	VODAFONE GROUP PLC 5.125% 06/19/2059 DD 06/19/19	145,000.000	198,531.10	200,117.40	1,586.30
FXPF20010302 92939UAE6	WEC ENERGY GROUP INC 1.800% 10/15/2030 DD 10/09/20	750,000.000	749,317.50	752,212.50	2,895.00
FXPF20010302 931427AT5	WALGREENS BOOTS ALLIANCE INC 4.100% 04/15/2050 DD 04/15/20	205,000.000	215,823.60	216,988.40	1,164.80
FXPF20010302 94106BAB7	WASTE CONNECTIONS INC 3.050% 04/01/2050 DD 03/13/20	305,000.000	292,084.49	331,092.75	39,008.26
FXPF20010302 94106LBB4	WASTE MANAGEMENT INC 3.900% 03/01/2035 DD 02/26/15	290,000.000	339,152.10	355,093.40	15,941.30
FXPF20010302 94106LBM0	WASTE MANAGEMENT INC 2.500% 11/15/2050 DD 11/17/20	810,000.000	801,883.80	818,391.60	16,507.80
FXPF20010302 94973VAY3	ANTHEM INC 4.625% 05/15/2042 DD 05/07/12	175,000.000	203,742.00	228,184.25	24,442.25
FXPF20010302 94973VBB2	ANTHEM INC 4.650% 01/15/2043 DD 09/10/12	1,125,000.000	1,258,911.00	1,474,368.75	215,457.75
FXPF20010302 94973VBF3	ANTHEM INC 5.100% 01/15/2044 DD 08/06/13	435,000.000	520,603.65	603,249.30	82,645.65
FXPF20010302 94973VBL0	ANTHEM INC 4.850% 08/15/2054 DD 08/12/14	110,000.000	123,234.10	140,246.70	17,012.60
FXPF20010302 94974BGQ7	WELLS FARGO & CO 4.900% 11/17/2045 DD 11/17/15	530,000.000	684,072.80	705,912.30	21,839.50
FXPF20010302 960413AS1	WESTLAKE CHEMICAL CORP 5.000% 08/15/2046 DD 02/15/17	245,000.000	259,793.10	317,892.40	58,099.30
FXPF20010302 961214EP4	WESTPAC BANKING CORP VAR RT 11/15/2035 DD 11/16/20	665,000.000	665,000.00	685,056.40	20,056.40
FXPF20010302 961548AV6	WESTROCK MWV LLC 8.200% 01/15/2030 DD 01/18/00	140,000.000	193,146.80	199,511.20	6,364.40
FXPF20010302 96950FAF1	WILLIAMS COS INC/THE 6.300% 04/15/2040 DD 02/09/10	280,000.000	351,948.80	372,383.20	20,434.40
FXPF20010302 96950FAK0	WILLIAMS COS INC/THE 5.800% 11/15/2043 DD 11/15/13	295,000.000	351,347.95	384,951.40	33,603.45
FXPF20010302 96950FAN4	WILLIAMS COS INC/THE 5.400% 03/04/2044 DD 03/04/14	540,000.000	608,736.60	666,959.40	58,222.80
FXPF20010302 976843BM3	WISCONSIN PUBLIC SERVICE CORP 3.300% 09/01/2049 DD 08/14/19	725,000.000	728,948.65	834,293.75	105,345.10
FXPF20010302 98978VAH6	ZOETIS INC 4.700% 02/01/2043 DD 08/01/13	270,000.000	350,244.00	369,729.90	19,485.90
FXPF20010302 98978VAP8	ZOETIS INC 4.450% 08/20/2048 DD 08/20/18	1,300,000.000	1,571,497.10	1,745,276.00	173,778.90
FXPF20010302 98978VAT0	ZOETIS INC 3.000% 05/15/2050 DD 05/12/20	200,000.000	197,810.00	220,502.00	22,692.00



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FXPF20010602 00119LAA9	AG ISSUER LLC 144A 6.250% 03/01/2028 DD 02/13/20	192,000.000	192,313.06	194,160.00	1,846.94
FXPF20010602 00216EAB5	TEKNI-PLEX 10/17 (USD)	180,032.500	174,566.72	177,371.62	2,804.90
FXPF20010602 00216YAC9	LIFE SCIENCES/ASP NAVIGATE 9/2	64,502.410	63,534.87	64,341.15	806.28
FXPF20010602 00241YAS3	AUDIO VISUAL SERVICES 11/20 TL 0.000% 11/19/2025 DD 11/20/20	238,947.460	231,779.04	273,594.84	41,815.80
FXPF20010602 00241YAT1	AUDIO VISUAL SERVICES 12/20 CO 0.000% 03/03/2025 DD 12/04/20	224,250.520	219,230.80	190,473.91	-28,756.89
FXPF20010602 00241YAU8	AUDIO VISUAL SERVICES 12/20 CO 0.000% 10/15/2026 DD 12/04/20	87,350.100	87,131.72	77,741.59	-9,390.13
FXPF20010602 00489DAH4	ACPRODUCTS 2/20 COV-LITE TLB	296,892.880	303,677.52	304,315.20	637.68
FXPF20010602 00775KAB4	ADVISOR GROUP 7/19 TL	288,082.980	284,696.02	284,963.04	267.02
FXPF20010602 00900YAD8	AIMBRIDGE HOSPITALITY 10/19 TL	222,409.820	224,077.90	209,483.36	-14,594.54
FXPF20010602 00925DAD5	*AIRBNB 4/20 COV-LITE TL 0.000% 04/17/2025 DD 04/21/20	331,174.400	337,509.48	358,082.32	20,572.84
FXPF20010602 01374WAD7	ALCHEMY COPYRIGHTS 8/20 COV-LI B	42,990.630	42,668.20	43,098.11	429.91
FXPF20010602 01748LAE8	ALLEGiant TRAVEL 2/20 TL	76,515.280	71,373.52	74,291.75	2,918.23
FXPF20010602 01748YAB6	ALLEGRO MICROSYSTEMS 9/20 COV- 0.000% 09/30/2027 DD 09/10/20	3,213.680	3,181.54	3,205.65	24.11
FXPF20010602 01862LAW8	ALLIANCE LAUNDRY 9/20 COV-LITE 0.000% 10/08/2027 DD 09/18/20	113,360.320	112,510.12	113,218.62	708.50
FXPF20010602 01881UAE5	ALLIANT INSURANCE 4/18	251,046.777	250,906.19	246,861.83	-4,044.36
FXPF20010602 01883LAB9	ALLIANT HOLDINGS INTERMED 144A 4.250% 10/15/2027 DD 10/15/20	53,000.000	53,000.00	54,192.50	1,192.50
FXPF20010602 020ESC125	*ALPHA NATURAL RESOURCES 144A 7.500% 08/01/2020 DD 05/20/14	1,080,000.000	0.00	0.00	0.00
FXPF20010602 02522YAB6	*MURRAY ENERGY 9/20 EXIT PIK TL	53,795.030	53,680.04	51,307.01	-2,373.03
FXPF20010602 03078CAE4	AMERILIFE 2/20 COV-LITE DELAYE	43,137.120	43,136.61	42,490.06	-646.55
FXPF20010602 03768DAB3	APOLLO COMMERCIAL 4/19 TLB	88,286.510	83,360.58	84,755.05	1,394.47
FXPF20010602 03835EAC8	APPLOVIN 8/18 COV-LITE TLB	170,151.940	171,109.91	169,513.87	-1,596.04
FXPF20010602 03836CAS6	ASCENSUS 8/20 COV-LITE TL 0.000% 12/03/2026 DD 08/06/20	466,734.510	467,028.55	467,434.61	406.06
FXPF20010602 03952HAB0	ANCESTRY.COM 12/20 COV-LITE TL	187,904.060	186,025.02	187,998.01	1,972.99
FXPF20010602 04044PAF1	ARISTOCRAT LEISURE 5/18 TLB	167,445.110	168,073.03	165,718.75	-2,354.28
FXPF20010602 04044PAH7	ARISTOCRAT LEISURE 5/20 INCREM	131,825.230	129,188.72	132,073.06	2,884.34
FXPF20010602 04349TAF5	ASCENA RETAIL 7/15 COV-LITE TLB	391,591.030	263,454.62	74,402.30	-189,052.32
FXPF20010602 04649VAV2	ASURION 2/18 COV-LITE TLB	130,466.634	131,142.45	129,107.17	-2,035.28
FXPF20010602 053499AL3	AVAYA INC 144A 6.125% 09/15/2028 DD 09/25/20	296,000.000	304,812.50	316,204.96	11,392.46
FXPF20010602 05349UBC5	AVAYA 6/18 COV-LITE TLB	5,732.720	5,203.99	5,742.75	538.76
FXPF20010602 05604XAP1	BWAY 3/17 TLB	414,789.000	413,711.82	399,752.90	-13,958.92
FXPF20010602 05608QAA5	BY CROWN PARENT LLC / BY 144A 4.250% 01/31/2026 DD 07/31/20	36,000.000	36,000.00	36,900.00	900.00
FXPF20010602 05638UAB8	BARRETTE OUTDOOR LIVING 9/20 COV LT TLB	44,339.720	43,896.32	44,450.57	554.25
FXPF20010602 05988HAB3	BMC SOFTWARE 6/18 (USD)	383,635.920	378,901.84	381,606.49	2,704.65
FXPF20010602 06832EAB6	BARRACUDA NETWORKS 1/18 TLB	343,743.050	345,203.96	342,711.82	-2,492.14
FXPF20010602 06832EAG5	BARRACUDA NETWORKS 10/20 2ND L	94,586.190	93,640.33	95,295.59	1,655.26
FXPF20010602 073685AF6	BEACON ROOFING SUPPLY INC 144A 4.500% 11/15/2026 DD 10/09/19	151,000.000	152,130.00	158,172.50	6,042.50



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FXPF20010602 09071FAK7	OPTION CARE/BIOSCRIP 5/19	230,803.550	229,800.83	230,323.48	522.65
FXPF20010602 09090EAC5	SYNARC-BIOCORE 10/16 COV-LITE	366,561.520	353,742.27	364,501.44	10,759.17
FXPF20010602 09353TAC4	ONTIC 10/19 COV-LITE DELAYED T	7,787.310	7,787.31	7,755.69	-31.62
FXPF20010602 09353TAD2	ONTIC 10/19 COV-LITE TLB	49,839.040	50,275.15	49,636.69	-638.46
FXPF20010602 11284EAL7	WESTINGHOUSE/BROOKFIELD WEC 1/20 COV-LITE TL	277,952.650	279,645.38	276,960.36	-2,685.02
FXPF20010602 12466CAG0	C&D TECHNOLOGIES 12/18	224,628.510	211,234.83	210,027.66	-1,207.17
FXPF20010602 12626JAE7	CPG INTERNATIONAL 5/17	293,716.180	293,472.40	293,275.61	-196.79
FXPF20010602 12670UAB3	CAMPING WORLD 11/16 COV-LITE TLB	297,664.170	278,301.06	294,011.83	15,710.77
FXPF20010602 12769LAB5	CAESARS RESORT 12/17 COV-LITE TL	182,058.970	182,248.31	178,395.94	-3,852.37
FXPF20010602 12769LAD1	CAESARS RESORT 6/20 COV-LITE T	52,761.770	51,178.92	52,778.13	1,599.21
FXPF20010602 12868TAF9	COLE HAAN 2/19 TLB	125,023.960	124,607.63	118,772.76	-5,834.87
FXPF20010602 13201FAS5	CAMBREX 10/20 COV-LITE TLB	54,719.530	54,445.93	55,129.93	684.00
FXPF20010602 14576JAE3	CARROLS RESTAURANT 4/19	202,918.110	190,394.36	197,084.21	6,689.85
FXPF20010602 14713BAF1	APPLE LEISURE 5/18 COV-LITE TL	166,740.680	138,811.62	133,671.00	-5,140.62
FXPF20010602 14835JAN0	CAST & CREW ENTERTAINMENT 1/19 0.000% 02/09/2026 DD 12/21/18	361,218.750	339,882.66	351,397.21	11,514.55
FXPF20010602 14852DAC5	CISION US/CASTLE US 1/20 (USD)	179,912.370	170,661.33	176,145.00	5,483.67
FXPF20010602 14886MAN1	*CATALINA MARKETING 2/19	19,587.890	9,825.36	4,505.21	-5,320.15
FXPF20010602 15669GAH7	CENTURYLINK 1/20 COV-LITE TLB	289,219.880	268,284.39	285,893.85	17,609.46
FXPF20010602 15911AAC7	EMDEON 3/17 COV-LITE TLB	234,166.840	213,647.61	232,878.92	19,231.31
FXPF20010602 16117LBX6	CHARTER COMM OPERATING 10/19 T	203,614.380	199,533.22	202,266.45	2,733.23
FXPF20010602 16412EAA5	CHEPLAPHARM ARZNEIMITTEL 144A 5.500% 01/15/2028 DD 10/15/20	200,000.000	204,500.00	209,000.00	4,500.00
FXPF20010602 17187MAM2	CINCINNATI BELL 8/17 COV-LITE TLB	349,696.440	351,228.10	349,532.08	-1,696.02
FXPF20010602 17288YAC6	CITADEL SECURITIES 2/20 TLB	343,673.763	343,469.74	343,529.42	59.68
FXPF20010602 18269PAB8	CLAROS MORTGAGE 8/19 TLB	373,503.070	368,367.29	374,436.83	6,069.54
FXPF20010602 19257PAB0	COHU 9/18 COV-LITE TLB	81,313.320	80,601.88	79,993.60	-608.28
FXPF20010602 19633FAD3	CYXTERA 3/17 COV-LITE TLB	319,839.510	284,092.45	298,531.80	14,439.35
FXPF20010602 19633FAF8	CYXTERA 5/19 INCREMENTAL TL	42,729.570	39,418.02	39,916.68	498.66
FXPF20010602 20337EAQ4	COMMSCOPE 1/19 TLB 0.000% 04/06/2026 DD 01/28/19	80,990.620	79,515.86	80,281.95	766.09
FXPF20010602 22207EBG8	COTY 3/18 (USD) TLB	141,839.520	139,350.66	133,329.15	-6,021.51
FXPF20010602 22739PAH9	THE CROSBY GROUP 5/19 COV-LITE	101,012.520	98,733.46	98,487.21	-246.25
FXPF20010602 22750JAC8	CROSS INSURANCE 9/20 COV-LITE	58,257.350	57,674.78	58,257.35	582.57
FXPF20010602 22834KAB7	CINEWORLD 2/18 (USD) COV-LITE	293,345.050	281,901.87	197,960.97	-83,940.90
FXPF20010602 22834KAH4	CINEWORLD 11/20 WHEN ISSUED TL	38,608.880	38,608.88	45,816.00	7,207.12
FXPF20010602 23343FAB0	ARSENAL WGH/WCG 12/19 COV-LITE TL	201,666.590	201,269.94	202,003.37	733.43
FXPF20010602 23918VAY0	DAVITA 2/20 TLB	172,196.160	173,394.66	170,551.69	-2,842.97
FXPF20010602 24664GAD3	DELEK 3/18 COV-LITE TLB	174,544.930	173,963.70	167,372.88	-6,590.82



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FXPF20010602 25471YAF9	DISCOVERORG 1/19 COV-LITE TLB	222,246.510	222,682.80	221,968.70	-714.10
FXPF20010602 26812CAE6	DAE AVIATION (STANDARD AERO) 2	252,024.549	243,806.13	239,423.32	-4,382.81
FXPF20010602 26812CAF3	DAE AVIATION (STANDARD AERO) 2	135,497.070	131,078.58	128,722.22	-2,356.36
FXPF20010602 26929CAD8	EXCELITAS 11/17 (EUR) TL	60,885.110	67,062.10	73,378.53	6,316.43
FXPF20010602 26929CAG1	EXCELITAS 12/18 ADD-ON TLB	105,437.240	103,855.67	104,646.46	790.79
FXPF20010602 29102TAB8	PRESS GANEY 7/19 TLB 0.000% 07/24/2026 DD 07/02/19	152,776.210	145,314.87	150,675.54	5,360.67
FXPF20010602 29373UAC5	ENVISION HEALTHCARE 9/18	23,191.020	19,364.50	19,274.75	-89.75
FXPF20010602 29481PAH4	ERESEARCH TECHNOLOGY 2/20 TL 0.000% 02/04/2027 DD 11/05/19	326,053.520	322,957.93	322,385.42	-572.51
FXPF20010602 30191BAB7	F-BRASILE SPA / F-BRASILE 144A 7.375% 08/15/2026 DD 08/09/19	505,000.000	497,396.97	489,850.00	-7,546.97
FXPF20010602 30233FAF9	EYEMART 8/17 COV-LITE TL	111,370.810	111,507.79	110,535.53	-972.26
FXPF20010602 35906ABF4	FRONTIER COMMUNICATIONS C 144A 5.000% 05/01/2028 DD 11/25/20	111,000.000	111,000.00	115,717.50	4,717.50
FXPF20010602 35906ABG2	FRONTIER COMMUNICATIONS C 144A 6.750% 05/01/2029 DD 11/25/20	113,000.000	114,182.60	120,910.00	6,727.40
FXPF20010602 35906EAL4	FRONTIER COMMUNICATIONS 10/20	131,370.220	129,399.67	131,781.41	2,381.74
FXPF20010602 36172KAC5	GLOBAL HEALTHCARE EXCHANGE 6/17 COV-LITE TL	282,728.300	282,021.49	277,308.40	-4,713.09
FXPF20010602 36249VAG1	GYPSUM 5/18 TLB	222,731.300	222,940.67	221,524.10	-1,416.57
FXPF20010602 36250LAP9	GTT 5/18 (USD) COV-LITE TL	274,953.290	228,873.87	214,029.14	-14,844.73
FXPF20010602 365556AU3	GARDNER DENVER/INGERSOLL-RAND 0.000% 03/01/2027 DD 01/27/20	122,684.880	122,531.53	120,936.62	-1,594.91
FXPF20010602 37190DAF0	GENUINE FINANCIAL/HIRERIGHT 0.000% 07/12/2025 DD 06/13/18	255,095.070	236,242.63	246,697.34	10,454.71
FXPF20010602 374276AJ2	GETTY IMAGES INC 144A 9.750% 03/01/2027 DD 02/19/19	125,000.000	127,500.00	132,500.00	5,000.00
FXPF20010602 37427UAJ9	GETTY IMAGES 2/19 COV-LITE	215,488.770	215,758.11	211,717.72	-4,040.39
FXPF20010602 37427UAK6	GETTY IMAGES 2/19 COV-LITE (EUR) TLB	155,140.830	171,446.33	185,433.86	13,987.53
FXPF20010602 37610GAB4	RB MEDIA 8/18 TL 0.000% 08/29/2025 DD 08/01/18	124,029.400	124,062.57	123,151.27	-911.30
FXPF20010602 38120UAB4	GOLDEN STATE MEDICAL 6/19 COV-LITE TL	167,331.600	165,658.28	165,658.28	0.00
FXPF20010602 38740TAB7	HOWDEN 9/19 TLB	218,050.240	218,595.37	217,505.11	-1,090.26
FXPF20010602 39479UAJ2	GENESYS 2/18 (USD) COV-LITE	298,715.309	295,450.74	298,082.03	2,631.29
FXPF20010602 39843PAG8	GRIFOLS 11/19 (USD) COV-LITE T	143,172.010	144,290.19	141,830.49	-2,459.70
FXPF20010602 404122BA0	HCA 10/19 B12 TLB	364,118.070	365,865.15	363,662.92	-2,202.23
FXPF20010602 40422KAB7	HEARTHSIDE FOOD 4/18 COV-LITE TL	301,435.470	297,818.25	295,783.55	-2,034.70
FXPF20010602 41151PAN5	HARBOR FREIGHT TOOLS 10/20 COV-LITE TLB	368,316.310	366,621.74	367,701.22	1,079.48
FXPF20010602 41254HAG4	HARGRAY COMMUNICATIONS 3/17 COV-LITE TLB	190,744.270	191,209.52	190,664.16	-545.36
FXPF20010602 421300AG9	HAYWARD INDUSTRIES 8/17 COV-LITE TLB	209,401.510	207,516.90	206,696.04	-820.86
FXPF20010602 44332EAP1	HUB INTERNATIONAL 4/18 (USD)	100,536.220	100,403.51	98,620.00	-1,783.51
FXPF20010602 44332EAT3	HUB INTERNATIONAL 10/19 INCREM	181,991.490	183,662.18	182,275.40	-1,386.78
FXPF20010602 44915KAB3	*HYPERION MATERIALS & TECHNOLOGIES 8/19 COV-LITE TL	272,048.680	267,967.94	251,304.97	-16,662.97
FXPF20010602 44988LAF4	ARBY'S/INSPIRE BRANDS 1/20 COV -LITE TLB	246,234.810	251,555.23	243,856.18	-7,699.05
FXPF20010602 44988LAG2	ARBY'S/INSPIRE BRANDS 11/20 CO 0.000% 12/15/2027 DD 11/12/20	108,885.090	107,796.24	108,918.84	1,122.60



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FXPF20010602 45074HAB4	IXS 2/20 COV-LITE TLB	145,657.740	144,201.16	145,839.81	1,638.65
FXPF20010602 45174HBG1	IHEARTCOMMUNICATIONS INC 144A 4.750% 01/15/2028 DD 11/22/19	128,000.000	131,765.21	131,360.00	-405.21
FXPF20010602 45323KAB6	IMPRIVATA 12/20 COV-LITE TL	103,450.530	102,416.02	103,450.53	1,034.51
FXPF20010602 45567YAJ4	INTERNET BRANDS 8/17 COV-LITE	436,952.832	437,437.86	430,564.58	-6,873.28
FXPF20010602 45567YAL9	INTERNET BRANDS 6/20 INCREMENT	151,272.780	146,734.59	150,667.69	3,933.10
FXPF20010602 45827MAA5	INTELLIGENT PACKAGING LTD 144A 6.000% 09/15/2028 DD 09/11/20	129,000.000	129,290.00	132,547.50	3,257.50
FXPF20010602 46269KAJ3	IRIDIUM COMMUNICATIONS 11/19 C	208,636.040	211,114.64	209,476.84	-1,637.80
FXPF20010602 46284NAQ2	IRON MOUNTAIN 3/18 TLB	136,292.520	135,823.66	134,759.23	-1,064.43
FXPF20010602 46583DAB5	LANDESK SOFTWARE 12/20 COV-LIT	173,504.720	170,902.15	172,907.86	2,005.71
FXPF20010602 46583DAD1	LANDESK SOFTWARE 11/20 DD TLB	50,769.850	50,008.30	50,008.30	0.00
FXPF20010602 46583DAE9	LANDESK SOFTWARE DD TLB2	34,010.870	33,500.71	33,500.71	0.00
FXPF20010602 47009YAK3	PHARMACEUTICAL PRODUCT 3/18 COV-LITE TL	245,798.952	246,944.37	245,585.11	-1,359.26
FXPF20010602 47077DAF7	JANE STREET 2/20 TL	389,183.370	388,210.41	388,113.12	-97.29
FXPF20010602 47214DAK0	WENCOR 6/19 COV-LITE TL	65,281.390	59,609.71	60,320.00	710.29
FXPF20010602 48242YAQ5	KBR 2/20 COV-LITE TLB	242,734.780	244,555.30	242,127.94	-2,427.36
FXPF20010602 49387TAV8	KIK CUSTOM PRODUCTS 12/20 TLB	120,281.630	119,078.81	120,131.28	1,052.47
FXPF20010602 50106GAE2	KRONOS ACQUISITION HOLDIN 144A 5.000% 12/31/2026 DD 12/22/20	155,000.000	158,240.00	161,697.55	3,457.55
FXPF20010602 50217UAS6	BOYD 8/18 COV-LITE TLB	398,249.940	354,444.64	386,019.68	31,575.04
FXPF20010602 50217UAV9	BOYD 8/18 2ND LIEN COV-LITE TL	48,832.270	36,990.44	47,123.14	10,132.70
FXPF20010602 50217UAW7	BOYD 7/19 TL	91,009.370	83,159.81	89,985.51	6,825.70
FXPF20010602 505742AM8	LADDER CAPITAL FINANCE HO 144A 4.250% 02/01/2027 DD 01/30/20	85,000.000	79,104.74	83,512.50	4,407.76
FXPF20010602 51187GAC6	WORLDSTRIDES / LAKELAND TOURS 0.000% 12/16/2024 DD 11/28/17	86,413.120	86,089.08	33,485.08	-52,604.00
FXPF20010602 51187GAP7	WORLDSTRIDES / LAKELAND TOURS 0.000% 09/25/2023 DD 09/24/20	18,400.330	17,037.35	18,400.33	1,362.98
FXPF20010602 52729KAP1	LEVEL 3 11/19 COV-LITE TLB	325,112.350	326,129.95	319,354.61	-6,775.34
FXPF20010602 538034AX7	LIVE NATION ENTERTAINMENT 144A 3.750% 01/15/2028 DD 01/04/21	33,000.000	33,000.00	33,343.20	343.20
FXPF20010602 54805BAB5	ORYX SOUTHERN/ORYX MIDSTREAM 0.000% 05/22/2026 DD 04/02/19	124,867.000	123,228.74	121,667.91	-1,560.83
FXPF20010602 552697AQ7	MDC PARTNERS INC 144A STEP 05/01/2024 DD 03/23/2016	176,000.000	159,280.00	178,420.00	19,140.00
FXPF20010602 55280FAG6	MICRO FOCUS 4/17 (USD) COV-LITE TLB3	60,263.880	60,289.20	59,359.92	-929.28
FXPF20010602 55280FAL5	MICRO FOCUS 5/20 (USD) TL 0.000% 06/05/2025 DD 02/03/20	16,804.090	16,383.99	16,916.17	532.18
FXPF20010602 55292HAB9	MITEL NETWORKS 7/18 TL	82,556.700	75,678.22	74,456.24	-1,221.98
FXPF20010602 552953CG4	MGM RESORTS INTERNATIONAL 6.750% 05/01/2025 DD 05/04/20	161,000.000	161,000.00	174,266.40	13,266.40
FXPF20010602 55303YAC7	VIGOR/MHI 9/19 COV-LITE TLB	174,942.360	174,723.69	174,067.65	-656.04
FXPF20010602 55316HAB1	GENESEE & WYOMING 11/19 COV-LI	188,719.770	190,337.11	188,159.27	-2,177.84
FXPF20010602 55328HAE1	MULTIPLAN 6/16 COV-LITE TL	195,825.570	190,723.62	194,725.03	4,001.41
FXPF20010602 57767EAB8	MAVENIR SYSTEMS 4/18 TLB	153,529.460	151,994.16	152,377.99	383.83
FXPF20010602 57777PAB1	EXPRESS OIL 2/18 TL	398,490.704	385,969.52	390,720.14	4,750.62



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FXPF20010602 57777PAE5	EXPRESS OIL/MAVIS TIRE 11/20 ADD-ON TLB	129,603.990	127,011.91	129,928.00	2,916.09
FXPF20010602 57906PAG4	MCAFEE 10/18 (USD) COV-LITE TLB	160,266.370	148,284.23	160,146.17	11,861.94
FXPF20010602 58401DAC8	CAPITAL VISION/MYEYEDR 8/19 COV-LITE TL	118,176.130	117,991.76	116,150.59	-1,841.17
FXPF20010602 58401DAD6	CAPITAL VISION/MYEYEDR 8/19 COV-LITE DELAYED TL	79,690.930	79,601.87	78,325.03	-1,276.84
FXPF20010602 59562TAK8	SERVICE KING 10/15 INCREMENTAL COV-LITE TL	318,926.320	310,927.50	324,308.20	13,380.70
FXPF20010602 59563KAA8	MIDAS INTERMEDIATE HOLDCO 144A 7.875% 10/01/2022 DD 09/24/14	129,000.000	117,712.50	122,550.00	4,837.50
FXPF20010602 60662WAP7	MITCHELL INTERNATIONAL 7/20 AD	226,236.070	212,661.91	226,122.95	13,461.04
FXPF20010602 61022YAC5	MONOTYPE IMAGING 10/19 COV-LIT	179,622.790	171,696.10	169,145.39	-2,550.71
FXPF20010602 61647DAF9	MORAN FOODS/SAVE A LOT 4/20 2N	377,006.200	132,894.69	327,995.39	195,100.70
FXPF20010602 62704PAM5	MURRAY ENERGY CORP 144A 12.000% 04/15/2024 DD 06/29/18	350,292.000	3.50	3,926.77	3,923.27
FXPF20010602 62936DAR1	NPC INTERNATIONAL 3/17	158,778.200	73,277.44	149,030.81	75,753.37
FXPF20010602 63530QAJ8	NATIONAL CINEMEDIA LLC 144A 5.875% 04/15/2028 DD 10/08/19	203,000.000	195,691.57	171,535.00	-24,156.57
FXPF20010602 63689EAK1	NATIONAL MENTOR/CIVITAS 3/19 TLC	15,812.640	15,758.69	15,776.43	17.74
FXPF20010602 64072UAH5	CEQUEL/SUDDENLINK 10/18 TLB	74,068.940	74,068.94	72,846.80	-1,222.14
FXPF20010602 64072UAK8	CABLEVISION SYSTEMS/ALTICE USA 0.000% 04/15/2027 DD 09/18/19	477,041.480	478,630.02	472,070.71	-6,559.31
FXPF20010602 65343UAC6	PROMONTORY INTERFINANCIAL 10/19 COV-LITE TLB	103,491.460	104,106.21	102,629.38	-1,476.83
FXPF20010602 65557PAD6	NORDAM GROUP 4/19 TLB	201,531.930	200,524.28	161,225.54	-39,298.74
FXPF20010602 66989BAF8	*NOVARIA 1/20 COV-LITE TLB	404,457.640	400,413.07	380,525.88	-19,887.19
FXPF20010602 67613NAH0	OECONNECTION 9/19 COV-LITE TL	118,964.160	119,065.25	117,477.11	-1,588.14
FXPF20010602 67613NAJ6	OECONNECTION 9/19 DELAYED TL	735.750	735.75	726.55	-9.20
FXPF20010602 68162RAC5	WEST CORP 10/17 COV-LITE TL	246,228.370	172,964.07	238,021.58	65,057.51
FXPF20010602 68246UAH7	SMART START 8/20 TL	64,309.790	63,666.69	64,336.80	670.11
FXPF20010602 69515EAH5	PACKAGING COORDINATORS/PCI PHA 0.000% 09/25/2027 DD 09/15/20	161,024.420	160,219.30	161,024.42	805.12
FXPF20010602 69888XAA7	PAR PHARMACEUTICAL INC 144A 7.500% 04/01/2027 DD 03/28/19	235,000.000	233,825.00	254,975.00	21,150.00
FXPF20010602 69946EAT8	PAREXEL INTERNATIONAL 8/17 TLB	169,553.380	166,101.27	166,453.94	352.67
FXPF20010602 70323KAC2	PATHWAY VET 3/20 COV-LITE TL	73,899.580	72,052.08	73,788.73	1,736.65
FXPF20010602 70323KAD0	PATHWAY VET 3/20 COV-LT DD	12,087.560	11,936.46	12,069.43	132.97
FXPF20010602 70455DAG9	PCI GAMING 5/19 COV-LITE TL	185,362.260	172,019.61	183,108.25	11,088.64
FXPF20010602 70476XAH8	PETVET CARE 11/18 TL	63,705.690	62,909.37	62,790.24	-119.13
FXPF20010602 71645XAC3	PETROCHOICE HOLDINGS 9/15 COV-LITE TL	262,578.373	249,449.45	249,449.45	0.00
FXPF20010602 72431HAB6	PLY GEM/PISCES MIDCO 3/18 TL	168,863.180	168,282.29	168,441.02	158.73
FXPF20010602 727493AB4	PLANTRONICS INC 144A 5.500% 05/31/2023 DD 05/27/15	120,000.000	113,000.00	120,300.00	7,300.00
FXPF20010602 72749DAC0	PLANTRONICS 5/18 COV-LITE TLB	30,623.380	27,689.97	29,905.57	2,215.60
FXPF20010602 72751PAD6	PLANVIEW 12/20 COV-LITE DELAYE 0.000% 12/17/2027 DD 11/30/20	21,539.730	21,539.73	21,539.73	0.00
FXPF20010602 72753RAB4	PLASKOLITE 11/18 COV-LITE TL	207,047.670	197,212.91	206,012.43	8,799.52
FXPF20010602 72811HAC4	PLAYCORE 9/17 COV-LITE TL	123,706.630	117,433.26	116,902.77	-530.49



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FXPF20010602 72813NAU9	PLAY POWER 5/19 COV-LITE TLB	77,389.650	73,038.48	73,810.38	771.90
FXPF20010602 72819QAM4	PLAZE 7/19 COV-LITE TLB	260,464.970	260,139.38	255,745.34	-4,394.04
FXPF20010602 73172NAB4	POLYCONCEPT 8/16 TLB	266,788.806	266,121.83	250,781.48	-15,340.35
FXPF20010602 73178EAC6	POLYMER PROCESS/PROCESS	234,891.300	226,120.78	230,585.74	4,464.96
FXPF20010602 73813HAB2	POTTERS INDUSTRIES 11/20 COV-L 0.000% 12/31/2023 DD 11/09/20	77,804.460	77,026.42	77,804.46	778.04
FXPF20010602 74028HAC9	PRECISION MEDICINE 11/20 COV-LT TL	129,475.520	127,533.39	129,475.52	1,942.13
FXPF20010602 74028HAD7	PRECISION MEDICINE 11/20 COV-LT DD	16,888.110	16,888.11	16,888.11	0.00
FXPF20010602 74036YAF5	PRECYSE SOLUTIONS 4/16 COV-LITE	212,774.210	179,038.37	210,978.40	31,940.03
FXPF20010602 74101YAD0	PRESIDIO 1/20 COV-LITE TLB	77,723.370	77,529.06	77,407.81	-121.25
FXPF20010602 74274NAC7	PROLAMINA 11/16 COV-LITE TL	177,293.880	171,188.81	176,850.65	5,661.84
FXPF20010602 74274NAG8	PROLAMINA 11/20 EXTENDED COV-L	114,345.110	113,201.66	113,988.35	786.69
FXPF20010602 74339DAB4	PROJECT ALPHA (QLIK) 4/17 COV-LITE TLB	358,315.090	356,570.88	354,581.45	-1,989.43
FXPF20010602 74339NAB2	AUTODATA 5/19 COV-LITE TLB	203,418.740	204,086.33	201,130.28	-2,956.05
FXPF20010602 74834YAH5	DELL SOFTWARE (QUEST/ONE	283,813.240	279,680.98	278,491.74	-1,189.24
FXPF20010602 74841CAA9	QUICKEN LOANS LLC / QUICK 144A 3.625% 03/01/2029 DD 09/14/20	93,000.000	93,000.00	94,860.00	1,860.00
FXPF20010602 74841CAB7	QUICKEN LOANS LLC / QUICK 144A 3.875% 03/01/2031 DD 09/14/20	93,000.000	93,000.00	96,487.50	3,487.50
FXPF20010602 75008QAL0	RACKSPACE HOSTING 11/17 COV-LITE TLB	193,066.560	177,965.96	192,632.16	14,666.20
FXPF20010602 75025KAF5	RCN CABLE 9/20 TL 0.000% 09/25/2026 DD 09/08/20	404,803.580	406,017.99	404,993.84	-1,024.15
FXPF20010602 75026JAC4	RADIATE HOLDCO LLC / RADI 144A 4.500% 09/15/2026 DD 09/25/20	146,000.000	146,000.00	150,562.50	4,562.50
FXPF20010602 75865HAC2	THERMA HOLDINGS 12/20 COV-LITE	68,470.680	67,785.97	68,242.67	456.70
FXPF20010602 75865HAD0	THERMA HOLDINGS 12/20 COV-LITE DD TL	13,167.430	13,167.43	13,123.58	-43.85
FXPF20010602 76100LAH5	RESEARCH NOW/SURVEY SAMPLING 12/17 COV-LITE TLB	186,703.410	183,152.01	183,296.07	144.06
FXPF20010602 76171JAB7	REYNOLDS GROUP 1/20 TLB 0.000% 02/04/2027 DD 01/21/20	116,277.790	116,132.44	115,405.71	-726.73
FXPF20010602 78466DBD5	SS&C TECHNOLOGIES 4/18 COV-LT TLB3	91,820.170	92,411.50	90,534.69	-1,876.81
FXPF20010602 78466DBE3	SS&C TECHNOLOGIES 4/18 COV-LT TLB4	71,048.320	71,505.86	70,053.64	-1,452.22
FXPF20010602 78466DBF0	SS&C TECHNOLOGIES 10/18 ADD-ON B5 COV-LITE TLB	226,752.140	219,854.73	223,947.22	4,092.49
FXPF20010602 78466YAL2	SRS DISTRIBUTION 5/18 COV-LITE TLB	390,849.130	387,331.49	384,149.98	-3,181.51
FXPF20010602 78477MAC5	FIRST ADVANTAGE 1/20 TLB	154,546.990	147,264.23	151,842.42	4,578.19
FXPF20010602 78571YBE9	SABRE 12/20 TLB	58,993.920	58,403.98	59,067.66	663.68
FXPF20010602 78572GAN8	SABRE INDUSTRIES 4/19 COV-LITE	67,638.380	68,019.18	67,300.19	-718.99
FXPF20010602 78638JAB0	SAFE FLEET 2/18 COV-LITE TL	250,412.270	240,838.02	244,777.99	3,939.97
FXPF20010602 79471XAC5	CRGT 2/17 TL	274,074.490	257,630.02	262,426.32	4,796.30
FXPF20010602 79546VAM8	SALLY HOLDINGS LLC / SALL 144A 8.750% 04/30/2025 DD 04/24/20	132,000.000	132,000.00	146,520.00	14,520.00
FXPF20010602 80358TAC0	PROMETRIC 1/18 COV-LITE TL	148,891.190	141,183.67	144,647.79	3,464.12
FXPF20010602 80875AAP6	SCIENTIFIC GAMES 1/18 B5	218,083.590	212,380.91	212,686.02	305.11
FXPF20010602 81271EAB7	MICRO FOCUS 6/17 (SEATTLE	407,245.350	407,416.39	401,136.67	-6,279.72



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FXP ALL MANAGER ACCOUNTS

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FXPF20010602 816194AV6	SELECT MEDICAL 2/17 COV-LITE 0.000% 03/06/2025 DD 01/26/17	221,841.980	222,126.87	219,623.56	-2,503.31
FXPF20010602 816196AT6	SELECT MEDICAL CORP 144A 6.250% 08/15/2026 DD 08/01/19	129,000.000	139,645.08	138,922.68	-722.40
FXPF20010602 81733HAE6	SEQUA 7/20 EXTENDED COV-LITE T	168,962.620	168,911.53	169,807.43	895.90
FXPF20010602 81946HAB5	SHAPE TECHNOLOGIES 4/18 COV-LITE TL	316,812.900	260,406.34	276,023.24	15,616.90
FXPF20010602 829259BA7	SINCLAIR TELEVISION GROUP 144A 4.125% 12/01/2030 DD 12/04/20	67,000.000	67,000.00	68,556.41	1,556.41
FXPF20010602 83417UAH9	SOLARWINDS 3/18 TLB	437,831.402	440,370.81	417,397.81	-22,973.00
FXPF20010602 83420LAK7	SOLENIS 6/18 (USD) COV-LITE TL	234,244.310	231,252.82	233,717.26	2,464.44
FXPF20010602 83420LAL5	SOLENIS 6/18 (EUR) COV-LITE TL	184,586.430	213,844.82	226,227.90	12,383.08
FXPF20010602 83420LAN1	SOLENIS 6/18 2ND LIEN COV-LITE TL	199,945.840	185,879.48	198,612.20	12,732.72
FXPF20010602 83578BAM5	DATATEL/ELLUCIAN 9/20 COV-LITE TLB	194,464.510	193,006.03	194,602.58	1,596.55
FXPF20010602 84749AAA5	SPECIALTY BUILDING PRODUC 144A 6.375% 09/30/2026 DD 09/30/20	357,000.000	357,030.00	378,327.18	21,297.18
FXPF20010602 84857HAW0	SPIRIT AEROSYSTEMS 10/20 COV-L 0.000% 01/15/2025 DD 09/22/20	79,977.780	79,577.89	80,577.61	999.72
FXPF20010602 85205TAM2	SPIRIT AEROSYSTEMS INC 144A 5.500% 01/15/2025 DD 10/05/20	34,000.000	34,000.00	35,866.60	1,866.60
FXPF20010602 85570DAE2	STARWOOD PROPERTY 9/20 INCREMENTAL TLB2	96,638.120	95,671.73	96,638.12	966.39
FXPF20010602 85940XAC5	STERLING INFOSYSTEMS 6/15 COV-LITE TL	251,124.395	247,364.81	241,079.42	-6,285.39
FXPF20010602 87242CAB4	ELO TOUCH SOLUTIONS 12/18	113,259.290	112,027.50	111,701.97	-325.53
FXPF20010602 87817JAE8	TEAM HEALTH 1/17 COV-LITE TL	117,069.820	79,760.04	103,962.68	24,202.64
FXPF20010602 87853EAE4	*TECHNICOLOR 7/20 (USD) NEW MON	28,169.250	28,169.25	30,546.17	2,376.92
FXPF20010602 87978GAB5	*TEMPLAR ENERGY 11/13 RC	112,124.150	46,666.96	11,212.42	-35,454.54
FXPF20010602 87978GAG4	*TEMPLAR ENERGY 6/20 DIP RC 0.000% 11/03/2021 DD 06/03/20	7,008.866	7,008.86	7,008.86	0.00
FXPF20010602 88023HAD2	TEMPO ACQUISITION/ALIGHT SOLUT 0.000% 11/02/2026 DD 07/29/20	546,799.750	526,246.37	542,359.74	16,113.37
FXPF20010602 88516DAB9	THOR INDUSTRIES 10/18 (USD)	93,870.320	94,105.00	93,635.64	-469.36
FXPF20010602 88516DAC7	THOR INDUSTRIES 10/18 (EUR)	122,909.090	138,310.36	150,150.81	11,840.45
FXPF20010602 892231AB7	TOWNSQUARE MEDIA INC 144A 6.875% 02/01/2026 DD 01/06/21	109,000.000	110,490.00	114,158.97	3,668.97
FXPF20010602 89223EAD5	TOWNSQUARE MEDIA 2/17 COV-LITE TLB	161,178.230	158,415.58	160,170.87	1,755.29
FXPF20010602 89341VAV4	TRANSACTION NETWORK 2/13 TLB	233,367.660	226,366.63	231,033.98	4,667.35
FXPF20010602 89416FAQ0	TRAVEL LEADERS 8/18 COV-LITE TLB	449,683.510	451,369.80	395,721.49	-55,648.31
FXPF20010602 89778PAB3	TECTUM HOLDINGS/TRUCK HERO 5/17 COV-LITE TL	216,655.020	210,699.65	216,208.71	5,509.06
FXPF20010602 90290HAM4	US INFRASTRUCTURE 6/17 TLB	198,015.080	196,046.97	197,767.56	1,720.59
FXPF20010602 90290MAC5	US FOODS INC 144A 6.250% 04/15/2025 DD 04/28/20	125,000.000	125,000.00	133,593.75	8,593.75
FXPF20010602 90350HAF6	US ANESTHESIA 6/17 COV-LITE TL	146,137.880	142,252.74	142,598.42	345.68
FXPF20010602 90351JAD6	UBER 3/18 TL	368,337.700	367,284.26	369,335.90	2,051.64
FXPF20010602 90372AAJ7	US OUTPATIENT/US RADIOLOGY COV-LT TL	250,619.660	245,607.27	248,504.43	2,897.16
FXPF20010602 90388HAB1	ULTRA RESOURCES (UPL) 4/17 COV-LITE TL	1,062,553.840	624,728.53	762,382.38	137,653.85
FXPF20010602 91335PAE9	UNIVAR 11/17 (USD) COV-LITE TLB3	103,558.530	103,920.98	103,022.10	-898.88
FXPF20010602 91678HAB8	UPSTREAM REHABILITATION 10/19 COV-LITE TL	177,164.550	178,050.38	176,500.18	-1,550.20



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FXPF20010602 91834WAC4	VEEAM SOFTWARE 2/20 TLB	118,613.470	118,613.47	117,872.14	-741.33
FXPF20010602 9226ALAA2	VENATOR FINANCE SARL / VE 144A 9.500% 07/01/2025 DD 05/22/20	225,000.000	220,518.00	245,250.00	24,732.00
FXPF20010602 92531HAB3	VERSCEND 8/18 TLB 0.000% 08/27/2025 DD 07/31/18	307,008.380	299,128.42	306,394.36	7,265.94
FXPF20010602 92549KAC4	VETCOR PROFESSIONAL 7/18 TL	142,218.780	139,018.85	139,196.63	177.78
FXPF20010602 92565EAB9	CAESARS ENTERTAINMENT	275,022.450	276,158.29	270,140.80	-6,017.49
FXPF20010602 92837TAA0	AUSTIN BIDCO INC 144A 7.125% 12/15/2028 DD 12/17/20	26,000.000	26,000.00	27,137.50	1,137.50
FXPF20010602 92858RAA8	VMED O2 UK FINANCING I PL 144A 4.250% 01/31/2031 DD 09/24/20	201,000.000	201,000.00	205,020.00	4,020.00
FXPF20010602 92937JAM5	CPP 4/18 COV-LITE TLB	344,633.920	339,507.05	321,247.06	-18,259.99
FXPF20010602 94847DAB7	WEDDINGWIRE TL	196,664.130	188,393.38	191,501.70	3,108.32
FXPF20010602 94935RAB9	WELD NORTH EDUCATION 2/18	285,550.270	285,907.22	284,122.52	-1,784.70
FXPF20010602 96208UAP6	WRIGHT EXPRESS 5/19 COV-LITE TLB3	467,565.558	470,099.77	463,984.01	-6,115.76
FXPF20010602 96289EAB5	WHEEL PROS 10/20 TL	50,770.510	49,755.10	49,793.18	38.08
FXPF20010602 96758DBA0	WIDOPENWEST 6/17 TLB	349,447.000	338,523.98	347,601.92	9,077.94
FXPF20010602 96925HAF9	IMG WORLDWIDE 5/18 TLB	214,291.962	210,157.95	196,790.74	-13,367.21
FXPF20010602 96925HAG7	IMG WORLDWIDE 5/20 COV-LITE TL	53,766.710	53,766.71	55,110.88	1,344.17
FXPF20010602 97246FAF3	WILSONART INTERNATIONAL 8/17 TLB	413,763.890	414,454.88	414,074.21	-380.67
FXPF20010602 97605HAC1	WHEEL PROS 3/18 TL	216,568.320	213,662.87	212,399.38	-1,263.49
FXPF20010602 97654QAE7	WIRECO WORLD GROUP 9/16 COV-LITE TLB	189,656.762	179,699.78	179,936.85	237.07
FXPF20010602 97789LAB2	WOLVERINE ESCROW LLC 144A 9.000% 11/15/2026 DD 11/27/19	312,000.000	308,911.37	295,323.60	-13,587.77
FXPF20010602 98310CAC6	WYNDHAM HOTELS 5/18 COV-LITE TLB	145,479.660	146,135.14	144,315.82	-1,819.32
FXPF20010602 98379EAE6	XPO LOGISTICS 2/18 COV-LITE	141,497.180	115,590.93	140,612.82	25,021.89
FXPF20010602 98919VAB1	ZAYO GROUP HOLDINGS INC 144A 6.125% 03/01/2028 DD 03/09/20	104,000.000	103,340.85	109,980.00	6,639.15
FXPF20010602 98919XAB7	ZAYO 2/20 (USD) COV-LITE TL 0.000% 03/09/2027 DD 02/05/20	156,915.530	156,523.24	155,738.66	-784.58
FXPF20010602 99AAB8174	*NUMERICABLE / YPSO / ALTICE	112,656.720	111,882.76	110,009.29	-1,873.47
FXPF20010602 99AAD3157	*ICCN 2/15 TL	1,499,437.800	1,424,465.92	1,484,443.42	59,977.50
FXPF20010602 99AAD3165	*SIVANTOS/WIDEX 7/18 (USD) TLB 0.000% 02/27/2026 DD 07/06/18	144,300.260	144,901.99	138,889.00	-6,012.99
FXPF20010602 99AAE0228	*ESSAR STEEL/ALGOMA 11/18 COV-LITE TL	693,397.530	594,309.06	554,718.02	-39,591.04
FXPF20010602 99AAE0418	*ALGOMA STEEL PARENT S.C.A. SENIOR NOTES DUE 2047	1,197,740.000	287,467.18	449,152.50	161,685.32
FXPF20010602 99AAE2117	*CATALINA MARKETING 2/19 COMMON STOCK EQUITY	1,659.000	87.10	12.44	-74.66
FXPF20010602 99AAE3594	*DIRECT CHASSISLINK 4/19 2ND LIEN COV-LITE TL	332,261.760	301,623.54	329,979.12	28,355.58
FXPF20010602 99AAF1373	*GO DADDY 9/19 COV-LITE TLB	335,279.870	337,555.59	335,385.48	-2,170.11
FXPF20010602 99AAF4443	*MASMOVIL 12/19 TLB 0.000% 05/07/2026 DD 12/31/19	307,646.360	308,320.11	309,072.30	752.19
FXPF20010602 99AAF7370	*SUNDYNE 2/20 TLB	158,393.840	156,809.90	155,027.97	-1,781.93
FXPF20010602 99AAF8931	*VNU 5/20 B5 TLB 0.000% 06/04/2025 DD 05/07/20	142,619.370	139,766.99	143,302.52	3,535.53
FXPF20010602 99AAF9012	*CORNERSTONE ONDEMAND 4/20 TLB	185,996.500	180,416.60	186,627.03	6,210.43
FXPF20010602 99AAF9616	*NPC INTERNATIONAL 5/20 INCREME 0.000% 01/21/2022 DD 05/20/20	94,534.780	47,267.39	93,589.43	46,322.04



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FXPF20010602 99AAG1257	*ASCENA RETAIL 7/20 DIP NEW MON	55,091.160	44,139.04	60,783.73	16,644.69
FXPF20010602 99AAG1521	*MILANO 8/20 TLB	313,427.640	310,293.36	312,904.22	2,610.86
FXPF20010602 99AAG2081	*VIRGIN MEDIA 9/20 (USD) COV-LITE TLB	224,253.300	220,889.50	223,890.01	3,000.51
FXPF20010602 99AAG2206	*CABLEVISION LIGHTPATH 9/20 TLB	83,389.170	82,972.22	83,154.85	182.63
FXPF20010602 99AAG2487	*ARRAY TECHNOLOGIES 9/20 TLB	119,766.410	116,173.42	117,221.37	1,047.95
FXPF20010602 99AAG2867	*WORLDSTRIDES / LAKELAND TOURS	31,389.830	31,271.94	26,053.56	-5,218.38
FXPF20010602 99AAG2875	*WORLDSTRIDES / LAKELAND TOURS	41,702.640	41,547.16	18,766.19	-22,780.97
FXPF20010602 99AAG2883	*WORLDSTRIDES / LAKELAND TOURS	41,324.570	41,169.60	6,611.93	-34,557.67
FXPF20010602 99AAG3204	*REVINT SOLUTIONS 10/20 COV-LIT	190,685.620	182,104.77	188,143.78	6,039.01
FXPF20010602 99AAG3279	*MAGICLAB/BUZZ MERGER/BUMBLE 10	84,697.480	84,273.99	84,591.61	317.62
FXPF20010602 99AAG3584	*MEGA BROADBAND 10/20 TLB 0.000% 10/19/2027 DD 10/07/20	102,858.860	101,830.27	102,666.51	836.24
FXPF20010602 99AAG3741	*ADEVINTA 10/20 COV-LITE TLB 0.000% 10/22/2027 DD 10/14/20	40,393.010	39,989.08	40,330.00	340.92
FXPF20010602 99AAG3949	*CURIUM 10/20 2ND LIEN COV-LITE 0.000% 12/31/2023 DD 10/15/20	87,213.200	85,905.00	86,995.17	1,090.17
FXPF20010602 99AAG5282	*TRACTMANAGER/SYMLPR 11/20 COV- 0.000% 11/23/2027 DD 11/12/20	214,227.950	211,014.53	211,550.10	535.57
FXPF20010602 99AAG5324	*CHARTER NEX 11/20 TL 0.000% 12/01/2027 DD 11/12/20	71,276.770	70,564.00	71,561.88	997.88
FXPF20010602 99AAG5696	*VIRTUSA 12/20 TLB	30,526.830	30,068.93	30,297.88	228.95
FXPF20010602 99AAG5803	*PLANVIEW 12/20 COV-LITE TL 0.000% 12/10/2027 DD 11/30/20	92,190.050	91,268.15	91,959.57	691.42
FXPF20010602 99AAG6033	*ASPEN DENTAL 12/20 INCREMENTAL 0.000% 12/15/2027 DD 11/30/20	160,023.470	159,223.35	159,983.46	760.11
FXPF20010602 99AAG6058	*POINTCLICKCARE 12/20 TLB 0.000% 12/16/2027 DD 12/04/20	61,406.500	61,099.47	61,252.98	153.51
FXPF20010602 99AAG6074	*WELD NORTH EDUCATION 12/20 TLB 0.000% 12/15/2027 DD 12/15/20	99,060.680	98,610.51	98,689.20	78.69
FXPF20010602 99AAG6496	*GTT 12/20 TL 0.000% 12/31/2023 DD 12/22/20	24,041.380	21,997.86	21,997.86	0.00
FXPF20010602 99AAG6520	*GTT 12/20 DELAYED TL 0.000% 12/31/2023 DD 12/22/20	42,072.440	38,496.28	38,496.28	0.00
FXPF20010602 99AAH0332	*MURRAY ENERGY 9/20 EQUITY 0.000% 09/16/2025 DD 09/16/20	1,541,504.540	313,865.74	107,905.32	-205,960.42
FXPF20010602 99AAH0340	*MURRAY ENERGY 9/20 PREFERRED E 0.000% 09/16/2025 DD 09/16/20	517,695.874	106,127.65	372,741.03	266,613.38
FXPF20010602 B9000TBJ3	*TELENET 1/20 (USD) AR TL	334,649.640	329,396.30	329,840.72	444.42
FXPF20010602 C2969TAC2	DENTALCORP 5/18 COV-LITE TL	385,830.350	376,297.63	378,596.03	2,298.40
FXPF20010602 C4127DAB4	*ENBRIDGE/GRIZZLY ACQUISITIONS	150,557.420	150,620.66	147,901.59	-2,719.07
FXPF20010602 C4927UAB8	*WESTJET AIRLINES 8/19 TLB	106,296.430	101,812.13	101,712.93	-99.20
FXPF20010602 C6901LAH0	*BURGER KING/RESTAURANT BRANDS 0.000% 11/19/2026 DD 11/07/19	370,338.460	370,705.08	364,668.58	-6,036.50
FXPF20010602 C9413PAZ6	*VALEANT 5/18 TLB	297,902.710	298,288.39	296,600.88	-1,687.51
FXPF20010602 C9413PBB8	*VALEANT 11/18 INCREMENTAL TL	188,230.700	189,102.21	186,280.63	-2,821.58
FXPF20010602 D6000EAB8	MESSER INDUSTRIES 10/18 (USD) 0.000% 03/02/2026 DD 09/17/18	108,729.820	88,071.15	107,792.57	19,721.42
FXPF20010602 D8354KAD8	*MADRID 6/19 (USD) TLB	121,496.570	105,094.52	117,345.03	12,250.51
FXPF20010602 ED9252823	*DEDALUS 7/20 COV-LITE TLB	129,815.640	143,946.79	158,835.93	14,889.14
FXPF20010602 EE9020004	*HOTELBEDS 6/16 COV-LITE TLB 0.000%	356,343.267	390,779.13	389,678.39	-1,100.74
FXPF20010602 EEBF6N6Z1	NAVIERA ARMAS SA REGS VAR RT 11/15/2024	155,000.000	100,251.99	84,754.70	-15,497.29



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Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010602 EF9251119	*ELSAN SAS FACILITY B3	264,767.320	300,581.98	324,471.14	23,889.16
FXPF20010602 EF9251630	*EXCLUSIVE GROUP 6/18 TL	243,794.560	266,360.90	288,749.39	22,388.49
FXPF20010602 EF9255359	*CEVA SANTE ANIMALE 11/16 COV-LITE TLB	228,428.160	240,103.98	284,040.64	43,936.66
FXPF20010602 EF9256712	*CASINO GUICHARD 10/19 COV-LITE	263,253.030	291,084.23	320,189.96	29,105.73
FXPF20010602 EF9270994	*BISCUIT INTERNATIONAL 2/20 COV	179,842.660	196,686.54	214,683.95	17,997.41
FXPF20010602 EFBQZCNC4	LA FINANCIERE ATALIAN SAS 144A 5.125% 05/15/2025	158,000.000	142,327.39	178,299.87	35,972.48
FXPF20010602 EL9899468	*MATTERHORN TELECOM/SALT MOBILE	139,769.920	157,676.20	168,419.47	10,743.27
FXPF20010602 ELBLN9VR4	GARFUNKELUX HOLDCO 3 SA 144A 6.750% 11/01/2025	162,000.000	191,735.10	203,170.48	11,435.38
FXPF20010602 EN9020061	*FLORA FOOD 2/18 (EUR) TLB	239,433.460	267,766.69	287,606.45	19,839.76
FXPF20010602 EN9250775	*VODAFONEZIGGO 10/19 TLH	416,531.230	467,243.04	507,735.61	40,492.57
FXPF20010602 ENBJLVXG0	UNITED GROUP BV 144A 3.625% 02/15/2028	171,000.000	188,878.05	204,519.44	15,641.39
FXPF20010602 ENBMCMWB5	MAXEDA DIY HOLDING BV 144A 5.875% 10/01/2026	101,000.000	119,467.85	128,521.69	9,053.84
FXPF20010602 EV9259158	*WATERLOGIC 2/18 (EUR) TLB	209,106.290	227,676.50	248,657.44	20,980.94
FXPF20010602 EX9259337	*WYNDHAM VACATION 4/18 COV-LITE TLB	170,515.080	205,663.78	202,449.82	-3,213.96
FXPF20010602 EX9267322	*BCA MARKETPLACE 7/19 2ND LIEN TL1	150,800.310	199,772.71	202,335.32	2,562.61
FXPF20010602 EX9270441	*BCA MARKETPLACE 9/19 COV-LITE TLB1	134,311.660	178,486.28	180,580.82	2,094.54
FXPF20010602 EX9270805	*WYNDHAM VACATION/AWAZE 12/19 INCREMENTAL TL	36,997.960	44,624.44	43,967.38	-657.06
FXPF20010602 EXBMCWHN2	*ENCORE CAPITAL GROUP INC 144A 5.375% 02/15/2026	109,000.000	143,127.90	151,977.50	8,849.60
FXPF20010602 F6628DAL8	*NUMERICABLE / YPSO / ALTICE	212,780.050	212,780.05	210,320.31	-2,459.74
FXPF20010602 F9062PAB0	TECHNICOLOR 12/16 (EUR) COV-LITE TLB	566,888.770	554,137.55	239,297.79	-314,839.76
FXPF20010602 G2300HAB4	CLARION EVENTS 2/18	363,635.160	349,634.30	323,333.48	-26,300.82
FXPF20010602 G3931DAB8	*AMEX GBT 8/18 COV-LITE TLB	204,940.260	189,421.26	193,412.37	3,991.11
FXPF20010602 G9445HAB5	VISTRA 9/20 (USD) COV-LITE 0.000% 10/27/2025 DD 09/30/20	223,536.120	220,797.25	223,118.11	2,320.86
FXPF20010602 L0178UAG1	*NUMERICABLE / YPSO / ALTICE 3/17 (USD) TLB	129,557.500	129,039.26	126,572.50	-2,466.76
FXPF20010602 L2000AAC4	CLARIVATE ANALYTICS 10/19 COV-	163,026.280	163,742.44	162,142.68	-1,599.76
FXPF20010602 L2000DAC8	*INMARSAT 9/19 COV-LITE TLB	145,737.080	141,692.28	146,075.19	4,382.91
FXPF20010602 L2210TAC9	*CURIUM 6/19 (USD) TLB	141,280.510	142,075.91	139,867.70	-2,208.21
FXPF20010602 L2210TAE5	*CURIUM 10/20 COV-LITE TL 0.000% 10/28/2027 DD 10/15/20	59,012.640	58,422.51	58,643.81	221.30
FXPF20010602 L2968EAB8	*ENDO PHARMACEUTICALS 4/17	213,441.990	204,172.98	209,706.76	5,533.78
FXPF20010602 L5137LAH8	INTELSAT JACKSON 12/17 B5 FIXED TLB	208,851.130	211,052.42	212,059.08	1,006.66
FXPF20010602 L5582BAU1	*ION TRADING TECHNOLOGIES 5/18	407,821.750	409,718.73	498,211.88	88,493.15
FXPF20010602 L7300KAJ3	*ORTHO-CLINICAL 5/18 TLB	109,201.100	108,366.88	107,508.48	-858.40
FXPF20010602 L7300KAL8	*ORTHO-CLINICAL 1/20 COV-LITE TLB	154,503.260	171,421.37	185,923.27	14,501.90
FXPF20010602 L8908YAB4	*NESTLE SKIN HEALTH/SUNSHINE 0.000% 10/01/2026 DD 06/28/19	167,718.980	169,126.15	168,034.29	-1,091.86
FXPF20010602 L9308UAQ3	TRAVELPORT 3/19 COV-LITE TL	209,687.050	195,428.32	141,494.72	-53,933.60
FXPF20010602 L9308UAS9	TRAVELPORT 3/19 2ND LIEN COV-LITE TL	399,926.880	333,938.94	181,298.85	-152,640.09



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FXPF20010602 L9308UAU4	*TRAVELPORT 9/20 STUB TL 0.000% 02/28/2025 DD 09/17/20	150,667.360	147,207.81	148,336.54	1,128.73
FXPF20010602 N8232NAB3	*AKZONOBEL SPECIALTY CHEMICALS	417,622.650	417,279.25	412,748.99	-4,530.26
FXPF20010602 N9000DAB3	*UPC FINANCING 1/20 (USD) COV-LITE TLB	110,662.500	110,385.84	109,445.21	-940.63
FXPF20010602 N9000DAC1	*UPC FINANCING 1/20 (EUR) COV- LITE TLB	21,554.450	23,856.78	26,217.61	2,360.83
FXPF20010602 N9000DAD9	*UPC FINANCING/SUNRISE 8/20 (US COV-LITE TL	68,611.040	67,924.93	68,645.35	720.42
FXPF20010602 N9000DAF4	*UPC FINANCING/SUNRISE 11/20 B1 COV-LITE TL	68,611.040	67,924.93	68,645.35	720.42
FXPF20010602 N9833RAJ8	VODAFONEZIGGO/LIBERTY GLOBAL 0.000% 04/30/2028 DD 01/13/20	145,817.540	145,817.54	144,769.11	-1,048.43
FXPF20010602 NABG13DM7	SCIENTIFIC GAMES INTERNAT 144A 3.375% 02/15/2026	120,000.000	139,387.56	145,541.27	6,153.71
FXPF20010602 P6981XAD2	*MRO HOLDINGS 5/19 TLB	111,385.600	89,377.90	95,930.85	6,552.95
FXPF20010602 Q9051PAD7	*TRADE ME 2/20 TL	236,506.230	237,268.73	232,958.64	-4,310.09
FXPF20010602 SN9020256	*HURTIGRUTEN 6/20 TLC	171,304.970	179,365.21	197,286.18	17,920.97
FXPF20010602 SS4848627	*VERISURE HOLDING 5/17 B1-E TL 0.000%	449,418.100	487,170.25	548,032.40	60,862.15
FXPF20010602 SS9280966	*VERISURE HOLDING 7/20 TLB	59,844.960	67,247.98	73,394.65	6,146.67
FXPF20010902 00206RKB7	AT&T INC 3.850% 06/01/2060 DD 05/28/20	1,135,000.000	1,174,942.86	1,189,741.05	14,798.19
FXPF20010902 00206RKF8	AT&T INC 3.500% 02/01/2061 DD 08/04/20	825,000.000	819,665.25	821,683.50	2,018.25
FXPF20010902 00206RMC3	AT&T INC 144A 3.500% 09/15/2053 DD 09/18/20	789,000.000	794,562.96	790,159.83	-4,403.13
FXPF20010902 00206RMD1	AT&T INC 144A 3.550% 09/15/2055 DD 09/18/20	2,740,000.000	2,740,364.61	2,730,711.40	-9,653.21
FXPF20010902 00206RME9	AT&T INC 144A 3.650% 09/15/2059 DD 09/18/20	1,209,000.000	1,214,074.35	1,220,775.66	6,701.31
FXPF20010902 00206RMG4	AT&T INC 144A 3.800% 12/01/2057 DD 12/07/20	1,388,000.000	1,488,449.56	1,450,376.72	-38,072.84
FXPF20010902 00287YCB3	ABBVIE INC 4.250% 11/21/2049 DD 05/21/20	2,690,000.000	3,276,450.28	3,372,775.80	96,325.52
FXPF20010902 00973RAJ2	AKER BP ASA 144A 4.000% 01/15/2031 DD 09/30/20	2,485,000.000	2,469,369.35	2,691,876.25	222,506.90
FXPF20010902 013822AE1	ALCOA NEDERLAND HOLDING B 144A 5.500% 12/15/2027 DD 07/13/20	215,000.000	228,942.75	235,268.05	6,325.30
FXPF20010902 02209SAM5	ALTRIA GROUP INC 4.250% 08/09/2042 DD 08/09/12	100,000.000	110,047.00	111,756.00	1,709.00
FXPF20010902 02209SBF9	ALTRIA GROUP INC 5.950% 02/14/2049 DD 02/14/19	2,065,000.000	2,695,857.30	2,892,982.40	197,125.10
FXPF20010902 02209SBK8	ALTRIA GROUP INC 4.450% 05/06/2050 DD 05/06/20	950,000.000	1,054,429.48	1,123,118.50	68,689.02
FXPF20010902 023135AQ9	AMAZON.COM INC 4.950% 12/05/2044 DD 12/05/14	750,000.000	1,051,686.45	1,100,257.50	48,571.05
FXPF20010902 031162CR9	AMGEN INC 3.150% 02/21/2040 DD 02/21/20	1,285,000.000	1,348,072.32	1,414,540.85	66,468.53
FXPF20010902 034863AX8	ANGLO AMERICAN CAPITAL PL 144A 2.625% 09/10/2030 DD 09/10/20	975,000.000	966,176.25	1,019,547.75	53,371.50
FXPF20010902 03522AAH3	ANHEUSER-BUSCH COS LLC / ANHEU 4.700% 02/01/2036 DD 02/01/19	1,375,000.000	1,635,823.75	1,746,648.75	110,825.00
FXPF20010902 03522AAJ9	ANHEUSER-BUSCH COS LLC / ANHEU 4.900% 02/01/2046 DD 02/01/19	985,000.000	1,270,413.60	1,280,726.55	10,312.95
FXPF20010902 03523TBT4	ANHEUSER-BUSCH INBEV WORLDWIDE 4.439% 10/06/2048 DD 04/06/17	2,615,000.000	3,000,511.04	3,254,942.80	254,431.76
FXPF20010902 035240AN0	ANHEUSER-BUSCH INBEV WORLDWIDE 4.600% 04/15/2048 DD 04/04/18	220,000.000	258,119.26	278,388.00	20,268.74
FXPF20010902 037735CM7	APPALACHIAN POWER CO 7.000% 04/01/2038 DD 03/25/08	425,000.000	613,820.53	652,825.50	39,004.97
FXPF20010902 037735CV7	APPALACHIAN POWER CO 4.450% 06/01/2045 DD 05/18/15	610,000.000	715,401.13	783,581.60	68,180.47
FXPF20010902 03939AAA5	ARCH CAPITAL GROUP LTD 3.635% 06/30/2050 DD 06/30/20	470,000.000	470,000.00	546,971.90	76,971.90
FXPF20010902 052528AM8	AUSTRALIA & NEW ZEALAND B 144A VAR RT 11/25/2035 DD 11/25/20	890,000.000	890,000.00	907,951.30	17,951.30



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FXPF20010902 05526DBF1	BAT CAPITAL CORP 4.540% 08/15/2047 DD 08/15/18	1,255,000.000	1,362,465.65	1,393,614.75	31,149.10
FXPF20010902 05526DBP9	BAT CAPITAL CORP 4.700% 04/02/2027 DD 04/02/20	1,140,000.000	1,303,520.51	1,340,491.80	36,971.29
FXPF20010902 05526DBT1	BAT CAPITAL CORP 3.734% 09/25/2040 DD 09/25/20	895,000.000	895,000.00	933,520.80	38,520.80
FXPF20010902 06051GEN5	BANK OF AMERICA CORP 5.875% 02/07/2042 DD 02/07/12	905,000.000	1,332,320.22	1,376,830.80	44,510.58
FXPF20010902 06051GJE0	BANK OF AMERICA CORP VAR RT 06/19/2041 DD 06/19/20	3,490,000.000	3,503,927.09	3,636,231.00	132,303.91
FXPF20010902 07274NBH5	BAYER US FINANCE II LLC 144A 4.700% 07/15/2064 DD 07/15/18	2,070,000.000	2,360,826.76	2,481,039.90	120,213.14
FXPF20010902 084664CR0	BERKSHIRE HATHAWAY FINANCE COR 4.250% 01/15/2049 DD 01/11/19	1,365,000.000	1,781,656.15	1,813,266.00	31,609.85
FXPF20010902 097023CD5	BOEING CO/THE 3.200% 03/01/2029 DD 02/15/19	2,705,000.000	2,739,191.20	2,855,479.15	116,287.95
FXPF20010902 097023CQ6	BOEING CO/THE 3.750% 02/01/2050 DD 07/31/19	710,000.000	708,494.80	746,628.90	38,134.10
FXPF20010902 125523CJ7	CIGNA CORP 3.200% 03/15/2040 DD 03/16/20	425,000.000	452,122.35	466,033.75	13,911.40
FXPF20010902 126408GW7	CSX CORP 4.750% 05/30/2042 DD 11/01/11	1,075,000.000	1,362,334.56	1,415,345.00	53,010.44
FXPF20010902 126650CN8	CVS HEALTH CORP 5.125% 07/20/2045 DD 07/20/15	500,000.000	634,195.02	673,180.00	38,984.98
FXPF20010902 13645RAX2	CANADIAN PACIFIC RAILWAY CO 6.125% 09/15/2115 DD 09/11/15	940,000.000	1,475,104.75	1,573,842.00	98,737.25
FXPF20010902 149123CF6	CATERPILLAR INC 3.250% 09/19/2049 DD 09/19/19	100,000.000	116,071.00	117,304.00	1,233.00
FXPF20010902 161175AZ7	CHARTER COMMUNICATIONS OPERATI 6.384% 10/23/2035 DD 10/23/16	1,045,000.000	1,388,601.03	1,431,702.25	43,101.22
FXPF20010902 161175BA1	CHARTER COMMUNICATIONS OPERATI 6.484% 10/23/2045 DD 10/23/16	1,390,000.000	1,849,998.37	1,966,099.40	116,101.03
FXPF20010902 171798AC5	CIMAREX ENERGY CO 4.375% 06/01/2024 DD 06/04/14	610,000.000	640,351.31	665,308.70	24,957.39
FXPF20010902 171798AD3	CIMAREX ENERGY CO 3.900% 05/15/2027 DD 04/10/17	1,986,000.000	2,029,613.08	2,188,850.04	159,236.96
FXPF20010902 171798AE1	CIMAREX ENERGY CO 4.375% 03/15/2029 DD 03/08/19	220,000.000	228,743.23	249,579.00	20,835.77
FXPF20010902 172967LD1	CITIGROUP INC VAR RT 01/10/2028 DD 01/10/17	1,715,000.000	1,929,640.21	1,965,527.20	35,886.99
FXPF20010902 172967LP4	CITIGROUP INC VAR RT 07/24/2028 DD 07/24/17	2,260,000.000	2,526,771.87	2,562,184.60	35,412.73
FXPF20010902 202795JM3	COMMONWEALTH EDISON CO 4.000% 03/01/2048 DD 02/20/18	680,000.000	813,617.48	861,233.60	47,616.12
FXPF20010902 210518DJ2	CONSUMERS ENERGY CO 2.500% 05/01/2060 DD 05/13/20	580,000.000	527,505.68	582,830.40	55,324.72
FXPF20010902 212015AS0	CONTINENTAL RESOURCES INC/OK 4.375% 01/15/2028 DD 12/08/17	870,000.000	809,287.50	891,924.00	82,636.50
FXPF20010902 23291KAJ4	DH EUROPE FINANCE II SARL 3.250% 11/15/2039 DD 11/07/19	2,045,000.000	2,217,587.41	2,329,152.75	111,565.34
FXPF20010902 254687FY7	WALT DISNEY CO/THE 3.500% 05/13/2040 DD 05/13/20	670,000.000	759,853.70	787,578.30	27,724.60
FXPF20010902 254687GA8	WALT DISNEY CO/THE 3.800% 05/13/2060 DD 05/13/20	550,000.000	636,311.49	698,786.00	62,474.51
FXPF20010902 25470DBJ7	DISCOVERY COMMUNICATIONS LLC 3.625% 05/15/2030 DD 05/18/20	130,000.000	143,499.61	148,916.30	5,416.69
FXPF20010902 279158AJ8	ECOPETROL SA 5.875% 05/28/2045 DD 05/28/14	1,155,000.000	1,388,887.50	1,398,127.50	9,240.00
FXPF20010902 279158AN9	ECOPETROL SA 6.875% 04/29/2030 DD 04/29/20	580,000.000	723,702.50	748,780.00	25,077.50
FXPF20010902 29278NAE3	ENERGY TRANSFER LP 6.000% 06/15/2048 DD 06/08/18	1,320,000.000	1,426,063.64	1,555,395.60	129,331.96
FXPF20010902 29278NAN3	ENERGY TRANSFER LP 5.500% 06/01/2027 DD 12/01/18	2,695,000.000	3,002,366.55	3,172,015.00	169,648.45
FXPF20010902 29379VBF9	ENTERPRISE PRODUCTS OPERATING 4.950% 10/15/2054 DD 10/14/14	690,000.000	778,226.39	877,686.90	99,460.51
FXPF20010902 29379VBJ1	ENTERPRISE PRODUCTS OPERATING 4.900% 05/15/2046 DD 05/07/15	305,000.000	368,284.22	388,204.00	19,919.78
FXPF20010902 337738AV0	FISERV INC 4.400% 07/01/2049 DD 06/24/19	1,140,000.000	1,376,587.76	1,527,007.20	150,419.44
FXPF20010902 345397A60	FORD MOTOR CREDIT CO LLC 5.125% 06/16/2025 DD 06/19/20	335,000.000	338,350.00	364,245.50	25,895.50



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FXPF20010902 345397YQ0	FORD MOTOR CREDIT CO LLC 2.979% 08/03/2022 DD 08/03/17	650,000.000	644,745.00	660,855.00	16,110.00
FXPF20010902 345397ZQ9	FORD MOTOR CREDIT CO LLC 5.584% 03/18/2024 DD 03/18/19	690,000.000	728,812.50	744,268.50	15,456.00
FXPF20010902 35137LAH8	FOX CORP 4.709% 01/25/2029 DD 01/25/20	755,000.000	902,859.50	916,041.50	13,182.00
FXPF20010902 36164QNA2	GE CAPITAL INTERNATIONAL FUNDI 4.418% 11/15/2035 DD 05/15/16	3,605,000.000	3,679,597.58	4,302,747.75	623,150.17
FXPF20010902 36186CBY8	ALLY FINANCIAL INC 8.000% 11/01/2031 DD 12/31/08	985,000.000	1,372,702.30	1,445,851.95	73,149.65
FXPF20010902 369604BV4	GENERAL ELECTRIC CO 3.450% 05/01/2027 DD 04/22/20	445,000.000	456,685.39	503,317.25	46,631.86
FXPF20010902 37045XBG0	GENERAL MOTORS FINANCIAL CO IN 5.250% 03/01/2026 DD 03/01/16	2,365,000.000	2,600,979.70	2,781,523.80	180,544.10
FXPF20010902 421946AM6	HEALTHCARE REALTY TRUST INC 2.050% 03/15/2031 DD 10/02/20	445,000.000	441,391.05	447,006.95	5,615.90
FXPF20010902 42225UAH7	HEALTHCARE TRUST OF AMERICA HO 2.000% 03/15/2031 DD 09/28/20	590,000.000	585,256.40	590,005.90	4,749.50
FXPF20010902 42809HAD9	HESS CORP 5.600% 02/15/2041 DD 08/10/10	1,335,000.000	1,418,371.96	1,629,180.60	210,808.64
FXPF20010902 42809HAH0	HESS CORP 5.800% 04/01/2047 DD 09/28/16	55,000.000	64,568.35	69,980.35	5,412.00
FXPF20010902 437076BS0	HOME DEPOT INC/THE 3.900% 06/15/2047 DD 06/05/17	1,675,000.000	2,016,300.95	2,139,142.50	122,841.55
FXPF20010902 456472AD1	INDUSTRIAS PENOLES SAB DE 144A 4.750% 08/06/2050 DD 08/06/20	813,000.000	835,950.00	942,836.10	106,886.10
FXPF20010902 47233JDX3	JEFFERIES GROUP LLC 2.750% 10/15/2032 DD 10/07/20	880,000.000	870,918.40	923,551.20	52,632.80
FXPF20010902 478160CT9	JOHNSON & JOHNSON 2.450% 09/01/2060 DD 08/25/20	1,350,000.000	1,336,027.50	1,404,270.00	68,242.50
FXPF20010902 55336VAJ9	MPLX LP 4.875% 06/01/2025 DD 06/01/16	75,000.000	83,960.52	86,630.25	2,669.73
FXPF20010902 55336VAK6	MPLX LP 4.125% 03/01/2027 DD 02/10/17	1,230,000.000	1,346,955.79	1,418,608.20	71,652.41
FXPF20010902 55336VAS9	MPLX LP 4.800% 02/15/2029 DD 11/15/18	255,000.000	289,244.37	308,182.80	18,938.43
FXPF20010902 56585AAF9	MARATHON PETROLEUM CORP 6.500% 03/01/2041 DD 09/01/11	1,460,000.000	1,883,471.34	1,960,196.00	76,724.66
FXPF20010902 571748BD3	MARSH & MCLENNAN COS INC 4.200% 03/01/2048 DD 03/01/18	750,000.000	941,874.69	986,655.00	44,780.31
FXPF20010902 573284AU0	MARTIN MARIETTA MATERIALS INC 4.250% 12/15/2047 DD 12/20/17	180,000.000	208,261.80	215,114.40	6,852.60
FXPF20010902 59562VAM9	BERKSHIRE HATHAWAY ENERGY CO 6.125% 04/01/2036 DD 10/01/06	420,000.000	613,502.88	621,633.60	8,130.72
FXPF20010902 609207AW5	MONDELEZ INTERNATIONAL INC 2.625% 09/04/2050 DD 09/04/20	1,715,000.000	1,677,954.70	1,742,594.35	64,639.65
FXPF20010902 65120FAE4	NEWCREST FINANCE PTY LTD 144A 4.200% 05/13/2050 DD 05/13/20	825,000.000	898,035.58	1,008,422.25	110,386.67
FXPF20010902 665772CS6	NORTHERN STATES POWER CO/MN 2.600% 06/01/2051 DD 06/15/20	565,000.000	561,462.61	598,504.50	37,041.89
FXPF20010902 66989HAS7	NOVARTIS CAPITAL CORP 2.750% 08/14/2050 DD 02/14/20	1,660,000.000	1,711,880.69	1,819,144.20	107,263.51
FXPF20010902 681919BC9	OMNICOM GROUP INC 4.200% 06/01/2030 DD 04/01/20	685,000.000	798,599.32	822,787.75	24,188.43
FXPF20010902 693304AY3	PECO ENERGY CO 2.800% 06/15/2050 DD 06/08/20	1,000,000.000	1,025,490.00	1,063,850.00	38,360.00
FXPF20010902 694308JN8	PACIFIC GAS AND ELECTRIC CO 4.950% 07/01/2050 DD 07/02/20	600,000.000	709,710.00	714,966.00	5,256.00
FXPF20010902 694308JQ1	PACIFIC GAS AND ELECTRIC CO 4.500% 07/01/2040 DD 07/02/20	719,095.000	807,346.34	803,761.25	-3,585.09
FXPF20010902 71645WAS0	PETROBRAS GLOBAL FINANCE BV 6.750% 01/27/2041 DD 01/27/11	1,180,000.000	1,398,300.00	1,466,161.80	67,861.80
FXPF20010902 717081EW9	PFIZER INC 2.625% 04/01/2030 DD 03/27/20	755,000.000	824,959.34	842,693.25	17,733.91
FXPF20010902 776743AJ5	ROPER TECHNOLOGIES INC 2.000% 06/30/2030 DD 06/22/20	350,000.000	347,644.64	357,742.00	10,097.36
FXPF20010902 776743AL0	ROPER TECHNOLOGIES INC 1.750% 02/15/2031 DD 09/01/20	2,190,000.000	2,186,474.10	2,181,568.50	-4,905.60
FXPF20010902 80414L2L8	SAUDI ARABIAN OIL CO 144A 3.250% 11/24/2050 DD 11/24/20	1,671,000.000	1,655,158.92	1,694,510.97	39,352.05
FXPF20010902 845437BL5	SOUTHWESTERN ELECTRIC POWER CO 6.200% 03/15/2040 DD 03/08/10	495,000.000	661,652.84	724,239.45	62,586.61



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FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010902 87264AAW5	T-MOBILE USA INC 144A 4.375% 04/15/2040 DD 04/09/20	255,000.000	288,960.90	311,194.35	22,233.45
FXPF20010902 87264ABJ3	T-MOBILE USA INC 144A 2.550% 02/15/2031 DD 06/24/20	2,685,000.000	2,818,498.20	2,819,437.95	939.75
FXPF20010902 87264ABM6	T-MOBILE USA INC 144A 3.300% 02/15/2051 DD 10/06/20	380,000.000	368,508.80	390,955.40	22,446.60
FXPF20010902 87612BBJ0	TARGA RESOURCES PARTNERS LP / 5.875% 04/15/2026 DD 04/12/18	465,000.000	489,008.25	493,002.30	3,994.05
FXPF20010902 88732JAY4	TIME WARNER CABLE LLC 5.875% 11/15/2040 DD 11/15/10	590,000.000	740,184.12	787,508.40	47,324.28
FXPF20010902 907818EN4	UNION PACIFIC CORP 4.000% 04/15/2047 DD 04/05/17	1,315,000.000	1,570,541.43	1,629,534.85	58,993.42
FXPF20010902 913903AV2	UNIVERSAL HEALTH SERVICES 144A 2.650% 10/15/2030 DD 09/21/20	510,000.000	508,561.80	529,436.10	20,874.30
FXPF20010902 91533BAE0	VIATRIS INC 144A 3.850% 06/22/2040 DD 06/22/20	1,500,000.000	1,572,360.00	1,693,005.00	120,645.00
FXPF20010902 91533BAF7	VIATRIS INC 144A 4.000% 06/22/2050 DD 06/22/20	2,000,000.000	2,110,300.00	2,291,380.00	181,080.00
FXPF20010902 91911TAQ6	VALE OVERSEAS LTD 3.750% 07/08/2030 DD 07/08/20	1,045,000.000	1,038,614.00	1,162,572.95	123,958.95
FXPF20010902 92343VCQ5	VERIZON COMMUNICATIONS INC 4.400% 11/01/2034 DD 10/29/14	950,000.000	1,187,309.54	1,185,533.50	-1,776.04
FXPF20010902 94106LBB4	WASTE MANAGEMENT INC 3.900% 03/01/2035 DD 02/26/15	580,000.000	708,095.53	710,186.80	2,091.27
FXPF20010902 94106LBM0	WASTE MANAGEMENT INC 2.500% 11/15/2050 DD 11/17/20	792,000.000	784,064.16	800,205.12	16,140.96
FXPF20010902 960413AU6	WESTLAKE CHEMICAL CORP 4.375% 11/15/2047 DD 11/28/17	575,000.000	549,764.71	683,542.75	133,778.04
FXPF20010902 98212BAL7	WPX ENERGY INC 4.500% 01/15/2030 DD 01/10/20	1,395,000.000	1,342,687.50	1,478,700.00	136,012.50
FXPF20010902 98212BAM5	WPX ENERGY INC 5.875% 06/15/2028 DD 06/17/20	710,000.000	719,189.50	773,921.30	54,731.80
FXPF20011002 00131LAK1	AIA GROUP LTD 144A 3.200% 09/16/2040 DD 09/16/20	400,000.000	399,356.00	419,352.00	19,996.00
FXPF20011002 00206RMC3	AT&T INC 144A 3.500% 09/15/2053 DD 09/18/20	1,664,000.000	1,688,597.68	1,666,446.08	-22,151.60
FXPF20011002 00206RMD1	AT&T INC 144A 3.550% 09/15/2055 DD 09/18/20	8,754,000.000	8,721,712.58	8,724,323.94	2,611.36
FXPF20011002 00206RME9	AT&T INC 144A 3.650% 09/15/2059 DD 09/18/20	11,095,000.000	11,460,289.74	11,203,065.30	-257,224.44
FXPF20011002 00206RMG4	AT&T INC 144A 3.800% 12/01/2057 DD 12/07/20	3,841,000.000	4,118,973.18	4,013,614.54	-105,358.64
FXPF20011002 00287YAS8	ABBVIE INC 4.700% 05/14/2045 DD 05/14/15	2,600,000.000	3,225,990.20	3,401,372.00	175,381.80
FXPF20011002 00287YCY3	ABBVIE INC 4.550% 03/15/2035 DD 09/15/20	1,100,000.000	1,344,184.77	1,390,741.00	46,556.23
FXPF20011002 00287YDA4	ABBVIE INC 4.850% 06/15/2044 DD 06/15/20	2,900,000.000	3,610,601.62	3,838,266.00	227,664.38
FXPF20011002 00507VAQ2	ACTIVISION BLIZZARD INC 2.500% 09/15/2050 DD 08/10/20	1,500,000.000	1,491,609.00	1,466,100.00	-25,509.00
FXPF20011002 00774MAR6	AERCAP IRELAND CAPITAL DAC / A 4.625% 10/15/2027 DD 09/25/20	750,000.000	737,227.50	849,300.00	112,072.50
FXPF20011002 008513AA1	AGREE LP 2.900% 10/01/2030 DD 08/17/20	600,000.000	599,562.00	637,374.00	37,812.00
FXPF20011002 02209SBE2	ALTRIA GROUP INC 5.800% 02/14/2039 DD 02/14/19	1,100,000.000	1,370,291.88	1,449,327.00	79,035.12
FXPF20011002 02209SBF9	ALTRIA GROUP INC 5.950% 02/14/2049 DD 02/14/19	1,000,000.000	1,305,499.90	1,400,960.00	95,460.10
FXPF20011002 025932AL8	AMERICAN FINANCIAL GROUP INC/O 4.500% 06/15/2047 DD 06/02/17	2,800,000.000	2,711,358.94	3,384,500.00	673,141.06
FXPF20011002 026874DB0	AMERICAN INTERNATIONAL GROUP I 4.375% 01/15/2055 DD 01/15/15	1,000,000.000	1,190,086.84	1,285,490.00	95,403.16
FXPF20011002 03027XAW0	AMERICAN TOWER CORP 3.800% 08/15/2029 DD 06/13/19	2,500,000.000	2,833,407.13	2,906,600.00	73,192.87
FXPF20011002 03027XAY6	AMERICAN TOWER CORP 3.700% 10/15/2049 DD 10/03/19	1,000,000.000	1,124,398.85	1,136,260.00	11,861.15
FXPF20011002 031162CS7	AMGEN INC 3.375% 02/21/2050 DD 02/21/20	2,600,000.000	2,826,103.36	2,904,928.00	78,824.64
FXPF20011002 03522AAH3	ANHEUSER-BUSCH COS LLC / ANHEU 4.700% 02/01/2036 DD 02/01/19	1,500,000.000	1,755,371.03	1,905,435.00	150,063.97
FXPF20011002 03522AAJ9	ANHEUSER-BUSCH COS LLC / ANHEU 4.900% 02/01/2046 DD 02/01/19	6,400,000.000	7,740,651.26	8,321,472.00	580,820.74



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FXP ALL MANAGER ACCOUNTS

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FXPF20011002 035240AP5	ANHEUSER-BUSCH INBEV WORLDWIDE 4.750% 04/15/2058 DD 04/04/18	2,400,000.000	2,894,063.45	3,140,664.00	246,600.55
FXPF20011002 036752AD5	ANTHEM INC 4.375% 12/01/2047 DD 11/21/17	1,100,000.000	1,385,916.61	1,417,812.00	31,895.39
FXPF20011002 03835VAH9	APTIV PLC 5.400% 03/15/2049 DD 03/14/19	1,100,000.000	1,163,892.96	1,372,107.00	208,214.04
FXPF20011002 03939AAA5	ARCH CAPITAL GROUP LTD 3.635% 06/30/2050 DD 06/30/20	615,000.000	616,242.61	715,718.55	99,475.94
FXPF20011002 05369AAH4	AVIATION CAPITAL GROUP LL 144A 5.500% 12/15/2024 DD 07/10/20	400,000.000	396,156.00	442,828.00	46,672.00
FXPF20011002 054561AM7	EQUITABLE HOLDINGS INC 5.000% 04/20/2048 DD 10/20/18	1,500,000.000	1,721,394.09	1,975,725.00	254,330.91
FXPF20011002 05541TAP6	BGC PARTNERS INC 4.375% 12/15/2025 DD 07/10/20	600,000.000	598,812.00	634,662.00	35,850.00
FXPF20011002 056752AT5	*BAIDU INC 2.375% 10/09/2030 DD 10/09/20	1,300,000.000	1,300,000.00	1,330,030.00	30,030.00
FXPF20011002 059165EL0	BALTIMORE GAS AND ELECTRIC CO 3.200% 09/15/2049 DD 09/12/19	650,000.000	720,674.50	725,907.00	5,232.50
FXPF20011002 05971AAE1	BANCO BTG PACTUAL SA/CAYM 144A 4.500% 01/10/2025 DD 12/10/19	1,800,000.000	1,761,768.00	1,923,768.00	162,000.00
FXPF20011002 06051GJE0	BANK OF AMERICA CORP VAR RT 06/19/2041 DD 06/19/20	2,400,000.000	2,488,080.00	2,500,560.00	12,480.00
FXPF20011002 067316AG4	BACARDI LTD 144A 5.150% 05/15/2038 DD 04/30/18	1,000,000.000	1,175,494.43	1,279,090.00	103,595.57
FXPF20011002 06738EBA2	BARCLAYS PLC VAR RT 12/31/2049 DD 08/14/18	4,200,000.000	4,289,250.00	4,515,000.00	225,750.00
FXPF20011002 07274NAQ6	BAYER US FINANCE II LLC 144A 4.875% 06/25/2048 DD 06/25/18	1,100,000.000	1,404,830.71	1,416,712.00	11,881.29
FXPF20011002 092174AA9	BLACK KNIGHT INFOSERV LLC 144A 3.625% 09/01/2028 DD 08/26/20	500,000.000	500,000.00	511,875.00	11,875.00
FXPF20011002 097023CV5	BOEING CO/THE 5.705% 05/01/2040 DD 05/04/20	2,100,000.000	2,446,739.02	2,725,212.00	278,472.98
FXPF20011002 097023CW3	BOEING CO/THE 5.805% 05/01/2050 DD 05/04/20	1,600,000.000	1,912,578.94	2,205,040.00	292,461.06
FXPF20011002 097023CX1	BOEING CO/THE 5.930% 05/01/2060 DD 05/04/20	1,600,000.000	1,959,073.57	2,269,744.00	310,670.43
FXPF20011002 097023CY9	BOEING CO/THE 5.150% 05/01/2030 DD 05/04/20	1,300,000.000	1,466,229.35	1,573,325.00	107,095.65
FXPF20011002 101137BA4	BOSTON SCIENTIFIC CORP 2.650% 06/01/2030 DD 05/18/20	2,300,000.000	2,409,583.50	2,463,530.00	53,946.50
FXPF20011002 11134LAH2	BROADCOM CORP / BROADCOM CAYMA 3.875% 01/15/2027 DD 01/15/18	1,500,000.000	1,630,790.37	1,683,465.00	52,674.63
FXPF20011002 11135FBD2	BROADCOM INC 5.000% 04/15/2030 DD 04/09/20	1,400,000.000	1,656,734.00	1,701,854.00	45,120.00
FXPF20011002 11271LAB8	BROOKFIELD FINANCE INC 4.700% 09/20/2047 DD 09/14/17	1,500,000.000	1,668,030.89	1,898,160.00	230,129.11
FXPF20011002 124857AK9	VIACOMCBS INC 4.900% 08/15/2044 DD 08/19/14	1,100,000.000	1,163,343.26	1,371,887.00	208,543.74
FXPF20011002 12527GAE3	CF INDUSTRIES INC 5.375% 03/15/2044 DD 03/11/14	400,000.000	483,000.00	506,304.00	23,304.00
FXPF20011002 12652AAA1	CAESARS RESORT COLLECTION 144A 5.250% 10/15/2025 DD 10/16/17	700,000.000	640,500.00	707,413.00	66,913.00
FXPF20011002 134429BK4	CAMPBELL SOUP CO 3.125% 04/24/2050 DD 04/24/20	1,300,000.000	1,320,439.84	1,373,047.00	52,607.16
FXPF20011002 13645RAX2	CANADIAN PACIFIC RAILWAY CO 6.125% 09/15/2115 DD 09/11/15	1,400,000.000	2,099,360.93	2,344,020.00	244,659.07
FXPF20011002 14314CAA3	CARLYLE FINANCE LLC 144A 5.650% 09/15/2048 DD 09/14/18	1,100,000.000	1,297,273.55	1,430,451.00	133,177.45
FXPF20011002 14448CAS3	CARRIER GLOBAL CORP 3.577% 04/05/2050 DD 10/05/20	2,400,000.000	2,350,858.56	2,685,648.00	334,789.44
FXPF20011002 161175BA1	CHARTER COMMUNICATIONS OPERATI 6.484% 10/23/2045 DD 10/23/16	4,400,000.000	5,856,109.95	6,223,624.00	367,514.05
FXPF20011002 161175BN3	CHARTER COMMUNICATIONS OPERATI 5.750% 04/01/2048 DD 04/17/18	1,700,000.000	2,129,296.43	2,224,348.00	95,051.57
FXPF20011002 172967LP4	CITIGROUP INC VAR RT 07/24/2028 DD 07/24/17	1,900,000.000	2,124,277.24	2,154,049.00	29,771.76
FXPF20011002 172967MS7	CITIGROUP INC VAR RT 06/03/2031 DD 06/03/20	2,500,000.000	2,569,550.65	2,664,650.00	95,099.35
FXPF20011002 202712BL8	COMMONWEALTH BANK OF AUST 144A 3.743% 09/12/2039 DD 09/12/19	1,000,000.000	1,053,637.72	1,177,000.00	123,362.28
FXPF20011002 21036PAZ1	CONSTELLATION BRANDS INC 4.100% 02/15/2048 DD 02/07/18	1,400,000.000	1,574,767.25	1,695,932.00	121,164.75



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FXPF20011002 22160NAA7	COSTAR GROUP INC 144A 2.800% 07/15/2030 DD 07/01/20	200,000.000	199,842.00	207,808.00	7,966.00
FXPF20011002 224044CF2	COX COMMUNICATIONS INC 144A 4.800% 02/01/2035 DD 12/08/14	1,700,000.000	2,092,883.89	2,149,922.00	57,038.11
FXPF20011002 225401AL2	CREDIT SUISSE GROUP AG 144A VAR RT 12/31/2049 DD 08/21/19	1,100,000.000	1,136,663.00	1,225,125.00	88,462.00
FXPF20011002 225433AF8	CREDIT SUISSE GROUP AG 4.875% 05/15/2045 DD 11/15/15	1,800,000.000	2,385,264.49	2,521,116.00	135,851.51
FXPF20011002 22546DAB2	CREDIT SUISSE GROUP AG 144A VAR RT 12/31/2049 DD 12/11/13	1,400,000.000	1,517,250.00	1,556,450.00	39,200.00
FXPF20011002 22822VAP6	CROWN CASTLE INTERNATIONAL COR 4.000% 11/15/2049 DD 08/15/19	1,500,000.000	1,641,424.94	1,771,440.00	130,015.06
FXPF20011002 24703DAZ4	DELL INTERNATIONAL LLC / 144A 4.900% 10/01/2026 DD 03/20/19	1,900,000.000	2,134,442.86	2,243,596.00	109,153.14
FXPF20011002 247361ZZ4	DELTA AIR LINES INC 7.375% 01/15/2026 DD 06/12/20	100,000.000	111,000.00	114,230.00	3,230.00
FXPF20011002 251526CD9	DEUTSCHE BANK AG/NEW YORK NY VAR RT 09/18/2031 DD 09/18/20	1,600,000.000	1,600,000.00	1,733,984.00	133,984.00
FXPF20011002 25156PAC7	DEUTSCHE TELEKOM INTERNATIONAL VAR RT 06/15/2030 DD 07/06/00	1,100,000.000	1,715,301.60	1,740,398.00	25,096.40
FXPF20011002 25272KAK9	DELL INTERNATIONAL LLC / 144A 6.020% 06/15/2026 DD 06/01/16	3,000,000.000	3,494,231.61	3,659,850.00	165,618.39
FXPF20011002 25389JAQ9	DIGITAL REALTY TRUST LP 4.750% 10/01/2025 DD 10/01/15	900,000.000	1,023,440.68	1,053,576.00	30,135.32
FXPF20011002 254687FZ4	WALT DISNEY CO/THE 3.600% 01/13/2051 DD 05/13/20	1,500,000.000	1,713,373.40	1,815,750.00	102,376.60
FXPF20011002 279158AE9	ECOPETROL SA 7.375% 09/18/2043 DD 09/18/13	1,400,000.000	1,701,000.00	1,918,798.00	217,798.00
FXPF20011002 28470RAH5	CAESARS ENTERTAINMENT INC 144A 6.250% 07/01/2025 DD 07/06/20	100,000.000	100,500.00	106,500.00	6,000.00
FXPF20011002 29103DAM8	EMERA US FINANCE LP 4.750% 06/15/2046 DD 12/15/16	1,100,000.000	1,266,866.34	1,406,680.00	139,813.66
FXPF20011002 292480AJ9	ENABLE MIDSTREAM PARTNERS LP VAR RT 05/15/2044 DD 11/15/15	900,000.000	706,834.27	867,141.00	160,306.73
FXPF20011002 29273RBF5	ENERGY TRANSFER LP 5.150% 03/15/2045 DD 03/12/15	2,200,000.000	2,225,769.39	2,384,118.00	158,348.61
FXPF20011002 29273RBJ7	ENERGY TRANSFER LP 6.125% 12/15/2045 DD 06/23/15	1,200,000.000	1,300,709.70	1,417,560.00	116,850.30
FXPF20011002 29379VAT0	ENTERPRISE PRODUCTS OPERATING 5.950% 02/01/2041 DD 01/13/11	1,300,000.000	1,702,775.93	1,787,253.00	84,477.07
FXPF20011002 29379VBA0	ENTERPRISE PRODUCTS OPERATING 4.850% 03/15/2044 DD 03/18/13	1,300,000.000	1,569,335.47	1,612,715.00	43,379.53
FXPF20011002 29379VCB6	ENTERPRISE PRODUCTS OPERATING 5.100% 02/15/2045 DD 02/12/14	1,800,000.000	2,172,587.81	2,338,866.00	166,278.19
FXPF20011002 29379VBW2	ENTERPRISE PRODUCTS OPERATING 4.200% 01/31/2050 DD 07/08/19	1,600,000.000	1,808,243.63	1,879,680.00	71,436.37
FXPF20011002 29444UBJ4	EQUINIX INC 3.000% 07/15/2050 DD 06/22/20	600,000.000	584,920.00	607,602.00	22,682.00
FXPF20011002 29717PAR8	ESSEX PORTFOLIO LP 3.625% 05/01/2027 DD 04/10/17	800,000.000	883,604.24	901,296.00	17,691.76
FXPF20011002 303901BF8	FAIRFAX FINANCIAL HOLDINGS LTD 4.625% 04/29/2030 DD 04/29/20	1,100,000.000	1,161,342.47	1,230,790.00	69,447.53
FXPF20011002 309601AE2	FARMERS INSURANCE EXCHANG 144A VAR RT 11/01/2057 DD 10/16/17	1,400,000.000	1,425,550.00	1,497,496.00	71,946.00
FXPF20011002 337738AV0	FISERV INC 4.400% 07/01/2049 DD 06/24/19	900,000.000	1,086,779.81	1,205,532.00	118,752.19
FXPF20011002 345397A78	FORD MOTOR CREDIT CO LLC 3.370% 11/17/2023 DD 08/17/20	5,200,000.000	5,199,376.00	5,302,908.00	103,532.00
FXPF20011002 35137LAK1	FOX CORP 5.576% 01/25/2049 DD 01/25/20	1,800,000.000	2,637,957.15	2,631,132.00	-6,825.15
FXPF20011002 36164QNA2	GE CAPITAL INTERNATIONAL FUNDI 4.418% 11/15/2035 DD 05/15/16	2,600,000.000	2,653,801.31	3,103,230.00	449,428.69
FXPF20011002 36166NAA1	GE CAPITAL FUNDING LLC 144A 3.450% 05/15/2025 DD 05/18/20	2,200,000.000	2,302,036.00	2,427,304.00	125,268.00
FXPF20011002 36166NAB9	GE CAPITAL FUNDING LLC 144A 4.400% 05/15/2030 DD 05/18/20	1,300,000.000	1,361,169.72	1,532,479.00	171,309.28
FXPF20011002 36166NAC7	GE CAPITAL FUNDING LLC 144A 4.550% 05/15/2032 DD 05/18/20	1,300,000.000	1,358,667.27	1,560,156.00	201,488.73
FXPF20011002 361841AL3	GLP CAPITAL LP / GLP FINANCING 5.300% 01/15/2029 DD 09/26/18	1,700,000.000	1,785,000.00	1,966,815.00	181,815.00
FXPF20011002 36186CBY8	ALLY FINANCIAL INC 8.000% 11/01/2031 DD 12/31/08	1,400,000.000	1,843,492.76	2,055,018.00	211,525.24



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FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20011002 369604BY8	GENERAL ELECTRIC CO 4.350% 05/01/2050 DD 04/22/20	800,000.000	817,608.00	972,920.00	155,312.00
FXPF20011002 38148YAA6	GOLDMAN SACHS GROUP INC/THE VAR RT 10/31/2038 DD 10/31/17	1,900,000.000	2,211,456.99	2,318,646.00	107,189.01
FXPF20011002 38239JAA9	GOODMAN US FINANCE THREE 144A 3.700% 03/15/2028 DD 09/27/17	1,300,000.000	1,398,134.36	1,417,377.00	19,242.64
FXPF20011002 404280BP3	HSBC HOLDINGS PLC VAR RT 12/31/2049 DD 03/23/18	4,100,000.000	4,182,000.00	4,602,250.00	420,250.00
FXPF20011002 432833AF8	HILTON DOMESTIC OPERATING CO I 4.875% 01/15/2030 DD 06/20/19	400,000.000	421,000.00	437,000.00	16,000.00
FXPF20011002 44409MAC0	HUDSON PACIFIC PROPERTIES LP 3.250% 01/15/2030 DD 10/03/19	1,050,000.000	1,069,132.50	1,119,426.00	50,293.50
FXPF20011002 448579AK8	HYATT HOTELS CORP VAR RT 09/01/2022 DD 09/01/20	1,000,000.000	1,000,000.00	1,011,340.00	11,340.00
FXPF20011002 45262BAC7	IMPERIAL BRANDS FINANCE P 144A 3.875% 07/26/2029 DD 07/26/19	1,400,000.000	1,454,666.51	1,564,836.00	110,169.49
FXPF20011002 485170BB9	KANSAS CITY SOUTHERN 4.700% 05/01/2048 DD 05/03/18	1,900,000.000	2,384,828.93	2,391,967.00	7,138.07
FXPF20011002 494550BU9	KINDER MORGAN ENERGY PARTNERS 5.500% 03/01/2044 DD 02/24/14	2,200,000.000	2,752,363.75	2,780,404.00	28,040.25
FXPF20011002 49456BAH4	KINDER MORGAN INC 5.550% 06/01/2045 DD 11/26/14	1,100,000.000	1,406,983.96	1,413,643.00	6,659.04
FXPF20011002 52107QAG0	LAZARD GROUP LLC 3.750% 02/13/2025 DD 02/13/15	2,400,000.000	2,550,078.00	2,665,224.00	115,146.00
FXPF20011002 526250AB1	LENOVO GROUP LTD 144A 3.421% 11/02/2030 DD 11/02/20	300,000.000	300,000.00	315,333.00	15,333.00
FXPF20011002 527298BP7	LEVEL 3 FINANCING INC 144A 3.400% 03/01/2027 DD 11/29/19	1,000,000.000	1,083,500.00	1,088,620.00	5,120.00
FXPF20011002 539439AU3	LLOYDS BANKING GROUP PLC VAR RT 12/31/2049 DD 10/10/18	1,300,000.000	1,360,563.96	1,495,000.00	134,436.04
FXPF20011002 552953CE9	MGM RESORTS INTERNATIONAL 5.750% 06/15/2025 DD 06/18/18	800,000.000	828,080.00	884,520.00	56,440.00
FXPF20011002 571748BJ0	MARSH & MCLENNAN COS INC 4.900% 03/15/2049 DD 01/15/19	1,200,000.000	1,638,426.50	1,739,508.00	101,081.50
FXPF20011002 571903BF9	MARRIOTT INTERNATIONAL INC/MD 3.500% 10/15/2032 DD 08/14/20	500,000.000	496,390.00	546,790.00	50,400.00
FXPF20011002 58547DAC3	MELCO RESORTS FINANCE LTD 144A 5.625% 07/17/2027 DD 07/17/19	1,200,000.000	1,219,222.04	1,263,660.00	44,437.96
FXPF20011002 594918CD4	MICROSOFT CORP 2.675% 06/01/2060 DD 06/01/20	1,700,000.000	1,737,554.96	1,842,290.00	104,735.04
FXPF20011002 595112BQ5	MICRON TECHNOLOGY INC 4.663% 02/15/2030 DD 07/12/19	900,000.000	1,051,183.35	1,104,435.00	53,251.65
FXPF20011002 595620AU9	MIDAMERICAN ENERGY CO 4.250% 07/15/2049 DD 01/09/19	1,000,000.000	1,293,378.21	1,342,630.00	49,251.79
FXPF20011002 60687YBH1	MIZUHO FINANCIAL GROUP INC VAR RT 07/10/2031 DD 07/10/20	400,000.000	400,000.00	414,716.00	14,716.00
FXPF20011002 615369AU9	MOODY'S CORP 2.550% 08/18/2060 DD 08/18/20	700,000.000	694,085.00	655,452.00	-38,633.00
FXPF20011002 620076BT5	MOTOROLA SOLUTIONS INC 2.300% 11/15/2030 DD 08/14/20	1,100,000.000	1,097,822.00	1,121,263.00	23,441.00
FXPF20011002 62912XAC8	NGPL PIPECO LLC 144A 7.768% 12/15/2037 DD 12/21/07	900,000.000	1,093,306.92	1,216,782.00	123,475.08
FXPF20011002 63861VAE7	NATIONWIDE BUILDING SOCIE 144A VAR RT 07/18/2030 DD 07/18/19	1,700,000.000	1,917,834.74	1,980,585.00	62,750.26
FXPF20011002 64110LAV8	NETFLIX INC 144A 4.875% 06/15/2030 DD 10/25/19	1,200,000.000	1,316,640.00	1,380,000.00	63,360.00
FXPF20011002 651639AV8	NEWMONT CORP 5.450% 06/09/2044 DD 06/09/19	1,400,000.000	1,851,242.09	1,984,430.00	133,187.91
FXPF20011002 65339KBR0	NEXTERA ENERGY CAPITAL HOLDING 2.250% 06/01/2030 DD 05/12/20	1,600,000.000	1,646,253.95	1,677,472.00	31,218.05
FXPF20011002 65535HAS8	NOMURA HOLDINGS INC 2.679% 07/16/2030 DD 07/13/20	600,000.000	599,912.00	635,196.00	35,284.00
FXPF20011002 655844CH9	NORFOLK SOUTHERN CORP 3.155% 05/15/2055 DD 05/15/20	1,000,000.000	1,017,026.09	1,090,410.00	73,383.91
FXPF20011002 67079BAE0	NUTRITION & BIOSCIENCES I 144A 3.268% 11/15/2040 DD 09/16/20	1,100,000.000	1,099,934.00	1,182,060.00	82,126.00
FXPF20011002 682680AV5	ONEOK INC 5.200% 07/15/2048 DD 07/02/18	2,831,000.000	2,916,529.41	3,304,343.20	387,813.79
FXPF20011002 68268NAM5	ONEOK PARTNERS LP 6.200% 09/15/2043 DD 09/12/13	200,000.000	217,748.10	242,886.00	25,137.90
FXPF20011002 694308HN0	PACIFIC GAS AND ELECTRIC CO 4.250% 03/15/2046 DD 11/05/15	700,000.000	745,710.00	751,478.00	5,768.00



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FXPF20011002 694308JF5	PACIFIC GAS AND ELECTRIC CO 2.100% 08/01/2027 DD 06/19/20	500,000.000	489,425.00	508,810.00	19,385.00
FXPF20011002 694308JH1	PACIFIC GAS AND ELECTRIC CO 3.300% 08/01/2040 DD 06/19/20	1,800,000.000	1,758,239.26	1,796,508.00	38,268.74
FXPF20011002 694308JL2	PACIFIC GAS AND ELECTRIC CO 3.450% 07/01/2025 DD 07/02/20	400,000.000	420,688.00	433,672.00	12,984.00
FXPF20011002 694308JM0	PACIFIC GAS AND ELECTRIC CO 4.550% 07/01/2030 DD 07/02/20	800,000.000	903,300.00	911,264.00	7,964.00
FXPF20011002 694308JP3	PACIFIC GAS AND ELECTRIC CO 3.150% 01/01/2026 DD 07/02/20	500,000.000	526,254.00	532,700.00	6,446.00
FXPF20011002 694476AE2	PACIFIC LIFECORP 144A 3.350% 09/15/2050 DD 09/15/20	200,000.000	198,464.00	222,220.00	23,756.00
FXPF20011002 71568PAP4	PERUSAHAAN PERSEROAN PERS 144A 4.000% 06/30/2050 DD 06/30/20	900,000.000	884,547.00	923,670.00	39,123.00
FXPF20011002 71647NBE8	PETROBRAS GLOBAL FINANCE BV 5.093% 01/15/2030 DD 07/15/20	2,000,000.000	1,982,040.00	2,235,000.00	252,960.00
FXPF20011002 71654QDD1	PETROLEOS MEXICANOS 7.690% 01/23/2050 DD 07/23/20	1,600,000.000	1,373,507.91	1,613,200.00	239,692.09
FXPF20011002 71654QDF6	PETROLEOS MEXICANOS 6.950% 01/28/2060 DD 07/28/20	1,600,000.000	1,277,440.00	1,505,040.00	227,600.00
FXPF20011002 75886FAE7	REGENERON PHARMACEUTICALS INC 1.750% 09/15/2030 DD 08/12/20	700,000.000	699,286.00	689,318.00	-9,968.00
FXPF20011002 761713BB1	REYNOLDS AMERICAN INC 5.850% 08/15/2045 DD 06/12/15	2,100,000.000	2,538,001.35	2,685,375.00	147,373.65
FXPF20011002 780097BB6	NATWEST GROUP PLC VAR RT 12/31/2049 DD 08/15/16	2,600,000.000	2,697,500.00	2,698,566.00	1,066.00
FXPF20011002 780097BG5	NATWEST GROUP PLC VAR RT 05/18/2029 DD 05/18/18	2,100,000.000	2,452,901.66	2,523,675.00	70,773.34
FXPF20011002 78081BAE3	ROYALTY PHARMA PLC 144A 3.300% 09/02/2040 DD 09/02/20	1,000,000.000	955,560.00	1,051,460.00	95,900.00
FXPF20011002 78403DAR1	*SBA TOWER TRUST 144A 2.328% 07/15/2052 DD 07/14/20	500,000.000	500,000.00	503,960.00	3,960.00
FXPF20011002 785592AM8	SABINE PASS LIQUEFACTION LLC 5.625% 03/01/2025 DD 09/01/15	1,200,000.000	1,376,652.90	1,399,584.00	22,931.10
FXPF20011002 785592AW6	SABINE PASS LIQUEFACTION 144A 4.500% 05/15/2030 DD 05/08/20	1,000,000.000	1,117,558.57	1,185,280.00	67,721.43
FXPF20011002 80007RAE5	SANDS CHINA LTD 5.400% 08/08/2028 DD 08/09/18	5,600,000.000	6,197,520.00	6,554,296.00	356,776.00
FXPF20011002 81180WAY7	SEAGATE HDD CAYMAN 144A 4.125% 01/15/2031 DD 06/10/20	700,000.000	753,718.00	746,375.00	-7,343.00
FXPF20011002 822582BY7	SHELL INTERNATIONAL FINANCE BV 3.750% 09/12/2046 DD 09/12/16	1,400,000.000	1,592,337.11	1,692,460.00	100,122.89
FXPF20011002 830867AB3	DELTA AIR LINES INC / SKY 144A 4.750% 10/20/2028 DD 09/23/20	700,000.000	700,000.00	764,057.00	64,057.00
FXPF20011002 83367TBV0	SOCIETE GENERALE SA 144A VAR RT 12/31/2049 DD 10/04/18	1,700,000.000	1,721,760.00	1,833,875.00	112,115.00
FXPF20011002 842434CS9	SOUTHERN CALIFORNIA GAS CO 4.300% 01/15/2049 DD 09/24/18	3,000,000.000	4,119,870.00	3,940,350.00	-179,520.00
FXPF20011002 84756NAG4	SPECTRA ENERGY PARTNERS LP 4.500% 03/15/2045 DD 03/12/15	2,100,000.000	2,385,786.94	2,453,997.00	68,210.06
FXPF20011002 85208NAE0	SPRINT SPECTRUM CO LLC / 144A 5.152% 09/20/2029 DD 03/21/18	2,000,000.000	2,290,000.00	2,315,000.00	25,000.00
FXPF20011002 863667AJ0	STRYKER CORP 4.625% 03/15/2046 DD 03/10/16	1,500,000.000	1,944,923.21	2,015,730.00	70,806.79
FXPF20011002 86389QAF9	STUDIO CITY FINANCE LTD 144A 6.500% 01/15/2028 DD 07/15/20	2,900,000.000	2,900,000.00	3,102,565.00	202,565.00
FXPF20011002 86964WAB8	SUZANO AUSTRIA GMBH 144A 7.000% 03/16/2047 DD 03/16/17	1,100,000.000	1,215,489.00	1,467,136.00	251,647.00
FXPF20011002 87264AAY1	T-MOBILE USA INC 144A 4.500% 04/15/2050 DD 04/09/20	900,000.000	1,141,758.00	1,110,051.00	-31,707.00
FXPF20011002 874060AZ9	TAKEDA PHARMACEUTICAL CO LTD 3.175% 07/09/2050 DD 07/09/20	500,000.000	500,000.00	533,135.00	33,135.00
FXPF20011002 87938WAU7	TELEFONICA EMISIONES SA 5.213% 03/08/2047 DD 03/08/17	2,500,000.000	3,162,631.93	3,204,525.00	41,893.07
FXPF20011002 87938WAX1	TELEFONICA EMISIONES SA 5.520% 03/01/2049 DD 03/01/19	1,100,000.000	1,462,469.94	1,484,329.00	21,859.06
FXPF20011002 88032WAV8	TENCENT HOLDINGS LTD 144A 3.240% 06/03/2050 DD 06/03/20	2,200,000.000	2,221,696.93	2,273,700.00	52,003.07
FXPF20011002 883203CC3	TEXTRON INC 2.450% 03/15/2031 DD 08/05/20	1,300,000.000	1,298,401.00	1,338,402.00	40,001.00
FXPF20011002 88732JAY4	TIME WARNER CABLE LLC 5.875% 11/15/2040 DD 11/15/10	1,400,000.000	1,756,369.10	1,868,664.00	112,294.90



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FXPF20011002 88732JBB3	TIME WARNER CABLE LLC 5.500% 09/01/2041 DD 09/12/11	2,200,000.000	2,671,292.21	2,826,670.00	155,377.79
FXPF20011002 88732JBD9	TIME WARNER CABLE LLC 4.500% 09/15/2042 DD 08/10/12	2,100,000.000	2,312,787.75	2,460,780.00	147,992.25
FXPF20011002 89153VAW9	TOTAL CAPITAL INTERNATIONAL SA 3.386% 06/29/2060 DD 06/29/20	800,000.000	800,000.00	909,136.00	109,136.00
FXPF20011002 898339AB2	TRUST FIBRA UNO 144A 6.390% 01/15/2050 DD 06/28/19	1,500,000.000	1,541,250.00	1,757,250.00	216,000.00
FXPF20011002 902494BH5	TYSON FOODS INC 5.100% 09/28/2048 DD 09/28/18	800,000.000	1,050,369.80	1,151,704.00	101,334.20
FXPF20011002 90265EAS9	UDR INC 3.100% 11/01/2034 DD 10/11/19	200,000.000	219,006.00	225,026.00	6,020.00
FXPF20011002 90265EAT7	UDR INC 2.100% 08/01/2032 DD 07/21/20	600,000.000	599,364.00	611,568.00	12,204.00
FXPF20011002 904678AS8	UNICREDIT SPA 144A VAR RT 06/30/2035 DD 06/30/20	400,000.000	400,000.00	440,136.00	40,136.00
FXPF20011002 91911TAH6	VALE OVERSEAS LTD 6.875% 11/21/2036 DD 11/21/06	1,500,000.000	1,949,250.00	2,198,445.00	249,195.00
FXPF20011002 91911TAK9	VALE OVERSEAS LTD 6.875% 11/10/2039 DD 11/10/09	900,000.000	1,162,350.00	1,339,884.00	177,534.00
FXPF20011002 92343VCZ5	VERIZON COMMUNICATIONS INC 4.672% 03/15/2055 DD 03/13/15	2,200,000.000	3,036,531.34	2,956,294.00	-80,237.34
FXPF20011002 92343VFM1	VERIZON COMMUNICATIONS IN 144A 2.987% 10/30/2056 DD 10/06/20	2,447,000.000	2,473,728.15	2,463,174.67	-10,553.48
FXPF20011002 928563AF2	VMWARE INC 4.700% 05/15/2030 DD 04/07/20	1,665,000.000	1,966,182.75	2,003,044.95	36,862.20
FXPF20011002 92858RAA8	VMED O2 UK FINANCING I PL 144A 4.250% 01/31/2031 DD 09/24/20	1,100,000.000	1,100,000.00	1,122,000.00	22,000.00
FXPF20011002 98313RAD8	WYNN MACAU LTD 144A 5.500% 10/01/2027 DD 09/20/17	3,300,000.000	3,349,500.00	3,423,090.00	73,590.00
FXPF20011002 EEBQQ3S02	BANCO SANTANDER SA REGS VAR RT 12/31/2049	2,900,000.000	3,173,070.76	3,624,306.58	451,235.82
FXPF20011002 EIBYXSS86	*UNICREDIT SPA REGS VAR RT 12/31/2049	1,100,000.000	1,336,319.19	1,473,765.98	137,446.79
FXPF20011002 ENBD2YKY3	*COOPERATIEVE RABOBANK UA REGS VAR RT 12/31/2049	800,000.000	926,683.64	1,004,094.07	77,410.43
FXPF20011002 EXB60WHS9	TESCO PROPERTY FINANCE 5 REGS 5.661% 10/13/2041	684,592.050	1,159,206.56	1,285,919.57	126,713.01
FXPF20011002 EXB60ZTR1	TESCO PROPERTY FINANCE 1 REGS 7.623% 07/13/2039	592,792.800	1,113,533.68	1,233,034.94	119,501.26
FXPF20011002 EXBFM4XM2	*HSBC HOLDINGS PLC VAR RT 12/31/2049	2,100,000.000	2,630,171.46	3,154,066.26	523,894.80
FXPF20011002 EXBJF8Q74	BARCLAYS PLC VAR RT 12/31/2049	1,200,000.000	1,502,919.00	1,826,157.72	323,238.72
FXPF20011002 EXBKDZ9C1	BARCLAYS PLC REGS VAR RT 12/31/2049	600,000.000	827,632.31	884,143.26	56,510.95
FXPF20011002 NABYW5T18	*KAISA GROUP HOLDINGS LTD REGS 7.875% 06/30/2021	200,000.000	202,100.00	201,659.13	-440.87
FXPF20011002 NABYW5T26	*KAISA GROUP HOLDINGS LTD REGS 8.500% 06/30/2022	500,000.000	504,375.00	511,506.99	7,131.99
FXPF20011002 P2121YAN8	CARNIVAL 6/20 (USD) TLB	298,500.000	286,560.00	306,708.75	20,148.75
FXPF20011002 P3143NAZ7	CORP NACIONAL DEL COBRE D REGS 4.500% 08/01/2047 DD 08/01/17	1,300,000.000	1,473,238.00	1,596,296.00	123,058.00
FXPF20011102 001192AH6	SOUTHERN CO GAS CAPITAL CORP 5.875% 03/15/2041 DD 03/21/11	113,000.000	147,719.11	164,621.79	16,902.68
FXPF20011102 00206RCQ3	AT&T INC 4.750% 05/15/2046 DD 05/04/15	104,000.000	122,380.61	128,285.04	5,904.43
FXPF20011102 00206RDR0	AT&T INC 5.250% 03/01/2037 DD 02/09/17	1,096,000.000	1,370,268.31	1,426,400.16	56,131.85
FXPF20011102 00206RFW7	AT&T INC 4.900% 08/15/2037 DD 08/14/18	680,000.000	825,489.97	852,720.00	27,230.03
FXPF20011102 00206RGU0	AT&T INC VAR RT 11/15/2031 DD 11/15/18	44,000.000	64,963.95	68,598.64	3,634.69
FXPF20011102 00206RJH6	AT&T INC VAR RT 06/15/2042 DD 06/05/19	476,000.000	567,781.31	592,029.76	24,248.45
FXPF20011102 00206RJZ6	AT&T INC 3.500% 06/01/2041 DD 05/28/20	883,000.000	916,800.65	951,962.30	35,161.65
FXPF20011102 00206RKA9	AT&T INC 3.650% 06/01/2051 DD 05/28/20	395,000.000	403,764.50	413,600.55	9,836.05
FXPF20011102 00206RMC3	AT&T INC 144A 3.500% 09/15/2053 DD 09/18/20	1,334,000.000	1,344,674.12	1,335,960.98	-8,713.14



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FXPF20011102 00287YAM1	ABBVIE INC 4.400% 11/06/2042 DD 05/06/13	110,000.000	131,349.90	138,133.60	6,783.70
FXPF20011102 00287YCA5	ABBVIE INC 4.050% 11/21/2039 DD 05/21/20	667,000.000	767,391.76	807,223.41	39,831.65
FXPF20011102 02209SAM5	ALTRIA GROUP INC 4.250% 08/09/2042 DD 08/09/12	155,000.000	171,544.70	173,221.80	1,677.10
FXPF20011102 02209SBE2	ALTRIA GROUP INC 5.800% 02/14/2039 DD 02/14/19	1,579,000.000	1,966,550.50	2,080,443.03	113,892.53
FXPF20011102 025537AP6	AMERICAN ELECTRIC POWER CO INC 3.250% 03/01/2050 DD 03/05/20	488,000.000	498,416.08	514,698.48	16,282.40
FXPF20011102 031162BK5	AMGEN INC 5.150% 11/15/2041 DD 11/10/11	408,000.000	538,065.14	568,788.72	30,723.58
FXPF20011102 031162BZ2	AMGEN INC 4.400% 05/01/2045 DD 05/01/15	325,000.000	390,802.40	417,127.75	26,325.35
FXPF20011102 031162CR9	AMGEN INC 3.150% 02/21/2040 DD 02/21/20	170,000.000	183,572.80	187,137.70	3,564.90
FXPF20011102 031162CX6	AMGEN INC 144A 2.770% 09/01/2053 DD 08/17/20	917,000.000	909,984.95	921,291.56	11,306.61
FXPF20011102 03522AAH3	ANHEUSER-BUSCH COS LLC / ANHEU 4.700% 02/01/2036 DD 02/01/19	158,000.000	184,899.08	200,705.82	15,806.74
FXPF20011102 03522AAJ9	ANHEUSER-BUSCH COS LLC / ANHEU 4.900% 02/01/2046 DD 02/01/19	1,712,000.000	2,071,101.00	2,225,993.76	154,892.76
FXPF20011102 03523TBJ6	ANHEUSER-BUSCH INBEV WORLDWIDE 8.000% 11/15/2039 DD 11/15/10	325,000.000	500,875.17	551,518.50	50,643.33
FXPF20011102 03523TBU1	ANHEUSER-BUSCH INBEV WORLDWIDE 5.450% 01/23/2039 DD 01/23/19	369,000.000	458,588.60	501,301.26	42,712.66
FXPF20011102 035240AG5	ANHEUSER-BUSCH INBEV WORLDWIDE 4.950% 01/15/2042 DD 07/15/16	223,000.000	269,389.06	292,961.79	23,572.73
FXPF20011102 035240AM2	ANHEUSER-BUSCH INBEV WORLDWIDE 4.375% 04/15/2038 DD 04/04/18	580,000.000	645,983.57	718,156.00	72,172.43
FXPF20011102 04650NAB0	AT&T INC 5.350% 09/01/2040 DD 03/01/11	482,000.000	618,497.88	632,041.78	13,543.90
FXPF20011102 05464HAB6	AXIS SPECIALTY FINANCE PLC 5.150% 04/01/2045 DD 03/13/14	343,000.000	400,496.00	414,995.70	14,499.70
FXPF20011102 05526DBD6	BAT CAPITAL CORP 4.390% 08/15/2037 DD 08/15/18	3,256,000.000	3,492,728.81	3,657,529.92	164,801.11
FXPF20011102 05526DBK0	BAT CAPITAL CORP 4.758% 09/06/2049 DD 09/06/19	573,000.000	628,990.00	664,313.28	35,323.28
FXPF20011102 06849AAB5	BARRICK INTERNATIONAL BAR 144A 6.350% 10/15/2036 DD 10/12/06	137,000.000	187,533.22	193,305.63	5,772.41
FXPF20011102 06849RAG7	BARRICK NORTH AMERICA FINANCE 5.700% 05/30/2041 DD 06/01/11	112,000.000	149,410.22	162,049.44	12,639.22
FXPF20011102 06849RAK8	BARRICK NORTH AMERICA FINANCE 5.750% 05/01/2043 DD 05/02/13	87,000.000	122,115.88	126,892.98	4,777.10
FXPF20011102 06849UAD7	BARRICK PD AUSTRALIA FINANCE P 5.950% 10/15/2039 DD 10/16/09	121,000.000	161,318.46	174,207.33	12,888.87
FXPF20011102 072722AE1	*BAYCARE HEALTH SYSTEM INC 3.831% 11/15/2050 DD 04/16/20	297,000.000	357,287.24	371,359.89	14,072.65
FXPF20011102 07274NBF9	BAYER US FINANCE II LLC 144A 4.400% 07/15/2044 DD 07/15/18	775,000.000	889,086.85	878,400.50	-10,686.35
FXPF20011102 07274NBG7	BAYER US FINANCE II LLC 144A 3.950% 04/15/2045 DD 04/15/18	520,000.000	567,980.68	582,805.60	14,824.92
FXPF20011102 07274NBH5	BAYER US FINANCE II LLC 144A 4.700% 07/15/2064 DD 07/15/18	951,000.000	1,084,611.72	1,139,840.07	55,228.35
FXPF20011102 075887CK3	BECTON DICKINSON AND CO 3.794% 05/20/2050 DD 05/20/20	337,000.000	382,408.47	400,308.82	17,900.35
FXPF20011102 111021AE1	BRITISH TELECOMMUNICATIONS PLC VAR RT 12/15/2030 DD 12/12/00	358,000.000	585,674.76	593,990.02	8,315.26
FXPF20011102 11135FAQ4	BROADCOM INC 4.150% 11/15/2030 DD 05/08/20	361,000.000	396,018.90	417,951.36	21,932.46
FXPF20011102 124900AD3	CCL INDUSTRIES INC 144A 3.050% 06/01/2030 DD 06/01/20	413,000.000	413,123.39	450,393.02	37,269.63
FXPF20011102 12527GAG8	CF INDUSTRIES INC 144A 3.400% 12/01/2021 DD 11/21/16	58,000.000	58,960.65	59,360.10	399.45
FXPF20011102 126650CY4	CVS HEALTH CORP 4.780% 03/25/2038 DD 03/09/18	2,000,000.000	2,477,492.73	2,533,960.00	56,467.27
FXPF20011102 136385AP6	CANADIAN NATURAL RESOURCES LTD 6.750% 02/01/2039 DD 01/17/08	413,000.000	507,127.45	572,405.61	65,278.16
FXPF20011102 13643EAH8	SUNCOR ENERGY VENTURES CO 144A 6.000% 04/01/2042 DD 03/29/12	124,000.000	130,605.37	127,710.08	-2,895.29
FXPF20011102 14448CAS3	CARRIER GLOBAL CORP 3.577% 04/05/2050 DD 10/05/20	215,000.000	210,597.74	240,589.30	29,991.56



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Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20011102 14916RAD6	COMMONSPIRIT HEALTH 4.350% 11/01/2042 DD 10/31/12	74,000.000	74,578.59	86,706.54	12,127.95
FXPF20011102 15135UAF6	CENOVUS ENERGY INC 6.750% 11/15/2039 DD 05/15/10	485,000.000	483,410.48	641,213.65	157,803.17
FXPF20011102 161175BA1	CHARTER COMMUNICATIONS OPERATI 6.484% 10/23/2045 DD 10/23/16	2,098,000.000	2,791,827.86	2,967,537.08	175,709.22
FXPF20011102 161175BC7	CHARTER COMMUNICATIONS OPERATI 6.834% 10/23/2055 DD 10/23/16	150,000.000	211,587.00	227,502.00	15,915.00
FXPF20011102 172967DR9	CITIGROUP INC 6.125% 08/25/2036 DD 08/25/06	154,000.000	205,284.93	216,430.06	11,145.13
FXPF20011102 172967MM0	CITIGROUP INC VAR RT 03/26/2041 DD 03/26/20	1,364,000.000	1,837,235.97	1,920,675.68	83,439.71
FXPF20011102 20030NBQ3	COMCAST CORP 4.600% 08/15/2045 DD 05/27/15	95,000.000	123,384.10	128,329.80	4,945.70
FXPF20011102 20268JAC7	COMMONSPIRIT HEALTH 4.187% 10/01/2049 DD 08/21/19	1,360,000.000	1,399,831.58	1,583,080.80	183,249.22
FXPF20011102 202795JM3	COMMONWEALTH EDISON CO 4.000% 03/01/2048 DD 02/20/18	845,000.000	1,011,039.37	1,070,209.40	59,170.03
FXPF20011102 209111FT5	CONSOLIDATED EDISON CO OF NEW 4.650% 12/01/2048 DD 11/30/18	465,000.000	578,039.99	619,500.90	41,460.91
FXPF20011102 21036PBD9	CONSTELLATION BRANDS INC 5.250% 11/15/2048 DD 10/29/18	327,000.000	422,676.25	460,098.81	37,422.56
FXPF20011102 224044BY2	COX COMMUNICATIONS INC 144A 4.700% 12/15/2042 DD 11/29/12	674,000.000	841,337.66	870,383.38	29,045.72
FXPF20011102 224044CC9	COX COMMUNICATIONS INC 144A 4.500% 06/30/2043 DD 05/01/13	279,000.000	334,671.81	350,970.84	16,299.03
FXPF20011102 25179MAN3	DEVON ENERGY CORP 4.750% 05/15/2042 DD 05/14/12	710,000.000	639,318.11	801,497.70	162,179.59
FXPF20011102 25272KAN3	DELL INTERNATIONAL LLC / 144A 8.100% 07/15/2036 DD 06/01/16	654,000.000	872,528.07	967,187.52	94,659.45
FXPF20011102 25470DAD1	DISCOVERY COMMUNICATIONS LLC 6.350% 06/01/2040 DD 06/03/10	982,000.000	1,333,940.74	1,404,554.60	70,613.86
FXPF20011102 260543CK7	DOW CHEMICAL CO/THE 4.250% 10/01/2034 DD 09/16/14	104,000.000	116,917.38	125,573.76	8,656.38
FXPF20011102 26444HAF8	DUKE ENERGY FLORIDA LLC 4.200% 07/15/2048 DD 06/21/18	477,000.000	590,643.35	613,760.67	23,117.32
FXPF20011102 29273RAP4	ENERGY TRANSFER LP 6.050% 06/01/2041 DD 05/12/11	525,000.000	553,721.59	614,853.75	61,132.16
FXPF20011102 29273RBF5	ENERGY TRANSFER LP 5.150% 03/15/2045 DD 03/12/15	567,000.000	573,641.48	614,452.23	40,810.75
FXPF20011102 29336UAD9	ENLINK MIDSTREAM PARTNERS LP 5.050% 04/01/2045 DD 11/12/14	701,000.000	438,125.00	558,619.89	120,494.89
FXPF20011102 29365TAJ3	ENTERGY TEXAS INC 3.550% 09/30/2049 DD 09/20/19	112,000.000	121,323.61	129,198.72	7,875.11
FXPF20011102 29379VAT0	ENTERPRISE PRODUCTS OPERATING 5.950% 02/01/2041 DD 01/13/11	739,000.000	988,567.10	1,015,984.59	27,417.49
FXPF20011102 29379VBW2	ENTERPRISE PRODUCTS OPERATING 4.200% 01/31/2050 DD 07/08/19	627,000.000	708,605.47	736,599.60	27,994.13
FXPF20011102 29379VBZ5	ENTERPRISE PRODUCTS OPERATING 3.950% 01/31/2060 DD 01/15/20	111,000.000	117,218.72	122,872.56	5,653.84
FXPF20011102 30036FAA9	EVERGY KANSAS CENTRAL INC 3.450% 04/15/2050 DD 04/09/20	382,000.000	423,166.23	449,759.16	26,592.93
FXPF20011102 30958QAA9	FARMERS EXCHANGE CAPITAL 144A VAR RT 10/15/2054 DD 10/07/14	169,000.000	194,441.51	207,768.60	13,327.09
FXPF20011102 309601AE2	FARMERS INSURANCE EXCHANG 144A VAR RT 11/01/2057 DD 10/16/17	248,000.000	252,526.00	265,270.72	12,744.72
FXPF20011102 316773CH1	FIFTH THIRD BANCORP 8.250% 03/01/2038 DD 03/04/08	655,000.000	1,056,849.67	1,108,954.30	52,104.63
FXPF20011102 31945HAB1	JPMORGAN CHASE & CO VAR RT 02/01/2027 DD 11/01/17	119,000.000	103,028.51	111,174.56	8,146.05
FXPF20011102 337738AV0	FISERV INC 4.400% 07/01/2049 DD 06/24/19	641,000.000	774,028.73	858,606.68	84,577.95
FXPF20011102 358070AB6	FRESNILLO PLC 144A 4.250% 10/02/2050 DD 10/02/20	395,000.000	387,119.75	433,512.50	46,392.75
FXPF20011102 36164QNA2	GE CAPITAL INTERNATIONAL FUNDI 4.418% 11/15/2035 DD 05/15/16	2,292,000.000	2,339,427.92	2,735,616.60	396,188.68
FXPF20011102 36166NAB9	GE CAPITAL FUNDING LLC 144A 4.400% 05/15/2030 DD 05/18/20	337,000.000	352,857.07	397,265.71	44,408.64
FXPF20011102 38141GFD1	GOLDMAN SACHS GROUP INC/THE 6.750% 10/01/2037 DD 10/03/07	731,000.000	1,047,613.76	1,118,546.96	70,933.20
FXPF20011102 38143YAC7	GOLDMAN SACHS GROUP INC/THE 6.450% 05/01/2036 DD 04/18/06	427,000.000	594,499.84	624,581.44	30,081.60



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FXPF20011102 40052VAG9	GRUPO BIMBO SAB DE CV 144A 4.000% 09/06/2049 DD 09/06/19	113,000.000	113,000.00	127,842.55	14,842.55
FXPF20011102 42307TAH1	KRAFT HEINZ FOODS CO 144A 7.125% 08/01/2039 DD 07/29/09	350,000.000	464,619.65	501,098.50	36,478.85
FXPF20011102 42809HAC1	HESS CORP 6.000% 01/15/2040 DD 12/14/09	1,403,000.000	1,515,408.69	1,733,210.08	217,801.39
FXPF20011102 42824CAY5	HEWLETT PACKARD ENTERPRISE CO VAR RT 10/15/2045 DD 10/15/16	170,000.000	212,586.82	224,073.60	11,486.78
FXPF20011102 437076CC4	HOME DEPOT INC/THE 3.300% 04/15/2040 DD 03/30/20	169,000.000	189,941.38	199,183.40	9,242.02
FXPF20011102 444859AZ5	HUMANA INC 8.150% 06/15/2038 DD 06/05/08	31,000.000	46,775.59	49,567.76	2,792.17
FXPF20011102 444859BE1	HUMANA INC 4.950% 10/01/2044 DD 09/19/14	280,000.000	368,940.31	377,372.80	8,432.49
FXPF20011102 453258AP0	VALE CANADA LTD 7.200% 09/15/2032 DD 09/23/02	29,000.000	35,884.60	39,730.00	3,845.40
FXPF20011102 456472AC3	INDUSTRIAS PENOLES SAB DE 144A 5.650% 09/12/2049 DD 09/12/19	229,000.000	256,022.60	297,413.75	41,391.15
FXPF20011102 456472AD1	INDUSTRIAS PENOLES SAB DE 144A 4.750% 08/06/2050 DD 08/06/20	200,000.000	200,000.00	231,940.00	31,940.00
FXPF20011102 45866FAH7	INTERCONTINENTAL EXCHANGE INC 4.250% 09/21/2048 DD 08/13/18	359,000.000	450,522.74	455,130.93	4,608.19
FXPF20011102 460146CN1	INTERNATIONAL PAPER CO 5.150% 05/15/2046 DD 05/26/15	423,000.000	512,731.09	586,349.91	73,618.82
FXPF20011102 485170BC7	KANSAS CITY SOUTHERN 4.200% 11/15/2069 DD 11/18/19	123,000.000	130,187.66	143,890.32	13,702.66
FXPF20011102 49456BAH4	KINDER MORGAN INC 5.550% 06/01/2045 DD 11/26/14	998,000.000	1,276,518.18	1,282,559.74	6,041.56
FXPF20011102 500255AV6	KOHL'S CORP 5.550% 07/17/2045 DD 07/17/15	480,000.000	430,796.79	517,070.40	86,273.61
FXPF20011102 50076QAN6	KRAFT HEINZ FOODS CO 6.500% 02/09/2040 DD 08/09/12	186,000.000	241,787.80	251,418.06	9,630.26
FXPF20011102 50077LBG0	KRAFT HEINZ FOODS CO 144A 5.500% 06/01/2050 DD 05/18/20	1,750,000.000	1,986,918.82	2,204,562.50	217,643.68
FXPF20011102 501044CR0	KROGER CO/THE 5.000% 04/15/2042 DD 04/16/12	238,000.000	298,302.91	315,228.62	16,925.71
FXPF20011102 501044DG3	KROGER CO/THE 4.450% 02/01/2047 DD 01/24/17	488,000.000	589,659.67	614,133.36	24,473.69
FXPF20011102 50249AAK9	LYB INTERNATIONAL FINANCE III 3.800% 10/01/2060 DD 10/08/20	190,000.000	188,415.40	204,058.10	15,642.70
FXPF20011102 570535AW4	MARKEL CORP VAR RT 12/31/2049 DD 05/27/20	426,000.000	435,853.38	471,262.50	35,409.12
FXPF20011102 575767AL2	MASSACHUSETTS MUTUAL LIFE 144A 4.900% 04/01/2077 DD 03/23/17	213,000.000	264,013.83	292,604.49	28,590.66
FXPF20011102 59562VAM9	BERKSHIRE HATHAWAY ENERGY CO 6.125% 04/01/2036 DD 10/01/06	336,000.000	490,802.31	497,306.88	6,504.57
FXPF20011102 6174468N2	MORGAN STANLEY VAR RT 03/24/2051 DD 03/24/20	652,000.000	978,160.17	1,049,687.40	71,527.23
FXPF20011102 63111XAB7	NASDAQ INC 3.250% 04/28/2050 DD 04/28/20	528,000.000	550,831.74	580,171.68	29,339.94
FXPF20011102 65120FAE4	NEWCREST FINANCE PTY LTD 144A 4.200% 05/13/2050 DD 05/13/20	464,000.000	505,076.98	567,161.12	62,084.14
FXPF20011102 651229AY2	NEWELL BRANDS INC VAR RT 04/01/2046 DD 03/30/16	634,000.000	682,330.00	808,350.00	126,020.00
FXPF20011102 654902AC9	NOKIA OYJ 6.625% 05/15/2039 DD 05/07/09	512,000.000	573,440.00	653,982.72	80,542.72
FXPF20011102 655044AE5	NOBLE ENERGY INC 6.000% 03/01/2041 DD 02/18/11	95,000.000	142,030.70	144,514.95	2,484.25
FXPF20011102 655844CB2	NORFOLK SOUTHERN CORP 5.100% 08/01/2118 DD 08/02/18	398,000.000	499,110.74	520,580.02	21,469.28
FXPF20011102 666807BH4	NORTHROP GRUMMAN CORP 4.750% 06/01/2043 DD 05/31/13	397,000.000	514,978.74	529,443.17	14,464.43
FXPF20011102 67066GAG9	NVIDIA CORP 3.500% 04/01/2040 DD 03/31/20	312,000.000	356,672.98	374,687.04	18,014.06
FXPF20011102 67066GAJ3	NVIDIA CORP 3.700% 04/01/2060 DD 03/31/20	76,000.000	88,829.36	97,651.64	8,822.28
FXPF20011102 674599DF9	OCCIDENTAL PETROLEUM CORP 6.450% 09/15/2036 DD 09/15/19	396,000.000	357,390.00	414,612.00	57,222.00
FXPF20011102 674599DJ1	OCCIDENTAL PETROLEUM CORP 6.200% 03/15/2040 DD 09/15/19	181,000.000	159,619.38	179,190.00	19,570.62
FXPF20011102 694476AE2	PACIFIC LIFECORP 144A 3.350% 09/15/2050 DD 09/15/20	400,000.000	398,102.40	444,440.00	46,337.60



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FXPF20011102 695114CX4	PACIFICORP 3.300% 03/15/2051 DD 04/08/20	767,000.000	849,237.17	879,841.04	30,603.87
FXPF20011102 76025LAA2	SCENTRE GROUP TRUST 2 144A VAR RT 09/24/2080 DD 09/24/20	310,000.000	310,000.00	323,140.90	13,140.90
FXPF20011102 76025LAB0	SCENTRE GROUP TRUST 2 144A VAR RT 09/24/2080 DD 09/24/20	605,000.000	605,000.00	638,057.20	33,057.20
FXPF20011102 761713AT3	REYNOLDS AMERICAN INC 7.250% 06/15/2037 DD 06/21/07	244,000.000	315,886.05	339,072.16	23,186.11
FXPF20011102 761713BB1	REYNOLDS AMERICAN INC 5.850% 08/15/2045 DD 06/12/15	558,000.000	674,383.22	713,542.50	39,159.28
FXPF20011102 78081BAE3	ROYALTY PHARMA PLC 144A 3.300% 09/02/2040 DD 09/02/20	590,000.000	570,953.80	620,361.40	49,407.60
FXPF20011102 78081BAF0	ROYALTY PHARMA PLC 144A 3.550% 09/02/2050 DD 09/02/20	870,000.000	842,152.85	926,941.50	84,788.65
FXPF20011102 80414L2L8	SAUDI ARABIAN OIL CO 144A 3.250% 11/24/2050 DD 11/24/20	200,000.000	198,104.00	202,814.00	4,710.00
FXPF20011102 80414L2M6	*SAUDI ARABIAN OIL CO 144A 3.500% 11/24/2070 DD 11/24/20	295,000.000	291,560.30	298,655.05	7,094.75
FXPF20011102 816851BH1	SEMPRA ENERGY 3.800% 02/01/2038 DD 01/12/18	505,000.000	540,963.63	584,941.50	43,977.87
FXPF20011102 82481LAD1	SHIRE ACQUISITIONS INVESTMENTS 3.200% 09/23/2026 DD 09/23/16	213,000.000	234,799.51	238,278.84	3,479.33
FXPF20011102 828807DJ3	SIMON PROPERTY GROUP LP 3.800% 07/15/2050 DD 07/09/20	115,000.000	114,204.20	128,296.30	14,092.10
FXPF20011102 832696AT5	J M SMUCKER CO/THE 3.550% 03/15/2050 DD 03/09/20	148,000.000	149,087.84	167,019.48	17,931.64
FXPF20011102 85208NAE0	SPRINT SPECTRUM CO LLC / 144A 5.152% 09/20/2029 DD 03/21/18	1,319,000.000	1,512,947.00	1,526,742.50	13,795.50
FXPF20011102 867229AE6	SUNCOR ENERGY INC 6.500% 06/15/2038 DD 06/28/07	156,000.000	201,910.48	218,058.36	16,147.88
FXPF20011102 87264ABQ7	T-MOBILE USA INC 144A 3.600% 11/15/2060 DD 10/28/20	470,000.000	468,801.50	498,876.80	30,075.30
FXPF20011102 874060AX4	TAKEDA PHARMACEUTICAL CO LTD 2.050% 03/31/2030 DD 07/09/20	200,000.000	199,608.00	204,718.00	5,110.00
FXPF20011102 874060AY2	TAKEDA PHARMACEUTICAL CO LTD 3.025% 07/09/2040 DD 07/09/20	590,000.000	592,688.00	622,632.90	29,944.90
FXPF20011102 874060AZ9	TAKEDA PHARMACEUTICAL CO LTD 3.175% 07/09/2050 DD 07/09/20	485,000.000	486,072.00	517,140.95	31,068.95
FXPF20011102 874060BD7	TAKEDA PHARMACEUTICAL CO LTD 3.375% 07/09/2060 DD 07/09/20	400,000.000	400,000.00	443,536.00	43,536.00
FXPF20011102 880451AW9	TENNESSEE GAS PIPELINE CO LLC 8.375% 06/15/2032 DD 06/10/02	221,000.000	298,771.63	317,691.92	18,920.29
FXPF20011102 88163VAD1	TEVA PHARMACEUTICAL FINANCE CO 6.150% 02/01/2036 DD 01/31/06	90,000.000	96,250.00	95,625.00	-625.00
FXPF20011102 88731EAJ9	TIME WARNER ENTERTAINMENT CO L 8.375% 07/15/2033 DD 01/15/94	341,000.000	514,272.49	527,492.90	13,220.41
FXPF20011102 88732JAJ7	TIME WARNER CABLE LLC 6.550% 05/01/2037 DD 04/09/07	603,000.000	810,424.99	827,750.16	17,325.17
FXPF20011102 88732JAN8	TIME WARNER CABLE LLC 7.300% 07/01/2038 DD 06/19/08	432,000.000	613,850.85	640,198.08	26,347.23
FXPF20011102 88732JAU2	TIME WARNER CABLE LLC 6.750% 06/15/2039 DD 06/29/09	435,000.000	586,176.40	619,096.35	32,919.95
FXPF20011102 89385AAA3	TRANSOCEAN SENTRY LTD 144A 5.375% 05/15/2023 DD 05/24/19	433,257.930	386,858.02	394,264.72	7,406.70
FXPF20011102 911312BW5	UNITED PARCEL SERVICE INC 5.300% 04/01/2050 DD 03/24/20	261,000.000	372,627.00	393,313.95	20,686.95
FXPF20011102 913017BP3	RAYTHEON TECHNOLOGIES CORP 6.125% 07/15/2038 DD 05/16/08	85,000.000	127,324.90	125,957.25	-1,367.65
FXPF20011102 913017CX5	RAYTHEON TECHNOLOGIES CORP 4.625% 11/16/2048 DD 08/16/18	181,000.000	235,619.70	245,725.60	10,105.90
FXPF20011102 91324PBE1	UNITEDHEALTH GROUP INC 6.625% 11/15/2037 DD 11/19/07	22,000.000	33,441.68	35,320.34	1,878.66
FXPF20011102 91324PDT6	UNITEDHEALTH GROUP INC 3.500% 08/15/2039 DD 07/25/19	385,000.000	448,380.48	458,003.70	9,623.22
FXPF20011102 91911TAH6	VALE OVERSEAS LTD 6.875% 11/21/2036 DD 11/21/06	489,000.000	640,525.50	716,693.07	76,167.57
FXPF20011102 91911TAK9	VALE OVERSEAS LTD 6.875% 11/10/2039 DD 11/10/09	335,000.000	432,652.50	498,734.60	66,082.10
FXPF20011102 91912EAA3	VALE SA 5.625% 09/11/2042 DD 09/11/12	311,000.000	356,098.11	416,743.11	60,645.00
FXPF20011102 91915WAB8	VALIDUS HOLDINGS LTD 8.875% 01/26/2040 DD 01/26/10	205,000.000	318,723.09	339,246.30	20,523.21



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FXPF20011102 92343VBG8	VERIZON COMMUNICATIONS INC 3.850% 11/01/2042 DD 11/07/12	358,000.000	428,336.37	424,598.74	-3,737.63
FXPF20011102 92343VCV4	VERIZON COMMUNICATIONS INC 4.272% 01/15/2036 DD 07/15/15	648,000.000	804,282.34	803,701.44	-580.90
FXPF20011102 92343VCZ5	VERIZON COMMUNICATIONS INC 4.672% 03/15/2055 DD 03/13/15	115,000.000	162,362.75	154,533.55	-7,829.20
FXPF20011102 92343VDU5	VERIZON COMMUNICATIONS INC 5.250% 03/16/2037 DD 03/16/17	2,793,000.000	3,771,988.46	3,785,045.67	13,057.21
FXPF20011102 925524AV2	VIACOMCBS INC 5.500% 05/15/2033 DD 05/14/03	175,000.000	222,974.50	226,387.00	3,412.50
FXPF20011102 925524AX8	VIACOMCBS INC 6.875% 04/30/2036 DD 04/12/06	390,000.000	534,154.55	564,107.70	29,953.15
FXPF20011102 92553PAP7	VIACOMCBS INC 4.375% 03/15/2043 DD 03/15/13	74,000.000	77,263.49	87,428.78	10,165.29
FXPF20011102 92553PAU6	VIACOMCBS INC 5.850% 09/01/2043 DD 08/19/13	160,000.000	182,880.41	222,563.20	39,682.79
FXPF20011102 92553PBD3	VIACOMCBS INC VAR RT 02/28/2057 DD 02/28/17	721,000.000	719,060.51	748,037.50	28,976.99
FXPF20011102 961214EP4	WESTPAC BANKING CORP VAR RT 11/15/2035 DD 11/16/20	120,000.000	120,000.00	123,619.20	3,619.20
FXPF20011102 961214EQ2	WESTPAC BANKING CORP 2.963% 11/16/2040 DD 11/16/20	165,000.000	165,000.00	175,703.55	10,703.55
FXPF20011102 969457BM1	WILLIAMS COS INC/THE VAR RT 03/15/2032 DD 03/15/03	243,000.000	353,911.65	355,470.12	1,558.47
FXPF20011102 96950FAK0	WILLIAMS COS INC/THE 5.800% 11/15/2043 DD 11/15/13	1,349,000.000	1,546,354.25	1,760,337.08	213,982.83
FXPF20011102 98212BAJ2	WPX ENERGY INC 5.250% 10/15/2027 DD 09/24/19	405,000.000	410,643.75	429,146.10	18,502.35
FXPF20011202 00115AAM1	AEP TRANSMISSION CO LLC 3.650% 04/01/2050 DD 04/01/20	190,000.000	221,494.65	230,356.00	8,861.35
FXPF20011202 00130HCF0	AES CORP/THE 144A 2.450% 01/15/2031 DD 12/04/20	360,000.000	359,863.20	364,856.40	4,993.20
FXPF20011202 00131LAK1	AIA GROUP LTD 144A 3.200% 09/16/2040 DD 09/16/20	345,000.000	348,047.45	361,691.10	13,643.65
FXPF20011202 00206RCP5	AT&T INC 4.500% 05/15/2035 DD 05/04/15	1,450,000.000	1,716,273.36	1,759,488.00	43,214.64
FXPF20011202 00206RKB7	AT&T INC 3.850% 06/01/2060 DD 05/28/20	180,000.000	186,334.55	188,681.40	2,346.85
FXPF20011202 00206RMC3	AT&T INC 144A 3.500% 09/15/2053 DD 09/18/20	1,224,000.000	1,242,692.40	1,225,799.28	-16,893.12
FXPF20011202 00206RMD1	AT&T INC 144A 3.550% 09/15/2055 DD 09/18/20	3,067,000.006	3,065,018.13	3,056,602.88	-8,415.25
FXPF20011202 00206RME9	AT&T INC 144A 3.650% 09/15/2059 DD 09/18/20	1,004,000.000	1,017,746.17	1,013,778.96	-3,967.21
FXPF20011202 00206RMG4	AT&T INC 144A 3.800% 12/01/2057 DD 12/07/20	976,000.000	1,046,633.13	1,019,861.44	-26,771.69
FXPF20011202 00287YAR0	ABBVIE INC 4.500% 05/14/2035 DD 05/14/15	1,470,000.000	1,764,151.00	1,846,422.90	82,271.90
FXPF20011202 00287YCA5	ABBVIE INC 4.050% 11/21/2039 DD 05/21/20	410,000.000	471,710.08	496,194.30	24,484.22
FXPF20011202 00287YCB3	ABBVIE INC 4.250% 11/21/2049 DD 05/21/20	600,000.000	718,816.78	752,292.00	33,475.22
FXPF20011202 00287YCY3	ABBVIE INC 4.550% 03/15/2035 DD 09/15/20	100,000.000	122,198.62	126,431.00	4,232.38
FXPF20011202 00287YDA4	ABBVIE INC 4.850% 06/15/2044 DD 06/15/20	270,000.000	336,159.46	357,355.80	21,196.34
FXPF20011202 00817YAF5	AETNA INC 6.625% 06/15/2036 DD 06/09/06	20,000.000	28,093.12	29,400.60	1,307.48
FXPF20011202 008513AA1	AGREE LP 2.900% 10/01/2030 DD 08/17/20	340,000.000	343,855.05	361,178.60	17,323.55
FXPF20011202 02209SAR4	ALTRIA GROUP INC 5.375% 01/31/2044 DD 10/31/13	395,000.000	479,426.78	504,849.50	25,422.72
FXPF20011202 02209SAV5	ALTRIA GROUP INC 3.875% 09/16/2046 DD 09/16/16	60,000.000	61,105.56	63,377.40	2,271.84
FXPF20011202 02209SBE2	ALTRIA GROUP INC 5.800% 02/14/2039 DD 02/14/19	220,000.000	274,058.38	289,865.40	15,807.02
FXPF20011202 02209SBF9	ALTRIA GROUP INC 5.950% 02/14/2049 DD 02/14/19	870,000.000	1,135,784.91	1,218,835.20	83,050.29
FXPF20011202 02209SBK8	ALTRIA GROUP INC 4.450% 05/06/2050 DD 05/06/20	250,000.000	271,551.53	295,557.50	24,005.97
FXPF20011202 024836AF5	AMERICAN CAMPUS COMMUNITIES OP 2.850% 02/01/2030 DD 01/30/20	380,000.000	383,659.00	397,848.60	14,189.60



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FXPF20011202 025537AP6	AMERICAN ELECTRIC POWER CO INC 3.250% 03/01/2050 DD 03/05/20	120,000.000	122,561.33	126,565.20	4,003.87
FXPF20011202 026874DA2	AMERICAN INTERNATIONAL GROUP I 4.500% 07/16/2044 DD 07/16/14	725,000.000	866,456.83	929,000.50	62,543.67
FXPF20011202 026874DC8	AMERICAN INTERNATIONAL GROUP I 3.875% 01/15/2035 DD 01/15/15	55,000.000	63,276.40	65,993.40	2,717.00
FXPF20011202 026874DF1	AMERICAN INTERNATIONAL GROUP I 4.800% 07/10/2045 DD 07/10/15	60,000.000	79,607.40	79,297.80	-309.60
FXPF20011202 026874DR5	AMERICAN INTERNATIONAL GROUP I 3.400% 06/30/2030 DD 05/11/20	30,000.000	32,701.51	34,375.50	1,673.99
FXPF20011202 03040WAR6	AMERICAN WATER CAPITAL CORP 3.750% 09/01/2047 DD 08/10/17	150,000.000	171,117.42	183,720.00	12,602.58
FXPF20011202 03040WAV7	AMERICAN WATER CAPITAL CORP 4.150% 06/01/2049 DD 05/13/19	210,000.000	253,730.14	278,054.70	24,324.56
FXPF20011202 031162BZ2	AMGEN INC 4.400% 05/01/2045 DD 05/01/15	150,000.000	180,370.34	192,520.50	12,150.16
FXPF20011202 031162CR9	AMGEN INC 3.150% 02/21/2040 DD 02/21/20	835,000.000	877,417.62	919,176.35	41,758.73
FXPF20011202 031162CS7	AMGEN INC 3.375% 02/21/2050 DD 02/21/20	540,000.000	586,959.93	603,331.20	16,371.27
FXPF20011202 03522AAH3	ANHEUSER-BUSCH COS LLC / ANHEU 4.700% 02/01/2036 DD 02/01/19	1,610,000.000	1,884,098.23	2,045,166.90	161,068.67
FXPF20011202 03522AAJ9	ANHEUSER-BUSCH COS LLC / ANHEU 4.900% 02/01/2046 DD 02/01/19	2,130,000.000	2,587,971.21	2,769,489.90	181,518.69
FXPF20011202 035240AM2	ANHEUSER-BUSCH INBEV WORLDWIDE 4.375% 04/15/2038 DD 04/04/18	680,000.000	757,360.05	841,976.00	84,615.95
FXPF20011202 035240AN0	ANHEUSER-BUSCH INBEV WORLDWIDE 4.600% 04/15/2048 DD 04/04/18	580,000.000	680,496.25	733,932.00	53,435.75
FXPF20011202 036752AD5	ANTHEM INC 4.375% 12/01/2047 DD 11/21/17	420,000.000	529,168.16	541,346.40	12,178.24
FXPF20011202 046353AT5	ASTRAZENECA PLC 4.000% 01/17/2029 DD 08/17/18	350,000.000	417,543.08	417,046.00	-497.08
FXPF20011202 046353AU2	ASTRAZENECA PLC 4.375% 08/17/2048 DD 08/17/18	350,000.000	456,336.74	468,447.00	12,110.26
FXPF20011202 05526DBD6	BAT CAPITAL CORP 4.390% 08/15/2037 DD 08/15/18	1,170,000.000	1,251,998.56	1,314,284.40	62,285.84
FXPF20011202 05526DBF1	BAT CAPITAL CORP 4.540% 08/15/2047 DD 08/15/18	410,000.000	453,390.19	455,284.50	1,894.31
FXPF20011202 05526DBK0	BAT CAPITAL CORP 4.758% 09/06/2049 DD 09/06/19	280,000.000	307,359.86	324,620.80	17,260.94
FXPF20011202 05526DBT1	BAT CAPITAL CORP 3.734% 09/25/2040 DD 09/25/20	225,000.000	225,000.00	234,684.00	9,684.00
FXPF20011202 05971KAF6	BANCO SANTANDER SA 3.490% 05/28/2030 DD 05/28/20	220,000.000	234,797.15	246,573.80	11,776.65
FXPF20011202 06051GJE0	BANK OF AMERICA CORP VAR RT 06/19/2041 DD 06/19/20	1,240,000.000	1,240,805.17	1,291,956.00	51,150.83
FXPF20011202 067901AH1	BARRICK GOLD CORP 5.250% 04/01/2042 DD 04/03/12	100,000.000	130,323.11	137,932.00	7,608.89
FXPF20011202 06849RAC6	BARRICK NORTH AMERICA FINANCE 7.500% 09/15/2038 DD 09/11/08	110,000.000	157,024.36	164,553.40	7,529.04
FXPF20011202 072722AE1	*BAYCARE HEALTH SYSTEM INC 3.831% 11/15/2050 DD 04/16/20	100,000.000	120,298.73	125,037.00	4,738.27
FXPF20011202 09062XAG8	BIAGEN INC 3.150% 05/01/2050 DD 04/30/20	300,000.000	295,979.10	311,079.00	15,099.90
FXPF20011202 097023CJ2	BOEING CO/THE 3.600% 05/01/2034 DD 05/02/19	230,000.000	218,794.35	242,176.20	23,381.85
FXPF20011202 097023CV5	BOEING CO/THE 5.705% 05/01/2040 DD 05/04/20	2,270,000.000	2,644,808.37	2,945,824.40	301,016.03
FXPF20011202 097023CW3	BOEING CO/THE 5.805% 05/01/2050 DD 05/04/20	1,050,000.000	1,257,792.58	1,447,057.50	189,264.92
FXPF20011202 097023CX1	BOEING CO/THE 5.930% 05/01/2060 DD 05/04/20	120,000.000	146,930.52	170,230.80	23,300.28
FXPF20011202 097023DC6	BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20	162,000.000	167,170.66	177,289.56	10,118.90
FXPF20011202 101137AT4	BOSTON SCIENTIFIC CORP 4.550% 03/01/2039 DD 02/25/19	550,000.000	674,098.89	701,371.00	27,272.11
FXPF20011202 101137AU1	BOSTON SCIENTIFIC CORP 4.700% 03/01/2049 DD 02/25/19	400,000.000	513,519.76	548,784.00	35,264.24
FXPF20011202 11120VAJ2	BRIXMOR OPERATING PARTNERSHIP 4.050% 07/01/2030 DD 06/10/20	105,000.000	112,530.60	120,515.85	7,985.25
FXPF20011202 125523CJ7	CIGNA CORP 3.200% 03/15/2040 DD 03/16/20	160,000.000	170,210.77	175,448.00	5,237.23



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FXPF20011202 125523CK4	CIGNA CORP 3.400% 03/15/2050 DD 03/16/20	480,000.000	510,909.90	540,120.00	29,210.10
FXPF20011202 126117AW0	CNA FINANCIAL CORP 2.050% 08/15/2030 DD 08/14/20	260,000.000	259,664.40	265,083.00	5,418.60
FXPF20011202 126650CN8	CVS HEALTH CORP 5.125% 07/20/2045 DD 07/20/15	610,000.000	780,304.72	821,279.60	40,974.88
FXPF20011202 126650CY4	CVS HEALTH CORP 4.780% 03/25/2038 DD 03/09/18	680,000.000	843,000.30	861,546.40	18,546.10
FXPF20011202 126650DG2	CVS HEALTH CORP 3.250% 08/15/2029 DD 08/15/19	1,030,000.000	1,137,979.90	1,160,016.90	22,037.00
FXPF20011202 126650DP2	CVS HEALTH CORP 2.700% 08/21/2040 DD 08/21/20	590,000.000	587,226.05	596,873.50	9,647.45
FXPF20011202 134429BK4	CAMPBELL SOUP CO 3.125% 04/24/2050 DD 04/24/20	180,000.000	182,830.13	190,114.20	7,284.07
FXPF20011202 13645RAX2	CANADIAN PACIFIC RAILWAY CO 6.125% 09/15/2115 DD 09/11/15	1,310,000.000	1,964,402.01	2,193,333.00	228,930.99
FXPF20011202 14448CAR5	CARRIER GLOBAL CORP 3.377% 04/05/2040 DD 10/05/20	290,000.000	282,798.87	318,138.70	35,339.83
FXPF20011202 14448CAS3	CARRIER GLOBAL CORP 3.577% 04/05/2050 DD 10/05/20	330,000.000	323,243.05	369,276.60	46,033.55
FXPF20011202 161175AZ7	CHARTER COMMUNICATIONS OPERATI 6.384% 10/23/2035 DD 10/23/16	1,170,000.000	1,554,701.63	1,602,958.50	48,256.87
FXPF20011202 161175BN3	CHARTER COMMUNICATIONS OPERATI 5.750% 04/01/2048 DD 04/17/18	330,000.000	413,334.01	431,785.20	18,451.19
FXPF20011202 161175BT0	CHARTER COMMUNICATIONS OPERATI 4.800% 03/01/2050 DD 10/24/19	950,000.000	1,068,159.34	1,134,680.00	66,520.66
FXPF20011202 172967BL4	CITIGROUP INC 6.625% 06/15/2032 DD 06/06/02	260,000.000	361,332.46	368,573.40	7,240.94
FXPF20011202 172967HS3	CITIGROUP INC 5.300% 05/06/2044 DD 05/06/14	80,000.000	104,433.91	112,872.80	8,438.89
FXPF20011202 191216DC1	COCA-COLA CO/THE 2.500% 03/15/2051 DD 09/18/20	355,000.000	352,820.30	365,831.05	13,010.75
FXPF20011202 198280AH2	COLUMBIA PIPELINE GROUP INC 5.800% 06/01/2045 DD 12/01/15	730,000.000	901,003.57	997,260.30	96,256.73
FXPF20011202 20030NAF8	COMCAST CORP 5.650% 06/15/2035 DD 06/09/05	170,000.000	241,112.26	244,058.80	2,946.54
FXPF20011202 20030NBQ3	COMCAST CORP 4.600% 08/15/2045 DD 05/27/15	40,000.000	51,686.42	54,033.60	2,347.18
FXPF20011202 202712BL8	COMMONWEALTH BANK OF AUST 144A 3.743% 09/12/2039 DD 09/12/19	300,000.000	316,091.32	353,100.00	37,008.68
FXPF20011202 20825VAB8	BURLINGTON RESOURCES LLC 5.950% 10/15/2036 DD 10/13/06	80,000.000	108,501.94	113,064.00	4,562.06
FXPF20011202 21036PAT5	CONSTELLATION BRANDS INC 4.500% 05/09/2047 DD 05/09/17	190,000.000	221,750.24	239,804.70	18,054.46
FXPF20011202 21036PAZ1	CONSTELLATION BRANDS INC 4.100% 02/15/2048 DD 02/07/18	240,000.000	269,960.10	290,731.20	20,771.10
FXPF20011202 21036PBD9	CONSTELLATION BRANDS INC 5.250% 11/15/2048 DD 10/29/18	40,000.000	51,703.52	56,281.20	4,577.68
FXPF20011202 210371AF7	EXELON CORP 7.600% 04/01/2032 DD 03/26/02	530,000.000	777,086.77	770,360.30	-6,726.47
FXPF20011202 210518DJ2	CONSUMERS ENERGY CO 2.500% 05/01/2060 DD 05/13/20	240,000.000	218,278.21	241,171.20	22,892.99
FXPF20011202 23291KAJ4	DH EUROPE FINANCE II SARL 3.250% 11/15/2039 DD 11/07/19	310,000.000	336,162.39	353,074.50	16,912.11
FXPF20011202 251566AA3	DEUTSCHE TELEKOM AG 144A 3.625% 01/21/2050 DD 01/21/20	685,000.000	753,648.74	787,345.85	33,697.11
FXPF20011202 25156PAC7	DEUTSCHE TELEKOM INTERNATIONAL VAR RT 06/15/2030 DD 07/06/00	195,000.000	304,076.19	308,525.10	4,448.91
FXPF20011202 251799AA0	DEVON ENERGY CORP 7.950% 04/15/2032 DD 03/25/02	15,000.000	19,443.45	21,025.50	1,582.05
FXPF20011202 25179MAL7	DEVON ENERGY CORP 5.600% 07/15/2041 DD 07/12/11	150,000.000	152,428.65	183,447.00	31,018.35
FXPF20011202 25179MAN3	DEVON ENERGY CORP 4.750% 05/15/2042 DD 05/14/12	105,000.000	97,261.55	118,531.35	21,269.80
FXPF20011202 25179MAU7	DEVON ENERGY CORP 5.000% 06/15/2045 DD 06/16/15	130,000.000	123,538.70	153,124.40	29,585.70
FXPF20011202 254687FM3	WALT DISNEY CO/THE 2.750% 09/01/2049 DD 09/06/19	600,000.000	600,200.03	634,788.00	34,587.97
FXPF20011202 254687FY7	WALT DISNEY CO/THE 3.500% 05/13/2040 DD 05/13/20	450,000.000	500,945.95	528,970.50	28,024.55
FXPF20011202 254687FZ4	WALT DISNEY CO/THE 3.600% 01/13/2051 DD 05/13/20	290,000.000	331,252.19	351,045.00	19,792.81



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FXPF20011202 25470DAT6	DISCOVERY COMMUNICATIONS LLC 5.200% 09/20/2047 DD 09/21/17	320,000.000	382,110.80	415,628.80	33,518.00
FXPF20011202 25470DBG3	DISCOVERY COMMUNICATIONS LLC 5.300% 05/15/2049 DD 05/21/19	70,000.000	86,543.98	92,357.30	5,813.32
FXPF20011202 25470DBK4	DISCOVERY COMMUNICATIONS 144A 4.000% 09/15/2055 DD 09/21/20	377,000.000	387,556.00	421,976.10	34,420.10
FXPF20011202 25746UDG1	DOMINION ENERGY INC 3.375% 04/01/2030 DD 04/03/20	270,000.000	297,589.68	307,557.00	9,967.32
FXPF20011202 26441CAT2	DUKE ENERGY CORP 3.750% 09/01/2046 DD 08/12/16	200,000.000	225,750.35	232,510.00	6,759.65
FXPF20011202 26442EAG5	DUKE ENERGY OHIO INC 4.300% 02/01/2049 DD 01/08/19	210,000.000	268,362.53	271,599.30	3,236.77
FXPF20011202 26444HAF8	DUKE ENERGY FLORIDA LLC 4.200% 07/15/2048 DD 06/21/18	290,000.000	359,091.34	373,145.90	14,054.56
FXPF20011202 28368EAE6	KINDER MORGAN INC 7.750% 01/15/2032 DD 01/11/02	130,000.000	180,905.71	187,939.70	7,033.99
FXPF20011202 283695BE3	EL PASO NATURAL GAS CO LLC 7.500% 11/15/2026 DD 11/13/96	295,000.000	360,042.81	376,192.85	16,150.04
FXPF20011202 283695BK9	EL PASO NATURAL GAS CO LLC VAR RT 06/15/2032 DD 06/15/03	340,000.000	464,626.79	478,801.60	14,174.81
FXPF20011202 28370TAF6	KINDER MORGAN ENERGY PARTNERS 4.700% 11/01/2042 DD 11/08/12	110,000.000	122,997.27	125,907.10	2,909.83
FXPF20011202 29103DAM8	EMERA US FINANCE LP 4.750% 06/15/2046 DD 12/15/16	410,000.000	472,195.63	524,308.00	52,112.37
FXPF20011202 29273RAT6	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13	40,000.000	37,993.37	42,408.00	4,414.63
FXPF20011202 29273RAZ2	ENERGY TRANSFER LP 5.950% 10/01/2043 DD 09/19/13	280,000.000	288,700.36	317,172.80	28,472.44
FXPF20011202 29273RBE8	ENERGY TRANSFER LP 4.900% 03/15/2035 DD 03/12/15	520,000.000	543,214.32	572,499.20	29,284.88
FXPF20011202 29273RBF5	ENERGY TRANSFER LP 5.150% 03/15/2045 DD 03/12/15	250,000.000	252,928.34	270,922.50	17,994.16
FXPF20011202 29273RBJ7	ENERGY TRANSFER LP 6.125% 12/15/2045 DD 06/23/15	30,000.000	32,517.74	35,439.00	2,921.26
FXPF20011202 29273RBL2	ENERGY TRANSFER LP 5.300% 04/15/2047 DD 01/17/17	635,000.000	661,580.26	701,592.45	40,012.19
FXPF20011202 29278NAG8	ENERGY TRANSFER LP 5.250% 04/15/2029 DD 01/15/19	110,000.000	122,153.59	128,431.60	6,278.01
FXPF20011202 29278NAQ6	ENERGY TRANSFER LP 3.750% 05/15/2030 DD 01/22/20	15,000.000	15,154.07	16,179.75	1,025.68
FXPF20011202 29279FAA7	ENERGY TRANSFER LP 6.250% 04/15/2049 DD 01/15/19	60,000.000	65,090.40	72,573.60	7,483.20
FXPF20011202 29364GAK9	ENTERGY CORP 3.750% 06/15/2050 DD 05/19/20	330,000.000	394,419.30	382,225.80	-12,193.50
FXPF20011202 29364WBD9	ENTERGY LOUISIANA LLC 2.900% 03/15/2051 DD 03/06/20	150,000.000	151,903.20	160,144.50	8,241.30
FXPF20011202 29365TAJ3	ENTERGY TEXAS INC 3.550% 09/30/2049 DD 09/20/19	320,000.000	346,638.90	369,139.20	22,500.30
FXPF20011202 293791AF6	ENTERPRISE PRODUCTS OPERATING 6.875% 03/01/2033 DD 02/14/03	110,000.000	145,370.17	154,036.30	8,666.13
FXPF20011202 293791AP4	ENTERPRISE PRODUCTS OPERATING 6.650% 10/15/2034 DD 10/04/04	160,000.000	209,725.84	224,513.60	14,787.76
FXPF20011202 29379VAV5	ENTERPRISE PRODUCTS OPERATING 5.700% 02/15/2042 DD 08/24/11	180,000.000	227,696.52	247,123.80	19,427.28
FXPF20011202 29379VBA0	ENTERPRISE PRODUCTS OPERATING 4.850% 03/15/2044 DD 03/18/13	140,000.000	169,005.36	173,677.00	4,671.64
FXPF20011202 29379VBF9	ENTERPRISE PRODUCTS OPERATING 4.950% 10/15/2054 DD 10/14/14	300,000.000	340,206.06	381,603.00	41,396.94
FXPF20011202 29379VBJ1	ENTERPRISE PRODUCTS OPERATING 4.900% 05/15/2046 DD 05/07/15	250,000.000	301,872.31	318,200.00	16,327.69
FXPF20011202 29379VBQ5	ENTERPRISE PRODUCTS OPERATING 4.250% 02/15/2048 DD 02/15/18	550,000.000	617,114.84	644,864.00	27,749.16
FXPF20011202 29717PAX5	ESSEX PORTFOLIO LP 2.650% 09/01/2050 DD 08/24/20	345,000.000	344,476.55	330,806.70	-13,669.85
FXPF20011202 30161MAN3	EXELON GENERATION CO LLC 5.600% 06/15/2042 DD 12/15/12	1,050,000.000	1,168,432.83	1,196,055.00	27,622.17
FXPF20011202 30161NAQ4	EXELON CORP 4.950% 06/15/2035 DD 12/15/15	370,000.000	457,167.24	466,103.80	8,936.56
FXPF20011202 30231GBF8	EXXON MOBIL CORP 4.227% 03/19/2040 DD 03/19/20	940,000.000	1,144,246.76	1,170,629.00	26,382.24
FXPF20011202 30231GBM3	EXXON MOBIL CORP 3.452% 04/15/2051 DD 04/15/20	70,000.000	77,364.71	80,002.30	2,637.59



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Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20011202 31428XAW6	FEDEX CORP 5.100% 01/15/2044 DD 01/09/14	50,000.000	56,094.99	67,435.00	11,340.01
FXPF20011202 31428XBN5	FEDEX CORP 4.400% 01/15/2047 DD 01/06/17	130,000.000	137,682.41	164,257.60	26,575.19
FXPF20011202 337738AV0	FISERV INC 4.400% 07/01/2049 DD 06/24/19	625,000.000	754,708.20	837,175.00	82,466.80
FXPF20011202 35137LAJ4	FOX CORP 5.476% 01/25/2039 DD 01/25/20	230,000.000	303,959.27	315,403.60	11,444.33
FXPF20011202 35137LAK1	FOX CORP 5.576% 01/25/2049 DD 01/25/20	290,000.000	425,004.21	423,904.60	-1,099.61
FXPF20011202 36164QNA2	GE CAPITAL INTERNATIONAL FUNDI 4.418% 11/15/2035 DD 05/15/16	4,895,000.000	5,015,439.30	5,842,427.25	826,987.95
FXPF20011202 369604BF9	GENERAL ELECTRIC CO 4.125% 10/09/2042 DD 10/09/12	470,000.000	461,698.77	550,962.20	89,263.43
FXPF20011202 369604BX0	GENERAL ELECTRIC CO 4.250% 05/01/2040 DD 04/22/20	770,000.000	776,021.67	910,301.70	134,280.03
FXPF20011202 37045VAF7	GENERAL MOTORS CO 6.250% 10/02/2043 DD 04/02/14	170,000.000	210,242.70	229,324.90	19,082.20
FXPF20011202 37045VAH3	GENERAL MOTORS CO 5.000% 04/01/2035 DD 11/12/14	85,000.000	99,108.30	102,346.80	3,238.50
FXPF20011202 37045VAK6	GENERAL MOTORS CO 6.600% 04/01/2036 DD 02/23/16	385,000.000	432,689.01	521,247.65	88,558.64
FXPF20011202 37045VAP5	GENERAL MOTORS CO 5.150% 04/01/2038 DD 08/07/17	190,000.000	210,436.40	228,446.50	18,010.10
FXPF20011202 37045XCY0	GENERAL MOTORS FINANCIAL CO IN 3.600% 06/21/2030 DD 06/22/20	235,000.000	228,095.55	262,020.30	33,924.75
FXPF20011202 38141GXC4	GOLDMAN SACHS GROUP INC/THE 2.600% 02/07/2030 DD 02/07/20	175,000.000	185,984.05	188,238.75	2,254.70
FXPF20011202 38148LAF3	GOLDMAN SACHS GROUP INC/THE 5.150% 05/22/2045 DD 05/22/15	650,000.000	844,682.08	905,827.00	61,144.92
FXPF20011202 38148YAA6	GOLDMAN SACHS GROUP INC/THE VAR RT 10/31/2038 DD 10/31/17	990,000.000	1,152,285.48	1,208,136.60	55,851.12
FXPF20011202 416515BF0	HARTFORD FINANCIAL SERVICES GR 3.600% 08/19/2049 DD 08/19/19	155,000.000	179,136.29	181,889.40	2,753.11
FXPF20011202 437076BS0	HOME DEPOT INC/THE 3.900% 06/15/2047 DD 06/05/17	530,000.000	637,993.73	676,863.00	38,869.27
FXPF20011202 437076BX9	HOME DEPOT INC/THE 4.500% 12/06/2048 DD 12/06/18	50,000.000	65,178.47	70,189.50	5,011.03
FXPF20011202 437076CC4	HOME DEPOT INC/THE 3.300% 04/15/2040 DD 03/30/20	170,000.000	191,065.29	200,362.00	9,296.71
FXPF20011202 454889AT3	INDIANA MICHIGAN POWER CO 4.250% 08/15/2048 DD 08/08/18	390,000.000	469,720.35	504,262.20	34,541.85
FXPF20011202 46647PAA4	JPMORGAN CHASE & CO VAR RT 02/22/2048 DD 02/22/17	370,000.000	465,878.21	484,581.60	18,703.39
FXPF20011202 46647PAL0	JPMORGAN CHASE & CO VAR RT 11/15/2048 DD 11/10/17	680,000.000	820,125.78	855,800.40	35,674.62
FXPF20011202 49271VAC4	KEURIG DR PEPPER INC 4.985% 05/25/2038 DD 05/25/19	160,000.000	201,270.07	214,233.60	12,963.53
FXPF20011202 49271VAD2	KEURIG DR PEPPER INC 5.085% 05/25/2048 DD 05/25/19	120,000.000	154,108.22	169,320.00	15,211.78
FXPF20011202 494550AT3	KINDER MORGAN ENERGY PARTNERS 5.800% 03/15/2035 DD 03/15/05	100,000.000	125,260.07	125,582.00	321.93
FXPF20011202 494550BH8	KINDER MORGAN ENERGY PARTNERS 6.375% 03/01/2041 DD 03/04/11	280,000.000	370,081.81	370,207.60	125.79
FXPF20011202 49456BAH4	KINDER MORGAN INC 5.550% 06/01/2045 DD 11/26/14	30,000.000	38,372.29	38,553.90	181.61
FXPF20011202 49456BAJ0	KINDER MORGAN INC 5.050% 02/15/2046 DD 02/26/15	15,000.000	17,231.10	18,311.70	1,080.60
FXPF20011202 49456BAQ4	KINDER MORGAN INC 5.200% 03/01/2048 DD 03/01/18	110,000.000	138,466.72	139,904.60	1,437.88
FXPF20011202 501044DK4	KROGER CO/THE 4.650% 01/15/2048 DD 07/24/17	80,000.000	99,573.81	104,114.40	4,540.59
FXPF20011202 501044DN8	KROGER CO/THE 3.950% 01/15/2050 DD 01/13/20	205,000.000	233,348.48	248,966.35	15,617.87
FXPF20011202 50249AAA1	LYB INTERNATIONAL FINANCE III 4.200% 10/15/2049 DD 10/10/19	870,000.000	954,922.06	1,016,960.40	62,038.34
FXPF20011202 50249AAD5	LYB INTERNATIONAL FINANCE III 4.200% 05/01/2050 DD 04/20/20	170,000.000	188,225.32	198,107.80	9,882.48
FXPF20011202 50249AAJ2	LYB INTERNATIONAL FINANCE III 3.625% 04/01/2051 DD 10/08/20	250,000.000	249,267.50	273,182.50	23,915.00
FXPF20011202 50249AAK9	LYB INTERNATIONAL FINANCE III 3.800% 10/01/2060 DD 10/08/20	255,000.000	253,968.10	273,867.45	19,899.35



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FXP ALL MANAGER ACCOUNTS

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FXPF20011202	53079EBJ2 LIBERTY MUTUAL GROUP INC 144A 3.951% 10/15/2050 DD 09/27/19	980,000.000	1,005,038.57	1,173,550.00	168,511.43
FXPF20011202	53079EBK9 LIBERTY MUTUAL GROUP INC 144A 3.950% 05/15/2060 DD 05/07/20	270,000.000	291,406.94	322,272.00	30,865.06
FXPF20011202	539830AZ2 LOCKHEED MARTIN CORP 4.850% 09/15/2041 DD 09/09/11	230,000.000	297,660.42	307,714.70	10,054.28
FXPF20011202	539830BC2 LOCKHEED MARTIN CORP 3.600% 03/01/2035 DD 02/20/15	50,000.000	59,879.11	60,380.50	501.39
FXPF20011202	548661DZ7 LOWE'S COS INC 3.000% 10/15/2050 DD 10/22/20	335,000.000	334,671.70	358,322.70	23,651.00
FXPF20011202	55336VAL4 MPLX LP 5.200% 03/01/2047 DD 02/10/17	280,000.000	315,951.52	340,614.40	24,662.88
FXPF20011202	55336VBP4 MPLX LP 5.200% 12/01/2047 DD 12/01/19	170,000.000	195,406.07	205,402.50	9,996.43
FXPF20011202	571676AC9 MARS INC 144A 3.600% 04/01/2034 DD 03/29/19	190,000.000	226,007.61	229,008.90	3,001.29
FXPF20011202	58013MEK6 MCDONALD'S CORP 4.875% 07/15/2040 DD 08/02/10	50,000.000	62,502.34	66,273.50	3,771.16
FXPF20011202	58013MEV2 MCDONALD'S CORP 4.600% 05/26/2045 DD 05/26/15	790,000.000	960,538.37	1,025,175.10	64,636.73
FXPF20011202	58013MFH2 MCDONALD'S CORP 4.450% 09/01/2048 DD 08/15/18	40,000.000	49,160.12	52,363.20	3,203.08
FXPF20011202	58933YBA2 MERCK & CO INC 2.350% 06/24/2040 DD 06/24/20	355,000.000	372,643.50	367,343.35	-5,300.15
FXPF20011202	594918CD4 MICROSOFT CORP 2.675% 06/01/2060 DD 06/01/20	370,000.000	378,173.73	400,969.00	22,795.27
FXPF20011202	60284MAB8 MINERA MEXICO SA DE CV 144A 4.500% 01/26/2050 DD 09/26/19	720,000.000	721,800.00	832,687.20	110,887.20
FXPF20011202	606822BK9 MITSUBISHI UFJ FINANCIAL GROUP 3.751% 07/18/2039 DD 07/18/19	660,000.000	736,805.49	803,913.00	67,107.51
FXPF20011202	609207AW5 MONDELEZ INTERNATIONAL INC 2.625% 09/04/2050 DD 09/04/20	365,000.000	356,479.50	370,872.85	14,393.35
FXPF20011202	638612AM3 NATIONWIDE FINANCIAL SERV 144A 3.900% 11/30/2049 DD 11/21/19	370,000.000	374,211.27	412,065.30	37,854.03
FXPF20011202	649322AH7 *NEW YORK AND PRESBYTERIAN HOSP 2.256% 08/01/2040 DD 08/19/20	140,000.000	140,000.00	136,941.00	-3,059.00
FXPF20011202	649322AJ3 *NEW YORK AND PRESBYTERIAN HOSP 2.606% 08/01/2060 DD 08/19/20	95,000.000	95,000.00	93,772.60	-1,227.40
FXPF20011202	651639AM8 NEWMONT CORP 6.250% 10/01/2039 DD 09/18/09	430,000.000	596,939.38	650,809.30	53,869.92
FXPF20011202	651639AW6 NEWMONT CORP 5.875% 04/01/2035 DD 04/01/19	940,000.000	1,268,370.12	1,367,643.60	99,273.48
FXPF20011202	65473QBF9 NISOURCE INC 4.375% 05/15/2047 DD 05/22/17	630,000.000	754,265.67	799,287.30	45,021.63
FXPF20011202	655044AE5 NOBLE ENERGY INC 6.000% 03/01/2041 DD 02/18/11	40,000.000	40,311.64	60,848.40	20,536.76
FXPF20011202	655044AG0 NOBLE ENERGY INC 5.250% 11/15/2043 DD 11/08/13	50,000.000	48,324.19	71,822.50	23,498.31
FXPF20011202	655044AJ4 NOBLE ENERGY INC 5.050% 11/15/2044 DD 11/07/14	225,000.000	221,176.19	316,631.25	95,455.06
FXPF20011202	655844BV9 NORFOLK SOUTHERN CORP 4.050% 08/15/2052 DD 02/15/18	475,000.000	553,926.35	604,689.25	50,762.90
FXPF20011202	655844BX5 NORFOLK SOUTHERN CORP 3.942% 11/01/2047 DD 05/01/18	520,000.000	611,210.79	634,030.80	22,820.01
FXPF20011202	655844CH9 NORFOLK SOUTHERN CORP 3.155% 05/15/2055 DD 05/15/20	750,000.000	762,769.57	817,807.50	55,037.93
FXPF20011202	666807BH4 NORTHROP GRUMMAN CORP 4.750% 06/01/2043 DD 05/31/13	890,000.000	1,154,486.35	1,186,912.90	32,426.55
FXPF20011202	666807BJ0 NORTHROP GRUMMAN CORP 3.850% 04/15/2045 DD 02/06/15	50,000.000	57,919.87	60,963.00	3,043.13
FXPF20011202	666807BP6 NORTHROP GRUMMAN CORP 4.030% 10/15/2047 DD 10/13/17	780,000.000	931,101.92	978,681.60	47,579.68
FXPF20011202	666807BT8 NORTHROP GRUMMAN CORP 5.150% 05/01/2040 DD 03/23/20	250,000.000	327,792.25	345,550.00	17,757.75
FXPF20011202	666807BU5 NORTHROP GRUMMAN CORP 5.250% 05/01/2050 DD 03/23/20	140,000.000	200,495.88	208,115.60	7,619.72
FXPF20011202	66989HAR9 NOVARTIS CAPITAL CORP 2.200% 08/14/2030 DD 02/14/20	700,000.000	740,530.64	751,520.00	10,989.36
FXPF20011202	66989HAS7 NOVARTIS CAPITAL CORP 2.750% 08/14/2050 DD 02/14/20	190,000.000	195,938.15	208,215.30	12,277.15
FXPF20011202	67066GAG9 NVIDIA CORP 3.500% 04/01/2040 DD 03/31/20	250,000.000	285,407.43	300,230.00	14,822.57



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FXP ALL MANAGER ACCOUNTS

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FXPF20011202 67066GAH7	NVIDIA CORP 3.500% 04/01/2050 DD 03/31/20	205,000.000	230,910.15	248,683.45	17,773.30
FXPF20011202 67079BAE0	NUTRITION & BIOSCIENCES I 144A 3.268% 11/15/2040 DD 09/16/20	420,000.000	423,742.05	451,332.00	27,589.95
FXPF20011202 67079BAF7	NUTRITION & BIOSCIENCES I 144A 3.468% 12/01/2050 DD 09/16/20	580,000.000	580,920.45	630,042.40	49,121.95
FXPF20011202 677050AG1	OGLETHORPE POWER CORP 5.950% 11/01/2039 DD 11/03/09	20,000.000	24,907.57	26,428.20	1,520.63
FXPF20011202 677050AH9	OGLETHORPE POWER CORP 5.250% 09/01/2050 DD 08/19/11	110,000.000	124,963.23	136,037.00	11,073.77
FXPF20011202 677050AK2	OGLETHORPE POWER CORP 4.550% 06/01/2044 DD 06/12/14	190,000.000	196,943.52	213,649.30	16,705.78
FXPF20011202 677050AN6	OGLETHORPE POWER CORP 5.050% 10/01/2048 DD 04/01/19	860,000.000	948,792.49	1,092,036.60	143,244.11
FXPF20011202 677050AP1	OGLETHORPE POWER CORP 144A 3.750% 08/01/2050 DD 08/25/20	305,000.000	300,522.60	327,759.10	27,236.50
FXPF20011202 677052AA0	OGLETHORPE POWER CORP 5.375% 11/01/2040 DD 11/09/10	690,000.000	787,742.10	855,027.30	67,285.20
FXPF20011202 68233DAP2	ONCOR ELECTRIC DELIVERY CO LLC 7.250% 01/15/2033 DD 07/15/03	60,000.000	90,797.37	92,858.40	2,061.03
FXPF20011202 68233JBW3	ONCOR ELECTRIC DELIVERY C 144A 5.350% 10/01/2052 DD 09/23/20	569,000.000	925,074.51	865,898.51	-59,176.00
FXPF20011202 694308JG3	PACIFIC GAS AND ELECTRIC CO 2.500% 02/01/2031 DD 06/19/20	280,000.000	278,698.00	281,022.00	2,324.00
FXPF20011202 694308JH1	PACIFIC GAS AND ELECTRIC CO 3.300% 08/01/2040 DD 06/19/20	170,000.000	166,268.50	169,670.20	3,401.70
FXPF20011202 694308JJ7	PACIFIC GAS AND ELECTRIC CO 3.500% 08/01/2050 DD 06/19/20	560,000.000	543,905.60	556,589.60	12,684.00
FXPF20011202 695114CX4	PACIFICORP 3.300% 03/15/2051 DD 04/08/20	230,000.000	254,660.43	263,837.60	9,177.17
FXPF20011202 701094AP9	PARKER-HANNIFIN CORP 4.000% 06/14/2049 DD 06/14/19	50,000.000	57,401.44	62,577.00	5,175.56
FXPF20011202 713448DP0	PEPSICO INC 3.450% 10/06/2046 DD 10/06/16	310,000.000	345,726.27	374,833.40	29,107.13
FXPF20011202 71644EAJ1	SUNCOR ENERGY INC 6.800% 05/15/2038 DD 05/15/08	270,000.000	355,752.53	378,783.00	23,030.47
FXPF20011202 717081EV1	PFIZER INC 4.000% 03/15/2049 DD 03/11/19	530,000.000	668,232.25	696,594.90	28,362.65
FXPF20011202 718546AL8	PHILLIPS 66 4.875% 11/15/2044 DD 11/17/14	400,000.000	503,024.52	504,504.00	1,479.48
FXPF20011202 718549AE8	PHILLIPS 66 PARTNERS LP 4.900% 10/01/2046 DD 10/14/16	290,000.000	331,192.25	324,950.80	-6,241.45
FXPF20011202 725906AN1	BARRICK GOLD CORP 6.450% 10/15/2035 DD 04/15/04	140,000.000	190,838.22	194,742.80	3,904.58
FXPF20011202 743263AE5	PROGRESS ENERGY INC 7.750% 03/01/2031 DD 02/22/01	20,000.000	29,091.51	29,803.80	712.29
FXPF20011202 75884RAW3	REGENCY CENTERS LP 4.400% 02/01/2047 DD 01/26/17	45,000.000	49,366.53	52,168.95	2,802.42
FXPF20011202 75884RAY9	REGENCY CENTERS LP 4.650% 03/15/2049 DD 03/06/19	705,000.000	800,235.01	849,905.70	49,670.69
FXPF20011202 761713AZ9	REYNOLDS AMERICAN INC 6.150% 09/15/2043 DD 09/17/13	60,000.000	72,362.67	77,630.40	5,267.73
FXPF20011202 761713BB1	REYNOLDS AMERICAN INC 5.850% 08/15/2045 DD 06/12/15	670,000.000	809,743.29	856,762.50	47,019.21
FXPF20011202 76720AAG1	RIO TINTO FINANCE USA PLC 4.125% 08/21/2042 DD 08/21/12	20,000.000	24,966.62	26,109.80	1,143.18
FXPF20011202 775109BB6	ROGERS COMMUNICATIONS INC 5.000% 03/15/2044 DD 03/10/14	270,000.000	352,158.35	370,161.90	18,003.55
FXPF20011202 775109BP5	ROGERS COMMUNICATIONS INC 3.700% 11/15/2049 DD 11/12/19	260,000.000	289,203.84	307,364.20	18,160.36
FXPF20011202 78516FAB5	SABAL TRAIL TRANSMISSION 144A 4.682% 05/01/2038 DD 04/30/18	490,000.000	530,887.54	594,129.90	63,242.36
FXPF20011202 816851BH1	SEMPRA ENERGY 3.800% 02/01/2038 DD 01/12/18	320,000.000	342,788.84	370,656.00	27,867.16
FXPF20011202 816851BJ7	SEMPRA ENERGY 4.000% 02/01/2048 DD 01/12/18	500,000.000	554,744.61	595,765.00	41,020.39
FXPF20011202 822582BY7	SHELL INTERNATIONAL FINANCE BV 3.750% 09/12/2046 DD 09/12/16	140,000.000	159,233.71	169,246.00	10,012.29
FXPF20011202 828807DJ3	SIMON PROPERTY GROUP LP 3.800% 07/15/2050 DD 07/09/20	1,330,000.000	1,353,219.50	1,483,774.60	130,555.10
FXPF20011202 828807DK0	SIMON PROPERTY GROUP LP 2.650% 07/15/2030 DD 07/09/20	565,000.000	564,829.35	598,832.20	34,002.85



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FXPF20011202 843452AZ6	SOUTHERN NATURAL GAS CO LLC 8.000% 03/01/2032 DD 02/26/02	80,000.000	115,717.41	114,270.40	-1,447.01
FXPF20011202 845437BQ4	SOUTHWESTERN ELECTRIC POWER CO 3.850% 02/01/2048 DD 01/22/18	30,000.000	32,032.76	35,337.30	3,304.54
FXPF20011202 84861TAG3	SPIRIT REALTY LP 3.200% 02/15/2031 DD 08/06/20	560,000.000	555,841.10	595,089.60	39,248.50
FXPF20011202 855244BA6	STARBUCKS CORP 3.500% 11/15/2050 DD 05/07/20	349,000.000	366,361.15	401,266.24	34,905.09
FXPF20011202 867229AC0	SUNCOR ENERGY INC 7.150% 02/01/2032 DD 01/29/02	170,000.000	211,628.49	236,429.20	24,800.71
FXPF20011202 86722TAB8	SUNCOR ENERGY INC 6.850% 06/01/2039 DD 06/06/08	180,000.000	237,488.43	253,344.60	15,856.17
FXPF20011202 86765BAP4	ENERGY TRANSFER LP 5.300% 04/01/2044 DD 04/03/14	10,000.000	10,234.68	10,806.30	571.62
FXPF20011202 86765BAQ2	ENERGY TRANSFER LP 5.350% 05/15/2045 DD 11/17/14	1,110,000.000	1,152,646.83	1,222,787.10	70,140.27
FXPF20011202 86765BAV1	ENERGY TRANSFER LP 5.400% 10/01/2047 DD 09/21/17	900,000.000	935,511.78	1,005,606.00	70,094.22
FXPF20011202 87264ABM6	T-MOBILE USA INC 144A 3.300% 02/15/2051 DD 10/06/20	425,000.000	412,148.00	437,252.75	25,104.75
FXPF20011202 87264ABQ7	T-MOBILE USA INC 144A 3.600% 11/15/2060 DD 10/28/20	235,000.000	234,400.75	249,438.40	15,037.65
FXPF20011202 874060AY2	TAKEDA PHARMACEUTICAL CO LTD 3.025% 07/09/2040 DD 07/09/20	210,000.000	210,000.00	221,615.10	11,615.10
FXPF20011202 87938WAU7	TELEFONICA EMISIONES SA 5.213% 03/08/2047 DD 03/08/17	450,000.000	569,273.75	576,814.50	7,540.75
FXPF20011202 880451AV1	TENNESSEE GAS PIPELINE CO LLC 7.000% 10/15/2028 DD 10/09/98	250,000.000	319,885.55	325,890.00	6,004.45
FXPF20011202 882384AE0	TEXAS EASTERN TRANSMISSIO 144A 4.150% 01/15/2048 DD 01/09/18	550,000.000	601,030.06	610,791.50	9,761.44
FXPF20011202 882389CC1	TEXAS EASTERN TRANSMISSION LP 7.000% 07/15/2032 DD 07/02/02	30,000.000	37,903.41	41,693.40	3,789.99
FXPF20011202 883556BZ4	THERMO FISHER SCIENTIFIC INC 2.600% 10/01/2029 DD 10/08/19	480,000.000	515,060.47	525,552.00	10,491.53
FXPF20011202 88732JAJ7	TIME WARNER CABLE LLC 6.550% 05/01/2037 DD 04/09/07	160,000.000	214,689.24	219,635.20	4,945.96
FXPF20011202 88732JAN8	TIME WARNER CABLE LLC 7.300% 07/01/2038 DD 06/19/08	390,000.000	554,170.91	577,956.60	23,785.69
FXPF20011202 88732JAU2	TIME WARNER CABLE LLC 6.750% 06/15/2039 DD 06/29/09	150,000.000	200,613.13	213,481.50	12,868.37
FXPF20011202 88732JAY4	TIME WARNER CABLE LLC 5.875% 11/15/2040 DD 11/15/10	400,000.000	501,819.74	533,904.00	32,084.26
FXPF20011202 88732JBD9	TIME WARNER CABLE LLC 4.500% 09/15/2042 DD 08/10/12	420,000.000	462,557.55	492,156.00	29,598.45
FXPF20011202 89153VAW9	TOTAL CAPITAL INTERNATIONAL SA 3.386% 06/29/2060 DD 06/29/20	305,000.000	318,668.20	346,608.10	27,939.90
FXPF20011202 89153VAX7	TOTAL CAPITAL INTERNATIONAL SA 2.986% 06/29/2041 DD 06/29/20	360,000.000	362,825.35	389,505.60	26,680.25
FXPF20011202 8935268Z9	TRANSCANADA PIPELINES LTD 7.625% 01/15/2039 DD 01/09/09	40,000.000	61,475.10	62,375.20	900.10
FXPF20011202 893574AF0	TRANSCONTINENTAL GAS PIPE LINE 4.450% 08/01/2042 DD 07/13/12	590,000.000	654,441.66	686,618.40	32,176.74
FXPF20011202 898813AR1	TUCSON ELECTRIC POWER CO 4.000% 06/15/2050 DD 04/09/20	300,000.000	351,508.22	366,576.00	15,067.78
FXPF20011202 902494BH5	TYSON FOODS INC 5.100% 09/28/2048 DD 09/28/18	390,000.000	512,055.28	561,455.70	49,400.42
FXPF20011202 907818FM5	UNION PACIFIC CORP 144A 2.973% 09/16/2062 DD 09/16/20	755,000.000	756,751.60	788,589.95	31,838.35
FXPF20011202 913017BP3	RAYTHEON TECHNOLOGIES CORP 6.125% 07/15/2038 DD 05/16/08	170,000.000	252,104.63	251,914.50	-190.13
FXPF20011202 91533BAE0	VIATRIS INC 144A 3.850% 06/22/2040 DD 06/22/20	190,000.000	211,874.70	214,447.30	2,572.60
FXPF20011202 91533BAF7	VIATRIS INC 144A 4.000% 06/22/2050 DD 06/22/20	455,000.000	503,521.20	521,288.95	17,767.75
FXPF20011202 92343VBG8	VERIZON COMMUNICATIONS INC 3.850% 11/01/2042 DD 11/07/12	100,000.000	119,647.03	118,603.00	-1,044.03
FXPF20011202 92343VCV4	VERIZON COMMUNICATIONS INC 4.272% 01/15/2036 DD 07/15/15	380,000.000	471,647.05	471,306.40	-340.65
FXPF20011202 92343VEA8	VERIZON COMMUNICATIONS INC 4.500% 08/10/2033 DD 08/10/17	310,000.000	389,986.24	391,161.10	1,174.86
FXPF20011202 92343VFM1	VERIZON COMMUNICATIONS IN 144A 2.987% 10/30/2056 DD 10/06/20	1,674,000.000	1,897,082.22	1,685,065.14	-212,017.08



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FXPF20011202 925524AX8	VIACOMCBS INC 6.875% 04/30/2036 DD 04/12/06	160,000.000	214,974.61	231,428.80	16,454.19
FXPF20011202 92553PAP7	VIACOMCBS INC 4.375% 03/15/2043 DD 03/15/13	170,000.000	177,497.21	200,849.90	23,352.69
FXPF20011202 92553PAU6	VIACOMCBS INC 5.850% 09/01/2043 DD 08/19/13	1,580,000.000	1,805,944.08	2,197,811.60	391,867.52
FXPF20011202 92936UAG4	WP CAREY INC 2.400% 02/01/2031 DD 10/14/20	155,000.000	153,603.45	160,975.25	7,371.80
FXPF20011202 94973VAY3	ANTHEM INC 4.625% 05/15/2042 DD 05/07/12	20,000.000	25,770.77	26,078.20	307.43
FXPF20011202 94973VBB2	ANTHEM INC 4.650% 01/15/2043 DD 09/10/12	45,000.000	56,672.55	58,974.75	2,302.20
FXPF20011202 94973VBF3	ANTHEM INC 5.100% 01/15/2044 DD 08/06/13	70,000.000	92,879.63	97,074.60	4,194.97
FXPF20011202 94973VBK2	ANTHEM INC 4.650% 08/15/2044 DD 08/12/14	20,000.000	25,979.92	26,306.00	326.08
FXPF20011202 961214EP4	WESTPAC BANKING CORP VAR RT 11/15/2035 DD 11/16/20	185,000.000	185,000.00	190,579.60	5,579.60
FXPF20011202 969457BB5	WILLIAMS COS INC/THE 7.500% 01/15/2031 DD 01/17/01	130,000.000	163,116.33	176,722.00	13,605.67
FXPF20011202 969457BV1	WILLIAMS COS INC/THE 5.750% 06/24/2044 DD 06/24/14	120,000.000	145,630.54	155,526.00	9,895.46
FXPF20011202 96949LAC9	WILLIAMS COS INC/THE 5.100% 09/15/2045 DD 03/03/15	480,000.000	553,658.82	593,260.80	39,601.98
FXPF20011202 96950FAF1	WILLIAMS COS INC/THE 6.300% 04/15/2040 DD 02/09/10	170,000.000	212,974.61	226,089.80	13,115.19
FXPF20011202 96950FAP9	WILLIAMS COS INC/THE 4.900% 01/15/2045 DD 06/27/14	170,000.000	190,978.69	200,744.50	9,765.81
FXPF20011202 98389BAY6	XCEL ENERGY INC 3.400% 06/01/2030 DD 04/01/20	210,000.000	238,396.17	240,695.70	2,299.53
FXPF30010002 P2121YAN8	CARNIVAL 6/20 (USD) TLB	300,000.000	288,000.00	308,250.00	20,250.00

TOTAL CORPORATE DEBT INSTRUMENTS**1,151,511,076.58****1,224,972,352.83****73,461,276.25****CORPORATE STOCK - PREFERRED**

FXPF11010802 FK6346936	LG HOUSEHOLD & HEALTH CARE LTD	4,231.000	2,820,787.68	2,796,518.41	-24,269.27
FXPF11010802 FK6773816	SAMSUNG ELECTRONICS CO LTD	40,100.000	1,574,248.24	2,716,892.16	1,142,643.92
FXPF11010902 EDBZ1DNL8	SCHAEFFLER AG	59,400.000	641,961.34	496,760.08	-145,201.26
FXPF20010602 XX99V77A6	BCC TECHNICOLOR LP	203,017.580	211,136.84	272,019.75	60,882.91
FXPF20011002 225401AJ7	CREDIT SUISSE GROUP AG 144A VAR RT 12/31/2049 DD 07/16/18	1,500,000.000	1,555,200.00	1,635,000.00	79,800.00
FXPF20011102 06423AAJ2	JPMORGAN CHASE & CO 8.750% 09/01/2030 DD 09/01/18	69,000.000	99,644.41	102,679.59	3,035.18
FXPF20011102 17305HAA6	CITIGROUP CAPITAL III 7.625% 12/01/2036 DD 12/01/96	110,000.000	143,352.49	156,642.20	13,289.71
FXPF20011102 30958PAA1	FARMERS EXCHANGE CAPITAL 144A VAR RT 11/01/2053 DD 11/05/13	594,000.000	722,327.19	751,309.02	28,981.83
FXPF20011102 38143VAA7	GOLDMAN SACHS CAPITAL I 6.345% 02/15/2034 DD 02/20/04	1,062,000.000	1,443,079.42	1,483,390.98	40,311.56
FXPF20011102 949746NL1	WELLS FARGO & CO 5.950% 12/01/2086 DD 12/15/19	832,000.000	987,488.71	1,115,445.76	127,957.05
FXPF20011102 949746TB7	WELLS FARGO & CO 7.950% 11/15/2029 DD 11/15/19	108,000.000	142,321.09	147,682.44	5,361.35

TOTAL CORPORATE STOCK - PREFERRED**10,341,547.41****11,674,340.39****1,332,792.98****CORPORATE STOCK - COMMON**

FXPF11010302 00846U101	AGILENT TECHNOLOGIES INC	99,273.000	8,468,979.63	11,762,857.77	3,293,878.14
FXPF11010302 02079K107	ALPHABET INC-CL C	4,056.000	5,422,953.12	7,105,625.28	1,682,672.16
FXPF11010302 02079K305	ALPHABET INC-CL A	8,071.000	10,810,216.69	14,145,557.44	3,335,340.75



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FXP ALL MANAGER ACCOUNTS

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FXPF11010302 03027X100	AMERICAN TOWER CORP	49,994.000	11,489,621.08	11,221,653.24	-267,967.84
FXPF11010302 032654105	ANALOG DEVICES INC	118,926.000	14,133,165.84	17,568,937.98	3,435,772.14
FXPF11010302 038222105	APPLIED MATERIALS INC	94,448.000	5,658,299.92	8,150,862.40	2,492,562.48
FXPF11010302 04247X102	ARMSTRONG WORLD INDUSTRIES INC	30,412.000	2,857,815.64	2,262,348.68	-595,466.96
FXPF11010302 052769106	AUTODESK INC	30,990.000	5,685,425.40	9,462,486.60	3,777,061.20
FXPF11010302 075887109	BECTON DICKINSON AND CO	28,899.000	7,859,661.03	7,231,107.78	-628,553.25
FXPF11010302 11135F101	BROADCOM INC	28,028.000	8,857,408.56	12,272,059.80	3,414,651.24
FXPF11010302 117043109	BRUNSWICK CORP/DE	99,116.000	5,727,978.44	7,556,603.84	1,828,625.40
FXPF11010302 12504L109	CBRE GROUP INC	162,033.000	9,931,002.57	10,162,709.76	231,707.19
FXPF11010302 12572Q105	CME GROUP INC	44,236.000	8,879,049.92	8,053,163.80	-825,886.12
FXPF11010302 225310101	CREDIT ACCEPTANCE CORP	6,964.000	3,080,386.12	2,410,518.96	-669,867.16
FXPF11010302 278865100	ECOLAB INC	52,984.000	10,225,382.16	11,463,618.24	1,238,236.08
FXPF11010302 29362U104	ENTEGRIS INC	63,300.000	3,170,697.00	6,083,130.00	2,912,433.00
FXPF11010302 294429105	EQUIFAX INC	55,210.000	7,736,025.20	10,646,696.40	2,910,671.20
FXPF11010302 30303M102	FACEBOOK INC	24,728.000	5,075,422.00	6,754,700.48	1,679,278.48
FXPF11010302 311900104	FASTENAL CO	147,935.000	5,466,198.25	7,223,666.05	1,757,467.80
FXPF11010302 31620M106	FIDELITY NATIONAL INFORMATION	97,733.000	13,593,682.97	13,825,310.18	231,627.21
FXPF11010302 38388F108	W R GRACE & CO	40,017.000	1,609,907.75	2,193,731.94	583,824.19
FXPF11010302 45841N107	INTERACTIVE BROKERS GROUP INC	60,014.000	2,797,852.68	3,656,052.88	858,200.20
FXPF11010302 45866F104	INTERCONTINENTAL EXCHANGE INC	106,642.000	9,869,717.10	12,294,756.18	2,425,039.08
FXPF11010302 594918104	MICROSOFT CORP	16,060.000	2,301,301.37	3,572,065.20	1,270,763.83
FXPF11010302 615369105	MOODY'S CORP	14,365.000	3,410,394.65	4,169,297.60	758,902.95
FXPF11010302 74164M108	PRIMERICA INC	25,381.000	3,278,120.02	3,399,277.33	121,157.31
FXPF11010302 78409V104	S&P GLOBAL INC	62,928.000	17,182,490.40	20,686,321.44	3,503,831.04
FXPF11010302 78467J100	SS&C TECHNOLOGIES HOLDINGS INC	99,356.000	6,100,458.40	7,228,149.00	1,127,690.60
FXPF11010302 874039100	TAIWAN SEMICONDUCTOR MANUFACTU ADR	90,971.000	5,285,415.10	9,919,477.84	4,634,062.74
FXPF11010302 883556102	THERMO FISHER SCIENTIFIC INC	23,300.000	7,569,471.00	10,852,674.00	3,283,203.00
FXPF11010302 896288107	TRINET GROUP INC	96,944.000	5,487,999.84	7,813,686.40	2,325,686.56
FXPF11010302 92343E102	VERISIGN INC	35,727.000	6,883,878.36	7,731,322.80	847,444.44
FXPF11010302 92826C839	VISA INC	62,236.000	11,694,144.40	13,612,880.28	1,918,735.88
FXPF11010302 98978V103	ZOETIS INC	70,310.000	9,305,528.50	11,636,305.00	2,330,776.50
FXPF11010302 AABW0BGZ7	CARSALES.COM LTD	221,792.000	2,576,878.24	3,424,627.39	847,749.15
FXPF11010302 EEBX90C09	CELLNEX TELECOM SA	308,247.000	13,520,979.60	18,525,883.90	5,004,904.30
FXPF11010302 EEBYY3DX0	GRIFOLS SA	153,214.000	5,405,416.74	4,476,663.95	-928,752.79
FXPF11010302 EFB058T20	SAFRAN SA	74,466.000	11,505,899.90	10,564,537.78	-941,362.12
FXPF11010302 EN5671511	WOLTERS KLUWER NV	114,910.000	8,386,700.60	9,709,706.89	1,323,006.29



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FXPF11010302	ESBF2DSG4 SIKA AG	17,372.000	3,262,351.62	4,752,021.72	1,489,670.10
FXPF11010302	EXB0SWJX9 LONDON STOCK EXCHANGE GROUP PL	64,623.000	6,634,722.25	7,957,343.80	1,322,621.55
FXPF11010302	EXB1VZ0M0 HARGREAVES LANSDOWN PLC	249,039.000	6,383,843.93	5,191,463.88	-1,192,380.05
FXPF11010302	EXBGDT3G1 RIGHTMOVE PLC	320,671.000	2,691,589.24	2,852,724.68	161,135.44
FXPF11010302	EXBMJ6DW6 INFORMA PLC	597,997.000	6,789,124.24	4,487,701.68	-2,301,422.56
FXPF11010302	EXBVVFW2 AUTO TRADER GROUP PLC	1,086,136.000	8,555,453.63	8,848,773.89	293,320.26
FXPF11010302	EZ4519573 KERRY GROUP PLC	55,109.000	6,872,629.62	7,990,291.11	1,117,661.49
FXPF11010302	FHBMMV2K9 TENCENT HOLDINGS LTD HK/00700	122,644.000	5,911,995.49	8,920,886.53	3,008,891.04
FXPF11010302	FL6709099 BANK RAKYAT INDONESIA PERSERO	27,312,848.000	8,656,676.08	8,106,332.56	-550,343.52
FXPF11010302	G0403H108 AON PLC	33,546.000	6,987,296.34	7,087,263.42	99,967.08
FXPF11010302	G96629103 WILLIS TOWERS WATSON PLC	56,498.000	11,409,206.12	11,902,998.64	493,792.52
FXPF11010302	NAB3P7N24 SBERBANK OF RUSSIA PJSC ADR	389,202.000	6,385,248.01	5,706,129.44	-679,118.57
FXPF11010302	SS5048565 SWEDISH MATCH AB	97,735.000	5,280,916.68	7,590,259.18	2,309,342.50
FXPF11010602	00507V109 ACTIVISION BLIZZARD INC	138,703.000	8,994,681.39	12,878,573.55	3,883,892.16
FXPF11010602	007903107 ADVANCED MICRO DEVICES INC	143,434.000	7,412,771.34	13,154,332.14	5,741,560.80
FXPF11010602	02079K305 ALPHABET INC-CL A	4,279.000	5,521,017.67	7,499,546.56	1,978,528.89
FXPF11010602	040413106 ARISTA NETWORKS INC	24,926.000	5,075,348.57	7,242,747.82	2,167,399.25
FXPF11010602	101137107 BOSTON SCIENTIFIC CORP	270,759.000	10,999,013.51	9,733,786.05	-1,265,227.46
FXPF11010602	15677J108 CERIDIAN HCM HOLDING INC	41,586.000	2,845,607.36	4,431,404.16	1,585,796.80
FXPF11010602	22266L106 COUPA SOFTWARE INC	5,976.000	2,110,382.47	2,025,326.16	-85,056.31
FXPF11010602	235851102 DANAHER CORP	44,459.000	6,749,422.86	9,876,122.26	3,126,699.40
FXPF11010602	252131107 DEXCOM INC	5,048.000	1,785,610.09	1,866,346.56	80,736.47
FXPF11010602	31620M106 FIDELITY NATIONAL INFORMATION	94,184.000	13,242,458.83	13,323,268.64	80,809.81
FXPF11010602	34959J108 FORTIVE CORP	123,983.000	8,105,253.04	8,780,476.06	675,223.02
FXPF11010602	548661107 LOWE'S COS INC	56,564.000	6,471,284.92	9,079,087.64	2,607,802.72
FXPF11010602	594918104 MICROSOFT CORP	41,894.000	6,534,567.61	9,318,063.48	2,783,495.87
FXPF11010602	64110L106 NETFLIX INC	12,296.000	6,074,390.67	6,648,816.08	574,425.41
FXPF11010602	65339F101 NEXTERA ENERGY INC	137,949.000	8,419,825.19	10,642,765.35	2,222,940.16
FXPF11010602	78409V104 S&P GLOBAL INC	6,359.000	2,117,848.88	2,090,394.07	-27,454.81
FXPF11010602	855244109 STARBUCKS CORP	41,256.000	2,907,681.32	4,413,566.88	1,505,885.56
FXPF11010602	872540109 TJX COS INC/THE	122,310.000	6,377,374.68	8,352,549.90	1,975,175.22
FXPF11010602	90353T100 UBER TECHNOLOGIES INC	33,673.000	1,800,125.00	1,717,323.00	-82,802.00
FXPF11010602	922475108 VEEVA SYSTEMS INC	32,735.000	4,594,692.22	8,912,103.75	4,317,411.53
FXPF11010602	98980L101 ZOOM VIDEO COMMUNICATIONS INC	13,906.000	952,080.47	4,690,771.92	3,738,691.45
FXPF11010602	EEB288C92 IBERDROLA SA	636,357.000	6,994,859.55	9,109,790.91	2,114,931.36
FXPF11010602	EN5986620 KONINKLIJKE PHILIPS NV	106,631.000	4,841,494.65	5,711,904.80	870,410.15



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FXPF11010602	ENB0HZL96 KONINKLIJKE DSM NV	46,991.000	5,963,628.30	8,095,414.00	2,131,785.70
FXPF11010602	ENBZ1HM46 ADYEN NV	1,149.000	949,778.98	2,678,161.30	1,728,382.32
FXPF11010602	ES7333374 LONZA GROUP AG	19,643.000	7,164,669.40	12,639,785.51	5,475,116.11
FXPF11010602	ESBRJL171 UBS GROUP AG	283,459.000	4,064,096.82	3,998,793.74	-65,303.08
FXPF11010602	EX0989528 ASTRAZENECA PLC	146,936.000	14,941,939.30	14,710,559.06	-231,380.24
FXPF11010602	EXB0SWJX9 LONDON STOCK EXCHANGE GROUP PL	72,177.000	7,410,277.26	8,887,504.50	1,477,227.24
FXPF11010602	EXB24CGK6 RECKITT BENCKISER GROUP PLC	56,008.000	5,452,667.52	5,008,564.07	-444,103.45
FXPF11010602	FHB0190C9 TECHTRONIC INDUSTRIES CO LTD HK/00669	1,265,500.000	10,321,430.87	18,050,942.44	7,729,511.57
FXPF11010602	FHB4TX8S5 AIA GROUP LTD HK/01299	384,200.000	3,819,948.77	4,707,209.97	887,261.20
FXPF11010602	FHBMMV2K9 TENCENT HOLDINGS LTD HK/00700	50,600.000	2,526,515.99	3,680,545.79	1,154,029.80
FXPF11010602	FJ6441508 HOYA CORP	39,400.000	3,784,034.01	5,445,668.03	1,661,634.02
FXPF11010602	FJ6490992 KEYENCE CORP	11,900.000	4,202,437.31	6,685,069.45	2,482,632.14
FXPF11010602	FK6346910 LG CHEM LTD	4,984.000	3,303,867.38	3,780,554.11	476,686.73
FXPF11010602	G06242104 ATLISSIAN CORP PLC	29,921.000	4,444,626.85	6,997,624.27	2,552,997.42
FXPF11010602	G47567105 IHS MARKIT LTD	115,250.000	8,676,494.81	10,352,907.50	1,676,412.69
FXPF11010602	G6095L109 APTIV PLC	62,523.000	5,974,537.76	8,146,121.67	2,171,583.91
FXPF11010602	G68707101 PAGSEGURO DIGITAL LTD	141,068.000	4,662,439.09	8,023,947.84	3,361,508.75
FXPF11010602	LBBF4J7K2 NOTRE DAME INTERMEDICA PARTICI	289,500.000	3,884,979.22	4,366,298.95	481,319.73
FXPF11010602	SD4595734 GENMAB A/S	27,795.000	6,185,713.14	11,253,239.90	5,067,526.76
FXPF11010602	SD5964657 VESTAS WIND SYSTEMS A/S	42,719.000	4,320,028.68	10,108,325.87	5,788,297.19
FXPF11010602	SDBYT16L1 ORSTED AS	30,268.000	3,124,345.11	6,186,941.39	3,062,596.28
FXPF11010602	SS5959373 TELEFONAKTIEBOLAGET LM ERICSSO	807,314.000	7,562,300.49	9,598,253.77	2,035,953.28
FXPF11010602	SSB1XFTL9 HEXAGON AB	72,030.000	3,740,375.94	6,576,288.00	2,835,912.06
FXPF11010702	01609W102 ALIBABA GROUP HOLDING LTD	65,184.000	14,131,582.54	15,170,272.32	1,038,689.78
FXPF11010702	02079K107 ALPHABET INC-CL C	3,330.000	4,452,276.60	5,833,760.40	1,381,483.80
FXPF11010702	023135106 AMAZON.COM INC	6,027.000	11,634,725.17	19,629,517.11	7,994,791.94
FXPF11010702	07725L102 BEIGENE LTD ADR	20,067.000	5,435,952.79	5,185,112.13	-250,840.66
FXPF11010702	08862E109 BEYOND MEAT INC	25,364.000	3,629,727.46	3,170,500.00	-459,227.46
FXPF11010702	146869102 CARVANA CO	16,272.000	3,226,142.94	3,897,794.88	671,651.94
FXPF11010702	18915M107 CLOUDFLARE INC	97,073.000	3,136,234.80	7,376,577.27	4,240,342.47
FXPF11010702	252131107 DEXCOM INC	24,997.000	6,206,497.40	9,241,890.84	3,035,393.44
FXPF11010702	30303M102 FACEBOOK INC	42,241.000	8,661,559.79	11,538,551.56	2,876,991.77
FXPF11010702	452327109 ILLUMINA INC	38,160.000	12,659,198.40	14,119,200.00	1,460,001.60
FXPF11010702	46120E602 INTUITIVE SURGICAL INC	8,464.000	5,003,493.60	6,924,398.40	1,920,904.80
FXPF11010702	482497104 KE HOLDINGS INC ADR	46,543.000	1,810,008.10	2,864,256.22	1,054,248.12
FXPF11010702	60770K107 MODERNA INC	35,312.000	2,978,088.22	3,689,044.64	710,956.42



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FXPF11010702 62914V106	NIO INC ADR	217,920.000	876,038.40	10,621,420.80	9,745,382.40
FXPF11010702 64110L106	NETFLIX INC	22,978.000	7,977,031.37	12,424,893.94	4,447,862.57
FXPF11010702 64110W102	NETEASE INC ADR	46,810.000	2,870,763.68	4,482,993.70	1,612,230.02
FXPF11010702 67066G104	NVIDIA CORP	15,207.000	3,587,332.43	7,941,095.40	4,353,762.97
FXPF11010702 70614W100	PELOTON INTERACTIVE INC	81,003.000	2,306,469.86	12,289,775.16	9,983,305.30
FXPF11010702 722304102	PINDUODUO INC ADR	116,363.000	4,606,472.30	20,674,214.21	16,067,741.91
FXPF11010702 79466L302	SALESFORCE.COM INC	28,459.000	4,814,761.24	6,332,981.27	1,518,220.03
FXPF11010702 82509L107	SHOPIFY INC	8,844.000	3,516,197.52	10,010,965.80	6,494,768.28
FXPF11010702 874080104	TAL EDUCATION GROUP ADR	86,399.000	4,183,430.51	6,178,392.49	1,994,961.98
FXPF11010702 88160R101	TESLA INC	49,632.000	4,152,510.90	35,023,813.44	30,871,302.54
FXPF11010702 98138H101	WORKDAY INC	26,808.000	4,375,986.88	6,423,464.88	2,047,478.00
FXPF11010702 98980L101	ZOOM VIDEO COMMUNICATIONS INC	19,019.000	2,041,900.79	6,415,489.08	4,373,588.29
FXPF11010702 EDBZCNB45	DELIVERY HERO SE	52,378.000	4,146,272.45	8,139,061.94	3,992,789.49
FXPF11010702 EF5253978	HERMES INTERNATIONAL	4,273.000	3,195,389.98	4,598,750.36	1,403,360.38
FXPF11010702 EF5505070	KERING SA	17,980.000	11,391,061.97	13,076,460.60	1,685,398.63
FXPF11010702 ENB929F49	ASML HOLDING NV	21,290.000	6,380,600.74	10,355,930.82	3,975,330.08
FXPF11010702 ENBZ1HM46	ADYEN NV	3,817.000	4,077,305.45	8,896,903.12	4,819,597.67
FXPF11010702 FHBGJW372	MEITUAN HK/03690	473,600.000	6,365,912.04	17,993,972.03	11,628,059.99
FXPF11010702 FHBMMV2K9	TENCENT HOLDINGS LTD HK/00700	247,400.000	12,405,168.88	17,995,395.84	5,590,226.96
FXPF11010702 G06242104	ATLASSIAN CORP PLC	33,222.000	3,997,935.48	7,769,629.14	3,771,693.66
FXPF11010702 L8681T102	SPOTIFY TECHNOLOGY SA	14,235.000	2,222,324.82	4,479,185.10	2,256,860.28
FXPF11010702 NABFZ1K48	SPOTIFY TECHNOLOGY SA	12,452.000	1,862,196.60	3,918,146.32	2,055,949.72
FXPF11010802 02079K107	ALPHABET INC-CL C	7,056.000	9,434,013.12	12,361,265.28	2,927,252.16
FXPF11010802 023135106	AMAZON.COM INC	2,560.000	4,753,312.51	8,337,740.80	3,584,428.29
FXPF11010802 031100100	AMETEK INC	58,761.000	5,860,822.14	7,106,555.34	1,245,733.20
FXPF11010802 032095101	AMPHENOL CORP	52,300.000	5,660,429.00	6,839,271.00	1,178,842.00
FXPF11010802 09247X101	BLACKROCK INC	4,322.000	2,172,669.40	3,118,495.88	945,826.48
FXPF11010802 12514G108	CDW CORP/DE	69,000.000	8,748,681.62	9,093,510.00	344,828.38
FXPF11010802 12572Q105	CME GROUP INC	42,200.000	7,151,157.96	7,682,510.00	531,352.04
FXPF11010802 204429104	CIA CERVECERIAS UNIDAS SA ADR	84,485.000	1,448,163.91	1,241,929.50	-206,234.41
FXPF11010802 339041105	FLEETCOR TECHNOLOGIES INC	23,800.000	6,003,810.15	6,493,354.00	489,543.85
FXPF11010802 45778Q107	INSPERITY INC	28,300.000	2,224,616.94	2,304,186.00	79,569.06
FXPF11010802 45866F104	INTERCONTINENTAL EXCHANGE INC	114,700.000	10,805,937.70	13,223,763.00	2,417,825.30
FXPF11010802 461202103	INTUIT INC	17,000.000	5,823,208.74	6,457,450.00	634,241.26
FXPF11010802 46625H100	JPMORGAN CHASE & CO	49,971.000	6,965,957.40	6,349,814.97	-616,142.43
FXPF11010802 478160104	JOHNSON & JOHNSON	64,562.000	8,963,411.79	10,160,767.56	1,197,355.77



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FXPF11010802 571748102	MARSH & MCLENNAN COS INC	94,300.000	10,689,766.77	11,033,100.00	343,333.23
FXPF11010802 594918104	MICROSOFT CORP	62,400.000	9,907,157.59	13,879,008.00	3,971,850.41
FXPF11010802 66987V109	NOVARTIS AG ADR	80,800.000	7,157,689.16	7,629,944.00	472,254.84
FXPF11010802 742718109	PROCTER & GAMBLE CO/THE	31,400.000	4,522,676.82	4,368,996.00	-153,680.82
FXPF11010802 78409V104	S&P GLOBAL INC	29,745.000	8,121,872.25	9,778,073.85	1,656,201.60
FXPF11010802 852234103	SQUARE INC	6,289.000	715,601.73	1,368,737.96	653,136.23
FXPF11010802 874039100	TAIWAN SEMICONDUCTOR MANUFACTU ADR	69,600.000	4,806,242.84	7,589,184.00	2,782,941.16
FXPF11010802 907818108	UNION PACIFIC CORP	10,400.000	1,880,216.00	2,165,488.00	285,272.00
FXPF11010802 92345Y106	VERISK ANALYTICS INC	12,268.000	1,832,103.12	2,546,714.12	714,611.00
FXPF11010802 92826C839	VISA INC	51,137.000	9,608,642.30	11,185,196.01	1,576,553.71
FXPF11010802 974250102	WINMARK CORP	5,147.000	812,876.93	956,312.60	143,435.67
FXPF11010802 ED4354335	FUCHS PETROLUB SE	48,427.000	2,171,654.34	2,242,720.59	71,066.25
FXPF11010802 ED7021964	DEUTSCHE BOERSE AG	19,454.000	3,060,471.66	3,314,559.63	254,087.97
FXPF11010802 EF4061414	LVMH MOET HENNESSY LOUIS VUITT	10,402.000	4,836,300.68	6,502,411.85	1,666,111.17
FXPF11010802 EFB1YXBJ6	AIR LIQUIDE SA	35,131.000	4,976,639.89	5,770,673.83	794,033.94
FXPF11010802 EIB07DRZ3	RECORDATI INDUSTRIA CHIMICA E	111,511.000	4,830,838.84	6,184,792.75	1,353,953.91
FXPF11010802 EN4031451	AMSTERDAM COMMODITIES NV	48,400.000	1,127,326.75	1,237,694.24	110,367.49
FXPF11010802 EN5671511	WOLTERS KLUWER NV	160,049.000	11,854,801.52	13,523,878.50	1,669,076.98
FXPF11010802 ENBZ1HM46	ADYEN NV	1,755.000	1,720,732.72	4,090,664.13	2,369,931.41
FXPF11010802 ES7110384	ROCHE HOLDING AG	29,725.000	9,557,155.62	10,390,887.49	833,731.87
FXPF11010802 ES7123874	NESTLE SA	74,973.000	7,671,995.10	8,842,903.99	1,170,908.89
FXPF11010802 ESB119QG7	PARTNERS GROUP HOLDING AG	3,797.000	3,615,175.68	4,467,311.50	852,135.82
FXPF11010802 ESBMFJ189	VZ HOLDING AG	15,786.000	973,226.84	1,444,750.72	471,523.88
FXPF11010802 EX0182660	DIPLOMA PLC	240,632.000	6,332,894.41	7,210,187.52	877,293.11
FXPF11010802 EX0309644	ELECTROCOMPONENTS PLC	250,717.000	2,399,274.36	2,983,356.74	584,082.38
FXPF11010802 EX3163832	INTERTEK GROUP PLC	131,114.000	10,168,226.63	10,122,700.42	-45,526.21
FXPF11010802 EXB02J636	ADMIRAL GROUP PLC	136,447.000	5,112,647.61	5,420,161.55	307,513.94
FXPF11010802 EXB0744B8	BUNZL PLC	242,359.000	6,892,654.44	8,093,479.07	1,200,824.63
FXPF11010802 EXB2B0DG6	RELX PLC	142,838.000	3,605,675.53	3,499,899.34	-105,776.19
FXPF11010802 EXBD6K458	COMPASS GROUP PLC	101,118.000	2,531,769.74	1,883,982.90	-647,786.84
FXPF11010802 EXBJFFLV0	CRODA INTERNATIONAL PLC	31,133.000	2,111,664.22	2,807,076.50	695,412.28
FXPF11010802 EXBYM1K74	ON THE BEACH GROUP PLC	175,879.000	882,882.77	895,556.31	12,673.54
FXPF11010802 EXBYZDVK3	SOFTCAT PLC	148,516.000	2,293,620.73	2,789,411.62	495,790.89
FXPF11010802 FHBWGCGF1	FUYAO GLASS INDUSTRY GROUP CO HK/03606	34,800.000	106,519.69	191,192.76	84,673.07
FXPF11010802 FJ6248994	KDDI CORP	269,900.000	7,508,310.78	8,015,045.71	506,734.93
FXPF11010802 FJB0MKZN5	TSURUHA HOLDINGS INC	16,400.000	2,115,739.50	2,331,851.41	216,111.91



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FXPF11010802	FJBYX8TV5 KUSURI NO AOKI HOLDINGS CO LTD	34,700.000	2,528,916.84	3,021,482.86	492,566.02
FXPF11010802	FM6175208 DBS GROUP HOLDINGS LTD	260,900.000	5,021,449.45	4,943,015.17	-78,434.28
FXPF11010802	G0403H108 AON PLC	57,472.000	11,970,842.88	12,142,109.44	171,266.56
FXPF11010802	G1151C101 ACCENTURE PLC	43,600.000	8,827,459.26	11,388,756.00	2,561,296.74
FXPF11010802	G47567105 IHS MARKIT LTD	21,064.000	1,587,172.40	1,892,179.12	305,006.72
FXPF11010802	G5494J103 LINDE PLC	22,834.000	4,861,358.60	6,016,987.34	1,155,628.74
FXPF11010802	N14506104 ELASTIC NV	21,800.000	2,806,190.57	3,185,634.00	379,443.43
FXPF11010802	NC2011640 ALIMENTATION COUCHE-TARD INC	264,500.000	8,515,970.80	9,006,287.28	490,316.48
FXPF11010802	SDBHC8X98 NOVO NORDISK A/S	110,005.000	7,791,594.19	7,714,906.42	-76,687.77
FXPF11010802	SF5226037 SAMPO OYJ	67,884.000	2,973,832.43	2,871,365.82	-102,466.61
FXPF11010802	SSBF1K7P7 ESSITY AB	49,020.000	1,564,098.59	1,578,777.60	14,679.01
FXPF11010802	SSBYPC1T6 ASSA ABLOY AB	176,248.000	4,123,288.72	4,345,814.64	222,525.92
FXPF11010802	SSBZ1DP20 BRAVIDA HOLDING AB	344,030.000	3,342,523.38	4,587,038.74	1,244,515.36
FXPF11010902	001055102 AFLAC INC	24,200.000	1,280,180.00	1,076,174.00	-204,006.00
FXPF11010902	00164V103 AMC NETWORKS INC	12,200.000	481,900.00	436,394.00	-45,506.00
FXPF11010902	00206R102 AT&T INC	60,200.000	1,827,218.22	1,731,352.00	-95,866.22
FXPF11010902	00287Y109 ABBVIE INC	16,600.000	1,469,764.00	1,778,690.00	308,926.00
FXPF11010902	015351109 ALEXION PHARMACEUTICALS INC	16,600.000	1,752,774.55	2,593,584.00	840,809.45
FXPF11010902	018581108 ALLIANCE DATA SYSTEMS CORP	7,400.000	827,860.13	548,340.00	-279,520.13
FXPF11010902	01973R101 ALLISON TRANSMISSION HOLDINGS	23,100.000	1,116,192.00	996,303.00	-119,889.00
FXPF11010902	020002101 ALLSTATE CORP/THE	9,600.000	1,079,520.00	1,055,328.00	-24,192.00
FXPF11010902	02005N100 ALLY FINANCIAL INC	28,600.000	874,016.00	1,019,876.00	145,860.00
FXPF11010902	03076C106 AMERIPRISE FINANCIAL INC	10,000.000	1,665,800.00	1,943,300.00	277,500.00
FXPF11010902	031162100 AMGEN INC	10,200.000	2,458,914.00	2,345,184.00	-113,730.00
FXPF11010902	035710409 ANNALY CAPITAL MANAGEMENT INC	88,400.000	832,728.00	746,980.00	-85,748.00
FXPF11010902	038222105 APPLIED MATERIALS INC	32,100.000	1,959,384.00	2,770,230.00	810,846.00
FXPF11010902	056752108 BAIDU INC ADR	8,700.000	1,065,903.21	1,881,288.00	815,384.79
FXPF11010902	060505104 BANK OF AMERICA CORP	74,400.000	2,620,368.00	2,255,064.00	-365,304.00
FXPF11010902	08579W103 BERRY GLOBAL GROUP INC	20,100.000	931,181.81	1,129,419.00	198,237.19
FXPF11010902	086516101 BEST BUY CO INC	14,100.000	1,237,980.00	1,407,039.00	169,059.00
FXPF11010902	09062X103 BIOGEN INC	6,000.000	1,780,380.00	1,469,160.00	-311,220.00
FXPF11010902	099724106 BORGWARNER INC	21,900.000	950,022.00	846,216.00	-103,806.00
FXPF11010902	110122108 BRISTOL-MYERS SQUIBB CO	47,100.000	2,966,383.49	2,921,613.00	-44,770.49
FXPF11010902	110122157 BRISTOL-MYERS SQUIBB CO RTS	13,300.000	40,033.00	9,177.00	-30,856.00
FXPF11010902	11120U105 BRIXMOR PROPERTY GROUP INC	50,400.000	1,089,144.00	834,120.00	-255,024.00
FXPF11010902	12508E101 CDK GLOBAL INC	16,600.000	907,688.00	860,378.00	-47,310.00



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FXPF11010902 125581801	CIT GROUP INC	17,000.000	775,710.00	610,300.00	-165,410.00
FXPF11010902 126650100	CVS HEALTH CORP	21,000.000	1,515,065.50	1,434,300.00	-80,765.50
FXPF11010902 14040H105	CAPITAL ONE FINANCIAL CORP	10,100.000	1,039,391.00	998,385.00	-41,006.00
FXPF11010902 150870103	CELANESE CORP	10,200.000	1,255,824.00	1,325,388.00	69,564.00
FXPF11010902 163851108	CHEMOURS CO/THE	23,700.000	428,733.00	587,523.00	158,790.00
FXPF11010902 17275R102	CISCO SYSTEMS INC/DELAWARE	37,700.000	1,808,092.00	1,687,075.00	-121,017.00
FXPF11010902 172967424	CITIGROUP INC	38,200.000	3,051,798.00	2,355,412.00	-696,386.00
FXPF11010902 174610105	CITIZENS FINANCIAL GROUP INC	43,500.000	1,766,535.00	1,555,560.00	-210,975.00
FXPF11010902 231021106	CUMMINS INC	7,900.000	1,413,784.00	1,794,090.00	380,306.00
FXPF11010902 23355L106	DXC TECHNOLOGY CO	43,100.000	1,274,104.01	1,109,825.00	-164,279.01
FXPF11010902 235825205	DANA INC	57,400.000	1,044,680.00	1,120,448.00	75,768.00
FXPF11010902 23918K108	DAVITA INC	12,100.000	1,033,222.31	1,420,540.00	387,317.69
FXPF11010902 247361702	DELTA AIR LINES INC	15,000.000	877,200.00	603,150.00	-274,050.00
FXPF11010902 253393102	DICK'S SPORTING GOODS INC	15,100.000	747,299.00	848,771.00	101,472.00
FXPF11010902 254709108	DISCOVER FINANCIAL SERVICES	18,900.000	1,603,098.00	1,711,017.00	107,919.00
FXPF11010902 277432100	EASTMAN CHEMICAL CO	14,500.000	1,149,270.00	1,454,060.00	304,790.00
FXPF11010902 278642103	EBAY INC	34,000.000	1,227,740.00	1,708,500.00	480,760.00
FXPF11010902 30161N101	EXELON CORP	24,100.000	1,098,719.00	1,017,502.00	-81,217.00
FXPF11010902 31428X106	FEDEX CORP	3,700.000	559,477.00	960,594.00	401,117.00
FXPF11010902 344849104	FOOT LOCKER INC	16,800.000	655,032.00	679,392.00	24,360.00
FXPF11010902 345370860	FORD MOTOR CO	97,500.000	906,750.00	857,025.00	-49,725.00
FXPF11010902 35137L105	FOX CORP	46,900.000	1,224,041.35	1,365,728.00	141,686.65
FXPF11010902 369550108	GENERAL DYNAMICS CORP	6,000.000	806,525.76	892,920.00	86,394.24
FXPF11010902 37045V100	GENERAL MOTORS CO	39,800.000	1,456,680.00	1,657,272.00	200,592.00
FXPF11010902 375558103	GILEAD SCIENCES INC	15,800.000	1,026,684.00	920,508.00	-106,176.00
FXPF11010902 40412C101	HCA HEALTHCARE INC	7,300.000	1,079,013.00	1,200,558.00	121,545.00
FXPF11010902 40434L105	HP INC	72,400.000	1,487,820.00	1,780,316.00	292,496.00
FXPF11010902 42824C109	HEWLETT PACKARD ENTERPRISE CO	71,100.000	1,127,646.00	842,535.00	-285,111.00
FXPF11010902 436106108	HOLLYFRONTIER CORP	26,300.000	1,333,673.00	679,855.00	-653,818.00
FXPF11010902 44107P104	HOST HOTELS & RESORTS INC	47,000.000	871,850.00	687,610.00	-184,240.00
FXPF11010902 446150104	HUNTINGTON BANCSHARES INC/OH	75,700.000	1,141,556.00	956,091.00	-185,465.00
FXPF11010902 446413106	HUNTINGTON INGALLS INDUSTRIES	5,100.000	1,279,488.00	869,448.00	-410,040.00
FXPF11010902 447011107	HUNTSMAN CORP	33,400.000	806,944.00	839,676.00	32,732.00
FXPF11010902 458140100	INTEL CORP	58,400.000	3,495,240.00	2,909,488.00	-585,752.00
FXPF11010902 459200101	INTERNATIONAL BUSINESS MACHINE	10,500.000	1,407,420.00	1,321,740.00	-85,680.00
FXPF11010902 466313103	JABIL INC	43,600.000	1,801,988.00	1,854,308.00	52,320.00



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FXPF11010902 478160104	JOHNSON & JOHNSON	5,800.000	846,046.00	912,804.00	66,758.00
FXPF11010902 48203R104	JUNIPER NETWORKS INC	25,000.000	615,750.00	562,750.00	-53,000.00
FXPF11010902 493267108	KEYCORP	76,900.000	1,556,456.00	1,261,929.00	-294,527.00
FXPF11010902 500255104	KOHL'S CORP	16,500.000	840,675.00	671,385.00	-169,290.00
FXPF11010902 501044101	KROGER CO/THE	59,900.000	1,736,501.00	1,902,424.00	165,923.00
FXPF11010902 512807108	LAM RESEARCH CORP	2,300.000	672,520.00	1,086,221.00	413,701.00
FXPF11010902 534187109	LINCOLN NATIONAL CORP	15,200.000	896,952.00	764,712.00	-132,240.00
FXPF11010902 552848103	MGIC INVESTMENT CORP	67,400.000	955,058.00	845,870.00	-109,188.00
FXPF11010902 55616P104	MACY'S INC	24,400.000	414,800.00	274,500.00	-140,300.00
FXPF11010902 58155Q103	MCKESSON CORP	9,300.000	1,286,376.00	1,617,456.00	331,080.00
FXPF11010902 58933Y105	MERCK & CO INC	31,100.000	2,424,339.47	2,543,980.00	119,640.53
FXPF11010902 591520200	METHODE ELECTRONICS INC	36,500.000	1,436,275.00	1,397,220.00	-39,055.00
FXPF11010902 595112103	MICRON TECHNOLOGY INC	21,900.000	1,177,782.00	1,646,442.00	468,660.00
FXPF11010902 60871R209	MOLSON COORS BEVERAGE CO	20,100.000	1,083,390.00	908,319.00	-175,071.00
FXPF11010902 617446448	MORGAN STANLEY	34,000.000	1,738,080.00	2,330,020.00	591,940.00
FXPF11010902 629377508	NRG ENERGY INC	20,100.000	662,733.59	754,755.00	92,021.41
FXPF11010902 636180101	NATIONAL FUEL GAS CO	18,300.000	851,682.00	752,679.00	-99,003.00
FXPF11010902 65336K103	NEXSTAR MEDIA GROUP INC	6,540.000	704,852.10	714,102.60	9,250.50
FXPF11010902 68389X105	ORACLE CORP	49,700.000	2,633,106.00	3,215,093.00	581,987.00
FXPF11010902 688239201	OSHKOSH CORP	13,500.000	1,277,775.00	1,161,945.00	-115,830.00
FXPF11010902 69343P105	LUKOIL PJSC ADR	21,800.000	2,165,219.60	1,523,209.60	-642,010.00
FXPF11010902 70959W103	PENSKE AUTOMOTIVE GROUP INC	16,900.000	848,718.00	1,003,691.00	154,973.00
FXPF11010902 717081103	PFIZER INC	46,300.000	1,716,546.87	1,704,303.00	-12,243.87
FXPF11010902 718546104	PHILLIPS 66	17,800.000	1,983,098.00	1,244,932.00	-738,166.00
FXPF11010902 744320102	PRUDENTIAL FINANCIAL INC	10,400.000	974,896.00	811,928.00	-162,968.00
FXPF11010902 7591EP100	REGIONS FINANCIAL CORP	103,200.000	1,770,912.00	1,663,584.00	-107,328.00
FXPF11010902 78440P108	SK TELECOM CO LTD ADR	72,000.000	1,663,920.00	1,762,560.00	98,640.00
FXPF11010902 832696405	J M SMUCKER CO/THE	13,800.000	1,436,994.00	1,595,280.00	158,286.00
FXPF11010902 848574109	SPIRIT AEROSYSTEMS HOLDINGS IN	10,800.000	787,104.00	422,172.00	-364,932.00
FXPF11010902 857477103	STATE STREET CORP	16,800.000	985,641.84	1,222,704.00	237,062.16
FXPF11010902 87612E106	TARGET CORP	11,900.000	1,525,699.00	2,100,707.00	575,008.00
FXPF11010902 883203101	TEXTRON INC	19,700.000	878,620.00	952,101.00	73,481.00
FXPF11010902 889478103	TOLL BROTHERS INC	25,100.000	991,701.00	1,091,097.00	99,396.00
FXPF11010902 902494103	TYSON FOODS INC	20,000.000	1,820,800.00	1,288,800.00	-532,000.00
FXPF11010902 910047109	UNITED AIRLINES HOLDINGS INC	17,500.000	1,541,575.00	756,875.00	-784,700.00
FXPF11010902 911363109	UNITED RENTALS INC	6,300.000	1,050,651.00	1,461,033.00	410,382.00



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FXPF11010902 913456109	UNIVERSAL CORP/VA	14,500.000	827,370.00	704,845.00	-122,525.00
FXPF11010902 913903100	UNIVERSAL HEALTH SERVICES INC	10,000.000	1,434,600.00	1,375,000.00	-59,600.00
FXPF11010902 91529Y106	UNUM GROUP	33,000.000	962,280.00	757,020.00	-205,260.00
FXPF11010902 91913Y100	VALERO ENERGY CORP	18,800.000	1,348,332.04	1,063,516.00	-284,816.04
FXPF11010902 92343V104	VERIZON COMMUNICATIONS INC	38,500.000	2,363,900.00	2,261,875.00	-102,025.00
FXPF11010902 92556H206	VIACOMCBS INC	32,500.000	483,464.24	1,210,950.00	727,485.76
FXPF11010902 92556V106	VIATRIS INC	5,744.000	97,472.65	107,642.56	10,169.91
FXPF11010902 929089100	VOYA FINANCIAL INC	14,000.000	853,720.00	823,340.00	-30,380.00
FXPF11010902 931427108	WALGREENS BOOTS ALLIANCE INC	27,000.000	1,591,920.00	1,076,760.00	-515,160.00
FXPF11010902 96145D105	WESTROCK CO	22,000.000	944,020.00	957,660.00	13,640.00
FXPF11010902 963320106	WHIRLPOOL CORP	10,100.000	1,302,750.12	1,822,949.00	520,198.88
FXPF11010902 98421M106	XEROX HOLDINGS CORP	32,600.000	1,201,962.00	755,994.00	-445,968.00
FXPF11010902 989701107	ZIONS BANCORP NA	29,000.000	1,505,680.00	1,259,760.00	-245,920.00
FXPF11010902 AA6076241	BANK OF QUEENSLAND LTD	141,500.000	721,138.83	845,118.80	123,979.97
FXPF11010902 AA6086257	FORTESCUE METALS GROUP LTD	120,400.000	904,750.07	2,176,803.04	1,272,052.97
FXPF11010902 AA6710344	QANTAS AIRWAYS LTD	189,000.000	944,617.18	707,332.97	-237,284.21
FXPF11010902 EA4651454	OMV AG	29,100.000	1,635,850.68	1,174,975.07	-460,875.61
FXPF11010902 EBB0LKSK8	TELENET GROUP HOLDING NV	19,700.000	743,245.58	845,566.04	102,320.46
FXPF11010902 ED4354137	UNITED INTERNET AG	24,100.000	855,268.33	1,015,256.52	159,988.19
FXPF11010902 ED4557846	DEUTZ AG	50,100.000	313,241.50	312,629.26	-612.24
FXPF11010902 ED4617855	DEUTSCHE POST AG	25,300.000	911,264.62	1,253,710.51	342,445.89
FXPF11010902 ED5231482	ALLIANZ SE	5,700.000	1,397,377.80	1,399,728.96	2,351.16
FXPF11010902 EDB1SK0S8	FREENET AG	34,100.000	778,971.41	717,427.93	-61,543.48
FXPF11010902 EDBYTBWY7	COVESTRO AG	6,400.000	297,776.80	395,294.75	97,517.95
FXPF11010902 EDBYY5979	SILTRONIC AG	9,900.000	997,035.93	1,551,693.87	554,657.94
FXPF11010902 EE5669358	REPSOL SA	72,500.000	1,133,640.81	731,835.84	-401,804.97
FXPF11010902 EE7383073	ENAGAS SA	32,900.000	802,420.16	723,177.39	-79,242.77
FXPF11010902 EEBMTS425	REPSOL SA RTS	72,500.000	25,922.67	24,900.16	-1,022.51
FXPF11010902 EEBP3QYZ4	CIA DE DISTRIBUCION INTEGRAL L	33,800.000	778,613.41	655,906.00	-122,707.41
FXPF11010902 EF4002129	BOUYGUES SA	20,600.000	864,358.90	848,152.62	-16,206.28
FXPF11010902 EF4163434	CAPGEMINI SE	8,300.000	1,011,377.96	1,287,712.96	276,335.00
FXPF11010902 EF5641560	CARREFOUR SA	40,000.000	605,979.17	686,656.26	80,677.09
FXPF11010902 EF5671732	SANOFI	16,000.000	1,609,575.20	1,540,694.16	-68,881.04
FXPF11010902 EF5993904	METROPOLE TELEVISION SA	37,300.000	671,592.26	605,165.38	-66,426.88
FXPF11010902 EF5997111	TELEVISION FRANCAISE 1	115,200.000	956,908.80	928,880.01	-28,028.79
FXPF11010902 EFB0Z5YZ7	ARKEMA SA	7,000.000	744,105.25	800,813.48	56,708.23



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FXPF11010902 EFB15C551	TOTAL SE	23,400.000	1,292,311.80	1,010,676.77	-281,635.03
FXPF11010902 EFB1HDJL6	NATIXIS SA	152,900.000	679,312.53	521,768.34	-157,544.19
FXPF11010902 EI5499138	A2A SPA	762,900.000	1,431,825.98	1,217,680.69	-214,145.29
FXPF11010902 EI7144567	ENEL SPA	82,300.000	653,323.76	833,378.01	180,054.25
FXPF11010902 EIB0DJNG9	LEONARDO SPA	98,200.000	1,151,898.28	710,101.93	-441,796.35
FXPF11010902 EIB89YH97	UNIPOLSAI ASSICURAZIONI SPA	411,000.000	1,194,890.02	1,091,247.54	-103,642.48
FXPF11010902 ELB290CR2	CATCHER TECHNOLOGY CO LTD GDR	16,400.000	623,200.00	600,240.00	-22,960.00
FXPF11010902 EM7320150	OTP BANK NYRT	20,500.000	1,073,640.17	923,958.56	-149,681.61
FXPF11010902 EN5927376	AEGON NV	154,900.000	707,150.64	613,122.74	-94,027.90
FXPF11010902 ENBD0Q396	KONINKLIJKE AHOLD DELHAIZE NV	60,600.000	1,516,583.93	1,713,540.17	196,956.24
FXPF11010902 ENBD9PNF3	ASR NEDERLAND NV	24,800.000	928,675.68	996,801.71	68,126.03
FXPF11010902 ES7110384	ROCHE HOLDING AG	7,200.000	2,334,693.04	2,516,884.44	182,191.40
FXPF11010902 ES7437803	SWISS LIFE HOLDING AG	3,200.000	1,605,369.96	1,492,935.12	-112,434.84
FXPF11010902 ETB058ZV2	COCA-COLA ICECEK AS	115,900.000	700,335.87	1,026,063.91	325,728.04
FXPF11010902 EX0263494	BAE SYSTEMS PLC	148,600.000	1,075,405.86	992,893.43	-82,512.43
FXPF11010902 EX0287584	BRITISH AMERICAN TOBACCO PLC	43,700.000	1,877,275.54	1,617,643.16	-259,632.38
FXPF11010902 EX0560394	LEGAL & GENERAL GROUP PLC	327,800.000	1,315,786.74	1,192,805.49	-122,981.25
FXPF11010902 EX0870611	LLOYDS BANKING GROUP PLC	1,254,500.000	1,038,686.80	624,887.25	-413,799.55
FXPF11010902 EX0875412	TATE & LYLE PLC	132,300.000	1,332,360.16	1,219,635.44	-112,724.72
FXPF11010902 EX0884703	TESCO PLC	283,100.000	814,623.69	895,479.92	80,856.23
FXPF11010902 EX0925282	GLAXOSMITHKLINE PLC	114,500.000	2,414,966.15	2,100,441.70	-314,524.45
FXPF11010902 EX0969702	BABCOCK INTERNATIONAL GROUP PL	72,400.000	603,669.50	277,009.14	-326,660.36
FXPF11010902 EX3091355	BT GROUP PLC	442,300.000	1,127,577.02	799,586.13	-327,990.89
FXPF11010902 EXB0H2K56	PETROFAC LTD	91,500.000	464,130.80	172,729.85	-291,400.95
FXPF11010902 EXB1XZS89	ANGLO AMERICAN PLC	40,200.000	1,157,230.06	1,332,296.45	175,066.39
FXPF11010902 EXB5M6XQ0	INTERNATIONAL CONSOLIDATED AIR	75,300.000	434,984.68	164,484.27	-270,500.41
FXPF11010902 FB6492839	KRUNG THAI BANK PCL	2,074,900.000	1,136,030.06	768,737.98	-367,292.08
FXPF11010902 FBB00PN08	QUALITY HOUSES PCL	8,571,000.000	732,521.31	663,708.94	-68,812.37
FXPF11010902 FH6291816	CHINA PETROLEUM & CHEMICAL COR HK/00386	1,332,900.000	802,292.28	596,498.90	-205,793.38
FXPF11010902 FH6455148	CHINA EVERBRIGHT LTD HK/00165	486,000.000	908,154.73	650,603.25	-257,551.48
FXPF11010902 FH6486317	KERRY PROPERTIES LTD HK/00683	176,800.000	561,590.39	447,822.95	-113,767.44
FXPF11010902 FH6559337	CHINA TELECOM CORP LTD HK/00728	2,620,200.000	1,079,447.88	726,533.27	-352,914.61
FXPF11010902 FHB0PR2F4	AGILE GROUP HOLDINGS LTD HK/03383	622,000.000	935,578.43	827,851.97	-107,726.46
FXPF11010902 FHB0WC2B8	NINE DRAGONS PAPER HOLDINGS LT HK/02689	1,110,200.000	1,154,113.30	1,574,985.33	420,872.03
FXPF11010902 FHB28SXZ9	NETDRAGON WEBSOFT HOLDINGS LTD HK/00777	144,000.000	311,461.95	322,771.27	11,309.32
FXPF11010902 FHB296ZH4	SINOTRUK HONG KONG LTD HK/03808	300,800.000	641,609.90	768,113.90	126,504.00



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	FXPF11010902	FHB2Q5H53	CHINA PACIFIC INSURANCE GROUP HK/02601	217,600.000	825,166.63	851,726.56	26,559.93
	FXPF11010902	FHB4Q4CJ7	SHANGHAI PHARMACEUTICALS HOLDI HK/02607	444,300.000	864,445.70	782,725.74	-81,719.96
	FXPF11010902	FHB6WY995	CHINA MEDICAL SYSTEM HOLDINGS HK/00867	715,000.000	1,029,582.38	798,558.14	-231,024.24
	FXPF11010902	FHB8RZJZ5	PEOPLE'S INSURANCE CO GROUP OF HK/01339	3,824,600.000	1,590,351.91	1,213,399.28	-376,952.63
	FXPF11010902	FHBC9S4J4	CHINASOFT INTERNATIONAL LTD HK/00354	1,018,000.000	775,915.15	1,135,655.19	359,740.04
	FXPF11010902	FHBP4JH15	JOHNSON ELECTRIC HOLDINGS LTD HK/00179	246,100.000	559,677.10	609,390.17	49,713.07
	FXPF11010902	FJ6248994	KDDI CORP	52,400.000	1,568,311.41	1,556,088.90	-12,222.51
	FXPF11010902	FJ6255692	DTS CORP	34,000.000	796,342.67	700,121.07	-96,221.60
	FXPF11010902	FJ6429107	HITACHI LTD	37,600.000	1,600,529.96	1,480,400.98	-120,128.98
	FXPF11010902	FJ6467800	ITOCHU CORP	53,800.000	1,254,714.47	1,544,512.56	289,798.09
	FXPF11010902	FJ6470358	JAPAN AVIATION ELECTRONICS IND	37,600.000	767,396.34	575,043.82	-192,352.52
	FXPF11010902	FJ6482668	KAMIGUMI CO LTD	31,600.000	629,051.39	576,326.21	-52,725.18
	FXPF11010902	FJ6594140	SOJITZ CORP	352,300.000	1,141,105.09	784,822.50	-356,282.59
	FXPF11010902	FJ6641149	NICHIAS CORP	31,600.000	801,573.75	750,478.95	-51,094.80
	FXPF11010902	FJ6641370	NIPPON TELEGRAPH & TELEPHONE C	84,400.000	2,141,162.10	2,162,624.81	21,462.71
	FXPF11010902	FJ6661147	ORIX CORP	89,200.000	1,486,461.41	1,368,951.51	-117,509.90
	FXPF11010902	FJ6775384	SANKYU INC	6,100.000	232,344.42	230,127.37	-2,217.05
	FXPF11010902	FJ6858735	SUMITOMO HEAVY INDUSTRIES LTD	26,700.000	768,999.28	658,416.38	-110,582.90
	FXPF11010902	FJ6858941	SUMITOMO CORP	47,300.000	706,834.11	625,581.38	-81,252.73
	FXPF11010902	FJ6880507	TEIJIN LTD	66,900.000	1,258,895.74	1,257,068.13	-1,827.61
	FXPF11010902	FJ6985264	YAMAHA MOTOR CO LTD	37,300.000	756,125.12	760,125.91	4,000.79
	FXPF11010902	FJB3ZC076	MEGMILK SNOW BRAND CO LTD	33,400.000	794,171.11	713,969.68	-80,201.43
	FXPF11010902	FK6489306	HYUNDAI GREENFOOD CO LTD	71,900.000	736,750.15	579,806.67	-156,943.48
	FXPF11010902	FKB0RNRF7	HANA FINANCIAL GROUP INC	32,000.000	1,021,055.47	1,016,293.82	-4,761.65
	FXPF11010902	FL6565129	BUKIT ASAM TBK PT	2,652,400.000	508,220.48	530,477.19	22,256.71
	FXPF11010902	FM6916783	UNITED OVERSEAS BANK LTD	61,600.000	1,209,873.20	1,052,883.89	-156,989.31
	FXPF11010902	G02602103	AMDOCS LTD	19,000.000	1,188,070.73	1,347,670.00	159,599.27
	FXPF11010902	G0585R106	ASSURED GUARANTY LTD	20,400.000	568,332.07	642,396.00	74,063.93
	FXPF11010902	G16962105	BUNGE LTD	18,500.000	709,597.44	1,213,230.00	503,632.56
	FXPF11010902	G3198U102	ESSENT GROUP LTD	18,600.000	654,138.45	803,520.00	149,381.55
	FXPF11010902	G50871105	JAZZ PHARMACEUTICALS PLC	10,500.000	1,487,985.57	1,733,025.00	245,039.43
	FXPF11010902	G7945M107	SEAGATE TECHNOLOGY PLC	19,100.000	1,136,450.00	1,187,256.00	50,806.00
	FXPF11010902	KS6041120	AFRICAN RAINBOW MINERALS LTD	74,700.000	874,273.39	1,331,949.75	457,676.36
	FXPF11010902	LBB0YBZJ1	CIA DE SANEAMENTO DE MINAS GER	154,200.000	868,741.39	486,866.12	-381,875.27
	FXPF11010902	N53745100	LYONDELLBASELL INDUSTRIES NV	16,800.000	1,587,264.00	1,539,888.00	-47,376.00
	FXPF11010902	NAB01D630	SAMSUNG ELECTRONICS CO LTD GDR	2,300.000	2,743,900.00	4,197,500.00	1,453,600.00



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FXPF11010902	NABGT36V5 HON HAI PRECISION INDUSTRY CO GDR	261,000.000	1,403,227.86	1,709,158.50	305,930.64
FXPF11010902	NABYSW6M3 MMC NORILSK NICKEL PJSC ADR	34,900.000	1,073,332.05	1,118,091.30	44,759.25
FXPF11010902	NC2492519 MANULIFE FINANCIAL CORP	78,700.000	1,599,793.33	1,399,179.75	-200,613.58
FXPF11010902	NC2554474 MAGNA INTL INC	23,700.000	1,301,283.98	1,676,300.63	375,016.65
FXPF11010902	NCB29VFC4 B2GOLD CORP	122,900.000	819,834.85	687,815.54	-132,019.31
FXPF11010902	NCBSDHYK4 AIR CANADA VTG AND VAR VTG	38,600.000	1,443,983.81	689,891.68	-754,092.13
FXPF11010902	SDB0386J3 JYSKE BANK A/S	16,100.000	587,939.01	616,899.81	28,960.80
FXPF11010902	SDBYZGMM1 SCANDINAVIAN TOBACCO GROUP A/S	66,900.000	816,527.72	1,144,783.43	328,255.71
FXPF11010902	SF4336399 FINNAIR OYJ	69,500.000	476,115.89	64,415.32	-411,700.57
FXPF11010902	SNB16MKT7 AUSTEVOLL SEAFOOD ASA	49,000.000	502,139.45	501,906.69	-232.76
FXPF11010902	SNBZ07691 EUROPRIS ASA	184,500.000	700,072.38	1,101,145.18	401,072.80
FXPF11010902	SSB1Q3J35 SKF AB	39,700.000	803,241.09	1,031,589.46	228,348.37
FXPF11010902	SSB1QH836 VOLVO AB	57,600.000	965,430.16	1,359,246.52	393,816.36
FXPF20010602	21241B118 CONTURA ENERGY INC WTS EXP 25-JUL-2023	216.000	164.16	66.96	-97.20
FXPF20010602	99VVBDDN6 TEMPLAR ENERGY COMMON STOCK	75,909.050	0.00	0.00	0.00
FXPF20010602	99VVBNA72 TEMPLAR ENERGY COMMON STOCK CLASS A	47,270.000	0.00	0.00	0.00
FXPF20010602	99VVBQVV9 ENERGY & EXPLORATION PARTNESRS LLC DEFERRED CONSIDERATION	186,760.760	0.00	0.00	0.00
FXPF20010602	EFBLR97V1 TECHNICOLOR SA	89,125.000	280,423.76	198,359.94	-82,063.82
FXPF20010602	NA2714445 ULTRA PETROLEUM CORP	11,934.000	137,241.00	137,241.00	0.00
FXPF99910002	019645407 ALLIS CHALMERS CORP	1,134.000	536,762.26	536,762.26	0.00
FXPF99910002	045188109 ASKMENOW INC	200.000	15.00	15.00	0.00
FXPF99910002	355361106 FRANKS NURSERY & CRAFTS INC NEW COM	540.000	0.00	0.00	0.00
FXPF99910002	56501R106 MANULIFE FINANCIAL CORP	24,808.000	503,354.32	442,078.56	-61,275.76
FXPF99910002	591324207 METALS USA INC CASH MERGER	23.000	0.00	0.00	0.00
FXPF99910002	60975R105 MONOGENESIS CORP	2.000	0.00	0.00	0.00
FXPF99910002	88650T104 TIENS BIOTECH GROUP USA INC	55.000	94.60	94.60	0.00
TOTAL CORPORATE STOCK - COMMON			<u>1,383,071,065.21</u>	<u>1,754,437,981.93</u>	<u>371,366,916.72</u>
PARTNERSHIP/JOINT VENTURE INTEREST					
FXPF20010602	EX99WW505 TOPCO CLASS A1 SHARES	671.000	809.09	881.92	72.83
FXPF20010602	EX99WW513 TOPCO CLASS A3 SHARES	671.000	809.09	881.92	72.83
FXPF20010602	EX99WW521 TOPCO CLASS A2 SHARES	671.000	809.09	881.92	72.83
FXPF20010602	EX99WW539 TOPCO CLASS A4 SHARES	671.000	809.09	881.92	72.83
FXPF20010602	EX99WW547 GP SHARES	6,714.000	0.00	0.00	0.00
FXPF40010502	999220635 KINETIC VENTURES VIII LP	511,207.000	750,474.00	511,207.00	-239,267.00
FXPF40010802	999174733 OCM OPPORTUNITIES FUND VII LP	54,434.410	112,535.75	54,434.41	-58,101.34



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FXPF40010902 999179930	OCM OPP FUND VII-B LP	14,360.300	76,738.19	14,360.30	-62,377.89
FXPF40011002 999164031	OCM PRINCIPAL OPP FD IV	164,020.000	3,299,625.69	164,020.00	-3,135,605.69
FXPF40011302 99VVBFB914	TENOR OPPORTUNITY FUND S D01JAN2017	5,519.220	5,420,334.70	2,961,644.22	-2,458,690.48
FXPF40011302 99VVBHFG0	TENOR OPPORTUNITY D 201009LTD	21,445.837	40,409,671.92	48,416,024.87	8,006,352.95
FXPF40011302 99VVBHFBH8	TENOR OPPORTUNITY D 201009TOL	5,358.030	7,534,760.08	6,668,659.44	-866,100.64
FXPF40012202 99VVAA1A4	ONE WILLIAM STREET CAP OFFSHORE FUND LTD	63,700.024	105,727,415.97	108,367,134.01	2,639,718.04
FXPF40012302 99VVACBD3	GSO SPECIAL SITUATION OVERSEAS CLASS S-C35A	20,098.753	13,048,996.54	10,566,026.36	-2,482,970.18
FXPF40012402 999K74830	GREEN EQUITY INVEST OFFSHR FD VII LP	40,366,367.580	24,566,856.06	40,366,367.58	15,799,511.52
FXPF40012502 99VVB632	K3 PRIVATE INVESTORS LP	28,668,317.000	16,376,250.00	28,668,317.00	12,292,067.00
FXPF40012602 99VVBDAH2	GLOBAL INFRA III-B FEEDER FUND	50,731,886.000	54,242,509.00	50,731,886.00	-3,510,623.00
FXPF40012702 999K74863	PWP GROWTH EQUITY FUND II LP	43,548,004.000	40,463,517.00	43,548,004.00	3,084,487.00
FXPF40012802 99VVBHQR4	NEW MOUNTAIN PARTNERS V LP	54,023,967.000	32,882,749.00	54,023,967.00	21,141,218.00
FXPF40012902 99VVBKB85	TRIVE CAPITAL FUND III LP	26,665,016.000	21,607,622.00	26,665,016.00	5,057,394.00
FXPF40013002 99VVB3023	HIG ADVANTAGE BUYOUT FD LP	11,276,578.500	8,804,121.99	11,276,578.50	2,472,456.51
FXPF40013002 99VVB316	HIG MIDDLE MARKET LBO FD III	687,058.500	778,781.13	687,058.50	-91,722.63
FXPF40013102 99VVB3CY6	K4 PRIVATE INVESTORS LP	44,424,085.000	33,459,119.00	44,424,085.00	10,964,966.00
FXPF40013202 99VVB3WR90	ARES SR DIRECT LENDING CAYMAN	64,520,281.470	62,222,341.17	64,520,281.47	2,297,940.30
FXPF40013302 99VVB4BZ1	AEOLUS PROPERTY CATASTROPHE KEYSTONE PF FD LP PF UNITS J20	155,996,771.250	150,000,000.00	155,996,771.25	5,996,771.25
FXPF40013302 99VVB3E77	AEOLUS PROP CAT KEY PF FD LP J19 HOLDOVER SUB ACCT	10,439,840.920	31,010,455.18	10,439,840.92	-20,570,614.26
FXPF40013402 99VVB3T00	ARLINGTON CAPITAL PARTNERS V LP	6,756,353.000	4,097,642.00	6,756,353.00	2,658,711.00
FXPF40013502 99VVB3JT3	TA XIII LP	17,895,502.000	15,976,880.00	17,895,502.00	1,918,622.00
FXPF40013602 99VVB3SFS0	AXIUM INFRA NA IV LP	40,654,866.700	38,643,168.70	40,654,866.70	2,011,698.00
FXPF40013802 99VVB3SY7	OAK HC/FT PARTNERS III LP	17,986,424.000	12,395,795.00	17,986,424.00	5,590,629.00
FXPF40013902 99VVB2889	NB INSURANCE-LINKED STRAT LP	74,123,087.510	70,000,000.00	74,123,087.51	4,123,087.51
FXPF40013902 99VVB2VW0	NB INSURANCE-LINKED STRAT LP	30,000,000.000	30,000,000.00	30,000,000.00	0.00
FXPF40014002 99VVB2VX8	STAR AMERICA INFRA FUND	13,912,266.300	14,136,196.30	13,912,266.30	-223,930.00
FXPF40014202 NB99V3NF5	ELEMENTUM NATCAT OFFSHR LTD	40,927,872.250	40,927,872.25	40,927,872.25	0.00
FXPF40014302 99VVB3EU6	ICON INFRA PARTNERS FUND V LP	6,229,189.250	9,210,590.25	6,229,189.25	-2,981,401.00
FXPF40014702 99VVB3B01	SCHRODER INFRASTRUCTURE LP	21,789,532.000	20,955,425.00	21,789,532.00	834,107.00
FXPF50011202 99VVB3E438	MONTAUK TRIGUARD FUND VII LP	20,885,215.170	19,209,463.44	20,885,215.17	1,675,751.73
FXPF70010302 999272271	UBS TRUMBULL PROPERTY FUND LP	15,666.640	171,870,098.02	154,028,435.79	-17,841,662.23
FXPF70010502 99VVB4B57	STOCKBRIDGE	64,782.100	102,974,377.90	102,028,178.68	-946,199.22
FXPF70010602 99VVB2A86	LASALLE PROPERTY FUND GP L.P	53,585.995	86,239,421.63	86,465,582.23	226,160.60
FXPF70010602 99VVB2BP7	LASALLE PROPERTY FUND GP L.P CLASS B	8,818.772	14,059,855.40	14,229,842.27	169,986.87
FXPF70010702 99VVB3UM1	LION FINANCIAL TRUST	40,281.384	86,926,333.00	94,398,242.99	7,471,909.99
FXPF80010802 99VVB3NZA8	ALPHADYNE INTERNATIONAL (ERISA) FUND LTD CLASS 5 A USD	108,896.212	159,879,775.98	211,759,324.05	51,879,548.07



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FXPF80011202 99VVB4B40	CLASS A: SUBCLASS A1: SERIES LEAD	75,642.462	92,408,030.99	99,000,320.99	6,592,290.00
FXPF80011502 99VVBXNQ5	GRAHAM ABSOLUTE RETURN LTD CLASS D	602,868.329	63,495,650.93	61,289,578.97	-2,206,071.96
TOTAL PARTNERSHIP/JOINT VENTURE INTEREST			1,706,204,687.52	1,823,435,025.66	117,230,338.14
REAL ESTATE					
FXPF70010002 999G11062	PRISA I REAL ESTATE FUND	3,442.514	235,611,998.63	237,287,827.39	1,675,828.76
FXPF70010102 999G11070	PRISA II REAL ESTATE FUND	964.478	39,382,782.16	38,967,981.96	-414,800.20
FXPF80011402 99VVBMUJ6	SECURIS II FUND - SPC SEGREGATED PORTFOLIO FOURTEEN	68,103.396	4,091,733.83	6,027,355.13	1,935,621.30
TOTAL REAL ESTATE			279,086,514.62	282,283,164.48	3,196,649.86
UNALLOCATED INSURANCE CONTRACTS					
FXPF00010002 996194627	METRO LIFE AGGREGATE SA #603 0.000% 00/00/0000 DD 03/06/08	278,019.570	42,407,393.86	45,547,960.45	3,140,566.59
FXPF00010002 99A208927	METROPOLITAN LIFE GAC 370A PARTICIPATION IN PART A	425,001.580	425,001.58	425,001.58	0.00
FXPF00010002 99A208943	METRO LIFE SEP A/C 45	165,115.730	142,131,335.93	156,188,888.74	14,057,552.81
FXPF99910002 999G11120	JOHN HANCOCK MUTUAL INS GAC 229	1,921,140.990	1,921,140.99	1,921,140.99	0.00
TOTAL UNALLOCATED INSURANCE CONTRACTS			186,884,872.36	204,082,991.76	17,198,119.40
OTHER INVESTMENTS					
FXPF20010302 02765UEK6	AMERICAN MUNI PWR-OHIO INC OH 8.084% 02/15/2050 DD 12/21/10	625,000.000	1,167,205.00	1,173,337.50	6,132.50
FXPF20010302 072024PY2	BAY AREA CA TOLL AUTH TOLL BRI 6.907% 10/01/2050 DD 11/04/10	490,000.000	896,043.40	904,412.60	8,369.20
FXPF20010302 072024WS7	BAY AREA CA TOLL AUTH TOLL BRI 2.574% 04/01/2031 DD 09/26/19	900,000.000	894,771.00	970,578.00	75,807.00
FXPF20010302 13063BBU5	CALIFORNIA ST 7.350% 11/01/2039 DD 11/10/09	145,000.000	222,737.40	240,836.30	18,098.90
FXPF20010302 13063BFR8	CALIFORNIA ST 7.625% 03/01/2040 DD 04/01/10	325,000.000	520,399.75	564,047.25	43,647.50
FXPF20010302 13063BJC7	CALIFORNIA ST 7.600% 11/01/2040 DD 12/01/10	515,000.000	850,115.65	931,521.70	81,406.05
FXPF20010302 13063DYT9	CALIFORNIA ST 1.750% 11/01/2030 DD 11/03/20	7,460,000.000	7,525,648.00	7,674,325.80	148,677.80
FXPF20010302 168863DL9	CHILE GOVERNMENT INTERNATIONAL 3.500% 01/25/2050 DD 06/25/19	1,680,000.000	1,828,695.59	1,927,816.80	99,121.21
FXPF20010302 168863DN5	CHILE GOVERNMENT INTERNATIONAL 2.550% 01/27/2032 DD 01/27/20	380,000.000	390,450.00	408,500.00	18,050.00
FXPF20010302 16955EAD2	CHINA GOVERNMENT INTERNAT 144A 2.250% 10/21/2050 DD 10/21/20	935,000.000	922,910.45	927,501.30	4,590.85
FXPF20010302 195325BM6	COLOMBIA GOVERNMENT INTERNATIO 6.125% 01/18/2041 DD 10/20/09	445,000.000	587,400.00	596,300.00	8,900.00
FXPF20010302 195325BR5	COLOMBIA GOVERNMENT INTERNATIO 5.625% 02/26/2044 DD 01/28/14	845,000.000	1,085,460.35	1,094,275.00	8,814.65
FXPF20010302 195325CU7	COLOMBIA GOVERNMENT INTERNATIO 5.000% 06/15/2045 DD 01/28/15	1,005,000.000	1,222,125.00	1,226,100.00	3,975.00
FXPF20010302 195325DR3	COLOMBIA GOVERNMENT INTERNATIO 3.000% 01/30/2030 DD 01/30/20	1,600,000.000	1,549,730.02	1,676,816.00	127,085.98
FXPF20010302 195325DS1	COLOMBIA GOVERNMENT INTERNATIO 3.125% 04/15/2031 DD 06/04/20	325,000.000	328,913.11	344,906.25	15,993.14
FXPF20010302 195325DT9	COLOMBIA GOVERNMENT INTERNATIO 4.125% 05/15/2051 DD 06/04/20	1,750,000.000	1,783,262.10	1,942,500.00	159,237.90
FXPF20010302 20281PKT8	CMWLTH FING AUTH PA 3.864% 06/01/2038 DD 01/18/18	70,000.000	75,421.50	81,055.80	5,634.30
FXPF20010302 234667JL8	DALLAS CNTY TX HOSP DIST 5.621% 08/15/2044 DD 09/17/09	275,000.000	369,946.05	404,500.25	34,554.20



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FXPF20010302 254845JZ4	DIST OF COLUMBIA WTR & SWR AUT 4.814% 10/01/2114 DD 07/23/14	190,000.000	249,633.40	282,427.40	32,794.00
FXPF20010302 341271AF1	FLORIDA ST BRD OF ADMIN FIN CO 2.154% 07/01/2030 DD 09/16/20	1,345,000.000	1,345,000.00	1,415,235.90	70,235.90
FXPF20010302 39081HCV2	GREAT LAKES MI WTR AUTH SEWAGE 3.056% 07/01/2039 DD 06/16/20	350,000.000	350,000.00	378,626.50	28,626.50
FXPF20010302 4423313K8	HOUSTON TX 3.961% 03/01/2047 DD 12/22/17	590,000.000	652,327.60	729,877.20	77,549.60
FXPF20010302 452151LF8	ILLINOIS ST 5.100% 06/01/2033 DD 06/12/03	775,000.000	835,473.25	834,062.75	-1,410.50
FXPF20010302 455780CE4	INDONESIA GOVERNMENT INTERNATI 4.350% 01/11/2048 DD 12/11/17	895,000.000	977,372.34	1,065,264.80	87,892.46
FXPF20010302 455780CN4	INDONESIA GOVERNMENT INTERNATI 3.700% 10/30/2049 DD 10/30/19	890,000.000	972,809.94	971,337.10	-1,472.84
FXPF20010302 455780CU8	INDONESIA GOVERNMENT INTERNATI 4.450% 04/15/2070 DD 04/15/20	370,000.000	388,192.98	452,558.10	64,365.12
FXPF20010302 46513JB42	ISRAEL GOVERNMENT INTERNATIONAL 3.875% 07/03/2050 DD 04/03/20	1,390,000.000	1,639,240.91	1,668,278.00	29,037.09
FXPF20010302 46513JXN6	STATE OF ISRAEL 3.375% 01/15/2050 DD 01/15/20	1,380,000.000	1,394,658.69	1,525,617.60	130,958.91
FXPF20010302 47770VAZ3	JOBSOHIO BEVERAGE SYS STWD LIQ 4.532% 01/01/2035 DD 02/01/13	500,000.000	586,030.00	638,675.01	52,645.01
FXPF20010302 47770VBQ2	JOBSOHIO BEVERAGE SYS STWD LIQ 2.833% 01/01/2038 DD 02/05/20	150,000.000	150,000.00	159,670.50	9,670.50
FXPF20010302 54438CYN6	LOS ANGELES CA CMNTY CLG DIST 1.806% 08/01/2030 DD 11/10/20	685,000.000	685,000.00	707,200.85	22,200.85
FXPF20010302 54438CYP1	LOS ANGELES CA CMNTY CLG DIST 2.106% 08/01/2032 DD 11/10/20	615,000.000	615,000.00	640,922.25	25,922.25
FXPF20010302 544646XZ0	LOS ANGELES CA UNIF SCH DIST 5.750% 07/01/2034 DD 10/15/09	415,000.000	538,823.75	585,482.00	46,658.25
FXPF20010302 544646ZR6	LOS ANGELES CA UNIF SCH DIST 6.758% 07/01/2034 DD 03/04/10	535,000.000	737,561.71	804,736.30	67,174.59
FXPF20010302 57421CAV6	MARYLAND ST HLTH & HGR EDUCTNL 3.052% 07/01/2040 DD 07/22/20	610,000.000	610,000.00	632,393.10	22,393.10
FXPF20010302 57421CAW4	MARYLAND ST HLTH & HGR EDUCTNL 3.197% 07/01/2050 DD 07/22/20	610,000.000	610,000.00	632,362.60	22,362.60
FXPF20010302 57582RYY6	MASSACHUSETTS ST 2.900% 09/01/2049 DD 09/12/19	860,000.000	819,186.20	925,497.60	106,311.40
FXPF20010302 59447TXX6	MICHIGAN ST FIN AUTH REVENUE 3.384% 12/01/2040 DD 12/18/19	240,000.000	241,520.80	270,475.20	28,954.40
FXPF20010302 60636AMQ3	MISSOURI ST HLTH & EDUCTNL FAC 3.651% 01/15/2046 DD 02/26/16	430,000.000	459,880.70	540,535.80	80,655.10
FXPF20010302 60636APP2	MISSOURI ST HLTH & EDUCTNL FAC 3.652% 08/15/2057 DD 07/06/17	550,000.000	705,001.00	695,936.98	-9,064.02
FXPF20010302 626207YF5	MUNI ELEC AUTH OF GEORGIA 6.637% 04/01/2057 DD 03/11/10	1,068,000.000	1,571,528.14	1,624,161.00	52,632.86
FXPF20010302 626207YM0	MUNI ELEC AUTH OF GEORGIA 6.655% 04/01/2057 DD 03/12/10	295,000.000	395,072.85	446,801.08	51,728.23
FXPF20010302 646139W35	NEW JERSEY ST TURNPIKE AUTH 7.414% 01/01/2040 DD 04/28/09	915,000.000	1,369,611.65	1,534,455.00	164,843.35
FXPF20010302 646139X83	NEW JERSEY ST TURNPIKE AUTH 7.102% 01/01/2041 DD 12/15/10	1,150,000.000	1,753,796.00	1,877,835.00	124,039.00
FXPF20010302 64966JAR7	NEW YORK NY 6.271% 12/01/2037 DD 12/21/10	415,000.000	563,520.20	626,965.42	63,445.22
FXPF20010302 64971MZG0	NEW YORK CITY NY TRANSITIONAL 5.767% 08/01/2036 DD 10/22/09	2,050,000.000	2,546,756.00	2,671,744.50	124,988.50
FXPF20010302 649902T37	NEW YORK ST DORM AUTH ST PERSO 5.600% 03/15/2040 DD 06/03/10	845,000.000	1,069,524.95	1,197,052.30	127,527.35
FXPF20010302 64990FXE9	NEW YORK ST DORM AUTH ST PERSO 3.190% 02/15/2043 DD 01/03/20	930,000.000	933,394.50	1,014,146.40	80,751.90
FXPF20010302 650009S53	NEW YORK ST THRUWAY AUTH 2.900% 01/01/2035 DD 10/30/19	490,000.000	488,343.80	531,248.20	42,904.40
FXPF20010302 650035TD0	NEW YORK ST URBAN DEV CORP REV 5.770% 03/15/2039 DD 12/01/09	270,000.000	327,442.50	353,832.29	26,389.79
FXPF20010302 66285WFB7	N TX TOLLWAY AUTH REVENUE 6.718% 01/01/2049 DD 08/12/09	525,000.000	816,874.25	910,423.50	93,549.25
FXPF20010302 677704A65	OHIO UNIV GEN RECPTS ATHENS 5.590% 12/01/2114 DD 11/14/14	475,000.000	612,303.50	676,533.00	64,229.50
FXPF20010302 698299AW4	PANAMA GOVERNMENT INTERNATIONAL 6.700% 01/26/2036 DD 01/26/06	295,000.000	438,812.50	438,077.95	-734.55
FXPF20010302 698299BL7	PANAMA GOVERNMENT INTERNATIONAL 3.870% 07/23/2060 DD 07/23/19	2,480,000.000	2,822,915.29	2,920,224.80	97,309.51



Schedule of Investments at End of Plan Year at Revalued Cost

Report ID: M1102E

Status: FINAL

FXP COMBINE MGRS - FXPG00000300

1/1/2020 - 12/31/2020

FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010302 698299BM5	PANAMA GOVERNMENT INTERNATIONA 4.500% 04/01/2056 DD 04/01/20	3,120,000.000	3,346,117.26	4,017,000.00	670,882.74
FXPF20010302 709235T70	PENNSYLVANIA ST UNIV 2.790% 09/01/2043 DD 05/12/20	1,045,000.000	1,045,000.00	1,093,895.55	48,895.55
FXPF20010302 709235T88	PENNSYLVANIA ST UNIV 2.840% 09/01/2050 DD 05/12/20	520,000.000	520,000.00	544,112.41	24,112.41
FXPF20010302 715638DF6	PERUVIAN GOVERNMENT INTERNATIO 2.783% 01/23/2031 DD 04/23/20	1,800,000.000	1,875,374.09	1,973,718.00	98,343.91
FXPF20010302 715638DQ2	PERUVIAN GOVERNMENT INTERNATIO 2.780% 12/01/2060 DD 12/01/20	1,250,000.000	1,235,957.00	1,261,250.00	25,293.00
FXPF20010302 715638DR0	PERUVIAN GOVERNMENT INTERNATIO 3.230% 07/28/2121 DD 12/01/20	880,000.000	872,943.30	877,800.00	4,856.70
FXPF20010302 718286BD8	PHILIPPINE GOVERNMENT INTERNAT 6.375% 01/15/2032 DD 01/17/07	315,000.000	428,226.75	449,794.80	21,568.05
FXPF20010302 718286BG1	PHILIPPINE GOVERNMENT INTERNAT 6.375% 10/23/2034 DD 10/23/09	1,215,000.000	1,752,642.55	1,781,566.65	28,924.10
FXPF20010302 718286BZ9	PHILIPPINE GOVERNMENT INTERNAT 3.950% 01/20/2040 DD 01/20/15	1,685,000.000	1,971,713.52	2,000,078.15	28,364.63
FXPF20010302 718286CA3	PHILIPPINE GOVERNMENT INTERNAT 3.700% 03/01/2041 DD 03/01/16	660,000.000	763,125.00	761,739.00	-1,386.00
FXPF20010302 718286CB1	PHILIPPINE GOVERNMENT INTERNAT 3.700% 02/02/2042 DD 02/02/17	1,055,000.000	1,207,503.87	1,221,573.95	14,070.08
FXPF20010302 718286CH8	PHILIPPINE GOVERNMENT INTERNAT 2.950% 05/05/2045 DD 05/05/20	1,660,000.000	1,664,650.00	1,748,245.60	83,595.60
FXPF20010302 718286CL9	PHILIPPINE GOVERNMENT INTERNAT 2.650% 12/10/2045 DD 12/10/20	1,030,000.000	1,030,000.00	1,042,967.70	12,967.70
FXPF20010302 73358WJA3	PORT AUTH OF NEW YORK & NEW JE 4.458% 10/01/2062 DD 10/10/12	830,000.000	1,040,856.25	1,104,182.20	63,325.95
FXPF20010302 73358WXQ2	PORT AUTH OF NEW YORK & NEW JE 4.810% 10/15/2065 DD 10/20/15	245,000.000	308,621.60	340,363.79	31,742.19
FXPF20010302 76913CBF5	RIVERSIDE CNTY CA PENSN OBLG 3.818% 02/15/2038 DD 05/06/20	315,000.000	320,172.55	347,967.90	27,795.35
FXPF20010302 79467BAR6	SALES TAX SECURITIZATION CORP 3.587% 01/01/2043 DD 12/14/17	635,000.000	626,052.85	668,667.70	42,614.85
FXPF20010302 79467BBN4	SALES TAX SECURITIZATION CORP 3.820% 01/01/2048 DD 02/22/18	565,000.000	569,056.70	616,861.35	47,804.65
FXPF20010302 796253T93	SAN ANTONIO TX ELEC & GAS REVE 5.985% 02/01/2039 DD 06/12/09	180,000.000	247,743.00	270,266.39	22,523.39
FXPF20010302 79625GDG5	SAN ANTONIO TX ELEC & GAS REVE 2.905% 02/01/2048 DD 11/05/20	645,000.000	658,372.00	672,902.67	14,530.67
FXPF20010302 798170AN6	SAN JOSE CA REDEV AGY SUCCESSE 3.375% 08/01/2034 DD 12/21/17	530,000.000	544,771.10	569,511.50	24,740.40
FXPF20010302 837151AA7	SOUTH CAROLINA ST PUBLIC SVC A 6.454% 01/01/2050 DD 12/21/10	55,000.000	86,455.60	91,210.35	4,754.75
FXPF20010302 882722KF7	TEXAS ST 5.517% 04/01/2039 DD 08/26/09	875,000.000	1,200,190.83	1,301,028.75	100,837.92
FXPF20010302 88283LHU3	TEXAS ST TRANSPRTN COMMISSIONS 5.178% 04/01/2030 DD 08/05/10	1,150,000.000	1,384,404.50	1,482,971.00	98,566.50
FXPF20010302 88283LKV7	TEXAS ST TRANSPRTN COMMISSIONS 4.000% 10/01/2033 DD 07/01/20	430,000.000	533,148.40	541,331.30	8,182.90
FXPF20010302 91086QAS7	MEXICO GOVERNMENT INTERNATIONA 6.750% 09/27/2034 DD 09/27/04	185,000.000	257,150.00	260,620.60	3,470.60
FXPF20010302 91086QAV0	MEXICO GOVERNMENT INTERNATIONA 6.050% 01/11/2040 DD 01/11/08	955,000.000	1,253,608.70	1,279,690.45	26,081.75
FXPF20010302 91086QBB3	MEXICO GOVERNMENT INTERNATIONA 4.750% 03/08/2044 DD 03/08/12	2,020,000.000	2,114,503.96	2,398,770.20	284,266.24
FXPF20010302 91087BAD2	MEXICO GOVERNMENT INTERNATIONA 4.600% 02/10/2048 DD 10/10/17	4,860,000.000	5,408,925.77	5,698,398.60	289,472.83
FXPF20010302 91087BAL4	MEXICO GOVERNMENT INTERNATIONA 5.000% 04/27/2051 DD 04/27/20	1,130,000.000	1,113,338.32	1,406,850.00	293,511.68
FXPF20010302 91087BAM2	MEXICO GOVERNMENT INTERNATIONA 2.659% 05/24/2031 DD 11/24/20	3,225,000.000	3,223,905.75	3,302,400.00	78,494.25
FXPF20010302 91087BAN0	MEXICO GOVERNMENT INTERNATIONA 3.771% 05/24/2061 DD 11/24/20	365,000.000	361,167.50	380,147.50	18,980.00
FXPF20010302 913366DF4	UNIV OF CALIFORNIA CA RGTS MED 6.583% 05/15/2049 DD 12/17/09	255,000.000	372,513.35	412,947.01	40,433.66
FXPF20010302 913366EP1	UNIV OF CALIFORNIA CA RGTS MED 6.548% 05/15/2048 DD 11/18/10	850,000.000	1,253,334.50	1,375,563.45	122,228.95
FXPF20010302 91412GC86	UNIV OF CALIFORNIA CA REVENUES 4.767% 05/15/2115 DD 04/08/15	150,000.000	192,025.50	210,520.50	18,495.00
FXPF20010302 91412GDZ5	UNIV OF CALIFORNIA CA REVENUES 5.946% 05/15/2045 DD 09/30/10	40,000.000	54,778.80	58,114.00	3,335.20



Schedule of Investments at End of Plan Year at Revalued Cost

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FXP COMBINE MGRS - FXPG00000300

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FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010302 91412GHA6	UNIV OF CALIFORNIA CA REVENUES 4.858% 05/15/2112 DD 03/01/12	1,240,000.000	1,536,617.55	1,779,734.80	243,117.25
FXPF20010302 914455UF5	UNIV OF MICHIGAN MI 2.437% 04/01/2040 DD 06/16/20	910,000.000	910,000.00	964,581.81	54,581.81
FXPF20010302 915217WX7	UNIV OF VIRGINIA VA UNIV REVEN 4.179% 09/01/2117 DD 09/28/17	705,000.000	832,668.45	945,115.99	112,447.54
FXPF20010302 915217XA6	UNIV OF VIRGINIA VA UNIV REVEN 3.227% 09/01/2119 DD 09/12/19	325,000.000	342,907.50	332,832.51	-10,074.99
FXPF20010302 99F106C1A	US 10YR ULTRA FUTURE (CBT) EXP MAR 21	17.000	0.00	-10,429.60	-10,429.60
FXPF20010302 99F700C1A	US ULTRA BOND FUTURE (CBT) EXP MAR 21	-86.000	0.00	12,899.12	12,899.12
FXPF20010602 99VVBUS4	ALGOMA STEEL PARENT GP S.A.	119,774.000	287,469.58	449,152.50	161,682.92
FXPF20010602 99VVBUT2	ALGOMA STEEL PARENT S.C.A.	119,774.000	287,469.58	449,152.50	161,682.92
FXPF20010602 L5137LAK1	INTELSAT JACKSON 6/20 DIP TL 0.000% 07/13/2022 DD 05/13/20	99,093.160	99,093.16	100,926.38	1,833.22
FXPF20010902 085209AH7	BERMUDA GOVERNMENT INTERN 144A 3.375% 08/20/2050 DD 08/20/20	552,000.000	550,448.88	594,780.00	44,331.12
FXPF20011002 29135LAN0	ABU DHABI GOVERNMENT INTE 144A 2.700% 09/02/2070 DD 09/02/20	1,600,000.000	1,600,000.00	1,492,256.00	-107,744.00
FXPF20011002 91412GHA6	UNIV OF CALIFORNIA CA REVENUES 4.858% 05/15/2112 DD 03/01/12	200,000.000	275,310.00	287,054.00	11,744.00
FXPF20011002 FC9QJ7908	CCP_IRS. P CNY-7D FIXING REPO REC 2.61% 2025 AUG 04	2,500,000.000	0.00	-527.15	-527.15
FXPF20011002 FC9QJ8DX9	CCP_IRS. P CNY-7D FIXING REPO REC 2.61% 2025 AUG 07	8,100,000.000	0.00	-2,210.87	-2,210.87
FXPF20011002 FC9QJ8FM1	CCP_IRS. P CNY-7D FIXING REPO REC 2.63% 2025 AUG 07	8,100,000.000	0.00	-1,123.35	-1,123.35
FXPF20011002 FC9QJ9MT6	CCP_IRS. P CNY-7D FIXING REPO REC 2.65% 2025 AUG 21	2,500,000.000	0.00	57.67	57.67
FXPF20011002 FC9QKFB54	CCP_IRS. P CNY-7D FIXING REPO REC 2.67% 2025 DEC 16	5,080,000.000	0.00	661.11	661.11
FXPF20011002 FC9QKFE69	CCP_IRS. P CNY-7D FIXING REPO REC 2.59% 2025 DEC 16	10,530,000.000	0.00	-4,993.59	-4,993.59
FXPF20011002 FC9QKJ0X7	CCP_IRS. P CNY-7D FIXING REPO REC 2.85% 2026 MAR 17	1,200,000.000	0.00	0.00	0.00
FXPF20011002 FC9QKJ0Y5	CCP_IRS. P CNY-7D FIXING REPO REC 2.87% 2026 MAR 17	1,200,000.000	0.00	0.00	0.00
FXPF20011002 FC9QKKE92	CCP_IRS. P CNY-7D FIXING REPO REC 2.8% 2026 MAR 17	9,600,000.000	0.00	0.00	0.00
FXPF20011002 FC9QKKFN0	CCP_IRS. P CNY-7D FIXING REPO REC 2.81% 2026 MAR 17	5,000,000.000	0.00	0.00	0.00
FXPF20011002 LB9QKDGA8	CCP_ZCS. P BRL-CDI 1D CME REC 3.36% 2022 JAN 03	79,100,000.000	13,139.34	73,876.62	60,737.28
FXPF20011002 LB9QKGEA3	CCP_ZCS. P BRL-CDI 1D CME REC 3.3% 2022 JAN 03	13,700,000.000	0.01	11,290.49	11,290.48
FXPF20011002 LB9QKK1Y6	CCP_ZCS. R BRL-CDI 1D CME PAY 2.87% 2022 JAN 03	13,400,000.000	0.00	-551.28	-551.28
FXPF20011002 LB9QKK233	CCP_ZCS. R BRL-CDI 1D CME PAY 2.86% 2022 JAN 03	79,400,000.000	0.00	-1,727.96	-1,727.96
FXPF20011002 LPBDGL900	PERUVIAN GOVERNMENT INTER REGS 6.350% 08/12/2028	10,800,000.000	3,731,289.46	3,793,550.38	62,260.92
FXPF20011002 XX9QKCJX6	CCP_CDX. SP UL ITRAXX_EUROPE_3 REC 100BPS 2025 DEC 20	3,500,000.000	72,270.31	111,518.63	39,248.32
FXPF20011102 168863DL9	CHILE GOVERNMENT INTERNATIONAL 3.500% 01/25/2050 DD 06/25/19	309,000.000	335,574.00	354,580.59	19,006.59
FXPF20011102 46513JXN6	STATE OF ISRAEL 3.375% 01/15/2050 DD 01/15/20	129,000.000	137,538.69	142,612.08	5,073.39
FXPF20011102 626207YF5	MUNI ELEC AUTH OF GEORGIA 6.637% 04/01/2057 DD 03/11/10	874,000.000	1,172,156.36	1,329,135.50	156,979.14
FXPF20011102 626207YS7	MUNI ELEC AUTH OF GEORGIA 7.055% 04/01/2057 DD 03/16/10	207,000.000	277,233.03	299,228.85	21,995.82
FXPF20011102 74727PBE0	QATAR GOVERNMENT INTERNAT 144A 4.400% 04/16/2050 DD 04/16/20	230,000.000	282,871.02	299,632.50	16,761.48
FXPF20011102 91086QAZ1	MEXICO GOVERNMENT INTERNATIONA 5.750% 10/12/2110 DD 10/12/10	565,000.000	651,351.50	750,749.40	99,397.90
FXPF20011102 91087BAL4	MEXICO GOVERNMENT INTERNATIONA 5.000% 04/27/2051 DD 04/27/20	1,099,000.000	1,188,293.75	1,368,255.00	179,961.25
FXPF20011102 91087BAN0	MEXICO GOVERNMENT INTERNATIONA 3.771% 05/24/2061 DD 11/24/20	505,000.000	505,000.00	525,957.50	20,957.50



Schedule of Investments at End of Plan Year at Revalued Cost

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FXP COMBINE MGRS - FXPG00000300

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FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20011102 99F700C1A	US ULTRA BOND FUTURE (CBT) EXP MAR 21	25.000	0.00	3,861.58	3,861.58
FXPF20011202 072024ND0	BAY AREA CA TOLL AUTH TOLL BRI 6.263% 04/01/2049 DD 11/05/09	330,000.000	563,240.70	569,715.32	6,474.62
FXPF20011202 13063A5E0	CALIFORNIA ST 7.500% 04/01/2034 DD 04/28/09	70,000.000	113,359.40	116,666.20	3,306.80
FXPF20011202 13063A5G5	CALIFORNIA ST 7.550% 04/01/2039 DD 04/28/09	1,390,000.000	2,388,311.90	2,440,562.00	52,250.10
FXPF20011202 13063A7D0	CALIFORNIA ST 7.300% 10/01/2039 DD 10/15/09	120,000.000	194,340.00	198,075.60	3,735.60
FXPF20011202 13063BBU5	CALIFORNIA ST 7.350% 11/01/2039 DD 11/10/09	110,000.000	179,227.40	182,703.40	3,476.00
FXPF20011202 13063BJC7	CALIFORNIA ST 7.600% 11/01/2040 DD 12/01/10	470,000.000	832,562.70	850,126.60	17,563.90
FXPF20011202 13077DBY7	CALIFORNIA ST UNIV REVENUE 3.899% 11/01/2047 DD 03/09/17	30,000.000	35,993.70	36,738.30	744.60
FXPF20011202 167560PL9	CHICAGO IL MET WTR RECLAMATION 5.720% 12/01/2038 DD 08/26/09	260,000.000	370,437.60	372,710.00	2,272.40
FXPF20011202 168863DL9	CHILE GOVERNMENT INTERNATIONAL 3.500% 01/25/2050 DD 06/25/19	1,670,000.000	1,813,620.00	1,916,341.70	102,721.70
FXPF20011202 195325BR5	COLOMBIA GOVERNMENT INTERNATIO 5.625% 02/26/2044 DD 01/28/14	790,000.000	933,392.90	1,023,050.00	89,657.10
FXPF20011202 195325DR3	COLOMBIA GOVERNMENT INTERNATIO 3.000% 01/30/2030 DD 01/30/20	370,000.000	360,013.70	387,763.70	27,750.00
FXPF20011202 20772GF45	CONNECTICUT ST 5.850% 03/15/2032 DD 04/30/08	160,000.000	215,400.00	223,612.80	8,212.80
FXPF20011202 234667JL8	DALLAS CNTY TX HOSP DIST 5.621% 08/15/2044 DD 09/17/09	100,000.000	143,357.00	147,091.00	3,734.00
FXPF20011202 254845JZ4	DIST OF COLUMBIA WTR & SWR AUT 4.814% 10/01/2114 DD 07/23/14	120,000.000	167,109.60	178,375.20	11,265.60
FXPF20011202 271014TU6	EAST BAY CA MUNI UTILITY DIST 5.874% 06/01/2040 DD 02/23/10	150,000.000	217,287.00	225,430.50	8,143.50
FXPF20011202 38611TAV9	GRAND PARKWAY TRANSPRTN CORP T 5.184% 10/01/2042 DD 08/01/13	590,000.000	830,631.50	816,023.10	-14,608.40
FXPF20011202 46513JB42	ISRAEL GOVERNMENT INTERNATIONA 3.875% 07/03/2050 DD 04/03/20	300,000.000	344,100.00	360,060.00	15,960.00
FXPF20011202 54438CPA4	LOS ANGELES CA CMNTY CLG DIST 6.750% 08/01/2049 DD 07/22/10	380,000.000	654,189.00	682,882.80	28,693.80
FXPF20011202 544495UG7	LOS ANGELES CA DEPT WTR & PWR 5.716% 07/01/2039 DD 06/02/10	180,000.000	268,824.60	274,465.80	5,641.20
FXPF20011202 544495VY7	LOS ANGELES CA DEPT WTR & PWR 6.574% 07/01/2045 DD 12/02/10	50,000.000	85,830.00	87,489.00	1,659.00
FXPF20011202 544646XZ0	LOS ANGELES CA UNIF SCH DIST 5.750% 07/01/2034 DD 10/15/09	680,000.000	929,226.80	959,344.00	30,117.20
FXPF20011202 544646ZR6	LOS ANGELES CA UNIF SCH DIST 6.758% 07/01/2034 DD 03/04/10	70,000.000	102,424.70	105,292.60	2,867.90
FXPF20011202 57582PUE8	MASSACHUSETTS ST 5.456% 12/01/2039 DD 12/08/09	330,000.000	457,855.20	486,416.70	28,561.50
FXPF20011202 57604TAD8	MASSACHUSETTS ST TRANSPRTN FUN 5.731% 06/01/2040 DD 12/23/10	120,000.000	169,278.00	173,624.40	4,346.40
FXPF20011202 59259NZH9	MET TRANSPRTN AUTH NY DEDICATE 7.336% 11/15/2039 DD 04/30/09	20,000.000	31,984.80	31,999.80	15.00
FXPF20011202 59259YDC0	MET TRANSPRTN AUTH NY REVENUE 6.687% 11/15/2040 DD 07/07/10	220,000.000	293,614.20	287,366.20	-6,248.00
FXPF20011202 59259YGF0	MET TRANSPRTN AUTH NY REVENUE 6.814% 11/15/2040 DD 12/29/10	100,000.000	128,663.00	130,401.00	1,738.00
FXPF20011202 646139W35	NEW JERSEY ST TURNPIKE AUTH 7.414% 01/01/2040 DD 04/28/09	50,000.000	83,696.00	83,850.00	154.00
FXPF20011202 646139X83	NEW JERSEY ST TURNPIKE AUTH 7.102% 01/01/2041 DD 12/15/10	320,000.000	521,414.40	522,528.00	1,113.60
FXPF20011202 64966H4K3	NEW YORK NY 5.517% 10/01/2037 DD 10/20/10	60,000.000	82,647.00	84,611.40	1,964.40
FXPF20011202 64966HYM6	NEW YORK NY 5.968% 03/01/2036 DD 03/30/10	80,000.000	113,111.20	114,358.40	1,247.20
FXPF20011202 64966HYV6	NEW YORK NY 5.846% 06/01/2040 DD 06/16/10	90,000.000	124,734.60	136,116.00	11,381.40
FXPF20011202 64966JAR7	NEW YORK NY 6.271% 12/01/2037 DD 12/21/10	150,000.000	221,764.50	226,614.01	4,849.51
FXPF20011202 64972FL20	NEW YORK CITY NY MUNI WTR FIN 6.011% 06/15/2042 DD 03/18/10	10,000.000	15,866.90	15,890.90	24.00
FXPF20011202 64972FT30	NEW YORK CITY NY MUNI WTR FIN 5.724% 06/15/2042 DD 06/30/10	80,000.000	128,478.40	122,928.80	-5,549.60



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FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20011202 64972FT63	NEW YORK CITY NY MUNI WTR FIN 5.440% 06/15/2043 DD 09/23/10	30,000.000	46,863.00	45,631.50	-1,231.50
FXPF20011202 66285WFB7	N TX TOLLWAY AUTH REVENUE 6.718% 01/01/2049 DD 08/12/09	40,000.000	69,662.00	69,365.60	-296.40
FXPF20011202 677632MV0	OHIO ST UNIV 4.910% 06/01/2040 DD 10/06/10	250,000.000	360,495.00	346,007.50	-14,487.50
FXPF20011202 698299BL7	PANAMA GOVERNMENT INTERNATIONAL 3.870% 07/23/2060 DD 07/23/19	380,000.000	423,450.00	447,453.80	24,003.80
FXPF20011202 715638DA7	PERUVIAN GOVERNMENT INTERNATIO 2.844% 06/20/2030 DD 06/20/19	140,000.000	147,910.00	154,980.00	7,070.00
FXPF20011202 718286CB1	PHILIPPINE GOVERNMENT INTERNAT 3.700% 02/02/2042 DD 02/02/17	370,000.000	419,883.93	428,419.30	8,535.37
FXPF20011202 718286CH8	PHILIPPINE GOVERNMENT INTERNAT 2.950% 05/05/2045 DD 05/05/20	280,000.000	287,975.18	294,884.80	6,909.62
FXPF20011202 73358WAJ3	PORT AUTH OF NEW YORK & NEW JE 6.040% 12/01/2029 DD 07/01/09	40,000.000	53,358.00	53,339.60	-18.40
FXPF20011202 73358WEK6	PORT AUTH OF NEW YORK & NEW JE 4.926% 10/01/2051 DD 10/06/11	90,000.000	123,207.30	125,326.80	2,119.50
FXPF20011202 73358WJA3	PORT AUTH OF NEW YORK & NEW JE 4.458% 10/01/2062 DD 10/10/12	210,000.000	275,538.90	279,371.40	3,832.50
FXPF20011202 73358WRP1	PORT AUTH OF NEW YORK & NEW JE 4.960% 08/01/2046 DD 01/30/14	170,000.000	231,368.30	232,323.70	955.40
FXPF20011202 760942BA9	URUGUAY GOVERNMENT INTERNATIONAL 5.100% 06/18/2050 DD 06/18/14	780,000.000	954,532.80	1,091,032.80	136,500.00
FXPF20011202 796253T93	SAN ANTONIO TX ELEC & GAS REVE 5.985% 02/01/2039 DD 06/12/09	30,000.000	43,954.50	45,044.40	1,089.90
FXPF20011202 796253Y30	SAN ANTONIO TX ELEC & GAS REVE 5.808% 02/01/2041 DD 11/04/10	220,000.000	325,072.00	332,774.20	7,702.20
FXPF20011202 796253Z21	SAN ANTONIO TX ELEC & GAS REVE 4.427% 02/01/2042 DD 03/29/12	40,000.000	49,923.20	51,816.40	1,893.20
FXPF20011202 797400FN3	SAN DIEGO CNTY CA REGL TRANSPR 5.911% 04/01/2048 DD 11/10/10	50,000.000	78,882.50	80,641.50	1,759.00
FXPF20011202 79741TAR5	SAN DIEGO CNTY CA WTR AUTH FIN 6.138% 05/01/2049 DD 02/04/10	390,000.000	595,479.30	609,542.70	14,063.40
FXPF20011202 79765RTL3	SAN FRANCISCO CITY & CNTY CA P 6.950% 11/01/2050 DD 12/22/10	40,000.000	67,167.20	68,793.20	1,626.00
FXPF20011202 882667AZ1	TEXAS ST PRIV ACTIVITY BOND SU 3.922% 12/31/2049 DD 12/17/19	260,000.000	263,099.20	296,444.20	33,345.00
FXPF20011202 882722KF7	TEXAS ST 5.517% 04/01/2039 DD 08/26/09	290,000.000	435,536.50	431,198.10	-4,338.40
FXPF20011202 882722VN8	TEXAS ST 4.681% 04/01/2040 DD 09/29/10	140,000.000	190,667.40	189,051.80	-1,615.60
FXPF20011202 88283LHU3	TEXAS ST TRANSPRTN COMMISSIONS 5.178% 04/01/2030 DD 08/05/10	700,000.000	893,203.00	902,678.00	9,475.00
FXPF20011202 91086QAZ1	MEXICO GOVERNMENT INTERNATIONAL 5.750% 10/12/2110 DD 10/12/10	990,000.000	1,095,187.50	1,315,472.40	220,284.90
FXPF20011202 91087BAG5	MEXICO GOVERNMENT INTERNATIONAL 4.500% 01/31/2050 DD 07/31/19	1,300,000.000	1,341,925.00	1,522,625.00	180,700.00
FXPF20011202 91087BAH3	MEXICO GOVERNMENT INTERNATIONAL 3.250% 04/16/2030 DD 01/16/20	310,000.000	307,058.10	334,728.70	27,670.60
FXPF20011202 91087BAK6	MEXICO GOVERNMENT INTERNATIONAL 4.750% 04/27/2032 DD 04/27/20	330,000.000	362,835.00	397,155.00	34,320.00
FXPF20011202 91087BAL4	MEXICO GOVERNMENT INTERNATIONAL 5.000% 04/27/2051 DD 04/27/20	465,000.000	502,781.25	578,925.00	76,143.75
FXPF20011202 913366DF4	UNIV OF CALIFORNIA CA RGTS MED 6.583% 05/15/2049 DD 12/17/09	30,000.000	47,893.50	48,582.00	688.50
FXPF20011202 913366EP1	UNIV OF CALIFORNIA CA RGTS MED 6.548% 05/15/2048 DD 11/18/10	40,000.000	64,300.40	64,732.40	432.00
FXPF20011202 91412F7Y7	UNIV OF CALIFORNIA CA REVENUES 5.770% 05/15/2043 DD 08/27/09	260,000.000	382,348.20	375,819.60	-6,528.60
FXPF20011202 91412GDZ5	UNIV OF CALIFORNIA CA REVENUES 5.946% 05/15/2045 DD 09/30/10	80,000.000	116,056.00	116,228.00	172.00
FXPF20011202 91412GTG0	UNIV OF CALIFORNIA CA REVENUES 4.601% 05/15/2031 DD 10/02/13	1,070,000.000	1,292,709.80	1,283,518.52	-9,191.28
FXPF20011202 9151153X5	UNIV OF TEXAS TX PERMANENT UNI 5.262% 07/01/2039 DD 09/17/09	20,000.000	29,361.60	28,872.20	-489.40
FXPF20011202 9151375R0	UNIV OF TEXAS TX 4.794% 08/15/2046 DD 09/23/10	50,000.000	69,127.50	68,536.50	-591.00
FXPF20011202 93974CPM6	WASHINGTON ST 5.481% 08/01/2039 DD 10/22/09	90,000.000	129,483.90	129,957.30	473.40
FXPF20011202 93974CRE2	WASHINGTON ST 5.140% 08/01/2040 DD 06/01/10	150,000.000	215,919.00	213,381.00	-2,538.00



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FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF25010002 99F106C1A	US 10YR ULTRA FUTURE (CBT) EXP MAR 21	5,624.000	0.00	-3,415,081.87	-3,415,081.87
FXPF25010002 99F133C1A	US LONG BOND FUTURE (CBT) EXP MAR 21	3,554.000	0.00	-4,906,544.52	-4,906,544.52
FXPF25010002 99F700C1A	US ULTRA BOND FUTURE (CBT) EXP MAR 21	1,997.000	0.00	-4,409,077.52	-4,409,077.52
FXPF20010602 999F71597	CASH HELD AT BNYMELLON	-1,694,359.560	-1,694,359.56	-1,694,359.56	0.00
FXPF20011002 999CBKUS7	SWAP/ISDA CITI CASH COLLATERAL VAR RT 01/01/2049 DD 07/01/08	-110,000.000	-110,000.00	-110,000.00	0.00
FXPF20011002 999JPMUS3	SWAP/ISDA JPM CASH COLLATERAL VAR RT 01/01/2049 DD 07/01/08	-60,000.000	-60,000.00	-60,000.00	0.00
FXPF20011002 FC9QJ7916	CCP_IRS._P CNY-7D FIXING REPO REC 2.61% 2025 AUG 04	-2,500,000.000	0.00	0.00	0.00
FXPF20011002 FC9QJ8DY7	CCP_IRS._P CNY-7D FIXING REPO REC 2.61% 2025 AUG 07	-8,100,000.000	0.00	0.00	0.00
FXPF20011002 FC9QJ8FN9	CCP_IRS._P CNY-7D FIXING REPO REC 2.63% 2025 AUG 07	-8,100,000.000	0.00	0.00	0.00
FXPF20011002 FC9QJ9MU3	CCP_IRS._P CNY-7D FIXING REPO REC 2.65% 2025 AUG 21	-2,500,000.000	0.00	0.00	0.00
FXPF20011002 FC9QKFB62	CCP_IRS._P CNY-7D FIXING REPO REC 2.67% 2025 DEC 16	-5,080,000.000	0.00	0.00	0.00
FXPF20011002 FC9QKFE77	CCP_IRS._P CNY-7D FIXING REPO REC 2.59% 2025 DEC 16	-10,530,000.000	0.00	0.00	0.00
FXPF20011002 FC9QKJ009	CCP_IRS._P CNY-7D FIXING REPO REC 2.85% 2026 MAR 17	-1,200,000.000	0.00	0.00	0.00
FXPF20011002 FC9QKJ0Z2	CCP_IRS._P CNY-7D FIXING REPO REC 2.87% 2026 MAR 17	-1,200,000.000	0.00	0.00	0.00
FXPF20011002 FC9QKKFA8	CCP_IRS._P CNY-7D FIXING REPO REC 2.8% 2026 MAR 17	-9,600,000.000	0.00	0.00	0.00
FXPF20011002 FC9QKKFP5	CCP_IRS._P CNY-7D FIXING REPO REC 2.81% 2026 MAR 17	-5,000,000.000	0.00	0.00	0.00
FXPF20011002 LB9QKDGB6	CCP_ZCS._P BRL-CDI 1D CME REC 3.36% 2022 JAN 03	-79,100,000.000	-160.90	0.00	160.90
FXPF20011002 LB9QKGEB1	CCP_ZCS._P BRL-CDI 1D CME REC 3.3% 2022 JAN 03	-13,700,000.000	-412.41	0.00	412.41
FXPF20011002 LB9QKK1Z3	CCP_ZCS._R BRL-CDI 1D CME PAY 2.87% 2022 JAN 03	-13,400,000.000	0.00	0.00	0.00
FXPF20011002 LB9QKK241	CCP_ZCS._R BRL-CDI 1D CME PAY 2.86% 2022 JAN 03	-79,400,000.000	0.00	0.00	0.00
FXPF20011002 XX9QKCJ08	CCP_CDX._SP UL ITRAXX_EUROPE_3 REC 100BPS 2025 DEC 20	-3,500,000.000	-0.01	0.00	0.01
TOTAL OTHER INVESTMENTS			133,966,168.29	129,517,739.94	-4,448,428.35

COMMON/COLLECTIVE TRUST

FXPF00010302 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	91.190	91.19	91.19	0.00
FXPF10010202 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	2,557.790	2,557.79	2,557.79	0.00
FXPF10010502 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	87,905.690	87,905.69	87,905.69	0.00
FXPF10010602 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	11,714.550	11,714.55	11,714.55	0.00
FXPF11010002 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	277,558.230	277,558.23	277,558.23	0.00
FXPF11010202 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	42,409.690	42,409.69	42,409.69	0.00
FXPF11010302 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	3,314,103.190	3,314,103.19	3,314,103.19	0.00
FXPF11010402 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	19.430	19.43	19.43	0.00
FXPF11010602 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	14,812,535.740	14,812,535.74	14,812,535.74	0.00
FXPF11010702 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	3,185,334.770	3,185,334.77	3,185,334.77	0.00
FXPF11010902 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	1,247,254.230	1,247,254.23	1,247,254.23	0.00
FXPF15010102 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	0.040	0.04	0.04	0.00



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FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010002 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	0.010	0.01	0.01	0.00
FXPF20010102 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	3.080	3.08	3.08	0.00
FXPF20010202 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	16,262.500	16,262.50	16,262.50	0.00
FXPF20010302 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	5,521,652.310	5,521,652.31	5,521,652.31	0.00
FXPF20010602 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	2,254,531.210	2,254,531.21	2,254,531.21	0.00
FXPF20010702 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	0.050	0.05	0.05	0.00
FXPF20010902 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	690,143.520	690,143.52	690,143.52	0.00
FXPF20011002 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	591,183.400	591,183.40	591,183.40	0.00
FXPF20011102 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	371,422.810	371,422.81	371,422.81	0.00
FXPF20011202 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	1,786,416.810	1,786,416.81	1,786,416.81	0.00
FXPF25010002 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	257,779,817.890	257,779,817.89	257,779,817.89	0.00
FXPF25010202 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	148.910	148.91	148.91	0.00
FXPF25010302 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	12,498.510	12,498.51	12,498.51	0.00
FXPF30010002 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	0.030	0.03	0.03	0.00
FXPF30010102 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	1.030	1.03	1.03	0.00
FXPF40011302 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	34,420.610	34,420.61	34,420.61	0.00
FXPF50011002 99VVA9D14	NT COLLECTIVE ACWI IMI LENDING	687,759.770	86,361,694.51	133,404,075.43	47,042,380.92
FXPF60010002 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	101,525.990	101,525.99	101,525.99	0.00
FXPF60010002 999G10304	SHORT TERM INVESTMENT FUNDS	0.180	0.18	0.18	0.00
FXPF60010002 99VVAUZF2	BLACKROCK MSCI ACWI IMI INDEX FUND A	919,614.758	13,065,792.16	23,625,751.02	10,559,958.86
FXPF70010002 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	30,472,631.660	30,472,631.66	30,472,631.66	0.00
FXPF70010102 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	889,307.560	889,307.56	889,307.56	0.00
FXPF70010202 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	0.270	0.27	0.27	0.00
FXPF70010302 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	17,302.940	17,302.94	17,302.94	0.00
FXPF70010302 999E01167	RREEF FD WEST VI	12.000	178,701.00	11,423.23	-167,277.77
FXPF70010302 999G11096	UBS TRUMBULL PROPERTY INCOME FUND	9,050.956	116,060,822.77	113,144,837.12	-2,915,985.65
FXPF99910002 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	1,117,612,788.180	1,117,612,788.18	1,117,612,788.18	0.00
TOTAL COMMON/COLLECTIVE TRUST			1,656,800,554.44	1,711,319,630.80	54,519,076.36

REGISTERED INVESTMENT COMPANIES

FXPF20011002 72201P613	PIMCO FDS SHORT TERM FLTG NAV PORT II	473,662.785	6,359,281.94	4,743,259.13	-1,616,022.81
FXPF20011002 72201P878	PAPS LONG DURATION CREDIT BOND PORTFOLIO	22,593,010.390	298,138,927.72	306,587,150.99	8,448,223.27
FXPF30010002 72200Q109	PIMCO FDS PAC INVT MGMT SER ASSET BKD SECS PORTFOLIO	0.001	0.01	0.01	0.00
FXPF50011302 256206202	DODGE & COX GLOBAL STOCK	10,445,230.538	124,552,817.58	138,921,566.16	14,368,748.58
FXPF50012202 99VVBQDQ6	LAZARD EMERGING MARKETS DEBT BLEND FUND (US) LP	108,505,666.710	95,024,907.59	108,505,666.71	13,480,759.12
FXPF80011302 99VVBRA1	ALEUTIAN FUND LTD CLASS A UNRESTRICTED SERIES 70_41-3019	44,643.309	44,643,309.00	59,915,132.68	15,271,823.68



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FXP ALL MANAGER ACCOUNTS

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FXPF80011302 99VVBW37	ALEUTIAN FUND LTD CLASS A UNRESTRICTED SER 74_41-301927	40,000.000	40,000,000.00	54,743,216.00	14,743,216.00
TOTAL REGISTERED INVESTMENT COMPANIES			608,719,243.84	673,415,991.68	64,696,747.84
GRAND TOTAL			8,169,825,382.68	8,921,278,389.39	751,453,006.71
					27,237,419.89 C
					724,215,586.82 I

Reconciliation to the financial statements:

Amount from above	\$8,921,278,389
Foreign cash	(3,642,021)
	<u>\$8,917,636,368</u>

Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions
00135BAB9	COBHAM/AI CONVOY 1/20 (EUR) COV-LITE TLB	270,235.890	-299,475.41	307,053.68
00135BAC7	COBHAM/AI CONVOY 12/19 (USD) C 0.000% 12/23/2024 DD 12/23/19	447,927.430	-445,687.79	434,836.87
00164DAQ6	AMC ENTERTAINMENT 3/19 0.000% 03/20/2026 DD 03/06/19	125,947.950	-112,093.67	97,609.65
00206RFU1	AT&T INC 5.150% 02/15/2050 DD 08/14/18	145,000.000	-191,092.60	185,521.70
00206RMF6	AT&T INC 144A 2.550% 12/01/2033 DD 12/07/20	495,000.000	-502,504.20	507,513.60
00287YCL1	ABBVIE INC 144A 4.625% 10/01/2042 DD 04/01/20	60,000.000	-69,819.60	79,987.20
00791GAA5	ADVISOR GROUP HOLDINGS IN 144A 10.750% 08/01/2027 DD 08/01/19	154,000.000	-163,485.81	154,770.00
02079KAD9	ALPHABET INC 1.100% 08/15/2030 DD 08/05/20	435,000.000	-433,808.10	430,889.25
02154CAF0	ALTICE FINANCING SA 144A 5.000% 01/15/2028 DD 01/22/20	698,000.000	-672,686.25	642,597.50
02209SBJ1	ALTRIA GROUP INC 3.400% 05/06/2030 DD 05/06/20	605,000.000	-603,118.45	639,206.70
02376CAX3	AMR 6/17 TLB	272,552.240	-264,537.22	215,316.27
031162CW8	AMGEN INC 2.300% 02/25/2031 DD 05/06/20	575,000.000	-572,941.50	605,584.25
03254TAC7	ANAGRAM INTERNATIONAL INC 144A 10.000% 08/15/2026 DD 07/30/20	60,354.000	-217,250.07	55,525.68
034863AY6	ANGLO AMERICAN CAPITAL PL 144A 3.950% 09/10/2050 DD 09/10/20	200,000.000	-197,126.00	203,116.00
037411BG9	APACHE CORP 5.350% 07/01/2049 DD 06/19/19	150,000.000	-161,875.50	105,067.50
037833AT7	APPLE INC 4.450% 05/06/2044 DD 05/06/14	170,000.000	-236,085.80	232,949.30
03835EAE4	APPLOVIN 4/20 INCREMENTAL TLB	154,900.020	-147,155.02	153,351.02
038522AQ1	ARAMARK SERVICES INC 144A 5.000% 02/01/2028 DD 01/18/18	41,000.000	-38,027.50	40,692.50
039524AA1	ARCHES BUYER INC 144A 4.250% 06/01/2028 DD 12/04/20	51,000.000	-51,000.00	51,765.00
039524AB9	ARCHES BUYER INC 144A 6.125% 12/01/2028 DD 12/04/20	16,000.000	-16,000.00	16,520.00
03969AAQ3	ARDAGH PACKAGING FINANCE 144A 5.250% 04/30/2025 DD 04/08/20	634,000.000	-634,000.00	651,655.00
05850FAB2	BALL METALPACK 7/18 TLB 0.000% 07/25/2025 DD 07/09/18	256,014.270	-204,033.50	233,613.02
06051GGF0	BANK OF AMERICA CORP VAR RT 01/20/2028 DD 01/20/17	1,055,000.000	-1,199,248.10	1,195,293.90
06051GHM4	BANK OF AMERICA CORP VAR RT 07/23/2029 DD 07/23/18	270,000.000	-318,139.10	318,980.70
06051GHZ5	BANK OF AMERICA CORP VAR RT 02/13/2031 DD 02/13/20	1,710,000.000	-1,719,345.75	1,756,026.55
06051GJB6	BANK OF AMERICA CORP VAR RT 04/29/2031 DD 04/29/20	155,000.000	-155,000.00	155,948.60
06051GJF7	BANK OF AMERICA CORP VAR RT 07/23/2031 DD 07/23/20	2,950,000.000	-2,950,000.00	2,966,654.05
06540AAD3	BANK 2019-BNK20 BN20 A3 3.011% 09/15/2062 DD 09/01/19	220,000.000	-242,329.03	246,932.81
06540BBD0	BANK 2019-BNK21 BN21 A5 2.851% 10/17/2052 DD 10/01/19	350,000.000	-381,210.27	389,019.53
071813BW8	BAXTER INTERNATIONAL INC 144A 3.950% 04/01/2030 DD 03/26/20	460,000.000	-503,029.05	553,701.25
084659AU5	BERKSHIRE HATHAWAY ENERGY 144A 3.700% 07/15/2030 DD 03/27/20	1,240,000.000	-1,272,058.65	1,434,418.70
085770AB1	BERRY GLOBAL INC 144A 5.625% 07/15/2027 DD 06/05/19	725,000.000	-656,125.00	775,750.00
08579JBF8	BERRY PLASTICS 12/19 (USD) TLY 0.000% 07/01/2026 DD 12/05/19	865,376.000	-830,352.81	866,115.02
103186AB8	BOXER PARENT CO INC 144A 7.125% 10/02/2025 DD 06/01/20	119,000.000	-119,000.00	127,330.00
10554TAE5	BRASKEM NETHERLANDS FINAN 144A 5.875% 01/31/2050 DD 11/01/19	706,000.000	-622,833.20	652,707.50
110122DJ4	BRISTOL MYERS SQUIBB CO 5.000% 08/15/2045 DD 02/15/20	280,000.000	-368,950.40	387,475.20
11102AAE1	BRITISH TELECOMMUNICATION 144A 3.250% 11/08/2029 DD 11/08/19	175,000.000	-191,647.85	190,678.55
11135FAF8	BROADCOM INC 144A 4.700% 04/15/2025 DD 04/09/20	43,000.000	-42,995.70	46,029.35

Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions
11135FAH4	BROADCOM INC 144A 5.000% 04/15/2030 DD 04/09/20	85,000.000	-84,621.75	90,045.60
11135FAP6	BROADCOM INC 144A 4.150% 11/15/2030 DD 05/08/20	80,000.000	-87,760.42	88,235.20
12008RAM9	BUILDERS FIRSTSOURCE INC 144A 6.750% 06/01/2027 DD 05/30/19	139,000.000	-137,262.50	150,120.00
121579AH9	BURLINGTON COAT FACTORY W 144A 6.250% 04/15/2025 DD 04/16/20	346,000.000	-351,108.75	367,625.00
1248EPCE1	CCO HOLDINGS LLC / CCO HO 144A 4.500% 08/15/2030 DD 02/18/20	407,000.000	-411,300.00	399,877.50
126408HG1	CSX CORP 4.250% 11/01/2066 DD 10/18/16	135,000.000	-151,420.05	180,266.85
126408HR7	CSX CORP 3.350% 09/15/2049 DD 09/12/19	980,000.000	-1,035,742.40	1,109,427.90
136375CK6	CANADIAN NATIONAL RAILWAY CO 3.200% 08/02/2046 DD 08/02/16	550,000.000	-656,375.50	634,830.25
14448CAC8	CARRIER GLOBAL CORP 144A 3.577% 04/05/2050 DD 02/27/20	420,000.000	-411,400.25	468,153.10
14852DAD3	CISION US/CASTLE US 1/20 (EUR) TL	124,163.060	-136,205.32	132,516.32
150190AC0	CEDAR FAIR LP 144A 5.250% 07/15/2029 DD 06/27/19	95,000.000	-95,593.75	81,937.50
156700BC9	CENTURYLINK INC 144A 4.000% 02/15/2027 DD 01/24/20	487,000.000	-479,860.00	487,583.75
161175BU7	CHARTER COMMUNICATIONS OPERATI 2.800% 04/01/2031 DD 04/17/20	1,275,000.000	-1,282,030.25	1,335,511.50
168863BP2	CHILE GOVERNMENT INTERNATIONAL 3.625% 10/30/2042 DD 10/30/12	145,000.000	-145,362.50	175,450.00
172441BC0	CINEMARK USA INC 144A 8.750% 05/01/2025 DD 04/20/20	346,000.000	-346,225.00	356,380.00
172967MP3	CITIGROUP INC VAR RT 03/31/2031 DD 03/31/20	1,400,000.000	-1,400,000.00	1,623,463.25
19565CAA8	COLONIAL ENTERPRISES INC 144A 3.250% 05/15/2030 DD 05/13/20	570,000.000	-569,709.30	599,026.15
20030NBP5	COMCAST CORP 4.400% 08/15/2035 DD 05/27/15	265,000.000	-332,100.65	335,558.90
20030NDL2	COMCAST CORP 2.800% 01/15/2051 DD 05/28/20	305,000.000	-304,127.70	307,766.35
20030NDN8	COMCAST CORP 1.500% 02/15/2031 DD 08/25/20	1,645,000.000	-1,639,456.35	1,636,551.35
20338QAD5	COMMSCOPE INC 144A 6.000% 03/01/2026 DD 02/19/19	467,000.000	-490,313.50	495,808.75
207597EL5	CONNECTICUT LIGHT AND POWER CO 4.000% 04/01/2048 DD 03/28/18	120,000.000	-143,485.20	155,808.00
21685WCJ4	COOPERATIEVE RABOBANK UA 5.250% 05/24/2041 DD 05/24/11	205,000.000	-282,676.55	287,053.30
21987BBA5	CORP NACIONAL DEL COBRE D 144A 3.700% 01/30/2050 DD 09/30/19	180,000.000	-180,383.40	182,520.00
23330JAB7	DP WORLD PLC 144A 5.625% 09/25/2048 DD 09/25/18	1,900,000.000	-2,064,543.80	2,101,750.00
24703DBC4	DELL INTERNATIONAL LLC / 144A 6.100% 07/15/2027 DD 04/09/20	64,000.000	-63,847.68	72,864.00
24703DBD2	DELL INTERNATIONAL LLC / 144A 6.200% 07/15/2030 DD 04/09/20	618,000.000	-619,049.93	716,447.40
253657AA8	DIEBOLD NIXDORF INC 144A 9.375% 07/15/2025 DD 07/20/20	47,000.000	-46,544.57	47,940.00
25470DAS8	DISCOVERY COMMUNICATIONS LLC 5.000% 09/20/2037 DD 09/21/17	190,000.000	-204,877.00	228,188.10
260543CV3	DOW CHEMICAL CO/THE 4.800% 05/15/2049 DD 11/15/19	100,000.000	-126,337.00	120,500.00
28253PAC3	8TH AVENUE FOOD 9/18 TL	78,219.490	-74,699.61	74,504.06
29135LAF7	ABU DHABI GOVERNMENT INTE 144A 3.125% 09/30/2049 DD 09/30/19	737,000.000	-746,212.50	793,509.00
30212PAS4	EXPEDIA GROUP INC 144A 6.250% 05/01/2025 DD 05/05/20	113,000.000	-113,000.00	124,300.00
30212PAU9	EXPEDIA GROUP INC 144A 7.000% 05/01/2025 DD 05/05/20	90,000.000	-90,000.00	95,850.00
337738BC1	FISERV INC 2.650% 06/01/2030 DD 05/13/20	1,360,000.000	-1,429,978.04	1,466,126.90
33774UAC2	FISERV 2/20 COV-LITE TLB 0.000% 02/18/2027 DD 01/22/20	214,663.340	-213,590.02	209,833.41
35137LAL9	FOX CORP 3.500% 04/08/2030 DD 04/07/20	465,000.000	-521,129.29	524,752.50
3621LEAM8	GROCERY OUTLET 1/20 COV-LITE T 0.000% 10/22/2025 DD 01/15/20	297,905.090	-297,160.33	301,628.90

Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions
365556AT6	GARDNER DENVER/INGERSOLL-RAND 0.000% 03/01/2027 DD 01/27/20	622,315.820	-625,462.03	595,332.21
370334CJ1	GENERAL MILLS INC 4.700% 04/17/2048 DD 04/17/18	115,000.000	-140,363.25	141,841.00
37331NAK7	GEORGIA-PACIFIC LLC 144A 2.300% 04/30/2030 DD 04/30/20	2,875,000.000	-2,990,957.09	3,104,855.95
38046XAE3	GOGO INTERMEDIATE HOLDING 144A 9.875% 05/01/2024 DD 04/25/19	261,000.000	-283,035.00	282,866.25
410345AN2	HANESBRANDS INC 144A 5.375% 05/15/2025 DD 05/04/20	280,000.000	-280,000.00	297,500.00
428040CZ0	HERTZ CORP/THE 144A 6.000% 01/15/2028 DD 11/25/19	255,000.000	-241,235.00	123,675.00
42824CBF5	HEWLETT PACKARD ENTERPRISE CO 4.650% 10/01/2024 DD 04/09/20	1,215,000.000	-1,364,079.09	1,360,812.15
446150AS3	HUNTINGTON BANCSHARES INC/OH 2.550% 02/04/2030 DD 02/04/20	835,000.000	-831,634.95	859,571.20
44988MAC9	IRB HOLDING CORP 144A 7.000% 06/15/2025 DD 05/21/20	131,000.000	-131,000.00	140,170.00
45174UAF5	CLEAR CHANNEL 2/20 COV-LITE TL 0.000% 05/01/2026 DD 01/22/20	531,941.420	-531,941.42	487,340.95
45232UAB4	MCDERMOTT INTERNATIONAL/LUMMUS 0.000% 06/30/2027 DD 06/05/20	198,541.180	-193,577.65	196,059.42
45673YAE6	INFORMATICA 2/20 2ND LIEN COV- 0.000% 02/25/2025 DD 02/05/20	191,641.510	-191,747.98	186,850.47
45778EAG9	INNOPHOS 2/20 COV-LITE TLB 0.000% 02/04/2027 DD 01/09/20	279,983.600	-278,583.68	277,336.86
458140BK5	INTEL CORP 3.100% 02/15/2060 DD 02/13/20	360,000.000	-357,345.00	374,608.65
458140BL3	INTEL CORP 4.600% 03/25/2040 DD 03/25/20	573,000.000	-740,866.26	766,075.57
458140BN9	INTEL CORP 4.950% 03/25/2060 DD 03/25/20	208,000.000	-312,432.91	304,760.25
460599AE3	INTERNATIONAL GAME TECHNO 144A 5.250% 01/15/2029 DD 06/19/20	381,000.000	-382,905.00	391,196.25
46513JB59	ISRAEL GOVERNMENT INTERNATIONA 4.500% 04/03/2120 DD 04/03/20	543,000.000	-572,970.78	756,363.75
46513JXM8	STATE OF ISRAEL 2.500% 01/15/2030 DD 01/15/20	380,000.000	-378,331.80	394,839.50
46647PAR7	JPMORGAN CHASE & CO VAR RT 04/23/2029 DD 04/23/18	2,715,000.000	-3,132,307.31	3,151,813.75
46647PBP0	JPMORGAN CHASE & CO VAR RT 05/13/2031 DD 05/13/20	1,785,000.000	-1,785,000.00	1,895,607.15
47010LAA0	JAGUAR HOLDING CO II / PP 144A 5.000% 06/15/2028 DD 06/05/20	178,000.000	-178,000.00	185,565.00
49271VAK6	KEURIG DR PEPPER INC 3.800% 05/01/2050 DD 04/13/20	705,000.000	-756,858.75	793,520.10
50077LAM8	KRAFT HEINZ FOODS CO 5.200% 07/15/2045 DD 07/15/16	803,000.000	-872,017.52	901,523.70
513075BQ3	LAMAR MEDIA CORP 144A 3.750% 02/15/2028 DD 02/06/20	65,000.000	-65,000.00	65,487.50
513075BS9	LAMAR MEDIA CORP 144A 4.000% 02/15/2030 DD 02/06/20	65,000.000	-65,000.00	65,650.00
53226GAG6	LIGHTSTONE 2/18 COV-LITE TLB 0.000% 01/30/2024 DD 01/29/18	52,220.260	-46,996.53	46,996.53
53226GAH4	LIGHTSTONE 2/18 COV-LITE TLC 0.000% 01/30/2024 DD 01/29/18	2,945.330	-2,650.70	2,650.70
538034AR0	LIVE NATION ENTERTAINMENT 144A 4.750% 10/15/2027 DD 10/17/19	275,000.000	-230,320.00	253,343.75
538034AV1	LIVE NATION ENTERTAINMENT 144A 6.500% 05/15/2027 DD 05/20/20	182,000.000	-182,000.00	197,015.00
55278RAF6	M/A-COM 5/17 TLB 0.000% 05/17/2024 DD 05/04/17	391,730.760	-379,775.50	373,802.43
553283AB8	MPH ACQUISITION HOLDINGS 144A 7.125% 06/01/2024 DD 06/07/16	297,000.000	-285,932.89	291,466.50
55354GAK6	MSCI INC 144A 3.625% 09/01/2030 DD 03/04/20	67,000.000	-67,000.00	67,670.00
571676AN5	MARS INC 144A 2.375% 07/16/2040 DD 07/16/20	560,000.000	-559,820.80	555,794.94
571903BD4	MARRIOTT INTERNATIONAL INC/MD 5.750% 05/01/2025 DD 04/16/20	52,000.000	-51,997.92	53,950.00
575767AQ1	MASSACHUSETTS MUTUAL LIFE 144A 3.375% 04/15/2050 DD 04/16/20	425,000.000	-442,864.55	462,383.00
57776DAB9	AMENTUM/AECOM MAVERICK 1/20 TL 0.000% 01/29/2027 DD 01/31/20	337,009.190	-335,324.14	334,412.17
58502BAC0	MEDNAX INC 144A 6.250% 01/15/2027 DD 11/13/18	500,000.000	-418,550.00	529,206.50



5500 Acquisitions & Dispositions of Assets within Plan Year

Report ID: M2574E

Status: FINAL

FXP COMBINE MGRS - FXPG00000300

1/1/2020 - 12/31/2020

FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions
58506YAS1	MEDSTAR HEALTH INC 3.626% 08/15/2049 DD 01/16/20	175,000.000	-175,000.00	177,404.50
61647DAD4	MORAN FOODS/SAVE A LOT 3/20 TL	75,563.490	-68,273.04	75,563.49
6174468L6	MORGAN STANLEY VAR RT 01/22/2031 DD 01/22/20	2,735,000.000	-2,891,344.25	2,916,200.95
61744YAK4	MORGAN STANLEY VAR RT 07/22/2028 DD 07/24/17	3,900,000.000	-4,387,155.51	4,415,300.30
631005BJ3	NARRAGANSETT ELECTRIC CO/ 144A 3.395% 04/09/2030 DD 04/09/20	310,000.000	-310,000.00	342,708.10
649322AA2	NEW YORK AND PRESBYTERIAN HOSP 4.024% 08/01/2045 DD 02/05/15	525,000.000	-591,643.50	683,329.50
651229AV8	NEWELL BRANDS INC VAR RT 04/01/2023 DD 03/30/16	1,370,000.000	-1,445,402.00	1,436,771.25
655664AU4	NORDSTROM INC 144A 8.750% 05/15/2025 DD 04/16/20	63,000.000	-63,000.00	65,520.00
655844CG1	NORFOLK SOUTHERN CORP 144A 3.155% 05/15/2055 DD 05/15/20	746.250	-727.28	746.25
66977WAR0	NOVA CHEMICALS CORP 144A 5.250% 06/01/2027 DD 06/09/17	256,000.000	-243,134.72	247,899.65
677415CS8	OHIO POWER CO 2.600% 04/01/2030 DD 03/17/20	140,000.000	-148,840.95	153,812.40
68245XAK5	1011778 BC ULC / NEW RED 144A 5.750% 04/15/2025 DD 04/07/20	81,000.000	-81,000.00	84,645.00
683715AC0	OPEN TEXT CORP 144A 3.875% 02/15/2028 DD 02/18/20	302,000.000	-302,810.00	302,000.00
683720AA4	OPEN TEXT HOLDINGS INC 144A 4.125% 02/15/2030 DD 02/18/20	280,000.000	-281,215.00	283,500.00
68752DAA6	ORTHO-CLINICAL DIAGNOSTIC 144A 7.250% 02/01/2028 DD 01/27/20	180,000.000	-180,000.00	162,450.00
68752DAC2	ORTHO-CLINICAL DIAGNOSTIC 144A 7.375% 06/01/2025 DD 06/11/20	170,000.000	-170,000.00	181,050.00
69315JAG8	PARTS AUTHORITY 10/20 TLB 0.000% 10/13/2025 DD 10/13/20	11,928.820	-11,839.35	11,869.18
69338CAH4	PACIFIC GAS & ELECTRIC 6/20 TL 0.000% 06/18/2025 DD 06/16/20	255,326.770	-251,496.87	252,186.24
69370CAC4	PTC INC 144A 4.000% 02/15/2028 DD 02/13/20	113,000.000	-113,000.00	115,260.00
698299BN3	PANAMA GOVERNMENT INTERNATIONA 2.252% 09/29/2032 DD 09/29/20	630,000.000	-630,000.00	649,215.00
702150AE3	PARTY CITY HOLDINGS INC 144A VAR RT 07/15/2025 DD 07/30/20	111,654.000	-282,809.93	82,903.10
706451BR1	PETROLEOS MEXICANOS 6.625% 06/15/2038 DD 12/15/08	160,000.000	-160,640.00	100,000.00
713448FA1	PEPSICO INC 1.400% 02/25/2031 DD 10/07/20	380,000.000	-378,468.60	382,660.00
71654QCC4	PETROLEOS MEXICANOS 6.750% 09/21/2047 DD 09/21/16	4,018,000.000	-3,405,429.06	2,739,219.15
71654QCZ3	PETROLEOS MEXICANOS 144A 5.950% 01/28/2031 DD 01/28/20	5,065,000.000	-4,692,783.75	3,597,930.00
71654QDA7	PETROLEOS MEXICANOS 144A 6.950% 01/28/2060 DD 01/28/20	1,807,260.000	-1,824,844.64	1,838,487.00
71654QDG4	PETROLEOS MEXICANOS 144A 6.875% 10/16/2025 DD 10/16/20	290,000.000	-289,095.20	297,914.10
74101XAE0	PRESIDIO HOLDINGS INC 144A 4.875% 02/01/2027 DD 01/22/20	415,000.000	-420,788.75	417,207.50
74101XAF7	PRESIDIO HOLDINGS INC 144A 8.250% 02/01/2028 DD 01/22/20	41,000.000	-41,000.00	42,640.00
74530DAC9	PUG/VIAGOGO/STUBHUB 1/20 (USD) COV-LITE TL	565,522.850	-562,695.24	475,268.86
747525BJ1	QUALCOMM INC 3.250% 05/20/2050 DD 05/08/20	210,000.000	-208,324.20	229,288.50
74968YAC4	ROYALTY PHARMA/RPI 2/20 REMAIN	306,513.020	-305,746.73	304,007.10
74969AAC5	ROYALTY PHARMA/RPI 2/20 NEW RP 0.000% 02/11/2027 DD 01/21/20	420,000.000	-420,000.00	414,762.50
74969PAA6	RP ESCROW ISSUER LLC 144A 5.250% 12/15/2025 DD 12/15/20	23,000.000	-23,000.00	23,661.25
750098AA3	RACKSPACE TECHNOLOGY GLOB 144A 5.375% 12/01/2028 DD 12/01/20	20,000.000	-20,000.00	20,975.00
75026JAA8	RADIATE HOLDCO LLC / RADI 144A 6.625% 02/15/2025 DD 02/01/17	240,000.000	-217,800.00	245,400.00
75513EBF7	RAYTHEON TECHNOLOGIES COR 144A 4.800% 12/15/2043 DD 12/15/19	375,000.000	-499,830.00	480,742.50
77447JAH0	ROCKWOOD SERVICE/ACUREN 1/20 T 0.000% 01/23/2027 DD 01/16/20	124,719.870	-124,096.27	124,719.87

Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions
778296AE3	ROSS STORES INC 5.450% 04/15/2050 DD 04/06/20	245,000.000	-329,363.30	323,662.15
78397GAC5	KISSNER GROUP 2/20 COV-LITE TL 0.000% 03/16/2027 DD 02/18/20	301,137.000	-298,125.63	298,878.47
78410GAC8	SBA COMMUNICATIONS CORP 144A 3.875% 02/15/2027 DD 02/04/20	299,000.000	-299,000.00	297,505.00
78573NAA0	SABRE GBL INC 144A 5.375% 04/15/2023 DD 04/14/15	216,000.000	-194,400.00	213,252.00
78573NAB8	SABRE GBL INC 144A 5.250% 11/15/2023 DD 11/09/15	208,000.000	-193,800.00	202,075.00
78573NAC6	SABRE GBL INC 144A 9.250% 04/15/2025 DD 04/17/20	50,000.000	-50,000.00	54,750.00
80413TAU3	SAUDI GOVERNMENT INTERNAT 144A 4.500% 04/22/2060 DD 04/22/20	1,175,000.000	-1,166,643.85	1,333,987.50
80465JAD0	SAVAGE ENTERPRISES 2/20 TLB 0.000% 08/01/2025 DD 02/05/20	422,715.610	-414,261.29	419,971.71
80622GAE4	SCENTRE GROUP TRUST 1 / S 144A 4.375% 05/28/2030 DD 05/28/20	448,000.000	-481,922.19	502,260.24
80874YAW0	SCIENTIFIC GAMES INTERNAT 144A 5.000% 10/15/2025 DD 10/17/17	116,000.000	-103,820.00	119,480.00
81105DAA3	SCRIPPS ESCROW II INC 144A 3.875% 01/15/2029 DD 12/30/20	7,000.000	-7,000.00	7,105.00
81527CAL1	SEDGWICK CMS 12/18 COV-LITE TL	186,086.800	-185,854.20	185,854.20
827048AW9	SILGAN HOLDINGS INC 4.125% 02/01/2028 DD 04/01/20	40,000.000	-39,800.00	41,100.00
829259AW0	SINCLAIR TELEVISION GROUP 144A 5.125% 02/15/2027 DD 08/30/16	288,000.000	-284,228.75	285,201.25
83001WAC8	SIX FLAGS THEME PARKS INC 144A 7.000% 07/01/2025 DD 04/22/20	142,000.000	-142,000.00	146,970.00
85236FAA1	SRM ESCROW ISSUER LLC 144A 6.000% 11/01/2028 DD 11/06/20	134,000.000	-134,000.00	140,030.00
855244AU3	STARBUCKS CORP 4.450% 08/15/2049 DD 05/13/19	250,000.000	-307,857.50	298,947.70
855244AX7	STARBUCKS CORP 3.350% 03/12/2050 DD 03/12/20	705,000.000	-683,310.60	777,699.60
857691AG4	STATION CASINOS LLC 144A 4.500% 02/15/2028 DD 02/07/20	474,000.000	-474,000.00	379,417.50
85769EAZ4	STATION CASINOS 2/20 COV-LITE 0.000% 02/08/2027 DD 01/23/20	118,567.860	-94,854.29	113,417.87
871829BH9	SYSCO CORP 4.450% 03/15/2048 DD 03/19/18	260,000.000	-221,681.20	314,818.40
87264ABE4	T-MOBILE USA INC 144A 3.875% 04/15/2030 DD 04/09/20	98,000.000	-97,292.44	107,800.00
87265VAF5	T-MOBILE 4/20 COV-LITE TL 0.000% 04/01/2027 DD 04/01/20	350,000.000	-344,750.00	351,312.50
874060AW6	TAKEDA PHARMACEUTICAL CO LTD 5.000% 11/26/2028 DD 11/26/19	197,000.000	-243,554.67	243,413.20
88023JAD8	TEMPO ACQUISITION LLC / T 144A 5.750% 06/01/2025 DD 05/07/20	192,000.000	-192,000.00	199,080.00
88033GDE7	TENET HEALTHCARE CORP 144A 7.500% 04/01/2025 DD 04/07/20	64,000.000	-64,000.00	69,280.00
88145LAB0	TERRIER MEDIA/COX MEDIA 12/19 0.000% 12/17/2026 DD 11/26/19	645,341.160	-611,835.31	633,567.48
88632NAP5	TIBCO SOFTWARE 3/20 COV-LITE T 0.000% 06/30/2026 DD 02/11/20	121,334.680	-107,381.19	118,907.99
893574AN3	TRANSCONTINENTAL GAS PIPE 144A 3.250% 05/15/2030 DD 05/08/20	305,000.000	-327,775.28	331,538.05
893647BK2	TRANSDIGM INC 144A 8.000% 12/15/2025 DD 04/08/20	96,000.000	-96,000.00	104,400.00
89364MBS2	TRANSDIGM 2/20 COV-LITE TLG 0.000% 08/22/2024 DD 01/23/20	366,137.550	-365,222.20	341,423.26
89837LAG0	TRUSTEES OF PRINCETON UNIVERSI 2.516% 07/01/2050 DD 06/15/20	665,000.000	-665,000.00	715,234.10
90352JAC7	UBS GROUP AG 144A 4.253% 03/23/2028 DD 03/23/17	250,000.000	-283,169.21	290,155.00
90353TAE0	UBER TECHNOLOGIES INC 144A 7.500% 09/15/2027 DD 09/17/19	112,000.000	-116,670.00	114,116.25
90385KAD3	ULTIMATE SOFTWARE 6/20 INCREME 0.000% 05/04/2026 DD 06/16/20	239,896.600	-236,298.15	240,496.34
91338CAA3	IOWA HEALTH SYSTEM 3.665% 02/15/2050 DD 05/13/20	180,000.000	-180,000.00	187,462.80
914906AT9	UNIVISION COMMUNICATIONS 144A 9.500% 05/01/2025 DD 04/28/20	224,000.000	-221,818.24	246,960.00
914906AU6	UNIVISION COMMUNICATIONS 144A 6.625% 06/01/2027 DD 06/18/20	277,000.000	-277,000.00	277,693.75

Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions
914908AY4	UNIVISION 6/20 EXTENDED TLB 0.000% 03/13/2026 DD 06/08/20	234,880.950	-234,293.75	230,183.33
91533BAD2	UPJOHN INC 144A 2.700% 06/22/2030 DD 06/22/20	190,000.000	-199,997.80	201,092.20
92243BAC3	EAGLEPICHER 2/18 TLB 0.000% 02/21/2025 DD 02/13/18	145,700.370	-144,243.37	144,243.37
92343VER1	VERIZON COMMUNICATIONS INC 4.329% 09/21/2028 DD 06/21/18	280,000.000	-322,926.80	332,687.60
92556HAB3	VIACOMCBS INC 4.950% 01/15/2031 DD 04/01/20	317,000.000	-376,210.27	393,400.17
92556HAD9	VIACOMCBS INC 4.200% 05/19/2032 DD 05/19/20	1,968,000.000	-2,223,165.71	2,275,561.15
92564RAD7	VICI PROPERTIES LP / VICI 144A 3.750% 02/15/2027 DD 02/05/20	87,000.000	-87,000.00	84,957.24
92564RAE5	VICI PROPERTIES LP / VICI 144A 4.125% 08/15/2030 DD 02/05/20	29,000.000	-29,000.00	28,637.50
92857WBD1	VODAFONE GROUP PLC 4.375% 02/19/2043 DD 02/19/13	175,000.000	-189,605.50	205,985.50
93974CRF9	WASHINGTON ST 5.090% 08/01/2033 DD 06/01/10	40,000.000	-52,389.60	53,078.80
95000U2F9	WELLS FARGO & CO VAR RT 06/17/2027 DD 06/17/19	2,600,000.000	-2,839,367.05	2,824,198.00
95000U2S1	WELLS FARGO & CO VAR RT 06/02/2028 DD 06/02/20	1,690,000.000	-1,744,012.33	1,764,968.40
95081QAN4	WESCO DISTRIBUTION INC 144A 7.125% 06/15/2025 DD 06/12/20	114,000.000	-114,000.00	121,125.00
95081QAP9	WESCO DISTRIBUTION INC 144A 7.250% 06/15/2028 DD 06/12/20	137,000.000	-135,964.28	146,590.00
96244UAD9	WHATABRANDS/WHATABURGER 2/20 C 0.000% 08/02/2026 DD 01/13/20	413,202.810	-412,169.81	413,719.31
96926JAE7	WILLIAM CARTER CO/THE 144A 5.500% 05/15/2025 DD 05/11/20	266,000.000	-266,120.00	277,305.00
970648AJ0	WILLIS NORTH AMERICA INC 2.950% 09/15/2029 DD 09/10/19	1,295,000.000	-1,386,014.70	1,416,341.50
97381HAR8	WINDSTREAM 9/16 B6 TLB 0.000% 03/29/2021 DD 09/13/16	1,006,616.460	-953,769.10	953,769.10
97381HAT4	WINDSTREAM 2/17 B7 TLB 0.000% 02/17/2024 DD 01/31/17	66,282.620	-62,139.96	62,139.96
983133AB5	WYNN RESORTS FINANCE LLC 144A 7.750% 04/15/2025 DD 04/14/20	605,000.000	-605,000.00	628,705.00
98389BAX8	XCEL ENERGY INC 3.500% 12/01/2049 DD 11/07/19	385,000.000	-454,427.05	426,067.95
98953GAD7	ZIGGO BOND CO BV 144A 5.125% 02/28/2030 DD 02/11/20	385,000.000	-389,812.50	400,400.00
98975VAJ5	ZODIAC/FLUIDRA 1/20 (EUR) COV-LITE TLB	171,575.430	-211,526.76	187,629.78
98975VAK2	ZODIAC/FLUIDRA 1/20 (USD) COV- 0.000% 07/02/2025 DD 01/14/20	327,582.780	-329,163.69	328,401.74
99AAB1336	MCS 5/17 TL 0.000% 05/20/2024 DD 05/11/17	387,678.400	-174,455.28	174,455.28
99AAB8976	LUMOS NETWORKS 10/17 DELAYED TL	242,199.550	240,988.55	-240,988.55
99AAD1813	NATIONAL CINEMEDIA 6/18 TLB	124,598.210	-97,186.61	97,809.59
99AAF3635	CALIFORNIA RESOURCES 11/17 COV 0.000% 12/31/2022 DD 11/17/17	751,316.600	-698,790.27	702,840.74
99AAF5390	PUG/VIAGOGO/STUBHUB 1/20 (USD) COV-LITE TL	269,971.530	-268,621.67	202,478.65
99AAF5820	ELANCO ANIMAL HEALTH 2/20 TLB 0.000% 02/04/2027 DD 01/24/20	626,492.230	-626,492.23	602,771.76
99AAF5838	ARCONIC 2/20 TLB 0.000% 02/04/2027 DD 01/23/20	348,539.450	-346,796.75	348,975.12
99AAF6604	INFORMATICA 2/20 (USD) COV-LIT 0.000% 02/14/2027 DD 02/05/20	186,726.060	-185,792.43	186,726.06
99AAF9822	JETBLUE 6/20 TL	76,853.460	-74,547.86	75,892.79
99AAG2297	DELTA AIR LINES/SKYMILES 9/20 TLB	141,291.110	-139,878.20	142,704.03
99AAG2503	DATATEL/ELLUCIAN 9/20 COV-LITE TLB	70,528.970	-70,000.00	70,021.74
99AAG3675	WEBER-STEPHEN 10/20 TLB 0.000% 10/20/2027 DD 10/13/20	131,921.620	-131,262.01	131,489.05
99AAG5027	CONSTELLATION BRANDS/ARTERRA W 0.000% 11/19/2027 DD 10/30/20	32,810.280	-32,564.20	32,810.28
99AAG5068	AMERICAN BATH 11/20 TLB1 0.000% 12/31/2023 DD 11/09/20	55,266.270	-54,713.61	55,266.27

Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions
99AAG5076	AMERICAN BATH 11/20 TLB2 0.000% 12/31/2023 DD 11/09/20	18,422.090	-18,237.87	18,422.09
99AAH0159	ASPLUNDH 8/20 COV-LITE TLB	119,075.100	-118,479.72	119,372.79
99F106F0A	US 10YR ULTRA FUTURE (CBT) EXP JUN 20	8,157.000	0.00	79,586,468.83
99F106I0A	US 10YR ULTRA FUTURE (CBT) EXP SEP 20	6,682.000	0.00	6,808,676.35
99F106L0A	US 10YR ULTRA FUTURE (CBT) EXP DEC 20	5,842.000	0.00	-13,785,540.55
99F133F0A	US TREAS BD FUTURE (CBT) EXP JUN 20	8,051.000	0.00	122,348,280.53
99F133I0A	US LONG BOND FUTURE (CBT) EXP SEP 20	4,149.000	0.00	4,756,073.15
99F133L0A	US LONG BOND FUTURE (CBT) EXP DEC 20	3,968.000	0.00	-15,814,013.96
99F700F0A	US ULTRA BOND (CBT) EXP JUN 20	654.000	0.00	11,652,029.95
99F700I0A	US ULTRA BOND (CBT) EXP SEP 20	917.000	0.00	6,939,709.01
99F700L0A	US ULTRA BOND (CBT) EXP DEC 20	1,742.000	0.00	-5,248,294.81
99VVCJE2	HIGHLINE CAPITAL QUALIFIED FUND LTD	37,500.000	-3,513,907.46	3,513,907.46
ED9250801	IFCO SYSTEMS 11/19 (EUR) TL 0.000%	591,249.470	-663,559.28	608,799.78
EDBMHGX71	METRO AG	48,500.000	-747,640.11	503,468.41
EE9251799	AERNNOVA AEROSPACE 1/20 DELAYE 0.000%	51,794.110	-57,398.23	56,257.58
EE9270971	AERNNOVA AEROSPACE 1/20 COV-LI 0.000%	201,997.040	-223,853.12	217,357.58
EEBJXCZK8	IBERDROLA SA RTS	17.000	-3.08	3.26
EEBKWGV39	IBERDROLA SA RTS	52,538.000	-14,068.74	14,917.85
EEBMYFGN8	CELLNEX TELECOM SA RTS	10.000	0.00	38.19
EFBFX1TV0	NOVAFIVES SAS REGS VAR RT 06/15/2025	150,000.000	-145,396.58	129,527.55
EL9250779	FAMAR 12/18 PIK TLA	1,310,294.630	-118,157.37	115,576.91
EL9272435	AZELIS 1/20 TL 0.000%	100,741.840	-111,168.62	109,858.98
ELBMW0Y56	PLT VII FINANCE SARL 144A 4.625% 01/05/2026	136,000.000	-153,482.80	163,736.20
ENBG5MK94	PROMONTORIA HOLDING 264 B REGS VAR RT 08/15/2023	206,000.000	-203,365.98	186,318.97
ENBJLVXF2	UNITED GROUP BV 144A VAR RT 02/15/2026	206,000.000	-227,537.30	228,004.92
ENBKF90F1	UNITED GROUP BV 144A 3.125% 02/15/2026	316,000.000	-349,037.80	350,203.52
ENBKT7B5	Q-PARK HOLDING I BV 144A 2.000% 03/01/2027	265,000.000	-290,903.75	295,396.59
EXBKX5B08	LLOYDS BANKING GROUP PLC REGS VAR RT 12/31/2049	1,100,000.000	-1,419,802.63	1,493,299.50
EXBN78775	INTERNATIONAL CONSOLIDATED AIR RTS	69,000.000	-169,975.23	17,292.17
FJ6390929	NOMURA RESEARCH INSTITUTE LTD	16,505.000	-354,074.23	440,397.38
G1738KAB1	MAGICLAB\BUZZ MERGER 1/20 COV- 0.000% 01/22/2027 DD 01/13/20	224,002.930	-223,442.92	221,482.90
G3679YAC6	R&R ICE CREAM/FRONERI 1/20 (USD) COV-LITE TL	335,677.620	-334,838.43	328,590.25
G3679YAG7	R&R ICE CREAM/FRONERI 1/20 (USD) 2ND LIEN COV-LITE TL	29,100.220	-29,027.47	29,754.97
G3679YAH5	R&R ICE CREAM/FRONERI 1/20 (EUR) 2ND LIEN COV-LITETL	10,583.940	-11,679.38	11,901.09
SSBMVB563	LOOMIS AB	63,198.000	-1,810,255.14	1,502,659.53
SSBN2R840	VERISURE HOLDING AB 144A 3.875% 07/15/2026	192,000.000	-216,835.20	227,013.53

Schedule SB Attachment (Form 5500)—2020 Plan Year
FirstEnergy Corp. Master Pension Plan
EIN: 34-1843785 PN: 001

Schedule SB, line 32—Schedule of Amortization Bases

Type of Base	Present Value of Installment	Date Established	Years Remaining	Amortization Installment
Shortfall	\$ 732,876,525	January 1, 2020	15	\$ 68,807,346