

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>XPO LOGISTICS 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>005</u></td> </tr> <tr> <td colspan="2">1c Effective date of plan <u>11/01/1955</u></td> </tr> </table>	1b Three-digit plan number (PN) ▶	<u>005</u>	1c Effective date of plan <u>11/01/1955</u>	
1b Three-digit plan number (PN) ▶	<u>005</u>				
1c Effective date of plan <u>11/01/1955</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>XPO CNW, INC.</u> <div style="display: flex; justify-content: space-between;"> <div><u>PO BOX 3745</u> <u>PORTLAND, OR 97208-3745</u></div> <div><u>2055 NW SAVIER STREET</u> <u>PORTLAND, OR 97209</u></div> </div>	<table border="1" style="width: 100%; border-collapse: collapse;"> <tr> <td>2b Employer Identification Number (EIN) <u>94-1444798</u></td> </tr> <tr> <td>2c Plan Sponsor's telephone number <u>503-450-4102</u></td> </tr> <tr> <td>2d Business code (see instructions) <u>488990</u></td> </tr> </table>	2b Employer Identification Number (EIN) <u>94-1444798</u>	2c Plan Sponsor's telephone number <u>503-450-4102</u>	2d Business code (see instructions) <u>488990</u>	
2b Employer Identification Number (EIN) <u>94-1444798</u>					
2c Plan Sponsor's telephone number <u>503-450-4102</u>					
2d Business code (see instructions) <u>488990</u>					

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

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

SIGN HERE	Filed with authorized/valid electronic signature.	10/14/2021	PAULA PAGLIARONI
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE	Filed with authorized/valid electronic signature.	10/14/2021	PAULA PAGLIARONI
	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	23409
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)	6722
a(2) Total number of active participants at the end of the plan year		6a(2)	6207
b Retired or separated participants receiving benefits.....		6b	9824
c Other retired or separated participants entitled to future benefits		6c	5094
d Subtotal. Add lines 6a(2) , 6b , and 6c		6d	21125
e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits.		6e	1920
f Total. Add lines 6d and 6e		6f	23045
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	0
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 1D 1E 1I 3H 3J			
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) ☐ 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 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 XPO LOGISTICS PENSION PLAN		B Three-digit plan number (PN) ▶	005
C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF XPO CNW, INC.		D Employer Identification Number (EIN) 94-1444798	
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	1862679351
b Actuarial value		2b	1722775908
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.....	11465	854246348	854246348
b For terminated vested participants.....	5430	239295002	239295002
c For active participants	6722	323434596	343157963
d Total.....	23617	1416975946	1436699313
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	5.38 %	
6 Target normal cost.....	6	2800000	

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.

<div>SIGN HERE</div>	Signature of actuary BRYAN KOZLAK FSA EA MAAA		Date 20-08399
Type or print name of actuary MERCER		Most recent enrollment number 203-229-6000	
Firm name 501 MERRITT 7 NORWALK, CT 06856		Telephone number (including area code)	
Address of the firm			

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	0
8 Portion elected for use to offset prior year's funding requirement (line 35 from prior year)	0	0
9 Amount remaining (line 7 minus line 8)		
10 Interest on line 9 using prior year's actual return of <u>23.05</u> %		
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>5.54</u> %		
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		
12 Other reductions in balances due to elections or deemed elections		
13 Balance at beginning of current year (line 9 + line 10 + line 11d – line 12)	0	0

Part III Funding Percentages

14 Funding target attainment percentage	14	119.91 %
15 Adjusted funding target attainment percentage	15	119.91 %
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	115.38 %
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)		18(c)

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

Part V Assumptions Used to Determine Funding Target and Target Normal Cost**21** Discount rate:**a** Segment rates:1st segment:
3.64 %2nd segment:
5.21 %3rd segment:
5.94 %☐ N/A, full yield curve used**b** Applicable month (enter code)**21b**

4

22 Weighted average retirement age**22**

63

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****29** Discounted employer contributions allocated toward unpaid minimum required contributions from prior years (line 19a)**29****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**

2800000

b Excess assets, if applicable, but not greater than line 31a**31b**

2800000

32 Amortization installments:**a** Net shortfall amortization installment

0

0

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**

Carryover balance

Prefunding balance

Total balance

35 Balances elected for use to offset funding requirement

0

0

0

36 Additional cash requirement (line 34 minus line 35)**36****37** Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c)**37****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****Part IX Pension Funding Relief Under Pension Relief Act of 2010 (See Instructions)****41** If an election was made to use PRA 2010 funding relief for this plan:**a** Schedule elected ☐ 2 plus 7 years ☐ 15 years**b** Eligible plan year(s) for which the election in line 41a was made ☐ 2008 ☐ 2009 ☐ 2010 ☐ 2011

SCHEDULE C (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Service Provider Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ File as an attachment to Form 5500.	OMB No. 1210-0110
		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 XPO LOGISTICS PENSION PLAN	B Three-digit plan number (PN) ▶	005
C Plan sponsor's name as shown on line 2a of Form 5500 XPO CNW, INC.	D Employer Identification Number (EIN) 94-1444798	

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

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

PACIFIC INVESTMENT MANAGEMENT CO

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		1606715	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

ARROWSTREET CAPITAL LP

04-3472863

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28		851086	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

WESTERN ASSET MANAGEMENT COMPANY

95-2705767

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28		807434	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)

CAPITAL INTERNATIONAL INC

95-4154361

(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?
99		533394	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

MERCER

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?
11 16		514416	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

DODGE & COX

94-1441976

(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		445142	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)

LAZARD ASSET MANAGEMENT LLC

05-0530199

(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		426914	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

NORTHERN TRUST COMPANY

36-1561860

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
21		81114	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

STATE STREET RESEARCH & MGT CO

13-3142135

(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		23437	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:

<p style="text-align: center;">SCHEDULE D (Form 5500)</p> <p style="text-align: center; font-size: small;">Department of the Treasury Internal Revenue Service</p> <hr/> <p style="text-align: center; font-size: small;">Department of Labor Employee Benefits Security Administration</p>	<p style="text-align: center;">DFE/Participating Plan Information</p> <p style="text-align: center; font-size: small;">This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA).</p> <p style="text-align: center; font-weight: bold;">▶ File as an attachment to Form 5500.</p>	<p style="text-align: center; font-size: small;">OMB No. 1210-0110</p> <hr/> <p style="text-align: center; font-size: large;">2020</p> <hr/> <p style="text-align: center; font-size: small;">This Form is Open to Public Inspection.</p>
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For calendar plan year 2020 or fiscal plan year beginning 01/01/2020 and ending 12/31/2020

<p>A Name of plan <u>XPO LOGISTICS PENSION PLAN</u></p>	<p>B Three-digit plan number (PN) ▶ <u>005</u></p>	
<p>C Plan or DFE sponsor's name as shown on line 2a of Form 5500 <u>XPO CNW, INC.</u></p>	<p>D Employer Identification Number (EIN) <u>94-1444798</u></p>	

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: CF S&P 500 FLAGSHIP NL FUND

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

c EIN-PN <u>04-0025081-004</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>135576472</u>
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a Name of MTIA, CCT, PSA, or 103-12 IE: INTERNATIONAL EQUITY - ACWI EX US

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

c EIN-PN <u>45-6500555-003</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>85120340</u>
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a Name of MTIA, CCT, PSA, or 103-12 IE: SHORT TERM INVESTMENT FUND

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

c EIN-PN <u>45-6138589-084</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>41564328</u>
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a Name of MTIA, CCT, PSA, or 103-12 IE:

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

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

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

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

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

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

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

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

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

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

A Name of plan XPO LOGISTICS PENSION PLAN	B Three-digit plan number (PN) ► 005
C Plan sponsor's name as shown on line 2a of Form 5500 XPO CNW, INC.	D Employer Identification Number (EIN) 94-1444798

Part I	Asset and Liability Statement
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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	1838930	2048644
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)		
(2) Participant contributions.....	1b(2)		
(3) Other	1b(3)	151514420	155302358
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)	12604260	3214195
(2) U.S. Government securities	1c(2)	506139327	507419345
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)	40708119	44845776
(B) All other	1c(3)(B)	1045107754	1185359475
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)	2788255	1651410
(B) Common	1c(4)(B)	52665830	52132846
(5) Partnership/joint venture interests	1c(5)		
(6) Real estate (other than employer real property)	1c(6)		
(7) Loans (other than to participants)	1c(7)		
(8) Participant loans	1c(8)		
(9) Value of interest in common/collective trusts	1c(9)	238833947	262261140
(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)	51333443	48331518
(14) Value of funds held in insurance company general account (unallocated contracts).....	1c(14)		
(15) Other.....	1c(15)	93425605	95491959

		(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	2196959890 2358058666
Liabilities			
g	Benefit claims payable	1g	
h	Operating payables	1h	
i	Acquisition indebtedness.....	1i	
j	Other liabilities.....	1j	288918323 251955375
k	Total liabilities (add all amounts in lines 1g through 1j)	1k	288918323 251955375
Net Assets			
l	Net assets (subtract line 1k from line 1f).....	1l	1908041567 2106103291

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)	
b	Earnings on investments:		
(1)	Interest:		
	(A) Interest-bearing cash (including money market accounts and certificates of deposit).....	2b(1)(A)	167908
	(B) U.S. Government securities	2b(1)(B)	7215900
	(C) Corporate debt instruments	2b(1)(C)	48985482
	(D) Loans (other than to participants)	2b(1)(D)	
	(E) Participant loans.....	2b(1)(E)	
	(F) Other	2b(1)(F)	5582854
	(G) Total interest. Add lines 2b(1)(A) through (F)	2b(1)(G)	61952144
(2)	Dividends: (A) Preferred stock.....	2b(2)(A)	70524
	(B) Common stock	2b(2)(B)	1008187
	(C) Registered investment company shares (e.g. mutual funds).....	2b(2)(C)	160737
	(D) Total dividends. Add lines 2b(2)(A) , (B) , and (C)	2b(2)(D)	1239448
(3)	Rents	2b(3)	
(4)	Net gain (loss) on sale of assets: (A) Aggregate proceeds	2b(4)(A)	11197869373
	(B) Aggregate carrying amount (see instructions).....	2b(4)(B)	11153667436
	(C) Subtract line 2b(4)(B) from line 2b(4)(A) and enter result	2b(4)(C)	44201937
(5)	Unrealized appreciation (depreciation) of assets: (A) Real estate	2b(5)(A)	
	(B) Other	2b(5)(B)	135316522
	(C) Total unrealized appreciation of assets. Add lines 2b(5)(A) and (B)	2b(5)(C)	135316522

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts.....	2b(6)		43999479
(7) Net investment gain (loss) from pooled separate accounts.....	2b(7)		
(8) Net investment gain (loss) from master trust investment accounts	2b(8)		0
(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)		-4192151
c Other income	2c		552634
d Total income. Add all income amounts in column (b) and enter total.....	2d		283070013

Expenses

e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers.....	2e(1)	77393424	
(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)		77393424
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)	595530	
(2) Contract administrator fees	2i(2)		
(3) Investment advisory and management fees	2i(3)	4160728	
(4) Other.....	2i(4)	2858607	
(5) Total administrative expenses. Add lines 2i(1) through (4)	2i(5)		7614865
j Total expenses. Add all expense amounts in column (b) and enter total.....	2j		85008289

Net Income and Reconciliation

k Net income (loss). Subtract line 2j from line 2d	2k		198061724
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: **KBF CPAS LLP**

(2) EIN: **82-1030164**

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		10000000
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.)		X	
4m		X	
n If 4m was answered "Yes," check the "Yes" box if you either provided the required notice or one of the exceptions to providing the notice applied under 29 CFR 2520.101-3.		X	
4n		X	

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

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

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

5c Was the plan a defined benefit plan covered under the PBGC insurance program at any time during this plan year? (See ERISA section 4021 and instructions.) ☒ Yes ☐ No ☐ Not determined
If "Yes" is checked, enter the My PAA confirmation number from the PBGC premium filing for this plan year 4324010.

<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 XPO LOGISTICS PENSION PLAN	B Three-digit plan number (PN) ▶ 005
C Plan sponsor's name as shown on line 2a of Form 5500 XPO CNW, INC.	D Employer Identification Number (EIN) 94-1444798

Part I	Distributions
---------------	----------------------

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

1 Total value of distributions paid in property other than in cash or the forms of property specified in the instructions.....	1	
2 Enter the EIN(s) of payor(s) who paid benefits on behalf of the plan to participants or beneficiaries during the year (if more than two, enter EINs of the two payors who paid the greatest dollar amounts of benefits): EIN(s): 36-1561860		
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	34

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

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

Part III	Amendments
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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
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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.
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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: 16.0 % Investment-Grade Debt: 77.0 % High-Yield Debt: 6.0 % Real Estate: 0.0 % Other: 1.0 %

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 _____

XPO LOGISTICS PENSION PLAN

Financial Statements and Supplemental Schedules
December 31, 2020 and 2019

With Independent Auditor's Report

XPO LOGISTICS PENSION PLAN
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*Other schedules required by 29 CFR 2520.103-10 of the Department of Labor's ("DOL") Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974 ("ERISA") have been omitted because they are not applicable.

Independent Auditor's Report

XPO Logistics Administrative Committee
XPO Logistics Pension Plan:

Report on the Financial Statements

We were engaged to audit the accompanying financial statements of XPO Logistics Pension Plan (the "Plan") which comprise the statements of net assets available for benefits as of December 31, 2020 and 2019, and the related statements of changes in net assets available for benefits for the years then ended, and the related notes to 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.

Auditor's 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 Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974, the Plan Administrator instructed us not to perform, and we did not perform, any auditing procedures with respect to the information summarized in Note 12 which was certified by Northern Trust Company, the trustee of the Plan as of December 31, 2020 and 2019 and for the year ended December 31, 2020 and for the period from July 1, 2019 to December 31, 2019, Bank of New York Mellon, N.A., the trustee of the Plan for the period from January 1, 2019 to November 30, 2019 and T. Rowe Price Trust Company, the trustee of the Plan as of December 31, 2019 and for the period from January 1, 2020 to June 22, 2020 and for the year ended December 31, 2019, (collectively the "Trustees"), except for comparing such information with the related information included in the financial statements. We have been informed by the Plan Administrator that the Trustees hold the Plan's investment assets and execute investment transactions. The Plan Administrator has obtained certifications from the Plan's Trustees as of December 31, 2020 and 2019 and for the years then ended, that the information provided to the Plan Administrator by the Trustees is complete and accurate.

Disclaimer of Opinion

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

Other Matter

The supplemental schedule of assets (held at end of year) as of December 31, 2020 and the supplemental 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 these supplemental schedules.

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

The form and content of the information included in the financial statements and supplemental schedules, other than that derived from the information certified by the Trustees, 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 Department of Labor's Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974.

KBF CPAs LLP

KBF CPAs LLP

Lake Oswego, Oregon

October 14, 2021

XPO LOGISTICS PENSION PLAN
STATEMENTS OF NET ASSETS AVAILABLE FOR BENEFITS
AS OF DECEMBER 31, 2020 AND 2019

	<u>2020</u>	<u>2019</u>
Assets:		
Investments, at fair value	\$ 2,156,721,231	\$ 1,998,244,323
Net assets held in 401(h) account	43,986,433	45,362,217
Non-interest bearing cash	2,048,644	1,838,930
Receivables:		
Accrued interest and dividends	14,831,730	15,475,078
Receivable for forward foreign exchange contracts	68,406,493	84,965,148
Due from brokers	<u>72,064,135</u>	<u>51,074,194</u>
Total receivables	<u>155,302,358</u>	<u>151,514,420</u>
Total assets	2,358,058,666	2,196,959,890
Liabilities:		
Payable for forward foreign exchange contracts	(68,657,550)	(85,203,895)
Due to brokers	(183,297,825)	(203,714,428)
Amounts related to obligation of 401(h) account	<u>(43,986,433)</u>	<u>(45,362,217)</u>
Total liabilities	<u>(295,941,808)</u>	<u>(334,280,540)</u>
Net assets available for benefits	<u>\$ 2,062,116,858</u>	<u>\$ 1,862,679,350</u>

See accompanying independent auditor's report and notes to financial statements.

XPO LOGISTICS PENSION PLAN
STATEMENTS OF CHANGES IN NET ASSETS AVAILABLE FOR BENEFITS
FOR THE YEARS ENDED DECEMBER 31, 2020 AND 2019

	<u>2020</u>	<u>2019</u>
Additions:		
Investment income:		
Dividend and interest income	\$ 62,158,502	\$ 32,047,394
Net appreciation in fair value of investments	219,879,721	90,626,676
Plan's share of XPO CNW Retirement Master Trust investment income	-	234,048,881
Total investment income	<u>282,038,223</u>	<u>356,722,951</u>
Total additions	282,038,223	356,722,951
Deductions:		
Benefits paid to participants	(75,045,898)	(72,542,220)
Administrative expenses	<u>(7,554,817)</u>	<u>(3,888,788)</u>
Total deductions	<u>(82,600,715)</u>	<u>(76,431,008)</u>
Net increase	199,437,508	280,291,943
Net assets available for benefits:		
Beginning of the year	<u>1,862,679,350</u>	<u>1,582,387,407</u>
End of the year	<u><u>\$ 2,062,116,858</u></u>	<u><u>\$ 1,862,679,350</u></u>

See accompanying independent auditor's report and notes to financial statements.

XPO LOGISTICS PENSION PLAN
Notes to Financial Statements
December 31, 2020 and 2019

1. Description of Plan

The following description of the XPO Logistics Pension Plan (the "Plan") is provided for general information purposes only. Participants should refer to the Plan document for a more complete description of the Plan's provisions. The term "XPO Logistics" or "Company" refers to the entity known as XPO Logistics, Inc. and its subsidiaries.

General

The Plan, sponsored by XPO CNW, Inc., is a defined benefit pension plan covering substantially all eligible full-time and part-time United States employees of XPO Logistics who were participants in the Plan as of December 31, 2006. The Plan is subject to the applicable provisions of ERISA.

Overall responsibility for overseeing the Plan rests with the XPO Logistics Administrative Committee which is appointed by the Chief Executive Officer of XPO Logistics. The net assets of the Plan were held in the XPO CNW Retirement Master Trust (the "Trust") through June 30, 2019. Effective July 1, 2019, the Company changed trustees from Bank of New York Mellon, N.A. to Northern Trust Company and ceased reporting the investment portfolio as a master trust.

Effective June 29, 2018, the assets of the Menlo Worldwide Forwarding, Inc. Hourly Employees Pension Plan ("Menlo Pension Plan"), which were held in the Trust, were merged into the Plan.

Eligibility

The Plan is limited to those qualified employees participating on or before December 31, 2006. Credited service will not increase for all participants after December 31, 2006.

Vesting

Certain participants continue to vest in their early retirement subsidies.

Retirement Benefits

Annual normal retirement benefits, which are payable to members at age 65, are equal to the sum of (a) 1.1% of the participant's average final earnings (based on the average of the five highest annual rates of pay during the ten years prior to retirement) up to the participant's average Social Security wage base multiplied by the participant's number of years of credited service under the Plan to a maximum of 35 years, (b) 1.4% of the participant's average final earnings in excess of the participant's average Social Security wage base multiplied by the participant's years of credited service under the Plan to a maximum of 35 years, and (c) 1.4% of the participant's final average earnings multiplied by the participant's years of credited service that are earned after completing 35 years of service. For this calculation, credited service is limited to the amount accrued as of December 31, 2006.

Effective April 30, 2009, the Company amended the Plan to permanently curtail benefits associated with future increases in employee compensation. Compensation used to determine the final average earnings is limited to a participant's earnings through April 30, 2009.

Participants can continue to earn service for vesting and early retirement eligibility. For terminations and

retirements on October 1, 2006 and later, the highest five years of earnings used for the calculation of final average earnings are no longer required to be consecutive years. Employees who rehire with XPO Logistics after April 30, 2009 and who were previously participants in the Plan will retain the benefit they had accrued while a participant, but their age 65 benefit will not increase further after their rehire. Rehires may earn service for vesting and early retirement eligibility following their rehire, depending on the length of their break in service, in accordance with Plan provisions.

Participants who were transferred into the Plan from another plan sponsored by the Company have separate benefit calculations that take into account the separate provisions of each of the other plans. Generally, participant benefits earned under the prior plans are paid by the prior plans and the benefits earned while covered under the Plan are paid from the Plan's funds.

In addition, participants who were members of the Plan prior to January 1, 1984 who made employee contributions into the Plan are eligible to withdraw these amounts upon termination of employment. Participants who are fully vested and who terminate employment are eligible to withdraw their employee contributions at an amount equal to their employee contributions plus accumulated interest at the Plan interest rate (5% per annum), and receive a reduced employer-funded retirement benefit equal to the normal retirement benefit less the actuarial equivalent of the amount refunded.

Participants may elect an early retirement date on or after attaining age 55 and completing ten years of service. Annual pension benefits for participants retiring early are subject to a reduction factor as defined by the Plan. Participants who retire after attaining age 55 whose age at retirement plus their years of service total at least 85 years ("Rule of 85") will receive a retirement benefit unreduced for early retirement. Vested participants who terminate employment before their normal retirement date but before achieving eligibility for early retirement will also be able to commence benefits at age 55, but using a different set of early retirement factors.

For benefit payments based on payment dates starting after September 30, 2012, a participant's benefit, determined as of the benefit date, will be the greater of: (i) the benefit determined using the Plan's definition of actuarial equivalence in effect for benefit starting dates on September 1, 2012, or (ii) the benefit determined using the Plan's definition of actuarial equivalence in effect for benefit starting dates on October 1, 2012.

The Company amended the Plan for pre-retirement spouse death benefits, effective for death benefits payable for participants who die on or after October 1, 2012 but before beginning their pension payments. If the participant had attained the age of 55 and completed ten years of service, the benefit to the surviving spouse shall be the greater of (i) an amount equal to 100% of the benefit the participant would have received had the participant commenced receiving the benefit as a 100% contingent annuity with the spouse on the day before the death or (ii) a monthly annuity for the life of the surviving spouse equal to 50% of the participants basic benefit on the date of death. For surviving spouses where the participant's death is before October 1, 2012, the surviving spouse's annuity shall be the greater of (i) an amount equal to 50% of the benefit the participant would have received had the participant commenced receiving the benefit as a 50% contingent annuity with the spouse on the date before the death, or (ii) a monthly annuity for the life of the surviving spouse equal to 50% of the participant's basic benefit on the date of death, adjusted by various factors. Benefits for the surviving spouse would be reduced for those participants that had not yet attained the age of 55.

Participants eligible for and receiving disability benefits under the Company's long-term disability policy

continue to accrue benefits until the later of the following: attaining age 65, receiving long-term disability benefits for the maximum period allowed by the disability policy, receiving a lump-sum settlement, or termination of the disability. However, in no event shall any participant receive credited service after December 31, 2006.

Employees may elect to receive their pension benefits in the form of single life annuities or various forms of joint life annuities, single life annuities with either 60 or 120 months certain, or a level income option. If the actuarial equivalent of the employee's pension benefit does not exceed \$5,000 on the benefit starting date, the only form of benefit is a lump-sum. If the actuarial equivalent of the employee's pension benefit is greater than \$5,000 but not in excess of \$10,000 on the benefit starting date, then the available forms of benefit are a lump-sum; three forms of joint annuity (50%, 75% and 100%); or a single life annuity with 60 or 120 months certain. At the same time the Plan's definition of actuarial equivalence was updated, the Company amended the Plan to add the 100% option for benefits first commencing on or after October 1, 2012.

Menlo Pension Plan

The participants of the Menlo Pension Plan retained their retirement benefits after the Menlo Pension Plan was merged into the Plan. There are currently no active employees participating in the Plan.

Retirement Benefits

Participants are entitled to monthly benefit payments as determined by the following formulas:

Normal Retirement Benefit (beginning at age 65) - \$11 per month for each year of credited service. Certain contractual employees receive \$20 to \$50 per month for each year of credited service.

Early Retirement Benefit - A participant with 10 years of service can retire early, on or after age 55. Retirement benefits for participants retiring early are subject to a reduction factor as defined by the Plan. Vested participants who terminate employment before their normal retirement date and before achieving eligibility for early retirement can also commence benefits as early as age 55, using a different set of early retirement factors, depending on the terms of their contract.

For benefit payments based on payment dates starting after September 30, 2012, a participant's benefit, determined as of the benefit date, is the greater of: (i) the benefit determined using the Plan's definition of actuarial equivalence in effect for benefit starting dates on September 1, 2012, or (ii) the benefit determined using the Plan's definition of actuarial equivalence in effect for benefit starting dates on October 1, 2012.

The Menlo Pension Plan also provides for death benefits as defined by the Plan document.

Employees can elect to receive their pension benefits in the form of single life annuities or various forms of joint life annuities. If the actuarial equivalent of the employee's pension benefit does not exceed \$5,000 on the benefit starting date, the only form of benefit is a lump-sum. If the actuarial equivalent of the employee's pension benefit is greater than \$5,000 but not in excess of \$10,000 on the benefit starting date, then the available forms of benefit are a lump-sum, two forms of joint annuity (50% and 75%), or a single life annuity.

2. Summary of Significant Accounting Policies

Basis of Accounting

The accompanying financial statements have been prepared using the accrual method of accounting in accordance with accounting principles generally accepted in the United States of America ("GAAP").

Income Recognition and Valuation of Investments

Investments are reported at fair value. Fair value is the price that would be received to sell an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date. See Note 6, "Fair Value Measurement", for a discussion of fair value measurements.

Net appreciation in fair value of investments consists of the net change in unrealized gains or losses during the year and the realized gain or loss on investments sold during the year. Purchases and sales of securities are recorded on a trade-date basis. Interest income is recorded on the accrual basis. Dividends are recorded on the ex-dividend date.

Risks and Uncertainties

The Plan assets are invested in a variety of investments in securities that are generally exposed to various risks, such as interest rate, credit and overall market volatility risks. Due to the level of risk associated with certain investment securities, it is 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.

The Plan may invest in asset-backed securities, collateralized mortgage obligations, commercial mortgaged backed securities and various derivative instruments. The fair value, liquidity and related income of these securities are sensitive to changes in economic conditions, including real estate values, delinquencies or defaults, or both, and may be adversely affected by shifts in investors' perceptions of the issuers and changes in interest rates.

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

Benefit Payments

Benefit payments to participants are recorded upon distribution.

Administrative Expenses

During 2020 and 2019, all fees related to the Plan were either paid by the Company, the Plan or the Trust. Expenses that are paid directly by the Company are excluded from these financial statements. At the discretion of the Company, the Plan pays certain administrative expenses, primarily premiums to the Pension Benefit Guaranty Corporation ("PBGC"). The Trust paid certain trustee fees, investment management fees, and actuarial fees in 2019 of \$2,212,000, which are included in the Plan's share of the Trust investment income. Other expenses, including computer services, professional fees, office supplies and payroll expenses of administrative and clerical personnel are provided by the Company without charge to the Plan.

Use of Estimates

The preparation of financial statements in conformity with GAAP requires management to make estimates and assumptions that affect the reported amounts of assets, liabilities and changes in those amounts, disclosure of contingent assets and liabilities, and the actuarial present value of accumulated plan benefits at the date of the financial statements. Actual results could differ from those estimates.

New Accounting Pronouncement

In August 2018, the Financial Accounting Standards Board ("FASB") issued Accounting Standards Update ("ASU") 2018-13, *Fair Value Measurement (Topic 820): Disclosure Framework - Changes to the Disclosure Requirements for Fair Value Measurement*. This ASU modifies the disclosure requirements on fair value measurements in Topic 820, including the removal, modification to, and addition of certain disclosure requirements. The Plan adopted the ASU on January 1, 2020. The adoption of the ASU did not have a significant impact on the Plan's financial statements.

Reclassifications

Certain prior year amounts have been recasted for consistency with the current year presentation. These recasts had no effect on the net increase in net assets available for benefits.

Subsequent Events

The Plan's management has performed an evaluation of subsequent events through October 14, 2021, which is the date these financial statements were available to be issued.

On August 2, 2021, XPO Logistics completed the previously announced spin-off of GXO Logistics, Inc. ("GXO") creating two independent, publicly traded companies. If an active participant who transfers employment to GXO in connection with the GXO spin-off is within 6 months of age of becoming eligible for the Rule of 85, these participants will be credited with additional months of age so that the participant shall be deemed to have attained age 55 and to have satisfied the Rule of 85 as of the effective date of the GXO spin-off. The spin-off did not have an impact on the Plan as of and for the year ended December 31, 2020.

3. Funding Policy

Contributions to the Plan, if necessary, are made to meet or exceed the minimum funding standards of ERISA and the Internal Revenue Code (the "Code"). In determining the amount and timing of its pension contributions, the Company considers both the ERISA- and GAAP-based measures of funded status as well as the tax deductibility of contributions. For the Plan years ended December 31, 2020 and 2019, the Company was not required to make any contributions to the Plan.

4. Actuarial Present Value of Accumulated Plan Benefits

Accumulated plan benefits are those future periodic payments that are attributable under the Plan's provisions to the service rendered by retired and non-retired participants. Accumulated plan benefits include benefits expected to be paid to employees or their beneficiaries upon retirement, termination or death.

The actuarial present value of accumulated plan benefits as of December 31, 2019 (beginning-of-the-year presentation) was as follows:

Vested benefits:	
Terminated participants currently receiving payments	\$ 806,953,409
Active and terminated participants entitled to deferred benefits	<u>551,925,889</u>
Total vested benefits	1,358,879,298
Nonvested benefits	<u>19,581,365</u>
Total actuarial present value of accumulated plan benefits as of December 31, 2019	<u><u>\$ 1,378,460,663</u></u>

The following table presents the changes in actuarial present value of accumulated plan benefits:

Actuarial present value of accumulated plan benefits as of December 31, 2018	\$ 1,351,717,150
Increase (decrease) during the year attributable to:	
Increase in interest due to the decrease in the discount period	76,120,213
Other actuarial losses	(579,616)
Benefit payments to participants	(72,542,220)
Change in actuarial assumptions	<u>23,745,136</u>
Net increase	<u>26,743,513</u>
Actuarial present value of accumulated plan benefits as of December 31, 2019	<u><u>\$ 1,378,460,663</u></u>

The actuarial present value of accumulated plan benefits is determined by Mercer, the Plan's actuary, and is the amount that results from applying actuarial assumptions to adjust the accumulated plan benefits to reflect the time value of money (through discounts for interest) and the probability of payment (by means of decrements such as death, withdrawal, or retirement) between the valuation date and the expected date of payment.

The following significant assumptions were changed since the year ended December 31, 2018:

- *Discount rate* – Changed from 5.80% to 5.60%
- *Mortality base table* – the base mortality table for healthy participants was updated in accordance with the latest Society of Actuaries study (PRI-2012 mortality table blended 70% blue collar and 30% white collar for the legacy XPO Pension participants population and 100% blue collar for legacy Menlo Pension participants population). The base mortality table for disabled participants was updated in accordance with the latest Society of Actuaries study (PRI-2012 disabled mortality table).
- *Mortality projection scale for future mortality improvements* – updated for healthy participants from the MMP-2018 projection scale to the MMP-2019 scale.
- *Mortality projection scale for future mortality improvements* – updated for disabled participants from the MP-2018 projection scale to the MP-2019 projection scale.

Significant actuarial assumptions used in determining the actuarial present value of accumulated plan benefits as of December 31, 2019 were as follows:

- *Actuarial cost method* – Projected unit credit method
- *Discount rate* - 5.60% compounded annually
- *Mortality Pre-commencement – XPO Pension participants* – PRI-2012 table with a 70% blue and 30% white collar adjustment.
- *Mortality Pre-commencement – Menlo Pension participants* – PRI-2012 table with a 100% blue collar adjustment.
- *Mortality Post-commencement – XPO Pension participants* – Mortality is assumed to follow the Mercer Industry Longevity Experience Study 2010 rates for the auto, industrial goods and transportation industry group with a 70% blue and 30% white collar adjustment.
- *Mortality Post-commencement – Menlo Pension participants* – Mortality is assumed to follow the Mercer Industry Longevity Experience Study 2010 rates for the auto, industrial goods and transportation industry group with a 100% blue collar adjustment

The discount rate of 5.60% is net of anticipated administrative expenses associated with providing benefits.

The foregoing actuarial assumptions are based upon the presumption that the Plan will continue. Were the Plan to terminate, different actuarial assumptions and other factors might be applicable in determining the actuarial present value of accumulated plan benefits. The actuarial valuation was prepared as of January 1, 2020. Had the valuation been prepared as of December 31, 2019, there would be no material differences.

5. Plan Termination

In the event that the Plan terminates, the net assets of the Plan will be allocated, as prescribed by ERISA and its related regulations, generally to provide the following benefits in the order indicated:

- a. Annuity benefits that former employees or their beneficiaries have been receiving for at least three years, or that employees eligible to retire for that three-year period would have been receiving if they had retired with benefits in the normal form of annuity under the Plan. The priority amount is limited to the lowest benefit that was payable (or would have been payable) during those three years. The amount is further limited to the lowest benefit that would be payable under Plan provisions in effect at any time during the five years preceding Plan termination.
- b. Other vested benefits insured by the PBGC, a U.S. Government agency, up to the applicable limitations discussed below.
- c. All other vested benefits not insured by the PBGC.
- d. All nonvested benefits.

Certain benefits under the Plan are insured by the PBGC if the Plan terminates. Generally, the PBGC guarantees most vested normal-age retirement benefits, early retirement benefits, and certain disability and survivors' pensions. However, the PBGC does not guarantee all types of benefits under the Plan, and the amount of benefit protection is subject to certain limitations. Vested benefits under the Plan are guaranteed at the level in effect on the date of the Plan's termination. However, there is a statutory ceiling, which is adjusted periodically, on the amount of an individual's monthly benefit that the PBGC guarantees.

Whether all participants receive their benefits under a Plan termination would depend on the

sufficiency, at that time, of the Plan's net assets to provide for accumulated benefit obligations and may also depend on the financial condition of the Plan sponsor and the level of benefits guaranteed by the PBGC.

6. Fair Value Measurement

FASB Accounting Standards Codification ("ASC") 820, *Fair Value Measurement*, establishes a framework for fair value measurement, which provides a fair value hierarchy that prioritizes the inputs to valuation techniques used to measure fair value. The hierarchy gives the highest priority to unadjusted quoted prices in active markets for identical assets or liabilities (Level 1 measurements) and the lowest priority to unobservable inputs (Level 3 measurements). The three levels of the fair value hierarchy under ASC 820 are described below:

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

Level 2 — inputs to the valuation methodology include:

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

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

Level 3 — inputs to the valuation methodology are unobservable and significant to the fair value measurement.

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

There have been no changes in the methods used to measure fair value at December 31, 2020 and 2019.

The following is a description of the valuation methodologies used for the investment assets measured at fair value.

- *Interest-bearing cash*: valued at its carrying value due to the short maturity of the investment.
- *U.S. Government securities, mutual funds, corporate stocks and futures*: valued at the closing price reported in active markets on which the individual securities are traded.
- *Corporate debt securities, mortgaged backed and asset backed securities, international government securities and municipal bonds*: valued using observable bid-ask spreads, broker-provided pricing, market approach using matrix pricing, which considers a security's relationship to other securities for which quoted prices in an active market may be available, or income approach. Investments in corporate debt securities consist primarily of high-quality U.S.

- corporate debt instruments in a variety of industries.
- *Swap agreements*: valued at the present value of the expected cash flows and is the amount the holder would receive or pay to exit the agreement on the reporting date.
 - *Bank loans*: valued by the discounting the future cash flows at the current market rate and is the estimated amount that the holder would receive to exit the agreement on the reporting date.
 - *Common collective trusts and registered investment companies*: valued at their net asset value ("NAV") per unit based on the value of the underlying investments held by the fund less liabilities. These investments are not publicly traded and do not have readily determinable fair values. The NAV is used as a practical expedient to estimate fair value. Common collective trusts and registered investment companies combine the assets of various institutional investors to create a larger, well-diversified portfolio. Each investor owns a participating interest that is calculated in units and represents a portion of the holdings of the fund. The investments in common collective trusts and registered investment companies can generally be redeemed without restriction; however, in certain cases, redemption or purchase may be limited to prevent excess and/or short-term trading. The registered investment companies are private funds used in the long duration portfolio and are made available to certain institutional investors.
 - *Futures and other assets*: consist of investments with market-based prices and observable market-based inputs for similar assets.

The following tables summarize the investment assets within the fair value hierarchy:

Investments at Fair Value as of December 31, 2020			
	Level 1	Level 2	Total
Investments, at fair value:			
U.S. government securities	\$ 469,123,865	\$ 3,959,380	\$ 473,083,245
Corporate debt securities	-	1,178,051,715	1,178,051,715
Corporate stocks	53,784,252	-	53,784,252
Municipal bonds	-	51,268,509	51,268,509
Mutual funds	14,558,973	-	14,558,973
International government securities	-	10,836,877	10,836,877
Swap agreements	-	692,029	692,029
Mortgaged backed and asset backed securities	-	65,977,295	65,977,295
Bank loans	-	8,011,226	8,011,226
Futures and other	(14,156)	5,176,165	5,162,009
Total investments, at fair value	<u>\$ 537,452,934</u>	<u>\$1,323,973,196</u>	1,861,426,130
Investments, at NAV:			
Common collective trusts			295,295,101
Total investments			<u>\$2,156,721,231</u>

Investments at Fair Value as of December 31, 2019			
	Level 1	Level 2	Total
Investments, at fair value:			
U.S. government securities	\$ 404,735,131	\$ 10,796,557	\$ 415,531,688
Corporate debt securities	-	1,051,142,220	1,051,142,220
Corporate stocks	54,924,081	-	54,924,081
Municipal bonds	-	47,009,118	47,009,118
Mutual funds	46,023,477	-	46,023,477
International government securities	-	41,660,411	41,660,411
Swap agreements	-	3,721,998	3,721,998
Mortgaged backed and asset backed securities	-	84,598,196	84,598,196
Bank loans	-	8,605,791	8,605,791
Futures and other	(18,797)	1,423,845	1,405,048
Total investments, at fair value	<u>\$ 505,663,892</u>	<u>\$1,248,958,136</u>	<u>1,754,622,028</u>
Investments, at NAV:			
Common collective trusts			238,833,947
Registered investment company			4,788,348
Total investments			<u>\$1,998,244,323</u>

The following table provides information regarding redemptions of investments where the NAV practical expedient has been used to measure fair value as of December 31:

	Fair Value		Redemption Frequency	Redemption Notice Period
	2020	2019		
Common collective trusts	\$ 295,295,101	\$ 238,833,947	Daily	1 - 2 days
Registered investment company	-	4,788,348	Daily	1 - 2 days

7. Investments

The Plan's investments are managed using a long-term liability-driven investment strategy that seeks to mitigate the funded status volatility by increasing participation in fixed income investments as the Plan's funded status increases. This strategy was developed by analyzing a variety of diversified asset-class combinations with the projected liabilities. The investment strategy is to achieve an investment mix of approximately 85% in fixed income securities and 15% of investments in equity securities. The fixed income allocation consists primarily of domestic fixed income securities and targets to hedge more than 92% of domestic projected liabilities. The target allocations for equity securities includes approximately 55% in U.S. equities and approximately 45% in non-U.S. equities. Investments in equity and fixed income securities consist of individual securities held in managed separate accounts and commingled investment funds. Generally, the investment strategy does not include an allocation to cash and cash equivalents but a cash allocation may arise periodically in response to timing considerations regarding contributions, investments, and the payment of benefits and eligible plan expenses. Management periodically evaluates the Plan's asset portfolios for significant concentrations of risk. Types of investment

concentration risks that are evaluated include concentrations in a single issuer, specific security, asset class, credit rating, duration, industry/sector, currency, foreign country or individual fund manager. As of December 31, 2020, the defined benefit plan assets had no significant concentrations of risk.

The Plan's investment policy does not allow investment managers to use market-timing strategies or financial derivative instruments for speculative purposes but financial derivative instruments are used to manage risk and achieve stated investment objectives for duration, yield curve, credit, foreign exchange and equity exposures. Generally, the investment managers are prohibited from short selling, trading on margin, and trading commodities, warrants or other options, except when acquired as a result of the purchase of another security, or in the case of options, when sold as part of a covered position.

The Plan uses derivative instruments to manage foreign currency, interest rate and credit exposures. Derivative instruments held by the Plan are not designated as hedging instruments under ASC 815. The Plan investments are exposed to the following financial instrument risks:

Interest Rate Risk — Interest rate risk is the risk of change in the market value of the assets due to a change in interest rates. Bond futures, interest rate swaps, options, and interest rate swaptions are generally used to manage interest rate risk or adjust portfolio duration. A futures contract is an agreement between two parties to buy and sell a financial instrument at a set price on a future date. Interest rate swap agreements involve the exchange by the Plan, with a counterparty, of respective commitments to pay or receive interest, e.g., an exchange of floating rate payments for fixed rate payments, with respect to the notional amount of principal. Interest rate swaptions are options to enter into an interest rate swap based on predetermined conditions.

Credit Risk — Credit risk is the risk of change in the market value of assets due to the change in creditworthiness of the underlying issuer. Credit default swaps are used to manage the credit exposure of a security or basket of securities. Credit default swap agreements involve one party (referred to as the buyer of protection) making a stream of payments to another party (the seller of protection) in exchange for the right to receive a specified return in the event of a default or other credit event for the referenced entity, obligation, or index.

Foreign Currency Risk — Currency risk is the risk of a change in market value due to the change in foreign currency exchange rates. Generally, currency futures and forward contracts are used to achieve the desired currency exposure or generate value-added performance. Foreign currency futures and forwards are agreements between two parties to buy and sell a set of currencies at a set exchange rate on a specified future date. A currency option gives the buyer the right, but not the obligation, to buy one currency or sell another currency at a set exchange rate on or before a given date.

The Plan utilized foreign exchange derivative contracts, which are reflected in the Plan's financial statements as follows:

	As of December 31, 2020			For the Year Ended December 31, 2020
	Notional Amount	Receivable	Payable	Realized and Unrealized Loss
Forward contracts	\$ 56,627,581	\$ 68,406,493	\$ (68,657,550)	\$ (3,328,966)

	As of December 31, 2019			For the Year Ended December 31, 2019
	Notional Amount	Receivable	Payable	Realized and Unrealized Gain
Forward contracts	\$ 68,502,980	\$ 84,965,148	\$ (85,203,895)	\$ 945,060

The Plan also uses other derivative instruments to manage risk. The fair value of these derivative contracts was not material to the financial statements at December 31, 2020 and 2019.

The Plan enters into master netting or similar agreements and collateral agreements with counterparties that provide the Plan, in the event of a counterparty default (such as bankruptcy or a counterparty's failure to pay or perform), with the right to net a counterparty's rights and obligations under such agreement and liquidate and set off collateral held by the Plan against the net amount owed by the counterparty. The fair value of the derivative contracts covered under these agreements was not material to the financial statements at December 31, 2020 and 2019.

8. Related-Party Transactions and Party-In-Interest Transactions

Certain Plan investments are managed by the trustees of the Plan. Additionally, certain investment fees are paid by the trustees and are reflected in the investment income (loss) for the year. Therefore, these managed investments and investment transactions qualify as party-in-interest transactions which are exempt from the prohibited transaction rules. The Plan sponsor, XPO CNW, Inc., is a party-in-interest to the Plan; however, there are no transactions with the Plan sponsor other than the funding of contributions to the Plan and payment of certain administrative expenses of the Plan.

9. Income Tax Status

The Internal Revenue Service ("IRS") has determined and informed the Company by a letter dated April 28, 2014, that the Plan and related trust are designed in accordance with applicable sections of the Code. The Plan has been amended since receiving the determination letter. However, the Plan administrator believes that the Plan is designed and is currently being operated in compliance with the applicable requirements of the Code. Therefore, the Plan administrator believes that the Plan was qualified and the related trust was tax exempt as of the financial statement date.

Assuming it meets certain initial and ongoing requirements, the Plan is generally exempt from federal and state income taxes. However, GAAP requires Plan management to evaluate tax positions taken by the Plan and recognize a tax liability (or asset) if the Plan has taken an uncertain position that more likely than not would not be sustained upon examination by the IRS. The Plan is subject to routine audits by taxing jurisdictions; however, there are currently no audits for any tax periods in progress.

10. XPO CNW Retirement Master Trust

The net assets of the Plan were held in the Trust through June 30, 2019. Bank of New York Mellon, N.A. held the assets of the Trust and managed the investment of funds under the direction of several investment managers and the Plan administrator.

Trust net investment income, excluding administrative expenses, allocated to the participating plans

was as follows for the year ended December 31, 2019:

Net appreciation in fair value of investments	\$ 203,430,717
Dividend and interest income	32,829,755
Investment income	<u>\$ 236,260,472</u>

11. Retiree Health Savings Account

The Plan includes a medical benefit that funds a portion of the post-retirement obligation for retirees and their beneficiaries in accordance with Section 401(h) of the Code. A separate account has been established and maintained in the Plan for the net assets related to the medical benefit (the "401(h) Account"). In accordance with Code Section 401(h), the Plan's investments in the 401(h) Account may not be used for, or diverted to, any other purpose other than providing health benefits for retirees and their beneficiaries. Plan participants do not contribute to the 401(h) Account and do not direct the investment choices. Employer contributions to the 401(h) Account are determined annually at the discretion of XPO Logistics and are subject to certain limitations as defined by the Code. The net assets of the 401(h) Account were held at T. Rowe Price until the majority of this account was transferred to Northern Trust Company during July 2019. The remaining balance was transferred to Northern Trust Company during 2020.

Upon reaching age 45, completing five or more years of service and completing 1,000 or more paid hours of service in the Plan year, each noncontractual employee is eligible for a retiree medical allocation with respect to that Plan year. Retiree medical allocations for each 401(h) Plan participant are equal, except for allocations to participants retiring in the current plan year, for whom the allocation will be a pro-rata portion of the amount allocated to other participants based on the number of quarters employed in the year of retirement. Benefits to individual participants are limited to the total accumulated retiree medical allocation, plus interest credited quarterly based on the five-year Treasury Constant Maturity rate as published by the Federal Reserve Board. In order to access their benefit balance during retirement, a participant must be at least age 55 with at least ten years of service at retirement, or be at least age 65 at retirement. Any remaining unclaimed benefit will be forfeited to the Plan upon a participant's death or termination of employment prior to retirement eligibility.

There were no contributions made to the 401(h) Account for the years ended December 31, 2020 or 2019.

See the discussion of fair value measurements at Note 6, "Fair Value Measurement".

The following tables summarize the valuation of 401(h) investments within the fair-value hierarchy. There were no investments classified as Level 3.

Investments at Fair Value as of December 31, 2020			
	Level 1	Level 2	Total
U.S. Government Securities	\$ 6,837,002	\$ -	\$ 6,837,002
Corporate and municipal bonds	-	23,655,871	23,655,871
Mortgaged backed and asset backed securities	-	14,277,198	14,277,198
Other	-	(783,638)	(783,638)
Total investments, at fair value	<u>\$ 6,837,002</u>	<u>\$ 37,149,431</u>	<u>\$ 43,986,433</u>

Investments at Fair Value as of December 31, 2019			
	Level 1	Level 2	Total
U.S. Government Securities	\$ 9,043,502	\$ -	\$ 9,043,502
Corporate bonds	-	15,603,834	15,603,834
Mortgaged backed and asset backed securities	-	7,769,482	7,769,482
Mutual fund	108,715	-	108,715
Interest bearing cash	-	12,836,684	12,836,684
Total investments, at fair value	<u>\$ 9,152,217</u>	<u>\$ 36,210,000</u>	<u>\$ 45,362,217</u>

12. Summary of Information Certified by the Trustees

The Plan administrator has elected the method of annual reporting compliance permitted by 29 CFR 2520.103-8 of the DOL's Rules and Regulations for Reporting and Disclosure under ERISA. The following information included in the financial statements as of December 31, 2020 and 2019 and for the years then ended, was provided and certified by the following trustees as complete and accurate:

- Northern Trust Company as of December 31, 2020 and 2019 and for the year ended December 31, 2020 and for the period from July 1, 2019 to December 31, 2019;
- Bank of New York Mellon, N.A. as of December 31, 2019 and for the period from January 1, 2019 to November 30, 2019; and
- T. Rowe Price Trust Company for the 401(h) Account as of December 31, 2019 and for the period from January 1, 2020 to June 22, 2020 and for the year ended December 31, 2019
- Investments, at fair value
- Net assets held in 401(h) Account
- Non-interest bearing cash
- Accrued interest and dividends
- Receivable and payable for forward foreign exchange contracts
- Due to/from brokers
- Investment income
- The Trust information in Note 10, "XPO CNW Retirement Master Trust"
- Schedule of assets (held at end of year)
- Schedule of reportable transactions

13. Reconciliation to Form 5500

The following is a reconciliation of net assets available for benefits as of December 31:

	<u>2020</u>	<u>2019</u>
Net assets available for benefits per the financial statements	\$2,062,116,858	\$1,862,679,350
Net assets held in the 401(h) Account included as assets in the Form 5500	<u>43,986,433</u>	<u>45,362,217</u>
Net assets available for benefits per the Form 5500	<u><u>\$2,106,103,291</u></u>	<u><u>\$1,908,041,567</u></u>

The assets in the 401(h) Account included in Form 5500 are not available to pay pension benefits and can be used only to pay retiree health benefits. The following are reconciliations of certain changes in net assets available for benefits for the years ended:

	<u>For the Year Ended December 31, 2020</u>		
	<u>Financial</u>	<u>Retiree Health</u>	
	<u>Statements</u>	<u>Savings Account</u>	
		<u>(401(h) Account)</u>	<u>Form 5500</u>
Interest and dividend income	\$ 62,158,502	\$ 1,033,090	\$ 63,191,592
Net appreciation (depreciation) in fair value of investments	219,879,721	(1,300)	219,878,421
Benefits paid to participants	(75,045,898)	(2,347,526)	(77,393,424)
Administrative expenses	(7,554,817)	(60,048)	(7,614,865)

	<u>For the Year Ended December 31, 2019</u>		
	<u>Financial</u>	<u>Retiree Health</u>	
	<u>Statements</u>	<u>Savings Account</u>	
		<u>(401(h) Account)</u>	<u>Form 5500</u>
Interest and dividend income	\$ 32,047,394	\$ 1,095,234	\$ 33,142,628
Net appreciation in fair value of investments	90,626,676	2,919,331	93,546,007
Benefits paid to participants	(72,542,220)	(1,138,010)	(73,680,230)
Administrative expenses	(3,888,788)	(2,954)	(3,891,742)

XPO LOGISTICS PENSION PLAN
SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (HELD AT END OF YEAR)
AS OF DECEMBER 31, 2020

EIN # 94-1444798

PLAN # 005

(a)	(b) Identity of Issuer, Borrower, Lessor or Similar Party	(c) Description of investment including maturity date, rate of interest, collateral, par or maturity value	(d) Cost	(e) Current Value
		Investments held at Northern Trust		
		See attached Northern Trust Company Statement	\$ 1,884,351,628	\$ 2,200,707,664
			<u>\$ 1,884,351,628</u>	<u>\$ 2,200,707,664</u>

See accompanying independent auditor's report and notes to financial statements.

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Non-Interest Bearing Cash - USD</i>			
ARS - Argentine peso	189,310.820	189,310.82	189,310.82
AUD - Australian dollar	90,610.870	90,610.87	90,610.87
CAD - Canadian dollar	69,892.660	69,892.66	69,892.66
CNY - Chinese yuan renminbi	302.840	302.84	302.84
EUR - Euro	1,047,840.070	1,047,840.07	1,047,840.07
GBP - British pound sterling	702,461.140	702,461.14	702,461.14
HKD - Hong Kong dollar	9,110.280	9,110.28	9,110.28
HUF - Hungarian forint	75,211.730	75,211.73	75,211.73
ILS - New Israeli shekel	37.810	37.81	37.81
JPY - Japanese yen	429,255.450	429,255.45	429,255.45
MXN - Mexican peso	21.110	21.11	21.11
PLN - Polish zloty	8.920	8.92	8.92
SGD - Singapore dollar	531.910	531.91	531.91
THB - Thai baht	532.720	532.72	532.72
USD - United States dollar	2,604,867.450	2,604,867.45	2,604,867.45
ZAR - South African rand	51,931.070	51,931.07	51,931.07
Total - all currencies		5,271,926.85	5,271,926.85
Total Non-Interest Bearing Cash - USD		5,271,926.85	5,271,926.85

Receivables - Other - USD

Pending foreign exchange purchases: Colombian peso	0.000	1,139,764.60	1,216,014.37
Pending foreign exchange purchases: Euro	0.000	1,749,336.23	1,786,556.21
Pending foreign exchange purchases: Indonesian rupiah	0.000	719,120.34	735,659.12
Pending foreign exchange purchases: New Israeli shekel	0.000	136,453.35	146,042.67
Pending foreign exchange purchases: Indian rupee	0.000	1,077,500.00	1,089,793.52
Pending foreign exchange purchases: Mexican peso	0.000	3,042,816.10	3,077,444.15
Pending foreign exchange purchases: Polish zloty	0.000	1,429,081.66	1,475,624.22

** All or a portion of this security participates in Securities Lending.

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
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Receivables - Other - USD

Pending foreign exchange purchases: Russian ruble	0.000	1,677,202.23	1,702,935.16
Pending foreign exchange purchases: United States dollar	0.000	57,176,423.43	57,176,423.43
Pending trade sales: Canadian dollar	0.000	43,836.60	44,044.77
Pending trade sales: Euro	0.000	326,198.75	324,474.96
Pending trade sales: British pound sterling	0.000	161,879.57	162,593.23
Pending trade sales: Hong Kong dollar	0.000	12,086.83	12,084.50
Pending trade sales: New Israeli shekel	0.000	13,060.71	13,073.53
Pending trade sales: Singapore dollar	0.000	15,180.63	15,192.69
Pending trade sales: United States dollar	0.000	71,492,671.08	71,492,671.08
Total - all currencies		140,212,612.11	140,470,627.61
Total Receivables - Other - USD		140,212,612.11	140,470,627.61

Interest Bearing Cash - USD

USD - United States dollar	31,817,972.640	31,817,972.64	31,817,972.64
Total - all currencies		31,817,972.64	31,817,972.64
Total Interest Bearing Cash - USD		31,817,972.64	31,817,972.64

*U.S. Government Securities***United States - USD**

FEDERAL HOME LN MTG CORP .75% SEDOL: BMX0GF7	07-21-2025	750,000.000	750,000.00	750,226.95
FEDERAL HOME LOAN MORTGAGE CORP 4% CUSIP: 31329QM57	04-01-2049	59,937.250	64,957.00	65,423.39
FEDERAL NATIONAL MORTGAGE ASSOC 0% CUSIP: 01F020638	03-15-2051	7,858,000.000	8,118,932.82	8,136,106.80
FEDERAL NATIONAL MORTGAGE ASSOC 2% CUSIP: 01F020620	02-15-2051	700,000.000	723,359.38	725,924.92

** All or a portion of this security participates in Securities Lending.

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
U.S. Government Securities			
United States - USD			
FHLMC GOLD Q48875 4.0% DUE 06-01-2047 CUSIP: 3132WN2H4	142,810.340	153,007.89	153,566.41
FHLMC MTN 6.25 07-15-2032 SEDOL: B86ZQC8	100,000.000	150,420.00	154,502.02
FHLMC POOL #QN-3332 2.0% 08-01-2035 CUSIP: 3133G9VZ9	977,350.810	1,017,819.25	1,021,746.22
FHLMC PRIN STRIP PRIN PMT ON 6.875% DEB 2031 03-15-2031 (UNDDATE) SEDOL: BH7R4M2	200,000.000	91,526.00	174,038.43
FNMA DTD 11/03/2000 6.625 11-15-2030 CUSIP: 31359MGK3	4,200,000.000	5,517,288.00	6,359,314.21
FNMA POOL #AT5897 3% DUE 06-01-2043 REG CUSIP: 3138WTRT5	387,750.050	377,813.96	414,290.30
FNMA POOL #AU3195 3% 08-01-2043 BEO CUSIP: 3138X2RR7	416,410.040	405,674.44	443,920.94
FNMA POOL #BE7961 3.5% 02-01-2047 BEO CUSIP: 3140FTZ38	336,403.270	359,452.14	359,632.41
FNMA POOL #BM3934 4.5% 05-01-2048 BEO CUSIP: 3140J8LQ4	617,258.180	673,582.99	678,987.23
FNMA POOL #CA2047 4.5% 07-01-2048 CUSIP: 3140Q9HZ9	54,491.360	59,523.29	60,459.40
FNMA SINGLE FAMILY MORTGAGE 2.5% 30 YEARS SETTLES MARCH SEDOL: BMF7690	8,000,000.000	8,377,812.50	8,407,194.88
FNMA SINGLE FAMILY MORTGAGE 2% 30 YEARS SETTLES JANUARY CUSIP: 01F020612	500,000.000	516,796.88	519,394.53
FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES FEBRUARY SEDOL: BN4NPB1	35,600,000.000	37,652,562.50	37,681,765.54
FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS SETTLES FEBRUARY SEDOL: BMF76H8	7,500,000.000	7,857,421.88	7,864,746.08
FNMA 4.5% MBS 01/10/2048 USD'CA2482F' POOL #CA2482 4.5% DUE 10-01-2048 BEO CUSIP: 3140Q9XL2	56,389.070	61,596.26	62,318.29
FREDDIE MAC 2.5% 01/08/2050 2.5% 08-01-2050 CUSIP: 3133A77F0	485,466.650	511,105.35	516,153.73
FREDDIE MAC 3.0% 01/08/2050 3% 08-01-2050 CUSIP: 3133A73J6	490,620.450	521,667.53	522,807.51
GNMA II JUMBOS 2.5 30 YEARS SETTLES JAN SEDOL: BMVLWK9	500,000.000	524,531.25	529,296.88

** All or a portion of this security participates in Securities Lending.

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
U.S. Government Securities			
United States - USD			
GNMA 2020-H13 REMIC PASSTHRU CTF .53738%07-20-2070 CUSIP: 38380QGU0	188,155.330	187,861.35	188,480.16
GNMAII POOL #MA6602 SER 2050 4.5% DUE 04-20-2050 REG CUSIP: 36179VKP4	176,683.680	189,658.89	189,854.59
GNMAII POOL #MA6658 4.0% DUE 05-20-2050 REG CUSIP: 36179VMF4	186,622.850	198,782.50	199,027.14
GOVERNMENT NATIONAL MORTGAGE ASSOC GNMA # MA6711 3.5% 06-20-2050 SEDOL: BLF80N8	191,154.930	202,385.29	202,685.16
GOVERNMENT NATIONAL MORTGAGE ASSOC 2% 01-15-2051 CUSIP: 21H020618	200,000.000	207,937.50	209,148.44
GOVERNMENT NATIONAL MORTGAGE ASSOC 2% 02-15-2051 CUSIP: 21H020626	200,000.000	207,906.25	208,812.50
RESOLUTION FDG CORP FED BOOK ENTRY PRIN STRIPS GENERIC PRIN PMT 01-15-2030 SEDOL: 2172413	1,200,000.000	743,340.00	1,067,329.31
RESOLUTION FDG CORP FED BOOK ENTRY PRIN STRIPS GENERIC PRIN PMT 04-15-2030 SEDOL: 2739852	900,000.000	552,303.00	799,657.70
UNITED STATES OF AMER TREAS BOND 3.125% 11-15-2028 SEDOL: BGRW840	59,873,000.000	65,714,935.98	70,888,696.78
UNITED STATES OF AMER TREAS NOTES DTD 08/15/2020 .625% 08-15-2030 SEDOL: BMDNWC5	5,164,000.000	5,025,202.79	5,034,900.00
UNITED STATES TREAS BD STRIPPED PRIN PMTZCP 11-15-2043 REG SEDOL: BN801K9	28,860,000.000	13,078,291.19	20,158,684.60
UNITED STATES TREAS BD STRIPPED PRIN PMT02-15-2044 REG SEDOL: BZ0RQY1	19,500,000.000	8,226,731.20	13,526,540.63
UNITED STATES TREAS BDS 1.375% 11-15-2040 SEDOL: BNG0BM3	16,930,000.000	16,721,943.30	16,739,537.50
UNITED STATES TREAS BDS BD 3.125% DUE 02-15-2043 REG SEDOL: B89T3Q0	5,923,000.000	6,497,960.97	7,768,616.04
UNITED STATES TREAS BDS DTD 00206 4.5% DUE 05-15-2038 REG SEDOL: BSTJV1	4,072,000.000	4,993,668.30	6,149,674.40
UNITED STATES TREAS BDS DTD 00271 1.125%DUE 08-15-2040 SEDOL: BKVKF47	40,000.000	38,518.75	37,868.75
UNITED STATES TREAS BDS DTD 08/15/2020 1.375% 08-15-2050 SEDOL: BMDNWD6	38,605,000.000	36,062,289.12	36,155,995.32
UNITED STATES TREAS BDS DTD 11/15/2020 1.625% 11-15-2050 SEDOL: BN7JWV5	6,169,000.000	6,101,723.68	6,145,866.25

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
U.S. Government Securities			
United States - USD			
UNITED STATES TREAS BDS TREASURY BOND 2.375% DUE 11-15-2049 REG SEDOL: BKVKB94	15,349,100.000	19,049,964.62	18,030,995.44
UNITED STATES TREAS BDS 00205 4.375% DUE02-15-2038 REG SEDOL: BD0CMD3	2,043,000.000	2,483,752.32	3,037,206.79
UNITED STATES TREAS BDS 1.25% DUE 05-15-2050 SEDOL: BMHCRG7	1,335,000.000	1,290,472.93	1,211,095.31
UNITED STATES TREAS BDS 1.375 02-15-2044 REG SEDOL: BK0HZL6	1,150,000.000	1,306,526.58	1,849,430.78
UNITED STATES TREAS BDS 2.25% 08-15-2049 SEDOL: BK9DLC8	27,290,000.000	30,801,216.33	31,231,059.70
UNITED STATES TREAS BDS 3.0% DUE 08-15-2048 SEDOL: BFZLQN7	10,637,000.000	11,624,817.98	13,993,056.57
UNITED STATES TREAS BDS 4.375% DUE 11-15-2039 SEDOL: BYQLV23	1,300,000.000	1,538,429.35	1,965,945.31
UNITED STATES TREAS BILLS 04-08-2021 UNITED STATES TREAS BILLS SEDOL: BMD3QR8	2,000,000.000	1,999,582.22	1,999,608.34
UNITED STATES TREAS BONDS 1.0% 02-15-2049 SEDOL: BDVLC40	890,000.000	1,255,155.21	1,296,119.92
UNITED STATES TREAS INFL INDEX NTS 0.500005% 01-15-2028 SEDOL: BFWMB38	680,000.000	667,934.59	813,829.07
UNITED STATES TREAS NTS 2.875% 08-15-2028 SEDOL: BFZLQP9	3,827,000.000	3,866,030.35	4,445,449.17
UNITED STATES TREAS NTS DTD 08/15/2015 2% DUE 08-15-2025 REG SEDOL: BYS2RD7	12,510,000.000	12,018,425.88	13,474,638.34
UNITED STATES TREAS NTS DTD 11/15/2015 2.25% DUE 11-15-2025 REG SEDOL: BZ56W56	12,600,000.000	11,901,372.59	13,759,593.75
UNITED STATES TREAS NTS DTD 11/15/2016 2.0% 11-15-2026 REG SEDOL: BYYRSN3	19,884,000.000	20,554,035.75	21,641,714.58
UNITED STATES TREAS NTS 1.625% 08-31-2022 SEDOL: BZ7PDQ9	3,500,000.000	3,601,171.88	3,586,953.13
UNITED STATES TREAS NTS 1.875% 08-31-2024 SEDOL: BZ7PDR0	4,980,000.000	5,028,243.75	5,280,356.25
UNITED STATES TREAS NTS 2.625% DUE 02-15-2029 REG SEDOL: BJ7G9F1	17,713,000.000	19,250,104.30	20,333,970.47
UNITED STATES 0% TREAS BILLS DUE 03-25-2021REG DTD 03/26/2020 SEDOL: BKPSY39	200,000.000	199,944.58	199,966.67

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
U.S. Government Securities			
United States - USD			
UNITED STS TREAS NTS .5% 10-31-2027 SEDOL: BMVVTX8	240,000.000	238,621.88	238,125.00
UNITED STS TREAS NTS DTD .875% 11-15-2030 SEDOL: BN7JWT3	4,358,000.000	4,342,591.88	4,343,700.32
US TREASURY N/B 2.25% 11-15-2024 SEDOL: BSJWZX0	6,428,000.000	6,609,026.17	6,924,663.41
US TREASURY N/B 1.5% DUE 02-15-2030 REG SEDOL: BK8ZZ12	24,709,000.000	26,206,188.28	26,140,384.71
US TREASURY N/B 2.875% DUE 11-30-2023 REG SEDOL: BGSLD29	610,000.000	639,094.14	657,989.85
US TREASURY N/B 2% DUE 02-15-2050 REG SEDOL: BK8ZZ34	7,800,000.000	8,588,369.19	8,471,531.25
UTD STATES TREAS ZERO CPN 0% DUE 02-15-2049 SEDOL: BHZ6584	10,335,000.000	5,864,444.39	6,452,373.35
UTD STATES TREAS ZERO CPN 0% DUE 11-15-2043 SEDOL: BQ1K378	8,750,000.000	2,533,912.50	5,983,907.21
UTD STATES TREAS 1.75% DUE 12-31-2024 SEDOL: BKRM495	22,410,000.000	23,632,901.83	23,739,718.42
UTD STATES TREAS 2.125% 11-30-2024 SEDOL: BF2W116	4,700,000.000	4,809,437.50	5,042,769.54
Total United States - USD		471,340,060.34	507,419,344.99
Total U.S. Government Securities		471,340,060.34	507,419,344.99
Corporate Debt Instruments - Preferred			
Australia - USD			
RIO TINTO FIN USA 5.2 DUE 11-02-2040 SEDOL: B5TZB18	200,000.000	219,594.97	292,891.15
Total Australia - USD		219,594.97	292,891.15
Netherlands - USD			
SHELL INTERNATIONAL FIN 4.375% DUE 05-11-2045 SEDOL: BXQ9DY6	2,170,000.000	2,220,182.53	2,859,258.30
SHELL INTERNATIONAL FIN 4.55 DUE 08-12-2043 REG SEDOL: BCZQWS8	50,000.000	53,777.54	66,430.10

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Preferred			
Netherlands - USD			
SHELL INTL FIN B V 6.375% DUE 12-15-2038 SEDOL: B90FLN7	65,000.000	84,849.06	101,104.19
Total Netherlands - USD		2,358,809.13	3,026,792.59
United Kingdom - USD			
LLOYDS BANK PLC 7.5%-VAR SNR 02/04/2032 USD SEDOL: B7KDP57	600,000.000	459,000.00	506,477.67
Total United Kingdom - USD		459,000.00	506,477.67
United States - USD			
ABBOTT LABS 4.75% DUE 11-30-2036 SEDOL: BYVQ5V0	470,000.000	466,992.00	646,493.96
ABBOTT LABS 4.9% DUE 11-30-2046 SEDOL: BYQH58	680,000.000	686,997.39	1,008,102.68
ANTHEM INC 4.65% DUE 01-15-2043 SEDOL: BLSP6D8	2,005,000.000	2,188,397.35	2,627,652.03
BURL NORTHN DEB 5.05 DUE 03-01-2041 SEDOL: B3N60C7	600,000.000	636,114.80	836,099.97
BURL NORTHN SANTA FE CORP DEB DTD 08/01/1997 7.25 8-1-2097/07-31-2097 REG SEDOL: BJFCW18	100,000.000	148,528.00	191,681.08
BURL NORTHN SANTA 4.95% DUE 09-15-2041 SEDOL: B61QXW1	1,000,000.000	1,084,040.00	1,386,975.91
BURL NORTHN SANTA 5.75% DUE 05-01-2040 SEDOL: B4PXK12	725,000.000	908,345.25	1,074,978.13
BURLINGTON NORTHN SANTA FE LLC 4.9 DUE 04-01-2044 REG SEDOL: BKH0LR6	250,000.000	272,410.00	352,524.69
BURLINGTON NORTHN SANTA 4.55 09-01-2044 SEDOL: BQ26P46	385,000.000	441,006.40	520,037.39
CATERPILLAR FINL SVCS CORP MEDIUM TERM NTRANCHE # TR 00781 3.15% DUE 09-07-2021 SEDOL: BFY0KJ9	100,000.000	102,816.00	101,932.72
CHEVRON CORP NEW 2.978% DUE 05-11-2040 SEDOL: BLB4P80	181,000.000	181,000.00	200,380.22
CHUBB CORP 6.5% DUE 05-15-2038 SEDOL: B87C800	1,375,000.000	1,840,476.30	2,195,530.87
COCA COLA CO FIXED 2.125% DUE 09-06-2029 SEDOL: BJBXY53	515,000.000	514,814.60	551,092.12

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Preferred			
United States - USD			
COMWLTH EDISON CO 6.45% DUE 01-15-2038 SEDOL: BG48VJ7	887,000.000	1,120,584.68	1,360,534.64
CONOCOPHILLIPS GTD NT 6.5 DUE 02-15-2039REG SEDOL: B4T4431	1,525,000.000	1,933,954.47	2,358,517.97
CONOCOPHILLIPS 5.9% DUE 05-15-2038 SEDOL: BG48SD0	330,000.000	411,063.58	476,033.44
CONSUMERS ENERGY 3.25% DUE 08-15-2046 SEDOL: BYQHNP8	125,000.000	130,180.00	142,491.13
DEERE JOHN CAP CORP MEDIUM TERM 2.35% DUE 01-08-2021 SEDOL: BF5MV35	35,000.000	35,086.80	35,006.19
DUKE ENERGY PROGRESS LLC 3.45% DUE 03-15-2029 SEDOL: BJLV5M1	725,000.000	722,013.00	842,146.23
DUKE ENERGY 4.375% DUE 03-30-2044 SEDOL: BJZD6S6	330,000.000	330,462.00	423,901.47
ENTERGY LA LLC FIXED 2.9% DUE 03-15-2051 SEDOL: BJN50H1	610,000.000	636,919.30	651,251.13
ENTERGY TEX INC 1.75% DUE 03-15-2031 SEDOL: BLB20M3	325,000.000	323,797.50	325,756.98
EXXON MOBIL CORP 2.222% DUE 03-01-2021 SEDOL: BYYD0M4	155,000.000	156,788.70	155,222.25
GEN DYNAMICS CORP FIXED 4.25% DUE 04-01-2040 SEDOL: BMFFMZ2	490,000.000	484,267.00	637,836.28
HERSHEY CO 2.65% DUE 06-01-2050 SEDOL: BMWP0F1	270,000.000	269,111.70	286,053.40
HOME DEPOT INC 4.4 DUE 03-15-2045 REG SEDOL: BR30BC4	900,000.000	886,023.00	1,196,392.54
JOHNSON & JOHNSON 3.55% DUE 03-01-2036 SEDOL: BD31B74	20,000.000	19,895.00	24,699.14
LEGG MASON INC 5.625 DUE 01-15-2044 REG SEDOL: BJ4H805	200,000.000	205,116.00	286,990.85
MEDTRONIC INC 4.625% DUE 03-15-2045 SEDOL: BYMLDL0	25,000.000	31,962.60	35,469.34
NIKE INC 3.625% DUE 05-01-2043 SEDOL: B75MXV1	260,000.000	301,542.80	317,109.26
NOBLE ENERGY INC 4.95% DUE 08-15-2047 SEDOL: BD0NMR0	379,000.000	372,233.50	539,787.06

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Preferred</i>			
United States - USD			
NOBLE ENERGY INC 5.05% DUE 11-15-2044 SEDOL: BSJV4K7	219,000.000	216,073.84	308,187.71
NOBLE ENERGY INC 5.25% DUE 11-15-2043 SEDOL: BLSP519	405,000.000	402,670.84	581,762.01
ORACLE CORP 2.8% DUE 07-08-2021 SEDOL: BP4W556	1,074,000.000	1,099,432.32	1,088,248.88
PACIFICORP 4.125% DUE 01-15-2049 SEDOL: BF2WX10	467,000.000	447,680.21	600,441.10
PEPSICO INC 4.25% DUE 10-22-2044 SEDOL: BRWR319	310,000.000	305,787.10	404,222.40
PFIZER INC NT 7.2 DUE 03-15-2039 SEDOL: B8MJDB2	250,000.000	356,865.26	432,164.30
PFIZER INC 3.45% 03-15-2029 SEDOL: BJ1G656	550,000.000	548,707.50	642,825.25
PHILIP MORRIS INTERNATIONAL INC 3.875 BDS DUE 08-21-2042 USD1000 SEDOL: B90G0K0	510,000.000	493,662.82	600,501.35
PHILIP MORRIS INTL INC 4.875 DUE 11-15-2043 SEDOL: BGM0MQ9	600,000.000	613,836.00	804,649.39
PHILIP MORRIS INTL 1.75% DUE 11-01-2030 SEDOL: BLNL4Q0	566,000.000	560,294.72	573,030.97
PHILIP MORRIS INTL 4.125% DUE 03-04-2043 SEDOL: B83KB65	1,480,000.000	1,418,623.55	1,811,751.96
PUB SVC ELEC GAS FIXED 2.05% DUE 08-01-2050 SEDOL: BMDNW58	7,000.000	6,380.50	6,579.56
PUBLIC SVC ELEC GAS CO SECD MEDIUM TERM 3.2% DUE 08-01-2049 SEDOL: BK5HXM8	625,000.000	629,358.13	715,967.90
SAN DIEGO GAS & ELEC CO 1ST MTG BD SER MMM 4.3 DUE 04-01-2042 SEDOL: B52NTT3	910,000.000	924,442.00	1,084,188.54
SAN DIEGO GAS & FIXED 3.32% DUE 04-15-2050 SEDOL: BM7SRR6	205,000.000	204,727.35	233,054.01
SOUTHN CAL GAS CO 3.95% DUE 02-15-2050 SEDOL: BJQLGX4	400,000.000	399,028.00	500,445.02
TRAVELERS PPTY CAS CORP 7.75 DUE 04-15-2026 REG SEDOL: 2888572	130,000.000	180,798.80	173,192.94
UNITEDHEALTH GROUP FIXED 4.25% DUE 06-15-2048 SEDOL: BG08PD3	710,000.000	705,115.20	948,090.99

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Preferred</i>			
United States - USD			
UNITEDHEALTH GROUP 4.25% DUE 03-15-2043 SEDOL: B97GZH5	550,000.000	498,759.25	720,331.88
UNITEDHEALTH GROUP 4.625% DUE 07-15-2035 SEDOL: BYTRVR3	120,000.000	120,070.72	160,800.24
UNITEDHEALTH GROUP 4.7% DUE 02-15-2021 SEDOL: B433C30	100,000.000	100,277.00	100,309.81
UNITEDHEALTH GROUP 5.8% DUE 03-15-2036 SEDOL: BG49576	850,000.000	1,043,409.00	1,270,555.23
UNITEDHEALTH GROUP 6.875% DUE 02-15-2038 SEDOL: BG49598	1,365,000.000	1,922,668.00	2,236,281.63
VISA INC 3.65% 09-15-2047 SEDOL: BD5WHT9	80,000.000	79,914.20	100,265.11
VISA INC 4.3% DUE 12-14-2045 SEDOL: BYPHFN1	900,000.000	898,497.00	1,232,764.34
WAL-MART STORES 4.3 DUE 04-22-2044 SEDOL: BLS12B6	88,000.000	88,081.84	118,028.83
WALMART INC 4% DUE 04-11-2043 SEDOL: B8SZHR8	330,000.000	291,763.61	423,969.94
WELLPOINT INC 3.7% DUE 08-15-2021 SEDOL: B4JSJS3	1,060,000.000	1,082,112.80	1,072,798.54
WELLPOINT INC 5.1% DUE 01-15-2044 SEDOL: BCSCZN9	90,000.000	87,221.27	124,810.34
WELLPOINT INC 6.375% DUE 06-15-2037 SEDOL: BG496S4	80,000.000	98,940.72	115,738.73
WYETH NT 5.95 DUE 04-01-2037/03-27-2007 BEO SEDOL: B91ZLT2	30,000.000	38,547.00	44,974.43
Total United States - USD		33,706,686.27	41,019,614.40
Total Corporate Debt Instruments - Preferred		36,744,090.37	44,845,775.81
<i>Corporate Debt Instruments - Other</i>			
Australia - USD			
ASCIANO FIN LTD 6% DUE 04-07-2023 CUSIP: 04363UAD8	800,000.000	795,880.00	874,815.99
PVTPL COMMONWEALTH BK AUSTRALIA SR NT 144A 3.743% DUE 09-12-2039 BEO CUSIP: 202712BL8	1,190,000.000	1,190,000.00	1,400,629.81

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Australia - USD			
PVTPL GOODMAN US FIN THREE LLC 3.7% DUE 03-15-2028 SEDOL: BD35F63	500,000.000	498,155.00	545,142.99
PVTPL NEWCREST FIN PTY LTD GTD NT 144A 4.2% DUE 05-13-2050/05-13-2020 BEO CUSIP: 65120FAE4	402,000.000	399,893.52	491,378.20
PVTPL NEWCREST FIN PTY LTD GTD SR NT 5.75 DUE 11-15-2041 BEO SEDOL: B717LG1	475,000.000	474,702.65	658,285.32
PVTPL NEWCREST FIN PTY LTD 3.25% DUE 05-13-2030 CUSIP: 65120FAD6	200,000.000	199,356.00	220,911.98
PVTPL SCENTRE MANAGEMENT LTD 4.375% DUE 05-28-2030 BEO SEDOL: BL58D28	255,000.000	254,426.25	293,875.27
PVTPL WOODSIDE FIN LTD FIXED 4.5% 03-04-2029 BEO CUSIP: 980236AQ6	100,000.000	99,817.00	111,611.11
PVTPL WOODSIDE FIN LTD GTD NT 3.7% 03-15-2028 CUSIP: 980236AP8	100,000.000	99,931.00	106,562.07
WESTPAC BKG FIXED 2.668% DUE 11-15-2035 CUSIP: 961214EP4	440,000.000	440,000.00	453,270.40
Total Australia - USD		4,452,161.42	5,156,483.14
Belgium - USD			
ANHEUSER BUSCH INBEV WOR 5.55% 01-23-2049 SEDOL: BJ555R4	1,540,000.000	1,582,281.15	2,189,684.59
ANHEUSER BUSCH INC 4.439% DUE 10-06-2048 SEDOL: BF7MH35	540,000.000	547,117.20	672,148.04
ANHEUSER BUSCH 5.8% DUE 01-23-2059 SEDOL: BJ555P2	1,990,000.000	1,982,935.50	3,063,370.36
ANHEUSER-BUSCH COS LLC CORP 4.7% 02-01-2036 SEDOL: BK5XW52	610,000.000	587,979.00	774,875.22
ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046 SEDOL: BJXS2M9	3,210,000.000	3,078,561.59	4,173,740.23
ANHEUSER-BUSCH FIXED 4.5% DUE 06-01-2050 SEDOL: BM8MLZ3	380,000.000	379,711.20	479,658.74
ANHEUSER-BUSCH 4.375% DUE 04-15-2038 SEDOL: BDZ7GD1	530,000.000	522,341.50	656,244.81
ANHEUSER-BUSCH 4.6% DUE 04-15-2048 SEDOL: BDZ78X5	4,929,000.000	4,633,391.92	6,237,163.31
Total Belgium - USD		13,314,319.06	18,246,885.30

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<i>Corporate Debt Instruments - Other</i>			
Brazil - USD			
BANCO BTG PACTUAL S A CAYMAN IS 5.5% 01-31-2023 CUSIP: 05971BAD1	300,000.000	283,875.00	321,780.00
EMBRAER NETH FIN B 5.05% DUE 06-15-2025 SEDOL: BYNJD24	100,000.000	101,125.00	106,001.00
PETROBRAS GLOBAL FIN B V 6.9% 03-19-2049 SEDOL: BJDS8N2	800,000.000	800,000.00	1,014,000.00
PETROBRAS GLOBAL FIXED 6.75% DUE 06-03-2050 SEDOL: BMBKJB6	975,000.000	956,572.50	1,211,437.50
PETROBRAS GLOBAL 7.25% DUE 03-17-2044 SEDOL: BKX5BP3	425,000.000	408,072.25	548,250.00
PETROBRAS INTL FIN 6.75% DUE 01-27-2041 SEDOL: BF2H6B6	1,925,000.000	1,916,897.56	2,391,831.75
PVTPL BANCO BTG PACTUAL S A CAYMAN IS BRH 4.5% DUE 01-10-2025 CUSIP: 05971AAE1	300,000.000	303,000.00	320,628.00
PVTPL RIO OIL FIN TR SER 2014-1 144A 6.25 DUE 07-06-2024 CUSIP: 76716XAA0	682,862.250	683,045.13	754,569.61
PVTPL RIO OIL FIN TR 8.2% DUE 04-06-2028 CUSIP: 76716XAC6	661,500.000	0.00	740,886.62
PVTPL ULTRAPAR INTL S A NT 5.25% DUE 06-06-2029 BEO CUSIP: 90401CAC3	1,225,000.000	1,225,000.00	1,364,343.75
PVTPL YARA INTL ASA NT 144A 3.148% DUE 06-04-2030/06-04-2020 BEO CUSIP: 984851AG0	100,000.000	100,000.00	108,278.30
RIO OIL FIN TR 9.75% 01-06-2027 SEDOL: BSRG578	1,121,688.240	1,103,382.91	1,298,365.35
SUZANO AUSTRIA FIXED 6% DUE 01-15-2029 SEDOL: BJV3SV7	200,000.000	198,128.00	240,502.00
SUZANO AUSTRIA 7% DUE 03-16-2047 CUSIP: 86964WAB8	200,000.000	219,640.00	266,752.00
VALE OVERSEAS LTD 6.25% DUE 08-10-2026 SEDOL: BD4G7B4	900,000.000	1,032,490.00	1,116,000.00
VALE OVERSEAS LTD 6.875% DUE 11-10-2039 SEDOL: B5B54D9	100,000.000	108,250.00	148,876.00
VALE OVERSEAS LTD 6.875% DUE 11-21-2036 SEDOL: B1HMKF0	676,000.000	809,376.00	990,765.88
YARA INTERNATIONAL ASA 144A 4.75% DUE 06-01-2028 BE CUSIP: 984851AF2	100,000.000	99,748.00	118,580.68
Total Brazil - USD		10,348,602.35	13,061,848.44

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
Canada - USD			
BARRICK GOLD CORP 5.25% DUE 04-01-2042 SEDOL: B8L1XS6	150,000.000	139,911.28	206,898.42
BARRICK N AMER FIN 5.7% DUE 05-30-2041 SEDOL: B4TYCN7	370,000.000	356,640.99	535,341.19
BARRICK N AMER FIN 5.75% DUE 05-01-2043 SEDOL: BCRWZ96	630,000.000	638,118.29	918,879.35
BROOKFIELD FIN INC FIXED 4.7% 09-20-2047 SEDOL: BZ0WZL6	700,000.000	706,424.00	885,809.72
CANADIAN NAT RES LTD 2.95% DUE 07-15-2030/06-24-2020 REG SEDOL: BMBQJK3	217,000.000	226,544.43	232,115.46
CDN NAT RES LTD FIXED 4.95% DUE 06-01-2047 SEDOL: BF47XX5	1,142,000.000	1,215,126.68	1,450,412.06
CDN NATL RAILWAYS 3.2% SNR 02/08/2046 USD2000 SEDOL: BD81YW5	30,000.000	33,153.00	35,527.05
CDN PAC RY CO NEW 5.75% DUE 01-15-2042 SEDOL: B6SWNL1	1,275,000.000	1,457,173.50	1,852,592.05
CDN PAC RY CO NEW 5.95% DUE 05-15-2037 SEDOL: B1X9JN6	835,000.000	1,051,124.00	1,241,356.58
CDN PAC RY CO NEW 6.125% DUE 09-15-2115 SEDOL: BF47XY6	400,000.000	515,800.44	669,720.00
CI FINL CORP 3.2% DUE 12-17-2030 SEDOL: BL6LGW7	1,440,000.000	1,451,010.30	1,473,492.44
EMERA US FIN LP 4.75% DUE 06-15-2046 SEDOL: BYMVD32	500,000.000	499,328.00	639,400.05
FAIRFAX FINANCIAL HLDGS LTD 4.62% DUE 04-29-2030 CUSIP: 303901BF8	700,000.000	700,000.00	783,230.22
NUTRIEN LTD FIXED 3.95% DUE 05-13-2050 CUSIP: 67077MAX6	217,000.000	216,431.46	264,665.30
NUTRIEN LTD 5.0% 04-01-2049 SEDOL: BJH0CT8	820,000.000	835,598.90	1,134,037.97
PVTPL WEST FRASER TIMBER LTD 4.35% 10-15-2024 CUSIP: 952845AE5	200,000.000	200,000.00	209,031.19
PVTPL XSTRATA FIN CDA LTD C CRP XTAL 6.96.9% DUE 11-15-2037 BEO SEDOL: B298075	180,000.000	204,718.95	247,424.40
PVTPL XSTRATA FIN CDA LTD GTD NT 5.3 DUE10-25-2042 BEO CUSIP: 98417EAR1	280,000.000	277,208.40	343,386.40

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Canada - USD			
ROYAL BK CDA GLOBAL MEDIUM TERM SR BK NT2.25% DUE 11-01-2024 CUSIP: 78015K7C2	1,350,000.000	1,347,003.00	1,436,140.10
ROYAL BK CDA GLOBAL MEDIUM TERM 3.2% 04-30-2021 CUSIP: 78013XKG2	150,000.000	149,893.50	151,437.29
TRANSALTA CORP 6.5% DUE 03-15-2040 SEDOL: B640X20	200,000.000	207,000.00	220,120.00
TRANSCANADA FIXED 5.1% DUE 03-15-2049 SEDOL: BGQX9L8	850,000.000	931,175.50	1,137,450.76
TRANSCANADA TR FLTGT RT 5.3% DUE 03-15-2077 CUSIP: 89356BAC2	2,825,000.000	2,819,031.25	2,994,500.00
TRANSCANADA TR SUB TR NT SER 2015-A DUE 05-20-2075/05-20-2025 REG CUSIP: 89356BAA6	400,000.000	377,000.00	438,347.20
TRANSCANADA 4.875% DUE 05-15-2048 SEDOL: BD366Z2	375,000.000	347,835.00	484,917.14
YAMANA GOLD INC FIXED 4.625% 12-15-2027 CUSIP: 98462YAD2	850,000.000	858,623.82	929,361.87
Total Canada - USD		17,761,874.69	20,915,594.21
Cayman Islands - USD			
ACIS CLO 2014-4 VAR RT 1.6449% DUE 05-01-2026 CUSIP: 00100VAC4	16,032.170	16,060.23	16,030.94
PVTPL AVERY PT VI CLO LTD SER 15-6A CL A-R FLTGT RATE 08-05-2027 BEO CUSIP: 05363LAU7	240,219.910	240,460.13	239,582.10
PVTPL CVP CLO 2017-2 LTD/CVP CLO 2017-2 LLC NT CL A FLTGT RATE 144A VAR RT CUSIP: 12662CAA5	400,000.000	398,800.00	398,257.72
Total Cayman Islands - USD		655,320.36	653,870.76
Chile - USD			
CELULOSA ARAUCO Y FIXED 5.5% DUE 11-02-2047 CUSIP: 151191BD4	200,000.000	199,416.00	239,500.00
PVTPL CORPORACION NACIONAL DEL COBRE DE CHILE NT 144A 5.625% DUE 10-18-2043 BEO SEDOL: BFPCY03	875,000.000	1,013,451.75	1,203,535.53
Total Chile - USD		1,212,867.75	1,443,035.53

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
China - USD			
PVTPL GLOBAL AIRCRAFT LEASING CO LTD 6.5% DUE 09-15-2024/07-31-2019 BEO CUSIP: 37960JAA6	1,284,950.000	1,266,058.41	1,146,817.88
PVTPL NXP B V/NXP FDG LLC SR NT 144A 5.55% DUE 12-01-2028 BEO CUSIP: 62947QAY4	200,000.000	199,518.00	254,840.58
PVTPL NXP B V/NXP FDG LLC/NXP USA 4.3% 06-18-2029 CUSIP: 62954HAB4	500,000.000	498,270.00	595,910.81
PVTPL NXP B V/NXP FDG LLC/NXP USA INC 3.15% DUE 05-01-2027/05-01-2020 BEO CUSIP: 62954HAC2	200,000.000	199,602.00	220,510.38
PVTPL PROSUS N V 4.027% DUE 08-03-2050/08-03-2020 BEO CUSIP: 74365PAD0	1,350,000.000	1,380,600.00	1,414,546.00
PVTPL TENCENT HLDGS LTD MEDIUM TERM NTS 3.975% 04-11-2029 CUSIP: 88032WAN6	300,000.000	299,901.00	341,814.53
PVTPL TENCENT HOLDINGS LIMITED 3.24% 06-03-2050 CUSIP: 88032WAV8	600,000.000	601,460.00	620,101.21
Total China - USD		4,445,409.41	4,594,541.39
Colombia - USD			
BANCOLOMBIA S A SR NT 4.625% DUE 12-18-2029/12-18-2024 REG SEDOL: BJVS9V9	400,000.000	400,000.00	420,004.00
ECOPETROL S A 5.375% DUE 06-26-2026 SEDOL: BYMXKQ0	520,000.000	516,505.60	598,920.40
ECOPETROL S A 5.875% DUE 05-28-2045 SEDOL: BMQXLW5	451,000.000	442,341.35	545,935.50
Total Colombia - USD		1,358,846.95	1,564,859.90
France - USD			
ALTICE FRANCE S.A. TERM LOAN B13 01-13-2026 CUSIP: F6628DAM6	98,000.000	95,550.00	97,428.66
BNP PARIBAS / BNP 5 DUE 01-15-2021 SEDOL: B3QB126	320,000.000	332,185.60	320,422.52
BNP PARIBAS 7% DUE 12-29-2999 CUSIP: 05565AGF4	760,000.000	760,000.00	900,600.00
LAFARGE S A 7.125% DUE 07-15-2036 CUSIP: 505861AC8	2,700,000.000	3,240,000.00	3,935,890.87
ORANGE NT STEP UP 03-01-2031 02-28-2031 SEDOL: B2PPTQ2	775,000.000	1,005,399.75	1,274,806.44

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
France - USD			
PVTPL BNP PARIBAS SR NON PFD MED 4.4% 08-14-2028 CUSIP: 09659W2F0	400,000.000	397,856.00	474,027.85
PVTPL BNP PARIBAS SR NON 3.052% DUE 01-13-2031 CUSIP: 09659W2K9	200,000.000	200,000.00	218,245.59
PVTPL BNP PARIBAS 4.625% DUE 03-13-2027 BEO SEDOL: BYVL6P6	1,275,000.000	1,358,679.50	1,484,663.73
SOCIETE GENERALE 7.375% DUE 12-31-2049 CUSIP: 83367TBV0	700,000.000	685,125.00	755,125.00
TOTAL CAP INTL 3.127% DUE 05-29-2050 REG SEDOL: BMYC5X3	1,345,000.000	1,345,000.00	1,457,654.73
WEA FIN LLC 3.5% DUE 06-15-2029 SEDOL: BKKDHL8	136,000.000	135,090.16	142,524.42
Total France - USD		9,554,886.01	11,061,389.81
Germany - USD			
BAYER US FIN II 4.875% DUE 06-25-2048 SEDOL: BD103H7	2,675,000.000	2,626,565.07	3,445,189.13
DEUTSCHE BK AG N Y FIXED 4.25% DUE 10-14-2021 SEDOL: BFWFZJ1	500,000.000	498,815.00	512,713.46
DEUTSCHE BK AG N Y FLTG RT 3.547% DUE 09-18-2031 SEDOL: BM8TGN7	1,300,000.000	1,300,000.00	1,408,863.60
DEUTSCHE BK AG N Y FLTG RT 3.961% DUE 11-26-2025 SEDOL: BK6X336	1,800,000.000	1,800,000.00	1,967,111.69
DEUTSCHE TELEKOM STEP CPN 8.75% DUE 06-15-2030 SEDOL: B1S7195	470,000.000	684,793.05	743,622.04
PVPTL BAYER US FIN II LLC 4.625% 06-25-2038 SEDOL: BYZMHJ6	1,375,000.000	1,353,495.00	1,671,183.35
PVTPL BAYER US FIN II LLC 2.75% 07-15-2021 SEDOL: BFY8S66	300,000.000	293,625.00	303,705.56
PVTPL BMW FIN N V GTD NT 3C7 2.4% DUE 08-14-2024 BEO CUSIP: 05600LAB2	1,075,000.000	1,074,276.73	1,139,441.61
PVTPL DAIMLER FIN NORTH AMER LLC 2.7% 06-14-2024 SEDOL: BKFV9K0	950,000.000	948,356.50	1,017,119.82
PVTPL E.ON INTERNATIONAL FIN B.V GTDNT 144A 6.65 DUE 04-30-2038/04-22-2008 BEO SEDOL: B2R0TK9	100,000.000	126,389.00	149,134.37
Total Germany - USD		10,706,315.35	12,358,084.63

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Hong Kong - USD			
MELCO RESORTS FIN 5.375% SNR 04/12/2029 USD SEDOL: BKBZDW6	701,000.000	720,300.10	727,777.28
PVTPL AIA GROUP LTD GLOBAL MEDIUM TERM NTS BOO 3.2% DUE 09-16-2040 CUSIP: 00131LAK1	440,000.000	439,291.60	461,287.20
PVTPL AIA GROUP LTD GLOBAL MEDIUM TERM NTS BOO 3.375 DUE 04-07-2030 CUSIP: 00131LAJ4	300,000.000	299,118.00	336,244.87
PVTPL MELCO RESORTS FIN LTD 5.375% DUE 12-04-2029 BEO CUSIP: 58547DAD1	2,569,000.000	2,598,434.28	2,667,132.43
PVTPL MELCO RESORTS FINANCE LIMITED 5.75% 07-21-2028 CUSIP: 58547DAE9	1,000,000.000	1,000,000.00	1,065,500.00
Total Hong Kong - USD		5,057,143.98	5,257,941.78
India - USD			
PVTPL ADANI ELECTRICITY MUMBAI LTD SR SECD NT 144A 3.949% DUE 02-12-2030 CUSIP: 00654GAA1	400,000.000	400,000.00	423,600.01
PVTPL AZURE POWER 5.5% DUE 11-03-2022 BEO CUSIP: 05502JAA8	600,000.000	609,000.00	615,180.00
PVTPL RENEW PWR PRIVATE LTD 5.875% DUE 03-05-2027 CUSIP: 75975AAA8	200,000.000	200,000.00	211,869.77
Total India - USD		1,209,000.00	1,250,649.78
Indonesia - USD			
PERUSAHAAN 4% DUE 06-30-2050 CUSIP: 71568PAP4	700,000.000	687,981.00	718,407.19
PT PERTAMINA 4.175% DUE 01-21-2050 CUSIP: 69370PAG6	200,000.000	200,000.00	215,392.20
PVTPL STAR ENERGY GEOTHERMAL WAYANG WINDU LTD CORP 6.75 % DUE 04-24-2033 CUSIP: 85511XAC4	272,100.000	286,521.30	307,657.14
Total Indonesia - USD		1,174,502.30	1,241,456.53
Ireland - EUR			
GE CAP EU FDG UNLI 6.025% GTD SNR 01/03/38 EUR SEDOL: B2Q3BC5	310,000.000	522,960.61	585,473.87
Total Ireland - EUR		522,960.61	585,473.87

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Ireland - USD			
AERCAP IRELAND CAP DESIGNATED ACTIVITY C4.5% DUE 09-15-2023 REG SEDOL: BMB31T7	950,000.000	943,967.50	1,030,011.43
AERCAP IRELAND CAP FIXED 3.15% DUE 02-15-2024 SEDOL: BMDWCC2	1,100,000.000	1,092,619.00	1,153,089.91
AVOLON HLDGS FDG 2.875% DUE 02-15-2025 CUSIP: 05401AAH4	300,000.000	299,643.00	305,899.98
AVOLON HLDGS FDG 4.375% DUE 05-01-2026 CUSIP: 05401AAG6	1,335,000.000	1,329,618.06	1,446,198.53
AVOLON HLDGS FDG 5.5% DUE 01-15-2026 CUSIP: 05401AAK7	1,200,000.000	1,199,076.00	1,359,506.87
DELOS FINANCE S.A R.L. NEW LOAN 10-06-2023 CUSIP: L2324EAE1	630,000.000	622,125.00	628,947.90
PVTPL AVOLON HLDGS FDG LTD 3.95% 07-01-2024 CUSIP: 05401AAF8	430,000.000	427,669.40	454,150.26
PVTPL AVOLON HLDGS FDG LTD 5.125% 10-01-2023 SEDOL: BF5K601	530,000.000	530,000.00	566,984.38
PVTPL CRH AMER FIN INC GTD NT 144A 4.5% DUE 04-04-2048/04-04-2018 BEO CUSIP: 12636YAD4	300,000.000	287,217.00	378,088.23
PVTPL PARK AEROSPACE HLDGS 5.25% 08-15-2022 CUSIP: 70014LAA8	221,000.000	220,288.75	231,941.68
Total Ireland - USD		6,952,223.71	7,554,819.17
Israel - USD			
TEVA PHARMACEUTI.3 4.1% GTD SNR 01/10/2046 USD SEDOL: BYYRQV7	405,000.000	358,437.50	360,450.00
TEVA PHARMACEUTICAL FIN LLC GTD SR DEB CONV INTO ADR OF TEVA 0 2-01-2026REG SEDOL: B0XPT48	200,000.000	193,500.00	199,000.00
TEVA PHARMACEUTICAL FIN NETH III B CORP 7.125% 01-31-2025 CUSIP: 88167AAN1	380,000.000	380,000.00	420,014.00
TEVA PHARMACEUTICAL INDST LTD 4.1% BDS 10-01-2046 USD2000 SEDOL: BD3GSZ6	2,956,000.000	2,170,088.96	2,630,840.00
TEVA 2.2% DUE 07-21-2021 SEDOL: BD3GP11	792,000.000	735,932.97	790,020.00
TEVA 2.8% DUE 07-21-2023 SEDOL: BD3GP22	70,000.000	62,625.00	69,307.00
TEVA 2.95% DUE 12-18-2022 SEDOL: BFN9Y973	170,000.000	154,675.00	169,575.00

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
Israel - USD			
TEVA 3.65% DUE 11-10-2021 SEDOL: B41H706	400,000.000	384,000.00	405,000.00
Total Israel - USD		4,439,259.43	5,044,206.00
Italy - EUR			
INTESA SANPAOLO 7.75%-FRN PERP EUR200000 SEDOL: BD766R0	300,000.000	412,488.31	440,936.85
INTESA SANPAOLO 7%-FRN PERP EUR200000'REGS' SEDOL: BDGN8W1	400,000.000	455,907.73	491,500.06
Total Italy - EUR		868,396.04	932,436.91
Italy - USD			
INTESA SANPAOLO SPA SR MED TERM NT CL X 144A 6.5% DUE 02-24-2021 SEDOL: B3ZG854	310,000.000	303,800.00	312,467.55
PVTPL ENEL FIN INTL N V FIXED 2.65% 09-10-2024 BEO CUSIP: 29278GAL2	300,000.000	299,637.00	319,923.86
PVTPL ENEL FIN INTL N V 4.875% 06-14-2029 CUSIP: 29278GAK4	900,000.000	892,719.00	1,123,689.59
PVTPL ENEL FIN INTL S A GTD NT 144A 6.8%DUE 09-15-2037/09-20-2007 BEO CUSIP: 29268BAC5	800,000.000	1,000,000.00	1,177,350.16
PVTPL INTESA SANPAOLO S P A RCPTS CL X 144A 4.375% DUE 01-12-2048 BEO CUSIP: 46115HBE6	1,770,000.000	1,530,032.81	2,092,076.42
PVTPL INTESA SANPAOLO S P A RCPTS CL X 4.7% DUE 09-23-2049 BEO CUSIP: 46115HBN6	630,000.000	633,101.30	790,534.60
PVTPL UNICREDIT SPA 5.459% DUE 06-30-2035/06-30-2030 BEO CUSIP: 904678AS8	725,000.000	725,000.00	797,744.75
PVTPL UNICREDIT SPA 6.572% DUE 01-14-2022 BEO CUSIP: 904678AJ8	900,000.000	900,000.00	948,435.44
PVTPL1 ENEL FINANCE INTL NV 6.0% 10-07-2039/10-07-2009 BEO SEDOL: B4SR7B0	1,250,000.000	1,501,788.00	1,783,472.30
TELECOM ITALIA CAP 7.2% DUE 07-18-2036 SEDOL: B8DHVZ5	1,945,000.000	2,152,372.45	2,624,135.65
TELECOM ITALIA CAP 7.721% DUE 06-04-2038 SEDOL: B39NQJ1	2,405,000.000	2,671,050.00	3,342,950.00
UNICREDIT SPA 7.296% DUE 04-02-2034 CUSIP: 904678AQ2	2,385,000.000	2,408,124.81	2,884,681.35

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Italy - USD			
UNICREDIT SPA 7.83% DUE 12-04-2023 CUSIP: 904678AG4	1,700,000.000	1,700,000.00	2,001,396.40
Total Italy - USD		16,717,625.37	20,198,858.07
Japan - USD			
MIZUHO FINL GROUP FLTG RT 2.201% DUE 07-10-2031 CUSIP: 60687YBH1	900,000.000	900,000.00	933,112.63
NISSAN MTR LTD 4.345% DUE 09-17-2027 CUSIP: 654744AC5	240,000.000	240,000.00	265,086.64
NOMURA HLDGS INC FIXED 2.679% DUE 07-16-2030 SEDOL: BL5C1Y8	200,000.000	200,000.00	211,732.73
NOMURA HLDGS INC 3.103% DUE 01-16-2030 SEDOL: BKGX9PD1	300,000.000	300,000.00	327,426.83
PVTPL NIPPON LIFE INSURANCE BDS 144A 3.4% DUE 01-23-2050/01-23-2030 BEO CUSIP: 654579AG6	200,000.000	200,000.00	217,000.00
PVTPL NISSAN MTR LTD 4.81% DUE 09-17-2030 BEO CUSIP: 654744AD3	800,000.000	831,950.60	900,813.22
SUMITOMO MITSUI FINL GROUP INC FIXED 3.04% 07-16-2029 SEDOL: BKBQ3F2	900,000.000	900,000.00	997,666.33
SUMITOMO MITSUI FINL GROUP INC 2.75% DUE 01-15-2030 CUSIP: 86562MBW9	400,000.000	400,000.00	436,456.17
TAKEDA FIXED 5% DUE 11-26-2028 CUSIP: 874060AW6	2,001,000.000	2,028,724.41	2,486,241.82
TAKEDA PHARMACEUTICAL CO LTD SR NT 3.175% 07-09-2050 CUSIP: 874060AZ9	682,000.000	682,000.00	727,198.62
TAKEDA PHARMACEUTICAL CO LTD 2.05% DUE 03-31-2030 BEO CUSIP: 874060AX4	800,000.000	798,432.00	818,873.34
Total Japan - USD		7,481,107.01	8,321,608.33
Kazakhstan - USD			
PVTPL KAZMUNAIGAZ FIN SUB BV GTD GLOBAL MEDIUM 6.375% 10-24-2048 BEO CUSIP: 48667QAS4	210,000.000	207,910.50	301,623.00
PVTPL KAZMUNAYGAS NATIONAL 3.5% DUE 04-14-2033/10-14-2020 BEO CUSIP: 48126PAA0	440,000.000	440,000.00	480,717.60
Total Kazakhstan - USD		647,910.50	782,340.60

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
Macau - USD			
PVTPL MGM CHINA HLDGS LTD 5.25% DUE 06-18-2025/06-18-2022 BEO CUSIP: 55300RAE1	600,000.000	600,250.00	622,320.00
PVTPL SANDS CHINA LTD SR NT 144A 3.8% DUE 01-08-2026/06-04-2020 BEO CUSIP: 80007RAJ4	1,100,000.000	1,098,911.00	1,172,006.00
SANDS CHINA LTD FIXED 5.4% DUE 08-08-2028 CUSIP: 80007RAE5	4,660,000.000	5,095,740.60	5,454,110.60
SANDS CHINA LTD 4.375% 06-18-2030 CUSIP: 80007RAG0	200,000.000	200,478.00	222,394.00
Total Macau - USD		6,995,379.60	7,470,830.60
Mexico - USD			
AMER MOVIL SAB DE CV 6.125% 03-30-2040 SEDOL: B8C3GC6	400,000.000	438,219.22	594,628.00
BANCO MERCANTIL DEL NORTE S A INSTITUCIO 8.375% DUE 12-31-2049 CUSIP: 05971PAC2	730,000.000	730,000.00	871,444.80
BANCO MERCANTIL FLTG RT 7.5% DUE 06-27-2029 SEDOL: BK5VM23	200,000.000	200,000.00	226,252.00
BBVA BANCOMER S A 5.875% DUE 09-13-2034 CUSIP: 05533UAG3	300,000.000	300,000.00	342,000.00
FOMENTO ECONOMICO MEXICANO S A B DE C V 3.5% DUE 01-16-2050 SEDOL: BKKBHZ6	420,000.000	411,730.20	467,373.77
GRUPO TELEvisa S A 6.125% DUE 01-31-2046 SEDOL: BZ1N3D6	1,675,000.000	1,726,844.25	2,320,743.22
PVTPL COMISION FEDERAL DE ELECTRICIDAD NT 4.875 DUE 01-15-2024 BEO CUSIP: 200447AD2	290,000.000	288,338.30	321,177.90
PVTPL FRESNILLO PLC 4.25% DUE 10-02-2050/04-02-2050 BEO CUSIP: 358070AB6	750,000.000	735,037.50	823,125.00
PVTPL TRUST F/1401 SR NT 6.95 DUE 01-30-2044 CUSIP: 898324AB4	400,000.000	396,000.00	490,000.00
PVTPL TRUST 1401 SR NT 144A 6.39% DUE 01-15-2050/06-28-2019 BEO CUSIP: 898339AB2	700,000.000	730,500.00	820,050.00
TRUST F/1401 6.95 01-30-2044 BEO CUSIP: P9406GAB4	200,000.000	212,100.00	245,000.00
Total Mexico - USD		6,168,769.47	7,521,794.69

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
Netherlands - EUR			
COOPERATIEVE RABOB 4.625%-FRN PERP SEDOL: BFZ4N24	200,000.000	232,860.09	267,651.58
STICHTING AK RABOBANK CERTIFICATEN SEDOL: BJBQCW5	210,075.000	243,211.81	341,474.03
Total Netherlands - EUR		476,071.90	609,125.61
Netherlands - USD			
AERCAP IRELAND CAP 3.5% 01-15-2025 SEDOL: BF0QCP1	300,000.000	291,582.00	318,547.03
COOPERATIEVE 3.125% DUE 04-26-2021 CUSIP: 21688AAN2	250,000.000	249,235.00	252,206.20
ING GROEP N V 5.75% CUSIP: 456837AR4	600,000.000	600,000.00	652,128.00
KONINKLIJKE 6.875% DUE 03-11-2038 SEDOL: B3C8RK1	1,775,000.000	2,382,733.50	2,762,458.24
RABOBANK NEDERLAND 5.8% DUE 09-30-2110 SEDOL: B3TRWQ2	340,000.000	343,682.20	543,976.59
Total Netherlands - USD		3,867,232.70	4,529,316.06
Norway - USD			
EQUINOR ASA FIXED 3.7% DUE 04-06-2050 SEDOL: BM8MM72	249,000.000	247,169.85	300,080.55
EQUINOR ASA 3.5% DUE 04-06-2030 SEDOL: BM8MMH2	900,000.000	892,890.00	1,020,267.17
Total Norway - USD		1,140,059.85	1,320,347.72
Peru - USD			
SOUTHN COPPER CORP 5.25% DUE 11-08-2042 SEDOL: B8FM8R9	940,000.000	829,815.43	1,260,129.93
Total Peru - USD		829,815.43	1,260,129.93
Qatar - USD			
PVTPL RAS LAFFAN LIQUIFIED NAT GAS 30/09/27 USD1000 'REGS' SEDOL: B1FKZP1	350,000.000	376,687.50	410,812.50

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
Qatar - USD			
Total Qatar - USD		376,687.50	410,812.50
Singapore - USD			
PVTPL UTD OVERSEAS BK 3.2% DUE 04-23-2021 SEDOL: BZ1LW00	200,000.000	199,762.00	201,658.65
Total Singapore - USD		199,762.00	201,658.65
South Africa - USD			
ANGLO AMERN CAP 4.75% DUE 04-10-2027 CUSIP: 034863AR1	780,000.000	784,858.75	920,123.56
PVTPL ANGLO AMERN CAP PLC 3.95% DUE 09-10-2050/09-10-2020 BEO CUSIP: 034863AY6	218,000.000	214,867.34	244,591.74
PVTPL PROSUS N V 3.68% DUE 01-21-2030 CUSIP: 74365PAA6	825,000.000	825,000.00	897,724.69
PVTPL PROSUS N V 3.832% DUE 02-08-2051/12-08-2020 BEO SEDOL: BNBRJY7	2,250,000.000	2,249,820.00	2,207,992.50
Total South Africa - USD		4,074,546.09	4,270,432.49
Spain - EUR			
BANCO SANTANDER 6.25%-FRN PERP EUR100000 SEDOL: BQQ3S00	2,300,000.000	2,587,062.38	2,886,520.14
BBVA(BILB-VIZ-ARG) 8.875%-FRN PERP EUR200000'4 SEDOL: BYQRT16	600,000.000	740,800.31	751,297.67
Total Spain - EUR		3,327,862.69	3,637,817.81
Spain - USD			
BANCO SANTANDER S FIXED 2.746% DUE 05-28-2025 SEDOL: BLB6SQ5	600,000.000	600,000.00	640,514.82
BANCO SANTANDER S 3.306% DUE 06-27-2029 SEDOL: BJQ2JP0	200,000.000	200,000.00	225,074.17
BANCO SANTANDER SA 3.848% 04-12-2023 SEDOL: BYWFD12	200,000.000	213,546.00	214,823.76
TELEFONICA EMISIONES S A U 4.665% 03-06-2038 SEDOL: BDF0C65	590,000.000	568,960.60	708,283.22

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Spain - USD			
TELEFONICA EMISIONES S A U 5.213% 03-08-2047 REG SEDOL: BYWMQF8	570,000.000	573,909.34	730,632.05
Total Spain - USD		2,156,415.94	2,519,328.02
Sweden - USD			
SWEDBANK AB MEDIUM 2.65% DUE 03-10-2021 SEDOL: BDGSDL0	200,000.000	201,820.00	200,838.80
Total Sweden - USD		201,820.00	200,838.80
Switzerland - USD			
CR SUISSE GROUP AG 6.25% DUE 12-29-2049 CUSIP: 225436AA2	600,000.000	663,900.00	655,425.60
CR SUISSE GROUP AG 6.375% DUE 12-29-2999 SEDOL: BK6VPN4	800,000.000	883,750.00	891,000.00
CR SUISSE GROUP 3.8% DUE 06-09-2023 SEDOL: BYVGMD1	300,000.000	299,142.00	323,097.20
CR SUISSE GROUP 4.55% DUE 04-17-2026 SEDOL: BYWJPN0	300,000.000	299,928.00	352,949.89
CR SUISSE 1ST BSTN 7.125% DUE 07-15-2032 SEDOL: 2970208	190,000.000	237,400.10	294,905.31
NOVARTIS CAP CORP FIXED 2.75% DUE 08-14-2050 SEDOL: BKTHBW0	1,013,000.000	989,822.56	1,110,113.26
PVTPL CREDIT SUISSE GROUP AG SR CALL NT 4.194% DUE 04-01-2031 BEO CUSIP: 225401AP3	2,029,000.000	2,176,214.98	2,388,079.42
PVTPL CREDIT SUISSE GROUP AG 5.1% 12-29-2049 CUSIP: 225401AN8	600,000.000	600,000.00	624,000.00
PVTPL LAFARGEHOLCIM FIN US LLC GTD NT SER B 4.75% DUE 09-22-2046 BEO SEDOL: BYND5K8	950,000.000	968,391.50	1,182,540.47
PVTPL UBS AG LONDON BRH 4.5% DUE 06-26-2048 CUSIP: 902674XN5	400,000.000	513,288.00	563,609.85
PVTPL UBS GROUP FDG SWITZ AG CONV CORP 7.0% 12-31-2049 CUSIP: 90352JAF0	1,470,000.000	1,470,000.00	1,611,487.50
PVTPL UBS GROUP FUNDING (SWITZERLAND) AG3.0% DUE 04-15-2021 BEO CUSIP: 90351DAD9	440,000.000	444,611.20	443,397.48
PVTPL UBS GROUP FUNDING 4.125% 09-24-2025 BEO CUSIP: 90351DAB3	200,000.000	199,626.00	229,011.60

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Switzerland - USD			
PVTPL XSTRATA FIN CDA LTD NT 6 DUE 11-15-2041 BEO SEDOL: B4JV9R1	1,238,000.000	1,199,530.62	1,568,793.60
SYNGENTA FIN N V 5.182% DUE 04-24-2028 CUSIP: 87164KAC8	500,000.000	505,105.00	536,084.69
UBS AG 5.125% 15/05/2024 SEDOL: BMJ6SQ4	1,100,000.000	1,101,485.00	1,215,225.00
UBS AG STAMFORD 7.625% DUE 08-17-2022 SEDOL: B8DF740	1,500,000.000	1,680,450.00	1,660,095.93
UBS GROUP AG 6.875% 31/12/2049 SEDOL: BYY97D2	400,000.000	417,100.00	404,758.00
UBS GROUP AG 7.125% 31/12/2049 SEDOL: BD1FLT0	200,000.000	212,000.00	206,250.00
Total Switzerland - USD		14,861,744.96	16,260,824.80
United Arab Emirates - USD			
ABU DHABI NATL 4.875% DUE 04-23-2030 CUSIP: 00388WAG6	210,000.000	209,905.50	261,712.50
Total United Arab Emirates - USD		209,905.50	261,712.50
United Kingdom - GBP			
HSBC HOLDINGS PLC 5.875%-FRN SUB PERP GBP1000 SEDOL: BFM4XM7	200,000.000	297,303.83	301,417.96
NATWEST GROUP PLC 5.125%-FRN PERP GBP200000 SEDOL: BMZ7Y18	800,000.000	1,051,560.09	1,146,187.66
TESCO PROP FIN 6 PLC 5.4111% BDS 13/07/2044 GBP100000 SEDOL: B9JST33	188,354.370	223,767.40	348,856.31
TESCO PROPERTY 1 7.6227% M/BKD 13/07/39 GBP SEDOL: B60ZTR6	338,738.740	497,145.49	709,068.42
TESCO PROPERTY 2 6.0517% M/BKD 13/10/39 GBP SEDOL: B41QB01	245,243.480	409,874.44	458,310.07
VIRGIN MEDIA SEC F 4.25% GTD 15/01/2030 GBP SEDOL: BK5LZ13	300,000.000	369,690.00	422,900.19
Total United Kingdom - GBP		2,849,341.25	3,386,740.61

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United Kingdom - USD			
ASTRAZENECA PLC FIXED 2.125% DUE 08-06-2050 SEDOL: BLB6188	350,000.000	342,671.00	327,527.96
ASTRAZENECA PLC 4% DUE 01-17-2029 SEDOL: BDTYM07	421,000.000	424,063.99	501,647.22
ASTRAZENECA 2.125% 06/08/2050 SEDOL: 5A9NN6U	220,000.000	218,497.40	205,874.72
ASTRAZENECA 4.375% SNR 17/08/48 USD2000 SEDOL: BGHJWG1	464,000.000	481,573.49	621,026.48
ASTRAZENECA 4% SNR 17/01/2029 USD2000 SEDOL: BGHJW49	354,000.000	342,376.58	421,812.63
B A T CAP CORP FIXED 3.734% DUE 09-25-2040 SEDOL: BM9MPG1	810,000.000	810,139.40	844,862.79
B A T CAP CORP FIXED 3.984% DUE 09-25-2050 SEDOL: BM9DV66	1,775,000.000	1,774,021.25	1,852,282.13
B A T CAP CORP 4.39% 08-15-2037 SEDOL: BLR99P4	2,185,000.000	1,994,178.43	2,454,442.53
B A T CAP CORP 4.54% 08-15-2047 SEDOL: BLR9BY7	2,207,000.000	1,986,290.67	2,450,766.52
B A T CAP CORP 4.758% DUE 09-06-2049 SEDOL: BJSFMZ8	900,000.000	900,000.00	1,043,422.16
BARCLAYS BK PLC 7.625 DUE 11-21-2022 SEDOL: B8FPM87	610,000.000	680,577.00	678,574.53
BARCLAYS PLC FLTGT RT 5.088% DUE 06-20-2030 SEDOL: BHWTW96	1,520,000.000	1,550,747.65	1,823,367.60
BARCLAYS PLC 3.684% DUE 01-10-2023 SEDOL: BD72SB6	200,000.000	207,756.00	206,129.77
BARCLAYS PLC 4.836% 05-09-2028 SEDOL: BDGKSN3	400,000.000	388,060.00	461,032.51
BARCLAYS PLC 5.2% DUE 05-12-2026 SEDOL: BD8ZS14	850,000.000	857,269.50	988,312.00
BARCLAYS PLC 7.875%-FRN SUB PERP USD SEDOL: BD88738	390,000.000	412,912.50	409,987.50
BARCLAYS PLC 8.0% 06-15-2164 CUSIP: 06738EBG9	2,150,000.000	2,150,000.00	2,397,250.00
BP CAP MKTS P L C 3.561% DUE 11-01-2021 SEDOL: BC7H8G9	120,000.000	123,962.40	123,196.08

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Corporate Debt Instruments - Other			
United Kingdom - USD			
BRITISH TELECOMMUNICATIONS P L C NT STEPUP 12-15-2030 12-12-2000 SEDOL: B23XQ67	580,000.000	886,075.11	962,328.69
GLENCORE FDG LLC 3.875% DUE 10-27-2027 SEDOL: BDFW2K5	340,000.000	337,106.60	383,146.00
HSBC HLDGS PLC FIXED 3.973% 05-22-2030 SEDOL: BJLD4R5	2,575,000.000	2,596,657.00	2,973,481.40
HSBC HLDGS PLC FIXED 6.5% DUE 12-31-2049 CUSIP: 404280BP3	900,000.000	977,875.00	1,010,250.00
HSBC HLDGS PLC FLTG RT 2.848% DUE 06-04-2031 SEDOL: BMXNKF4	2,271,000.000	2,276,730.67	2,436,420.64
HSBC HLDGS PLC 2.357% DUE 08-18-2031 REG SEDOL: BMH1TT1	1,014,000.000	1,019,627.70	1,047,278.78
HSBC HLDGS PLC 4.95% DUE 03-31-2030 SEDOL: BM6CFD1	200,000.000	199,750.00	250,719.52
HSBC HLDGS PLC 6.5% DUE 05-02-2036 SEDOL: B9KBXK6	4,200,000.000	5,315,659.30	6,082,820.14
HSBC HLDGS PLC 6.5% DUE 09-15-2037 SEDOL: BFN0JF9	580,000.000	742,092.60	848,741.07
HSBC HLDGS PLC 6% 12-31-2049 CUSIP: 404280BL2	400,000.000	400,000.00	435,500.00
HSBC HLDGS PLC 7.625% DUE 05-17-2032 SEDOL: BG5GXL6	190,000.000	267,379.40	277,346.86
HSBC HOLDINGS PLC 3.803% 03-11-2025 SEDOL: BJR20Y5	600,000.000	600,000.00	655,095.26
LLOYDS BANKING GROUP PLC FORMERLY LLOYDS 7.5% 12-31-2049 CUSIP: 539439AU3	1,350,000.000	1,350,000.00	1,552,500.00
LLOYDS BANKING GROUP PLC 3.1% 07-06-2021 SEDOL: BD2NL04	440,000.000	446,270.00	446,153.62
LLOYDS BKG GROUP PLC FORMERLY 4.55% 08-16-2028 REG SEDOL: BDDJGY0	800,000.000	797,584.00	964,719.27
LLOYDS BKG GROUP PLC 6.75% DUE 12-31-2049 REG CUSIP: 53944YAJ2	430,000.000	430,000.00	482,137.50
LLOYDS BKG GROUP 0% DUE 03-22-2028 SEDOL: BG10BS5	425,000.000	408,930.75	505,811.82
LLOYDS BKG GROUP 5.3% DUE 12-01-2045 SEDOL: BD84H70	900,000.000	939,124.61	1,242,481.55

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<i>Corporate Debt Instruments - Other</i>			
United Kingdom - USD			
NATWEST GROUP PLC ALT TIER I COCO 8.625% 12-31-2049 SEDOL: BGS8S58	1,300,000.000	1,328,689.66	1,349,283.00
NATWEST GROUP PLC LW TIER II GLBL 3.754% DUE 11-01-2029 SEDOL: BKVF4F6	700,000.000	700,000.00	745,054.88
NATWEST GROUP PLC SR GLBL COCO 5.076% 01-27-2030 SEDOL: BF19XW3	1,225,000.000	1,217,406.25	1,506,098.01
NATWEST GROUP PLC 8.625%-FRN PERP USD200000 SEDOL: BDHDFM9	1,600,000.000	1,635,310.34	1,660,656.00
PVTPL ASHTEAD CAP INC 4.25% 11-01-2029 SEDOL: BK8W591	500,000.000	500,000.00	547,420.00
PVTPL BAE SYS PLC 3.0% DUE 09-15-2050 CUSIP: 05523RAE7	500,000.000	492,685.00	521,710.70
PVTPL BRITISH TELECOMMUNICATIONS 4.25% 11-08-2049 CUSIP: 111021AN1	430,000.000	430,000.00	517,629.03
PVTPL GLENCORE FDG LLC GTD NT 4.625 DUE 04-29-2024 BEO SEDOL: BLTW6B6	90,000.000	89,636.40	100,510.35
PVTPL IMPERIAL BRANDS FIN PLC GTD SR NT 3.875% 07-26-2029 CUSIP: 45262BAC7	200,000.000	199,836.00	223,548.74
PVTPL IMPERIAL BRANDS FIN PLC 3.5% 07-26-2026 CUSIP: 45262BAB9	900,000.000	896,658.00	996,175.03
PVTPL NATIONWIDE BLDG SOC MEDIUM TERM SUB NTS 4% DUE 09-14-2026 BEO CUSIP: 63859WAE9	250,000.000	249,265.00	278,314.70
PVTPL NATIONWIDE BLDG SOC 3.96% 07-18-2030 CUSIP: 63861VAE7	800,000.000	800,000.00	932,041.91
PVTPL SANTANDER UK GROUP HLDGS PLC SUB NT 4.75% DUE 09-15-2025 BEO CUSIP: 80281LAA3	800,000.000	833,814.00	902,066.78
PVTPL SANTANDER UK GROUP HLDGS PLC 5.625% DUE 09-15-2045 BEO CUSIP: 80281LAB1	568,000.000	577,298.31	774,914.02
PVTPL STANDARD CHARTERED PLC 3.265% DUE 02-18-2036/11-18-2030 BEO CUSIP: 853254BU3	200,000.000	200,000.00	209,396.28
PVTPL VMED O2 UK FING I PLC 4.25% DUE 01-31-2031 CUSIP: 92858RAA8	500,000.000	500,000.00	510,000.00
REYNOLDS AMERN INC FIXED 5.85% DUE 08-15-2045 SEDOL: BZ0HGGQ3	790,000.000	811,999.63	1,010,212.93
REYNOLDS AMERN INC 8.125% DUE 05-01-2040 SEDOL: BD6GVS7	470,000.000	608,962.50	691,624.77

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Corporate Debt Instruments - Other			
United Kingdom - USD			
ROYAL BK SCOTLAND GROUP PLC 3.498% DUE 05-15-2023 SEDOL: BDZYC67	600,000.000	608,540.00	622,949.13
ROYAL BK SCOTLAND GROUP PLC 4.892% 05-18-2029 SEDOL: BG4R9B2	800,000.000	853,072.00	961,398.10
SANTANDER UK GROUP HLDGS PLC 3.125% 01-08-2021 SEDOL: BD0SY57	129,000.000	129,820.44	129,027.89
SANTANDER UK GROUP 2.875% DUE 08-05-2021 SEDOL: BD1F7Q9	340,000.000	341,145.80	344,761.87
SHELL INTL FIN B V 3.25% DUE 04-06-2050 SEDOL: BJLV8X3	1,320,000.000	1,314,670.08	1,496,780.44
STANDARD CHARTERED PLC NT FLTG 144A DUE 09-10-2022/09-10-2021 BEO CUSIP: 853254BR0	600,000.000	601,170.00	602,508.88
VODAFONE GROUP PLC NEW GCB 02/27/07 6.150 FA37 6.15 DUE 02-27-2037 BEO SEDOL: B1SBFX9	250,000.000	283,275.00	360,431.04
VODAFONE GROUP PLC NEW 4.875% DUE 06-19-2049 REG SEDOL: BJQ2JX8	925,000.000	908,821.75	1,236,171.69
VODAFONE GROUP PLC 4.25% DUE 09-17-2050 REG CUSIP: 92857WBU3	350,000.000	348,684.00	433,497.37
VODAFONE GROUP PLC 5.25% DUE 05-30-2048 SEDOL: BFMLP22	690,000.000	686,634.77	961,134.85
VODAFONE GROUP PLC 5% DUE 05-30-2038 SEDOL: BFMLP11	500,000.000	490,520.00	654,220.87
VODAFONE GROUP PLC 7% DUE 04-04-2079 SEDOL: BJWZHR1	875,000.000	875,000.00	1,088,530.48
VODAFONE GROUP 5.25% SNR 30/05/48 USD1000 SEDOL: BYWVFV2	205,000.000	195,505.78	285,554.56
Total United Kingdom - USD		55,344,380.71	63,022,071.55
United States - EUR			
NETFLIX INC 3.875% 15/11/2029 CUSIP: ZS2938422	400,000.000	448,100.00	567,066.51
Total United States - EUR		448,100.00	567,066.51
United States - GBP			
GE CAP UK FDG UNLI 8% GTD SNR 14/01/2039GBP SEDOL: B3KY3M5	310,000.000	648,487.65	729,255.26

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - GBP			
TIME WARNER CABLE INC 5.25% 15/07/2042 SEDOL: B7KPHK2	200,000.000	335,055.01	388,960.73
Total United States - GBP		983,542.66	1,118,215.99
United States - USD			
#REORG/ENERGY TRANSFER STOCK MERGER ENERGY TRANSFER 4X1YARM 04-05-2021 SEDOL: BJVNJ36	1,470,000.000	1,474,377.50	1,396,500.00
#REORG/ENERGY TRANSFER STOCK MERGER ENERGY TRANSFER 4Z1GAKM 04-05-2021 SEDOL: BJVLR03	890,000.000	892,840.00	812,125.00
#REORG/NUTRITION & BIOSCIENCES NAME CHANGE INT FLAV & FRAG 4512A2M 6-1-21 SEDOL: BN7S9K0	620,000.000	619,944.20	673,490.64
#REORG/NUTRITION & NAME CHANGE INTL FLAVORS&FRAG 000411CAPM 05-14-2021 SEDOL: BN7RYK2	900,000.000	900,000.00	909,552.79
ABBVIE INC FIXED 4.7% DUE 05-14-2045 SEDOL: BXDZFZ2	460,000.000	459,779.20	601,779.03
ABBVIE INC 3.2% 11-21-2029 CUSIP: 00287YBX6	1,690,000.000	1,689,577.50	1,893,975.58
ABBVIE INC 4.05% DUE 11-21-2039 REG SEDOL: BJDRSG2	1,500,000.000	1,494,705.00	1,815,336.99
ABBVIE INC 4.25% DUE 11-21-2049 REG SEDOL: BJDRSH3	7,114,000.000	7,105,702.57	8,919,683.73
ABBVIE INC 4.4% DUE 11-06-2042 SEDOL: BCZM189	600,000.000	727,212.00	753,454.10
ABBVIE INC 4.55% DUE 03-15-2035 REG SEDOL: BMWB8H7	600,000.000	603,099.66	758,584.13
ABBVIE INC 4.75% 03-15-2045 SEDOL: BLKFQT2	12,000.000	12,014.03	15,683.09
ABN AMRO BK N V (NY BRANCH) 7.75% DUE 05-15-2023 SEDOL: 2613150	470,000.000	531,579.40	531,767.52
ACTIVISION 2.5% DUE 09-15-2050 SEDOL: BMF3VR1	570,000.000	568,432.50	557,115.92
ACTIVISION 4.5% DUE 06-15-2047 SEDOL: BF0P355	500,000.000	529,746.00	650,929.38
ADOBE INC 2.3% DUE 02-01-2030 CUSIP: 00724PAD1	1,653,000.000	1,649,314.94	1,789,175.81
AEP TRANSM CO LLC FIXED 3.65% DUE 04-01-2050 SEDOL: BM5JB68	575,000.000	574,793.00	697,127.20

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
AEP TRANSM CO LLC 3.8% DUE 06-15-2049 SEDOL: BGBN0G5	470,000.000	467,245.80	580,328.02
AETNA INC NEW 3.875% DUE 08-15-2047 SEDOL: BDF0M43	460,000.000	458,537.20	548,629.89
AIR LEASE CORP 3.375% DUE 07-01-2025 REG SEDOL: BL57W28	970,000.000	960,057.50	1,043,136.05
ALABAMA POWER CO 3.7% 12-01-2047 SEDOL: BZ4F287	575,000.000	574,258.25	700,016.49
ALABAMA PWR CO 4.3% DUE 01-02-2046 SEDOL: BDFY6J8	475,000.000	476,354.50	626,982.43
ALEXANDRIA REAL 3.375% DUE 08-15-2031 SEDOL: BJQV463	400,000.000	399,436.00	457,687.76
ALEXANDRIA REAL 4.7% DUE 07-01-2030 CUSIP: 015271AN9	100,000.000	102,130.00	124,215.06
ALEXANDRIA REAL 4.85% DUE 04-15-2049 SEDOL: BJML8W1	100,000.000	99,949.00	140,298.31
ALEXANDRIA REAL 4% DUE 02-01-2050 SEDOL: BJQV474	765,000.000	794,177.70	950,503.27
ALLSTATE CORP 6.5% 05-15-2067 CUSIP: 020002AU5	690,000.000	594,196.29	936,530.10
ALLY FINANCIAL INC 8.0% DUE 11-01-2031 BEO SEDOL: B2PWM42	100,000.000	120,875.00	142,271.02
ALLY FINL INC 8% DUE 11-01-2031 SEDOL: B3LVPV8	500,000.000	605,750.00	733,934.98
ALPHABET INC 1.9% DUE 08-15-2040 CUSIP: 02079KAE7	420,000.000	417,358.20	412,213.99
ALPHABET INC 2.05% 08-15-2050 CUSIP: 02079KAF4	1,050,000.000	1,041,127.50	1,002,151.62
ALPHABET INC 2.25% DUE 08-15-2060 CUSIP: 02079KAG2	1,760,000.000	1,742,523.20	1,701,864.62
ALTRIA GROUP INC 4.25% DUE 08-09-2042 SEDOL: B8K84P2	840,000.000	731,538.51	938,754.05
ALTRIA GROUP INC 4.45% DUE 05-06-2050/05-06-2020 REG CUSIP: 02209SBK8	372,000.000	369,016.56	439,789.25
ALTRIA GROUP INC 4.75% DUE 05-05-2021 SEDOL: BG49060	470,000.000	488,294.80	476,773.08

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
ALTRIA GROUP INC 5.8% DUE 02-14-2039 SEDOL: BFZ57Z8	2,450,000.000	2,444,758.16	3,228,055.17
ALTRIA GROUP INC 5.95% DUE 02-14-2049 SEDOL: BFZ5800	2,900,000.000	2,972,173.75	4,062,780.84
ALTRIA GROUP INC 6.2% DUE 02-14-2059 SEDOL: BFZ5811	1,080,000.000	1,102,381.00	1,516,308.88
AMAZON COM INC FIXED 3.875% DUE 08-22-2037 CUSIP: 023135BF2	680,000.000	678,306.80	848,279.10
AMAZON COM INC 2.5% DUE 06-03-2050 CUSIP: 023135BT2	1,875,000.000	1,855,818.75	1,945,445.08
AMAZON COM INC 2.7% DUE 06-03-2060 CUSIP: 023135BU9	1,555,000.000	1,536,588.80	1,662,826.27
AMAZON COM INC 4.05% 08-22-2047 CUSIP: 023135BJ4	590,000.000	585,639.90	779,066.22
AMERADA HESS CORP 7.875% DUE 10-01-2029 SEDOL: 2517638	300,000.000	370,251.00	394,343.59
AMEREN ILLINOIS CO 3.25% DUE 03-15-2050 SEDOL: BKMJWW0	250,000.000	248,765.00	292,167.02
AMERICA HONDA FINANCE 3.15% DUE 01-08-2021 SEDOL: BJCYMV7	318,000.000	320,770.38	318,101.76
AMERICAN CAMPUS CMNTYS OPER PARTNERSHIP LP 2.85% DUE 02-01-2030 SEDOL: BL70LS4	221,000.000	220,580.10	231,380.50
AMERICAN ELEC PWR CO INC 3.25% DUE 03-01-2050/03-05-2020 REG SEDOL: BLH0M14	725,000.000	724,297.92	764,667.74
AMERICAN INTL GROUP INC 5.75% DUE 04-01-2048 REG CUSIP: 026874DM6	100,000.000	100,000.00	114,312.00
AMERICAN TOWER CORP 2.95% DUE 01-15-2025 SEDOL: BJMJ7X9	900,000.000	892,692.00	975,203.45
AMERN CAMPUS 3.3% DUE 07-15-2026 SEDOL: BK9DTV3	1,275,000.000	1,272,510.54	1,391,704.64
AMERN CAMPUS 3.875% DUE 01-30-2031 SEDOL: BMQ5381	62,000.000	61,468.04	70,197.00
AMERN ELEC PWR CO 4.3% DUE 12-01-2028 SEDOL: BGPVD00	1,195,000.000	1,193,580.50	1,428,245.82
AMERN EXPRESS CO 3.375% DUE 05-17-2021 SEDOL: BFM2HH4	75,000.000	76,800.75	75,650.70

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
AMERN FINL GROUP 4.5% DUE 06-15-2047 SEDOL: BF3BYD5	900,000.000	915,538.00	1,087,877.19
AMERN INTL GROUP FLTG RT 6.25% DUE 03-15-2087 SEDOL: B1TSL64	424,000.000	428,886.23	477,355.43
AMERN INTL GROUP 3.3% DUE 03-01-2021 SEDOL: BYZ7360	220,000.000	223,630.00	220,463.18
AMERN INTL GROUP 4.375% DUE 06-30-2050 SEDOL: BMCTM02	1,379,000.000	1,392,783.46	1,805,618.67
AMERN INTL GROUP 4.5% DUE 07-16-2044 SEDOL: BP8G1N4	110,000.000	111,213.30	140,952.10
AMERN INTL GROUP 4.75% DUE 04-01-2048 SEDOL: BFXCMM3	765,000.000	746,226.20	1,020,659.61
AMERN TOWER CORP FIXED 3.95% DUE 03-15-2029 SEDOL: BJQN856	700,000.000	692,419.00	814,662.23
AMERN TOWER CORP 3.375% DUE 10-15-2026 SEDOL: BDGNML8	900,000.000	867,088.00	1,011,016.69
AMERN TOWER CORP 3.7% DUE 10-15-2049 SEDOL: BK21TM5	600,000.000	598,266.00	681,755.86
AMERN TOWER CORP 3.8% DUE 08-15-2029 SEDOL: BJMJ814	700,000.000	739,611.00	813,846.34
AMGEN INC FIXED 3.15% 02-21-2040 CUSIP: 031162CR9	1,303,000.000	1,297,827.09	1,434,355.18
AMGEN INC 3.375% 02-21-2050 CUSIP: 031162CS7	363,000.000	362,862.06	405,572.64
AMGEN INC 4.4% 05-01-2045 CUSIP: 031162BZ2	270,000.000	268,396.20	346,535.91
AMGEN INC 4.663% DUE 06-15-2051 SEDOL: BDRVZ12	334,000.000	343,493.82	455,590.84
AMGEN INC 5.15% DUE 11-15-2041 SEDOL: B76M525	172,000.000	229,181.40	239,782.92
ANTHEM INC FIXED 4.625% DUE 05-15-2042 SEDOL: B87XCP6	1,380,000.000	1,407,615.18	1,799,400.29
ANTHEM INC 4.375% 12-01-2047 SEDOL: BGB6FT2	360,000.000	360,962.67	464,011.93
ANTHEM INC 4.55% 03-01-2048 SEDOL: BGB6FS1	240,000.000	239,181.60	319,715.48

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
APACHE CORP 5.25% DUE 02-01-2042 SEDOL: B434WV1	90,000.000	93,234.48	97,005.60
APPLE INC .55% DUE 08-20-2025 CUSIP: 037833DX5	953,000.000	952,781.71	957,263.27
APPLE INC NT 2.4% 08-20-2050 SEDOL: BLN8PN5	1,127,000.000	1,123,889.48	1,153,398.42
APPLE INC 2.55% DUE 08-20-2060 REG SEDOL: BLN8MV2	490,000.000	484,771.70	503,956.04
APPLE INC 2.65% DUE 05-11-2050 REG CUSIP: 037833DW7	1,189,000.000	1,174,790.44	1,261,940.50
APPLE INC 3.2% DUE 05-13-2025 SEDOL: BXC5WL8	1,244,000.000	1,397,223.48	1,387,021.29
APPLE INC 3.45% DUE 02-09-2045 CUSIP: 037833BA7	540,000.000	483,197.40	655,347.81
APPLE INC 3.85% DUE 08-04-2046 CUSIP: 037833CD0	700,000.000	698,145.00	900,175.33
AT&T INC FIXED 3.1% DUE 02-01-2043 CUSIP: 00206RKD3	9,240,000.000	9,242,917.00	9,378,306.35
AT&T INC 3.3% DUE 02-01-2052 CUSIP: 00206RKE1	2,231,000.000	2,180,302.23	2,211,995.18
AT&T INC 3.5% DUE 02-01-2061 CUSIP: 00206RKF8	690,000.000	694,827.90	687,226.04
AT&T INC 4.35% DUE 06-15-2045 SEDOL: BBNC4H4	44,000.000	40,272.32	50,836.75
AT&T INC 4.5% DUE 03-09-2048 SEDOL: BD3HCY6	2,073,000.000	1,932,351.24	2,479,619.14
AT&T INC 4.8% DUE 06-15-2044 SEDOL: BN8KPY1	518,000.000	514,844.57	646,852.52
BAKER HUGHES A GE CO LLC/BAKER HUGHES 4.08% 12-15-2047 SEDOL: BG0PVG9	1,408,000.000	1,383,016.80	1,590,942.83
BAKER HUGHES HLDGS LLC / BAKER HUGHES CO-OBLIGOR INC 4.486% DUE 05-01-2030 REG SEDOL: BMF04N9	360,000.000	369,205.00	432,597.56
BANK AMER CORP BNDS 4.443% 01-20-2048 SEDOL: BYMX8C2	820,000.000	820,000.00	1,085,353.27
BANK AMER CORP FIXED 5.125% 12-31-2049 SEDOL: BJK2785	1,000,000.000	1,000,000.00	1,057,403.11

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Corporate Debt Instruments - Other			
United States - USD			
BANK AMER CORP FLTG RT 2.884% DUE 10-22-2030 SEDOL: BK6XZC9	1,600,000.000	1,600,000.00	1,756,975.95
BANK AMER CORP SR NT 2.625% DUE 04-19-2021/04-20-2017 SEDOL: BYM7C77	1,280,000.000	1,285,717.80	1,288,949.49
BANK AMER CORP 1.898% DUE 07-23-2031 SEDOL: BMWZQF3	251,000.000	257,842.26	253,595.63
BANK AMER CORP 2.592% DUE 04-29-2031 CUSIP: 06051GJB6	280,000.000	280,000.00	300,092.35
BANK AMER CORP 2.831% DUE 10-24-2051 SEDOL: BN6NBF5	421,000.000	422,759.72	439,134.32
BANK AMER CORP 3.419% 12-20-2028 SEDOL: BF50RK8	1,796,000.000	1,793,691.92	2,028,661.19
BANK AMER CORP 3.974% 02-07-2030 CUSIP: 06051GHQ5	400,000.000	435,384.00	471,132.91
BANK AMER CORP 4.083% DUE 03-20-2051 SEDOL: BLD6SH4	2,145,000.000	2,201,285.70	2,708,852.94
BANK AMER CORP 4.33% 03-15-2050 CUSIP: 06051GHS1	430,000.000	430,000.00	564,148.88
BANK AMER CORP 5.875% DUE 02-07-2042 SEDOL: B8WR844	1,050,000.000	1,359,691.20	1,597,424.23
BANK AMER CORP 5.875% DUE 12-31-2049 CUSIP: 060505FL3	3,100,000.000	3,092,425.00	3,503,000.00
BANK AMER CORP 5% DUE 01-21-2044 SEDOL: BJ7B592	1,250,000.000	1,247,323.68	1,754,621.48
BANK NEW YORK MELLON CORP DEPOS SHS REPSTG 1/100TH 4.7% 12-31-2049 SEDOL: BMF32J0	300,000.000	312,075.00	330,840.00
BANK OF AMERICA CORP MTN 0.81% 10-24-2024 SEDOL: BN6NBD3	600,000.000	600,000.00	605,606.53
BANK OF AMERICA CORP 1.922% 10-24-2031 SEDOL: BLR8X26	3,215,000.000	3,209,650.99	3,257,504.01
BANK OF AMERICA CORPORATION 2.676% DUE 06-19-2041/06-19-2020 REG SEDOL: BMYXXT8	2,379,000.000	2,466,309.30	2,478,671.89
BANK ONE CORP FIXED 8.75% DUE 09-01-2030 SEDOL: BD0BFX1	450,000.000	622,948.50	669,651.44
BBCMS TR 2015-SRCH FLTG RT 5.12177% DUE 08-10-2035 CUSIP: 05547HAN1	200,000.000	201,229.80	219,920.98

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
BBCMS TR 2015-SRCH 4.197% DUE 08-10-2035 SEDOL: BFMD852	300,000.000	308,977.20	337,084.26
BECTON DICKINSON & FIXED 3.794% DUE 05-20-2050 SEDOL: BMDFM32	1,086,000.000	1,086,000.00	1,290,017.72
BECTON DICKINSON & 4.669% DUE 06-06-2047 SEDOL: BF2KB43	1,908,000.000	1,959,930.79	2,505,313.83
BECTON DICKINSON & 4.685% DUE 12-15-2044 SEDOL: BTDF52	2,487,000.000	2,645,104.49	3,210,252.03
BECTON DICKINSON & 4.875% DUE 05-15-2044 SEDOL: BXVMC54	91,000.000	103,529.79	112,396.38
BERKSHIRE HATHAWAY FIN CORP 4.2% DUE 08-15-2048 REG SEDOL: BYW5431	2,245,000.000	2,192,978.06	2,964,597.77
BERKSHIRE HATHAWAY 4.5% DUE 02-01-2045 SEDOL: BVXY748	1,925,000.000	2,072,561.99	2,437,272.84
BGC PARTNERS INC FIXED 5.375% DUE 07-24-2023 SEDOL: BGHCHY3	900,000.000	895,644.00	973,698.17
BK NEW YORK MELLON 1.6% DUE 04-24-2025 SEDOL: BLFFMD3	10,000.000	9,996.20	10,454.75
BK OF AMER NA 6 DUE 10-15-2036 SEDOL: B8YB6B7	250,000.000	307,539.18	373,925.22
BLACK HILLS CORP 3.05% DUE 10-15-2029 SEDOL: BJV1DR2	500,000.000	498,280.00	545,193.76
BLACKSTONE MTG TR 4.375% DUE 05-05-2022 SEDOL: BD8Z2K1	1,610,000.000	1,557,172.00	1,606,941.00
BLACKSTONE MTG TR 4.75% DUE 03-15-2023 SEDOL: BFWMKH5	70,000.000	67,662.91	69,684.91
BOEING CO FIXED 3.95% DUE 08-01-2059 SEDOL: BKPHQD0	1,060,000.000	1,060,968.40	1,134,472.52
BOEING CO FIXED 5.15% DUE 05-01-2030 SEDOL: BM8XFR6	1,504,000.000	1,505,815.75	1,820,218.20
BOEING CO FIXED 5.705% DUE 05-01-2040 SEDOL: BM8XFQ5	390,000.000	390,000.00	506,111.07
BOEING CO FIXED 5.805% DUE 05-01-2050 SEDOL: BM8R6R5	1,415,000.000	1,716,710.00	1,950,075.25
BOEING CO 1.875% DUE 06-15-2023 SEDOL: BD723Z5	230,000.000	230,975.20	234,050.25

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Corporate Debt Instruments - Other			
United States - USD			
BOEING CO 3.3% DUE 03-01-2035 SEDOL: BVZ6WJ2	380,000.000	352,974.40	379,569.01
BOEING CO 3.625% DUE 02-01-2031 SEDOL: BMHXMZ4	1,575,000.000	1,675,289.00	1,723,650.14
BOEING CO 3.75% DUE 02-01-2050 SEDOL: BJGV2H0	170,000.000	168,563.50	178,770.27
BOEING CO 3.9% 05-01-2049 SEDOL: BK1WFJ8	1,513,000.000	1,488,712.31	1,605,613.88
BOEING CO 4.875% DUE 05-01-2025 SEDOL: BM8XFT8	2,400,000.000	2,400,000.00	2,735,778.36
BOEING CO 5.93% DUE 05-01-2060 SEDOL: BM8R6Q4	960,000.000	1,038,958.03	1,361,850.16
BOEING CO 6.875% DUE 03-15-2039 SEDOL: BC7H609	270,000.000	374,218.88	368,004.06
BOSTON SCIENTIFIC CORP NT STEP UP 11-15-2035 11-17-2005 SEDOL: B0Q4ZC2	1,400,000.000	1,759,716.00	2,056,768.24
BP CAP MKTS AMER FIXED 4.742% DUE 03-11-2021 SEDOL: BFMW280	65,000.000	65,865.15	65,528.26
BP CAP MKTS AMER INC 3.0% DUE 02-24-2050 SEDOL: BLGM4V5	2,850,000.000	2,809,899.65	2,926,183.41
BP CAP MKTS AMER 2.772% DUE 11-10-2050 SEDOL: BMF3XC0	883,000.000	843,153.39	879,972.61
BP CAP MKTS AMER 2.939% DUE 06-04-2051 SEDOL: BM9GT05	886,000.000	886,000.00	905,078.63
BRISTOL MYERS FIXED 2.25% DUE 08-15-2021 CUSIP: 110122CV8	250,000.000	254,200.00	252,720.39
BRISTOL MYERS FIXED 4.25% DUE 10-26-2049 SEDOL: BMW2G98	710,000.000	704,021.80	960,137.25
BRISTOL MYERS FIXED 4.35% DUE 11-15-2047 SEDOL: BMXWR94	100,000.000	88,795.00	134,687.79
BRISTOL MYERS SQUIBB CO CORP 4.625% 05-15-2044 SEDOL: BMWV9B8	410,000.000	427,056.60	558,258.22
BRISTOL MYERS SQUIBB CO CORP 5.0% 08-15-2045 SEDOL: BMWV9C9	630,000.000	618,850.39	911,221.07
BRISTOL MYERS 2.55% DUE 11-13-2050 SEDOL: BMXF715	1,043,000.000	1,040,140.19	1,064,846.74

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
BROADCOM CORP / 2.65% DUE 01-15-2023 SEDOL: BDRT6V3	210,000.000	218,473.50	218,496.76
BROADCOM CORP/ CAYMN FI 3.875% 01-15-2027 SEDOL: BDRTBT6	1,200,000.000	1,194,696.00	1,346,768.71
BROADCOM INC FIXED 4.15% DUE 11-15-2030 SEDOL: BKPVPK2	1,050,000.000	1,048,834.50	1,215,650.32
BROADCOM INC 4.3% DUE 11-15-2032 BEO SEDOL: BKPVK30	2,721,000.000	2,716,941.54	3,225,715.64
BROADCOM INC 4.75% 04-15-2029 SEDOL: BKXB3J9	1,325,000.000	1,316,563.00	1,580,356.53
BROADCOM INC 5.0% DUE 04-15-2030 SEDOL: BKX9W96	930,000.000	1,010,034.74	1,130,519.07
BSTN PPTYS LTD 2.9% DUE 03-15-2030 SEDOL: BKRLV57	500,000.000	493,075.00	538,394.12
BSTN SCIENTIFIC 2.65% DUE 06-01-2030 SEDOL: BLBCYV0	1,010,000.000	1,008,495.10	1,081,813.70
BSTN SCIENTIFIC 4.7% DUE 03-01-2049 SEDOL: BP0V900	605,000.000	600,849.70	830,035.93
BSTN SCIENTIFIC 7.375% DUE 01-15-2040 SEDOL: B52PWD4	1,125,000.000	1,564,738.50	1,777,355.80
BURL NORTHN SANTA FIXED 3.05% 02-15-2051 SEDOL: BK97PV7	606,000.000	636,877.06	690,145.55
BURL NORTHN 4.4 DUE 03-15-2042 SEDOL: B787QZ8	275,000.000	300,190.00	364,584.41
CA INST TECH 4.7% DUE 11-01-2111 SEDOL: B795LF6	240,000.000	232,874.40	333,040.07
CALIFORNIA INSTITUTE OF TECHNOLOGY 3.65% 09-01-2119 SEDOL: BJX9954	590,000.000	588,507.30	669,962.49
CAMPBELL SOUP CO 3.125% DUE 04-24-2050/04-24-2020 REG SEDOL: BLFFMG6	600,000.000	598,374.00	633,712.19
CANTOR FITZGERALD 6.5% DUE 06-17-2022 SEDOL: BDDXF45	600,000.000	600,000.00	648,289.72
CARNIVAL CORP SEN SEC TERM LOAN 06-30-2025 CUSIP: P2121YAN8	199,000.000	191,040.00	204,472.50
CAROLINA PWR & LT 4.1% DUE 03-15-2043 SEDOL: B8L5GP6	790,000.000	767,012.66	981,590.78

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
CARRIER GLOBAL CORP 2.722% 02-15-2030 SEDOL: BNG23C3	1,430,000.000	1,429,885.60	1,529,260.85
CARRIER GLOBAL CORP 3.37% DUE 04-05-2040 SEDOL: BMT6MR3	1,755,000.000	1,710,535.80	1,925,284.03
CARRIER GLOBAL CORP 3.577% DUE 04-05-2050 SEDOL: BNG21Z2	4,284,000.000	4,307,699.23	4,793,887.76
CATERPILLAR FINL SVCS CORP MEDIUM TERM NTRANCHE # TR 00776 VAR RT DUE 03-15-2021 CUSIP: 14913Q2H1	25,000.000	25,029.98	25,007.89
CATHOLIC HEALTH INITIATI 4.35 DUE 11-01-2042 SEDOL: B8BB1R1	500,000.000	475,920.16	585,854.43
CENTENE CORP DEL FIXED 4.625% 12-15-2029 SEDOL: BMVQRX2	960,000.000	976,025.00	1,065,801.60
CENTENE CORP DEL SR NT 4.25% 12-15-2027 SEDOL: BMCTMH9	570,000.000	565,212.00	604,200.00
CENTENE CORP DEL 3.375% DUE 02-15-2030/05-06-2020 REG SEDOL: BMVX1F3	1,420,000.000	1,421,470.00	1,493,967.80
CENTENE CORP DEL 3% DUE 10-15-2030 SEDOL: BKVDKR4	1,240,000.000	1,240,000.00	1,314,276.00
CENTENE CORP DEL 4.75% DUE 01-15-2025 REG SEDOL: BMCTMM4	610,000.000	627,537.50	626,000.30
CENTERPOINT ENERGY FIXED 2.9% DUE 07-01-2050 SEDOL: BKPD746	325,000.000	324,346.75	352,617.56
CENTERPOINT ENERGY HOUSTON ELEC LLC 4.25% 02-01-2049 SEDOL: BJ52166	270,000.000	268,361.10	358,023.08
CENTERPOINT ENERGY INC 6.125% 12-31-2049 CUSIP: 15189TAS6	300,000.000	300,000.00	314,250.00
CENTERPOINT ENERGY INCCORP 2.95% 03-01-2030 SEDOL: BKFV9B1	425,000.000	423,312.75	462,581.81
CENTERPOINT ENERGY 4.5% DUE 04-01-2044 SEDOL: BKRW213	600,000.000	597,234.78	794,725.63
CF INDS INC 4.95% DUE 06-01-2043 SEDOL: B9XR0S8	700,000.000	834,750.00	859,250.00
CF INDS INC 5.375% DUE 03-15-2044 SEDOL: BKL56J4	400,000.000	492,000.00	506,302.00
CHARLES SCHWAB CORP 5.0% 12-31-2049 CUSIP: 808513AR6	200,000.000	198,500.00	213,250.00

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
CHARTER COMMUNICATIONS OPER LLC CAP 5.125% DUE 07-01-2049 BEO SEDOL: BJHNYB3	794,000.000	793,668.29	969,088.30
CHARTER COMMUNICATIONS OPER LLC/CHARTE 3.7% DUE 04-01-2051/04-17-2020 REG SEDOL: BMCJ8Q0	1,491,000.000	1,496,719.22	1,548,336.03
CHARTER COMMUNICATIONS OPER LLC/CHARTE 4.8% DUE 03-01-2050 SEDOL: BKSVMY27	200,000.000	198,872.00	238,880.02
CHARTER COMMUNICATIONS OPERATING LLC AKA CCO ERM LOAN B2 DUE 02-01-27 CUSIP: 16117LBX6	2,741,488.350	2,727,542.20	2,723,339.70
CHARTER FIXED 5.75% DUE 04-01-2048 CUSIP: 161175BN3	4,236,000.000	4,153,031.45	5,542,564.55
CHARTER 5.375% 05-01-2047 SEDOL: BFF9P78	1,300,000.000	1,262,428.99	1,622,537.19
CHARTER 6.384% DUE 10-23-2035 SEDOL: BZ06JT4	40,000.000	42,994.27	54,801.88
CHARTER 6.484% DUE 10-23-2045 SEDOL: BYQ7R23	140,000.000	155,440.28	198,024.34
CHENIERE CORPUS CHRISTI HLDGS LLC 3.7% 11-15-2029 SEDOL: BMBTPN7	1,397,000.000	1,396,036.29	1,555,229.15
CHENIERE CORPUS CHRISTI HLDGS LLC 5.125% 06-30-2027 SEDOL: BDRJN78	100,000.000	100,000.00	118,297.80
CHENIERE CORPUS 5.875% DUE 03-31-2025 SEDOL: BZ5ZZ32	300,000.000	300,000.00	349,133.16
CHENIERE CORPUS 7% DUE 06-30-2024 SEDOL: BDZVV61	300,000.000	303,750.00	350,332.35
CHEVRON CORP NEW FIXED 3.078% DUE 05-11-2050 SEDOL: BLB4PD5	188,000.000	188,000.00	209,861.31
CHEVRON CORP NEW 2.1% DUE 05-16-2021 SEDOL: BYP8MX3	1,051,000.000	1,061,872.40	1,056,726.11
CHEVRON U S A INC 2.343% DUE 08-12-2050 REG CUSIP: 166756AH9	1,520,000.000	1,513,075.10	1,503,833.55
CIGNA CORP NEW CORP FLTG 09-17-2021 SEDOL: BKVM2J7	500,000.000	500,000.00	500,078.97
CIGNA CORP NEW CORP 3.4% 09-17-2021 SEDOL: BKPHRX7	1,160,000.000	1,191,081.20	1,184,937.20
CIGNA CORP NEW CORP 4.8% 08-15-2038 SEDOL: BKPHS23	1,150,000.000	1,148,148.50	1,498,264.92

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
CIGNA CORP NEW CORP 4.9% 12-15-2048 SEDOL: BKPHS34	2,720,000.000	2,742,990.90	3,740,370.88
CIGNA CORP NEW FIXED 3.2% DUE 03-15-2040 SEDOL: BL6BBD3	210,000.000	209,691.30	230,274.57
CIGNA CORP NEW FIXED 3.4% DUE 03-15-2050 SEDOL: BL6BBV1	700,000.000	698,691.00	787,674.75
CIGNA CORP NEW 3.875% DUE 10-15-2047 REG SEDOL: BMCC9V1	520,000.000	518,633.77	615,962.09
CIMAREX ENERGY CO 3.9% 05-15-2027 SEDOL: BF3CK63	310,000.000	309,134.30	341,662.67
CIT GROUP INC NEW FIXED 4.75% DUE 02-16-2024 SEDOL: BDTYMG3	100,000.000	100,000.00	109,375.00
CITIGROUP CAP III 7.625% DUE 12-01-2036 SEDOL: 2301637	760,000.000	915,914.00	1,082,254.29
CITIGROUP INC NT VAR RATE 12-31-2049 REG CUSIP: 172967JM4	1,200,000.000	1,243,200.00	1,311,000.00
CITIGROUP INC 2.35% DUE 08-02-2021 SEDOL: BYN9584	300,000.000	305,112.00	303,494.13
CITIGROUP INC 2.7% DUE 03-30-2021 SEDOL: BZ6C6M8	625,000.000	630,117.55	628,609.93
CITIGROUP INC 3.668% DUE 07-24-2028 SEDOL: BF347Y6	700,000.000	700,000.00	793,593.29
CITIGROUP INC 4.075% DUE 04-23-2029 CUSIP: 172967LW9	1,100,000.000	1,100,000.00	1,290,172.44
CITIGROUP INC 4.65% DUE 07-23-2048 SEDOL: BD366H4	990,000.000	980,284.66	1,366,628.39
CITIGROUP INC 4.7% DUE 12-31-2049 SEDOL: BKX99Z1	600,000.000	600,000.00	616,554.00
CITIGROUP INC 5.0% 12-31-2049 REG SEDOL: BK5GTX8	700,000.000	700,000.00	727,562.50
CITIGROUP INC 5.5% DUE 09-13-2025 SEDOL: BDT7Y00	660,000.000	660,000.00	793,078.18
CITIGROUP INC 6.125% DUE 08-25-2036 SEDOL: B1CDG16	369,000.000	363,550.34	518,587.61
CITIGROUP INC 6.625 DUE 06-15-2032 BEO SEDOL: BG48R11	3,090,000.000	3,855,590.50	4,380,360.52

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
CITIGROUP INC 6% DUE 10-31-2033 SEDOL: BG48R22	410,000.000	402,423.70	563,496.86
CITIGROUP INC 8.125% DUE 07-15-2039 SEDOL: B8G0DX3	903,000.000	1,300,781.70	1,614,145.36
CITIZENS FINL GROUP INC 5.65% DUE 12-31-2049/10-06-2025 BEO SEDOL: BMXXNH7	600,000.000	597,800.00	673,620.00
CITRIX SYS INC 3.3% DUE 03-01-2030 CUSIP: 177376AF7	700,000.000	695,450.00	773,356.47
CITY OF HOPE 5.623% DUE 11-15-2043 SEDOL: BCGD4C6	390,000.000	400,806.50	559,061.06
CLEV CLINIC FNDTN 4.858% DUE 01-01-2114 SEDOL: BYT8J72	100,000.000	100,000.00	141,151.14
CME GROUP INC 4.15% DUE 06-15-2048 CUSIP: 12572QAH8	540,000.000	537,521.40	729,842.97
CN LT & PWR CO 4.3% DUE 04-15-2044 SEDOL: BLRVSV9	160,000.000	160,000.00	208,258.39
COCA COLA CO FIXED 2.5% DUE 06-01-2040 SEDOL: BLB7Z01	90,000.000	91,077.50	95,863.12
COCA COLA CO 2.5% 03-15-2051 SEDOL: BK93JD5	1,190,000.000	1,182,693.40	1,226,303.56
COCA COLA CO 2.6% DUE 06-01-2050 SEDOL: BLB7Z23	90,000.000	93,142.30	94,969.00
COMCAST CORP NEW FIXED 2.45% DUE 08-15-2052 CUSIP: 20030NDP3	1,137,000.000	1,119,145.83	1,103,393.03
COMCAST CORP NEW FIXED 3.969% DUE 11-01-2047 SEDOL: BFWQ3V2	686,000.000	697,511.08	860,189.39
COMCAST CORP NEW FIXED 3.999% DUE 11-01-2049 SEDOL: BFW31L9	1,152,000.000	1,192,682.08	1,454,278.18
COMCAST CORP NEW 1.95% DUE 01-15-2031 SEDOL: BL6D3L1	1,900,000.000	1,894,034.00	1,951,186.38
COMCAST CORP NEW 2.8% DUE 01-15-2051/05-28-2020 REG SEDOL: BL6D441	993,000.000	986,700.14	1,035,189.30
COMCAST CORP NEW 3.45% DUE 02-01-2050 CUSIP: 20030NCZ2	1,029,000.000	1,034,320.42	1,214,287.71
COMCAST CORP NEW 3.75% DUE 04-01-2040 CUSIP: 20030NDH1	1,137,000.000	1,197,433.47	1,373,524.39

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
COMCAST CORP NEW 4.049% DUE 11-01-2052 SEDOL: BFWQ3S9	2,809,000.000	2,910,376.81	3,592,625.72
COMCAST CORP NEW 4.6% 10-15-2038 CUSIP: 20030NCL3	2,840,000.000	2,815,805.60	3,742,626.74
COMCAST CORP NEW 4.95% DUE 10-15-2058 CUSIP: 20030NCN9	2,235,000.000	2,234,305.54	3,393,313.98
COMCAST CORP NEW 6.4% DUE 05-15-2038 CUSIP: 20030NAX9	195,000.000	230,743.60	303,798.63
COMCAST CORP 4.7% 10-15-2048 SEDOL: BGV15K8	695,000.000	682,828.35	971,008.63
COMMONSPIRIT HLTH 2.782% DUE 10-01-2030 SEDOL: BN4LSK5	120,000.000	120,000.00	127,048.26
COMMONSPIRIT HLTH 3.91% DUE 10-01-2050 SEDOL: BLN7JS5	350,000.000	350,000.00	390,182.84
COMMONWEALTH EDISON CO 3.2% DUE 11-15-2049 SEDOL: BJVBFZ4	300,000.000	297,651.00	336,135.39
COMMONWEALTH EDISON CO 4.0% DUE 03-01-2048 REG SEDOL: BFYRYP0	530,000.000	526,701.30	671,254.35
COMWLTH EDISON CO FIXED 3% DUE 03-01-2050 SEDOL: BKMGBX5	1,025,000.000	1,023,585.50	1,118,485.07
COMWLTH EDISON CO 4.35% DUE 11-15-2045 SEDOL: BYQ6HF3	775,000.000	768,970.50	1,010,388.13
CONAGRA BRANDS INC FIXED 5.3% 11-01-2038 SEDOL: BF2SVM5	303,000.000	300,144.42	405,081.21
CONAGRA BRANDS INC 5.4% 11-01-2048 SEDOL: BF2SVR0	790,000.000	767,904.00	1,127,426.27
CONCHO RES INC 4.85% DUE 08-15-2048 SEDOL: BMDH120	2,092,000.000	2,091,645.45	2,817,638.58
CONCHO RES INC 4.875% DUE 10-01-2047 SEDOL: BFB5MG8	1,625,000.000	1,730,850.75	2,197,379.67
CONCHO RESOURCES INC 4.3% 06-18-2028 SEDOL: BMDH108	625,000.000	670,195.58	738,897.29
CONNECTICUT LIGHT & POWER CO 4.0% 04-01-2048 CUSIP: 207597EL5	725,000.000	747,187.00	938,787.32
CONS EDISON CO N Y 4.65% DUE 12-01-2048 SEDOL: BGPVD33	812,000.000	901,909.07	1,081,792.35

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Corporate Debt Instruments - Other			
United States - USD			
CONSOLIDATED EDISON CO N Y INC 3.7% DUE 11-15-2059 SEDOL: BKTGB50	700,000.000	693,777.00	809,722.95
CONSOLIDATED EDISON CO N Y INC 3.95% 04-01-2050 SEDOL: BKP3KX6	100,000.000	99,338.00	121,837.51
CONSTELLATION BRANDS INC 3.75% DUE 05-01-2050/04-27-2020 REG SEDOL: BMYSSV0	1,146,000.000	1,177,661.82	1,349,354.81
CONSTELLATION 4.5% DUE 05-09-2047 SEDOL: BDGKT74	630,000.000	580,391.90	795,139.64
CONSUMERS ENERGY CO 2.5% DUE 05-01-2060 REG SEDOL: BKPD531	450,000.000	440,178.50	452,196.99
CONSUMERS ENERGY 3.1% DUE 08-15-2050 SEDOL: BKRLVG8	1,109,000.000	1,195,160.50	1,281,968.62
CORNING INC 3.9% DUE 11-15-2049 SEDOL: BJXCLV3	340,000.000	339,048.00	416,930.55
COSTCO WHOLESALE CORP NEW 1.75% DUE 04-20-2032 REG SEDOL: BMG2XB5	1,384,000.000	1,381,162.80	1,438,425.73
CR SUISSE AG NEW 3% DUE 10-29-2021 SEDOL: BRK8CH3	270,000.000	276,336.90	275,914.92
CRH AMER INC 5.125% DUE 05-18-2045 SEDOL: BX8Z1C6	2,125,000.000	2,134,989.25	2,825,206.35
CROWN CASTLE INTL CORP NEW 4.15% DUE 07-01-2050 REG SEDOL: BM6QSB2	100,000.000	109,317.00	121,548.88
CROWN CASTLE INTL CORP NEW 4.75% 05-15-2047 SEDOL: BDT6RC0	300,000.000	317,551.00	385,443.27
CROWN CASTLE INTL CORP NEW 5.2% 02-15-2049 SEDOL: BJ686C4	1,500,000.000	1,521,294.00	2,042,667.60
CROWN CASTLE INTL CORP 4.3% 02-15-2029 SEDOL: BJ686B3	300,000.000	324,918.00	356,300.85
CROWN CASTLE INTL 2.25% DUE 01-15-2031 SEDOL: BMG11F2	1,800,000.000	1,796,940.00	1,867,209.39
CROWN CASTLE INTL 3.1% DUE 11-15-2029 SEDOL: BK9Z6H4	100,000.000	100,700.00	110,193.40
CSX CORP FIXED 4.3% DUE 03-01-2048 CUSIP: 126408HK2	725,000.000	679,049.50	930,782.82
CSX CORP 2.5% DUE 05-15-2051 SEDOL: BKY5RH6	225,000.000	223,197.75	224,088.66

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CSX CORP 3.35% 09-15-2049 CUSIP: 126408HR7	92,000.000	91,361.52	104,665.39
CSX CORP 3.8% DUE 11-01-2046 SEDOL: BYMPHS7	250,000.000	245,645.00	299,485.05
CSX CORP 4.5% DUE 03-15-2049 CUSIP: 126408HP1	420,000.000	424,276.00	569,341.47
CSX CORP 4.75% DUE 05-30-2042 SEDOL: B56PH80	300,000.000	316,785.00	394,980.46
CSX CORP 4.75% DUE 11-15-2048 CUSIP: 126408HN6	405,000.000	401,527.75	555,531.20
CSX CORP 6.15% DUE 05-01-2037 SEDOL: B92WJC1	2,600,000.000	3,331,246.58	3,887,013.05
CVS CAREMARK CORP 5.3 DUE 12-05-2043 SEDOL: BH458J4	470,000.000	469,088.20	636,628.46
CVS HEALTH CORP 2.125% DUE 06-01-2021 SEDOL: BD72452	70,000.000	70,447.10	70,414.64
CVS HEALTH CORP 3.25% DUE 08-15-2029 SEDOL: BK5KKM6	420,000.000	416,207.40	473,018.48
CVS HEALTH CORP 3.35% DUE 03-09-2021 SEDOL: BF4JKG3	480,000.000	487,001.60	482,632.02
CVS HEALTH CORP 4.25% DUE 04-01-2050 SEDOL: BKP3KR0	450,000.000	449,923.50	562,899.47
CVS HEALTH CORP 4.78% DUE 03-25-2038 SEDOL: BF4JK96	3,340,000.000	3,278,993.81	4,231,715.37
CVS HEALTH CORP 5.05% DUE 03-25-2048 SEDOL: BF4JKH4	4,134,000.000	4,136,248.98	5,602,721.15
CVS HEALTH CORP 5.125% DUE 07-20-2045 SEDOL: BYPFC45	710,000.000	708,640.50	955,916.57
DEERE JOHN CAP CORP 2.875% 03-12-2021 REG SEDOL: BFZWWW1	267,000.000	271,477.59	268,312.55
DEFAULTED WASHINGTON PRIME GROUP L P 5.95% DUE08-15-2024/08-04-2017 REG SEDOL: BF22PS1	900,000.000	876,519.00	540,225.00
DELL INTERNATIONAL L L C TERM LOAN B 09-19-2025 CUSIP: 24702NBE9	187,601.010	181,972.97	187,623.52
DELL INTL L L C / 5.3% DUE 10-01-2029 SEDOL: BJNXWX5	1,300,000.000	1,291,069.00	1,593,734.86

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DELPHI FINANCIAL GROUP INC FLTG RT DUE 05-15-2037 SEDOL: B1XXGL5	12,275.000	306,752.25	270,050.00
DELTA AIR LINES INC DEL 3.75% DUE 10-28-2029 SEDOL: BK8VSG6	390,000.000	388,420.50	378,008.53
DELTA AIR LINES 7.375% DUE 01-15-2026 SEDOL: BMVT184	690,000.000	722,945.40	788,189.04
DELTA AIR LINES, INC. TERM LOAN DUE 04-27-2023 BEO CUSIP: 24736CBM5	199,000.000	193,030.00	201,807.89
DEVON ENERGY CORP FIXED 5% DUE 06-15-2045 SEDOL: BYNCY2	100,000.000	93,399.49	117,787.48
DEVON ENERGY CORP 4.75% DUE 05-15-2042 SEDOL: BFN08Q3	1,460,000.000	1,311,263.05	1,648,144.21
DEVON ENERGY CORP 5.6 DUE 07-15-2041 SEDOL: B3Q7W10	740,000.000	781,016.89	905,003.34
DH EUROPE FIN II S FIXED 3.25% 11-15-2039 SEDOL: BG0WND1	240,000.000	239,541.60	273,347.28
DH EUROPE FIN II S 3.4% DUE 11-15-2049 SEDOL: BG0WNG4	20,000.000	19,951.20	23,746.83
DIAMOND SPORTS GROUP LLC TERM LOAN SEN SEC 08-24-2026 CUSIP: 25277BAB4	691,250.000	687,793.75	609,018.90
DIGITAL RLTY TR LP 4.75% DUE 10-01-2025 SEDOL: BD9NRY3	600,000.000	600,000.00	702,382.95
DISCOVERY FIXED 4.65% DUE 05-15-2050 SEDOL: BMDNBL7	981,000.000	1,002,727.68	1,226,980.73
DISNEY WALT CO NEW 2.3% DUE 02-12-2021 SEDOL: BYQ02C7	125,000.000	126,092.50	125,218.24
DISNEY WALT CO SR NT 5.4% 10-01-2043 SEDOL: BJQX544	80,000.000	99,240.00	117,020.18
DISNEY WALT CO SR NT 6.15% 03-01-2037 SEDOL: BK24PP9	625,000.000	827,300.00	915,700.68
DISNEY WALT CO SR NT 6.2% 12-15-2034 SEDOL: BJQX577	90,000.000	118,570.50	136,472.08
DISNEY WALT CO SR NT 6.4% 12-15-2035 SEDOL: BKMDXP2	161,000.000	217,234.08	249,831.49
DISNEY WALT CO SR NT 6.65% 11-15-2037 CUSIP: 254687EH5	1,120,000.000	1,560,921.60	1,769,961.55

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DISNEY WALT CO 2.75% DUE 09-01-2049 SEDOL: BJJJTB4	700,000.000	677,425.00	740,583.08
DISNEY WALT CO 3.6% DUE 01-13-2051 REG SEDOL: BMDHPZ1	535,000.000	534,272.40	647,616.94
DOLLAR TREE INC 3.7% DUE 05-15-2023 CUSIP: 256746AF5	210,000.000	225,027.60	224,795.56
DOMINION RES INC 4.7% DUE 12-01-2044 SEDOL: BSR9GC9	1,405,000.000	1,567,002.00	1,839,168.90
DOMINION RES INC 5.95% DUE 06-15-2035 SEDOL: B0BSGX7	40,000.000	47,098.80	56,050.70
DOW CHEM CO NT 9.4 DUE 05-15-2039 SEDOL: BG48TR1	1,590,000.000	2,640,689.54	2,854,226.35
DOW CHEM CO 5.25% DUE 11-15-2041 SEDOL: B76L298	1,575,000.000	1,680,661.75	2,081,383.29
DOW CHEMICAL CO FIXED 5.55% DUE 11-30-2048 SEDOL: BKBZCX0	302,000.000	301,779.54	434,327.52
DOW CHEMICAL CO NT 4.8% 05-15-2049 CUSIP: 260543CV3	1,275,000.000	1,266,542.21	1,721,956.97
DTE ELEC CO 3.75% DUE 08-15-2047 SEDOL: BF08MX5	430,000.000	429,767.80	538,902.13
DTE ELEC CO 4.05% 05-15-2048 SEDOL: BG0DD90	100,000.000	99,551.00	131,433.23
DUKE ENERGY CORP 3.75% DUE 09-01-2046 SEDOL: BD381P3	400,000.000	433,772.84	465,019.64
DUKE ENERGY CORP 3.95% DUE 08-15-2047 SEDOL: BF46ZJ2	400,000.000	366,072.00	485,580.90
DUKE ENERGY FLA 4.2% DUE 07-15-2048 CUSIP: 26444HAF8	200,000.000	199,722.00	257,342.63
DUKE ENERGY IND LLC 3.25% DUE 10-01-2049 SEDOL: BKDP7D3	200,000.000	195,526.00	226,509.96
DUKE ENERGY OHIO INC 4.3% DUE 02-01-2049REG SEDOL: BHZRWQ4	220,000.000	219,586.40	284,532.72
DUKE ENERGY 3.2% DUE 08-15-2049 SEDOL: BKFV9W2	589,000.000	602,076.00	670,491.02
DUKE ENERGY 3.75% DUE 06-01-2045 SEDOL: BYV3C76	500,000.000	529,170.00	604,147.03

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
E TRADE FINL CORP 4.5% DUE 06-20-2028 SEDOL: BKVDKW9	100,000.000	99,912.00	120,216.87
E.W. SCRIPPS COMPANY, THE B-1 TERM LOAN 05-01-2026 BEO CUSIP: 26928BAL3	98,256.250	97,764.95	96,986.78
EATON CORP OHIO 4.15 DUE 11-02-2042 REG SEDOL: BGLPFR7	790,000.000	742,814.51	1,000,948.83
EBAY INC FIXED 2.7% DUE 03-11-2030 CUSIP: 278642AW3	200,000.000	206,352.00	215,147.86
EDISON INTERNATIONAL 3.55% 11-15-2024 SEDOL: BKY5828	400,000.000	399,456.00	430,684.82
EL PASO ENERGY CORP MEDIUM TERM NTS BOOK TR 4 7.8 8-1-31 SEDOL: 2788650	70,000.000	99,194.90	99,965.47
EL PASO NAT GAS CO 8.375% DUE 06-15-2032 SEDOL: 2787237	200,000.000	289,630.00	281,647.88
EL PASO PIPELN 4.7% DUE 11-01-2042 SEDOL: B82B6J7	650,000.000	654,745.50	743,997.84
ENCANA CORP 5.15 DUE 11-15-2041 SEDOL: B40MFM0	200,000.000	199,134.00	189,396.64
ENERGY TRANSFER FIXED 6.125% DUE 12-15-2045 SEDOL: BYQ24Q1	570,000.000	609,054.93	673,339.30
ENERGY TRANSFER OPER L P 5.0% 05-15-2050 SEDOL: BL3BQC0	1,418,000.000	1,383,015.03	1,535,542.73
ENERGY TRANSFER 4.9% DUE 03-15-2035 SEDOL: BWBXR55	170,000.000	158,385.60	187,163.57
ENERGY TRANSFER 4.95% DUE 06-15-2028 CUSIP: 29278NAF0	50,000.000	49,909.50	57,630.71
ENERGY TRANSFER 5.15% DUE 03-15-2045 SEDOL: BXVMC65	300,000.000	280,320.00	325,107.82
ENERGY TRANSFER 5.8% DUE 06-15-2038 CUSIP: 29278NAD5	410,000.000	422,051.50	471,008.91
ENERGY TRANSFER 6.25% DUE 04-15-2049 SEDOL: BJCYMJ5	380,000.000	446,342.03	459,632.16
ENERGY TRANSFER 6.625% DUE 10-15-2036 SEDOL: BG48VD1	190,000.000	212,976.70	230,798.11
ENERGY TRANSFER 6% DUE 06-15-2048 SEDOL: BFXCN75	6,235,000.000	6,290,680.35	7,346,902.26

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
ENERGY TRANSFER 7.5% DUE 07-01-2038 SEDOL: BG48VF3	1,540,000.000	1,269,074.00	2,047,157.96
ENTERGY CORP NEW 3.75% DUE 06-15-2050 SEDOL: BMFYH09	1,350,000.000	1,328,400.00	1,563,647.87
ENERGY LOUISIANA LLC 4.2% 09-01-2048 SEDOL: BFZJ0C8	650,000.000	627,692.00	846,488.17
ENTERPRISE PRODS FIXED 3.2% 02-15-2052 SEDOL: BLD57S5	1,129,000.000	1,120,340.57	1,147,909.20
ENTERPRISE PRODS FIXED 3.95% DUE 01-31-2060 SEDOL: BL39936	690,000.000	693,512.80	763,802.91
ENTERPRISE PRODS FIXED 4.9% DUE 05-15-2046 SEDOL: BYZ5J66	340,000.000	345,072.80	432,751.93
ENTERPRISE PRODS OPER LLC 2.8% 02-15-2021 REG SEDOL: BFY1YP6	71,000.000	71,287.55	71,200.44
ENTERPRISE PRODS OPER LLC 4.25% 02-15-2048 SEDOL: BFY1ZL9	630,000.000	629,149.50	738,662.94
ENTERPRISE PRODS OPER LLC 4.8% 02-01-2049 SEDOL: BF39VN8	560,000.000	556,584.00	706,815.37
ENTERPRISE PRODS OPER LLC 5.375% 02-15-2078 REG SEDOL: BYWF668	430,000.000	374,267.86	434,511.71
ENTERPRISE PRODS 2.85% DUE 04-15-2021 SEDOL: BD073R9	530,000.000	535,917.70	532,587.66
ENTERPRISE PRODS 3.7% DUE 01-31-2051 SEDOL: BL397H6	210,000.000	207,433.80	231,163.61
ENTERPRISE PRODS 4.15% DUE 10-16-2028 SEDOL: BFY5JK8	90,000.000	89,787.60	107,071.33
ENTERPRISE PRODS 4.85% DUE 03-15-2044 SEDOL: B9M5X40	170,000.000	194,333.80	210,893.12
ENTERPRISE PRODS 5.1% DUE 02-15-2045 SEDOL: BJT1608	120,000.000	145,742.40	155,924.67
ENTERPRISE PRODS 5.7% DUE 02-15-2042 SEDOL: B56MMZ3	1,350,000.000	1,494,134.45	1,853,422.25
ENTERPRISE PRODS 5.95% DUE 02-01-2041 SEDOL: B3P4VB5	80,000.000	89,836.80	109,984.98
ENTERPRISE PRODS 6.125% DUE 10-15-2039 SEDOL: B4RMRV6	280,000.000	319,540.20	389,724.50

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
ENTERPRISE PRODS 7.55% DUE 04-15-2038 SEDOL: B57FW28	70,000.000	105,436.10	106,836.63
EOG RES INC 4.1% DUE 02-01-2021 SEDOL: B3YNJT7	220,000.000	226,353.60	220,563.59
EOG RES INC 4.375% DUE 04-15-2030 SEDOL: BLBMLZ3	180,000.000	179,928.00	218,764.11
EOG RES INC 4.95% DUE 04-15-2050 SEDOL: BLB9JH2	593,000.000	604,025.86	803,778.79
EPR PPTYS 3.75% DUE 08-15-2029 SEDOL: BHQZFR9	500,000.000	495,840.00	479,679.62
EPR PPTYS 4.75% DUE 12-15-2026 SEDOL: BDRYQ07	200,000.000	196,858.00	202,079.70
EQM MIDSTREAM 4.125% DUE 12-01-2026 SEDOL: BZ1C601	600,000.000	595,146.00	604,500.00
EQUIFAX INC FIXED 3.1% DUE 05-15-2030 SEDOL: BMDWPD4	200,000.000	199,620.00	222,469.41
EQUINIX INC FIXED 2.95% 09-15-2051 CUSIP: 29444UBM7	1,248,000.000	1,240,090.65	1,260,156.84
EQUINIX INC FIXED 3.2% 11-18-2029 CUSIP: 29444UBE5	1,169,000.000	1,168,250.98	1,283,289.44
EQUINIX INC 2.15% DUE 07-15-2030 SEDOL: BLR4HS8	100,000.000	99,711.00	101,715.02
EQUINIX INC 3.0% DUE 07-15-2050/06-22-2020 REG CUSIP: 29444UBJ4	162,000.000	159,187.68	164,053.19
ERP OPER LTD 2.5% DUE 02-15-2030 SEDOL: BKS3Z0	500,000.000	501,725.00	540,071.08
ERP OPER LTD 4.5% DUE 07-01-2044 SEDOL: BNH7PZ4	1,235,000.000	1,283,745.60	1,632,399.51
ESSEX PORTFOLIO L P 4.0% 03-01-2029 SEDOL: BFMWWB3	400,000.000	402,868.00	466,785.91
ESSEX PORTFOLIO L 3.625% DUE 05-01-2027 SEDOL: BDD9509	400,000.000	397,692.00	450,646.80
ESTEE LAUDER COS FIXED 3.125% DUE 12-01-2049 SEDOL: BKT4KF7	1,031,000.000	1,018,308.39	1,196,950.47
EXELON CORP 4.05% DUE 04-15-2030 SEDOL: BM5M651	210,000.000	209,567.40	248,489.72

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
EXELON CORP 4.45% DUE 04-15-2046 SEDOL: BD073T1	30,000.000	31,201.50	38,253.38
EXELON CORP 5.1% DUE 06-15-2045 SEDOL: BYVF9K4	1,450,000.000	1,516,823.00	1,964,435.74
EXELON CORP 5.625% DUE 06-15-2035 SEDOL: B0LK7L8	310,000.000	347,682.58	419,287.08
EXELON GENERATION 5.6 DUE 06-15-2042 SEDOL: B715FY1	363,000.000	353,698.78	413,493.33
EXPEDIA GROUP INC 3.25% DUE 02-15-2030 SEDOL: BLT22F1	500,000.000	496,125.00	520,370.51
EXXON MOBIL CORP FIXED 4.327% DUE 03-19-2050 SEDOL: BL68H70	1,480,000.000	1,480,000.00	1,937,698.75
EXXON MOBIL CORP 2.995% DUE 08-16-2039 SEDOL: BK81HN6	664,000.000	664,000.00	720,729.21
EXXON MOBIL CORP 3.095% DUE 08-16-2049 SEDOL: BJP4010	210,000.000	210,000.00	227,651.94
EXXON MOBIL CORP 3.452% DUE 04-15-2051 REG SEDOL: BMDSC31	1,023,000.000	1,023,000.00	1,169,174.30
EXXON MOBIL CORP 4.114% DUE 03-01-2046 SEDOL: BYYD0G8	200,000.000	200,483.60	246,681.09
EXXON MOBIL CORP 4.227% DUE 03-19-2040 SEDOL: BL68H58	520,000.000	520,000.00	647,581.87
FEDEX CORP 4.1% DUE 02-01-2045 SEDOL: BV9HFG9	1,025,000.000	1,029,889.25	1,209,367.80
FEDEX CORP 4.4% DUE 01-15-2047 SEDOL: BYYPSG0	2,050,000.000	2,077,680.30	2,590,219.41
FEDEX CORP 4.75% DUE 11-15-2045 SEDOL: BYPJYG3	1,300,000.000	1,345,504.50	1,691,849.58
FIDELITY NATL FINANCIAL 5.5 DUE 09-01-2022 BEO SEDOL: B8G30S6	850,000.000	845,860.50	915,728.23
FIRSTENERGY CORP FIXED 2.25% DUE 09-01-2030 SEDOL: BMBWWL3	643,000.000	628,660.89	621,975.69
FIRSTENERGY CORP 3.4% DUE 03-01-2050 SEDOL: BL5H0D5	822,000.000	817,545.31	787,338.63
FIRSTENERGY CORP 4.85% 07-15-2047 SEDOL: BDC3P80	1,080,000.000	1,098,857.40	1,344,054.72

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
FIRSTENERGY CORP 7.375% DUE 11-15-2031 SEDOL: 2819486	2,805,000.000	3,271,211.30	3,999,830.17
FISERV INC 3.5% DUE 07-01-2029 CUSIP: 337738AU2	1,000,000.000	998,320.00	1,141,856.44
FISERV INC 4.4% DUE 07-01-2049 SEDOL: BGBN0F4	2,514,000.000	2,499,022.49	3,367,452.54
FL PWR & LT CO 3.15% DUE 10-01-2049 SEDOL: BKTC8V3	382,000.000	383,189.84	440,270.84
FL PWR & LT CO 3.95% 03-01-2048 SEDOL: BG1V081	300,000.000	298,380.00	391,243.73
FLEX LTD 4.875% DUE 05-12-2030 CUSIP: 33938XAB1	200,000.000	199,124.00	240,470.03
FLEX LTD 4.875% DUE 06-15-2029 CUSIP: 33938XAA3	300,000.000	321,867.00	354,358.57
FORD MTR CR CO LLC FIXED 3.087% DUE 01-09-2023 SEDOL: BKLX7C8	600,000.000	601,320.00	610,467.00
FORD MTR CR CO LLC MEDIUM TERM NTS SER BTRANCHE # TR 2 3.55% DUE 10-07-2022 SEDOL: BJYCNL6	600,000.000	599,514.00	610,500.00
FORD MTR CR CO LLC 3.37% DUE 11-17-2023 SEDOL: BKVKF58	500,000.000	499,940.00	509,895.00
FORD MTR CR CO LLC 3.375% DUE 11-13-2025BEO SEDOL: BMWS436	1,300,000.000	1,300,000.00	1,335,568.00
FORD MTR CR CO LLC 4.14% DUE 02-15-2023 SEDOL: BFXCNF3	2,300,000.000	2,263,200.00	2,369,000.00
FORTRESS TRANSN & 6.75% DUE 03-15-2022 SEDOL: BF3VKP9	205,000.000	210,301.17	205,512.50
FORTUNE BRANDS 4% DUE 06-15-2025 SEDOL: BZ0C8W8	500,000.000	496,785.00	565,720.95
FOX CORP 5.476% DUE 01-25-2039 SEDOL: BMPRYX0	1,500,000.000	1,523,659.90	2,056,981.95
FOX CORP 5.576% DUE 01-25-2049 SEDOL: BM63802	1,440,000.000	1,461,860.01	2,104,900.76
FREEPORT-MCMORAN 5.45% DUE 03-15-2043 SEDOL: BFPC4S1	100,000.000	85,000.00	124,500.00
GATX CORP 4.5% 03-30-2045 SEDOL: BVFB5C1	100,000.000	103,621.00	117,331.64

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Corporate Debt Instruments - Other			
United States - USD			
GE CAP FDG LLC GTD NT 144A 4.4% 05-15-2030 SEDOL: BMZ81N2	800,000.000	800,000.00	943,062.79
GE CAP INTL FDG CO 4.418% DUE 11-15-2035 SEDOL: BYNWXZ6	200,000.000	196,972.00	238,709.20
GEN DYNAMICS CORP 3.625% DUE 04-01-2030 SEDOL: BMFFM41	640,000.000	633,260.80	759,203.35
GEN DYNAMICS CORP 3% DUE 05-11-2021 SEDOL: BZ5YFG2	900,000.000	916,255.00	908,669.32
GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00818 6.875 DUE 01-10-2039 SEDOL: B7XW2Z0	4,836,000.000	6,425,137.87	7,118,989.71
GEN ELEC CAP CORP 6.15% DUE 08-07-2037 SEDOL: BCZSZ30	1,190,000.000	1,485,230.20	1,640,481.87
GEN MOTORS FINL CO 3.2% DUE 07-06-2021 SEDOL: BY7RCV6	440,000.000	443,528.80	444,732.62
GEN MTRS FINL CO 4.25 DUE 05-15-2023 SEDOL: BJT3FD0	430,000.000	405,571.55	463,441.78
GENERAL DYNAMICS CORP 4.25% DUE 04-01-2050 REG SEDOL: BMFFN04	250,000.000	246,325.00	340,062.27
GENERAL ELEC CAP CORP TRANCHE # TR 005286.75% DUE 03-15-2032/03-20-2002 SEDOL: BG48W16	170,000.000	179,222.50	238,350.80
GENERAL ELEC CO 3.51388% DUE 12-31-2049 CUSIP: 369604BQ5	4,600,000.000	4,583,775.42	4,279,150.00
GENERAL ELEC CO 4.25% DUE 05-01-2040 SEDOL: BMWWSK3	727,000.000	724,949.86	859,463.51
GENERAL ELEC CO 4.35% DUE 05-01-2050 REG SEDOL: BMWWSL4	2,758,000.000	2,756,487.04	3,354,136.99
GENERAL MOTORS FINANCIAL 3.45% DUE 04-10-2022 BEO SEDOL: BYVDTM0	40,000.000	38,422.80	41,133.07
GENERAL MTRS CO 5.4% DUE 10-02-2023 SEDOL: BL6JLL5	350,000.000	349,636.00	391,909.00
GENERAL MTRS CO 5.95% DUE 04-01-2049 SEDOL: BGLRQ81	808,000.000	761,427.65	1,092,755.83
GENERAL MTRS CO 6.125% DUE 10-01-2025 SEDOL: BMDX5X7	250,000.000	249,747.50	303,242.18
GENERAL MTRS CO 6.25% DUE 10-02-2043 SEDOL: BP8Y7Q3	280,000.000	297,603.18	377,711.45

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
GENERAL MTRS CO 6.6% DUE 04-01-2036 SEDOL: BYXXXG0	410,000.000	409,672.00	555,095.71
GENERAL MTRS CO 6.75% DUE 04-01-2046 SEDOL: BYXXXH1	390,000.000	435,217.90	561,887.79
GEORGIA PWR CO 3.7% 01-30-2050 SEDOL: BL2FJY6	600,000.000	607,056.50	718,024.92
GILEAD SCIENCES INC 2.8% DUE 10-01-2050/09-30-2020 REG SEDOL: BMDWBN6	96,000.000	95,439.36	95,272.95
GILEAD SCIENCES 4.5% DUE 02-01-2045 SEDOL: BSNBJW0	290,000.000	288,297.70	369,596.36
GILEAD SCIENCES 4.75% DUE 03-01-2046 CUSIP: 375558BD4	240,000.000	240,495.31	318,095.68
GILEAD SCIENCES 4.8% DUE 04-01-2044 SEDOL: BKHDRD3	330,000.000	329,359.80	435,483.00
GILEAD SCIENCES 4% DUE 09-01-2036 CUSIP: 375558BJ1	270,000.000	268,461.00	326,082.10
GILEAD SCIENCES 5.65% DUE 12-01-2041 SEDOL: B6S0304	230,000.000	257,355.73	331,872.28
GLOBAL PMTS INC FIXED 2.9% DUE 05-15-2030 SEDOL: BLCWGV3	300,000.000	299,019.00	326,661.91
GLP CAP L P / GLP FING II INC 5.3% 01-15-2029 CUSIP: 361841AL3	500,000.000	499,925.00	578,475.00
GLP CAP L P / GLP 4% DUE 01-15-2030 SEDOL: BKDJ821	300,000.000	299,253.00	325,878.00
GOLDMAN SACHS FLTGT RT 4.017% DUE 10-31-2038 CUSIP: 38148YAA6	2,144,000.000	2,076,637.77	2,616,406.82
GOLDMAN SACHS GROUP INC 3.272% 09-29-2025 REG SEDOL: BF0KZ43	400,000.000	400,000.00	438,170.18
GOLDMAN SACHS GROUP INC 4.95% 12-31-2049 SEDOL: BJRCCB6	100,000.000	100,000.00	105,792.00
GOLDMAN SACHS 2.625% DUE 04-25-2021 SEDOL: BZ00DN8	250,000.000	252,757.50	251,299.91
GOLDMAN SACHS 2.905% DUE 07-24-2023 SEDOL: BZ9NZX2	110,000.000	114,573.80	114,250.32
GOLDMAN SACHS 3.691% DUE 06-05-2028 SEDOL: BF6Q761	1,100,000.000	1,100,000.00	1,267,225.39

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
GOLDMAN SACHS 3.8% DUE 03-15-2030 SEDOL: BLNNX58	560,000.000	555,542.40	658,928.39
GOLDMAN SACHS 4.8% DUE 07-08-2044 SEDOL: BP4W4X7	400,000.000	398,048.00	553,346.28
GOLDMAN SACHS 5.15% DUE 05-22-2045 SEDOL: BY58YT3	580,000.000	576,230.00	808,275.41
GOLDMAN SACHS 5.25% DUE 07-27-2021 SEDOL: B8BDN60	810,000.000	846,568.00	832,744.86
GOLDMAN SACHS 6.25% DUE 02-01-2041 SEDOL: B920YP3	2,260,000.000	2,488,721.80	3,539,536.74
GOLDMAN SACHS 6.75% DUE 10-01-2037 SEDOL: B9CMD63	2,030,000.000	2,041,023.31	3,106,226.95
HALLIBURTON CO 2.92% DUE 03-01-2030 SEDOL: BJJRL90	80,000.000	79,979.20	84,315.81
HALLIBURTON CO 4.75% DUE 08-01-2043 SEDOL: BCR5XW4	900,000.000	891,123.40	1,017,022.99
HALLIBURTON CO 4.85% DUE 11-15-2035 SEDOL: BYNR6K7	160,000.000	160,313.22	186,723.97
HARRIS CORP DEL 4.854% DUE 04-27-2035 SEDOL: BX1DG11	890,000.000	893,141.13	1,163,298.12
HARRIS CORP DEL 5.054% DUE 04-27-2045 SEDOL: BX1DFF8	530,000.000	540,314.22	732,800.26
HARTFORD FINL SVCS 3.6% DUE 08-19-2049 SEDOL: BK5R469	370,000.000	365,844.90	434,186.45
HCA INC TERM LOAN 03-13-2025 CUSIP: 404122BA0	398,801.880	398,801.88	398,303.38
HCA INC 5.125% 06-15-2039 SEDOL: BJJD6P9	270,000.000	267,532.20	345,488.30
HCA INC 5.25% DUE 06-15-2049 SEDOL: BJJD6M6	1,350,000.000	1,455,400.00	1,783,074.77
HCA INC 5.5% DUE 06-15-2047 SEDOL: BF2XWB6	1,695,000.000	1,696,481.50	2,264,029.98
HCA INC 7.5% DUE 11-06-2033 SEDOL: B039TZ1	200,000.000	210,000.00	278,000.00
HEALTHCARE TR AMER 3.5% DUE 08-01-2026 SEDOL: BD1DQP5	700,000.000	725,620.00	792,710.99

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Corporate Debt Instruments - Other			
United States - USD			
HEALTHPEAK PPTYS INC 2.875% DUE 01-15-2031 REG SEDOL: BMWFKQ2	100,000.000	100,228.50	107,782.66
HERTZ VEH FING II 2.67% DUE 09-25-2021 CUSIP: 42806DAH2	108,092.570	108,569.69	108,197.51
HEWLETT PACKARD CO 6% DUE 09-15-2041 SEDOL: B6YB851	600,000.000	684,272.89	783,889.94
HILTON DOMESTIC OPER CO INC 4.875% DUE 01-15-2030 SEDOL: BKRRN37	200,000.000	210,500.00	218,500.00
HOME DEPOT INC 3.125% DUE 12-15-2049 SEDOL: BKDX1Q8	1,029,000.000	1,015,787.64	1,187,177.52
HOME DEPOT INC 3.3% DUE 04-15-2040 REG SEDOL: BMQ5MC8	170,000.000	168,493.80	200,362.24
HOME DEPOT INC 3.35% DUE 04-15-2050 REG SEDOL: BK8TZG9	150,000.000	148,287.00	178,511.15
HOME DEPOT INC 4.5% DUE 12-06-2048 SEDOL: BHQFF46	430,000.000	422,698.60	603,630.61
HOST HOTELS & 3.375% DUE 12-15-2029 SEDOL: BJYCNN8	500,000.000	496,090.00	514,268.12
HSBC BK USA N A 7 DUE 01-15-2039 SEDOL: BG48WG1	1,900,000.000	2,076,076.17	3,018,199.55
HUMANA INC FIXED 3.95% DUE 03-15-2027 SEDOL: BYZKXV4	400,000.000	399,508.00	460,348.01
HUMANA INC 4.8% DUE 03-15-2047 SEDOL: BYZKXY7	420,000.000	421,418.76	561,038.26
HUMANA INC 4.95% DUE 10-01-2044 SEDOL: BQZJCM9	700,000.000	696,626.00	943,432.53
HUNTINGTON INGALLS INDS INC 3.483% DUE 12-01-2027 BEO SEDOL: BGJWTK1	340,000.000	340,000.00	381,127.24
HYATT HOTELS CORP FLTGT RT 3.11988% DUE 09-01-2022 SEDOL: BMC0MD8	900,000.000	900,000.00	910,209.36
IDA PWR CO SECD 4.2% DUE 03-01-2048 SEDOL: BDVQB59	300,000.000	341,289.00	388,713.18
ILFC E-CAP TR I ENHANCED CAP ADVANTAGED PFD 144A SECS DUE 12-21-2065 BEO CUSIP: 44965TAA5	770,000.000	668,175.00	515,900.00
ILFC E-CAPITAL TR II BD 144A DUE 12-21-2065/12-21-2005 BEO CUSIP: 44965UAA2	660,000.000	594,357.81	456,330.60

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
INTEL CORP 3.734% 12-08-2047 BEO SEDOL: BFMFJQ6	337,000.000	309,174.26	402,735.87
INTEL CORP 4.75% DUE 03-25-2050 CUSIP: 458140BM1	110,000.000	109,877.90	153,511.87
INTEL CORP 4.95% DUE 03-25-2060 CUSIP: 458140BN9	480,000.000	471,220.80	712,902.37
INTERCONTINENTAL EXCHANGE INC 2.65% 09-15-2040 SEDOL: BMTQL09	750,000.000	744,900.00	768,418.80
INTERCONTINENTAL EXCHANGE INC 3.0% DUE 09-15-2060 REG SEDOL: BMTQL54	1,525,000.000	1,509,506.00	1,593,887.46
INTL FLAVORS & 5% DUE 09-26-2048 SEDOL: BGPZ5Q2	1,100,000.000	1,092,058.00	1,480,753.89
JEFFERIES FINANCE LLC 2020 TERM LOAN DUE09-30-2027 BEO CUSIP: 47232UAF1	399,000.000	395,010.00	398,002.50
JERSEY CENT PWR & 4.3% DUE 01-15-2026 SEDOL: BYTGN63	345,000.000	350,074.95	385,791.63
JOHNSON & JOHNSON .55% DUE 09-01-2025 REG SEDOL: BMGYM81	100,000.000	99,891.00	100,433.13
JOHNSON & JOHNSON 2.1% DUE 09-01-2040 REG SEDOL: BMGYMV4	480,000.000	476,808.00	484,045.92
JOHNSON & JOHNSON 2.45% DUE 09-01-2060 REG SEDOL: BMGYMZ8	860,000.000	851,099.00	894,567.42
JOHNSON & JOHNSON 3.4% 01-15-2038 SEDOL: BFXCN97	380,000.000	378,871.40	459,706.72
JOHNSON CTLS INTL 5.125% DUE 09-14-2045 SEDOL: BDH2HN1	2,237,000.000	2,395,468.60	3,071,419.37
JPMORGAN CHASE & CO BNDS 3.897% 01-23-2049 SEDOL: BDRJGF7	340,000.000	298,584.60	428,630.20
JPMORGAN CHASE & CO BNDS 4.26% 02-22-2048 SEDOL: BZ7NF45	550,000.000	550,000.00	720,323.24
JPMORGAN CHASE & CO C CRF JPM DUE 04-29-2049/10-30-2021 BEO SEDOL: B2R0JX2	98,000.000	87,975.42	97,799.53
JPMORGAN CHASE & CO FORMERLY J P MORGAN NT 6.4 DUE 05-15-2038 BEO SEDOL: B90J106	875,000.000	1,190,621.25	1,354,928.13
JPMORGAN CHASE & CO 2.522% DUE 04-22-2031 SEDOL: BMF03Y3	1,374,000.000	1,405,914.42	1,476,860.48

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United States - USD			
JPMORGAN CHASE & CO 2.739% DUE 10-15-2030 SEDOL: BK5W969	2,000,000.000	2,000,000.00	2,174,665.78
JPMORGAN CHASE & CO 2.956% DUE 05-13-2031 SEDOL: BMV5T55	370,000.000	370,000.00	405,738.67
JPMORGAN CHASE & CO 3.109% DUE 04-22-2051 SEDOL: BMF0547	1,117,000.000	1,136,033.25	1,243,687.67
JPMORGAN CHASE & CO 3.964% DUE 11-15-2048 SEDOL: BD0G1Q1	260,000.000	252,839.60	327,217.88
JPMORGAN CHASE & CO 4.0% DUE 12-31-2049 REG SEDOL: BL1LXY3	700,000.000	700,000.00	711,375.00
JPMORGAN CHASE & CO 5.4 SNR NTS DUE 01-06-2042 USD1000 SEDOL: B7FRRL4	690,000.000	839,626.50	1,027,085.56
JPMORGAN CHASE & CO 5.5 DUE 10-15-2040 SEDOL: B9L4NM6	1,325,000.000	1,579,679.50	1,948,394.36
JPMORGAN CHASE & FLTG RT 2.525% DUE 11-19-2041 SEDOL: BNDQ298	776,000.000	776,000.00	796,417.68
JPMORGAN CHASE & FLTG RT 6.1% DUE 10-29-2049 CUSIP: 48126HAC4	3,100,000.000	3,148,275.00	3,399,960.50
JPMORGAN CHASE & FLTG RT 6.125% DUE 12-31-2049 SEDOL: BKM46K1	1,600,000.000	1,617,773.91	1,744,000.00
JPMORGAN CHASE & 4.95% DUE 06-01-2045 SEDOL: BYR8P32	2,590,000.000	2,601,236.20	3,669,311.43
KAISER FNDTN HOSPS 3.266% DUE 11-01-2049 SEDOL: BKS7M84	1,825,000.000	1,825,421.72	2,090,522.23
KAISER FNDTN HOSPS 4.15% DUE 05-01-2047 SEDOL: BF0YLL4	500,000.000	495,255.00	651,210.84
KANSAS CITY SOUTHN FIXED 3.5% DUE 05-01-2050 SEDOL: BMWWSG9	200,000.000	198,416.00	222,360.83
KANSAS CITY SOUTHN 4.3% DUE 05-15-2043 SEDOL: BD1RHS7	100,000.000	99,271.00	117,595.46
KEURIG DR PEPPER INC CORP 4.985% 05-25-2038 SEDOL: BK1MJ74	395,000.000	386,100.65	528,890.63
KEURIG DR PEPPER INC 3.8% DUE 05-01-2050BEO SEDOL: BL0MLQ5	256,000.000	254,586.88	306,613.66
KEURIG DR PEPPER 5.085% DUE 05-25-2048 SEDOL: BHHH4B5	605,000.000	586,626.15	853,654.72

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
KEYCORP MEDIUM TERM SR NTS BOOK ENTRY MTN 5.1% DUE 03-24-2021 SEDOL: B4M0HR1	190,000.000	192,093.80	191,991.25
KILROY REALTY LP 3.05% DUE 02-15-2030 SEDOL: BKLM5M2	800,000.000	795,307.00	851,168.58
KINDER MORGAN ENERGY PARTNERS 5.0% 08-15-2042 SEDOL: B7W14K7	200,000.000	188,234.00	234,598.41
KINDER MORGAN INC FLTG RT 1.40613% DUE 01-15-2023 SEDOL: BZ9P8B7	200,000.000	200,000.00	201,981.76
KINDER MORGAN INC 5.2% 03-01-2048 SEDOL: BFXCNC0	1,528,000.000	1,580,891.42	1,943,406.27
KINDER MORGAN INC 5.3% DUE 12-01-2034 SEDOL: BSWG9S2	590,000.000	487,193.60	727,101.88
KINDER MORGAN INC 5.55% DUE 06-01-2045 SEDOL: BSXNP73	10,000.000	12,432.20	12,851.28
KINDER MORGAN 3.5 DUE 03-01-2021 SEDOL: BK34P70	480,000.000	486,892.40	480,000.00
KINDER MORGAN 3.95% DUE 09-01-2022 SEDOL: B76YC20	110,000.000	116,175.40	115,430.00
KINDER MORGAN 5.5 DUE 03-01-2044 SEDOL: BJZXT76	2,800,000.000	2,821,857.50	3,538,708.10
KINDER MORGAN 5.625% DUE 09-01-2041 SEDOL: B6R37R9	660,000.000	697,818.80	805,116.30
KINDER MORGAN 6.5% DUE 02-01-2037 SEDOL: B1PKMT4	500,000.000	427,675.00	648,909.79
KINDER MORGAN 6.95% DUE 01-15-2038 SEDOL: B1Z54W6	450,000.000	524,696.88	615,739.34
KINDER MORGAN 7.3% DUE 08-15-2033 SEDOL: 2187310	450,000.000	542,326.50	630,748.61
KLA CORP 5.65% DUE 11-01-2034 SEDOL: BSDRZ19	100,000.000	99,764.00	134,831.93
KRAFT HEINZ FOODS 5.2% DUE 07-15-2045 CUSIP: 50077LAM8	2,825,000.000	3,035,113.42	3,359,079.13
LAM RESH CORP 2.875% DUE 06-15-2050 SEDOL: BKY6M63	260,000.000	259,316.20	280,156.23
LAM RESH CORP 3.125% DUE 06-15-2060 SEDOL: BKY6M52	220,000.000	219,342.20	246,774.06

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Corporate Debt Instruments - Other			
United States - USD			
LAS VEGAS SANDS 2.9% DUE 06-25-2025 SEDOL: BKV8626	440,000.000	436,211.80	460,430.39
LAS VEGAS SANDS 3.5% DUE 08-18-2026 SEDOL: BKM8MD8	1,160,000.000	1,155,534.00	1,241,309.32
LAZARD GROUP LLC 4.375% 03-11-202 SEDOL: BJ1G5H1	100,000.000	101,144.00	117,264.03
LEIDOS INC 4.375% DUE 05-15-2030 SEDOL: BLB4P46	100,000.000	98,716.00	119,745.00
LEVEL 3 FINANCING INC TERM LOAN B DUE 03-01-2027 CUSIP: 52729KAP1	944,517.950	944,517.95	927,790.54
LIBERTY MUT GROUP INC SR NT 144A 3.951% 10-15-2050 SEDOL: BKM7Z22	100,000.000	92,457.34	119,750.32
LILLY ELI & CO 3.95% 03-15-2049 SEDOL: BJJDP30	722,000.000	779,828.02	947,187.27
LOCKHEED MARTIN CORP 4.09% 09-15-2052 SEDOL: BF38WR6	238,000.000	207,753.91	315,034.90
LOCKHEED MARTIN FIXED 2.8% DUE 06-15-2050 SEDOL: BLFHQ82	250,000.000	247,832.50	270,295.34
LOCKHEED MARTIN 3.35 DUE 09-15-2021 SEDOL: B9C5QT6	247,000.000	253,931.56	252,189.51
LOCKHEED MARTIN 4.07% DUE 12-15-2042 SEDOL: BBD6G92	630,000.000	610,620.82	818,666.50
LOCKHEED MARTIN 4.5% DUE 05-15-2036 SEDOL: BDB6BN7	300,000.000	294,372.00	395,276.02
LOWES COS INC 3% DUE 10-15-2050 SEDOL: BN4NTS6	1,935,000.000	1,962,401.45	2,069,705.70
LYB INTL FIN III LLC 4.2% DUE 05-01-2050REG SEDOL: BMG2XG0	379,000.000	376,623.67	441,663.89
LYB INTL FIN III LLC 4.2% DUE 10-15-2049 SEDOL: BKTSH36	397,000.000	390,997.36	464,062.18
LYB INTL FIN III 3.375% DUE 10-01-2040 SEDOL: BMF74Z2	221,000.000	222,483.83	233,099.40
LYB INTL FIN III 3.625% DUE 04-01-2051 SEDOL: BK54437	325,000.000	336,770.23	355,137.65
M D C HLDGS INC 6% DUE 01-15-2043 SEDOL: B82D1T8	530,000.000	528,433.80	710,488.85

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United States - USD			
MA INST TECH FIXED 2.294% DUE 07-01-2051 SEDOL: BL0CVC1	438,000.000	438,000.00	441,629.87
MA INST TECH 4.678% DUE 07-01-2114 SEDOL: BM7SF38	340,000.000	340,000.00	517,835.24
MA INST TECH 5.6% DUE 07-01-2111 SEDOL: B4LWP63	80,000.000	98,686.20	140,303.75
MACYS RETAIL HLDGS 4.5% DUE 12-15-2034 SEDOL: BSNMB72	775,000.000	769,715.58	595,494.50
MAGELLAN MIDSTREAM 3.95% DUE 03-01-2050 SEDOL: BK63XX6	100,000.000	109,678.00	112,699.11
MAGELLAN MIDSTREAM 4.25% DUE 09-15-2046 SEDOL: BYY5Z58	560,000.000	555,051.40	645,024.72
MARATHON OIL CORP 6.6% DUE 10-01-2037 SEDOL: B27ZDL3	100,000.000	119,454.00	123,607.89
MARRIOTT INTERNATIONAL INC FLTGT RT 03-08-2021 CUSIP: 571900BA6	420,000.000	422,152.80	420,159.33
MARRIOTT INTL INC 3.5% DUE 10-15-2032 CUSIP: 571903BF9	400,000.000	408,248.00	437,433.67
MARS INC DEL 2.375% DUE 07-16-2040 SEDOL: BL5F8F7	790,000.000	789,747.20	809,094.92
MARSH & MCLENNAN COS INC SR NT 3.5 DUE 06-03-2024 SEDOL: BYVDJ53	100,000.000	102,127.00	109,063.63
MARSH & MCLENNAN 4.9% DUE 03-15-2049 SEDOL: BJ2NYF2	373,000.000	372,600.89	540,698.35
MASCO CORP NT 7.75 DUE 08-01-2029 BEO SEDOL: 2486073	257,000.000	283,985.00	357,244.58
MASCO CORP 4.5% DUE 05-15-2047 SEDOL: BDFZC82	250,000.000	235,485.00	313,532.17
MASTERCARD INC 3.35% DUE 03-26-2030 REG SEDOL: BMH9HD5	290,000.000	289,437.40	337,195.82
MASTERCARD INC 3.85% DUE 03-26-2050 REG SEDOL: BMH9H80	1,336,000.000	1,408,041.36	1,724,397.86
MAYO CLINIC 4% DUE 11-15-2047 SEDOL: B9BC364	90,000.000	90,000.00	114,274.02
MCDONALD'S CORP FIXED 4.45% DUE 09-01-2048 SEDOL: BYVN663	1,250,000.000	1,214,978.88	1,636,347.86

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United States - USD			
MCDONALDS CORP 4.45% DUE 03-01-2047 REG SEDOL: BDFC7W2	810,000.000	808,671.60	1,052,464.46
MCDONALDS CORP MEDIUM TERM NTS BOOK ENTR3.625 DUE 05-20-2021 SEDOL: BG48ZM8	440,000.000	451,088.00	445,514.74
MCDONALDS CORP MEDIUM TERM NTS BOOK 3.625% DUE 09-01-2049 SEDOL: BK0WS12	270,000.000	292,212.90	316,849.93
MCDONALDS CORP 4.7% DUE 12-09-2035 SEDOL: BYWKWC1	180,000.000	179,422.20	232,802.63
MCDONALDS CORP 4.875% DUE 12-09-2045 SEDOL: BYWKW98	510,000.000	510,000.00	692,903.65
MERCK & CO INC NEW FIXED 2.45% DUE 06-24-2050 SEDOL: BMBQJZ8	510,000.000	497,989.50	528,038.15
MERCK & CO INC NEW 2.35% DUE 06-24-2040 SEDOL: BMBQJY7	460,000.000	455,423.00	475,993.11
MERCK & CO INC NEW 4.0% 03-07-2049 SEDOL: BJ0KX25	669,000.000	747,842.61	882,965.24
MERRILL LYNCH & CO 6.11% DUE 01-29-2037 SEDOL: B83ZNK8	450,000.000	503,190.00	655,438.95
METLIFE INC 6.4% DUE 12-15-2066 SEDOL: B1L8RP3	440,000.000	450,210.58	569,113.31
MH SUB I, LLC TERM LOAN B SENIOR SECURED 09-13-2024 BEO CUSIP: 45567YAJ4	483,750.000	482,419.72	476,677.58
MICRON TECH INC 4.663% DUE 02-15-2030 CUSIP: 595112BQ5	500,000.000	515,335.00	613,573.38
MICROSOFT CORP 2.525% DUE 06-01-2050 BEO SEDOL: BM9DJ73	4,026,000.000	3,531,563.60	4,245,595.88
MICROSOFT CORP 2.65% DUE 11-03-2022 CUSIP: 594918BH6	600,000.000	615,510.00	624,942.25
MICROSOFT CORP 2.675% DUE 06-01-2060 BEO SEDOL: BM9GFY1	80,000.000	56,004.73	86,696.17
MICROSOFT CORP 3.5% DUE 11-15-2042 CUSIP: 594918AR5	160,000.000	158,891.20	196,984.58
MICROSOFT CORP 3.7% DUE 08-08-2046 CUSIP: 594918BT0	160,000.000	158,419.17	202,877.53
MICROSOFT CORP 3.95% DUE 08-08-2056 CUSIP: 594918BU7	380,000.000	353,460.80	521,843.43

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MIDAMERICAN ENERGY CO 3.15% DUE 04-15-2050 SEDOL: BKT2JL0	370,000.000	367,913.20	425,356.84
MIDAMERICAN ENERGY CO 4.25% 07-15-2049 SEDOL: BJ1STS6	240,000.000	238,536.00	322,231.11
MIDAMERICAN ENERGY 5.15% DUE 11-15-2043 SEDOL: BMJ6RW3	1,200,000.000	1,362,129.50	1,651,165.57
MIDAMERICAN ENERGY 6.125% DUE 04-01-2036 SEDOL: B1FTHZ2	1,439,000.000	1,688,539.21	2,129,837.67
MOLSON COORS 4.2% DUE 07-15-2046 SEDOL: BYT4Q46	2,350,000.000	2,178,447.50	2,696,533.26
MOLSON COORS 5 DUE 05-01-2042 SEDOL: BG49491	350,000.000	334,537.00	438,022.36
MONDELEZ INTL INC FIXED 2.625% DUE 09-04-2050 SEDOL: BN6LBZ9	200,000.000	198,888.00	203,218.56
MOODYS CORP 5.25% DUE 07-15-2044 SEDOL: BR1HR30	600,000.000	609,978.00	829,594.98
MORGAN STANLEY .985% DUE 12-10-2026 SEDOL: BMQC6W7	974,000.000	974,000.00	981,248.71
MORGAN STANLEY FLTG RT 5.3% DUE 12-31-2049 SEDOL: BLB1718	500,000.000	482,000.00	510,000.00
MORGAN STANLEY FORMERLY MORGAN STANLEY 3.591% 07-22-2028 SEDOL: BZ9P8W8	400,000.000	400,000.00	456,677.98
MORGAN STANLEY 1.794% 02-13-2032 SEDOL: BMWH712	444,000.000	444,000.00	447,174.64
MORGAN STANLEY 2.5% DUE 04-21-2021 SEDOL: BYPECT01	410,000.000	411,775.40	412,542.59
MORGAN STANLEY 2.699% DUE 01-22-2031 SEDOL: BH3T5Q3	1,450,000.000	1,450,000.00	1,578,691.85
MORGAN STANLEY 5.597% DUE 03-24-2051 SEDOL: BL68VG7	889,000.000	935,201.56	1,431,241.75
MOTOROLA SOLUTIONS 5.5% DUE 09-01-2044 SEDOL: BQ3FXB5	300,000.000	299,643.00	382,039.20
MPLX LP FIXED 4.9% DUE 04-15-2058 CUSIP: 55336VAP5	200,000.000	700,000.00	237,708.64
MPLX LP FIXED 5.2% DUE 03-01-2047 SEDOL: BYXT874	320,000.000	325,805.60	389,272.06

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MPLX LP 2.65% DUE 08-15-2030 SEDOL: BKP8MY6	905,000.000	903,381.40	948,451.33
MPLX LP 4.5% 04-15-2038 SEDOL: BYZGJX6	1,310,000.000	1,291,905.22	1,498,397.11
MPLX LP 5.5% DUE 02-15-2049 SEDOL: BF5M0J4	1,347,000.000	1,571,965.04	1,773,746.93
MPT OPER FIXED 5% DUE 10-15-2027 SEDOL: BF2PPR9	640,000.000	640,500.00	680,800.00
MPT OPER 4.625% DUE 08-01-2029 SEDOL: BJVN8K6	440,000.000	437,800.00	470,250.00
NASDAQ INC 2.5% DUE 12-21-2040 CUSIP: 63111XAE1	860,000.000	860,000.00	848,902.15
NATIONAL RETAIL PTYS INC 3.5% 10-15-2027 SEDOL: BFXQN99	300,000.000	298,779.00	330,891.13
NATIONWIDE FINL 3.9% DUE 11-30-2049 SEDOL: BJXCM10	400,000.000	398,032.00	445,475.76
NETFLIX INC FIXED 6.37% 05-15-2029 CUSIP: 64110LAX4	675,000.000	675,843.75	833,625.00
NEXTERA ENERGY CAP FIXED 2.75% DUE 05-01-2025 SEDOL: BJLV8J9	300,000.000	299,574.00	324,548.61
NEXTERA ENERGY CAP HLDGS INC 2.25% DUE 06-01-2030/05-12-2020 REG SEDOL: BMDX623	200,000.000	199,926.00	209,683.14
NISOURCE FIN CORP 3.95% DUE 03-30-2048 SEDOL: BD72Q01	200,000.000	199,784.00	245,679.68
NISOURCE FIN CORP 4.375% 05-15-2047 SEDOL: BD20RG3	200,000.000	199,836.00	253,742.08
NORDSTROM INC 5% DUE 01-15-2044 SEDOL: BNF1H8	2,729,000.000	2,622,635.25	2,568,792.17
NORFOLK SOUTHN CORP 3.155% DUE 05-15-2055 SEDOL: BN79088	839,000.000	608,268.14	914,852.20
NORFOLK SOUTHN CORP 4.15% 02-28-2048 CUSIP: 655844BY3	230,000.000	225,761.10	292,203.50
NORFOLK SOUTHN FIXED 3.942% DUE 11-01-2047 SEDOL: BGD1QK3	320,000.000	321,449.60	390,174.23
NORFOLK SOUTHN 3.05% DUE 05-15-2050 SEDOL: BL6L2C9	384,000.000	383,142.60	418,363.77

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
NORFOLK SOUTHN 3.4% DUE 11-01-2049 SEDOL: BJN4W49	1,025,000.000	1,015,662.25	1,169,242.84
NORFOLK SOUTHN 4.8 DUE 08-15-2043 SEDOL: BCZZSP4	188,000.000	205,461.44	232,805.77
NORFOLK SOUTHN 4.837% DUE 10-01-2041 SEDOL: B6TW1K5	1,825,000.000	2,030,690.50	2,490,921.75
NORTHERN STS PWR CO MINN 2.6% DUE 06-01-2051 REG SEDOL: BMC8VZ7	155,000.000	154,348.40	164,192.14
NORTHROP GRUMMAN FIXED 5.25% DUE 05-01-2050 SEDOL: BMF33S6	130,000.000	178,530.30	193,250.02
NORTHROP GRUMMAN 2.55% DUE 10-15-2022 SEDOL: BF15K86	100,000.000	104,168.00	103,791.58
NORTHROP GRUMMAN 3.5% DUE 03-15-2021 SEDOL: B5T1Z14	175,000.000	177,283.75	176,082.73
NORTHROP GRUMMAN 4.03% DUE 10-15-2047 SEDOL: BF15KD1	1,520,000.000	1,517,628.80	1,907,172.76
NORTHROP GRUMMAN 4.75% DUE 06-01-2043 SEDOL: BB9ZSW0	150,000.000	172,893.00	200,041.94
NORTHWELL HEALTHCARE INC 3.809% 11-01-2049 SEDOL: BK6WWH0	200,000.000	200,000.00	229,283.82
NVIDIA CORP FIXED 3.7% DUE 04-01-2060 CUSIP: 67066GAJ3	170,000.000	173,001.35	218,430.95
NVIDIA CORP 3.5% DUE 04-01-2040 CUSIP: 67066GAG9	180,000.000	179,640.00	216,165.21
NVIDIA CORP 3.5% DUE 04-01-2050 CUSIP: 67066GAH7	410,000.000	410,980.38	497,366.33
OCCIDENTAL PETE CORP SR NT 6.45% 09-15-2036 SEDOL: BK8VN61	240,000.000	253,465.82	251,280.00
OCCIDENTAL PETE CORP SR NT 6.6% 03-15-2046 SEDOL: BKVKRK7	3,660,000.000	4,405,802.23	3,713,710.50
OCCIDENTAL PETE CORP SR NT 6.95% 07-01-2024 SEDOL: BJSFZS2	1,020,000.000	1,098,793.50	1,101,600.00
OCCIDENTAL PETE FIXED 4.5% DUE 07-15-2044 SEDOL: BJCRNP7	1,070,000.000	1,020,113.69	906,825.00
OCCIDENTAL PETE FIXED 7.875% DUE 09-15-2031 SEDOL: BKXCDZ8	180,000.000	226,766.61	200,700.00

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
OCCIDENTAL PETE 4.1% DUE 02-15-2047 SEDOL: BZ1C623	410,000.000	394,831.24	335,154.50
OCCIDENTAL PETE 4.625% DUE 06-15-2045 SEDOL: BYQ27T5	140,000.000	139,183.07	122,028.20
OCCIDENTAL PETE 6.2% DUE 03-15-2040 SEDOL: BJCRNM4	180,000.000	199,878.42	178,200.00
OCCIDENTAL PETE 7.95% DUE 06-15-2039 SEDOL: BK8VN72	2,370,000.000	2,777,976.28	2,583,300.00
OCCIDENTAL PETROLEUM CORP 4.3% DUE 08-15-2039 SEDOL: BJ9NFR4	90,000.000	90,208.44	76,096.80
OH NATL FINL SVCS 5.55% DUE 01-24-2030 SEDOL: BKDS163	400,000.000	399,728.00	418,182.02
OHIO EDISON CO 8.25% DUE 10-15-2038 SEDOL: B3F3YS0	1,120,000.000	1,401,679.60	1,703,220.79
OMEGA HEALTHCARE INVESTORS 3.625% DUE 10-01-2029 SEDOL: BKXCFB8	300,000.000	295,626.00	318,353.32
OMEGA HEALTHCARE INVS INC 4.75% 01-15-2028 SEDOL: BDVPZZ4	600,000.000	594,878.57	683,568.86
ONCOR ELEC DELIVERY CO LLC 3.1% 09-15-2049 SEDOL: BK6FDG5	80,000.000	79,596.80	91,228.72
ONCOR ELEC DELIVERY CO LLC 3.7% DUE 05-15-2050 REG SEDOL: BMTTWT4	420,000.000	418,761.00	521,537.29
ONEOK INC NEW FIXED 4.5% DUE 03-15-2050 SEDOL: BKM7HG3	106,000.000	97,107.80	111,150.01
ONEOK INC NEW 3.1% 03-15-2030 SEDOL: BLHLV32	80,000.000	53,600.00	85,223.00
ONEOK INC NEW 4.45% DUE 09-01-2049 SEDOL: BKFV9H7	220,000.000	161,832.00	231,399.58
ONEOK INC NEW 4.95% DUE 07-13-2047 SEDOL: BF0NYC3	155,000.000	161,251.40	173,178.84
ONEOK INC NEW 5.2% DUE 07-15-2048 SEDOL: BDDR194	1,252,000.000	1,258,666.80	1,461,338.74
ONEOK INC NEW 7.15% DUE 01-15-2051 REG SEDOL: BM9KMD1	586,000.000	640,130.11	809,293.83
ONEOK PARTNERS L P 6.125 DUE 02-01-2041 SEDOL: B4MRWJ9	800,000.000	912,172.00	961,331.46

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
ORACLE CORP FIXED 3.85% DUE 04-01-2060 SEDOL: BM5M639	1,400,000.000	1,394,610.00	1,721,600.37
ORACLE CORP 1.9% DUE 09-15-2021 SEDOL: BY7RCW7	450,000.000	455,684.50	454,531.72
ORACLE CORP 3.6% DUE 04-01-2040 REG SEDOL: BM5M628	2,580,000.000	2,573,059.80	3,021,662.43
ORACLE CORP 3.6% DUE 04-01-2050 REG SEDOL: BM5JB02	2,221,000.000	2,213,315.34	2,587,650.50
OTIS WORLDWIDE CORP 3.112% DUE 02-15-2040 BEO SEDOL: BKP3SZ4	150,000.000	149,979.00	162,890.89
OTIS WORLDWIDE CORP 3.362% DUE 02-15-2050 BEO SEDOL: BM99NT1	1,084,000.000	1,087,376.16	1,253,970.82
OWENS CORNING NEW 4.4% DUE 01-30-2048 SEDOL: BG063N3	100,000.000	98,540.00	120,427.56
PAC GAS & ELEC CO FIXED 3.15% DUE 01-01-2026 SEDOL: BMVV6B8	4,000,000.000	4,211,424.00	4,261,611.52
PAC GAS & ELEC CO FIXED 3.5% DUE 06-15-2025 SEDOL: BZ0XXK4	100,000.000	106,262.00	108,192.48
PAC GAS & ELEC CO FIXED 4.5% DUE 07-01-2040 SEDOL: BMVV6C9	600,000.000	645,876.00	670,644.55
PAC GAS & ELEC CO 3.3% DUE 08-01-2040 SEDOL: BMYXXQ5	1,031,000.000	1,019,650.43	1,029,002.39
PAC GAS & ELEC CO 3.5% DUE 08-01-2050 SEDOL: BMYR011	4,365,000.000	4,277,547.46	4,338,421.82
PAC LIFE INS CO - 9.25% DUE 06-15-2039 SEDOL: B5ZN343	1,700,000.000	2,171,490.00	2,748,434.32
PAC LIFE INS CO 4.3% 10-24-2067 SEDOL: BZ3CYH2	100,000.000	98,885.00	113,500.00
PACIFIC GAS & ELEC CO 2.5% DUE 02-01-2031/06-19-2020 REG SEDOL: BMYXXW1	840,000.000	839,126.40	843,067.13
PACIFIC GAS & ELEC CO 3.95% 12-01-2047 SEDOL: BD24YZ3	100,000.000	96,812.00	103,633.07
PACIFICORP FIXED 3.3% DUE 03-15-2051 SEDOL: BL96VF7	225,000.000	223,146.00	258,102.47
PACKAGING CORP OF AMERICA 4.05% DUE 12-15-2049 SEDOL: BKMKKT6	200,000.000	198,240.00	248,055.09

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
PANCANADIAN PETE 7.2% DUE 11-01-2031 SEDOL: B3CTX73	100,000.000	117,274.00	118,351.22
PARSLEY ENERGY LLC 5.625% DUE 10-15-2027 SEDOL: BD353Q9	320,000.000	341,200.00	350,240.00
PAYPAL HLDGS INC FIXED 2.3% DUE 06-01-2030 CUSIP: 70450YAH6	180,000.000	179,807.40	192,747.81
PAYPAL HLDGS INC FIXED 3.25% DUE 06-01-2050 CUSIP: 70450YAJ2	1,164,000.000	1,170,067.60	1,342,758.87
PAYPAL HLDGS INC 2.85% DUE 10-01-2029 SEDOL: BK71LL3	566,000.000	564,092.58	628,714.88
PECO ENERGY CO 2.8% DUE 06-15-2050 SEDOL: BM93S87	150,000.000	149,848.50	159,576.80
PEPSICO INC 1.4% DUE 02-25-2031 SEDOL: BN0XP37	515,000.000	512,924.55	518,629.42
PEPSICO INC 3.375% DUE 07-29-2049 CUSIP: 713448EM6	170,000.000	168,760.70	206,282.68
PEPSICO INC 3.5% DUE 03-19-2040 CUSIP: 713448ET1	585,000.000	580,507.20	701,710.37
PFIZER INC .8% DUE 05-28-2025 SEDOL: BL58LF7	998,000.000	1,006,233.50	1,015,822.22
PFIZER INC 2.55% DUE 05-28-2040 SEDOL: BM9ZYF2	100,000.000	99,379.00	106,808.24
PFIZER INC 2.7% DUE 05-28-2050 SEDOL: BMXGNZ4	290,000.000	287,636.50	311,549.23
PFIZER INC 4.125% DUE 12-15-2046 SEDOL: BZ3FFH8	200,000.000	199,652.00	262,084.39
PFIZER INC 4.3% DUE 06-15-2043 SEDOL: BCLYQM8	702,000.000	831,252.24	921,471.76
PFIZER INC 4.4% DUE 05-15-2044 SEDOL: BMMB3K5	170,000.000	169,501.71	227,416.60
PHILIP MORRIS INTL 1.875% DUE 02-25-2021 SEDOL: BYY7LD4	450,000.000	448,740.00	449,891.60
PHILIP MORRIS INTL 2.1% DUE 05-01-2030 SEDOL: BLB7Z89	260,000.000	258,395.80	271,166.20
PHILIP MORRIS INTL 4.25% DUE 11-10-2044 SEDOL: BSMTK33	873,000.000	814,464.58	1,099,526.02

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United States - USD			
PHILLIPS 66 2.15% 12-15-2030 SEDOL: BMTD3K4	116,000.000	112,033.96	117,759.84
PHYSICIANS RLTY L 3.95% 01-15-2028 SEDOL: BD3JBP6	300,000.000	284,808.00	326,480.54
PIONEER NAT RES CO 1.9% DUE 08-15-2030/08-11-2020 REG SEDOL: BMFBJD7	452,000.000	432,160.60	448,007.11
PLAINS ALL AMERN PIPELINE L P/PAA FIN 3.8% DUE 09-15-2030 REG SEDOL: BMC8W21	71,000.000	70,853.74	76,328.61
PPL CAP FDG INC 4% DUE 09-15-2047 SEDOL: BD6JXP7	500,000.000	493,960.00	582,448.37
PRAXAIR INC NT 2% 08-10-2050 SEDOL: BMF26G2	381,000.000	379,657.35	356,830.27
PRESIDENT & FELLOWS HARVARD COLLEGE 2.517% DUE 10-15-2050/04-21-2020 REG SEDOL: BMCQ6F6	185,000.000	185,000.00	197,160.98
PROCTER & GAMBLE CO 3.0% DUE 03-25-2030 REG SEDOL: BL63MT2	190,000.000	189,544.00	219,099.49
PROGRESS ENERGY 6.5% DUE 02-01-2042 SEDOL: B5L3ZK7	200,000.000	183,574.00	243,997.15
PROGRESS ENERGY 7.75% DUE 03-01-2031 SEDOL: 2747822	850,000.000	1,093,550.50	1,266,657.45
PROLOGIS L P FIXED 2.125% DUE 10-15-2050 SEDOL: BMFFQ94	320,000.000	315,001.60	297,033.38
PROLOGIS L P 4.375% DUE 09-15-2048 CUSIP: 74340XBJ9	500,000.000	493,910.00	688,925.13
PROVIDENT COS INC 7.25% DUE 03-15-2028 SEDOL: 2294191	113,000.000	142,662.50	143,780.25
PRUDENTIAL FINL FIXED 4.35% DUE 02-25-2050 SEDOL: BMFDH84	500,000.000	498,815.00	656,827.69
PRUDENTIAL FINL INC 3.7% DUE 03-13-2051 REG SEDOL: BKVJXR3	2,036,000.000	2,022,114.48	2,470,362.03
PRUDENTIAL FINL 3% DUE 03-10-2040 SEDOL: BLHLTN8	280,000.000	279,288.80	306,704.26
PUB SVC ELEC & GAS 3.6% DUE 12-01-2047 SEDOL: BD1DFD6	300,000.000	326,847.00	361,181.11
PUB SVC ELEC GAS CO FIXED 3.85% 05-01-2049 REG SEDOL: BJXS069	151,000.000	155,878.23	190,297.46

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PUB SVC ELEC GAS FIXED 2.7% DUE 05-01-2050 SEDOL: BMVX324	176,000.000	174,980.96	186,041.01
PUBLIC SVC CO COLO FIXED 2.7% DUE 01-15-2051 SEDOL: BMWRF74	449,000.000	442,382.91	480,642.21
PUGET SOUND ENERGY FIXED 4.223% DUE 06-15-2048 CUSIP: 745332CH7	100,000.000	100,000.00	127,845.65
PUGET SOUND ENERGY INC 5.76 DUE 07-15-2040 SEDOL: BF339F8	100,000.000	100,000.00	140,158.11
PVPTL CCO HLDGS LLC / CCO HLDGS CAP CORP 5.125% DUE 05-01-2027 SEDOL: BYM4WW3	630,000.000	623,700.00	668,549.70
PVPTL DELTA AIR LINES/SKYMILES 4.75% DUE 10-20-2028 SEDOL: BMT8BV6	590,000.000	595,175.00	643,992.28
PVPTL FARMERS INS EXCHANGE 4.747% DUE 11-01-2057 BEO SEDOL: BF15KL9	500,000.000	497,983.00	534,821.58
PVPTL SPRINT SPECTRUM CO LLC / SPRINT 4.738% 144A 03-20-2025 BEO SEDOL: BFY1RH9	300,000.000	300,000.00	324,927.00
PVTPL AMERICAN TRANSMISSION SYS INC SR NT 5% DUE 09-01-2044 SEDOL: BQH0Y35	200,000.000	198,014.00	244,562.96
PVTPL AMGEN INC 2.77% DUE 09-01-2053 BEO SEDOL: BN2C5G5	237,000.000	218,778.04	238,109.97
PVTPL ARES FIN CO II LLC SR NT 144A 3.25% DUE 06-15-2030/06-15-2020 BEO SEDOL: BLFJCK2	200,000.000	199,542.00	211,724.55
PVTPL AT&T INC NT 3.5% 09-15-2053 SEDOL: BM8MVH5	6,724,000.000	5,726,137.05	6,733,868.75
PVTPL AT&T INC NT 3.55% 09-15-205L SEDOL: BN0Y5V8	2,302,000.000	1,829,870.88	2,294,185.31
PVTPL AT&T INC NT 3.65% 09-15-2059 SEDOL: BN13TR8	4,848,000.000	3,932,404.43	4,895,211.71
PVTPL ATRIUM CDO CORP SR 9A CL A-R FLTG DUE 05-28-2030 CUSIP: 04964KAL5	250,000.000	250,225.00	249,263.23
PVTPL AVIATION CAP GROUP CORP SR NT 144A 6.75% DUE 04-06-2021/02-03-2021 BEO SEDOL: B58TSB0	80,000.000	75,400.00	81,070.96
PVTPL AVIATION CAP GROUP LLC SR NT 144A 5.5% DUE 12-15-2024/07-10-2020 BEO SEDOL: BMVZ8S1	510,000.000	505,098.90	564,604.45
PVTPL AVIS BUDGET RENT CAR FDG AESOP LLC SRS 20-2 CL A 2.02% DUE 02-20-2027 SEDOL: BMF3X53	110,000.000	109,947.90	112,063.25

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PVTPL BABSON CLO LTD SER 2015- SR CL A-R FLTG 01-20-2031 BEO CUSIP: 056162AN0	250,000.000	247,875.00	248,659.15
PVTPL BACARDI LTD GTD NT 5.15% 05-15-2038 CUSIP: 067316AG4	1,300,000.000	1,295,294.00	1,662,822.32
PVTPL BALLYROCK LTD SR 19-2A CL A1B FLTG 11-20-2030 BEO CUSIP: 05875MAC6	950,000.000	950,000.00	946,568.79
PVTPL BERKSHIRE HATHAWAY ENERGY CO 2.85%DUE 05-15-2051/10-29-2020 BEO SEDOL: BN6LYN8	537,000.000	536,339.49	552,397.16
PVTPL BERRY GLOBAL INC 1.57% DUE 01-15-2026/12-22-2020 BEO SEDOL: BMTRFV1	200,000.000	199,932.00	201,810.00
PVTPL BLACKSTONE HLDGS FIN L L C SR NT 144A 5% DUE 06-15-2044 BEO SEDOL: BLF7604	150,000.000	147,882.00	204,980.28
PVTPL BROOKFIELD PPTY REIT INC/BPR CUMULUS L 5.75% 05-15-2026 SEDOL: BJBL0T3	300,000.000	300,000.00	295,500.00
PVTPL BX TR SER 2017-CQHP CL A FLTG 11-15-2034 CUSIP: 12433QAA2	450,000.000	449,437.50	442,582.38
PVTPL CAMERON LNG LLC 144A 3.701% 01-15-2039 SEDOL: BKPK093	270,000.000	270,000.00	304,454.20
PVTPL CAMERON LNG LLC 2.902% 07-15-2031 SEDOL: BKPK071	600,000.000	599,319.00	657,081.32
PVTPL CAMERON LNG LLC 3.302% DUE 01-15-2035 SEDOL: BKPK082	30,000.000	30,000.00	33,853.73
PVTPL CARLYLE FIN L L C SR NT 144A 5.65%DUE 09-15-2048 SEDOL: BG31GK3	1,120,000.000	1,119,794.40	1,456,463.30
PVTPL CARLYLE FIN SUBSIDIARY LLC S 3.5% 09-19-2029 SEDOL: BK5W936	230,000.000	229,634.30	252,771.02
PVTPL CARLYLE HLDGS II FIN L L C SR NT 144A 5.625% DUE 03-30-2043 BEO SEDOL: B9M2Z34	400,000.000	430,664.26	516,235.49
PVTPL CARLYLE US CLO 2017-2 LTD/CARLYLE US C SR SECD NT CL A-1B FLTG 07-20-2031 CUSIP: 14315JAL3	250,000.000	249,562.50	249,677.08
PVTPL CCO HLDGS LLC/CCO HLDGS CAP CORP SR NT 144A 4.5% 05-01-2032 SEDOL: BLGBMT6	3,340,000.000	3,418,625.00	3,566,184.80
PVTPL CENT CLO 24 LTD/CENT CLO 24 CORP SR SECD NT CL A-1-R 144A VAR RT CUSIP: 15137KAE9	231,756.140	231,825.66	231,191.47
PVTPL CMO ASHFORD HOSPITALITY TR SER-2018-KEYS CL-A VAR 05-15-2035 BEO CUSIP: 04410CAA7	440,000.000	439,725.00	426,569.66

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United States - USD			
PVTPL CMO BX TR 2019-IMC COML MTG PASSTHRU CTF CL A 144A 04-15-2034 SEDOL: BJFD738	200,000.000	200,125.00	194,983.72
PVTPL CMO BX TRUST SR 2018-IND CL A FLTG DUE 11-15-2035 SEDOL: BGPKL25	216,945.470	217,081.05	216,877.59
PVTPL CMO BX TRUST SR 2019-MMP CL A FLTG RT 08-15-2036 CUSIP: 05606KAA0	497,510.360	482,585.05	496,261.91
PVTPL CMO CITIGROUP COML MTG TR 4.149% DUE 01-10-2024 CUSIP: 29429MAA1	400,000.000	427,406.25	434,721.28
PVTPL CMO COMM 2017-PANW CL A 144A 3.244 DUE 11-10-2034 BEO CUSIP: 12595HAA6	150,000.000	155,859.38	157,222.79
PVTPL CMO CSWF TR 2018-TOP SER 2018-TOP CLS A VAR RT 08-15-2035 CUSIP: 12653BAA8	164,293.780	164,524.83	163,468.88
PVTPL CMO KNDL 2019-KNSQ MTG TR MTG PASSTHRU CTF CL A VAR RT DUE 05-15-2036 SEDOL: BMGYLP1	317,000.000	317,000.00	317,001.62
PVTPL CMO ROSSLYN PORTFOLIO TR SER 2017-ROSS CL A VAR 06-15-2033 CUSIP: 77846EAA3	298,607.320	298,782.29	299,274.65
PVTPL COX COMMUNICATIONS INC NEW GTD NT 1.8% 10-01-2030 SEDOL: BM8TGR1	600,000.000	598,134.00	599,377.72
PVTPL COX COMMUNICATIONS INC NEW NT 144A8.375% DUE 03-01-2039 BEO SEDOL: B527QK5	3,780,000.000	5,258,275.51	6,510,985.25
PVTPL COX COMMUNICATIONS INC NEW NT 4.8% DUE 02-01-2035 BEO SEDOL: BTKHKS1	300,000.000	304,626.00	379,397.46
PVTPL CVS HEALTH CORP PASSTHRU CTF 7.507 DUE 01-10-2032 SEDOL: B4VLLP1	545,760.720	723,648.54	670,913.93
PVTPL CVS HEALTH CORP 5.926% DUE 01-10-2034 SEDOL: B6ZPTD7	1,257,908.800	1,407,118.94	1,525,696.65
PVTPL DCP MID STREAM OPERATING 11-03-2036 SEDOL: B1GC716	140,000.000	147,000.00	151,200.00
PVTPL DELL INTL L L C/EMC CORP 4.9% 10-01-2026 SEDOL: BJNYS74	1,100,000.000	1,097,173.00	1,298,921.60
PVTPL DELTA AIR LINES INC DEL SR SECD NT144A 7% DUE 05-01-2025 BEO SEDOL: BMF6KD9	400,000.000	400,000.00	461,820.94
PVTPL DIAMOND 1 FIN CORP/DIAMOND 2 BNDS 144A 8.35% DUE 07-15-2046 SEDOL: BD96MK3	1,000,000.000	1,272,870.00	1,512,817.16
PVTPL DIAMOND 1 FIN CORP/DIAMOND 2 FIN CORP 1ST LIEN NT 144A 6.02 SEDOL: BD96MH0	1,400,000.000	1,406,066.98	1,707,923.34

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
PVTPL DISCOVERY COMMUNICATIONS LLC 4.0% DUE 09-15-2055 BEO SEDOL: BNDPDJ2	608,000.000	499,138.78	680,533.40
PVTPL ERAC USA FIN LLC NT 144A 3.3% DUE 12-01-2026/05-26-2016 BEO SEDOL: BDF16B1	100,000.000	96,004.00	111,356.83
PVTPL FIDELITY & GUARANTY LIFE HOLD. INC 5.5% DUE 05-01-2025 BEO SEDOL: BFFY3K2	590,000.000	587,050.00	688,530.00
PVTPL GAP INC SR SECD NT 144A 8.625% DUE 05-15-2025/05-07-2020 BEO SEDOL: BLD49Q4	100,000.000	100,000.00	111,527.00
PVTPL GAP INC SR SECD NT 144A 8.875% DUE 05-15-2027/05-07-2020 BEO SEDOL: BLD49T7	100,000.000	100,000.00	116,000.00
PVTPL GE CAP FDG LLC GTD NT 144A 4.55% DUE 05-15-2032/05-18-2020 BEO SEDOL: BMZ7407	800,000.000	800,000.00	960,094.49
PVTPL GOLDEN TREE LN OPPORTUNITIES IX SER 14-9A CL AR2 FLTG 144A 10-29-2029 CUSIP: 38123HAN4	250,000.000	248,875.00	249,760.38
PVTPL GRIPPEN PARK CLO LTD SER 17-1A CL A FLTG RATE DUE 01-20-2030 CUSIP: 39862EAA2	250,000.000	250,325.00	249,999.40
PVTPL GS MTG SECS CORP TR 2019-SOHO COML MTG CTF CL A FLTG RT 06-15-2036 CUSIP: 36257XAA9	300,000.000	300,093.75	299,637.06
PVTPL HILTON DOMESTIC OPER CO INC 3.75% DUE 05-01-2029/12-01-2020 BEO SEDOL: BNDLGY6	900,000.000	900,000.00	938,421.00
PVTPL HILTON DOMESTIC OPER CO INC 4.0% DUE 05-01-2031 BEO SEDOL: BNDLGZ7	900,000.000	900,000.00	949,599.00
PVTPL JEFFERIES FIN LLC SECD NT 3C7 6.25% 06-03-2026 SEDOL: BK0Y614	300,000.000	300,000.00	310,594.43
PVTPL KKR GROUP FIN CO II LLC 5.5 DUE 02-01-2043 SEDOL: B94CGZ1	430,000.000	467,465.90	567,513.54
PVTPL KKR GROUP FIN CO III LLC SR NT 144A 5.125 DUE 06-01-2044/05-29-2014 BEO SEDOL: BMSSMK3	290,000.000	294,055.02	380,667.13
PVTPL KKR GROUP FIN CO VII LLC 3.625% 02-25-2050 SEDOL: BL4SDQ3	750,000.000	736,886.50	835,548.39
PVTPL LCM LTD PARTNERSHIP SER 24A CL A FLTG RT DUE 03-20-2030 BEO CUSIP: 50188YAA2	250,000.000	250,875.00	249,999.35
PVTPL MARS INC DEL NT 144A 4.2% DUE 04-01-2059/03-29-2019 BEO SEDOL: BHND5F4	370,000.000	367,583.90	491,743.49
PVTPL MARS INC DEL 3.875% 04-01-2039 SEDOL: BHND6D9	370,000.000	371,419.70	453,183.61

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United States - USD			
PVTPL MASS MUTUAL LIFE INS CO SURPLUS NT 4.9% DUE 04-01-2077 SEDOL: BYXK3K5	710,000.000	715,576.00	975,346.41
PVTPL MASSACHUSETTS MUT LIFE INS CO SURPLUS NT 3.375% 04-15-2050 SEDOL: BLB4M78	230,000.000	229,052.40	251,254.71
PVTPL MASSACHUSETTS MUT LIFE INS CO CORP 2.875% 10-15-2070 SEDOL: BGPZ056	130,000.000	128,970.40	143,528.27
PVTPL MILEAGE PLUS HLDGS LLC/MILEAGE PLUS IN 6.5% DUE 06-20-2027 SEDOL: BMGHHT6	830,000.000	819,625.00	892,250.00
PVTPL MONONGAHELA PWR 5.4 DUE 12-15-2043 BEO SEDOL: BGMTTQ5	900,000.000	898,371.00	1,218,743.92
PVTPL NATIONAL SECS CLEARING CORP SR NT 144A 1.2% DUE 04-23-2023 BEO SEDOL: BMFQ5X4	250,000.000	249,765.00	254,988.87
PVTPL NATIONWIDE MUT INS CO SURPLUS NT 144A 9.375% DUE 08-15-2039 REG SEDOL: B3YCMZ1	80,000.000	122,802.40	139,285.49
PVTPL NAVIENT STUDENT LN TR 2016-2 FLTG VAR RT DUE 06-25-2065 BEO CUSIP: 63940FAB3	217,248.980	218,063.67	217,495.28
PVTPL NBCUNIVERSAL ENTERPRISE INC 5.25%12-31-2049 SEDOL: B94QJ32	200,000.000	200,000.00	204,000.00
PVTPL NESTLE HLDGS INC 1.25% DUE 09-15-2030/09-15-2020 BEO SEDOL: BLFDXQ7	1,180,000.000	1,170,748.80	1,174,039.97
PVTPL NETFLIX INC 4.875% DUE 06-15-2030/10-25-2019 BEO SEDOL: BKM1GZ7	670,000.000	672,906.25	770,500.00
PVTPL NEW YORK LIFE GLOBAL FDG MEDIUM TERM NTS 1.2% DUE 08-07-2030 BEO SEDOL: BMB0SZ3	523,000.000	522,116.13	507,209.95
PVTPL NEW YORK LIFE INS CO SURPLUS NT 4.45% 05-15-2069 SEDOL: BJHK061	530,000.000	529,503.90	712,165.35
PVTPL NEW YORK LIFE INS CO 3.75% DUE 05-15-2050 SEDOL: BLGYKF7	1,011,000.000	1,024,552.69	1,209,392.17
PVTPL NGPL PIPECO LLC 144A 7.768% 12-15-2037 SEDOL: B2B3313	200,000.000	247,250.00	270,395.79
PVTPL NORTHWESTERN MUT LIFE INS CO 3.625% 09-30-205 SEDOL: BJXLHN4	900,000.000	895,593.40	1,045,706.78
PVTPL NORTHWESTERN MUT LIFE INS CO SURPLUS 3.85% 09-30-2047 SEDOL: BD6NK03	1,540,000.000	1,534,313.57	1,813,673.28
PVTPL NUVEEN LLC 4.0% 11-01-2028 SEDOL: BFXX657	415,000.000	417,004.45	495,784.18

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United States - USD			
PVTPL OCEAN TRAILS CLO IX/OCEAN TRAILS CLO I FLTG RT VAR RT DUE 10-15-2029 BEO CUSIP: 67515XAA2	250,000.000	250,000.00	249,163.73
PVTPL OHA LN FDG 2013-2 LTD SR 13-2A CL AR FLTG RT 05-23-2031 CUSIP: 67104LAE7	260,000.000	259,701.00	257,322.57
PVTPL PACIFIC LIFECORP SR NT 3.35% 09-15-2050 SEDOL: BKSDMB5	100,000.000	99,232.00	111,109.50
PVTPL PARSLEY ENERGY LLC/PARSLEY FIN CORP 4.125% DUE 02-15-2028 BO SEDOL: BKLJ953	560,000.000	560,000.00	588,000.00
PVTPL PENNSYLVANIA ELEC CO SR NT 144A 4.15% DUE 04-15-2025/06-11-2014 BEO SEDOL: BYX87N0	420,000.000	418,845.00	460,169.85
PVTPL PENSKE TRUCK LEASING CO L P/PTL FIN CO SR NT 3.65% DUE 07-29-2021 SEDOL: BJ52RV3	440,000.000	449,508.40	446,790.85
PVTPL ROCKIES EXPRESS PIPELINE LLC SR NT144A 7.5% DUE 07-15-2038/06-27-2008 BEO SEDOL: B3B9SZ7	850,000.000	766,139.00	935,000.00
PVTPL ROYALTY PHARMA PLC SR NT 2.2% 09-02-2030 CUSIP: 78081BAD5	800,000.000	782,080.00	821,535.66
PVTPL SER 18-22A CL A-1 FLTG 144A VAR RTDUE 01-17-2031 BEO CUSIP: 67111VAC0	249,683.220	247,264.42	247,913.37
PVTPL SKYMILES IP LTD & DELTA AIR LINES INC 4.5% DUE 10-20-2025 SEDOL: BMT6SM0	910,000.000	918,412.63	972,661.77
PVTPL SOFI PROFESSIONAL LN PROGRAM SER 19-C CL A1FX 2.13% 11-16-2048 CUSIP: 83401CAA2	140,242.820	140,242.82	141,125.23
PVTPL SOUTHERN NAT GAS CO L L C 03-15-2047 SEDOL: BF2CLS3	170,000.000	190,442.50	197,701.42
PVTPL SYMPHONY CLO I LTD SR NT CL A-R FLTG 3C7 10-15-2025 CUSIP: 13080BAA9	118,716.690	118,787.92	118,657.84
PVTPL T-MOBILE USA INC 3.875% DUE 04-15-2030 CUSIP: 87264ABE4	100,000.000	109,525.00	115,820.00
PVTPL T-MOBILE USA INC SR SECD NT 144A 4.375% DUE 04-15-2040/04-09-2020 BEO SEDOL: BMC5KJ5	130,000.000	127,432.50	158,648.10
PVTPL T-MOBILE USA INC 2.25% DUE 11-15-2031/10-28-2020 BEO SEDOL: BMDJ245	340,000.000	339,969.45	348,955.60
PVTPL T-MOBILE USA INC 4.5% DUE 04-15-2050 CUSIP: 87264AAY1	3,654,000.000	3,733,212.13	4,506,788.79
PVTPL TEACHERS INS & 4.9% DUE 09-15-2044 SEDOL: BQVC9R6	840,000.000	844,937.09	1,137,194.69

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United States - USD			
PVTPL TENNESSEE GAS PIPELINE CO SR NT 144A 2.9% DUE 03-01-2030 SEDOL: BL1LY06	700,000.000	698,607.00	748,538.44
PVTPL THARALDSON HOTEL PORTFOLIO SER 2018-THL CL A FLTG 11-11-2034 CUSIP: 88327HAA1	384,788.120	384,908.37	373,206.88
PVTPL UNION PAC CORP FLTG RT DUE 09-16-2062 BEO SEDOL: BMT8VM7	380,000.000	295,894.12	396,905.95
PVTPL UPJOHN INC GTD SR NT 144A 3.85% DUE 06-22-2040/06-22-2020 BEO SEDOL: BL57WX9	611,000.000	609,729.12	689,618.38
PVTPL VERIZON COMMUNICATIONS 2.987% DUE 10-30-2056 BEO SEDOL: BKS85Y3	2,215,000.000	1,754,226.11	2,229,647.72
PVTPL WEA FIN LLC / 4.75% DUE 09-17-2044 CUSIP: 92890HAD4	560,000.000	566,339.20	605,645.82
QVC INC 4.85% DUE 04-01-2024 SEDOL: BRGCND2	900,000.000	899,343.00	969,750.00
RANGE RES CORP FIXED 5% 08-15-2022 SEDOL: BYWHG08	250,000.000	229,725.00	247,500.00
RANGE RES CORP 4.875% DUE 05-15-2025 SEDOL: BDHC311	420,000.000	380,850.00	396,727.80
RAYMOND JAMES FINL INC 4.65% 04-01-2030 SEDOL: BK8TZ25	100,000.000	99,668.00	122,664.99
RAYMOND JAMES FINL 4.95% DUE 07-15-2046 SEDOL: BYP6KY4	610,000.000	625,684.20	835,973.31
RAYTHEON TECHNOLOGIES CORP 3.125% DUE 07-01-2050 REG SEDOL: BLBCYC1	366,000.000	364,781.22	403,585.25
RAYTHEON TECHNOLOGIES CORP 4.35% 04-15-2047 SEDOL: BMQ9JS5	100,000.000	99,486.61	131,332.05
RAYTHEON TECHNOLOGIES CORPORATION 3.5% 03-15-2027 USD SEDOL: BN6NLL1	100,000.000	99,746.10	114,135.79
RECKSON OPER 4.5% DUE 12-01-2022 SEDOL: B90KS64	1,000,000.000	1,000,000.00	1,051,742.73
REFINITIV US HOLDINGS INC. (FKA INITIAL DOLLAR TERM 10-01-2025 BEO CUSIP: 31740MAC5	588,000.000	586,530.00	586,776.96
REGENCY CTRS L P 4.4% DUE 02-01-2047 SEDOL: BYXJZ95	500,000.000	495,550.00	579,652.29
REGENERON FIXED 2.8% DUE 09-15-2050 SEDOL: BMFNFP7	1,303,000.000	1,279,575.15	1,263,769.43

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United States - USD			
ROCK-TENN CO 4% DUE 03-01-2023 SEDOL: B9N5468	500,000.000	494,650.00	531,123.25
ROCKIES EXPRESS 4.8% DUE 05-15-2030 SEDOL: BH3T5V8	300,000.000	299,802.00	305,449.50
RPI INTERMEDIATE FINANCE TRUST TERM LOAN DUE 02-05-2027 CUSIP: 74968YAC4	279,386.190	278,687.73	279,106.80
S&P GLOBAL INC 2.3% 08-15-2060 SEDOL: BKY44R2	340,000.000	334,651.80	323,590.07
S&P GLOBAL INC 3.25% DUE 12-01-2049 SEDOL: BKM1DP6	650,000.000	645,060.00	759,397.08
SABINE PASS FIXED 4.2% DUE 03-15-2028 SEDOL: BF43YT6	100,000.000	102,554.00	114,663.80
SABINE PASS 4.5% DUE 05-15-2030 SEDOL: BMH2035	2,550,000.000	2,560,156.55	3,022,457.68
SABINE PASS 5.625% DUE 03-01-2025 CUSIP: 785592AM8	600,000.000	566,250.00	699,793.23
SAN DIEGO GAS & ELECTRIC CO 4.1% 06-15-2049 SEDOL: BHTBS75	1,106,000.000	1,119,145.60	1,379,313.69
SAN DIEGO GAS & 1.7% DUE 10-01-2030 SEDOL: BM9F087	325,000.000	324,434.50	328,715.24
SAN DIEGO GAS & 3.75% DUE 06-01-2047 SEDOL: BF4SP32	575,000.000	597,337.00	673,136.17
SAN DIEGO GAS & 4.15% DUE 05-15-2048 CUSIP: 797440BW3	50,000.000	49,779.00	62,874.96
SANTANDER HLDGS FIXED 3.45% DUE 06-02-2025 SEDOL: BMX91F9	200,000.000	199,608.00	218,420.90
SCHWAB CHARLES CORP NEW DEP SHS REPSTG 1/100TH INT 4% 12-31-2250 SEDOL: BMHCD69	480,000.000	480,000.00	505,200.00
SCHWAB CHARLES FLTG RT 5.375% DUE 12-31-2049 SEDOL: BMDWQR5	700,000.000	724,500.00	779,625.00
SEC CAP GROUP INC 7.7% DUE 06-15-2028 SEDOL: B839DY4	630,000.000	830,970.00	822,014.16
SEMPRA 6% DUE 10-15-2039 SEDOL: B4T9B57	500,000.000	631,235.00	717,136.99
SERVICENOW INC 1.4% DUE 09-01-2030 SEDOL: BMFBHL1	2,160,000.000	2,140,069.55	2,107,160.55

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SHERWIN-WILLIAMS FIXED 3.8% 08-15-2049 SEDOL: BK9W8G8	350,000.000	349,009.50	421,884.59
SHERWIN-WILLIAMS 4.5% DUE 06-01-2047 SEDOL: BDGKT18	2,125,000.000	2,131,440.36	2,842,453.45
SIMON PPTY GROUP L 2.65% DUE 07-15-2030 SEDOL: BMVPRM8	340,000.000	338,840.60	360,357.41
SIMON PPTY GROUP L 3.8% DUE 07-15-2050 SEDOL: BMVPR84	110,000.000	109,238.80	122,717.68
SLC STUDENT LN TR 2006-1 ASSET BACKED NTCL A-5 FLTG VAR 03-15-2027 REG SEDOL: BD8QK33	208,494.410	207,207.62	207,311.08
SOUTHERN CAL EDISON 3.6% 02-01-2045 SEDOL: BVDPXD2	981,000.000	958,129.79	1,083,820.59
SOUTHERN CALIF EDISON CO 3.5 DUE 10-01-2023 SEDOL: BF5ZVX4	170,000.000	182,780.60	182,387.72
SOUTHERN CALIF EDISON CO 3.65% 02-01-2050 SEDOL: BJVNJQ9	1,116,000.000	1,173,814.13	1,267,566.62
SOUTHERN CALIF EDISON CO 4.125% 03-01-2048 SEDOL: BFMZDC0	565,000.000	549,337.17	673,351.23
SOUTHERN CALIF EDISON CO 4.65 DUE 10-01-2043 SEDOL: BF6DYS3	1,080,000.000	1,155,447.60	1,338,276.11
SOUTHERN CALIF EDISON CO 4.875% 03-01-2049 SEDOL: BJMTK74	680,000.000	737,864.12	897,366.81
SOUTHERN CALIFORNIA GAS CO 2.55% DUE 02-01-2030 BEO SEDOL: BJVNK33	275,000.000	274,367.50	297,917.09
SOUTHERN CO 4.25% DUE 07-01-2036 SEDOL: BYT1517	200,000.000	199,158.00	245,314.29
SOUTHERN CO 4.4% DUE 07-01-2046 SEDOL: BYT1540	1,850,000.000	1,880,477.00	2,327,112.11
SOUTHN CAL EDISON 2.9% 03-01-2021 SEDOL: BFMZD86	450,000.000	453,087.00	451,836.41
SOUTHN CAL EDISON 3.875% DUE 06-01-2021 SEDOL: B608674	925,000.000	945,285.25	930,093.48
SOUTHN CAL EDISON 3.9 DUE 03-15-2043 SEDOL: B91R9M7	10,000.000	9,964.10	11,294.37
SOUTHN CAL EDISON 4.05% DUE 03-15-2042 SEDOL: B7RDY97	1,050,000.000	996,438.79	1,203,835.93

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SOUTHN CAL EDISON 4% DUE 04-01-2047 SEDOL: BD9BPH6	3,893,000.000	4,182,505.19	4,572,710.71
SOUTHN CAL EDISON 6.05% DUE 03-15-2039 SEDOL: B65HYN8	400,000.000	524,528.00	542,817.84
SOUTHN CAL EDISON 6.65% DUE 04-01-2029 SEDOL: 2632917	200,000.000	248,946.00	251,929.03
SOUTHN NAT GAS CO 8% DUE 03-01-2032 SEDOL: 2006103	470,000.000	619,843.90	671,340.41
SOUTHWEST AIRLS CO 5.125% DUE 06-15-2027/06-08-2020 REG SEDOL: BKPVG76	800,000.000	916,432.00	951,691.82
SOUTHWEST AIRLS CO 5.25% DUE 05-04-2025 SEDOL: BM8R6K8	780,000.000	832,790.40	903,365.49
SOUTHWESTN ELEC 6.2% DUE 03-15-2040 SEDOL: B618D27	100,000.000	122,216.00	146,311.32
SOUTHWESTN PUB SVC FIXED 4.4% 11-15-2048 SEDOL: BGYKMF6	2,785,000.000	2,767,036.75	3,660,303.44
SPCL1 GEN ELEC CAP CORP 5.875% DUE 01-14-2038 SEDOL: B2NJ7Z1	1,310,000.000	1,605,262.48	1,775,493.11
SPIRIT AEROSYSTEMS 3.85% DUE 06-15-2026 SEDOL: BYZ97L9	200,000.000	195,028.00	210,234.00
SPIRIT RLTY L P 3.4% DUE 01-15-2030 SEDOL: BJSFXQ6	400,000.000	399,080.00	433,810.22
SPRINGLEAF FIN 5.625% DUE 03-15-2023 CUSIP: 85172FAL3	500,000.000	500,000.00	536,250.00
SR HSG PPTYS TR 4.75 DUE 05-01-2024 SEDOL: BM4P510	340,000.000	329,800.00	349,210.60
SS&C TECHNOLOGIES HOLDINGS INC. TERM LOAN 04-16-2025 CUSIP: 78466DBD5	57,840.490	57,695.89	57,030.72
SS&C TECHNOLOGIES HOLDINGS, INC. TERM LOAN B4 SENIOR SECURED DUE 02-28-2025 CUSIP: 78466DBE3	44,012.630	43,902.59	43,396.45
STARBUCKS CORP 2.1% DUE 02-04-2021 SEDOL: BZ563Z3	108,000.000	108,768.96	108,131.17
STARBUCKS CORP 4.5% DUE 11-15-2048 SEDOL: BFXV4P7	375,000.000	348,423.75	489,569.47
STATE STR CORP FIXED 5.625% 12-31-2049 CUSIP: 857477BA0	400,000.000	400,000.00	421,920.00

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STEEL DYNAMICS INC 2.8% DUE 12-15-2024 SEDOL: BJ9RW31	200,000.000	199,850.00	215,018.00
STIFEL FINL CORP FIXED 4% DUE 05-15-2030 SEDOL: BM8RQ31	200,000.000	198,570.00	228,547.56
STRYKER CORP FIXED 1.95% DUE 06-15-2030 SEDOL: BMWJ138	300,000.000	298,833.00	308,687.63
STRYKER CORP 2.9% DUE 06-15-2050 REG SEDOL: BMW7ND6	100,000.000	99,581.00	106,128.04
SUNOCO LOGISTICS 4.4% DUE 04-01-2021 SEDOL: BD4DY92	430,000.000	441,932.50	432,687.85
SUNOCO LOGISTICS 5.35% DUE 05-15-2045 SEDOL: BSN4Q84	230,000.000	238,280.00	253,370.35
T-MOBILE USA INC 3.3% DUE 02-15-2051 SEDOL: BM8V387	3,056,000.000	3,020,764.74	3,144,104.48
T-MOBILE USA INC 3% DUE 02-15-2041 SEDOL: BM8V3B0	1,459,000.000	1,440,939.73	1,512,574.48
TARGA RES PARTNERS LP/TARGA RES FIN 5.5% SNR NTS 03-01-2030 USD SEDOL: BNNGWW1	300,000.000	300,000.00	325,710.00
TEACHERS INS & 3.3% DUE 05-15-2050 SEDOL: BMQ57B2	130,000.000	129,827.10	141,664.02
TEACHERS INS & 4.27% DUE 05-15-2047 SEDOL: BF19248	480,000.000	478,464.00	600,222.21
TEACHERS INS & 6.85% DUE 12-16-2039 SEDOL: B50WZ61	34,000.000	43,594.71	53,481.59
TEXAS INSTRS INC 3.875% 03-15-2039 CUSIP: 882508BF0	940,000.000	938,469.40	1,172,096.33
TIME WARNER CABLE 4.5% DUE 09-15-2042 SEDOL: B8N2417	520,000.000	480,341.80	609,334.37
TIME WARNER CABLE 4% DUE 09-01-2021 SEDOL: B4N1L82	580,000.000	593,696.00	588,232.89
TIME WARNER CABLE 5.5% DUE 09-01-2041 SEDOL: B441BS1	560,000.000	554,704.99	719,517.23
TIME WARNER CABLE 5.875% DUE 11-15-2040 SEDOL: B66BW80	1,310,000.000	1,361,616.51	1,748,534.77
TIME WARNER CABLE 6.55% DUE 05-01-2037 SEDOL: BBNBG20	1,150,000.000	1,357,313.45	1,578,629.71

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
TIME WARNER CABLE 6.75% DUE 06-15-2039 SEDOL: B62X8Y8	4,035,000.000	5,113,038.95	5,742,638.64
TIME WARNER CABLE 7.3% DUE 07-01-2038 SEDOL: B3B14R7	2,015,000.000	2,588,131.61	2,986,104.36
TIME WARNER ENTMT 8.375% DUE 07-15-2033 SEDOL: 2727266	690,000.000	930,154.13	1,067,359.65
TOYOTA MTR CR CORP .35% DUE 10-14-2022 SEDOL: BMD00Q6	1,500,000.000	1,498,665.00	1,504,066.62
TOYOTA MTR CR CORP 2.95% DUE 04-13-2021 SEDOL: BDQQM39	65,000.000	66,313.00	65,480.45
TRANSCONT GAS PIPE LINE 4.6% DUE 03-15-2048 SEDOL: BF4YFP2	600,000.000	595,656.00	728,444.08
TRANSCONTINENTAL GAS PIPE LINE CO LLC 3.95% DUE 05-15-2050 SEDOL: BN49122	870,000.000	864,988.80	984,040.67
TRANSCONTINENTAL GAS PIPE LINE CO LLC 4.45 DUE 08-01-2042 REG SEDOL: B96NB24	1,530,000.000	1,403,611.92	1,780,547.26
TRAVELERS COS INC 4.05% DUE 03-07-2048 CUSIP: 89417EAN9	1,255,000.000	1,205,892.50	1,664,861.07
TRAVELERS COS INC 6.25% DUE 06-15-2037 SEDOL: B8YTZQ9	550,000.000	714,857.00	841,324.70
TRAVELERS FIXED 2.55% DUE 04-27-2050 SEDOL: BMDWQN1	685,000.000	679,732.35	721,095.95
TRCNTNTL GAS PIPE 3.25% DUE 05-15-2030 SEDOL: BN2RYZ2	200,000.000	199,574.00	224,118.43
UDR INC MEDIUM FIXED 3.5% 07-01-2027 SEDOL: BF29YN0	1,200,000.000	1,197,168.00	1,338,220.87
UNION PAC CORP FIXED 3.75% DUE 02-05-2070 SEDOL: BKDMLC1	320,000.000	320,372.00	387,068.95
UNION PAC CORP 3.2% 06-08-2021 CUSIP: 907818ET1	295,000.000	302,460.55	298,656.86
UNION PAC CORP 3.25% DUE 02-05-2050 SEDOL: BKDMLD2	1,088,000.000	1,087,575.68	1,240,318.26
UNION PAC CORP 3.799% DUE 10-01-2051 SEDOL: BDCWS88	1,275,000.000	1,259,962.76	1,560,269.79
UNION PAC CORP 3.839% DUE 03-20-2060 BEO SEDOL: BLF0CQ1	2,330,000.000	1,936,048.13	2,884,159.33

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
UNION PAC CORP 4.3% 03-01-2049 SEDOL: BGLC062	1,920,000.000	1,924,827.20	2,504,027.23
UNION PAC CORP 4.375% DUE 11-15-2065 SEDOL: BYQGY30	730,000.000	696,390.57	958,559.39
UNITED PARCEL SERVICE 5.3% 04-01-2050 SEDOL: BMGJVN4	425,000.000	422,526.50	640,451.63
UNITED TECHNOLOGIES CORP 4.15% 05-15-2045 SEDOL: BWTZ6W3	260,000.000	333,400.60	329,138.47
UNITED TECHNOLOGIES CORP 4.45% 11-16-2038 SEDOL: BYVN9N1	710,000.000	709,904.67	895,272.75
UNITEDHEALTH GROUP INC 2.75% DUE 05-15-2040/05-18-2020 REG SEDOL: BM95BC8	140,000.000	135,917.60	151,875.55
UNITEDHEALTH GROUP INC 2.9% DUE 05-15-2050/05-18-2020 REG SEDOL: BM95BD9	794,000.000	771,617.14	879,076.94
UNITEDHEALTH GROUP INC 4.45% DUE 12-15-2048 REG SEDOL: BHSSQ40	270,000.000	268,893.00	372,352.35
UNITEDHEALTH GROUP 3.5% DUE 08-15-2039 SEDOL: BHKDKY1	1,655,000.000	1,638,927.40	1,968,824.75
UNITEDHEALTH GROUP 3.7% DUE 08-15-2049 SEDOL: BHKDL04	1,513,000.000	1,507,795.28	1,896,839.84
UNITEDHEALTH GROUP 3.875% DUE 08-15-2059 SEDOL: BHKDL15	840,000.000	833,807.67	1,087,536.13
UNITEDHEALTH GROUP 4.625% DUE 11-15-2041 SEDOL: B76MDD2	120,000.000	130,658.40	164,071.27
UNUM CORP NT 6.75 DUE 12-15-2028 BEO SEDOL: B03FFC8	400,000.000	491,688.00	505,101.21
UPJOHN INC 4% DUE 06-22-2050 SEDOL: BL57WY0	963,000.000	960,496.20	1,103,297.50
US BANCORP DEL FLTG RT 5.3% DUE 12-31-2049 CUSIP: 902973AZ9	700,000.000	700,000.00	787,325.00
US BANK NA CIN FIXED 3.15% DUE 04-26-2021 SEDOL: BD24YJ7	250,000.000	249,985.00	251,661.14
UTD AIRLS 2014-2 PASS THRU 4.625 09-03-2022 SEDOL: BPNXGM4	240,883.020	240,883.02	242,396.22
UTD TECHNOLOGIES 4.05% DUE 05-04-2047 SEDOL: BD8Z3T7	350,000.000	398,657.00	436,007.71

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
UTD TECHNOLOGIES 4.5% DUE 06-01-2042 SEDOL: B8J6DZ0	895,000.000	943,799.40	1,167,090.01
UTD TECHNOLOGIES 4.625% DUE 11-16-2048 SEDOL: BYVN9P3	610,000.000	608,066.30	828,134.73
VA ELEC & PWR CO 4.45 02-15-2044 SEDOL: BJSVPB3	475,000.000	510,577.50	620,912.24
VA ELEC & PWR CO FIXED 2.875% 07-15-2029 SEDOL: BKB0280	225,000.000	224,921.25	252,481.20
VA ELEC & PWR CO SR NT 2008 SER B 8.875 DUE 11-15-2038 SEDOL: B3FD1W3	1,040,000.000	1,684,475.37	1,928,321.69
VA ELEC & PWR CO 2.45% DUE 12-15-2050 SEDOL: BLKH1C6	631,000.000	622,784.04	634,974.79
VA ELEC & PWR CO 4.6% DUE 12-01-2048 SEDOL: BGL9BH1	100,000.000	99,435.00	140,737.77
VENTAS RLTY LTD 4.875% DUE 04-15-2049 SEDOL: BGSGVV9	100,000.000	99,770.00	124,162.03
VEREIT OPER 2.2% DUE 06-15-2028 SEDOL: BN0T1D7	700,000.000	692,167.00	715,772.65
VERIFONE SYSTEMS INC SEN SEC TL 08-20-2025 CUSIP: 92346NAB5	98,000.000	97,510.00	94,515.12
VERIZON COMMUNICATIONS BNDS 5.25% DUE 03-16-2037 REG SEDOL: BYZKXZ8	720,000.000	722,208.57	975,736.81
VERIZON COMMUNICATIONS INC 2.875% DUE 11-20-2050 BEO SEDOL: BMWBBL2	3,585,000.000	3,585,800.72	3,612,258.62
VERIZON COMMUNICATIONS INC 3.0% DUE 11-20-2060 REG SEDOL: BMWBBM3	590,000.000	584,831.60	595,925.28
VERIZON COMMUNICATIONS 4.4% DUE 11-01-2034 REG SEDOL: BSBN5N1	1,081,000.000	1,187,714.53	1,349,012.42
VERIZON COMMUNICATIONS 4.522% 09-15-2048 SEDOL: BYRLSF4	4,430,000.000	4,187,806.95	5,777,084.01
VERIZON COMMUNICATIONS 6.55 BDS DUE 09-15-2043 USD2000 BEO SEDOL: BF320B8	150,000.000	203,284.50	241,104.46
VERIZON 2.65% DUE 11-20-2040 SEDOL: BMWBBK1	190,000.000	189,823.30	191,855.49
VERIZON 4.125% DUE 08-15-2046 SEDOL: BY7RR99	1,150,000.000	1,014,440.90	1,410,993.97

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
VERIZON 4.272% DUE 01-15-2036 SEDOL: BYRLRK2	623,000.000	795,919.88	772,694.72
VERIZON 4.5% DUE 08-10-2033 SEDOL: BF22PM5	546,000.000	530,624.64	688,948.29
VERIZON 4.672% DUE 03-15-2055 SEDOL: BYM0W21	84,000.000	79,558.08	112,876.74
VERIZON 4% DUE 03-22-2050 SEDOL: BLNP354	590,000.000	589,774.50	713,933.36
VERIZON 5.012% DUE 04-15-2049 SEDOL: BDFLJP6	154,000.000	155,672.53	213,477.95
VERIZON 5.012% DUE 08-21-2054 SEDOL: BVYRK47	385,000.000	392,662.39	539,211.27
VERIZON 5.5% DUE 03-16-2047 SEDOL: BYZNV86	20,000.000	22,267.60	29,134.81
VISA INC FIXED 2% DUE 08-15-2050 SEDOL: BMPS1L0	879,000.000	869,577.12	839,492.18
VISA INC 2.05% DUE 04-15-2030 SEDOL: BM6KKH4	320,000.000	319,536.00	342,246.34
VISA INC 2.7% DUE 04-15-2040 SEDOL: BM6JP54	617,000.000	612,458.88	673,536.64
VMWARE INC FIXED 4.5% DUE 05-15-2025 SEDOL: BKQNBK9	100,000.000	99,949.00	114,447.59
VMWARE INC 3.9% 08-21-2027 SEDOL: BDT5HN8	500,000.000	472,295.00	564,068.36
VMWARE INC 4.7% DUE 05-15-2030 BEO SEDOL: BKQNBK1	600,000.000	597,858.00	721,817.85
VOYA FINL INC FIXED 4.7% 01-23-2048 BEO SEDOL: BJ1N0G6	100,000.000	100,000.00	103,900.00
VULCAN MATERIALS CO 4.7% DUE 03-01-2048 BEO SEDOL: BH3Q4W3	1,900,000.000	1,889,338.11	2,454,721.25
WACHOVIA BK NATL ASSN MEDIUM TERM SUB BKTRANCHE # SB 00009 6.6 DUE 01-15-2038 SEDOL: B7XGYR8	1,950,000.000	2,705,571.37	2,971,693.43
WALMART INC 4.05% DUE 06-29-2048 REG SEDOL: BG08Q52	940,000.000	927,770.60	1,275,622.62
WASTE MGMT INC DEL FIXED 4.15% 07-15-2049 SEDOL: BK0YSY0	380,000.000	381,646.32	506,428.98

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
WELLS FARGO & CO FIXED 2.572% DUE 02-11-2031 SEDOL: BK8ZYZ9	2,352,000.000	2,351,470.34	2,495,622.71
WELLS FARGO & CO FLTG RT 3.196% DUE 06-17-2027 SEDOL: BJ84B25	1,700,000.000	1,765,807.00	1,885,225.88
WELLS FARGO & CO FLTG RT 4.478% DUE 04-04-2031 CUSIP: 95000U2L6	580,000.000	580,000.00	709,080.60
WELLS FARGO & CO MEDIUM TERM 5.013% 04-04-2051 CUSIP: 95000U2M4	2,773,000.000	3,041,741.89	3,941,034.99
WELLS FARGO & CO MEDIUM TERM SR NTS 3.068% DUE 04-30-2041 SEDOL: BL6FQ18	870,000.000	869,903.63	946,385.16
WELLS FARGO & CO NEW MEDIUM TERM SR 4.65% 11-04-2044 SEDOL: BS9FPF1	1,885,000.000	1,954,622.45	2,417,926.91
WELLS FARGO & CO 2.5% DUE 03-04-2021 SEDOL: BYT2BY5	490,000.000	492,633.50	491,657.09
WELLS FARGO & CO 2.879% DUE 10-30-2030 SEDOL: BKRKN36	1,200,000.000	1,200,000.00	1,309,188.25
WELLS FARGO & CO 3% DUE 04-22-2026 SEDOL: BD72T35	1,500,000.000	1,493,023.21	1,650,896.39
WELLS FARGO & CO 4.75% DUE 12-07-2046 SEDOL: BDSFRX9	360,000.000	360,781.25	471,146.70
WELLS FARGO & CO 4.9% DUE 11-17-2045 SEDOL: BYQ29R7	590,000.000	612,447.31	785,823.83
WELLS FARGO & CO 5.375% DUE 11-02-2043 SEDOL: BG48MR2	340,000.000	363,975.67	472,431.40
WELLS FARGO & CO 5.606% DUE 01-15-2044 SEDOL: BJTGH7	2,928,000.000	3,142,336.64	4,149,850.74
WELLS FARGO & COMPANY 3.584 % 05-22-2028 SEDOL: BF3R2P1	370,000.000	371,284.00	419,428.31
WESTERN DIG CORP 4.75% DUE 02-15-2026 CUSIP: 958102AM7	200,000.000	190,000.00	221,000.00
WESTN GAS PARTNERS 5.3% 03-01-2048 CUSIP: 958254AJ3	120,000.000	109,982.80	118,915.20
WEYERHAEUSER CO DEB 7.375 DUE 03-15-2032 BEO SEDOL: BB0RG32	3,100,000.000	3,557,294.00	4,648,744.10
WEYERHAEUSER CO FIXED 4% DUE 04-15-2030 SEDOL: BMQ5MG2	575,000.000	566,202.50	680,928.74

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
WEYERHAEUSER CO 6.875% DUE 12-15-2033 SEDOL: 2337461	200,000.000	250,242.00	286,850.74
WEYERHAEUSER CO 6.95% DUE 10-01-2027 SEDOL: BG49770	200,000.000	248,364.00	260,433.05
WEYERHAEUSER CO 7.95% DUE 03-15-2025 SEDOL: BG49769	500,000.000	560,105.00	609,491.83
WI PUB SVC CORP 3.3% DUE 09-01-2049 SEDOL: BK20BN7	300,000.000	299,655.00	345,225.94
WI PWR & LT CO FIXED 3.65% 04-01-2050 SEDOL: BM5W5Z4	275,000.000	274,650.75	325,907.87
WILLIAMS COS INC 3.5% DUE 11-15-2030 SEDOL: BMF6PH8	660,000.000	681,740.02	747,509.03
WILLIAMS COS INC 7.5% DUE 01-15-2031 SEDOL: 2830807	1,310,000.000	1,575,930.00	1,780,817.71
WILLIAMS COS INC 7.75% DUE 06-15-2031 SEDOL: 2793063	220,000.000	262,149.80	296,384.20
WILLIAMS COS INC 7.875% DUE 09-01-2021 SEDOL: 2797485	450,000.000	494,473.00	471,779.37
WILLIAMS PARTNERS 3.6% DUE 03-15-2022 SEDOL: BW3SWT7	110,000.000	114,356.00	113,548.04
WILLIAMS PARTNERS 5.1% DUE 09-15-2045 SEDOL: BW3SWW0	273,000.000	293,432.81	337,416.02
WILLIAMS PARTNERS 6.3% DUE 04-15-2040 SEDOL: B3RZKK8	728,000.000	887,565.84	968,195.68
WILLIS N AMER INC 3.875% DUE 09-15-2049 SEDOL: BKLMWSW2	567,000.000	564,703.65	691,345.73
WPX ENERGY INC 4.5% DUE 01-15-2030 SEDOL: BL3BQT7	300,000.000	300,000.00	318,000.00
XCEL ENERGY INC 3.5% DUE 12-01-2049 CUSIP: 98389BAX8	1,139,000.000	1,273,007.11	1,331,518.37
XLIT LTD 5.5% DUE 03-31-2045 SEDOL: BWT6938	400,000.000	396,460.00	559,599.44
ZIMMER HLDGS INC 3.375 DUE 11-30-2021 SEDOL: B76NPV7	100,000.000	100,333.00	101,956.12
ZOETIS INC 4.7 02-01-2043 SEDOL: BG0R585	2,525,000.000	2,589,584.53	3,457,663.14

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
ZOETIS INC FIXED 4.45% DUE 08-20-2048 SEDOL: BDTYMK7	200,000.000	198,590.00	268,504.30
ZOETIS INC 3.95% 09-12-2047 SEDOL: BF58HB3	200,000.000	198,816.00	248,760.03
3M CO 3.7% DUE 04-15-2050/03-27-2020 REG SEDOL: BKSG5C6	268,000.000	267,078.08	332,664.97
Total United States - USD		798,250,187.09	926,564,026.02
Total Corporate Debt Instruments - Other		1,021,642,357.64	1,185,359,475.01
<i>Corporate Stock - Preferred</i>			
Germany - EUR			
VOLKSWAGEN AG NON VTG PRF NPV SEDOL: 5497168	5,341.000	974,626.47	996,061.78
Total Germany - EUR		974,626.47	996,061.78
United States - USD			
COBANK ACB FXD/FLTG SER H NON-CUMULATIVEPERPETUAL PFD SEDOL: BSR37W8	5,000.000	500,000.00	555,000.00
VEREIT INC PFD SER F SEDOL: BYVVTI3	3,990.000	86,506.72	100,348.50
Total United States - USD		586,506.72	655,348.50
Total Corporate Stock - Preferred		1,561,133.19	1,651,410.28
<i>Corporate Stock - Common</i>			
Canada - CAD			
CDN NATL RAILWAYS COM NPV SEDOL: 2180632	6,432.000	463,727.32	706,510.27
SUNCOR ENERGY INC COM NPV 'NEW' SEDOL: B3NB1P2	36,788.000	1,088,713.12	616,502.20
TMX GROUP LIMITED COM NPV SEDOL: B8KH5G7	5,874.000	431,432.99	586,201.22

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
Canada - CAD			
Total Canada - CAD		1,983,873.43	1,909,213.69
Denmark - DKK			
CARLSBERG SER'B'DKK20 SEDOL: 4169219	5,596.000	514,925.83	897,052.55
VESTAS WIND SYSTEM DKK1 SEDOL: 5964651	5,479.000	558,406.13	1,296,461.00
Total Denmark - DKK		1,073,331.96	2,193,513.55
Finland - EUR			
SAMPO PLC SER'A'NPV SEDOL: 5226038	14,159.000	615,007.57	598,899.16
Total Finland - EUR		615,007.57	598,899.16
France - EUR			
AIR LIQUIDE(L') EUR5.50 SEDOL: B1YXBJ7	6,282.000	623,640.68	1,031,891.34
ALSTOM EUR7.0 SEDOL: B0DJ8Q5	17,913.000	827,987.50	1,021,572.45
ARCELORMITTAL NPV SEDOL: BYPBS67	29,700.000	515,396.45	686,088.57
BNP PARIBAS EUR2 SEDOL: 7309681	9,334.000	511,949.96	492,285.66
ENGIE COMSTK SEDOL: B0C2CQ3	101,113.000	1,368,420.79	1,548,934.55
PERNOD RICARD NPV EUR 1.55 SEDOL: 4682329	3,945.000	722,162.92	756,858.70
SAFRAN SA EUR0.20 SEDOL: B058TZ6	7,815.000	840,984.85	1,108,718.97
SANOFI EUR2 SEDOL: 5671735	14,590.000	1,263,004.40	1,404,920.56
VINCI EUR2.50 SEDOL: B1XH026	5,798.000	418,129.35	577,179.49
VIVENDI SE EUR5.50 SEDOL: 4834777	34,378.000	860,122.78	1,109,627.32

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
France - EUR			
Total France - EUR		7,951,799.68	9,738,077.61
Germany - EUR			
CONTINENTAL AG ORD NPV SEDOL: 4598589	4,525.000	467,889.77	671,308.39
FRESENIUS MEDICAL CARE NPV SEDOL: 5129074	7,340.000	535,706.74	612,494.48
INFINEON TECHNOLOG ORD NPV (REGD) SEDOL: 5889505	17,659.000	306,630.03	678,233.39
MERCK KGAA NPV SEDOL: 4741844	4,704.000	627,062.24	807,795.58
PROSIEBENSAT.1 MEDIA SE NPV SEDOL: BCZM1B2	35,427.000	477,544.76	596,233.97
VONOVIA SE NPV SEDOL: BBJPFY1	10,034.000	521,561.60	733,679.57
Total Germany - EUR		2,936,395.14	4,099,745.38
Hong Kong - HKD			
ESR CAYMAN LIMITED USD0.001 SEDOL: BHNCRK0	149,800.000	334,514.34	537,080.29
Total Hong Kong - HKD		334,514.34	537,080.29
Ireland - USD			
ADR RYANAIR HLDGS PLC SPONSORED ADR NEW SEDOL: BYYN585	5,665.000	461,142.26	623,036.70
Total Ireland - USD		461,142.26	623,036.70
Israel - ILS			
BK LEUMI LE ISRAEL ILS1 SEDOL: 6076425	96,825.000	616,830.62	569,949.08
Total Israel - ILS		616,830.62	569,949.08

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
Italy - EUR			
ENEL SPA EUR1 SEDOL: 7144569	134,385.000	1,146,801.63	1,360,795.99
Total Italy - EUR		1,146,801.63	1,360,795.99
Japan - JPY			
DAIWA HOUSE INDS NPV SEDOL: 6251363	30,116.000	838,894.99	893,751.99
FUJITSU NPV SEDOL: 6356945	4,951.000	665,127.51	714,752.82
HITACHI NPV SEDOL: 6429104	34,900.000	1,258,462.48	1,374,095.60
KAO CORP NPV SEDOL: 6483809	5,000.000	317,010.44	385,975.11
MAKITA CORP NPV SEDOL: 6555805	16,600.000	590,981.31	831,246.07
NEXON CO LTD NPV SEDOL: B63QM77	32,432.000	520,203.12	998,922.56
NINTENDO CO LTD NPV SEDOL: 6639550	1,800.000	701,143.26	1,147,697.23
RYOHIN KEIKAKU CO NPV SEDOL: 6758455	24,300.000	520,930.50	495,438.04
SUMITOMO MITSUI FINANCIAL GROUP NPV SEDOL: 6563024	21,300.000	818,955.33	657,701.58
SUZUKI MOTOR CORP NPV SEDOL: 6865504	14,100.000	683,531.44	653,069.88
YAMAHA CORP NPV SEDOL: 6642387	10,000.000	384,396.72	587,921.93
Z HOLDINGS CORP NPV SEDOL: 6084848	68,429.000	341,823.75	413,841.52
Total Japan - JPY		7,641,460.85	9,154,414.33
Netherlands - EUR			
AKZO NOBEL NV EUR0.50(POST REV SPLIT) SEDOL: BJ2KSG2	4,860.000	525,503.20	522,455.39
JDE PEETS N.V. SEDOL: BMC4ZZ3	9,429.000	386,866.57	426,286.74

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
Netherlands - EUR			
KONINKLIJKE DSM NV EUR1.50 SEDOL: B0HZL93	6,847.000	669,797.33	1,179,572.73
WOLTERS KLUWER EUR0.12 SEDOL: 5671519	8,112.000	341,671.02	685,450.75
Total Netherlands - EUR		1,923,838.12	2,813,765.61
Norway - NOK			
EQUINOR ASA NOK2.50 SEDOL: 7133608	34,105.000	629,106.00	577,382.46
TELENOR ASA ORD NOK6 SEDOL: 4732495	45,063.000	758,943.56	767,896.53
Total Norway - NOK		1,388,049.56	1,345,278.99
Portugal - EUR			
ENERGIAS DE PORTUGAL SA EUR1(REGD) SEDOL: 4103596	98,951.000	378,405.11	624,244.67
GALP ENERGIA SGPS EUR1 SEDOL: B1FW751	22,534.000	241,198.46	241,360.71
Total Portugal - EUR		619,603.57	865,605.38
Singapore - SGD			
DBS GROUP HLDGS NPV SEDOL: 6175203	32,870.000	487,892.61	622,755.50
Total Singapore - SGD		487,892.61	622,755.50
Spain - EUR			
BANCO SANTANDER EUR0.50(REGD) SEDOL: 5705946	235,834.000	493,188.42	732,351.84
Total Spain - EUR		493,188.42	732,351.84
Sweden - SEK			
HEXAGON AB SER'B'NPV SEDOL: B1XFTL2	5,434.000	353,864.10	496,120.35

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
Sweden - SEK			
NORDEA BANK ABP NPV SEDOL: BYZF9J9	72,016.000	801,843.55	589,453.40
SANDVIK AB NPV SEDOL: B1VQ252	31,440.000	611,827.83	770,634.21
Total Sweden - SEK		1,767,535.48	1,856,207.96
Switzerland - CHF			
ABB LTD CHF0.12 (REGD) SEDOL: 7108899	48,019.000	934,432.16	1,342,326.48
FLUGHAFEN ZURICH A CHF10(REGD) POST SPLIT SEDOL: BYQ8481	2,553.000	356,382.20	450,843.71
NOVARTIS AG CHF0.50 (REGD) SEDOL: 7103065	16,692.000	1,158,664.69	1,579,598.17
Total Switzerland - CHF		2,449,479.05	3,372,768.36
United Kingdom - GBP			
BHP GROUP PLC ORD USD0.50 SEDOL: BH0P3Z9	29,700.000	535,576.51	781,519.55
FERGUSON PLC ORD GBP0.10 SEDOL: BJVNSS4	7,165.000	464,281.82	870,116.50
INFORMA PLC (GB) ORD GBP0.001 SEDOL: BMJ6DW5	65,986.000	508,408.45	495,195.64
PRUDENTIAL GBP0.05 SEDOL: 0709954	45,925.000	701,103.06	845,608.66
RELX PLC SEDOL: B2B0DG9	63,228.000	1,359,676.55	1,549,249.16
TESCO ORD GBP0.05 SEDOL: 0884709	345,558.000	1,045,674.06	1,093,042.29
UNILEVER PLC ORD GBP0.031111 SEDOL: B10RZP7	17,393.000	869,680.93	1,044,213.95
3I GROUP ORD GBP0.738636 SEDOL: B1YW440	28,960.000	396,804.81	458,416.01
Total United Kingdom - GBP		5,881,206.19	7,137,361.76

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
AON PLC SEDOL: BLP1HW5	4,964.000	594,436.05	1,048,744.28
ATKINSON GUY F CO CAL COM CUSIP: 047620109	8,109.000	54,735.75	4.05
MEDTRONIC PLC COMMON STOCK STOCK SEDOL: BTN1Y11	13,260.000	1,139,832.01	1,553,276.40
Total United States - USD		1,789,003.81	2,602,024.73
Total Corporate Stock - Common		41,560,954.29	52,132,845.91
Value of Interest in Common/Collective Trusts			
United States - USD			
CF ARROWSTREET INTERNATIONAL EQUITY - ACWI EX US FUND CUSIP: NHY999J15	416,440.020	52,142,009.78	85,120,340.09
CF S&P 500 (R) FLAGSHIP NL FUND (CM13) CUSIP: 87IU999E5	141,361.110	91,378,252.16	135,576,472.02
CF WILLIAM BLAIR SMID CORE COLLECTIVE INVESTMENT FD CL 2 CUSIP: 76999CC04	2,782,979.000	25,755,694.58	33,033,960.73
COLTV SHORT TERM INVT FD CUSIP: 195998AD1	9,928,097.450	9,928,097.45	9,928,097.45
Total United States - USD		179,204,053.97	263,658,870.29
Total Value of Interest in Common/Collective Trusts		179,204,053.97	263,658,870.29
Value of Interest in Registered Investment Companies			
Emerging Markets Region - USD			
MFO LAZARD FUNDS INC EMERGING MKTS EQUITY ADV PORT INSTL USD SEDOL: BYR8SS8	1,055,763.110	12,125,473.48	14,558,973.29
Total Emerging Markets Region - USD		12,125,473.48	14,558,973.29
United States - USD			
MFB NORTHN FDS ULTRA SHORT FXD INC FD CUSIP: 665162467	10,440.080	107,950.32	107,846.03

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Value of Interest in Registered Investment Companies</i>			
United States - USD			
MFO PIMCO SHORT TERM FLOATING NAV II CUSIP: 72201P613	62,985.630	630,738.09	630,738.10
Total United States - USD		738,688.41	738,584.13
Total Value of Interest in Registered Investment Com		12,864,161.89	15,297,557.42
<i>Other</i>			
Argentina - USD			
ARGENTINA REP .6% DUE 07-09-2041 REG CUSIP: 040114HV5	750,000.000	335,632.50	283,125.00
ARGENTINA REP BD 1.0% 07-09-2029 CUSIP: 040114HX1	11,904.000	6,487.65	5,163.48
BUENOS AIRES(PROV) 9.125% SNR 16/03/2024USD SEDOL: BZ3SZT9	1,660,000.000	1,670,434.49	678,525.00
Total Argentina - USD		2,012,554.64	966,813.48
Australia - USD			
CDS BNPAFRPP 06/20/2021 SELL BHP BILLITON FIN USA L SWPC0CYV6 SEDOL: 9K17M1U	100,000.000	0.00	474.88
CDS BNPAFRPP 06/20/2021 SELL BHP BILLITON FIN USA L SWPC0CYV6 SEDOL: 9K17M1L	-100,000.000	-3,885.43	0.00
Total Australia - USD		-3,885.43	474.88
Brazil - USD			
CDS CHASUS33 06/20/2023 SELL PETROBRAS INTL FIN CO SWPC0H2A6 SEDOL: 9J9WJ0L	-100,000.000	-9,820.18	0.00
CDS CHASUS33 06/20/2023 SELL PETROBRAS INTL FIN CO SWPC0H2A6 SEDOL: 9J9WJ0U	100,000.000	0.00	427.43
CDS MRMDUS33 06/20/2023 SELL PETROBRAS INTL FIN CO SWPC0H414 SEDOL: 9J9WG4L	-200,000.000	-19,341.06	0.00
CDS MRMDUS33 06/20/2023 SELL PETROBRAS INTL FIN CO SWPC0H414 SEDOL: 9J9WG4U	200,000.000	0.00	854.86
Total Brazil - USD		-29,161.24	1,282.29

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
Canada - CAD			
CME_IRS MSNYUS33 18/12/2029 CAD P 3MCDOR / R 1.9% SWU00UFD7 SEDOL: 9JZGECU	1,700,000.000	0.00	90,503.65
CME_IRS MSNYUS33 18/12/2029 CAD P 3MCDOR / R 1.9% SWU00UFD7 SEDOL: 9JZGECL	-1,700,000.000	-6,787.78	0.00
LCH_IRS MSNYUS33 03/03/2025 CAD P 3MCDOR / R 1.22% SWU010CK9 SEDOL: 9K2SWUU	3,300,000.000	0.00	59,662.65
LCH_IRS MSNYUS33 03/03/2025 CAD P 3MCDOR / R 1.22% SWU010CK9 SEDOL: 9K2SWUL	-3,300,000.000	0.00	0.00
LCH_IRS MSNYUS33 04/03/2025 CAD P 3MCDOR / R 1.235% SWU010DI3 SEDOL: 9K2TTDL	-2,200,000.000	0.00	0.00
LCH_IRS MSNYUS33 04/03/2025 CAD P 3MCDOR / R 1.235% SWU010DI3 SEDOL: 9K2TTDU	2,200,000.000	260.32	40,935.20
Total Canada - CAD		-6,527.46	191,101.50
China - CNY			
LCH_IRS MSNYUS33 04/08/2025 CNY P 7DCNRR0 / R 2.611% SWU0143Z8 SEDOL: 9K5QFTL	-2,100,000.000	0.00	-872.46
LCH_IRS MSNYUS33 04/08/2025 CNY P 7DCNRR0 / R 2.611% SWU0143Z8 SEDOL: 9K5QFTU	2,100,000.000	0.00	0.00
LCH_IRS MSNYUS33 07/08/2025 CNY P 7DCNRR0 / R 2.605% SWU014BX4 SEDOL: 9K5SSZL	-2,250,000.000	0.00	-1,045.39
LCH_IRS MSNYUS33 07/08/2025 CNY P 7DCNRR0 / R 2.605% SWU014BX4 SEDOL: 9K5SSZU	2,250,000.000	0.00	0.00
LCH_IRS MSNYUS33 07/08/2025 CNY P 7DCNRR0 / R 2.625% SWU014C21 SEDOL: 9K5STRL	-2,250,000.000	0.00	-733.30
LCH_IRS MSNYUS33 07/08/2025 CNY P 7DCNRR0 / R 2.625% SWU014C21 SEDOL: 9K5STRU	2,250,000.000	0.00	0.00
LCH_IRS MSNYUS33 10/08/2025 CNY P 7DCNRR0 / R 2.633% SWU014DH7 SEDOL: 9K5TMCU	2,200,000.000	0.00	0.00
LCH_IRS MSNYUS33 10/08/2025 CNY P 7DCNRR0 / R 2.633% SWU014DH7 SEDOL: 9K5TMCL	-2,200,000.000	0.00	-619.79
LCH_IRS MSNYUS33 15/07/2025 CNY P 7DCNRR0 / R 2.645% SWU013M55 SEDOL: 9K5B88L	-8,400,000.000	0.00	-1,218.29
LCH_IRS MSNYUS33 15/07/2025 CNY P 7DCNRR0 / R 2.645% SWU013M55 SEDOL: 9K5B88U	8,400,000.000	0.00	0.00
LCH_IRS MSNYUS33 16/07/2025 CNY P 7DCNRR0 / R 2.62% SWU013NC9 SEDOL: 9K5DHBL	-6,300,000.000	0.00	-2,190.91

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
China - CNY			
LCH_IRS MSNYUS33 16/07/2025 CNY P 7DCNRR0 / R 2.62% SWU013NC9 SEDOL: 9K5DHBU	6,300,000.000	0.00	0.00
LCH_IRS MSNYUS33 21/08/2025 CNY P 7DCNRR0 / R 2.65% SWU014LS4 SEDOL: 9K63BNL	-2,000,000.000	0.00	-334.17
LCH_IRS MSNYUS33 21/08/2025 CNY P 7DCNRR0 / R 2.65% SWU014LS4 SEDOL: 9K63BNU	2,000,000.000	0.00	0.00
Total China - CNY		0.00	-7,014.31
China - USD			
CDS BARCGB5G 12/20/2024 SELL TENCENT HOLDINGS LTD 3 SWPC0IL54 SEDOL: 9JYXKKU	300,000.000	2,939.51	7,914.78
CDS BARCGB5G 12/20/2024 SELL TENCENT HOLDINGS LTD 3 SWPC0IL54 SEDOL: 9JZLUEL	-300,000.000	0.00	0.00
CDS BARCGB5G 12/20/2024 SELL TENCENT HOLDINGS LTD 3 SWPC0IL54 SEDOL: 9JYXKKL	-300,000.000	0.00	0.00
CDS BARCGB5G 12/20/2024 SELL TENCENT HOLDINGS LTD 3 SWPC0IL54 SEDOL: 9JZLUEU	300,000.000	3,236.24	7,914.78
CDS GSILGB2X 12/20/2024 SELL SINOPEC GRP DEV 2018 3 SWPC0IPZ4 SEDOL: 9JZNYCU	400,000.000	7,308.16	10,727.04
CDS GSILGB2X 12/20/2024 SELL SINOPEC GRP DEV 2018 3 SWPC0IPZ4 SEDOL: 9JZNYCL	-400,000.000	0.00	0.00
CDS NGFPUS33 12/20/2024 SELL BAIDU INC 4.125% 2025- SWPC0IR33 SEDOL: 9JZTY1L	-1,200,000.000	0.00	0.00
CDS NGFPUS33 12/20/2024 SELL BAIDU INC 4.125% 2025- SWPC0IR33 SEDOL: 9JZTY1U	1,200,000.000	1,548.67	23,018.28
Total China - USD		15,032.58	49,574.88
Colombia - USD			
COLOMBIA REP 5% DUE 06-15-2045 REG CUSIP: 195325CU7	1,325,000.000	1,368,684.56	1,616,500.00
COLOMBIA(REP OF) GLOBAL BD 6.125% DUE 01-18-2041/10-20-2009 REG CUSIP: 195325BM6	370,000.000	441,766.04	495,800.00
REP OF COLOMBIA FIXED 4.125% 15/05/2051 CUSIP: 195325DT9	872,000.000	874,271.90	967,920.00
REPUBLIC OF COLOMBIA 5.625 02-26-2044 REG CUSIP: 195325BR5	894,000.000	942,774.64	1,157,730.00

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
Colombia - USD			
Total Colombia - USD		3,627,497.14	4,237,950.00
European Union - EUR			
CALL_SWO_CD_X BARCGB33 17/02/2021 ITRAXX EUROPE SERIES 3 3175659H4 SEDOL: 9K8GMUU	-1,300,000.000	-1,695.10	-1,022.45
CALL_SWO_CD_X BARCGB33 17/03/2021 ITRAXX EUROPE SERIES 3 3175329G6 SEDOL: 9K8DCBU	-1,200,000.000	-1,674.42	-1,594.68
CALL_SWO_CD_X BARCGB33 21/04/2021 ITRAXX EUROPE SERIES 3 3175459D5 SEDOL: 9K8HMRU	-600,000.000	-1,140.53	-1,020.59
CALL_SWO_CD_X BARCGB33 21/04/2021 ITRAXX EUROPE SERIES 3 3175459D5 SEDOL: 9K8JGVU	-700,000.000	-1,285.86	-1,190.69
CALL_SWO_CD_X BARCGB33 21/04/2021 ITRAXX EUROPE SERIES 3 3175459D5 SEDOL: 9K8LVDU	-1,300,000.000	-2,138.73	-2,211.27
CALL_SWO_CD_X BARCGB33 21/04/2021 ITRAXX EUROPE SERIES 3 3175459E3 SEDOL: 9K8MT3U	-700,000.000	-1,135.72	-1,040.03
CALL_SWO_CD_X BNPAFRPP 17/02/2021 ITRAXX EUROPE SERIES 3 317545GR6 SEDOL: 9K8FQFU	-1,200,000.000	-1,449.78	-943.80
CALL_SWO_CD_X BNPAFRPP 17/03/2021 ITRAXX EUROPE SERIES 3 31755DE17 SEDOL: 9K87Q9U	-1,200,000.000	-1,191.42	-1,345.51
CALL_SWO_CD_X BNPAFRPP 17/03/2021 ITRAXX EUROPE SERIES 3 31755DE17 SEDOL: 9K89S5U	-1,100,000.000	-1,062.86	-1,233.39
CALL_SWO_CD_X BNPAFRPP 17/03/2021 ITRAXX EUROPE SERIES 3 31755DE17 SEDOL: 9K8AH2U	-1,200,000.000	-1,152.77	-1,345.51
CALL_SWO_CD_X BNPAFRPP 17/03/2021 ITRAXX EUROPE SERIES 3 317561GG7 SEDOL: 9K87AMU	-1,200,000.000	-1,433.82	-1,154.20
CALL_SWO_CD_X BNPAFRPP 17/03/2021 ITRAXX EUROPE SERIES 3 3175819A6 SEDOL: 9K8EPFU	-1,900,000.000	-2,531.72	-2,524.91
CALL_SWO_CD_X BNPAFRPP 20/01/2021 ITRAXX EUROPE SERIES 3 3175329R2 SEDOL: 9K7FY7U	-1,000,000.000	-1,856.92	-172.52
CALL_SWO_CD_X BNPAFRPP 20/01/2021 ITRAXX EUROPE SERIES 3 3175409U8 SEDOL: 9K7KTSU	-700,000.000	-1,357.30	-53.44
CALL_SWO_CD_X BNPAFRPP 20/01/2021 ITRAXX EUROPE SERIES 3 3175409U8 SEDOL: 9K7LGZU	-700,000.000	-1,301.56	-53.44
CALL_SWO_CD_X BNPAFRPP 20/01/2021 ITRAXX EUROPE SERIES 3 3175468A0 SEDOL: 9K7FEPU	-1,300,000.000	-2,315.53	-207.10
CALL_SWO_CD_X BNPAFRPP 21/04/2021 ITRAXX EUROPE SERIES 3 317545VF5 SEDOL: 9K8CNEU	-1,200,000.000	-1,762.95	-2,041.18

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
European Union - EUR			
CALL SWO_CD_X BOFAUS6S 17/03/2021 ITRAXX EUROPE SERIES 3 3175539D9 SEDOL: 9K8KNMU	-600,000.000	-874.98	-797.34
CALL SWO_CD_X BOFAUS6S 20/01/2021 ITRAXX EUROPE SERIES 3 3175419G7 SEDOL: 9K7HAVU	-1,400,000.000	-2,576.77	-208.47
CALL SWO_CD_X BOFAUS6S 20/01/2021 ITRAXX EUROPE SERIES 3 3175419G7 SEDOL: 9K7DEMU	-1,200,000.000	-1,873.50	-178.69
CALL SWO_CD_X BOFAUS6S 20/01/2021 ITRAXX EUROPE SERIES 3 3175419G7 SEDOL: 9K7BFTU	-1,200,000.000	-1,670.10	-178.69
CALL SWO_CD_X CHASGB2L 20/01/2021 ITRAXX EUROPE SERIES 3 3175409F1 SEDOL: 9K7KTTU	-700,000.000	-1,357.30	-53.44
CALL SWO_CD_X CHASGB2L 20/01/2021 ITRAXX EUROPE SERIES 3 31758AFE1 SEDOL: 9K7HL0U	-1,300,000.000	-2,342.82	-174.49
CALL SWO_CD_X CHASGB2L 20/01/2021 ITRAXX EUROPE SERIES 3 31758A9E8 SEDOL: 9K7JG0U	-1,300,000.000	-2,653.55	-142.36
CALL SWO_CD_X DEUTGB2L 17/02/2021 ITRAXX EUROPE SERIES 3 3175KAFK3 SEDOL: 9K81J0U	-1,300,000.000	-1,543.88	-704.80
CALL SWO_CD_X DEUTGB2L 20/01/2021 ITRAXX EUROPE SERIES 3 31754R9H8 SEDOL: 9K7GWUJ	-1,300,000.000	-2,077.13	-174.49
CALL SWO_CD_X GSILGB2X 17/02/2021 ITRAXX EUROPE SERIES 3 3175339Y5 SEDOL: 9K7XSRU	-1,400,000.000	-1,496.31	-759.02
CALL SWO_CD_X GSILGB2X 17/03/2021 ITRAXX EUROPE SERIES 3 3175319G8 SEDOL: 9K8CNXU	-1,200,000.000	-1,333.14	-1,345.51
CALL SWO_CD_X GSILGB2X 17/03/2021 ITRAXX EUROPE SERIES 3 3175319G8 SEDOL: 9K88G8U	-1,100,000.000	-1,191.22	-1,233.39
CALL SWO_CD_X GSILGB2X 17/03/2021 ITRAXX EUROPE SERIES 3 3175445G5 SEDOL: 9K29UNU	-1,400,000.000	-1,078.20	-4.97
CALL SWO_CD_X GSILGB2X 17/03/2021 ITRAXX EUROPE SERIES 3 3175646G2 SEDOL: 9K83NZU	-1,300,000.000	-1,618.07	-1,087.34
CALL SWO_CD_X GSILGB2X 20/01/2021 ITRAXX EUROPE SERIES 3 31754D4F8 SEDOL: 9K1SHYU	-900,000.000	-701.44	0.00
PUT SWO_CD_X BARCGB33 21/04/2021 ITRAXX EUROPE SERIES 3 317567220 SEDOL: 9K8JFDU	-700,000.000	-297.06	-341.14
PUT SWO_CD_X BARCGB33 21/04/2021 ITRAXX EUROPE SERIES 3 317567220 SEDOL: 9K8HHFU	-600,000.000	-239.73	-292.40
PUT SWO_CD_X BARCGB33 21/04/2021 ITRAXX EUROPE SERIES 3 317567220 SEDOL: 9K8LTHU	-1,300,000.000	-712.91	-633.54

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
European Union - EUR			
PUT SWO_CDX BNPAFRPP 17/03/2021 ITRAXX EUROPE SERIES 3 3175PPGG3 SEDOL: 9K87ACU	-1,200,000.000	-1,003.67	-1,198.39
PUT SWO_CDX BNPAFRPP 17/03/2021 ITRAXX EUROPE SERIES 3 317566GG6 SEDOL: 9K87Q3U	-1,200,000.000	-933.04	-688.61
PUT SWO_CDX BNPAFRPP 17/03/2021 ITRAXX EUROPE SERIES 3 317566GG6 SEDOL: 9K8AJ2U	-1,200,000.000	-948.48	-688.61
PUT SWO_CDX BNPAFRPP 17/03/2021 ITRAXX EUROPE SERIES 3 317566GG6 SEDOL: 9K89U1U	-1,100,000.000	-863.58	-631.23
PUT SWO_CDX BNPAFRPP 20/01/2021 ITRAXX EUROPE SERIES 3 31754A5F3 SEDOL: 9K7FFDU	-1,300,000.000	-1,466.50	-1,787.37
PUT SWO_CDX BNPAFRPP 21/04/2021 ITRAXX EUROPE SERIES 3 317545TH4 SEDOL: 9K8CMTU	-1,200,000.000	-728.49	-584.81
PUT SWO_CDX BOFAUS6S 20/01/2021 ITRAXX EUROPE SERIES 3 3175219A2 SEDOL: 9K7BFHU	-1,200,000.000	-1,160.28	-820.61
PUT SWO_CDX BOFAUS6S 20/01/2021 ITRAXX EUROPE SERIES 3 3175219A2 SEDOL: 9K7DEUJ	-1,200,000.000	-972.10	-820.61
PUT SWO_CDX DEUTGB2L 17/02/2021 ITRAXX EUROPE SERIES 3 3175129F0 SEDOL: 9K81L3U	-1,300,000.000	-849.13	-894.40
PUT SWO_CDX GSILGB2X 17/02/2021 ITRAXX EUROPE SERIES 3 31754A9F9 SEDOL: 9K7XQQU	-1,400,000.000	-997.54	-963.20
PUT SWO_CDX GSILGB2X 17/03/2021 ITRAXX EUROPE SERIES 3 31755FA65 SEDOL: 9K83LBU	-1,300,000.000	-893.79	-1,298.26
PUT SWO_CDX GSILGB2X 17/03/2021 ITRAXX EUROPE SERIES 3 3175659G6 SEDOL: 9K8CNYU	-1,200,000.000	-750.34	-688.61
PUT SWO_CDX GSILGB2X 17/03/2021 ITRAXX EUROPE SERIES 3 3175659G6 SEDOL: 9K88K7U	-1,100,000.000	-761.06	-631.23
Total European Union - EUR		-64,453.10	-39,160.73
Germany - EUR			
FUT MAR 21 EURX EUR-BUND CUSIP: 999599GH0	78.000	16,453,157.55	16,953,411.74
FUT MAR 21 EURX EUR-BUND CUSIP: 999599GH0	-78.000	-16,453,157.55	-16,953,411.74
Total Germany - EUR		0.00	0.00

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
Ghana - USD			
GHANA REP NT 144A 8.627% DUE 06-16-2049 BEO SINKING FUND 06-16-2047 CUSIP: 374422AH6	260,000.000	260,000.00	266,203.60
Total Ghana - USD		260,000.00	266,203.60
Hungary - HUF			
CME IRS MSNYUS33 19/09/2023 HUF P 6MBUBOR / R 1.25% SWU000T61 SEDOL: 9G9LQZL	-1,111,400,000.000	0.00	0.00
CME IRS MSNYUS33 19/09/2023 HUF P 6MBUBOR / R 1.25% SWU000T61 SEDOL: 9G9LQZU	1,111,400,000.000	3,742.97	49,263.08
Total Hungary - HUF		3,742.97	49,263.08
Indonesia - USD			
INDONESIA REP T BD 3.7% 10-30-2049 CUSIP: 455780CN4	270,000.000	267,580.80	294,675.30
REPUBLIC OF INDONESIA 144A 6.75 01-15-2044 REG CUSIP: 455780BR6	835,000.000	996,550.11	1,282,175.90
REPUBLIC OF INDONESIA 4.35% 01-11-2048 CUSIP: 455780CE4	910,000.000	902,410.60	1,083,114.03
Total Indonesia - USD		2,166,541.51	2,659,965.23
Israel - USD			
BD 3.25% DUE 01-17-2028 REG SEDOL: BK94HY5	290,000.000	287,943.90	330,618.56
STATE OF ISRAEL BD 4.125% DUE 01-17-2048 REG SEDOL: BFWM6X3	510,000.000	505,399.80	657,075.84
STATE OF ISRAEL 3.875% DUE 07-03-2050 REG CUSIP: 46513JB42	360,000.000	360,000.00	432,070.56
STATE OF ISRAEL 4.5% DUE 04-03-2120 REG SEDOL: BM6R097	800,000.000	800,000.00	1,057,904.00
Total Israel - USD		1,953,343.70	2,477,668.96
Italy - USD			
CDS BARCGB33 06/20/2021 SELL REPUBLIC OF ITALY 6.87 SWPC0CR93 SEDOL: 9K17M3U	200,000.000	0.00	850.62

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
Italy - USD			
CDS BARCGB33 06/20/2021 SELL REPUBLIC OF ITALY 6.87 SWPC0CR93 SEDOL: 9K17M3L	-200,000.000	-1,857.44	0.00
CDS BOFAUS6S 06/20/2021 SELL REPUBLIC OF ITALY 6.87 SWPC0CRI3 SEDOL: 9K17M2U	200,000.000	0.00	850.62
CDS BOFAUS6S 06/20/2021 SELL REPUBLIC OF ITALY 6.87 SWPC0CRI3 SEDOL: 9K17M2L	-200,000.000	-2,057.92	0.00
CDS GSILGB2X 06/20/2021 SELL REPUBLIC OF ITALY 6.87 SWPC0CJV3 SEDOL: 9J9XZSL	-900,000.000	-11,950.60	0.00
CDS GSILGB2X 06/20/2021 SELL REPUBLIC OF ITALY 6.87 SWPC0CJV3 SEDOL: 9J9XZSU	900,000.000	0.00	3,827.79
CDS MRMDUS33 06/20/2021 SELL REPUBLIC OF ITALY 6.87 SWPC0CJU5 SEDOL: 9J9WYMU	1,500,000.000	0.00	6,379.65
CDS MRMDUS33 06/20/2021 SELL REPUBLIC OF ITALY 6.87 SWPC0CJU5 SEDOL: 9J9WYJU	100,000.000	0.00	425.31
CDS MRMDUS33 06/20/2021 SELL REPUBLIC OF ITALY 6.87 SWPC0CJU5 SEDOL: 9J9WYML	-1,500,000.000	-19,571.04	0.00
CDS MRMDUS33 06/20/2021 SELL REPUBLIC OF ITALY 6.87 SWPC0CJU5 SEDOL: 9J9WYJL	-100,000.000	-1,304.73	0.00
Total Italy - USD		-36,741.73	12,333.99
Japan - JPY			
CME_IRS MSNYUS33 18/09/2023 JPY P 1% / R 6MLIBOR SWU003AQ3 SEDOL: 9J9WNJL	-4,000,000.000	-1,097.05	-1,220.97
CME_IRS MSNYUS33 18/09/2023 JPY P 1% / R 6MLIBOR SWU003AQ3 SEDOL: 9J9WNJU	4,000,000.000	0.00	0.00
CME_IRS MSNYUS33 20/09/2024 JPY P 1% / R 6MLIBOR SWU00AC77 SEDOL: 9J9WNNU	499,900,000.000	0.00	0.00
CME_IRS MSNYUS33 20/09/2024 JPY P 1% / R 6MLIBOR SWU00AC77 SEDOL: 9J9WNNL	-499,900,000.000	-81,637.60	-202,835.59
LCH_IRS MSNYUS33 20/03/2029 JPY P 0.45% / R 6MLIBOR SWU00KXL1 SEDOL: 9G4GUDU	62,600,000.000	0.00	0.00
LCH_IRS MSNYUS33 20/03/2029 JPY P 0.45% / R 6MLIBOR SWU00KXL1 SEDOL: 9G4GUDL	-62,600,000.000	-1,748.38	-22,901.80
Total Japan - JPY		-84,483.03	-226,958.36

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
Mexico - USD			
CDS BARCGB33 06/20/2022 SELL PEMEX PROJ FDG MASTER SWPC0G1O9 SEDOL: 9J9XJEL	-200,000.000	-8,344.80	-3,206.10
CDS BARCGB33 06/20/2022 SELL PEMEX PROJ FDG MASTER SWPC0G1O9 SEDOL: 9J9XJEU	200,000.000	0.00	0.00
CDS BARCGB33 06/20/2023 SELL PEMEX PROJ FDG MASTER SWPC0H5F2 SEDOL: 9J9WH6U	300,000.000	0.00	0.00
CDS BARCGB33 06/20/2023 SELL PEMEX PROJ FDG MASTER SWPC0H5F2 SEDOL: 9J9WH6L	-300,000.000	-15,237.21	-11,578.41
CDS CITIUS33 06/20/2022 SELL PEMEX PROJ FDG MASTER SWPC0FSN4 SEDOL: 9K17J5L	-100,000.000	-3,893.62	-1,603.05
CDS CITIUS33 06/20/2022 SELL PEMEX PROJ FDG MASTER SWPC0FSN4 SEDOL: 9K17J5U	100,000.000	0.00	0.00
CDS GSILGB2X 06/20/2022 SELL PEMEX PROJ FDG MASTER SWPC0FGB3 SEDOL: 9J9WG2L	-200,000.000	-7,787.24	-3,206.10
CDS GSILGB2X 06/20/2022 SELL PEMEX PROJ FDG MASTER SWPC0FGB3 SEDOL: 9J9WF8U	100,000.000	0.00	0.00
CDS GSILGB2X 06/20/2022 SELL PEMEX PROJ FDG MASTER SWPC0FGB3 SEDOL: 9J9WG2U	200,000.000	0.00	0.00
CDS GSILGB2X 06/20/2022 SELL PEMEX PROJ FDG MASTER SWPC0FGB3 SEDOL: 9J9WF8L	-100,000.000	-3,980.20	-1,603.05
CDS GSILGB2X 06/20/2022 SELL PEMEX PROJ FDG MASTER SWPC0H5H8 SEDOL: 9J9WG3U	100,000.000	0.00	0.00
CDS GSILGB2X 06/20/2023 SELL PEMEX PROJ FDG MASTER SWPC0H5H8 SEDOL: 9J9WG3L	-100,000.000	-5,589.74	-3,859.47
MEXICO(UTD MEX ST) 4.6% SNR 10/02/48 USD200000 SEDOL: BF03229	873,000.000	856,034.09	1,023,601.23
MEXICO(UTD MEX ST) 5% SNR 27/04/2051 USD1000 SEDOL: BMXPS67	200,000.000	188,900.00	249,000.00
PETROLEOS MEXICANOS GTD NT 6.95% DUE 01-28-2060 REG CUSIP: 71654QDF6	1,425,000.000	1,117,727.25	1,340,426.25
PETROLEOS MEXICANOS GTD NT 7.69% DUE 01-23-2050 REG CUSIP: 71654QDD1	1,550,000.000	1,239,561.50	1,562,787.50
PETROLEOS MEXICANOS PEMEX 6.84% 01-23-2030 CUSIP: 71654QDC3	1,200,000.000	1,199,268.00	1,256,136.00
PETROLEOS MEXICANOS 6.375% 01-23-2045 CUSIP: 71654QBR2	1,500,000.000	1,588,046.83	1,374,750.00

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
Mexico - USD			
PETROLEOS MEXICANOS 6.5% 03-13-2027 CUSIP: 71654QCG5	400,000.000	396,376.00	421,276.00
PETROLEOS MEXICANOS 6.75% DUE 09-21-2047 SEDOL: BD3NBC5	2,477,000.000	2,409,624.82	2,322,187.50
PVTPL PETROLEOS MEXICANOS 6.875% DUE 10-16-2025 CUSIP: 71654QDG4	310,000.000	309,032.80	339,419.00
UNITED MEXICAN STAT MEX NEW ISS USD 31YRINSEDOL = A038P73 5% DUE 04-27-2051 REG CUSIP: 91087BAL4	220,000.000	203,720.00	273,900.00
UNITED MEXICAN STS 4.6% 23/01/2046 SEDOL: BVCXLS8	680,000.000	602,616.00	793,900.00
UTD MEXICAN STS TRANCHE # TR 00026 4.75 DUE 03-08-2044 CUSIP: 91086QBB3	3,034,000.000	2,981,955.07	3,602,905.34
Total Mexico - USD		13,048,029.55	14,535,232.64
Panama - USD			
PANAMA REP GLOBAL BD 2.252% 09-29-2032 CUSIP: 698299BN3	810,000.000	810,000.00	834,300.00
PANAMA(REP OF) 4.3% SNR 29/04/53 USD200000 SEDOL: B96SR76	597,000.000	675,684.60	756,703.47
REPUBLIC OF PANAMA 3.87% 07-23-2060 CUSIP: 698299BL7	480,000.000	541,992.00	565,204.80
Total Panama - USD		2,027,676.60	2,156,208.27
Peru - PEN			
PERU REP 144A FIXED 6.15% 08-12-2032 REG CUSIP: 715638BY7	1,600.000	549,508.75	537,703.72
PERU(REP OF) 5.4% SNR 12/08/2034 PEN1000 SEDOL: BK5SMP7	1,100.000	332,611.29	335,287.22
PVTPL REP OF PERU 8.2 DUE 08-12-2026 REG SEDOL: B66GQ83	393.000	150,494.39	147,479.22
PVTPL REPUBLIC OF PERU 6.35% 08-12-2028 SEDOL: BDGL933	301.000	105,755.56	105,727.65
REPUBLIC OF PERU 5.35% 08-12-2040 CUSIP: 715638DB5	200.000	59,007.44	57,359.10
Total Peru - PEN		1,197,377.43	1,183,556.91

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
Peru - USD			
PERU REP GDR REPSTG GDN NUEVO SOLES 144A6.15% DUE 08-12-2032 REG CUSIP: 715638BY7	500.000	168,840.91	168.03
PERU REP 2.78% 12-01-2060 CUSIP: 715638DQ2	567,000.000	560,406.25	572,103.00
REPUBLIC OF PERU 2.783% DUE 01-23-2031 REG CUSIP: 715638DF6	380,000.000	380,007.60	416,673.80
Total Peru - USD		1,109,254.76	988,944.83
Qatar - USD			
QATAR ST 4.4% 144A 04-16-2050 REG CUSIP: 74727PBE0	580,000.000	580,000.00	755,595.00
QATAR(STATE OF) 4.817% SNR 14/03/2049 USD SEDOL: BH3JG26	1,100,000.000	1,100,000.00	1,503,909.00
QATAR(STATE OF) 5.103% SNR 23/04/2048 USD SEDOL: BFYY518	500,000.000	500,000.00	704,405.00
STATE OF QATAR 144A 4.817% 03-14-2049 CUSIP: 74727PBB6	680,000.000	680,000.00	927,778.40
Total Qatar - USD		2,860,000.00	3,891,687.40
Saudi Arabia - USD			
CDS CITIUS33 06/20/2022 SELL SAUDI INTERNATIONAL BO SWPC0FJN4 SEDOL: 9K17M0U	400,000.000	2,290.65	4,762.08
CDS CITIUS33 06/20/2022 SELL SAUDI INTERNATIONAL BO SWPC0FJN4 SEDOL: 9K17M0L	-400,000.000	0.00	0.00
PVTPL SAUDI ARABIAN OIL CO 3.25% DUE 11-24-2050/05-24-2050 BEO CUSIP: 80414L2L8	900,000.000	891,468.00	912,660.79
SAUDI ARABIA 4.5% SNR MTN 26/10/2046 USD SEDOL: BDFT8M0	200,000.000	227,500.00	243,244.40
SAUDI ARABIA 5% SNR MTN 17/04/49 USD1000 SEDOL: BFNFI14	500,000.000	489,130.00	656,887.50
Total Saudi Arabia - USD		1,610,388.65	1,817,554.77
South Africa - USD			
CDS CHASUS33 12/20/2023 SELL REPUBLIC OF SOUTH AFRI SWPC0HDI7 SEDOL: 9K17H7U	100,000.000	0.00	0.00

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
South Africa - USD			
CDS CHASUS33 12/20/2023 SELL REPUBLIC OF SOUTH AFRI SWPC0HDI7 SEDOL: 9K17H7L	-100,000.000	-5,079.91	-938.83
Total South Africa - USD		-5,079.91	-938.83
South Africa - ZAR			
CME_IRS MSNYUS33 04/12/2025 ZAR P 3MJIBAR / R 5.025% SWU016XD9 SEDOL: 9K8AA7L	-24,600,000.000	0.00	0.00
CME_IRS MSNYUS33 04/12/2025 ZAR P 3MJIBAR / R 5.025% SWU016XD9 SEDOL: 9K8AA7U	24,600,000.000	1,447.17	26,148.73
Total South Africa - ZAR		1,447.17	26,148.73
United Arab Emirates - USD			
EMIRATE ABU DHABI GLOBAL MEDIUM TRANCHE # TR 00011 .75% 09-02-2023 CUSIP: 29135LAL4	220,000.000	219,478.60	220,550.00
EMIRATE ABU DHABI GLOBAL MEDIUM TRANCHE # TR 00012 1.7% 03-02-2031 CUSIP: 29135LAM2	1,210,000.000	1,206,297.40	1,209,249.80
EMIRATE OF ABU DHABI 3.125% DUE 04-16-2030 CUSIP: 29135LAH3	300,000.000	338,250.00	338,760.00
EMIRATE OF ABU DHABI 3.875% DUE 04-16-2050 CUSIP: 29135LAJ9	1,140,000.000	1,206,228.40	1,389,660.00
MDC GMTN B V GLOBAL GTD MEDIUM TERM NTS TRANCHE # TR 00010 3.7 11-07-2049 CUSIP: 55276VAK8	580,000.000	580,000.00	663,520.00
PVPTL ABU DHABI GOVT INT'L 4.125% 10-11-2047 CUSIP: 29135LAB6	970,000.000	961,415.50	1,218,562.50
PVTPL EMIRATE ABU DHABI 3.125% 09-30-2049 CUSIP: 29135LAF7	660,000.000	644,820.00	706,200.00
Total United Arab Emirates - USD		5,156,489.90	5,746,502.30
United Kingdom - EUR			
ICE_CDS MSNYUS33 20/06/2025 SELL ROLLS-ROYCE PLC 2.125% SWPC0JC45 SEDOL: 9K4FWSL	-850,000.000	-148,594.66	-82,913.53
ICE_CDS MSNYUS33 20/06/2025 SELL ROLLS-ROYCE PLC 2.125% SWPC0JC45 SEDOL: 9K4FWSU	850,000.000	0.00	0.00
Total United Kingdom - EUR		-148,594.66	-82,913.53

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United Kingdom - GBP			
FUT MAR 21 LIF LONG GILT CUSIP: 999599GH0	-5.000	-889,910.16	-926,382.08
FUT MAR 21 LIF LONG GILT CUSIP: 999599GH0	5.000	889,910.16	926,382.08
LCH_OIS MSNYUS33 16/06/2031 GBP P 0.25% / R 1DSO SWU016SZ6 SEDOL: 9K8ELZU	2,600,000.000	0.00	0.00
LCH_OIS MSNYUS33 16/06/2031 GBP P 0.25% / R 1DSO SWU016SZ6 SEDOL: 9K8ELZL	-2,600,000.000	-2,526.63	-26,845.31
LCH_OIS MSNYUS33 16/06/2051 GBP P 0.5% / R 1DSO SWU016T10 SEDOL: 9K8C15L	-1,600,000.000	-82,866.00	-122,304.63
LCH_OIS MSNYUS33 16/06/2051 GBP P 0.5% / R 1DSO SWU016T10 SEDOL: 9K8C15U	1,600,000.000	0.00	0.00
LCH_RPI MSNYUS33 15/10/2046 GBP P RPI / R 3.585% SWU09GJ52 SEDOL: 9G4FMTU	100,000.000	0.00	46,481.40
LCH_RPI MSNYUS33 15/10/2046 GBP P RPI / R 3.585% SWU09GJ52 SEDOL: 9G4FMTL	-100,000.000	0.00	0.00
Total United Kingdom - GBP		-85,392.63	-102,668.54
United States - USD			
AL ECON SETTLEMENT AUTH BP SETT TAXABLE-SER B 4.263 DUE 09-15-2032 REG SEDOL: BYQM9J9	350,000.000	350,000.00	416,486.00
AMERICAN MUN PWR OHIO INC REV 7.834% 02-15-2041 BEO TAXABLE SEDOL: B51JWV5	100,000.000	140,323.00	162,514.00
AMERICAN MUN PWR OHIO INC REV 8.084% 02-15-2050 BEO TAXABLE SEDOL: B52FJL1	380,000.000	484,424.00	713,389.20
AMERN MUN PWR OH INC REV 6.27 DUE 02-15-2050 SEDOL: BZ1JY97	175,000.000	194,107.50	248,480.75
BERMUDA GOVT 3.375% 08-20-2050 CUSIP: 085209AH7	320,000.000	319,100.80	344,800.00
CALIFORNIA ST 7.3% 10-01-2039 BEO TAXABLE SEDOL: B54BZ20	3,750,000.000	5,549,290.43	6,189,862.50
CALIFORNIA ST 7.6% 11-01-2040 BEO TAXABLE SEDOL: B3Y5CW7	400,000.000	521,160.00	723,512.00
CALIFORNIA ST 7.625% 03-01-2040 BEO TAXABLE SEDOL: B52J623	920,000.000	1,356,059.60	1,596,687.60
CALIFORNIA STATE 7.55 MUN BDS DUE 04-01-2039 USD5000 SEDOL: B41WHL2	1,440,000.000	1,988,658.68	2,528,352.00

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
CALL SWO USD CHASUS33 P 3MLIBOR / R 1.1% European 317U048X4 01/19/2021 SEDOL: 9K81L4U	-1,000,000.000	-11,500.00	-481.20
CALL SWO USD CITIUS33 P 3MLIBOR / R 1.224% 317U196X4 01/14/2021 SEDOL: 9K8HBDU	-800,000.000	-6,360.00	-1,275.12
CALL SWO USD DEUTGB2L P 3MLIBOR / R 1.298% 317U144X7 01/11/2021 SEDOL: 9K8EJAU	-1,000,000.000	-8,500.00	-3,325.40
CALL SWO USD GSCMUS33 P 3MLIBOR / R 0.83% 317U124X1 01/22/2021 SEDOL: 9K89J3U	-1,500,000.000	-6,078.75	-2,813.40
CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.11% 317U097X4 01/15/2021 SEDOL: 9K86V4U	-900,000.000	-8,370.00	-249.48
CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.131% European 317U033X1 01/19/2021 SEDOL: 9K7XH2U	-900,000.000	-10,125.00	-696.42
CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.165% 317U184X8 01/11/2021 SEDOL: 9K8GEVU	-1,300,000.000	-9,685.00	-409.63
CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.21% 317U108X1 01/04/2021 SEDOL: 9K87A1U	-900,000.000	-5,568.75	-25.74
CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.28% 317U215X1 01/11/2021 SEDOL: 9K8MQHU	-500,000.000	-2,500.00	-1,270.90
CALL SWO USD NGFPUS33 P 3MLIBOR / R 1.27% 317U129X6 01/07/2021 SEDOL: 9K8CLDU	-1,000,000.000	-8,300.00	-992.10
CALL SWO_CD BARCGB33 01/20/2021 CDX.NA.IG.35 3175DA290 SEDOL: 9K6W66U	-1,400,000.000	-2,660.00	-135.52
CALL SWO_CD BARCGB33 01/20/2021 CDX.NA.IG.35 3175DA290 SEDOL: 9K6SY8U	-1,300,000.000	-2,990.00	-125.84
CALL SWO_CD BNPAFRPP 01/20/2021 CDX.NA.IG.34 3175GS876 SEDOL: 9K6MW6U	-1,400,000.000	-3,955.00	-246.40
CALL SWO_CD BNPAFRPP 01/20/2021 CDX.NA.IG.34 3175GS876 SEDOL: 9K6MJHU	-600,000.000	-1,650.00	-105.60
CALL SWO_CD BNPAFRPP 01/20/2021 CDX.NA.IG.35 3175EL733 SEDOL: 9K7EBFU	-700,000.000	-913.50	-77.84
CALL SWO_CD BNPAFRPP 03/17/2021 CDX.NA.IG.35 3175EM384 SEDOL: 9K8CNWU	-1,300,000.000	-1,332.50	-1,033.63
CALL SWO_CD BNPAFRPP 03/17/2021 CDX.NA.IG.35 3175EM624 SEDOL: 9K8KRQU	-600,000.000	-780.00	-512.76
CALL SWO_CD BNPAFRPP 04/21/2021 CDX.NA.IG.35 3175EM640 SEDOL: 9K8KPKU	-300,000.000	-345.00	-253.56

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
CALL SWO_CDX BOFAUS6S 01/20/2021 CDX.NA.IG.35 3175DA415 SEDOL: 9K79D7U	-1,500,000.000	-2,550.00	-194.40
CALL SWO_CDX BOFAUS6S 01/20/2021 CDX.NA.IG.35 3175EL527 SEDOL: 9K73LLU	-700,000.000	-1,274.00	-77.84
CALL SWO_CDX BOFAUS6S 01/20/2021 CDX.NA.IG.35 3175EL857 SEDOL: 9K7JH0U	-700,000.000	-1,071.00	-67.76
CALL SWO_CDX CSFPGB2L 02/17/2021 CDX.NA.IG.35 3175EL881 SEDOL: 9K7KVBV	-600,000.000	-1,458.00	-147.90
CALL SWO_CDX CSFPGB2L 02/17/2021 CDX.NA.IG.35 3175EL964 SEDOL: 9K7VZAU	-700,000.000	-924.00	-240.17
CALL SWO_CDX CSFPGB2L 03/17/2021 CDX.NA.IG.35 3175EM517 SEDOL: 9K8GPTU	-1,300,000.000	-2,002.00	-1,033.63
CALL SWO_CDX DEUTGB2L 01/20/2021 CDX.NA.IG.35 3175JJ055 SEDOL: 9K7BFMU	-700,000.000	-1,067.50	-83.86
CALL SWO_CDX DEUTGB2L 02/17/2021 CDX.NA.IG.35 3175EL998 SEDOL: 9K7VMMU	-600,000.000	-732.00	-205.86
CALL SWO_CDX DEUTGB2L 04/21/2021 CDX.NA.IG.35 3175EM632 SEDOL: 9K8KMHU	-300,000.000	-348.00	-253.56
CALL SWO_CDX GSILGB2X 01/20/2021 CDX.NA.IG.33 3175JF418 SEDOL: 9K1RVSU	-600,000.000	-420.00	-5.94
CALL SWO_CDX GSILGB2X 01/20/2021 CDX.NA.IG.35 3175DA613 SEDOL: 9K7PM9U	-700,000.000	-805.00	-108.15
CALL SWO_CDX GSILGB2X 03/17/2021 CDX.NA.IG.33 3175JF970 SEDOL: 9K29NHU	-1,500,000.000	-1,050.00	-172.05
CALL SWO_CDX GSILGB2X 03/17/2021 CDX.NA.IG.35 3175JL100 SEDOL: 9K8KVGU	-300,000.000	-382.50	-238.53
CALL SWO_CDX MSCSUS33 02/17/2021 CDX.NA.IG.35 3175EM459 SEDOL: 9K8CPAU	-1,200,000.000	-1,200.00	-605.88
CALL SWO_CDX MSCSUS33 03/17/2021 CDX.NA.IG.35 3175EM491 SEDOL: 9K8FSAU	-1,300,000.000	-1,755.00	-1,033.63
CALL SWO_CDX MSCSUS33 03/17/2021 CDX.NA.IG.35 3175EM566 SEDOL: 9K8HHU	-1,200,000.000	-1,500.00	-836.76
CCP DUE TO/FROM MORGAN STANLEY SEDOL: 9AYQMLU	294,000.000	294,000.00	294,000.00
CCP RECEIVABLE FROM MORGAN STANLEY & CO INC. NEW YORK SEDOL: 9D6JACU	448,000.000	448,000.00	448,000.00

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
CDS BARCGB33 06/20/2022 SELL SPRINGLEAF FINANCE COR SWPC0FVW0 SEDOL: 9J9WJ3U	100,000.000	9,446.72	6,003.53
CDS BARCGB33 06/20/2022 SELL SPRINGLEAF FINANCE COR SWPC0FVW0 SEDOL: 9J9WJ3L	-100,000.000	0.00	0.00
CDS BARCGB5G 12/20/2024 SELL ALIBABA GROUP HOLDING SWPC0IL21 SEDOL: 9K1A98U	100,000.000	1,748.35	2,673.09
CDS BARCGB5G 12/20/2024 SELL ALIBABA GROUP HOLDING SWPC0IL21 SEDOL: 9K1A98L	-100,000.000	0.00	0.00
CDS BNPAFRPP 12/20/2024 SELL ALIBABA GROUP HOLDING SWPC0IJN8 SEDOL: 9JZNZBU	200,000.000	2,966.33	5,346.18
CDS BNPAFRPP 12/20/2024 SELL ALIBABA GROUP HOLDING SWPC0IJN8 SEDOL: 9JZNZBL	-200,000.000	0.00	0.00
CDX BNPAFRPP 12/20/2023 SELL CDX.NA.HY.31 SWPCNC790 SEDOL: 9J9WG0U	200,000.000	24,855.56	20,873.82
CDX BNPAFRPP 12/20/2023 SELL CDX.NA.HY.31 SWPCNC790 SEDOL: 9J9WG0L	-200,000.000	0.00	0.00
CDX BOFAUS3N 12/20/2021 SELL CDX.NA.HY.27 SWPCDX019 SEDOL: 9J9XLJU	400,000.000	47,898.78	19,097.12
CDX BOFAUS3N 12/20/2021 SELL CDX.NA.HY.27 SWPCDX019 SEDOL: 9J9XLJL	-400,000.000	0.00	0.00
CDX CHASUS33 12/20/2021 SELL CDX.NA.HY.27 SWPCDX75 SEDOL: 9J9XJTL	-400,000.000	0.00	0.00
CDX CHASUS33 12/20/2021 SELL CDX.NA.HY.27 SWPCDX75 SEDOL: 9J9XJTU	400,000.000	38,438.88	19,097.12
CDX CHASUS33 12/20/2022 SELL CDX.NA.HY.29 SWPCDX027 SEDOL: 9J9XJUL	-500,000.000	0.00	0.00
CDX CHASUS33 12/20/2022 SELL CDX.NA.HY.29 SWPCDX027 SEDOL: 9J9XJUJ	500,000.000	80,347.16	42,587.05
CDX CHASUS33 12/20/2023 SELL CDX.NA.HY.31 SWPC1HH01 SEDOL: 9J9WXWL	-200,000.000	0.00	0.00
CDX CHASUS33 12/20/2023 SELL CDX.NA.HY.31 SWPC1HH01 SEDOL: 9J9WH7U	200,000.000	24,507.78	20,873.82
CDX CHASUS33 12/20/2023 SELL CDX.NA.HY.31 SWPC1HH01 SEDOL: 9J9WZZU	500,000.000	63,061.11	52,184.55
CDX CHASUS33 12/20/2023 SELL CDX.NA.HY.31 SWPC1HH01 SEDOL: 9J9XWUJ	200,000.000	20,677.78	20,873.82

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
CDX CHASUS33 12/20/2023 SELL CDX.NA.HY.31 SWPC1HH01 SEDOL: 9J9WZZL	-500,000.000	0.00	0.00
CDX CHASUS33 12/20/2023 SELL CDX.NA.HY.31 SWPC1HH01 SEDOL: 9J9WH7L	-200,000.000	0.00	0.00
CDX CITIUS33 12/20/2021 SELL CDX.NA.HY.27 SWPCCDX67 SEDOL: 9J9XJGU	800,000.000	72,922.22	38,194.24
CDX CITIUS33 12/20/2021 SELL CDX.NA.HY.27 SWPCCDX67 SEDOL: 9J9XJGL	-800,000.000	0.00	0.00
CDX CITIUS33 12/20/2023 SELL CDX.NA.HY.31 SWPCNC808 SEDOL: 9J9XJBU	200,000.000	23,088.89	20,873.82
CDX CITIUS33 12/20/2023 SELL CDX.NA.HY.31 SWPCNC808 SEDOL: 9J9XJBL	-200,000.000	0.00	0.00
CDX GSILGB2X 12/20/2022 SELL CDX.NA.HY.29 SWPCDX050 SEDOL: 9J9WF9U	200,000.000	29,361.11	17,034.82
CDX GSILGB2X 12/20/2022 SELL CDX.NA.HY.29 SWPCDX050 SEDOL: 9J9WF9L	-200,000.000	0.00	0.00
CDX GSILGB2X 12/20/2023 SELL CDX.NA.HY.31 SWPCNC782 SEDOL: 9J9XJCL	-100,000.000	0.00	0.00
CDX GSILGB2X 12/20/2023 SELL CDX.NA.HY.31 SWPCNC782 SEDOL: 9J9WZWL	-200,000.000	0.00	0.00
CDX GSILGB2X 12/20/2023 SELL CDX.NA.HY.31 SWPCNC782 SEDOL: 9J9WG1U	200,000.000	24,578.89	20,873.82
CDX GSILGB2X 12/20/2023 SELL CDX.NA.HY.31 SWPCNC782 SEDOL: 9J9WZVU	200,000.000	25,656.67	20,873.82
CDX GSILGB2X 12/20/2023 SELL CDX.NA.HY.31 SWPCNC782 SEDOL: 9J9XJCU	100,000.000	12,833.89	10,436.91
CDX GSILGB2X 12/20/2023 SELL CDX.NA.HY.31 SWPCNC782 SEDOL: 9J9WZWU	200,000.000	24,438.89	20,873.82
CDX GSILGB2X 12/20/2023 SELL CDX.NA.HY.31 SWPCNC782 SEDOL: 9J9WG1L	-200,000.000	0.00	0.00
CDX GSILGB2X 12/20/2023 SELL CDX.NA.HY.31 SWPCNC782 SEDOL: 9J9WZVL	-200,000.000	0.00	0.00
CDX MSCSUS33 12/20/2023 SELL CDX.NA.HY.31 SWPCDX043 SEDOL: 9J9WZUL	-100,000.000	0.00	0.00
CDX MSCSUS33 12/20/2023 SELL CDX.NA.HY.31 SWPCDX043 SEDOL: 9J9WZUU	100,000.000	12,435.56	10,436.91

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
CHGO ILL TRAN AUTH SALES & TRANSFER T 6.899 DUE 12-01-2040 REG SEDOL: B3CDB04	650,000.000	804,452.99	939,874.00
CHICAGO ILL TRAN AUTH SALES & TRANSFER T 6.899% 12-01-2022 SEDOL: B3CFDN7	1,375,000.000	1,757,286.67	1,988,195.00
CHICAGO ILL TRAN AUTH SALES TAX RCPTS REV 6.2% 12-01-2040 BEO TAXABLE SEDOL: B58NYY7	1,375,000.000	1,539,509.00	1,914,646.25
CME_IRS MSNYUS33 01/04/2051 USD P 3MLIBOR / R 1.4% SWU017FK1 SEDOL: 9K8QRDU	1,000,000.000	0.00	0.00
CME_IRS MSNYUS33 01/04/2051 USD P 3MLIBOR / R 1.4% SWU017FK1 SEDOL: 9K8QRDL	-1,000,000.000	0.00	-3,193.60
CME_IRS MSNYUS33 02/20/2022 USD P 3MLIBOR / R 2.94% SWU00ZPS2 SEDOL: 9K2F82L	-3,850,000.000	0.00	0.00
CME_IRS MSNYUS33 02/20/2022 USD P 3MLIBOR / R 2.94% SWU00ZPS2 SEDOL: 9K2F82U	3,850,000.000	0.00	161,054.36
CME_IRS MSNYUS33 04/23/2021 USD P 3MLIBOR / R 2.945% SWU00TNIO SEDOL: 9J9WMZU	13,340,000.000	0.00	181,956.27
CME_IRS MSNYUS33 04/23/2021 USD P 3MLIBOR / R 2.945% SWU00TNIO SEDOL: 9J9WMZL	-13,340,000.000	0.00	0.00
CME_IRS MSNYUS33 05/03/2021 USD P 3MLIBOR / R 2.95% SWU00TUL5 SEDOL: 9J9WMXL	-4,700,000.000	0.00	0.00
CME_IRS MSNYUS33 05/03/2021 USD P 3MLIBOR / R 2.95% SWU00TUL5 SEDOL: 9J9WMXU	4,700,000.000	0.00	64,620.77
CME_IRS MSNYUS33 10/13/2050 USD P 3MLIBOR / R 1.214% SWU015OK5 SEDOL: 9K75A5U	800,000.000	0.00	0.00
CME_IRS MSNYUS33 10/13/2050 USD P 3MLIBOR / R 1.214% SWU015OK5 SEDOL: 9K75A5L	-800,000.000	0.00	-38,815.84
CME_IRS MSNYUS33 10/23/2050 USD P 3MLIBOR / R 1.185% SWU015X41 SEDOL: 9K7EAHL	-400,000.000	0.00	-22,522.04
CME_IRS MSNYUS33 10/23/2050 USD P 3MLIBOR / R 1.185% SWU015X41 SEDOL: 9K7EAHU	400,000.000	0.00	0.00
CME_IRS MSNYUS33 10/27/2050 USD P 3MLIBOR / R 1.25% SWU015Z07 SEDOL: 9K7FR8L	-1,000,000.000	0.00	-39,637.30
CME_IRS MSNYUS33 10/27/2050 USD P 3MLIBOR / R 1.25% SWU015Z07 SEDOL: 9K7FR8U	1,000,000.000	0.00	0.00
CME_IRS MSNYUS33 11/04/2050 USD P 3MLIBOR / R 1.25% SWU016A36 SEDOL: 9K7MFAU	1,100,000.000	0.00	0.00

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
CME_IRS MSNYUS33 11/04/2050 USD P 3MLIBOR / R 1.25% SWU016A36 SEDOL: 9K7MFAL	-1,100,000.000	0.00	-43,901.00
FUT CALL FEB 21 U.S. T-BONDS 1770 CUSIP: 999999OA8	-2.000	-1,232.19	-593.76
FUT CALL FEB 21 U.S. T-BONDS 1780 CUSIP: 999999OA8	-10.000	-8,093.78	-1,875.00
FUT CALL FEB 21 U.S. T-BONDS 1790 CUSIP: 999999OA8	-9.000	-5,909.13	-1,125.00
FUT MAR 21 CBT UL T-BONDS CUSIP: 999599GH0	-91.000	-19,572,732.85	-19,434,187.50
FUT MAR 21 CBT UL T-BONDS CUSIP: 999599GH0	91.000	19,572,732.85	19,434,187.50
FUT MAR 21 CBT ULT TNOTE CUSIP: 999599GH0	-145.000	-22,720,505.41	-22,672,109.37
FUT MAR 21 CBT ULT TNOTE CUSIP: 999599GH0	145.000	22,720,505.41	22,672,109.37
FUT MAR 21 U.S. T-BONDS CUSIP: 999599GH0	845.000	147,490,037.41	146,343,437.50
FUT MAR 21 U.S. T-BONDS CUSIP: 999599GH0	-845.000	-147,490,037.41	-146,343,437.50
FUT MAR 21 US 2YR T-NOTE CUSIP: 999599GH0	-8.000	-1,765,906.24	-1,767,812.50
FUT MAR 21 US 2YR T-NOTE CUSIP: 999599GH0	8.000	1,765,906.24	1,767,812.50
FUT MAR 21 10 YR T-NOTES CUSIP: 999599GH0	-444.000	-61,237,730.70	-61,306,687.51
FUT MAR 21 10 YR T-NOTES CUSIP: 999599GH0	444.000	61,237,730.70	61,306,687.51
FUT MAR 21 5 YR T NOTE CUSIP: 999599GH0	290.000	36,502,710.95	36,587,578.12
FUT MAR 21 5 YR T NOTE CUSIP: 999599GH0	-290.000	-36,502,710.95	-36,587,578.12
FUT PUT FEB 21 U.S. T-BONDS 1690 CUSIP: 999999OA8	-10.000	-7,726.76	-3,125.00
FUT PUT FEB 21 U.S. T-BONDS 1700 CUSIP: 999999OA8	-2.000	-1,333.95	-968.76

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
FUT PUT FEB 21 U.S. T-BONDS 1710 CUSIP: 999999OA8	-9.000	-9,395.82	-6,468.75
GRAND PARKWAY TRANSN CORP TEX SYS TOLL REV 5.184% 10-01-2042 BEO TAXABLE SEDOL: BCFKLB6	90,000.000	88,992.80	124,478.10
ICE_CDS MSNYUS33 06/20/2021 SELL PRUDENTIAL FINANCIAL I SWPC0D3B2 SEDOL: 9J9WMMU	400,000.000	2,784.07	1,870.24
ICE_CDS MSNYUS33 06/20/2021 SELL PRUDENTIAL FINANCIAL I SWPC0D3B2 SEDOL: 9J9WMMU	-400,000.000	0.00	0.00
ICE_CDS MSNYUS33 06/20/2022 SELL ALLY FINANCIAL INC 7.5 SWPC0F2A0 SEDOL: 9G4GRLU	100,000.000	12,949.04	6,931.03
ICE_CDS MSNYUS33 06/20/2022 SELL ALLY FINANCIAL INC 7.5 SWPC0F2A0 SEDOL: 9G4GRLU	-100,000.000	0.00	0.00
ICE_CDS MSNYUS33 06/20/2022 SELL METLIFE INC 4.75% 2021 SWPC0FAP8 SEDOL: 9G4GTJU	800,000.000	7,828.00	10,017.20
ICE_CDS MSNYUS33 06/20/2022 SELL METLIFE INC 4.75% 2021 SWPC0FAP8 SEDOL: 9G4GTJL	-800,000.000	0.00	0.00
ICE_CDS MSNYUS33 06/20/2023 SELL F 4.346 12/08/26 SWPC0GXR7 SEDOL: 9H7KZSU	300,000.000	46,006.48	22,520.46
ICE_CDS MSNYUS33 06/20/2023 SELL F 4.346 12/08/26 SWPC0GXR7 SEDOL: 9H7KZSL	-300,000.000	0.00	0.00
ICE_CDS MSNYUS33 06/20/2023 SELL GENERAL ELECTRIC CO 2. SWPC0GQG9 SEDOL: 9GXLFUL	-100,000.000	0.00	0.00
ICE_CDS MSNYUS33 06/20/2023 SELL GENERAL ELECTRIC CO 2. SWPC0GQG9 SEDOL: 9GXLFUU	100,000.000	551.23	1,210.66
ICE_CDS MSNYUS33 12/20/2021 SELL GOLDMAN SACHS GROUP IN SWPC0FJ61 SEDOL: 9J9WF6L	-600,000.000	0.00	0.00
ICE_CDS MSNYUS33 12/20/2021 SELL GOLDMAN SACHS GROUP IN SWPC0FJ61 SEDOL: 9J9WF6U	600,000.000	8,700.52	4,128.36
ICE_CDS MSNYUS33 12/20/2022 BUY FORD MOTOR CREDIT CO L SWPC0G9P8 SEDOL: 9G6MV3U	300,000.000	0.00	0.00
ICE_CDS MSNYUS33 12/20/2022 BUY FORD MOTOR CREDIT CO L SWPC0G9P8 SEDOL: 9G6MV3L	-300,000.000	-35,441.46	-20,130.69
ICE_CDS MSNYUS33 12/20/2022 SELL BERKSHIRE HATHAWAY INC SWPC0GCR0 SEDOL: 9G4GRWL	-2,400,000.000	0.00	0.00
ICE_CDS MSNYUS33 12/20/2022 SELL BERKSHIRE HATHAWAY INC SWPC0GCR0 SEDOL: 9G4GRWU	2,400,000.000	51,082.67	41,269.92

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<i>Other</i>			
United States - USD			
ICE_CDS MSNYUS33 12/20/2022 SELL BRK 1.55 06/09/18 SWPC0GA50 SEDOL: 9H4CSHU	500,000.000	9,745.59	8,597.90
ICE_CDS MSNYUS33 12/20/2022 SELL BRK 1.55 06/09/18 SWPC0GA50 SEDOL: 9H4CSHL	-500,000.000	0.00	0.00
ICE_CDS MSNYUS33 12/20/2022 SELL DISH DBS CORP 6.75% 06 SWPC0GC09 SEDOL: 9G5XGUU	300,000.000	12,231.33	16,918.47
ICE_CDS MSNYUS33 12/20/2022 SELL DISH DBS CORP 6.75% 06 SWPC0GC09 SEDOL: 9G5XGUL	-300,000.000	0.00	0.00
ICE_CDS MSNYUS33 12/20/2022 SELL FORD MOTOR CREDIT CO L SWPC0G9P8 SEDOL: 9G6MV2U	500,000.000	88,831.25	33,551.15
ICE_CDS MSNYUS33 12/20/2022 SELL FORD MOTOR CREDIT CO L SWPC0G9P8 SEDOL: 9G6MV2L	-500,000.000	0.00	0.00
ICE_CDS MSNYUS33 12/20/2022 SELL METLIFE INC 4.75% 2021 SWPC0GA27 SEDOL: 9G4GPHU	2,000,000.000	39,811.42	32,445.40
ICE_CDS MSNYUS33 12/20/2022 SELL METLIFE INC 4.75% 2021 SWPC0GA27 SEDOL: 9G4GPHL	-2,000,000.000	0.00	0.00
ICE_CDS MSNYUS33 12/20/2022 SELL SHERWIN-WILLIAMS CO 7. SWPC0GBH3 SEDOL: 9G56B1L	-700,000.000	0.00	0.00
ICE_CDS MSNYUS33 12/20/2022 SELL SHERWIN-WILLIAMS CO 7. SWPC0GBH3 SEDOL: 9G56B1U	700,000.000	10,753.88	11,211.55
ICE_CDS MSNYUS33 12/20/2023 SELL FORD MOTOR COMPANY 6.5 SWPC0EOD3 SEDOL: 9J9WNBL	-100,000.000	0.00	0.00
ICE_CDS MSNYUS33 12/20/2023 SELL FORD MOTOR COMPANY 6.5 SWPC0EOD3 SEDOL: 9J9WNBU	100,000.000	18,215.02	8,534.89
ICE_CDS MSNYUS33 12/20/2024 SELL AT&T INC 2.45% 2020-06 SWPC0II09 SEDOL: 9K13HJU	1,500,000.000	21,150.79	24,979.05
ICE_CDS MSNYUS33 12/20/2024 SELL AT&T INC 2.45% 2020-06 SWPC0II09 SEDOL: 9K13HJL	-1,500,000.000	0.00	0.00
ICE_CDS MSNYUS33 12/20/2024 SELL GENERAL ELECTRIC CO 2. SWPC0IIT6 SEDOL: 9JYP64U	500,000.000	0.00	4,792.35
ICE_CDS MSNYUS33 12/20/2024 SELL GENERAL ELECTRIC CO 2. SWPC0IIT6 SEDOL: 9JYP64L	-500,000.000	-6,996.62	0.00
ICE_CD MSNYUS33 06/20/2024 SELL CDX.EM.31 SWPC0HY94 SEDOL: 9J6KHFU	1,504,000.000	0.00	9,714.94
ICE_CD MSNYUS33 06/20/2024 SELL CDX.EM.31 SWPC0HY94 SEDOL: 9J6KHFL	-1,504,000.000	-63,135.03	0.00

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<i>Other</i>			
United States - USD			
ICE_CD MSNYUS33 12/20/2024 SELL ITRAXX ASIA EX JAPAN I SWPC0ILF2 SEDOL: 9K19ZNU	2,100,000.000	41,490.40	54,386.64
ICE_CD MSNYUS33 12/20/2024 SELL ITRAXX ASIA EX JAPAN I SWPC0ILF2 SEDOL: 9K19ZNL	-2,100,000.000	0.00	0.00
IL ST TAXABLE-PENSION 5.1 DUE 06-01-2033BEO TAXABLE SINKING FD 06-01-2024 N/C CUSIP: 452151LF8	1,705,000.000	1,614,243.79	1,834,938.05
ILLINOIS ST TAXABLE-SER 1-BUILD AMER 6.63% DUE 02-01-2035 BEO TAXABLE SEDOL: B6257Y7	150,000.000	156,960.00	171,847.50
ISRAEL(STATE OF) GTD NT CL 1-A 5.5% DUE 09-18-2023 REG SEDOL: B4QZC00	70,000.000	79,707.60	79,697.02
JOB SOHIO BEVERAGE SYS OHIO STATEWIDE LIQUOR PROFITS REV 4.532% 01-01-2035 BEO SEDOL: B9HL525	60,000.000	60,000.00	76,901.40
LOS ANGELES CALIF CMNTY COLLEGE DIST 6.6% 08-01-2042 BEO TAXABLE SEDOL: B4RDT46	750,000.000	891,907.50	1,239,600.00
LOS ANGELES CALIF DEPT WTR & PWR REV BUILD AMERICA BONDS 5.716 DUE 07-01-39 SEDOL: B5TJ1Y3	50,000.000	52,312.50	76,240.50
LOS ANGELES CALIF DEPT WTR & PWR REV 6.574% 07-01-2045 BEO TAXABLE SEDOL: B42HW33	40,000.000	52,527.20	70,046.80
LOS ANGELES CALIF UNI SCH DIST 5.75% 07-01-2034 BEO TAXABLE SEDOL: B513PH4	625,000.000	754,887.49	881,750.00
LOS ANGELES CALIF UNI SCH DIST 6.758% DUE 07-01-2034 BEO TAXABLE SEDOL: B63L7C2	2,430,000.000	3,346,329.50	3,655,157.40
NEW JERSEY ST TPK AUTH TPK REV 7.102% 01-01-2041 BEO TAXABLE SEDOL: B4WN3T4	2,200,000.000	3,196,539.31	3,592,380.00
NEW JERSEY ST TPK AUTH TPK REV 7.414% 01-01-2040 BEO TAXABLE SEDOL: B3YD6H4	675,000.000	967,639.50	1,131,975.00
NEW JERSEY ST TRANSN TR FD AUTH 4.081% DUE 06-15-2039 SEDOL: BMBVQ07	290,000.000	290,000.00	304,865.40
NEW YORK N Y CITY MUN WTR FIN AUTH WTR & SWR SYS REV 5.44% 06-15-2043 BEO TAXABLE SEDOL: B3L4RJ9	100,000.000	104,919.00	152,105.00
NEW YORK N Y CITY TRANSITIONAL FIN AUTH REV 5.508% 08-01-2037 BEO TAXABLE SEDOL: B4XCYP3	1,075,000.000	1,361,896.00	1,477,254.25
NEW YORK N Y CITY TRANSITIONAL FIN AUTH REV 5.572% 11-01-2038 BEO TAXABLE SEDOL: B56SPB8	600,000.000	731,004.00	816,306.00
NEW YORK ST DORM AUTH ST PERS INCOME TAXREV 5.051% 09-15-2027 BEO TAXABLE CUSIP: 649902T45	600,000.000	600,000.00	756,270.00

** All or a portion of this security participates in Securities Lending.

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
NY N Y CY MUN WTR FIN AUTH WTR 5.882 DUE06-15-2044 BEO TAXABLE MUNI SEDOL: B3TZ6C0	2,365,000.000	2,938,768.62	3,833,759.60
NY NY CTY MUN WTR FIN AUTH WTR & SWR REVBLD AMER BDS 5.724 6-15-2042 REG TXBLE SEDOL: B3NRLF0	200,000.000	222,373.00	307,322.00
OH ST UNIV GEN RCPTS TAXABLE-SER A 4.8 DUE 06-01-2111 SEDOL: B5VY9Z3	330,000.000	342,110.00	479,813.40
OTC DERIVATIVE CASH COLL RECEIVABLE FROM MORGAN STANLEY. SEDOL: 9E9XZ2U	10,000.000	10,000.00	10,000.00
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM MS COLMSUSDO SEDOL: 9A32HKU	30,000.000	30,000.00	30,000.00
PORT AUTH N Y & N J 4.458% 10-01-2062 BEO TAXABLE SEDOL: B8FPQ52	2,765,000.000	2,853,371.98	3,678,390.10
PORT AUTH N Y & N J 4.96% 08-01-2046 BEOTAXABLE SEDOL: BSS6JF3	560,000.000	560,000.00	765,301.60
PUT BONDOPT PNBUS33CHA 01/07/2021 FNCL 2% 01/14/2021 101.5625 317563QO5 SEDOL: 9K7NEGU	-250,000.000	-849.50	0.00
PUT BONDOPT PNBUS33CHA 01/07/2021 FNCL 2% 01/14/2021 101.671875 31750H968 SEDOL: 9K7NEAU	-500,000.000	-1,679.50	0.00
PUT SWO USD CHASUS33 P 1.46% / R 3MLIBOR European 317U047X5 01/19/2021 SEDOL: 9K81M0U	-1,000,000.000	-11,500.00	-10,196.80
PUT SWO USD CITIUS33 P 1.524% / R 3MLIBOR 317U195X5 01/14/2021 SEDOL: 9K8HBCU	-800,000.000	-6,360.00	-3,085.84
PUT SWO USD DEUTGB2L P 1.598% / R 3MLIBOR 317U143X8 01/11/2021 SEDOL: 9K8EHZU	-1,000,000.000	-8,500.00	-826.30
PUT SWO USD GSCMUS33 P 1.07% / R 3MLIBOR 317U123X2 01/22/2021 SEDOL: 9K89J2U	-1,500,000.000	-6,078.75	-2,199.60
PUT SWO USD MSCSUS33 P 1.45% / R 3MLIBOR 317U096X5 01/15/2021 SEDOL: 9K86V3U	-900,000.000	-8,370.00	-8,440.56
PUT SWO USD MSCSUS33 P 1.485% / R 3MLIBOR 317U183X9 01/11/2021 SEDOL: 9K8GEUU	-1,300,000.000	-9,685.00	-6,211.53
PUT SWO USD MSCSUS33 P 1.491% / R 3MLIBOR European 317U031X3 01/19/2021 SEDOL: 9K7XTBU	-900,000.000	-10,125.00	-6,902.19
PUT SWO USD MSCSUS33 P 1.51% / R 3MLIBOR 317U107X2 01/04/2021 SEDOL: 9K87A0U	-900,000.000	-5,568.75	-590.94
PUT SWO USD MSCSUS33 P 1.58% / R 3MLIBOR 317U214X2 01/11/2021 SEDOL: 9K8MQGU	-500,000.000	-2,500.00	-567.15

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
PUT SWO USD NGFPUS33 P 1.57% / R 3MLIBOR 317U128X7 01/07/2021 SEDOL: 9K8CLCU	-1,000,000.000	-8,300.00	-498.50
PUT SWO CDX BNPAFRPP 03/17/2021 CDX.NA.IG.35 3175EM376 SEDOL: 9K8CNRU	-1,300,000.000	-617.50	-489.58
PUT SWO CDX MSCSUS33 02/17/2021 CDX.NA.IG.35 3175EM442 SEDOL: 9K8CNZU	-1,200,000.000	-645.00	-575.40
PVTPL SAUDI ELECTRICITY GLOBAL SUKUK CO 2 BD 5.06 DUE 04-08-2043 SEDOL: B9MV4B2	300,000.000	280,350.00	381,024.91
SAN DIEGO CNTY CALIF WTR AUTH FING AGY WTR REV 6.138% 05-01-2049 BEO TAXABLE SEDOL: B4MFLC9	1,110,000.000	1,479,211.40	1,734,852.30
SAN FRAN CAL CY & CNTY PUB UTILS COMMN WTR REV 3.303 11-01-2039 BEO TAXABLE SEDOL: BK8VPL0	220,000.000	220,000.00	234,841.20
SUMTER LANDING CMNTY DEV DIST FLA RECREATIONAL REV 4.172% 10-01-2047 BEO SEDOL: BD0NJD5	140,000.000	140,000.00	156,991.80
TEXAS PRIVATE ACTIVITY BD SURFACE TRANSNCORP REV 3.922% 12-31-2049 BEO TAXABLE SEDOL: BK0ZJS5	170,000.000	170,000.00	193,828.90
UNIV CALIF REGTS MED CTR POOLED REV 3.006% 05-15-2050 BEO TAXABLE SEDOL: BLKVVW25	220,000.000	220,000.00	233,483.80
UNIV CALIF REGTS MED CTR POOLED REV 3.256% 05-15-2060 BEO TAXABLE SEDOL: BL1DF87	1,645,000.000	1,645,000.00	1,850,230.20
UNIV CALIF REGTS MED CTR POOLED REV 3.706% 05-15-2120 BEO TAXABLE SEDOL: BL1DF98	60,000.000	60,000.00	64,071.00
UNIVERSITY CALIF REVS .883% 05-15-2025 BEO TAXABLE SEDOL: BL9X2Z5	850,000.000	850,000.00	862,163.50
UNIVERSITY CALIF REVS 1.614% 05-15-2030 BEO TAXABLE SEDOL: BL9X3F2	445,000.000	445,000.00	449,681.40
UNIVERSITY CALIF REVS 4.767% 05-15-2115 BEO TAXABLE SEDOL: BYSZTY1	520,000.000	520,000.00	729,804.40
UNIVERSITY CALIF REVS 4.858% 05-15-2112 BEO TAXABLE SEDOL: B7MQN72	320,000.000	312,326.40	459,286.40
UNIVERSITY CALIF REVS 5.77% 05-15-2043 BEO TAXABLE SEDOL: B3YRRJ5	1,600,000.000	2,035,024.00	2,312,736.00
Total United States - USD		46,010,974.28	54,545,836.51
Uruguay - USD			
REPUBLICA ORIENTAL DEL URUGUAY SR NT 5.1% DUE 06-18-2050 REG CUSIP: 760942BA9	350,000.000	348,810.00	489,566.00

** All or a portion of this security participates in Securities Lending.

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
Uruguay - USD			
Total Uruguay - USD		348,810.00	489,566.00
CAD - Canadian dollar	0.000	0.00	0.00
CHF - Swiss franc	0.000	0.00	0.00
DKK - Danish krone	0.000	0.00	0.00
EUR - Euro	0.000	0.00	0.00
JPY - Japanese yen	0.000	0.00	0.00
Total - all currencies		0.00	0.00
Total Other		82,944,841.69	95,834,215.95

*Other Liabilities***United States - USD**

CALL BONDOPT CHASUS33 03/04/2021 FNCL 2% 03/11/2021 104.140625 317512G88	-500,000.000	-703.13	-948.00
OTC DER CASH COLL PAY TO DEUTSCHE	-50,000.000	-50,000.00	-50,000.00
OTC DERIVATIVE CASH COLL PAY TO CITIBANK	-130,000.000	-130,000.00	-130,000.00
OTC DERIVATIVE CASH COLL PAY TO HSBC	-60,000.000	-60,000.00	-60,000.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE BANK NA	-160,000.000	-160,000.00	-160,000.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO MORGAN STANLEY	-110,000.000	-110,000.00	-110,000.00
PUT BONDOPT CHASUS33 01/14/2021 G2SF 2.5% 01/21/20 103.367187 317516RE4	-500,000.000	-2,187.50	-30.35
PUT BONDOPT CHASUS33 01/14/2021 G2SF 2.5% 01/21/20 103.59375 317535N65	-500,000.000	-1,933.59	-38.40
PUT BONDOPT CHASUS33 02/04/2021 FNCL 1.5% 02/11/20 99.6875 317582RQ9	-500,000.000	-2,988.28	-475.30
PUT BONDOPT CHASUS33 02/04/2021 FNCL 2% 02/11/2021 102.1875 317584IR3	-600,000.000	-1,500.00	-120.18
PUT BONDOPT CHASUS33 02/04/2021 FNCL 2% 02/11/2021 102.265625 317513ZY8	-600,000.000	-1,453.13	-140.64

** All or a portion of this security participates in Securities Lending.

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other Liabilities</i>			
United States - USD			
PUT BONDOPT CHASUS33 02/11/2021 G2SF 2.5% 02/20/20 103.773437 317544YH1	-700,000.000	-1,148.44	-28.98
PUT BONDOPT CHASUS33 03/04/2021 FNCL 2% 03/11/2021 102.125 317537YF9	-1,100,000.000	-3,437.50	-995.06
PUT BONDOPT CHASUS33 03/04/2021 FNCL 2% 03/11/2021 102.140625 317581RV0	-500,000.000	-1,562.50	-461.60
PUT BONDOPT CHASUS33 03/11/2021 G2SF 2.5% 03/18/20 103.578125 317512OG1	-500,000.000	-1,171.88	-2,257.85
PUT BONDOPT CHASUS33 03/11/2021 G2SF 2.5% 03/18/20 104 31750HJQ3	-500,000.000	-917.97	-244.45
PUT BONDOPT CHASUS33 03/11/2021 G2SF 2% 03/18/2021 102.90625 317543619	-500,000.000	-1,718.75	-3,897.15
PUT BONDOPT CHASUS33 04/14/2021 G2SF 2.5% 04/21/20 104.125 3175652P3	-300,000.000	-773.44	-773.43
PUT BONDOPT CITIUS33 02/04/2021 FNCL 1.5% 02/11/20 98.3671875 3175577W0	-100,000.000	-285.16	-12.23
PUT BONDOPT CITIUS33 02/04/2021 FNCL 1.5% 02/11/20 98.40625 317555CP3	-700,000.000	-2,187.50	-92.68
PUT BONDOPT PNBUS33CHA 03/04/2021 FNCL 2% 03/11/2021 102.140625 317548YP4	-1,700,000.000	-5,312.50	-1,570.46
TBA COLLATERAL PAYABLE TO MORGAN STANLEY	-11,000.000	-11,000.00	-11,000.00
Total United States - USD		-550,281.27	-533,086.76
Pending foreign exchange sales: Canadian dollar	0.000	-1,967,607.11	-1,968,300.18
Pending foreign exchange sales: Swiss franc	0.000	-3,220,457.25	-3,229,717.61
Pending foreign exchange sales: Danish krone	0.000	-1,710,731.81	-1,718,812.57
Pending foreign exchange sales: Euro	0.000	-23,330,601.90	-23,480,348.37
Pending foreign exchange sales: British pound sterling	0.000	-11,913,411.11	-12,153,068.69
Pending foreign exchange sales: Hong Kong dollar	0.000	-12,085.20	-12,084.54
Pending foreign exchange sales: Hungarian forint	0.000	-185,302.03	-191,323.85
Pending foreign exchange sales: New Israeli shekel	0.000	-560,353.04	-567,666.31
Pending foreign exchange sales: Japanese yen	0.000	-9,129,949.50	-9,159,294.31
Pending foreign exchange sales: Norwegian krone	0.000	-1,405,990.77	-1,427,402.52

** All or a portion of this security participates in Securities Lending.

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other Liabilities</i>			
Pending foreign exchange sales: Peruvian nuevo sol	0.000	-930,244.50	-927,161.54
Pending foreign exchange sales: Swedish krona	0.000	-1,938,072.75	-1,974,091.64
Pending foreign exchange sales: Singapore dollar	0.000	-871,616.46	-877,003.04
Pending foreign exchange sales: United States dollar	0.000	-10,971,274.51	-10,971,274.51
Pending trade purchases: United States dollar	0.000	-183,297,824.69	-183,297,824.69
Total - all currencies		-251,445,522.63	-251,955,374.37
Total Other Liabilities		-251,995,803.90	-252,488,461.13
Total		1,773,168,361.08	2,091,271,561.63
** All or a portion of this security participates in Securities Lending.			
	Less: Cash and receivables	(142,262,256)	(142,519,272)
	Plus: Payable	<u>253,445,523</u>	<u>251,955,375</u>
		<u>1,884,351,628</u>	<u>2,200,707,664</u>

XPO LOGISTICS PENSION PLAN
SCHEDULE H, LINE 4j – SCHEDULE OF REPORTABLE TRANSACTIONS
FOR THE YEAR ENDED DECEMBER 31, 2020

EIN # 94-1444798
PLAN # 005

Individual transactions in excess of 5% of the net Plan assets at the beginning of the year:

<u>Identity of party involved</u>	<u>Description of asset</u>	<u>Purchase price</u>	<u>Selling price</u>	<u>Cost of asset</u>	<u>Net gain (loss)</u>
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See attached Northern Trust Company Statement

Series of transactions in excess of 5% of the net Plan assets at the beginning of the year:

<u>Identity of party involved</u>	<u>Description of asset</u>	<u>Purchases Purchase price</u>	<u>Selling price</u>	<u>Sales Cost of asset</u>	<u>Net gain (loss)</u>
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See attached Northern Trust Company Statement

See accompanying independent auditor's report and notes to financial statements.

◆ 5% Report - Part A

Single Transaction in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
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THERE ARE NO REPORTABLE TRANSACTIONS

NOTE: TRANSACTIONS ARE BASED ON THE 2019-12-31 VALUE (INCLUDING ACCRUALS) OF 1,907,932,852.33

◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
Cash and Cash Equivalents									
Australian dollar - AUD									
FX DEAL TRANSACTED ON 03 MAR 2020 AUD / USD EX.RATE 1.5246956 WITH BNP PARIBAS	44,000.000	3 Mar 20				0.00	28,858.22	29,134.60	276.38
FX DEAL TRANSACTED ON 03 MAR 2020 USD / AUD EX.RATE 0.6562983 WITH BNP PARIBAS	-44,000.000	3 Mar 20				0.00	-28,877.13	-26,939.00	1,938.13
Brazilian real - BRL									
FX DEAL TRANSACTED ON 26 MAY 2020 BRL / USD EX.RATE 5.35845 WITH BNP PARIBAS	1,010,125.270	26 May 20				0.00	188,510.72	188,612.80	102.08
FX DEAL TRANSACTED ON 26 MAY 2020 USD / BRL EX.RATE 0.1869159 WITH BNP PARIBAS	-1,010,125.270	26 May 20				0.00	-188,808.46	-188,342.01	466.45
FX DEAL TRANSACTED ON 29 MAY 2020 BRL / USD EX.RATE 5.4263 WITH BNP PARIBAS	1,010,125.270	29 May 20				0.00	186,153.60	188,342.01	2,188.41
FX DEAL TRANSACTED ON 30 JUN 2020 USD / BRL EX.RATE 0.182615 WITH BNP PARIBAS	-1,010,125.270	30 Jun 20				0.00	-184,464.07	-188,612.80	-4,148.73
British pound sterling - GBP									
FX DEAL TRANSACTED ON 01 APR 2020 GBP / USD EX.RATE 0.8046178 WITH BNP PARIBAS	1,935,000.000	1 Apr 20				0.00	2,404,868.50	2,404,140.94	-727.56
FX DEAL TRANSACTED ON 01 APR 2020 USD / GBP EX.RATE 1.2434661 WITH BNP PARIBAS	-1,935,000.000	1 Apr 20				0.00	-2,406,106.90	-2,426,973.80	-20,866.90
FX DEAL TRANSACTED ON 01 DEC 2020 GBP / USD EX.RATE 0.7492182 WITH BNP PARIBAS	2,557,000.000	1 Dec 20				0.00	3,412,890.80	3,416,919.35	4,028.55
FX DEAL TRANSACTED ON 01 DEC 2020 USD / GBP EX.RATE 1.3355829 WITH BNP PARIBAS	-2,557,000.000	1 Dec 20				0.00	-3,415,085.48	-3,495,400.34	-80,314.86
FX DEAL TRANSACTED ON 01 OCT 2020 GBP / USD EX.RATE 0.7740985 WITH BNP PARIBAS	1,969,000.000	1 Oct 20				0.00	2,543,604.02	2,533,512.43	-10,091.59

NOTE: TRANSACTIONS ARE BASED ON THE 2019-12-31 VALUE (INCLUDING ACCRUALS) OF 1,907,932,852.33

◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 01 OCT 2020 USD / GBP EX.RATE 1.2920197 WITH BNP PARIBAS	-1,969,000.000	1 Oct 20				0.00	-2,543,986.79	-2,541,979.13	2,007.66
FX DEAL TRANSACTED ON 02 NOV 2020 GBP / USD EX.RATE 0.7741753 WITH BNP PARIBAS	1,786,000.000	2 Nov 20				0.00	2,306,971.02	2,305,726.12	-1,244.90
FX DEAL TRANSACTED ON 02 NOV 2020 USD / GBP EX.RATE 1.291947 WITH BNP PARIBAS	-1,786,000.000	2 Nov 20				0.00	-2,307,417.34	-2,386,631.98	-79,214.64
FX DEAL TRANSACTED ON 26 MAR 2020 GBP / USD EX.RATE 0.818664 WITH BNP PARIBAS	371,000.000	26 Mar 20				0.00	453,177.39	458,333.42	5,156.03
Euro - EUR									
FX DEAL TRANSACTED ON 01 JUL 2020 EUR / USD EX.RATE 0.8878235 WITH BNP PARIBAS	200,000.000	1 Jul 20				0.00	225,270.00	228,360.01	3,090.01
FX DEAL TRANSACTED ON 01 JUL 2020 USD / EUR EX.RATE 1.128648 WITH BNP PARIBAS	-200,000.000	1 Jul 20				0.00	-225,729.60	-233,990.02	-8,260.42
FX DEAL TRANSACTED ON 01 SEP 2020 EUR / USD EX.RATE 0.835425 WITH BNP PARIBAS	288,000.000	1 Sep 20				0.00	344,734.70	344,548.84	-185.86
FX DEAL TRANSACTED ON 01 SEP 2020 USD / EUR EX.RATE 1.1977924 WITH BNP PARIBAS	-288,000.000	1 Sep 20				0.00	-344,964.21	-337,982.43	6,981.78
FX DEAL TRANSACTED ON 02 JUL 2020 EUR / USD EX.RATE 0.8873508 WITH BNP PARIBAS	300,000.000	2 Jul 20				0.00	338,085.00	342,540.01	4,455.01
FX DEAL TRANSACTED ON 02 JUL 2020 USD / EUR EX.RATE 1.129258 WITH BNP PARIBAS	-300,000.000	2 Jul 20				0.00	-338,777.40	-350,985.03	-12,207.63
FX DEAL TRANSACTED ON 02 MAR 2020 EUR / USD EX.RATE 0.8995791 WITH BNP PARIBAS	103,000.000	2 Mar 20				0.00	114,497.99	114,654.45	156.46
FX DEAL TRANSACTED ON 02 MAR 2020 USD / EUR EX.RATE 1.1136233 WITH BNP PARIBAS	-103,000.000	2 Mar 20				0.00	-114,703.20	-112,517.21	2,185.99
FX DEAL TRANSACTED ON 05 OCT 2020 EUR / USD EX.RATE 0.8482647 WITH BNP PARIBAS	310,000.000	5 Oct 20				0.00	365,451.96	362,684.54	-2,767.42
FX DEAL TRANSACTED ON 05 OCT 2020 USD / EUR EX.RATE 1.1815123 WITH BNP PARIBAS	-310,000.000	5 Oct 20				0.00	-366,268.81	-379,438.45	-13,169.64

NOTE: TRANSACTIONS ARE BASED ON THE 2019-12-31 VALUE (INCLUDING ACCRUALS) OF 1,907,932,852.33

◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 08 APR 2020 EUR / USD EX.RATE 0.920412 WITH BNP PARIBAS	520,000.000	8 Apr 20				0.00	564,964.40	564,174.04	-790.36
FX DEAL TRANSACTED ON 08 APR 2020 USD / EUR EX.RATE 1.089495 WITH BNP PARIBAS	-520,000.000	8 Apr 20				0.00	-566,537.40	-593,736.02	-27,198.62
FX DEAL TRANSACTED ON 09 JAN 2020 EUR / USD EX.RATE 0.9008603 WITH BNP PARIBAS	499,700.000	9 Jan 20				0.00	554,691.99	556,740.76	2,048.77
FX DEAL TRANSACTED ON 09 JAN 2020 EUR / USD EX.RATE 0.9009836 WITH BNP PARIBAS	250,000.000	9 Jan 20				0.00	277,474.53	278,537.50	1,062.97
FX DEAL TRANSACTED ON 09 JAN 2020 USD / EUR EX.RATE 1.1162861 WITH BNP PARIBAS	-250,000.000	9 Jan 20				0.00	-279,071.53	-271,237.52	7,834.01
FX DEAL TRANSACTED ON 09 JAN 2020 USD / EUR EX.RATE 1.1164365 WITH BNP PARIBAS	-499,700.000	9 Jan 20				0.00	-557,883.32	-542,149.55	15,733.77
FX DEAL TRANSACTED ON 13 MAR 2020 EUR / USD EX.RATE 0.8951049 WITH BNP PARIBAS	82,000.000	13 Mar 20				0.00	91,609.38	90,765.81	-843.57
FX DEAL TRANSACTED ON 13 MAR 2020 USD / EUR EX.RATE 1.1182859 WITH BNP PARIBAS	-82,000.000	13 Mar 20				0.00	-91,699.44	-89,576.81	2,122.63
FX DEAL TRANSACTED ON 15 JUL 2020 EUR / USD EX.RATE 0.8742483 WITH BNP PARIBAS	4,260,000.000	15 Jul 20				0.00	4,872,757.55	4,869,819.22	-2,938.33
FX DEAL TRANSACTED ON 16 JUL 2020 EUR / USD EX.RATE 0.8779758 WITH BNP PARIBAS	4,319,000.000	16 Jul 20				0.00	4,919,270.17	5,069,642.74	150,372.57
FX DEAL TRANSACTED ON 16 JUL 2020 USD / EUR EX.RATE 1.1385526 WITH BNP PARIBAS	-4,319,000.000	16 Jul 20				0.00	-4,917,408.68	-4,937,265.07	-19,856.39
FX DEAL TRANSACTED ON 17 JUL 2020 EUR / USD EX.RATE 0.8752397 WITH BNP PARIBAS	2,175,000.000	17 Jul 20				0.00	2,485,033.64	2,553,015.27	67,981.63
FX DEAL TRANSACTED ON 17 JUL 2020 USD / EUR EX.RATE 1.1421633 WITH BNP PARIBAS	-2,175,000.000	17 Jul 20				0.00	-2,484,205.18	-2,484,285.04	-79.86
FX DEAL TRANSACTED ON 18 MAR 2020 EUR / USD EX.RATE 0.9109766 WITH BNP PARIBAS	140,000.000	18 Mar 20				0.00	153,681.22	151,669.00	-2,012.22
FX DEAL TRANSACTED ON 18 MAR 2020 USD / EUR EX.RATE 1.098598 WITH BNP PARIBAS	-140,000.000	18 Mar 20				0.00	-153,803.72	-152,936.02	867.70

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◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 20 JUL 2020 EUR / USD EX.RATE 0.8726859 WITH BNP PARIBAS	2,449,000.000	20 Jul 20				0.00	2,806,278.73	2,874,636.50	68,357.77
FX DEAL TRANSACTED ON 20 JUL 2020 USD / EUR EX.RATE 1.1455225 WITH BNP PARIBAS	-2,449,000.000	20 Jul 20				0.00	-2,805,384.60	-2,801,656.24	3,728.36
FX DEAL TRANSACTED ON 20 MAR 2020 EUR / USD EX.RATE 0.9301272 WITH BNP PARIBAS	520,000.000	20 Mar 20				0.00	559,063.34	568,048.06	8,984.72
FX DEAL TRANSACTED ON 20 MAR 2020 USD / EUR EX.RATE 1.0746279 WITH BNP PARIBAS	-520,000.000	20 Mar 20				0.00	-558,806.51	-555,828.01	2,978.50
FX DEAL TRANSACTED ON 22 OCT 2020 EUR / USD EX.RATE 0.8451167 WITH BNP PARIBAS	1,702,000.000	22 Oct 20				0.00	2,013,922.99	1,980,532.37	-33,390.62
FX DEAL TRANSACTED ON 22 OCT 2020 USD / EUR EX.RATE 1.1829992 WITH BNP PARIBAS	-1,702,000.000	22 Oct 20				0.00	-2,013,464.64	-2,013,040.53	424.11
FX DEAL TRANSACTED ON 26 FEB 2020 EUR / USD EX.RATE 0.9186239 WITH BNP PARIBAS	104,000.000	26 Feb 20				0.00	113,212.82	113,001.20	-211.62
FX DEAL TRANSACTED ON 26 FEB 2020 USD / EUR EX.RATE 1.0889141 WITH BNP PARIBAS	-104,000.000	26 Feb 20				0.00	-113,247.07	-115,767.60	-2,520.53
FX DEAL TRANSACTED ON 26 JUN 2020 EUR / USD EX.RATE 0.8907565 WITH BNP PARIBAS	867,000.000	26 Jun 20				0.00	973,329.92	976,328.70	2,998.78
FX DEAL TRANSACTED ON 26 JUN 2020 USD / EUR EX.RATE 1.1225486 WITH BNP PARIBAS	-867,000.000	26 Jun 20				0.00	-973,249.64	-971,213.44	2,036.20
FX DEAL TRANSACTED ON 27 MAR 2020 EUR / USD EX.RATE 0.9108742 WITH BNP PARIBAS	322,000.000	27 Mar 20				0.00	353,506.54	351,752.84	-1,753.70
FX DEAL TRANSACTED ON 27 MAR 2020 USD / EUR EX.RATE 1.0976669 WITH BNP PARIBAS	-322,000.000	27 Mar 20				0.00	-353,448.74	-356,067.63	-2,618.89
FX DEAL TRANSACTED ON 29 JUN 2020 EUR / USD EX.RATE 0.8901549 WITH BNP PARIBAS	200,000.000	29 Jun 20				0.00	224,680.00	228,360.01	3,680.01
FX DEAL TRANSACTED ON 29 JUN 2020 USD / EUR EX.RATE 1.125715 WITH BNP PARIBAS	-200,000.000	29 Jun 20				0.00	-225,143.00	-233,990.02	-8,847.02
FX DEAL TRANSACTED ON 30 JUN 2020 EUR / USD EX.RATE 0.8914245 WITH BNP PARIBAS	200,000.000	30 Jun 20				0.00	224,360.00	228,360.01	4,000.01

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◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 30 JUN 2020 USD / EUR EX.RATE 1.124117 WITH BNP PARIBAS	-200,000.000	30 Jun 20				0.00	-224,823.40	-233,990.02	-9,166.62
FX DEAL TRANSACTED ON 30 MAR 2020 EUR / USD EX.RATE 0.9035854 WITH BNP PARIBAS	190,000.000	30 Mar 20				0.00	210,273.42	209,560.50	-712.92
FX DEAL TRANSACTED ON 30 MAR 2020 USD / EUR EX.RATE 1.1084799 WITH BNP PARIBAS	-190,000.000	30 Mar 20				0.00	-210,611.18	-209,161.52	1,449.66
FX DEAL TRANSACTED ON 31 MAR 2020 EUR / USD EX.RATE 0.9119803 WITH BNP PARIBAS	192,000.000	31 Mar 20				0.00	210,530.86	210,672.01	141.15
FX DEAL TRANSACTED ON 31 MAR 2020 USD / EUR EX.RATE 1.0979587 WITH BNP PARIBAS	-192,000.000	31 Mar 20				0.00	-210,808.07	-211,363.22	-555.15
Indian rupee - INR									
FX DEAL TRANSACTED ON 07 DEC 2020 INR / USD EX.RATE 74.425 WITH BNP PARIBAS	29,770,000.000	7 Dec 20				0.00	400,000.00	404,495.37	4,495.37
Indonesian rupiah - IDR									
FX DEAL TRANSACTED ON 08 JUN 2020 USD / IDR EX.RATE 14197.5 WITH BNP PARIBAS	10,293,488,600.000	8 Jun 20				0.00	725,021.21	693,397.68	-31,623.53
FX DEAL TRANSACTED ON 08 JUN 2020 USD / IDR EX.RATE 0.0000713 WITH BNP PARIBAS	-10,293,488,600.000	8 Jun 20				0.00	-734,383.66	-729,775.87	4,607.79
FX DEAL TRANSACTED ON 14 SEP 2020 USD / IDR EX.RATE 0.0000668 WITH BNP PARIBAS	-10,293,488,600.000	14 Sep 20				0.00	-687,424.11	-693,397.68	-5,973.57
FX DEAL TRANSACTED ON 15 JUN 2020 IDR / USD EX.RATE 14228.0 WITH BNP PARIBAS	10,293,488,600.000	15 Jun 20				0.00	723,467.01	729,775.87	6,308.86
Mexican peso - MXN									
FX DEAL TRANSACTED ON 04 DEC 2020 MXN / USD EX.RATE 19.8305775 WITH BNP PARIBAS	9,901,000.000	4 Dec 20				0.00	499,279.46	495,919.62	-3,359.84

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 04 DEC 2020 USD / MXN EX.RATE 0.050649 WITH BNP PARIBAS	-9,901,000.000	4 Dec 20				0.00	-501,476.17	-500,480.21	995.96
FX DEAL TRANSACTED ON 04 MAY 2020 MXN / USD EX.RATE 24.5567355 WITH BNP PARIBAS	3,111,000.000	4 May 20				0.00	126,686.22	139,511.42	12,825.20
FX DEAL TRANSACTED ON 04 MAY 2020 USD / MXN EX.RATE 0.0410107 WITH BNP PARIBAS	-3,111,000.000	4 May 20				0.00	-127,584.33	-127,531.36	52.97
FX DEAL TRANSACTED ON 09 NOV 2020 MXN / USD EX.RATE 20.3186147 WITH BNP PARIBAS	13,654,109.080	9 Nov 20				0.00	672,000.00	663,739.11	-8,260.89
Peruvian nuevo sol - PEN									
FX DEAL TRANSACTED ON 02 SEP 2020 USD / PEN EX.RATE 0.2831498 WITH BNP PARIBAS	-1,111,369.600	2 Sep 20				0.00	-314,684.03	-314,114.81	569.22
FX DEAL TRANSACTED ON 04 FEB 2020 PEN / USD EX.RATE 3.355 WITH BNP PARIBAS PARIS	1,111,369.600	4 Feb 20				0.00	331,257.70	327,992.45	-3,265.25
FX DEAL TRANSACTED ON 04 FEB 2020 USD / PEN EX.RATE 0.2972475 WITH BNP PARIBAS	-1,111,369.600	4 Feb 20				0.00	-330,351.82	-330,224.22	127.60
FX DEAL TRANSACTED ON 06 FEB 2020 USD / PEN EX.RATE 0.2964193 WITH BNP PARIBAS	-1,111,369.600	6 Feb 20				0.00	-329,431.35	-327,992.45	1,438.90
FX DEAL TRANSACTED ON 06 MAR 2020 PEN / USD EX.RATE 3.472 WITH BNP PARIBAS PARIS	960,064.980	6 Mar 20				0.00	276,516.41	271,661.40	-4,855.01
FX DEAL TRANSACTED ON 06 MAR 2020 USD / PEN EX.RATE 0.2874968 WITH BNP PARIBAS	-960,064.980	6 Mar 20				0.00	-276,015.58	-284,885.75	-8,870.17
FX DEAL TRANSACTED ON 08 JAN 2020 PEN / USD EX.RATE 3.322 WITH BNP PARIBAS PARIS	960,064.980	8 Jan 20				0.00	289,002.10	288,515.74	-486.36
FX DEAL TRANSACTED ON 08 JAN 2020 USD / PEN EX.RATE 0.3007881 WITH BNP PARIBAS	-960,064.980	8 Jan 20				0.00	-288,776.09	-284,607.06	4,169.03
FX DEAL TRANSACTED ON 13 JAN 2020 USD / PEN EX.RATE 0.2996883 WITH BNP PARIBAS	-960,064.980	13 Jan 20				0.00	-287,720.26	-288,515.74	-795.48
FX DEAL TRANSACTED ON 21 APR 2020 PEN / USD EX.RATE 3.401 WITH BNP PARIBAS PARIS	960,064.980	21 Apr 20				0.00	282,289.03	284,885.75	2,596.72

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Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 21 OCT 2020 PEN / USD EX.RATE 3.5984 WITH BNP PARIBAS	1,111,369.600	21 Oct 20				0.00	308,851.04	308,619.48	-231.56
FX DEAL TRANSACTED ON 27 AUG 2020 PEN / USD EX.RATE 3.5561 WITH BNP PARIBAS	1,111,369.600	27 Aug 20				0.00	312,524.84	314,114.81	1,589.97
FX DEAL TRANSACTED ON 27 AUG 2020 USD / PEN EX.RATE 0.2809857 WITH BNP PARIBAS	-1,111,369.600	27 Aug 20				0.00	-312,278.96	-308,619.48	3,659.48
FX DEAL TRANSACTED ON 27 JAN 2020 PEN / USD EX.RATE 3.333 WITH BNP PARIBAS PARIS	960,064.980	27 Jan 20				0.00	288,048.30	284,607.06	-3,441.24
FX DEAL TRANSACTED ON 27 JAN 2020 USD / PEN EX.RATE 0.2996614 WITH BNP PARIBAS	-960,064.980	27 Jan 20				0.00	-287,694.40	-271,661.40	16,033.00
FX DEAL TRANSACTED ON 28 APR 2020 PEN / USD EX.RATE 3.3823 WITH BNP PARIBAS	1,111,369.600	28 Apr 20				0.00	328,583.98	330,224.22	1,640.24
Polish zloty - PLN									
FX DEAL TRANSACTED ON 04 NOV 2020 PLN / USD EX.RATE 3.8761691 WITH BNP PARIBAS	825,825.580	4 Nov 20				0.00	213,052.00	221,662.47	8,610.47
FX DEAL TRANSACTED ON 04 NOV 2020 USD / PLN EX.RATE 0.257899 WITH BNP PARIBAS	-826,106.420	4 Nov 20				0.00	-213,052.00	-218,027.56	-4,975.56
FX DEAL TRANSACTED ON 08 SEP 2020 PLN / USD EX.RATE 3.7673744 WITH BNP PARIBAS	1,903,402.810	8 Sep 20				0.00	505,233.25	502,349.65	-2,883.60
FX DEAL TRANSACTED ON 08 SEP 2020 USD / PLN EX.RATE 0.2653386 WITH BNP PARIBAS	-1,904,107.920	8 Sep 20				0.00	-505,233.25	-505,994.51	-761.26
Russian ruble - RUB									
FX DEAL TRANSACTED ON 02 NOV 2020 RUB / USD EX.RATE 80.7549 WITH BNP PARIBAS	8,621,959.760	2 Nov 20				0.00	106,767.02	118,066.58	11,299.56
FX DEAL TRANSACTED ON 02 NOV 2020 USD / RUB EX.RATE 0.0124281 WITH BNP PARIBAS	-8,621,959.760	2 Nov 20				0.00	-107,155.01	-110,325.71	-3,170.70
FX DEAL TRANSACTED ON 03 NOV 2020 RUB / USD EX.RATE 79.7211 WITH BNP PARIBAS	8,621,959.760	3 Nov 20				0.00	108,151.54	110,325.71	2,174.17

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◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 06 NOV 2020 RUB / USD EX.RATE 77.877481 WITH BNP PARIBAS	5,600,774.000	6 Nov 20				0.00	71,917.76	76,666.48	4,748.72
FX DEAL TRANSACTED ON 06 NOV 2020 USD / RUB EX.RATE 0.012879 WITH BNP PARIBAS	-5,600,774.000	6 Nov 20				0.00	-72,132.18	-72,798.78	-666.60
FX DEAL TRANSACTED ON 09 JUN 2020 RUB / USD EX.RATE 69.149 WITH BNP PARIBAS	21,069,559.000	9 Jun 20				0.00	304,697.96	296,097.52	-8,600.44
FX DEAL TRANSACTED ON 09 JUN 2020 USD / RUB EX.RATE 0.014518 WITH BNP PARIBAS	-21,069,559.000	9 Jun 20				0.00	-305,887.91	-301,837.12	4,050.79
FX DEAL TRANSACTED ON 10 DEC 2020 USD / RUB EX.RATE 0.0136032 WITH BNP PARIBAS	-8,621,959.760	10 Dec 20				0.00	-117,286.59	-118,066.58	-779.99
FX DEAL TRANSACTED ON 11 DEC 2020 USD / RUB EX.RATE 0.0136531 WITH BNP PARIBAS	-5,600,774.000	11 Dec 20				0.00	-76,467.76	-76,666.48	-198.72
FX DEAL TRANSACTED ON 12 NOV 2020 RUB / USD EX.RATE 76.946 WITH BNP PARIBAS	5,600,774.000	12 Nov 20				0.00	72,788.37	72,798.78	10.41
FX DEAL TRANSACTED ON 13 AUG 2020 USD / RUB EX.RATE 0.0136111 WITH BNP PARIBAS	-7,428,256.000	13 Aug 20				0.00	-101,106.39	-101,645.54	-539.15
FX DEAL TRANSACTED ON 15 JUN 2020 RUB / USD EX.RATE 70.55517 WITH BNP PARIBAS	1,977,371.000	15 Jun 20				0.00	28,025.88	27,788.65	-237.23
FX DEAL TRANSACTED ON 15 JUN 2020 USD / RUB EX.RATE 0.0142237 WITH BNP PARIBAS	-1,977,371.000	15 Jun 20				0.00	-28,125.53	-28,396.73	-271.20
FX DEAL TRANSACTED ON 15 OCT 2020 USD / RUB EX.RATE 0.0128039 WITH BNP PARIBAS	-12,085,489.000	15 Oct 20				0.00	-154,741.40	-154,348.52	392.88
FX DEAL TRANSACTED ON 16 JUL 2020 USD / RUB EX.RATE 0.014027 WITH BNP PARIBAS	-23,046,930.000	16 Jul 20				0.00	-323,278.75	-323,886.17	-607.42
FX DEAL TRANSACTED ON 16 JUN 2020 RUB / USD EX.RATE 69.7781 WITH BNP PARIBAS	21,069,559.000	16 Jun 20				0.00	301,950.88	301,837.12	-113.76
FX DEAL TRANSACTED ON 17 JUN 2020 RUB / USD EX.RATE 70.1223 WITH BNP PARIBAS	7,428,256.000	17 Jun 20				0.00	105,932.86	101,645.54	-4,287.32
FX DEAL TRANSACTED ON 17 JUN 2020 USD / RUB EX.RATE 0.0143514 WITH BNP PARIBAS	-7,428,256.000	17 Jun 20				0.00	-106,605.59	-106,971.81	-366.22

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BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 18 JUN 2020 RUB / USD EX.RATE 69.2521 WITH BNP PARIBAS	1,977,371.000	18 Jun 20				0.00	28,553.23	28,396.73	-156.50
FX DEAL TRANSACTED ON 19 JUN 2020 RUB / USD EX.RATE 69.4398 WITH BNP PARIBAS	7,428,256.000	19 Jun 20				0.00	106,974.04	106,971.81	-2.23
FX DEAL TRANSACTED ON 21 JUL 2020 RUB / USD EX.RATE 71.4045 WITH BNP PARIBAS	12,085,489.000	21 Jul 20				0.00	169,253.88	154,348.52	-14,905.36
FX DEAL TRANSACTED ON 21 JUL 2020 USD / RUB EX.RATE 0.0141223 WITH BNP PARIBAS	-12,085,489.000	21 Jul 20				0.00	-170,674.89	-168,509.33	2,165.56
FX DEAL TRANSACTED ON 24 JUL 2020 RUB / USD EX.RATE 71.402 WITH BNP PARIBAS	12,085,489.000	24 Jul 20				0.00	169,259.81	168,509.33	-750.48
United States dollar - USD									
FX DEAL TRANSACTED ON 01 APR 2020 GBP / USD EX.RATE 0.8046178 WITH BNP PARIBAS	-2,404,868.500	1 Apr 20				0.00	-2,404,868.50	-2,404,868.50	0.00
FX DEAL TRANSACTED ON 01 APR 2020 USD / GBP EX.RATE 1.2434661 WITH BNP PARIBAS	2,406,106.900	1 Apr 20				0.00	2,406,106.90	2,406,106.90	0.00
FX DEAL TRANSACTED ON 01 DEC 2020 GBP / USD EX.RATE 0.7492182 WITH BNP PARIBAS	-3,412,890.800	1 Dec 20				0.00	-3,412,890.80	-3,412,890.80	0.00
FX DEAL TRANSACTED ON 01 DEC 2020 USD / GBP EX.RATE 1.3355829 WITH BNP PARIBAS	3,415,085.480	1 Dec 20				0.00	3,415,085.48	3,415,085.48	0.00
FX DEAL TRANSACTED ON 01 JUL 2020 EUR / USD EX.RATE 0.8878235 WITH BNP PARIBAS	-225,270.000	1 Jul 20				0.00	-225,270.00	-225,270.00	0.00
FX DEAL TRANSACTED ON 01 JUL 2020 USD / EUR EX.RATE 1.128648 WITH BNP PARIBAS	225,729.600	1 Jul 20				0.00	225,729.60	225,729.60	0.00
FX DEAL TRANSACTED ON 01 OCT 2020 GBP / USD EX.RATE 0.7740985 WITH BNP PARIBAS	-2,543,604.020	1 Oct 20				0.00	-2,543,604.02	-2,543,604.02	0.00
FX DEAL TRANSACTED ON 01 OCT 2020 USD / GBP EX.RATE 1.2920197 WITH BNP PARIBAS	2,543,986.790	1 Oct 20				0.00	2,543,986.79	2,543,986.79	0.00
FX DEAL TRANSACTED ON 01 SEP 2020 EUR / USD EX.RATE 0.835425 WITH BNP PARIBAS	-344,734.700	1 Sep 20				0.00	-344,734.70	-344,734.70	0.00

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BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 01 SEP 2020 USD / EUR EX.RATE 1.1977924 WITH BNP PARIBAS	344,964.210	1 Sep 20				0.00	344,964.21	344,964.21	0.00
FX DEAL TRANSACTED ON 02 JUL 2020 EUR / USD EX.RATE 0.8873508 WITH BNP PARIBAS	-338,085.000	2 Jul 20				0.00	-338,085.00	-338,085.00	0.00
FX DEAL TRANSACTED ON 02 JUL 2020 USD / EUR EX.RATE 1.129258 WITH BNP PARIBAS	338,777.400	2 Jul 20				0.00	338,777.40	338,777.40	0.00
FX DEAL TRANSACTED ON 02 MAR 2020 EUR / USD EX.RATE 0.8995791 WITH BNP PARIBAS	-114,497.990	2 Mar 20				0.00	-114,497.99	-114,497.99	0.00
FX DEAL TRANSACTED ON 02 MAR 2020 USD / EUR EX.RATE 1.1136233 WITH BNP PARIBAS	114,703.200	2 Mar 20				0.00	114,703.20	114,703.20	0.00
FX DEAL TRANSACTED ON 02 NOV 2020 GBP / USD EX.RATE 0.7741753 WITH BNP PARIBAS	-2,306,971.020	2 Nov 20				0.00	-2,306,971.02	-2,306,971.02	0.00
FX DEAL TRANSACTED ON 02 NOV 2020 RUB / USD EX.RATE 80.7549 WITH BNP PARIBAS	-106,767.020	2 Nov 20				0.00	-106,767.02	-106,767.02	0.00
FX DEAL TRANSACTED ON 02 NOV 2020 USD / GBP EX.RATE 1.291947 WITH BNP PARIBAS	2,307,417.340	2 Nov 20				0.00	2,307,417.34	2,307,417.34	0.00
FX DEAL TRANSACTED ON 02 NOV 2020 USD / RUB EX.RATE 0.0124281 WITH BNP PARIBAS	107,155.010	2 Nov 20				0.00	107,155.01	107,155.01	0.00
FX DEAL TRANSACTED ON 02 SEP 2020 USD / PEN EX.RATE 0.2831498 WITH BNP PARIBAS	314,684.030	2 Sep 20				0.00	314,684.03	314,684.03	0.00
FX DEAL TRANSACTED ON 03 MAR 2020 AUD / USD EX.RATE 1.5246956 WITH BNP PARIBAS	-28,858.220	3 Mar 20				0.00	-28,858.22	-28,858.22	0.00
FX DEAL TRANSACTED ON 03 MAR 2020 USD / AUD EX.RATE 0.6562983 WITH BNP PARIBAS	28,877.130	3 Mar 20				0.00	28,877.13	28,877.13	0.00
FX DEAL TRANSACTED ON 03 NOV 2020 RUB / USD EX.RATE 79.7211 WITH BNP PARIBAS	-108,151.540	3 Nov 20				0.00	-108,151.54	-108,151.54	0.00
FX DEAL TRANSACTED ON 04 DEC 2020 MXN / USD EX.RATE 19.8305775 WITH BNP PARIBAS	-499,279.460	4 Dec 20				0.00	-499,279.46	-499,279.46	0.00
FX DEAL TRANSACTED ON 04 DEC 2020 USD / MXN EX.RATE 0.050649 WITH BNP PARIBAS	501,476.170	4 Dec 20				0.00	501,476.17	501,476.17	0.00

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BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 04 FEB 2020 PEN / USD EX.RATE 3.355 WITH BNP PARIBAS PARIS	-331,257.700	4 Feb 20				0.00	-331,257.70	-331,257.70	0.00
FX DEAL TRANSACTED ON 04 FEB 2020 USD / PEN EX.RATE 0.2972475 WITH BNP PARIBAS	330,351.820	4 Feb 20				0.00	330,351.82	330,351.82	0.00
FX DEAL TRANSACTED ON 04 MAY 2020 MXN / USD EX.RATE 24.5567355 WITH BNP PARIBAS	-126,686.220	4 May 20				0.00	-126,686.22	-126,686.22	0.00
FX DEAL TRANSACTED ON 04 MAY 2020 USD / MXN EX.RATE 0.0410107 WITH BNP PARIBAS	127,584.330	4 May 20				0.00	127,584.33	127,584.33	0.00
FX DEAL TRANSACTED ON 04 NOV 2020 PLN / USD EX.RATE 3.8761691 WITH BNP PARIBAS	-213,052.000	4 Nov 20				0.00	-213,052.00	-213,052.00	0.00
FX DEAL TRANSACTED ON 04 NOV 2020 USD / PLN EX.RATE 0.257899 WITH BNP PARIBAS	213,052.000	4 Nov 20				0.00	213,052.00	213,052.00	0.00
FX DEAL TRANSACTED ON 05 OCT 2020 EUR / USD EX.RATE 0.8482647 WITH BNP PARIBAS	-365,451.960	5 Oct 20				0.00	-365,451.96	-365,451.96	0.00
FX DEAL TRANSACTED ON 05 OCT 2020 USD / EUR EX.RATE 1.1815123 WITH BNP PARIBAS	366,268.810	5 Oct 20				0.00	366,268.81	366,268.81	0.00
FX DEAL TRANSACTED ON 06 FEB 2020 USD / PEN EX.RATE 0.2964193 WITH BNP PARIBAS	329,431.350	6 Feb 20				0.00	329,431.35	329,431.35	0.00
FX DEAL TRANSACTED ON 06 MAR 2020 PEN / USD EX.RATE 3.472 WITH BNP PARIBAS PARIS	-276,516.410	6 Mar 20				0.00	-276,516.41	-276,516.41	0.00
FX DEAL TRANSACTED ON 06 MAR 2020 USD / PEN EX.RATE 0.2874968 WITH BNP PARIBAS	276,015.580	6 Mar 20				0.00	276,015.58	276,015.58	0.00
FX DEAL TRANSACTED ON 06 NOV 2020 RUB / USD EX.RATE 77.877481 WITH BNP PARIBAS	-71,917.760	6 Nov 20				0.00	-71,917.76	-71,917.76	0.00
FX DEAL TRANSACTED ON 06 NOV 2020 USD / RUB EX.RATE 0.012879 WITH BNP PARIBAS	72,132.180	6 Nov 20				0.00	72,132.18	72,132.18	0.00
FX DEAL TRANSACTED ON 07 DEC 2020 INR / USD EX.RATE 74.425 WITH BNP PARIBAS	-400,000.000	7 Dec 20				0.00	-400,000.00	-400,000.00	0.00
FX DEAL TRANSACTED ON 08 APR 2020 EUR / USD EX.RATE 0.920412 WITH BNP PARIBAS	-564,964.400	8 Apr 20				0.00	-564,964.40	-564,964.40	0.00

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◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANACTED ON 08 APR 2020 USD / EUR EX.RATE 1.089495 WITH BNP PARIBAS	566,537.400	8 Apr 20				0.00	566,537.40	566,537.40	0.00
FX DEAL TRANACTED ON 08 JAN 2020 PEN / USD EX.RATE 3.322 WITH BNP PARIBAS PARIS	-289,002.100	8 Jan 20				0.00	-289,002.10	-289,002.10	0.00
FX DEAL TRANACTED ON 08 JAN 2020 USD / PEN EX.RATE 0.3007881 WITH BNP PARIBAS	288,776.090	8 Jan 20				0.00	288,776.09	288,776.09	0.00
FX DEAL TRANACTED ON 08 JUN 2020 IDR / USD EX.RATE 14197.5 WITH BNP PARIBAS	-725,021.210	8 Jun 20				0.00	-725,021.21	-725,021.21	0.00
FX DEAL TRANACTED ON 08 JUN 2020 USD / IDR EX.RATE 0.0000713 WITH BNP PARIBAS	734,383.660	8 Jun 20				0.00	734,383.66	734,383.66	0.00
FX DEAL TRANACTED ON 08 SEP 2020 PLN / USD EX.RATE 3.7673744 WITH BNP PARIBAS	-505,233.250	8 Sep 20				0.00	-505,233.25	-505,233.25	0.00
FX DEAL TRANACTED ON 08 SEP 2020 USD / PLN EX.RATE 0.2653386 WITH BNP PARIBAS	505,233.250	8 Sep 20				0.00	505,233.25	505,233.25	0.00
FX DEAL TRANACTED ON 09 JAN 2020 EUR / USD EX.RATE 0.9008603 WITH BNP PARIBAS	-554,691.990	9 Jan 20				0.00	-554,691.99	-554,691.99	0.00
FX DEAL TRANACTED ON 09 JAN 2020 EUR / USD EX.RATE 0.9009836 WITH BNP PARIBAS	-277,474.530	9 Jan 20				0.00	-277,474.53	-277,474.53	0.00
FX DEAL TRANACTED ON 09 JAN 2020 USD / EUR EX.RATE 1.1162861 WITH BNP PARIBAS	279,071.530	9 Jan 20				0.00	279,071.53	279,071.53	0.00
FX DEAL TRANACTED ON 09 JAN 2020 USD / EUR EX.RATE 1.1164365 WITH BNP PARIBAS	557,883.320	9 Jan 20				0.00	557,883.32	557,883.32	0.00
FX DEAL TRANACTED ON 09 JUN 2020 RUB / USD EX.RATE 69.149 WITH BNP PARIBAS	-304,697.960	9 Jun 20				0.00	-304,697.96	-304,697.96	0.00
FX DEAL TRANACTED ON 09 JUN 2020 USD / RUB EX.RATE 0.014518 WITH BNP PARIBAS	305,887.910	9 Jun 20				0.00	305,887.91	305,887.91	0.00
FX DEAL TRANACTED ON 09 NOV 2020 MXN / USD EX.RATE 20.3186147 WITH BNP PARIBAS	-672,000.000	9 Nov 20				0.00	-672,000.00	-672,000.00	0.00
FX DEAL TRANACTED ON 10 DEC 2020 USD / RUB EX.RATE 0.0136032 WITH BNP PARIBAS	117,286.590	10 Dec 20				0.00	117,286.59	117,286.59	0.00

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◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 11 DEC 2020 USD / RUB EX.RATE 0.0136531 WITH BNP PARIBAS	76,467.760	11 Dec 20				0.00	76,467.76	76,467.76	0.00
FX DEAL TRANSACTED ON 12 NOV 2020 RUB / USD EX.RATE 76.946 WITH BNP PARIBAS	-72,788.370	12 Nov 20				0.00	-72,788.37	-72,788.37	0.00
FX DEAL TRANSACTED ON 13 AUG 2020 USD / RUB EX.RATE 0.0136111 WITH BNP PARIBAS	101,106.390	13 Aug 20				0.00	101,106.39	101,106.39	0.00
FX DEAL TRANSACTED ON 13 JAN 2020 USD / PEN EX.RATE 0.2996883 WITH BNP PARIBAS	287,720.260	13 Jan 20				0.00	287,720.26	287,720.26	0.00
FX DEAL TRANSACTED ON 13 MAR 2020 EUR / USD EX.RATE 0.8951049 WITH BNP PARIBAS	-91,609.380	13 Mar 20				0.00	-91,609.38	-91,609.38	0.00
FX DEAL TRANSACTED ON 13 MAR 2020 USD / EUR EX.RATE 1.1182859 WITH BNP PARIBAS	91,699.440	13 Mar 20				0.00	91,699.44	91,699.44	0.00
FX DEAL TRANSACTED ON 14 SEP 2020 USD / IDR EX.RATE 0.0000668 WITH BNP PARIBAS	687,424.110	14 Sep 20				0.00	687,424.11	687,424.11	0.00
FX DEAL TRANSACTED ON 15 JUL 2020 EUR / USD EX.RATE 0.8742483 WITH BNP PARIBAS	-4,872,757.550	15 Jul 20				0.00	-4,872,757.55	-4,872,757.55	0.00
FX DEAL TRANSACTED ON 15 JUN 2020 IDR / USD EX.RATE 14228.0 WITH BNP PARIBAS	-723,467.010	15 Jun 20				0.00	-723,467.01	-723,467.01	0.00
FX DEAL TRANSACTED ON 15 JUN 2020 RUB / USD EX.RATE 70.55517 WITH BNP PARIBAS	-28,025.880	15 Jun 20				0.00	-28,025.88	-28,025.88	0.00
FX DEAL TRANSACTED ON 15 JUN 2020 USD / RUB EX.RATE 0.0142237 WITH BNP PARIBAS	28,125.530	15 Jun 20				0.00	28,125.53	28,125.53	0.00
FX DEAL TRANSACTED ON 15 OCT 2020 USD / RUB EX.RATE 0.0128039 WITH BNP PARIBAS	154,741.400	15 Oct 20				0.00	154,741.40	154,741.40	0.00
FX DEAL TRANSACTED ON 16 JUL 2020 EUR / USD EX.RATE 0.8779758 WITH BNP PARIBAS	-4,919,270.170	16 Jul 20				0.00	-4,919,270.17	-4,919,270.17	0.00
FX DEAL TRANSACTED ON 16 JUL 2020 USD / EUR EX.RATE 1.1385526 WITH BNP PARIBAS	4,917,408.680	16 Jul 20				0.00	4,917,408.68	4,917,408.68	0.00
FX DEAL TRANSACTED ON 16 JUL 2020 USD / RUB EX.RATE 0.014027 WITH BNP PARIBAS	323,278.750	16 Jul 20				0.00	323,278.75	323,278.75	0.00

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◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 16 JUN 2020 RUB / USD EX.RATE 69.7781 WITH BNP PARIBAS	-301,950.880	16 Jun 20				0.00	-301,950.88	-301,950.88	0.00
FX DEAL TRANSACTED ON 17 JUL 2020 EUR / USD EX.RATE 0.8752397 WITH BNP PARIBAS	-2,485,033.640	17 Jul 20				0.00	-2,485,033.64	-2,485,033.64	0.00
FX DEAL TRANSACTED ON 17 JUL 2020 USD / EUR EX.RATE 1.1421633 WITH BNP PARIBAS	2,484,205.180	17 Jul 20				0.00	2,484,205.18	2,484,205.18	0.00
FX DEAL TRANSACTED ON 17 JUN 2020 RUB / USD EX.RATE 70.1223 WITH BNP PARIBAS	-105,932.860	17 Jun 20				0.00	-105,932.86	-105,932.86	0.00
FX DEAL TRANSACTED ON 17 JUN 2020 USD / RUB EX.RATE 0.0143514 WITH BNP PARIBAS	106,605.590	17 Jun 20				0.00	106,605.59	106,605.59	0.00
FX DEAL TRANSACTED ON 18 JUN 2020 RUB / USD EX.RATE 69.2521 WITH BNP PARIBAS	-28,553.230	18 Jun 20				0.00	-28,553.23	-28,553.23	0.00
FX DEAL TRANSACTED ON 18 MAR 2020 EUR / USD EX.RATE 0.9109766 WITH BNP PARIBAS	-153,681.220	18 Mar 20				0.00	-153,681.22	-153,681.22	0.00
FX DEAL TRANSACTED ON 18 MAR 2020 USD / EUR EX.RATE 1.098598 WITH BNP PARIBAS	153,803.720	18 Mar 20				0.00	153,803.72	153,803.72	0.00
FX DEAL TRANSACTED ON 19 JUN 2020 RUB / USD EX.RATE 69.4398 WITH BNP PARIBAS	-106,974.040	19 Jun 20				0.00	-106,974.04	-106,974.04	0.00
FX DEAL TRANSACTED ON 20 JUL 2020 EUR / USD EX.RATE 0.8726859 WITH BNP PARIBAS	-2,806,278.730	20 Jul 20				0.00	-2,806,278.73	-2,806,278.73	0.00
FX DEAL TRANSACTED ON 20 JUL 2020 USD / EUR EX.RATE 1.1455225 WITH BNP PARIBAS	2,805,384.600	20 Jul 20				0.00	2,805,384.60	2,805,384.60	0.00
FX DEAL TRANSACTED ON 20 MAR 2020 EUR / USD EX.RATE 0.9301272 WITH BNP PARIBAS	-559,063.340	20 Mar 20				0.00	-559,063.34	-559,063.34	0.00
FX DEAL TRANSACTED ON 20 MAR 2020 USD / EUR EX.RATE 1.0746279 WITH BNP PARIBAS	558,806.510	20 Mar 20				0.00	558,806.51	558,806.51	0.00
FX DEAL TRANSACTED ON 21 APR 2020 PEN / USD EX.RATE 3.401 WITH BNP PARIBAS PARIS	-282,289.030	21 Apr 20				0.00	-282,289.03	-282,289.03	0.00
FX DEAL TRANSACTED ON 21 JUL 2020 RUB / USD EX.RATE 71.4045 WITH BNP PARIBAS	-169,253.880	21 Jul 20				0.00	-169,253.88	-169,253.88	0.00

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◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 21 JUL 2020 USD / RUB EX.RATE 0.0141223 WITH BNP PARIBAS	170,674.890	21 Jul 20				0.00	170,674.89	170,674.89	0.00
FX DEAL TRANSACTED ON 21 OCT 2020 PEN / USD EX.RATE 3.5984 WITH BNP PARIBAS	-308,851.040	21 Oct 20				0.00	-308,851.04	-308,851.04	0.00
FX DEAL TRANSACTED ON 22 OCT 2020 EUR / USD EX.RATE 0.8451167 WITH BNP PARIBAS	-2,013,922.990	22 Oct 20				0.00	-2,013,922.99	-2,013,922.99	0.00
FX DEAL TRANSACTED ON 22 OCT 2020 USD / EUR EX.RATE 1.1829992 WITH BNP PARIBAS	2,013,464.640	22 Oct 20				0.00	2,013,464.64	2,013,464.64	0.00
FX DEAL TRANSACTED ON 24 JUL 2020 RUB / USD EX.RATE 71.402 WITH BNP PARIBAS	-169,259.810	24 Jul 20				0.00	-169,259.81	-169,259.81	0.00
FX DEAL TRANSACTED ON 26 FEB 2020 EUR / USD EX.RATE 0.9186239 WITH BNP PARIBAS	-113,212.820	26 Feb 20				0.00	-113,212.82	-113,212.82	0.00
FX DEAL TRANSACTED ON 26 FEB 2020 USD / EUR EX.RATE 1.0889141 WITH BNP PARIBAS	113,247.070	26 Feb 20				0.00	113,247.07	113,247.07	0.00
FX DEAL TRANSACTED ON 26 JUN 2020 EUR / USD EX.RATE 0.8907565 WITH BNP PARIBAS	-973,329.920	26 Jun 20				0.00	-973,329.92	-973,329.92	0.00
FX DEAL TRANSACTED ON 26 JUN 2020 USD / EUR EX.RATE 1.1225486 WITH BNP PARIBAS	973,249.640	26 Jun 20				0.00	973,249.64	973,249.64	0.00
FX DEAL TRANSACTED ON 26 MAR 2020 GBP / USD EX.RATE 0.818664 WITH BNP PARIBAS	-453,177.390	26 Mar 20				0.00	-453,177.39	-453,177.39	0.00
FX DEAL TRANSACTED ON 26 MAY 2020 BRL / USD EX.RATE 5.35845 WITH BNP PARIBAS	-188,510.720	26 May 20				0.00	-188,510.72	-188,510.72	0.00
FX DEAL TRANSACTED ON 26 MAY 2020 USD / BRL EX.RATE 0.1869159 WITH BNP PARIBAS	188,808.460	26 May 20				0.00	188,808.46	188,808.46	0.00
FX DEAL TRANSACTED ON 27 AUG 2020 PEN / USD EX.RATE 3.5561 WITH BNP PARIBAS	-312,524.840	27 Aug 20				0.00	-312,524.84	-312,524.84	0.00
FX DEAL TRANSACTED ON 27 AUG 2020 USD / PEN EX.RATE 0.2809857 WITH BNP PARIBAS	312,278.960	27 Aug 20				0.00	312,278.96	312,278.96	0.00
FX DEAL TRANSACTED ON 27 JAN 2020 PEN / USD EX.RATE 3.333 WITH BNP PARIBAS PARIS	-288,048.300	27 Jan 20				0.00	-288,048.30	-288,048.30	0.00

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◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 27 JAN 2020 USD / PEN EX.RATE 0.2996614 WITH BNP PARIBAS	287,694.400	27 Jan 20				0.00	287,694.40	287,694.40	0.00
FX DEAL TRANSACTED ON 27 MAR 2020 EUR / USD EX.RATE 0.9108742 WITH BNP PARIBAS	-353,506.540	27 Mar 20				0.00	-353,506.54	-353,506.54	0.00
FX DEAL TRANSACTED ON 27 MAR 2020 USD / EUR EX.RATE 1.0976669 WITH BNP PARIBAS	353,448.740	27 Mar 20				0.00	353,448.74	353,448.74	0.00
FX DEAL TRANSACTED ON 28 APR 2020 PEN / USD EX.RATE 3.3823 WITH BNP PARIBAS	-328,583.980	28 Apr 20				0.00	-328,583.98	-328,583.98	0.00
FX DEAL TRANSACTED ON 29 JUN 2020 EUR / USD EX.RATE 0.8901549 WITH BNP PARIBAS	-224,680.000	29 Jun 20				0.00	-224,680.00	-224,680.00	0.00
FX DEAL TRANSACTED ON 29 JUN 2020 USD / EUR EX.RATE 1.125715 WITH BNP PARIBAS	225,143.000	29 Jun 20				0.00	225,143.00	225,143.00	0.00
FX DEAL TRANSACTED ON 29 MAY 2020 BRL / USD EX.RATE 5.4263 WITH BNP PARIBAS	-186,153.600	29 May 20				0.00	-186,153.60	-186,153.60	0.00
FX DEAL TRANSACTED ON 30 JUN 2020 EUR / USD EX.RATE 0.8914245 WITH BNP PARIBAS	-224,360.000	30 Jun 20				0.00	-224,360.00	-224,360.00	0.00
FX DEAL TRANSACTED ON 30 JUN 2020 USD / BRL EX.RATE 0.182615 WITH BNP PARIBAS	184,464.070	30 Jun 20				0.00	184,464.07	184,464.07	0.00
FX DEAL TRANSACTED ON 30 JUN 2020 USD / EUR EX.RATE 1.124117 WITH BNP PARIBAS	224,823.400	30 Jun 20				0.00	224,823.40	224,823.40	0.00
FX DEAL TRANSACTED ON 30 MAR 2020 EUR / USD EX.RATE 0.9035854 WITH BNP PARIBAS	-210,273.420	30 Mar 20				0.00	-210,273.42	-210,273.42	0.00
FX DEAL TRANSACTED ON 30 MAR 2020 USD / EUR EX.RATE 1.1084799 WITH BNP PARIBAS	210,611.180	30 Mar 20				0.00	210,611.18	210,611.18	0.00
FX DEAL TRANSACTED ON 31 MAR 2020 EUR / USD EX.RATE 0.9119803 WITH BNP PARIBAS	-210,530.860	31 Mar 20				0.00	-210,530.86	-210,530.86	0.00
FX DEAL TRANSACTED ON 31 MAR 2020 USD / EUR EX.RATE 1.0979587 WITH BNP PARIBAS	210,808.070	31 Mar 20				0.00	210,808.07	210,808.07	0.00
Total BNP PARIBAS PARIS							.000.00	12,265.92	12,265.92

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◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
Cash and Cash Equivalents									
Brazilian real - BRL									
FX DEAL TRANSACTED ON 04 MAR 2020 USD / BRL EX.RATE 0.2179077 WITH CITIBANK N.A.	-487,224.750	4 Mar 20				0.00	-106,170.00	-93,095.53	13,074.47
FX DEAL TRANSACTED ON 28 JUL 2020 BRL / USD EX.RATE 5.19025 WITH CITIBANK N.A.	1,010,125.270	28 Jul 20				0.00	194,619.77	188,292.86	-6,326.91
FX DEAL TRANSACTED ON 28 JUL 2020 USD / BRL EX.RATE 0.192864 WITH CITIBANK N.A.	-1,010,125.270	28 Jul 20				0.00	-194,816.83	-189,490.27	5,326.56
FX DEAL TRANSACTED ON 31 AUG 2020 USD / BRL EX.RATE 0.1827719 WITH CITIBANK N.A.	-1,010,125.270	31 Aug 20				0.00	-184,622.53	-188,292.86	-3,670.33
FX DEAL TRANSACTED ON 31 JAN 2020 USD / BRL EX.RATE 0.2342195 WITH CITIBANK N.A.	-11,244,096.000	31 Jan 20				0.00	-2,633,586.13	-2,652,879.24	-19,293.11
FX DEAL TRANSACTED ON 31 JUL 2020 BRL / USD EX.RATE 5.2033 WITH CITIBANK N.A.	1,010,125.270	31 Jul 20				0.00	194,131.66	189,490.27	-4,641.39
FX DEAL TRANSACTED ON 31 MAR 2020 BRL / USD EX.RATE 5.1987 WITH CITIBANK N.A.	487,224.750	31 Mar 20				0.00	93,720.50	93,095.53	-624.97
British pound sterling - GBP									
FX DEAL TRANSACTED ON 01 JUL 2020 GBP / USD EX.RATE 0.8060467 WITH CITIBANK N.A.	2,049,000.000	1 Jul 20				0.00	2,542,036.32	2,552,644.40	10,608.08
FX DEAL TRANSACTED ON 01 JUL 2020 USD / GBP EX.RATE 1.2408836 WITH CITIBANK N.A.	-2,049,000.000	1 Jul 20				0.00	-2,542,570.50	-2,670,051.95	-127,481.45
FX DEAL TRANSACTED ON 01 MAY 2020 GBP / USD EX.RATE 0.7965798 WITH CITIBANK N.A.	1,987,000.000	1 May 20				0.00	2,494,414.23	2,492,194.80	-2,219.43
FX DEAL TRANSACTED ON 01 MAY 2020 USD / GBP EX.RATE 1.2554956 WITH CITIBANK N.A.	-1,987,000.000	1 May 20				0.00	-2,494,669.76	-2,480,372.35	14,297.41
FX DEAL TRANSACTED ON 03 AUG 2020 GBP / USD EX.RATE 0.7673552 WITH CITIBANK N.A.	2,067,000.000	3 Aug 20				0.00	2,693,667.89	2,693,507.75	-160.14

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Series of Non-Security Transactions with Same Party in Excess of 5%

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CITIBANK N.A.									
FX DEAL TRANSACTED ON 03 AUG 2020 USD / GBP EX.RATE 1.3033627 WITH CITIBANK N.A.	-2,067,000.000	3 Aug 20				0.00	-2,694,050.70	-2,779,598.42	-85,547.72
FX DEAL TRANSACTED ON 10 MAR 2020 GBP / USD EX.RATE 0.7671168 WITH CITIBANK N.A.	164,000.000	10 Mar 20				0.00	213,787.51	212,191.41	-1,596.10
FX DEAL TRANSACTED ON 10 MAR 2020 USD / GBP EX.RATE 1.3040215 WITH CITIBANK N.A.	-164,000.000	10 Mar 20				0.00	-213,859.53	-203,761.82	10,097.71
FX DEAL TRANSACTED ON 24 JAN 2020 GBP / USD EX.RATE 0.764456 WITH CITIBANK N.A.	206,000.000	24 Jan 20				0.00	269,472.66	269,200.81	-271.85
FX DEAL TRANSACTED ON 24 JAN 2020 USD / GBP EX.RATE 1.3084191 WITH CITIBANK N.A.	-206,000.000	24 Jan 20				0.00	-269,534.33	-268,078.13	1,456.20
FX DEAL TRANSACTED ON 31 JAN 2020 GBP / USD EX.RATE 0.7610871 WITH CITIBANK N.A.	2,262,000.000	31 Jan 20				0.00	2,972,064.42	2,943,654.01	-28,410.41
FX DEAL TRANSACTED ON 31 JAN 2020 USD / GBP EX.RATE 1.3148773 WITH CITIBANK N.A.	-2,262,000.000	31 Jan 20				0.00	-2,974,252.45	-2,883,145.43	91,107.02
Colombian peso - COP									
FX DEAL TRANSACTED ON 02 DEC 2020 COP / USD EX.RATE 3533.21 WITH CITIBANK N.A.	4,180,941,485.840	2 Dec 20				0.00	1,183,326.63	1,200,571.29	17,244.66
FX DEAL TRANSACTED ON 03 JUN 2020 COP / USD EX.RATE 3597.6 WITH CITIBANK N.A.	4,180,941,485.840	3 Jun 20				0.00	1,162,147.40	1,153,363.17	-8,784.23
FX DEAL TRANSACTED ON 03 JUN 2020 USD / COP EX.RATE 0.000279 WITH CITIBANK N.A.	-4,180,941,485.840	3 Jun 20				0.00	-1,166,557.33	-1,161,976.22	4,581.11
FX DEAL TRANSACTED ON 13 NOV 2020 COP / USD EX.RATE 3668.25 WITH CITIBANK N.A.	4,180,941,485.840	13 Nov 20				0.00	1,139,764.60	1,216,014.37	76,249.77
FX DEAL TRANSACTED ON 13 NOV 2020 USD / COP EX.RATE 0.0002747 WITH CITIBANK N.A.	-4,180,941,485.840	13 Nov 20				0.00	-1,148,610.30	-1,200,571.29	-51,960.99
FX DEAL TRANSACTED ON 15 JUL 2020 USD / COP EX.RATE 0.0002769 WITH CITIBANK N.A.	-4,180,941,485.840	15 Jul 20				0.00	-1,157,639.25	-1,153,363.17	4,276.08
FX DEAL TRANSACTED ON 20 APR 2020 COP / USD EX.RATE 3997.8 WITH CITIBANK N.A.	4,180,941,485.840	20 Apr 20				0.00	1,045,810.57	1,161,976.22	116,165.65

NOTE: TRANSACTIONS ARE BASED ON THE 2019-12-31 VALUE (INCLUDING ACCRUALS) OF 1,907,932,852.33

◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 20 APR 2020 USD / COP EX.RATE 0.0002511 WITH CITIBANK N.A.	-4,180,941,485.840	20 Apr 20				0.00	-1,049,696.58	-1,039,284.17	10,412.41
FX DEAL TRANSACTED ON 29 JAN 2020 COP / USD EX.RATE 3416.5 WITH CITIBANK N.A.	4,180,941,485.840	29 Jan 20				0.00	1,223,749.89	1,039,284.17	-184,465.72
FX DEAL TRANSACTED ON 29 JAN 2020 USD / COP EX.RATE 0.000294 WITH CITIBANK N.A.	-4,180,941,485.840	29 Jan 20				0.00	-1,229,327.11	-1,235,889.93	-6,562.82
Euro - EUR									
FX DEAL TRANSACTED ON 03 AUG 2020 EUR / USD EX.RATE 0.8527284 WITH CITIBANK N.A.	430,000.000	3 Aug 20				0.00	504,263.75	504,734.05	470.30
FX DEAL TRANSACTED ON 03 AUG 2020 USD / EUR EX.RATE 1.1734122 WITH CITIBANK N.A.	-430,000.000	3 Aug 20				0.00	-504,567.25	-514,430.56	-9,863.31
FX DEAL TRANSACTED ON 04 MAY 2020 EUR / USD EX.RATE 0.9146693 WITH CITIBANK N.A.	129,000.000	4 May 20				0.00	141,034.58	140,822.85	-211.73
FX DEAL TRANSACTED ON 04 MAY 2020 USD / EUR EX.RATE 1.0938786 WITH CITIBANK N.A.	-129,000.000	4 May 20				0.00	-141,110.34	-143,673.76	-2,563.42
FX DEAL TRANSACTED ON 10 MAR 2020 EUR / USD EX.RATE 0.8799783 WITH CITIBANK N.A.	309,000.000	10 Mar 20				0.00	351,145.00	350,545.06	-599.94
FX DEAL TRANSACTED ON 10 MAR 2020 USD / EUR EX.RATE 1.1376144 WITH CITIBANK N.A.	-309,000.000	10 Mar 20				0.00	-351,522.85	-337,551.64	13,971.21
FX DEAL TRANSACTED ON 13 JAN 2020 USD / EUR EX.RATE 1.1192121 WITH CITIBANK N.A.	-695,131.870	13 Jan 20				0.00	-778,000.00	-766,313.42	11,686.58
FX DEAL TRANSACTED ON 15 JUN 2020 EUR / USD EX.RATE 0.8873587 WITH CITIBANK N.A.	2,313,518.870	15 Jun 20				0.00	2,607,196.96	2,587,323.98	-19,872.98
FX DEAL TRANSACTED ON 15 JUN 2020 USD / EUR EX.RATE 1.1293995 WITH CITIBANK N.A.	-2,313,518.870	15 Jun 20				0.00	-2,612,887.06	-2,708,089.71	-95,202.65
FX DEAL TRANSACTED ON 16 DEC 2020 EUR / USD EX.RATE 0.8221048 WITH CITIBANK N.A.	2,313,518.870	16 Dec 20				0.00	2,814,141.22	2,815,205.70	1,064.48
FX DEAL TRANSACTED ON 16 DEC 2020 USD / EUR EX.RATE 1.2195543 WITH CITIBANK N.A.	-2,313,518.870	16 Dec 20				0.00	-2,821,461.89	-2,835,791.04	-14,329.15

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◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 17 FEB 2020 EUR / USD EX.RATE 0.9220806 WITH CITIBANK N.A.	1,744,000.000	17 Feb 20				0.00	1,891,374.80	1,888,839.21	-2,535.59
FX DEAL TRANSACTED ON 17 FEB 2020 USD / EUR EX.RATE 1.085432 WITH CITIBANK N.A.	-1,744,000.000	17 Feb 20				0.00	-1,892,993.41	-1,941,333.65	-48,340.24
FX DEAL TRANSACTED ON 17 MAR 2020 EUR / USD EX.RATE 0.9103323 WITH CITIBANK N.A.	109,000.000	17 Mar 20				0.00	119,736.50	119,594.81	-141.69
FX DEAL TRANSACTED ON 17 MAR 2020 USD / EUR EX.RATE 1.100675 WITH CITIBANK N.A.	-109,000.000	17 Mar 20				0.00	-119,973.58	-119,071.61	901.97
FX DEAL TRANSACTED ON 17 SEP 2020 EUR / USD EX.RATE 0.8441027 WITH CITIBANK N.A.	2,313,518.870	17 Sep 20				0.00	2,740,802.67	2,708,089.71	-32,712.96
FX DEAL TRANSACTED ON 17 SEP 2020 USD / EUR EX.RATE 1.1869674 WITH CITIBANK N.A.	-2,313,518.870	17 Sep 20				0.00	-2,746,071.48	-2,815,205.70	-69,134.22
FX DEAL TRANSACTED ON 20 MAR 2020 EUR / USD EX.RATE 0.9325487 WITH CITIBANK N.A.	2,313,518.870	20 Mar 20				0.00	2,480,855.69	2,550,423.36	69,567.67
FX DEAL TRANSACTED ON 20 MAR 2020 USD / EUR EX.RATE 1.073669 WITH CITIBANK N.A.	-2,313,518.870	20 Mar 20				0.00	-2,483,953.49	-2,507,970.34	-24,016.85
FX DEAL TRANSACTED ON 21 FEB 2020 EUR / USD EX.RATE 0.9262565 WITH CITIBANK N.A.	114,000.000	21 Feb 20				0.00	123,076.06	123,712.80	636.74
FX DEAL TRANSACTED ON 21 FEB 2020 USD / EUR EX.RATE 1.0801411 WITH CITIBANK N.A.	-114,000.000	21 Feb 20				0.00	-123,136.09	-126,899.10	-3,763.01
FX DEAL TRANSACTED ON 22 JAN 2020 USD / EUR EX.RATE 1.1116129 WITH CITIBANK N.A.	-620,000.000	22 Jan 20				0.00	-689,200.00	-683,488.04	5,711.96
FX DEAL TRANSACTED ON 23 APR 2020 EUR / USD EX.RATE 0.9247358 WITH CITIBANK N.A.	2,313,518.870	23 Apr 20				0.00	2,501,816.17	2,507,970.34	6,154.17
FX DEAL TRANSACTED ON 23 APR 2020 USD / EUR EX.RATE 1.0826494 WITH CITIBANK N.A.	-2,313,518.870	23 Apr 20				0.00	-2,504,729.82	-2,587,323.98	-82,594.16
FX DEAL TRANSACTED ON 24 FEB 2020 EUR / USD EX.RATE 0.9247408 WITH CITIBANK N.A.	426,000.000	24 Feb 20				0.00	460,669.63	462,486.94	1,817.31
FX DEAL TRANSACTED ON 24 FEB 2020 USD / EUR EX.RATE 1.0818493 WITH CITIBANK N.A.	-426,000.000	24 Feb 20				0.00	-460,867.80	-474,201.91	-13,334.11

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◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 27 FEB 2020 EUR / USD EX.RATE 0.9138262 WITH CITIBANK N.A.	10,147,000.000	27 Feb 20				0.00	11,103,862.10	11,295,133.36	191,271.26
FX DEAL TRANSACTED ON 27 FEB 2020 USD / EUR EX.RATE 1.096308 WITH CITIBANK N.A.	-10,147,000.000	27 Feb 20				0.00	-11,124,237.28	-11,084,584.00	39,653.28
FX DEAL TRANSACTED ON 31 MAR 2020 EUR / USD EX.RATE 0.9098188 WITH CITIBANK N.A.	583,793.880	31 Mar 20				0.00	641,659.53	637,736.50	-3,923.03
Hungarian forint - HUF									
FX DEAL TRANSACTED ON 07 OCT 2020 HUF / USD EX.RATE 306.229 WITH CITIBANK N.A.	35,252,000.000	7 Oct 20				0.00	115,116.47	115,525.82	409.35
FX DEAL TRANSACTED ON 07 OCT 2020 USD / HUF EX.RATE 0.0032612 WITH CITIBANK N.A.	-35,252,000.000	7 Oct 20				0.00	-114,963.03	-118,924.55	-3,961.52
FX DEAL TRANSACTED ON 08 APR 2020 HUF / USD EX.RATE 329.93181 WITH CITIBANK N.A.	46,050,000.000	8 Apr 20				0.00	139,574.30	139,394.00	-180.30
FX DEAL TRANSACTED ON 08 APR 2020 USD / HUF EX.RATE 0.003026 WITH CITIBANK N.A.	-46,050,000.000	8 Apr 20				0.00	-139,347.83	-146,657.99	-7,310.16
FX DEAL TRANSACTED ON 19 MAR 2020 HUF / USD EX.RATE 330.8 WITH CITIBANK N.A.	3,751,000.000	19 Mar 20				0.00	11,339.18	11,354.33	15.15
FX DEAL TRANSACTED ON 19 MAR 2020 USD / HUF EX.RATE 0.0030214 WITH CITIBANK N.A.	-3,751,000.000	19 Mar 20				0.00	-11,333.31	-11,259.21	74.10
FX DEAL TRANSACTED ON 24 MAR 2020 HUF / USD EX.RATE 329.9107 WITH CITIBANK N.A.	10,765,000.000	24 Mar 20				0.00	32,630.04	32,585.81	-44.23
FX DEAL TRANSACTED ON 24 MAR 2020 USD / HUF EX.RATE 0.0030303 WITH CITIBANK N.A.	-10,765,000.000	24 Mar 20				0.00	-32,621.29	-32,750.31	-129.02
FX DEAL TRANSACTED ON 25 JUN 2020 USD / HUF EX.RATE 0.0031736 WITH CITIBANK N.A.	-13,078,000.000	25 Jun 20				0.00	-41,504.51	-41,465.25	39.26
Indonesian rupiah - IDR									
FX DEAL TRANSACTED ON 15 JUN 2020 USD / IDR EX.RATE 0.0000703 WITH CITIBANK N.A.	-27,081,572,600.000	15 Jun 20				0.00	-1,903,399.82	-1,919,998.06	-16,598.24

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◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 16 MAR 2020 IDR / USD EX.RATE 14818.0 WITH CITIBANK N.A.	27,081,572,600.000	16 Mar 20				0.00	1,827,613.21	1,785,205.84	-42,407.37
FX DEAL TRANSACTED ON 20 FEB 2020 IDR / USD EX.RATE 13946.0 WITH CITIBANK N.A.	27,081,572,600.000	20 Feb 20				0.00	1,941,888.18	1,919,998.06	-21,890.12
FX DEAL TRANSACTED ON 20 FEB 2020 USD / IDR EX.RATE 0.0000724 WITH CITIBANK N.A.	-27,081,572,600.000	20 Feb 20				0.00	-1,959,592.81	-1,785,205.84	174,386.97
Japanese yen - JPY									
FX DEAL TRANSACTED ON 13 MAR 2020 JPY / USD EX.RATE 106.9973 WITH CITIBANK N.A.	117,395,901.000	13 Mar 20				0.00	1,097,185.64	1,072,353.52	-24,832.12
FX DEAL TRANSACTED ON 15 JUN 2020 JPY / USD EX.RATE 107.349 WITH CITIBANK N.A.	638,351,087.000	15 Jun 20				0.00	5,946,502.41	5,967,292.24	20,789.83
FX DEAL TRANSACTED ON 15 JUN 2020 USD / JPY EX.RATE 0.00933 WITH CITIBANK N.A.	-638,351,087.000	15 Jun 20				0.00	-5,955,797.09	-6,080,402.79	-124,605.70
FX DEAL TRANSACTED ON 16 DEC 2020 JPY / USD EX.RATE 103.646 WITH CITIBANK N.A.	638,351,087.000	16 Dec 20				0.00	6,158,955.36	6,155,451.40	-3,503.96
FX DEAL TRANSACTED ON 16 DEC 2020 USD / JPY EX.RATE 0.0096631 WITH CITIBANK N.A.	-638,351,087.000	16 Dec 20				0.00	-6,168,453.89	-6,188,404.22	-19,950.33
FX DEAL TRANSACTED ON 16 MAR 2020 JPY / USD EX.RATE 106.01531 WITH CITIBANK N.A.	63,143,601.000	16 Mar 20				0.00	595,608.32	576,785.58	-18,822.74
FX DEAL TRANSACTED ON 17 SEP 2020 JPY / USD EX.RATE 104.695 WITH CITIBANK N.A.	638,351,087.000	17 Sep 20				0.00	6,097,245.21	6,080,402.79	-16,842.42
FX DEAL TRANSACTED ON 17 SEP 2020 USD / JPY EX.RATE 0.0095626 WITH CITIBANK N.A.	-638,351,087.000	17 Sep 20				0.00	-6,104,295.51	-6,155,451.40	-51,155.89
FX DEAL TRANSACTED ON 20 MAR 2020 JPY / USD EX.RATE 111.106 WITH CITIBANK N.A.	638,351,087.000	20 Mar 20				0.00	5,745,424.07	5,831,021.58	85,597.51
FX DEAL TRANSACTED ON 20 MAR 2020 USD / JPY EX.RATE 0.009015 WITH CITIBANK N.A.	-638,351,087.000	20 Mar 20				0.00	-5,754,726.96	-5,955,045.36	-200,318.40
FX DEAL TRANSACTED ON 23 APR 2020 JPY / USD EX.RATE 107.662 WITH CITIBANK N.A.	638,351,087.000	23 Apr 20				0.00	5,929,214.46	5,955,045.36	25,830.90

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Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 23 APR 2020 USD / JPY EX.RATE 0.0092969 WITH CITIBANK N.A.	-638,351,087.000	23 Apr 20				0.00	-5,934,671.65	-5,967,292.24	-32,620.59
Mexican peso - MXN									
FX DEAL TRANSACTED ON 04 JUN 2020 MXN / USD EX.RATE 22.1895 WITH CITIBANK N.A.	5,500,000.000	4 Jun 20				0.00	247,864.98	261,786.34	13,921.36
FX DEAL TRANSACTED ON 04 JUN 2020 USD / MXN EX.RATE 0.0456517 WITH CITIBANK N.A.	-5,500,000.000	4 Jun 20				0.00	-251,084.23	-246,645.07	4,439.16
FX DEAL TRANSACTED ON 20 NOV 2020 MXN / USD EX.RATE 20.4283 WITH CITIBANK N.A.	5,500,000.000	20 Nov 20				0.00	269,234.35	273,504.74	4,270.39
FX DEAL TRANSACTED ON 20 NOV 2020 USD / MXN EX.RATE 0.0495479 WITH CITIBANK N.A.	-5,500,000.000	20 Nov 20				0.00	-272,513.32	-278,375.30	-5,861.98
New Israeli shekel - ILS									
FX DEAL TRANSACTED ON 15 APR 2020 ILS / USD EX.RATE 3.58917 WITH CITIBANK N.A.	469,000.000	15 Apr 20				0.00	130,670.88	134,312.76	3,641.88
FX DEAL TRANSACTED ON 15 APR 2020 USD / ILS EX.RATE 0.2777886 WITH CITIBANK N.A.	-469,000.000	15 Apr 20				0.00	-130,282.85	-130,012.34	270.51
Peruvian nuevo sol - PEN									
FX DEAL TRANSACTED ON 02 SEP 2020 PEN / USD EX.RATE 3.5317 WITH CITIBANK N.A.	1,111,369.600	2 Sep 20				0.00	314,684.03	314,114.81	-569.22
FX DEAL TRANSACTED ON 04 NOV 2020 USD / PEN EX.RATE 0.2779631 WITH CITIBANK N.A.	-1,281,510.460	4 Nov 20				0.00	-356,212.60	-356,842.45	-629.85
FX DEAL TRANSACTED ON 05 MAR 2020 PEN / USD EX.RATE 3.4598 WITH CITIBANK N.A.	1,281,510.460	5 Mar 20				0.00	370,400.16	366,192.93	-4,207.23
FX DEAL TRANSACTED ON 05 MAR 2020 USD / PEN EX.RATE 0.2876208 WITH CITIBANK N.A.	-1,281,510.460	5 Mar 20				0.00	-368,589.06	-361,233.08	7,355.98

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 05 OCT 2020 PEN / USD EX.RATE 3.5939 WITH CITIBANK N.A.	1,281,510.460	5 Oct 20				0.00	356,579.33	356,842.45	263.12
FX DEAL TRANSACTED ON 05 OCT 2020 USD / PEN EX.RATE 0.2780326 WITH CITIBANK N.A.	-1,281,510.460	5 Oct 20				0.00	-356,301.74	-354,359.55	1,942.19
FX DEAL TRANSACTED ON 06 FEB 2020 PEN / USD EX.RATE 3.3736 WITH CITIBANK N.A.	1,111,369.600	6 Feb 20				0.00	329,431.35	327,992.45	-1,438.90
FX DEAL TRANSACTED ON 07 APR 2020 PEN / USD EX.RATE 3.3577 WITH CITIBANK N.A.	960,064.980	7 Apr 20				0.00	285,929.35	284,885.75	-1,043.60
FX DEAL TRANSACTED ON 07 APR 2020 USD / PEN EX.RATE 0.2969738 WITH CITIBANK N.A.	-960,064.980	7 Apr 20				0.00	-285,114.18	-278,158.77	6,955.41
FX DEAL TRANSACTED ON 10 MAR 2020 USD / PEN EX.RATE 0.2852741 WITH CITIBANK N.A.	-1,281,510.460	10 Mar 20				0.00	-365,581.81	-366,192.93	-611.12
FX DEAL TRANSACTED ON 13 JAN 2020 PEN / USD EX.RATE 3.3368 WITH CITIBANK N.A.	960,064.980	13 Jan 20				0.00	287,720.26	288,515.74	795.48
FX DEAL TRANSACTED ON 15 JAN 2020 PEN / USD EX.RATE 3.3246 WITH CITIBANK N.A.	1,281,510.460	15 Jan 20				0.00	385,463.05	385,544.23	81.18
FX DEAL TRANSACTED ON 16 APR 2020 PEN / USD EX.RATE 3.4043 WITH CITIBANK N.A.	1,111,369.600	16 Apr 20				0.00	326,460.54	330,224.22	3,763.68
FX DEAL TRANSACTED ON 16 APR 2020 USD / PEN EX.RATE 0.2922268 WITH CITIBANK N.A.	-1,111,369.600	16 Apr 20				0.00	-324,771.95	-314,114.81	10,657.14
FX DEAL TRANSACTED ON 21 APR 2020 USD / PEN EX.RATE 0.2940312 WITH CITIBANK N.A.	-960,064.980	21 Apr 20				0.00	-282,289.03	-284,885.75	-2,596.72
FX DEAL TRANSACTED ON 21 AUG 2020 PEN / USD EX.RATE 3.5842 WITH CITIBANK N.A.	1,281,510.460	21 Aug 20				0.00	357,544.35	358,103.86	559.51
FX DEAL TRANSACTED ON 23 JUN 2020 PEN / USD EX.RATE 3.522 WITH CITIBANK N.A.	1,281,510.460	23 Jun 20				0.00	363,858.73	361,233.08	-2,625.65
FX DEAL TRANSACTED ON 23 JUN 2020 USD / PEN EX.RATE 0.283503 WITH CITIBANK N.A.	-1,281,510.460	23 Jun 20				0.00	-363,312.01	-358,103.86	5,208.15
FX DEAL TRANSACTED ON 25 AUG 2020 PEN / USD EX.RATE 3.5933 WITH CITIBANK N.A.	960,064.980	25 Aug 20				0.00	267,181.97	270,417.99	3,236.02

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 25 AUG 2020 USD / PEN EX.RATE 0.2773387 WITH CITIBANK N.A.	-960,064.980	25 Aug 20				0.00	-266,263.13	-265,478.48	784.65
FX DEAL TRANSACTED ON 28 APR 2020 USD / PEN EX.RATE 0.2956568 WITH CITIBANK N.A.	-1,111,369.600	28 Apr 20				0.00	-328,583.98	-330,224.22	-1,640.24
FX DEAL TRANSACTED ON 28 MAY 2020 PEN / USD EX.RATE 3.4375 WITH CITIBANK N.A.	960,064.980	28 May 20				0.00	279,291.63	278,158.77	-1,132.86
FX DEAL TRANSACTED ON 28 MAY 2020 USD / PEN EX.RATE 0.2899391 WITH CITIBANK N.A.	-960,064.980	28 May 20				0.00	-278,360.39	-270,417.99	7,942.40
Polish zloty - PLN									
FX DEAL TRANSACTED ON 09 NOV 2020 PLN / USD EX.RATE 3.772993 WITH CITIBANK N.A.	40,000.000	9 Nov 20				0.00	10,601.66	10,736.53	134.87
FX DEAL TRANSACTED ON 09 NOV 2020 USD / PLN EX.RATE 0.2649464 WITH CITIBANK N.A.	-40,000.000	9 Nov 20				0.00	-10,597.86	-10,556.88	40.98
Russian ruble - RUB									
FX DEAL TRANSACTED ON 04 MAR 2020 USD / RUB EX.RATE 0.0150489 WITH CITIBANK N.A.	-17,339,364.000	4 Mar 20				0.00	-260,938.51	-235,693.26	25,245.25
FX DEAL TRANSACTED ON 07 APR 2020 RUB / USD EX.RATE 76.3 WITH CITIBANK N.A.	6,564,865.000	7 Apr 20				0.00	86,040.17	94,538.41	8,498.24
FX DEAL TRANSACTED ON 07 APR 2020 USD / RUB EX.RATE 0.0132398 WITH CITIBANK N.A.	-6,564,865.000	7 Apr 20				0.00	-86,917.32	-90,201.50	-3,284.18
FX DEAL TRANSACTED ON 08 DEC 2020 RUB / USD EX.RATE 73.6465 WITH CITIBANK N.A.	6,036,609.000	8 Dec 20				0.00	81,967.36	81,192.95	-774.41
FX DEAL TRANSACTED ON 08 DEC 2020 USD / RUB EX.RATE 0.0136687 WITH CITIBANK N.A.	-6,036,609.000	8 Dec 20				0.00	-82,512.42	-82,632.43	-120.01
FX DEAL TRANSACTED ON 08 JUN 2020 RUB / USD EX.RATE 68.7615 WITH CITIBANK N.A.	2,643,777.000	8 Jun 20				0.00	38,448.51	36,176.48	-2,272.03
FX DEAL TRANSACTED ON 08 JUN 2020 USD / RUB EX.RATE 0.0146606 WITH CITIBANK N.A.	-2,643,777.000	8 Jun 20				0.00	-38,759.38	-38,376.07	383.31

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 10 JUL 2020 RUB / USD EX.RATE 71.9275 WITH CITIBANK N.A.	43,300,447.760	10 Jul 20				0.00	602,001.29	561,759.83	-40,241.46
FX DEAL TRANSACTED ON 10 JUL 2020 USD / RUB EX.RATE 0.0140371 WITH CITIBANK N.A.	-43,300,447.760	10 Jul 20				0.00	-607,810.89	-608,515.59	-704.70
FX DEAL TRANSACTED ON 10 JUN 2020 RUB / USD EX.RATE 68.8729 WITH CITIBANK N.A.	2,643,777.000	10 Jun 20				0.00	38,386.32	38,376.07	-10.25
FX DEAL TRANSACTED ON 10 NOV 2020 RUB / USD EX.RATE 76.946 WITH CITIBANK N.A.	5,196,298.000	10 Nov 20				0.00	67,531.75	70,116.10	2,584.35
FX DEAL TRANSACTED ON 10 NOV 2020 USD / RUB EX.RATE 0.0130822 WITH CITIBANK N.A.	-5,196,298.000	10 Nov 20				0.00	-67,978.78	-67,541.41	437.37
FX DEAL TRANSACTED ON 11 DEC 2020 RUB / USD EX.RATE 73.2436 WITH CITIBANK N.A.	6,036,609.000	11 Dec 20				0.00	82,418.25	82,632.43	214.18
FX DEAL TRANSACTED ON 12 NOV 2020 RUB / USD EX.RATE 76.946 WITH CITIBANK N.A.	5,196,298.000	12 Nov 20				0.00	67,531.75	67,541.41	9.66
FX DEAL TRANSACTED ON 12 OCT 2020 USD / RUB EX.RATE 0.0129553 WITH CITIBANK N.A.	-43,300,447.760	12 Oct 20				0.00	-560,969.47	-561,759.83	-790.36
FX DEAL TRANSACTED ON 13 AUG 2020 USD / RUB EX.RATE 0.0136111 WITH CITIBANK N.A.	-2,643,777.000	13 Aug 20				0.00	-35,984.59	-36,176.48	-191.89
FX DEAL TRANSACTED ON 13 MAR 2020 RUB / USD EX.RATE 72.8178 WITH CITIBANK N.A.	17,339,364.000	13 Mar 20				0.00	238,119.86	235,693.26	-2,426.60
FX DEAL TRANSACTED ON 14 APR 2020 RUB / USD EX.RATE 73.4605 WITH CITIBANK N.A.	6,564,865.000	14 Apr 20				0.00	89,365.92	90,201.50	835.58
FX DEAL TRANSACTED ON 16 JUL 2020 RUB / USD EX.RATE 71.2912 WITH CITIBANK N.A.	43,300,447.760	16 Jul 20				0.00	607,374.37	608,515.59	1,141.22
FX DEAL TRANSACTED ON 19 JUN 2020 USD / RUB EX.RATE 0.014401 WITH CITIBANK N.A.	-6,564,865.000	19 Jun 20				0.00	-94,540.38	-94,538.41	1.97
Swedish krona - SEK									
FX DEAL TRANSACTED ON 15 JUN 2020 SEK / USD EX.RATE 9.34551 WITH CITIBANK N.A.	16,198,164.000	15 Jun 20				0.00	1,733,256.29	1,712,777.39	-20,478.90

NOTE: TRANSACTIONS ARE BASED ON THE 2019-12-31 VALUE (INCLUDING ACCRUALS) OF 1,907,932,852.33

◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 15 JUN 2020 USD / SEK EX.RATE 0.1071295 WITH CITIBANK N.A.	-16,198,164.000	15 Jun 20				0.00	-1,735,301.59	-1,820,038.88	-84,737.29
FX DEAL TRANSACTED ON 16 DEC 2020 SEK / USD EX.RATE 8.37212 WITH CITIBANK N.A.	16,198,164.000	16 Dec 20				0.00	1,934,774.47	1,941,364.62	6,590.15
FX DEAL TRANSACTED ON 16 DEC 2020 USD / SEK EX.RATE 0.1196477 WITH CITIBANK N.A.	-16,198,164.000	16 Dec 20				0.00	-1,938,072.75	-1,974,091.64	-36,018.89
FX DEAL TRANSACTED ON 17 SEP 2020 SEK / USD EX.RATE 8.78071 WITH CITIBANK N.A.	16,198,164.000	17 Sep 20				0.00	1,844,744.22	1,820,038.88	-24,705.34
FX DEAL TRANSACTED ON 17 SEP 2020 USD / SEK EX.RATE 0.1139979 WITH CITIBANK N.A.	-16,198,164.000	17 Sep 20				0.00	-1,846,556.35	-1,941,364.62	-94,808.27
FX DEAL TRANSACTED ON 20 MAR 2020 SEK / USD EX.RATE 10.27677 WITH CITIBANK N.A.	22,385,728.000	20 Mar 20				0.00	2,178,284.42	2,250,557.02	72,272.60
FX DEAL TRANSACTED ON 20 MAR 2020 USD / SEK EX.RATE 0.0973548 WITH CITIBANK N.A.	-22,385,728.000	20 Mar 20				0.00	-2,179,359.18	-2,228,366.88	-49,007.70
FX DEAL TRANSACTED ON 23 APR 2020 SEK / USD EX.RATE 10.053486 WITH CITIBANK N.A.	6,187,564.000	23 Apr 20				0.00	615,464.53	654,266.73	38,802.20
FX DEAL TRANSACTED ON 23 APR 2020 SEK / USD EX.RATE 10.05891 WITH CITIBANK N.A.	22,385,728.000	23 Apr 20				0.00	2,225,462.60	2,228,366.88	2,904.28
FX DEAL TRANSACTED ON 23 APR 2020 USD / SEK EX.RATE 0.0994144 WITH CITIBANK N.A.	-6,187,564.000	23 Apr 20				0.00	-615,132.65	-615,935.42	-802.77
FX DEAL TRANSACTED ON 23 APR 2020 USD / SEK EX.RATE 0.099468 WITH CITIBANK N.A.	-22,385,728.000	23 Apr 20				0.00	-2,226,663.27	-2,367,044.12	-140,380.85
Swiss franc - CHF									
FX DEAL TRANSACTED ON 10 MAR 2020 CHF / USD EX.RATE 0.93481 WITH CITIBANK N.A.	436,956.650	10 Mar 20				0.00	467,428.30	465,664.89	-1,763.41
United States dollar - USD									
FX DEAL TRANSACTED ON 01 JUL 2020 GBP / USD EX.RATE 0.8060467 WITH CITIBANK N.A.	-2,542,036.320	1 Jul 20				0.00	-2,542,036.32	-2,542,036.32	0.00

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◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 01 JUL 2020 USD / GBP EX.RATE 1.2408836 WITH CITIBANK N.A.	2,542,570.500	1 Jul 20				0.00	2,542,570.50	2,542,570.50	0.00
FX DEAL TRANSACTED ON 01 MAY 2020 GBP / USD EX.RATE 0.7965798 WITH CITIBANK N.A.	-2,494,414.230	1 May 20				0.00	-2,494,414.23	-2,494,414.23	0.00
FX DEAL TRANSACTED ON 01 MAY 2020 USD / GBP EX.RATE 1.2554956 WITH CITIBANK N.A.	2,494,669.760	1 May 20				0.00	2,494,669.76	2,494,669.76	0.00
FX DEAL TRANSACTED ON 02 DEC 2020 COP / USD EX.RATE 3533.21 WITH CITIBANK N.A.	-1,183,326.630	2 Dec 20				0.00	-1,183,326.63	-1,183,326.63	0.00
FX DEAL TRANSACTED ON 02 SEP 2020 PEN / USD EX.RATE 3.5317 WITH CITIBANK N.A.	-314,684.030	2 Sep 20				0.00	-314,684.03	-314,684.03	0.00
FX DEAL TRANSACTED ON 03 AUG 2020 EUR / USD EX.RATE 0.8527284 WITH CITIBANK N.A.	-504,263.750	3 Aug 20				0.00	-504,263.75	-504,263.75	0.00
FX DEAL TRANSACTED ON 03 AUG 2020 GBP / USD EX.RATE 0.7673552 WITH CITIBANK N.A.	-2,693,667.890	3 Aug 20				0.00	-2,693,667.89	-2,693,667.89	0.00
FX DEAL TRANSACTED ON 03 AUG 2020 USD / EUR EX.RATE 1.1734122 WITH CITIBANK N.A.	504,567.250	3 Aug 20				0.00	504,567.25	504,567.25	0.00
FX DEAL TRANSACTED ON 03 AUG 2020 USD / GBP EX.RATE 1.3033627 WITH CITIBANK N.A.	2,694,050.700	3 Aug 20				0.00	2,694,050.70	2,694,050.70	0.00
FX DEAL TRANSACTED ON 03 JUN 2020 COP / USD EX.RATE 3597.6 WITH CITIBANK N.A.	-1,162,147.400	3 Jun 20				0.00	-1,162,147.40	-1,162,147.40	0.00
FX DEAL TRANSACTED ON 03 JUN 2020 USD / COP EX.RATE 0.000279 WITH CITIBANK N.A.	1,166,557.330	3 Jun 20				0.00	1,166,557.33	1,166,557.33	0.00
FX DEAL TRANSACTED ON 04 JUN 2020 MXN / USD EX.RATE 22.1895 WITH CITIBANK N.A.	-247,864.980	4 Jun 20				0.00	-247,864.98	-247,864.98	0.00
FX DEAL TRANSACTED ON 04 JUN 2020 USD / MXN EX.RATE 0.0456517 WITH CITIBANK N.A.	251,084.230	4 Jun 20				0.00	251,084.23	251,084.23	0.00
FX DEAL TRANSACTED ON 04 MAR 2020 USD / BRL EX.RATE 0.2179077 WITH CITIBANK N.A.	106,170.000	4 Mar 20				0.00	106,170.00	106,170.00	0.00
FX DEAL TRANSACTED ON 04 MAR 2020 USD / RUB EX.RATE 0.0150489 WITH CITIBANK N.A.	260,938.510	4 Mar 20				0.00	260,938.51	260,938.51	0.00

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◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 04 MAY 2020 EUR / USD EX.RATE 0.9146693 WITH CITIBANK N.A.	-141,034.580	4 May 20				0.00	-141,034.58	-141,034.58	0.00
FX DEAL TRANSACTED ON 04 MAY 2020 USD / EUR EX.RATE 1.0938786 WITH CITIBANK N.A.	141,110.340	4 May 20				0.00	141,110.34	141,110.34	0.00
FX DEAL TRANSACTED ON 04 NOV 2020 USD / PEN EX.RATE 0.2779631 WITH CITIBANK N.A.	356,212.600	4 Nov 20				0.00	356,212.60	356,212.60	0.00
FX DEAL TRANSACTED ON 05 MAR 2020 PEN / USD EX.RATE 3.4598 WITH CITIBANK N.A.	-370,400.160	5 Mar 20				0.00	-370,400.16	-370,400.16	0.00
FX DEAL TRANSACTED ON 05 MAR 2020 USD / PEN EX.RATE 0.2876208 WITH CITIBANK N.A.	368,589.060	5 Mar 20				0.00	368,589.06	368,589.06	0.00
FX DEAL TRANSACTED ON 05 OCT 2020 PEN / USD EX.RATE 3.5939 WITH CITIBANK N.A.	-356,579.330	5 Oct 20				0.00	-356,579.33	-356,579.33	0.00
FX DEAL TRANSACTED ON 05 OCT 2020 USD / PEN EX.RATE 0.2780326 WITH CITIBANK N.A.	356,301.740	5 Oct 20				0.00	356,301.74	356,301.74	0.00
FX DEAL TRANSACTED ON 06 FEB 2020 PEN / USD EX.RATE 3.3736 WITH CITIBANK N.A.	-329,431.350	6 Feb 20				0.00	-329,431.35	-329,431.35	0.00
FX DEAL TRANSACTED ON 07 APR 2020 PEN / USD EX.RATE 3.3577 WITH CITIBANK N.A.	-285,929.350	7 Apr 20				0.00	-285,929.35	-285,929.35	0.00
FX DEAL TRANSACTED ON 07 APR 2020 RUB / USD EX.RATE 76.3 WITH CITIBANK N.A.	-86,040.170	7 Apr 20				0.00	-86,040.17	-86,040.17	0.00
FX DEAL TRANSACTED ON 07 APR 2020 USD / PEN EX.RATE 0.2969738 WITH CITIBANK N.A.	285,114.180	7 Apr 20				0.00	285,114.18	285,114.18	0.00
FX DEAL TRANSACTED ON 07 APR 2020 USD / RUB EX.RATE 0.0132398 WITH CITIBANK N.A.	86,917.320	7 Apr 20				0.00	86,917.32	86,917.32	0.00
FX DEAL TRANSACTED ON 07 OCT 2020 HUF / USD EX.RATE 306.229 WITH CITIBANK N.A.	-115,116.470	7 Oct 20				0.00	-115,116.47	-115,116.47	0.00
FX DEAL TRANSACTED ON 07 OCT 2020 USD / HUF EX.RATE 0.0032612 WITH CITIBANK N.A.	114,963.030	7 Oct 20				0.00	114,963.03	114,963.03	0.00
FX DEAL TRANSACTED ON 08 APR 2020 HUF / USD EX.RATE 329.93181 WITH CITIBANK N.A.	-139,574.300	8 Apr 20				0.00	-139,574.30	-139,574.30	0.00

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◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 08 APR 2020 USD / HUF EX.RATE 0.003026 WITH CITIBANK N.A.	139,347.830	8 Apr 20				0.00	139,347.83	139,347.83	0.00
FX DEAL TRANSACTED ON 08 DEC 2020 RUB / USD EX.RATE 73.6465 WITH CITIBANK N.A.	-81,967.360	8 Dec 20				0.00	-81,967.36	-81,967.36	0.00
FX DEAL TRANSACTED ON 08 DEC 2020 USD / RUB EX.RATE 0.0136687 WITH CITIBANK N.A.	82,512.420	8 Dec 20				0.00	82,512.42	82,512.42	0.00
FX DEAL TRANSACTED ON 08 JUN 2020 RUB / USD EX.RATE 68.7615 WITH CITIBANK N.A.	-38,448.510	8 Jun 20				0.00	-38,448.51	-38,448.51	0.00
FX DEAL TRANSACTED ON 08 JUN 2020 USD / RUB EX.RATE 0.0146606 WITH CITIBANK N.A.	38,759.380	8 Jun 20				0.00	38,759.38	38,759.38	0.00
FX DEAL TRANSACTED ON 09 NOV 2020 PLN / USD EX.RATE 3.772993 WITH CITIBANK N.A.	-10,601.660	9 Nov 20				0.00	-10,601.66	-10,601.66	0.00
FX DEAL TRANSACTED ON 09 NOV 2020 USD / PLN EX.RATE 0.2649464 WITH CITIBANK N.A.	10,597.860	9 Nov 20				0.00	10,597.86	10,597.86	0.00
FX DEAL TRANSACTED ON 10 JUL 2020 RUB / USD EX.RATE 71.9275 WITH CITIBANK N.A.	-602,001.290	10 Jul 20				0.00	-602,001.29	-602,001.29	0.00
FX DEAL TRANSACTED ON 10 JUL 2020 USD / RUB EX.RATE 0.0140371 WITH CITIBANK N.A.	607,810.890	10 Jul 20				0.00	607,810.89	607,810.89	0.00
FX DEAL TRANSACTED ON 10 JUN 2020 RUB / USD EX.RATE 68.8729 WITH CITIBANK N.A.	-38,386.320	10 Jun 20				0.00	-38,386.32	-38,386.32	0.00
FX DEAL TRANSACTED ON 10 MAR 2020 CHF / USD EX.RATE 0.93481 WITH CITIBANK N.A.	-467,428.300	10 Mar 20				0.00	-467,428.30	-467,428.30	0.00
FX DEAL TRANSACTED ON 10 MAR 2020 EUR / USD EX.RATE 0.8799783 WITH CITIBANK N.A.	-351,145.000	10 Mar 20				0.00	-351,145.00	-351,145.00	0.00
FX DEAL TRANSACTED ON 10 MAR 2020 GBP / USD EX.RATE 0.7671168 WITH CITIBANK N.A.	-213,787.510	10 Mar 20				0.00	-213,787.51	-213,787.51	0.00
FX DEAL TRANSACTED ON 10 MAR 2020 USD / EUR EX.RATE 1.1376144 WITH CITIBANK N.A.	351,522.850	10 Mar 20				0.00	351,522.85	351,522.85	0.00
FX DEAL TRANSACTED ON 10 MAR 2020 USD / GBP EX.RATE 1.3040215 WITH CITIBANK N.A.	213,859.530	10 Mar 20				0.00	213,859.53	213,859.53	0.00

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Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 10 MAR 2020 USD / PEN EX.RATE 0.2852741 WITH CITIBANK N.A.	365,581.810	10 Mar 20				0.00	365,581.81	365,581.81	0.00
FX DEAL TRANSACTED ON 10 NOV 2020 RUB / USD EX.RATE 76.946 WITH CITIBANK N.A.	-67,531.750	10 Nov 20				0.00	-67,531.75	-67,531.75	0.00
FX DEAL TRANSACTED ON 10 NOV 2020 USD / RUB EX.RATE 0.0130822 WITH CITIBANK N.A.	67,978.780	10 Nov 20				0.00	67,978.78	67,978.78	0.00
FX DEAL TRANSACTED ON 11 DEC 2020 RUB / USD EX.RATE 73.2436 WITH CITIBANK N.A.	-82,418.250	11 Dec 20				0.00	-82,418.25	-82,418.25	0.00
FX DEAL TRANSACTED ON 12 NOV 2020 RUB / USD EX.RATE 76.946 WITH CITIBANK N.A.	-67,531.750	12 Nov 20				0.00	-67,531.75	-67,531.75	0.00
FX DEAL TRANSACTED ON 12 OCT 2020 USD / RUB EX.RATE 0.0129553 WITH CITIBANK N.A.	560,969.470	12 Oct 20				0.00	560,969.47	560,969.47	0.00
FX DEAL TRANSACTED ON 13 AUG 2020 USD / RUB EX.RATE 0.0136111 WITH CITIBANK N.A.	35,984.590	13 Aug 20				0.00	35,984.59	35,984.59	0.00
FX DEAL TRANSACTED ON 13 JAN 2020 PEN / USD EX.RATE 3.3368 WITH CITIBANK N.A.	-287,720.260	13 Jan 20				0.00	-287,720.26	-287,720.26	0.00
FX DEAL TRANSACTED ON 13 JAN 2020 USD / EUR EX.RATE 1.1192121 WITH CITIBANK N.A.	778,000.000	13 Jan 20				0.00	778,000.00	778,000.00	0.00
FX DEAL TRANSACTED ON 13 MAR 2020 JPY / USD EX.RATE 106.9973 WITH CITIBANK N.A.	-1,097,185.640	13 Mar 20				0.00	-1,097,185.64	-1,097,185.64	0.00
FX DEAL TRANSACTED ON 13 MAR 2020 RUB / USD EX.RATE 72.8178 WITH CITIBANK N.A.	-238,119.860	13 Mar 20				0.00	-238,119.86	-238,119.86	0.00
FX DEAL TRANSACTED ON 13 NOV 2020 COP / USD EX.RATE 3668.25 WITH CITIBANK N.A.	-1,139,764.600	13 Nov 20				0.00	-1,139,764.60	-1,139,764.60	0.00
FX DEAL TRANSACTED ON 13 NOV 2020 USD / COP EX.RATE 0.0002747 WITH CITIBANK N.A.	1,148,610.300	13 Nov 20				0.00	1,148,610.30	1,148,610.30	0.00
FX DEAL TRANSACTED ON 14 APR 2020 RUB / USD EX.RATE 73.4605 WITH CITIBANK N.A.	-89,365.920	14 Apr 20				0.00	-89,365.92	-89,365.92	0.00
FX DEAL TRANSACTED ON 15 APR 2020 ILS / USD EX.RATE 3.58917 WITH CITIBANK N.A.	-130,670.880	15 Apr 20				0.00	-130,670.88	-130,670.88	0.00

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Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 15 APR 2020 USD / ILS EX.RATE 0.2777886 WITH CITIBANK N.A.	130,282.850	15 Apr 20				0.00	130,282.85	130,282.85	0.00
FX DEAL TRANSACTED ON 15 JAN 2020 PEN / USD EX.RATE 3.3246 WITH CITIBANK N.A.	-385,463.050	15 Jan 20				0.00	-385,463.05	-385,463.05	0.00
FX DEAL TRANSACTED ON 15 JUL 2020 USD / COP EX.RATE 0.0002769 WITH CITIBANK N.A.	1,157,639.250	15 Jul 20				0.00	1,157,639.25	1,157,639.25	0.00
FX DEAL TRANSACTED ON 15 JUN 2020 EUR / USD EX.RATE 0.8873587 WITH CITIBANK N.A.	-2,607,196.960	15 Jun 20				0.00	-2,607,196.96	-2,607,196.96	0.00
FX DEAL TRANSACTED ON 15 JUN 2020 JPY / USD EX.RATE 107.349 WITH CITIBANK N.A.	-5,946,502.410	15 Jun 20				0.00	-5,946,502.41	-5,946,502.41	0.00
FX DEAL TRANSACTED ON 15 JUN 2020 SEK / USD EX.RATE 9.34551 WITH CITIBANK N.A.	-1,733,256.290	15 Jun 20				0.00	-1,733,256.29	-1,733,256.29	0.00
FX DEAL TRANSACTED ON 15 JUN 2020 USD / EUR EX.RATE 1.1293995 WITH CITIBANK N.A.	2,612,887.060	15 Jun 20				0.00	2,612,887.06	2,612,887.06	0.00
FX DEAL TRANSACTED ON 15 JUN 2020 USD / IDR EX.RATE 0.0000703 WITH CITIBANK N.A.	1,903,399.820	15 Jun 20				0.00	1,903,399.82	1,903,399.82	0.00
FX DEAL TRANSACTED ON 15 JUN 2020 USD / JPY EX.RATE 0.00933 WITH CITIBANK N.A.	5,955,797.090	15 Jun 20				0.00	5,955,797.09	5,955,797.09	0.00
FX DEAL TRANSACTED ON 15 JUN 2020 USD / SEK EX.RATE 0.1071295 WITH CITIBANK N.A.	1,735,301.590	15 Jun 20				0.00	1,735,301.59	1,735,301.59	0.00
FX DEAL TRANSACTED ON 16 APR 2020 PEN / USD EX.RATE 3.4043 WITH CITIBANK N.A.	-326,460.540	16 Apr 20				0.00	-326,460.54	-326,460.54	0.00
FX DEAL TRANSACTED ON 16 APR 2020 USD / PEN EX.RATE 0.2922268 WITH CITIBANK N.A.	324,771.950	16 Apr 20				0.00	324,771.95	324,771.95	0.00
FX DEAL TRANSACTED ON 16 DEC 2020 EUR / USD EX.RATE 0.8221048 WITH CITIBANK N.A.	-2,814,141.220	16 Dec 20				0.00	-2,814,141.22	-2,814,141.22	0.00
FX DEAL TRANSACTED ON 16 DEC 2020 JPY / USD EX.RATE 103.646 WITH CITIBANK N.A.	-6,158,955.360	16 Dec 20				0.00	-6,158,955.36	-6,158,955.36	0.00
FX DEAL TRANSACTED ON 16 DEC 2020 SEK / USD EX.RATE 8.37212 WITH CITIBANK N.A.	-1,934,774.470	16 Dec 20				0.00	-1,934,774.47	-1,934,774.47	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 16 DEC 2020 USD / EUR EX.RATE 1.2195543 WITH CITIBANK N.A.	2,821,461.890	16 Dec 20				0.00	2,821,461.89	2,821,461.89	0.00
FX DEAL TRANSACTED ON 16 DEC 2020 USD / JPY EX.RATE 0.0096631 WITH CITIBANK N.A.	6,168,453.890	16 Dec 20				0.00	6,168,453.89	6,168,453.89	0.00
FX DEAL TRANSACTED ON 16 DEC 2020 USD / SEK EX.RATE 0.1196477 WITH CITIBANK N.A.	1,938,072.750	16 Dec 20				0.00	1,938,072.75	1,938,072.75	0.00
FX DEAL TRANSACTED ON 16 JUL 2020 RUB / USD EX.RATE 71.2912 WITH CITIBANK N.A.	-607,374.370	16 Jul 20				0.00	-607,374.37	-607,374.37	0.00
FX DEAL TRANSACTED ON 16 MAR 2020 IDR / USD EX.RATE 14818.0 WITH CITIBANK N.A.	-1,827,613.210	16 Mar 20				0.00	-1,827,613.21	-1,827,613.21	0.00
FX DEAL TRANSACTED ON 16 MAR 2020 JPY / USD EX.RATE 106.01531 WITH CITIBANK N.A.	-595,608.320	16 Mar 20				0.00	-595,608.32	-595,608.32	0.00
FX DEAL TRANSACTED ON 17 FEB 2020 EUR / USD EX.RATE 0.9220806 WITH CITIBANK N.A.	-1,891,374.800	17 Feb 20				0.00	-1,891,374.80	-1,891,374.80	0.00
FX DEAL TRANSACTED ON 17 FEB 2020 USD / EUR EX.RATE 1.085432 WITH CITIBANK N.A.	1,892,993.410	17 Feb 20				0.00	1,892,993.41	1,892,993.41	0.00
FX DEAL TRANSACTED ON 17 MAR 2020 EUR / USD EX.RATE 0.9103323 WITH CITIBANK N.A.	-119,736.500	17 Mar 20				0.00	-119,736.50	-119,736.50	0.00
FX DEAL TRANSACTED ON 17 MAR 2020 USD / EUR EX.RATE 1.100675 WITH CITIBANK N.A.	119,973.580	17 Mar 20				0.00	119,973.58	119,973.58	0.00
FX DEAL TRANSACTED ON 17 SEP 2020 EUR / USD EX.RATE 0.8441027 WITH CITIBANK N.A.	-2,740,802.670	17 Sep 20				0.00	-2,740,802.67	-2,740,802.67	0.00
FX DEAL TRANSACTED ON 17 SEP 2020 JPY / USD EX.RATE 104.695 WITH CITIBANK N.A.	-6,097,245.210	17 Sep 20				0.00	-6,097,245.21	-6,097,245.21	0.00
FX DEAL TRANSACTED ON 17 SEP 2020 SEK / USD EX.RATE 8.78071 WITH CITIBANK N.A.	-1,844,744.220	17 Sep 20				0.00	-1,844,744.22	-1,844,744.22	0.00
FX DEAL TRANSACTED ON 17 SEP 2020 USD / EUR EX.RATE 1.1869674 WITH CITIBANK N.A.	2,746,071.480	17 Sep 20				0.00	2,746,071.48	2,746,071.48	0.00
FX DEAL TRANSACTED ON 17 SEP 2020 USD / JPY EX.RATE 0.0095626 WITH CITIBANK N.A.	6,104,295.510	17 Sep 20				0.00	6,104,295.51	6,104,295.51	0.00

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◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 17 SEP 2020 USD / SEK EX.RATE 0.1139979 WITH CITIBANK N.A.	1,846,556.350	17 Sep 20				0.00	1,846,556.35	1,846,556.35	0.00
FX DEAL TRANSACTED ON 19 JUN 2020 USD / RUB EX.RATE 0.014401 WITH CITIBANK N.A.	94,540.380	19 Jun 20				0.00	94,540.38	94,540.38	0.00
FX DEAL TRANSACTED ON 19 MAR 2020 HUF / USD EX.RATE 330.8 WITH CITIBANK N.A.	-11,339.180	19 Mar 20				0.00	-11,339.18	-11,339.18	0.00
FX DEAL TRANSACTED ON 19 MAR 2020 USD / HUF EX.RATE 0.0030214 WITH CITIBANK N.A.	11,333.310	19 Mar 20				0.00	11,333.31	11,333.31	0.00
FX DEAL TRANSACTED ON 20 APR 2020 COP / USD EX.RATE 3997.8 WITH CITIBANK N.A.	-1,045,810.570	20 Apr 20				0.00	-1,045,810.57	-1,045,810.57	0.00
FX DEAL TRANSACTED ON 20 APR 2020 USD / COP EX.RATE 0.0002511 WITH CITIBANK N.A.	1,049,696.580	20 Apr 20				0.00	1,049,696.58	1,049,696.58	0.00
FX DEAL TRANSACTED ON 20 FEB 2020 IDR / USD EX.RATE 13946.0 WITH CITIBANK N.A.	-1,941,888.180	20 Feb 20				0.00	-1,941,888.18	-1,941,888.18	0.00
FX DEAL TRANSACTED ON 20 FEB 2020 USD / IDR EX.RATE 0.0000724 WITH CITIBANK N.A.	1,959,592.810	20 Feb 20				0.00	1,959,592.81	1,959,592.81	0.00
FX DEAL TRANSACTED ON 20 MAR 2020 EUR / USD EX.RATE 0.9325487 WITH CITIBANK N.A.	-2,480,855.690	20 Mar 20				0.00	-2,480,855.69	-2,480,855.69	0.00
FX DEAL TRANSACTED ON 20 MAR 2020 JPY / USD EX.RATE 111.106 WITH CITIBANK N.A.	-5,745,424.070	20 Mar 20				0.00	-5,745,424.07	-5,745,424.07	0.00
FX DEAL TRANSACTED ON 20 MAR 2020 SEK / USD EX.RATE 10.27677 WITH CITIBANK N.A.	-2,178,284.420	20 Mar 20				0.00	-2,178,284.42	-2,178,284.42	0.00
FX DEAL TRANSACTED ON 20 MAR 2020 USD / EUR EX.RATE 1.073669 WITH CITIBANK N.A.	2,483,953.490	20 Mar 20				0.00	2,483,953.49	2,483,953.49	0.00
FX DEAL TRANSACTED ON 20 MAR 2020 USD / JPY EX.RATE 0.009015 WITH CITIBANK N.A.	5,754,726.960	20 Mar 20				0.00	5,754,726.96	5,754,726.96	0.00
FX DEAL TRANSACTED ON 20 MAR 2020 USD / SEK EX.RATE 0.0973548 WITH CITIBANK N.A.	2,179,359.180	20 Mar 20				0.00	2,179,359.18	2,179,359.18	0.00
FX DEAL TRANSACTED ON 20 NOV 2020 MXN / USD EX.RATE 20.4283 WITH CITIBANK N.A.	-269,234.350	20 Nov 20				0.00	-269,234.35	-269,234.35	0.00

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◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 20 NOV 2020 USD / MXN EX.RATE 0.0495479 WITH CITIBANK N.A.	272,513.320	20 Nov 20				0.00	272,513.32	272,513.32	0.00
FX DEAL TRANSACTED ON 21 APR 2020 USD / PEN EX.RATE 0.2940312 WITH CITIBANK N.A.	282,289.030	21 Apr 20				0.00	282,289.03	282,289.03	0.00
FX DEAL TRANSACTED ON 21 AUG 2020 PEN / USD EX.RATE 3.5842 WITH CITIBANK N.A.	-357,544.350	21 Aug 20				0.00	-357,544.35	-357,544.35	0.00
FX DEAL TRANSACTED ON 21 FEB 2020 EUR / USD EX.RATE 0.9262565 WITH CITIBANK N.A.	-123,076.060	21 Feb 20				0.00	-123,076.06	-123,076.06	0.00
FX DEAL TRANSACTED ON 21 FEB 2020 USD / EUR EX.RATE 1.0801411 WITH CITIBANK N.A.	123,136.090	21 Feb 20				0.00	123,136.09	123,136.09	0.00
FX DEAL TRANSACTED ON 22 JAN 2020 USD / EUR EX.RATE 1.1116129 WITH CITIBANK N.A.	689,200.000	22 Jan 20				0.00	689,200.00	689,200.00	0.00
FX DEAL TRANSACTED ON 23 APR 2020 EUR / USD EX.RATE 0.9247358 WITH CITIBANK N.A.	-2,501,816.170	23 Apr 20				0.00	-2,501,816.17	-2,501,816.17	0.00
FX DEAL TRANSACTED ON 23 APR 2020 JPY / USD EX.RATE 107.662 WITH CITIBANK N.A.	-5,929,214.460	23 Apr 20				0.00	-5,929,214.46	-5,929,214.46	0.00
FX DEAL TRANSACTED ON 23 APR 2020 SEK / USD EX.RATE 10.053486 WITH CITIBANK N.A.	-615,464.530	23 Apr 20				0.00	-615,464.53	-615,464.53	0.00
FX DEAL TRANSACTED ON 23 APR 2020 SEK / USD EX.RATE 10.05891 WITH CITIBANK N.A.	-2,225,462.600	23 Apr 20				0.00	-2,225,462.60	-2,225,462.60	0.00
FX DEAL TRANSACTED ON 23 APR 2020 USD / EUR EX.RATE 1.0826494 WITH CITIBANK N.A.	2,504,729.820	23 Apr 20				0.00	2,504,729.82	2,504,729.82	0.00
FX DEAL TRANSACTED ON 23 APR 2020 USD / JPY EX.RATE 0.0092969 WITH CITIBANK N.A.	5,934,671.650	23 Apr 20				0.00	5,934,671.65	5,934,671.65	0.00
FX DEAL TRANSACTED ON 23 APR 2020 USD / SEK EX.RATE 0.0994144 WITH CITIBANK N.A.	615,132.650	23 Apr 20				0.00	615,132.65	615,132.65	0.00
FX DEAL TRANSACTED ON 23 APR 2020 USD / SEK EX.RATE 0.099468 WITH CITIBANK N.A.	2,226,663.270	23 Apr 20				0.00	2,226,663.27	2,226,663.27	0.00
FX DEAL TRANSACTED ON 23 JUN 2020 PEN / USD EX.RATE 3.522 WITH CITIBANK N.A.	-363,858.730	23 Jun 20				0.00	-363,858.73	-363,858.73	0.00

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◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 23 JUN 2020 USD / PEN EX.RATE 0.283503 WITH CITIBANK N.A.	363,312.010	23 Jun 20				0.00	363,312.01	363,312.01	0.00
FX DEAL TRANSACTED ON 24 FEB 2020 EUR / USD EX.RATE 0.9247408 WITH CITIBANK N.A.	-460,669.630	24 Feb 20				0.00	-460,669.63	-460,669.63	0.00
FX DEAL TRANSACTED ON 24 FEB 2020 USD / EUR EX.RATE 1.0818493 WITH CITIBANK N.A.	460,867.800	24 Feb 20				0.00	460,867.80	460,867.80	0.00
FX DEAL TRANSACTED ON 24 JAN 2020 GBP / USD EX.RATE 0.764456 WITH CITIBANK N.A.	-269,472.660	24 Jan 20				0.00	-269,472.66	-269,472.66	0.00
FX DEAL TRANSACTED ON 24 JAN 2020 USD / GBP EX.RATE 1.3084191 WITH CITIBANK N.A.	269,534.330	24 Jan 20				0.00	269,534.33	269,534.33	0.00
FX DEAL TRANSACTED ON 24 MAR 2020 HUF / USD EX.RATE 329.9107 WITH CITIBANK N.A.	-32,630.040	24 Mar 20				0.00	-32,630.04	-32,630.04	0.00
FX DEAL TRANSACTED ON 24 MAR 2020 USD / HUF EX.RATE 0.0030303 WITH CITIBANK N.A.	32,621.290	24 Mar 20				0.00	32,621.29	32,621.29	0.00
FX DEAL TRANSACTED ON 25 AUG 2020 PEN / USD EX.RATE 3.5933 WITH CITIBANK N.A.	-267,181.970	25 Aug 20				0.00	-267,181.97	-267,181.97	0.00
FX DEAL TRANSACTED ON 25 AUG 2020 USD / PEN EX.RATE 0.2773387 WITH CITIBANK N.A.	266,263.130	25 Aug 20				0.00	266,263.13	266,263.13	0.00
FX DEAL TRANSACTED ON 25 JUN 2020 USD / HUF EX.RATE 0.0031736 WITH CITIBANK N.A.	41,504.510	25 Jun 20				0.00	41,504.51	41,504.51	0.00
FX DEAL TRANSACTED ON 27 FEB 2020 EUR / USD EX.RATE 0.9138262 WITH CITIBANK N.A.	-11,103,862.100	27 Feb 20				0.00	-11,103,862.10	-11,103,862.10	0.00
FX DEAL TRANSACTED ON 27 FEB 2020 USD / EUR EX.RATE 1.096308 WITH CITIBANK N.A.	11,124,237.280	27 Feb 20				0.00	11,124,237.28	11,124,237.28	0.00
FX DEAL TRANSACTED ON 28 APR 2020 USD / PEN EX.RATE 0.2956568 WITH CITIBANK N.A.	328,583.980	28 Apr 20				0.00	328,583.98	328,583.98	0.00
FX DEAL TRANSACTED ON 28 JUL 2020 BRL / USD EX.RATE 5.19025 WITH CITIBANK N.A.	-194,619.770	28 Jul 20				0.00	-194,619.77	-194,619.77	0.00
FX DEAL TRANSACTED ON 28 JUL 2020 USD / BRL EX.RATE 0.192864 WITH CITIBANK N.A.	194,816.830	28 Jul 20				0.00	194,816.83	194,816.83	0.00

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◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 28 MAY 2020 PEN / USD EX.RATE 3.4375 WITH CITIBANK N.A.	-279,291.630	28 May 20				0.00	-279,291.63	-279,291.63	0.00
FX DEAL TRANSACTED ON 28 MAY 2020 USD / PEN EX.RATE 0.2899391 WITH CITIBANK N.A.	278,360.390	28 May 20				0.00	278,360.39	278,360.39	0.00
FX DEAL TRANSACTED ON 29 JAN 2020 COP / USD EX.RATE 3416.5 WITH CITIBANK N.A.	-1,223,749.890	29 Jan 20				0.00	-1,223,749.89	-1,223,749.89	0.00
FX DEAL TRANSACTED ON 29 JAN 2020 USD / COP EX.RATE 0.000294 WITH CITIBANK N.A.	1,229,327.110	29 Jan 20				0.00	1,229,327.11	1,229,327.11	0.00
FX DEAL TRANSACTED ON 31 AUG 2020 USD / BRL EX.RATE 0.1827719 WITH CITIBANK N.A.	184,622.530	31 Aug 20				0.00	184,622.53	184,622.53	0.00
FX DEAL TRANSACTED ON 31 JAN 2020 GBP / USD EX.RATE 0.7610871 WITH CITIBANK N.A.	-2,972,064.420	31 Jan 20				0.00	-2,972,064.42	-2,972,064.42	0.00
FX DEAL TRANSACTED ON 31 JAN 2020 USD / BRL EX.RATE 0.2342195 WITH CITIBANK N.A.	2,633,586.130	31 Jan 20				0.00	2,633,586.13	2,633,586.13	0.00
FX DEAL TRANSACTED ON 31 JAN 2020 USD / GBP EX.RATE 1.3148773 WITH CITIBANK N.A.	2,974,252.450	31 Jan 20				0.00	2,974,252.45	2,974,252.45	0.00
FX DEAL TRANSACTED ON 31 JUL 2020 BRL / USD EX.RATE 5.2033 WITH CITIBANK N.A.	-194,131.660	31 Jul 20				0.00	-194,131.66	-194,131.66	0.00
FX DEAL TRANSACTED ON 31 MAR 2020 BRL / USD EX.RATE 5.1987 WITH CITIBANK N.A.	-93,720.500	31 Mar 20				0.00	-93,720.50	-93,720.50	0.00
FX DEAL TRANSACTED ON 31 MAR 2020 EUR / USD EX.RATE 0.9098188 WITH CITIBANK N.A.	-641,659.530	31 Mar 20				0.00	-641,659.53	-641,659.53	0.00
Total CITIBANK N.A.							.000.00	-805,074.85	-805,074.85

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◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
HSBC BANK USA, N.A.									
Cash and Cash Equivalents									
Australian dollar - AUD									
FX DEAL TRANSACTED ON 01 APR 2020 AUD / USD EX.RATE 1.6322096 WITH HSBC BANK	55,000.000	1 Apr 20				0.00	33,696.65	33,673.75	-22.90
FX DEAL TRANSACTED ON 01 APR 2020 USD / AUD EX.RATE 0.6127875 WITH HSBC BANK	-55,000.000	1 Apr 20				0.00	-33,703.31	-35,466.75	-1,763.44
Brazilian real - BRL									
FX DEAL TRANSACTED ON 24 APR 2020 BRL / USD EX.RATE 5.6534 WITH HSBC BANK USA,	2,672,966.040	24 Apr 20				0.00	472,806.81	498,385.50	25,578.69
FX DEAL TRANSACTED ON 24 APR 2020 USD / BRL EX.RATE 0.1772264 WITH HSBC BANK	-2,672,966.040	24 Apr 20				0.00	-473,720.17	-478,152.13	-4,431.96
FX DEAL TRANSACTED ON 27 APR 2020 USD / BRL EX.RATE 0.1760068 WITH HSBC BANK	-380,667.200	27 Apr 20				0.00	-67,000.00	-68,095.45	-1,095.45
FX DEAL TRANSACTED ON 27 APR 2020 USD / BRL EX.RATE 0.1766207 WITH HSBC BANK	-517,493.090	27 Apr 20				0.00	-91,400.00	-92,571.48	-1,171.48
FX DEAL TRANSACTED ON 27 APR 2020 USD / BRL EX.RATE 0.1782444 WITH HSBC BANK	-764,680.480	27 Apr 20				0.00	-136,300.00	-136,789.47	-489.47
FX DEAL TRANSACTED ON 29 APR 2020 BRL / USD EX.RATE 5.4 WITH HSBC BANK USA, N.A.	1,662,840.770	29 Apr 20				0.00	307,933.48	297,456.40	-10,477.08
FX DEAL TRANSACTED ON 29 APR 2020 USD / BRL EX.RATE 0.1847985 WITH HSBC BANK	-1,662,840.770	29 Apr 20				0.00	-307,290.44	-310,043.49	-2,753.05
FX DEAL TRANSACTED ON 29 MAY 2020 USD / BRL EX.RATE 0.1842876 WITH HSBC BANK	-1,010,125.270	29 May 20				0.00	-186,153.60	-188,342.01	-2,188.41
FX DEAL TRANSACTED ON 30 APR 2020 BRL / USD EX.RATE 5.427 WITH HSBC BANK USA,	2,672,966.040	30 Apr 20				0.00	492,531.06	478,152.13	-14,378.93

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HSBC BANK USA, N.A.									
British pound sterling - GBP									
FX DEAL TRANSACTED ON 01 JUN 2020 GBP / USD EX.RATE 0.8067662 WITH HSBC BANK	2,022,000.000	1 Jun 20				0.00	2,506,302.36	2,524,062.86	17,760.50
FX DEAL TRANSACTED ON 01 JUN 2020 USD / GBP EX.RATE 1.2396833 WITH HSBC BANK	-2,022,000.000	1 Jun 20				0.00	-2,506,639.63	-2,519,007.80	-12,368.17
FX DEAL TRANSACTED ON 09 APR 2020 USD / GBP EX.RATE 1.24505 WITH HSBC BANK USA,	-573,744.000	9 Apr 20				0.00	-714,339.97	-711,987.65	2,352.32
FX DEAL TRANSACTED ON 10 MAR 2020 GBP / USD EX.RATE 0.767336 WITH HSBC BANK USA,	606,268.000	10 Mar 20				0.00	790,094.52	735,736.60	-54,357.92
FX DEAL TRANSACTED ON 20 MAR 2020 GBP / USD EX.RATE 0.8470628 WITH HSBC BANK	638,322.000	20 Mar 20				0.00	753,571.04	792,125.73	38,554.69
FX DEAL TRANSACTED ON 20 MAR 2020 USD / GBP EX.RATE 1.1795 WITH HSBC BANK USA,	-638,322.000	20 Mar 20				0.00	-752,900.80	-774,635.74	-21,734.94
FX DEAL TRANSACTED ON 25 FEB 2020 GBP / USD EX.RATE 0.7695208 WITH HSBC BANK	561,662.000	25 Feb 20				0.00	729,885.39	681,604.98	-48,280.41
Canadian dollar - CAD									
FX DEAL TRANSACTED ON 04 MAR 2020 CAD / USD EX.RATE 1.33418 WITH HSBC BANK USA,	1,016,083.000	4 Mar 20				0.00	761,578.65	723,345.20	-38,233.45
FX DEAL TRANSACTED ON 15 JUN 2020 CAD / USD EX.RATE 1.36263 WITH HSBC BANK USA,	2,450,983.000	15 Jun 20				0.00	1,798,714.98	1,806,643.57	7,928.59
FX DEAL TRANSACTED ON 15 JUN 2020 USD / CAD EX.RATE 0.7340193 WITH HSBC BANK	-2,450,983.000	15 Jun 20				0.00	-1,799,068.82	-1,838,145.34	-39,076.52
FX DEAL TRANSACTED ON 16 DEC 2020 CAD / USD EX.RATE 1.2751 WITH HSBC BANK USA,	2,450,983.000	16 Dec 20				0.00	1,922,188.85	1,895,505.20	-26,683.65
FX DEAL TRANSACTED ON 16 DEC 2020 USD / CAD EX.RATE 0.7847815 WITH HSBC BANK	-2,450,983.000	16 Dec 20				0.00	-1,923,486.16	-1,924,255.41	-769.25
FX DEAL TRANSACTED ON 16 MAR 2020 CAD / USD EX.RATE 1.396108 WITH HSBC BANK USA,	846,864.000	16 Mar 20				0.00	606,589.18	602,878.91	-3,710.27

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HSBC BANK USA, N.A.									
FX DEAL TRANSACTED ON 17 SEP 2020 CAD / USD EX.RATE 1.31748 WITH HSBC BANK USA,	2,450,983.000	17 Sep 20				0.00	1,860,356.89	1,838,145.34	-22,211.55
FX DEAL TRANSACTED ON 17 SEP 2020 USD / CAD EX.RATE 0.7591919 WITH HSBC BANK	-2,450,983.000	17 Sep 20				0.00	-1,860,766.48	-1,895,505.20	-34,738.72
FX DEAL TRANSACTED ON 20 MAR 2020 CAD / USD EX.RATE 1.4351 WITH HSBC BANK USA,	2,450,983.000	20 Mar 20				0.00	1,707,883.07	1,744,844.45	36,961.38
FX DEAL TRANSACTED ON 20 MAR 2020 USD / CAD EX.RATE 0.6968641 WITH HSBC BANK	-2,450,983.000	20 Mar 20				0.00	-1,708,002.09	-1,744,720.25	-36,718.16
FX DEAL TRANSACTED ON 23 APR 2020 CAD / USD EX.RATE 1.40401 WITH HSBC BANK USA,	2,450,983.000	23 Apr 20				0.00	1,745,701.95	1,744,720.25	-981.70
FX DEAL TRANSACTED ON 23 APR 2020 USD / CAD EX.RATE 0.7124892 WITH HSBC BANK	-2,450,983.000	23 Apr 20				0.00	-1,746,298.97	-1,806,643.57	-60,344.60
Danish krone - DKK									
FX DEAL TRANSACTED ON 12 AUG 2020 USD / DKK EX.RATE 0.1585037 WITH HSBC BANK	-4,090,363.000	12 Aug 20				0.00	-648,337.77	-643,346.20	4,991.57
FX DEAL TRANSACTED ON 15 JUN 2020 DKK / USD EX.RATE 6.61824 WITH HSBC BANK USA,	6,347,325.000	15 Jun 20				0.00	959,065.40	952,065.43	-6,999.97
FX DEAL TRANSACTED ON 15 JUN 2020 USD / DKK EX.RATE 0.1514407 WITH HSBC BANK	-6,347,325.000	15 Jun 20				0.00	-961,243.59	-998,328.86	-37,085.27
FX DEAL TRANSACTED ON 16 DEC 2020 DKK / USD EX.RATE 6.116 WITH HSBC BANK USA,	10,437,688.000	16 Dec 20				0.00	1,706,620.01	1,707,289.98	669.97
FX DEAL TRANSACTED ON 16 DEC 2020 USD / DKK EX.RATE 0.1638995 WITH HSBC BANK	-10,437,688.000	16 Dec 20				0.00	-1,710,731.81	-1,718,812.57	-8,080.76
FX DEAL TRANSACTED ON 17 SEP 2020 DKK / USD EX.RATE 6.28088 WITH HSBC BANK USA,	10,437,688.000	17 Sep 20				0.00	1,661,819.36	1,641,675.07	-20,144.29
FX DEAL TRANSACTED ON 17 SEP 2020 USD / DKK EX.RATE 0.1594975 WITH HSBC BANK	-10,437,688.000	17 Sep 20				0.00	-1,664,785.34	-1,707,289.98	-42,504.64
FX DEAL TRANSACTED ON 20 MAR 2020 DKK / USD EX.RATE 6.9621 WITH HSBC BANK USA,	6,347,325.000	20 Mar 20				0.00	911,696.90	937,455.69	25,758.79

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◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
HSBC BANK USA, N.A.									
FX DEAL TRANSACTED ON 20 MAR 2020 USD / DKK EX.RATE 0.1438001 WITH HSBC BANK	-6,347,325.000	20 Mar 20				0.00	-912,745.72	-922,723.84	-9,978.12
FX DEAL TRANSACTED ON 23 APR 2020 DKK / USD EX.RATE 6.89573 WITH HSBC BANK USA,	6,347,325.000	23 Apr 20				0.00	920,471.80	922,723.84	2,252.04
FX DEAL TRANSACTED ON 23 APR 2020 USD / DKK EX.RATE 0.1451941 WITH HSBC BANK	-6,347,325.000	23 Apr 20				0.00	-921,594.43	-952,065.43	-30,471.00
Euro - EUR									
FX DEAL TRANSACTED ON 01 DEC 2020 EUR / USD EX.RATE 0.8346023 WITH HSBC BANK	1,460,000.000	1 Dec 20				0.00	1,749,336.23	1,786,556.21	37,219.98
FX DEAL TRANSACTED ON 01 DEC 2020 USD / EUR EX.RATE 1.1966768 WITH HSBC BANK	-1,460,000.000	1 Dec 20				0.00	-1,747,148.13	-1,756,745.18	-9,597.05
FX DEAL TRANSACTED ON 01 MAY 2020 EUR / USD EX.RATE 0.9108868 WITH HSBC BANK	300,000.000	1 May 20				0.00	329,349.39	330,255.03	905.64
FX DEAL TRANSACTED ON 01 MAY 2020 USD / EUR EX.RATE 1.0984426 WITH HSBC BANK	-300,000.000	1 May 20				0.00	-329,532.78	-334,125.02	-4,592.24
FX DEAL TRANSACTED ON 01 OCT 2020 EUR / USD EX.RATE 0.8513663 WITH HSBC BANK	352,000.000	1 Oct 20				0.00	413,453.08	413,089.64	-363.44
FX DEAL TRANSACTED ON 01 OCT 2020 USD / EUR EX.RATE 1.1753428 WITH HSBC BANK	-352,000.000	1 Oct 20				0.00	-413,720.67	-409,604.81	4,115.86
FX DEAL TRANSACTED ON 02 MAR 2020 EUR / USD EX.RATE 0.8975774 WITH HSBC BANK	818,000.000	2 Mar 20				0.00	911,341.98	901,763.26	-9,578.72
FX DEAL TRANSACTED ON 02 NOV 2020 EUR / USD EX.RATE 0.8575668 WITH HSBC BANK	1,363,000.000	2 Nov 20				0.00	1,589,380.53	1,640,029.92	50,649.39
FX DEAL TRANSACTED ON 02 NOV 2020 USD / EUR EX.RATE 1.1653204 WITH HSBC BANK	-1,363,000.000	2 Nov 20				0.00	-1,588,331.71	-1,586,055.00	2,276.71
FX DEAL TRANSACTED ON 07 APR 2020 USD / EUR EX.RATE 1.09005 WITH HSBC BANK USA,	-950,000.000	7 Apr 20				0.00	-1,035,547.50	-1,029,847.59	5,699.91
FX DEAL TRANSACTED ON 07 DEC 2020 USD / EUR EX.RATE 1.21494 WITH HSBC BANK USA,	-648,700.000	7 Dec 20				0.00	-788,131.58	-789,370.67	-1,239.09

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◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
HSBC BANK USA, N.A.									
FX DEAL TRANSACTED ON 10 MAR 2020 EUR / USD EX.RATE 0.8793296 WITH HSBC BANK	1,070,000.000	10 Mar 20				0.00	1,216,836.10	1,179,568.07	-37,268.03
FX DEAL TRANSACTED ON 12 AUG 2020 USD / EUR EX.RATE 1.18018 WITH HSBC BANK USA,	-724,500.000	12 Aug 20				0.00	-855,040.41	-848,063.54	6,976.87
FX DEAL TRANSACTED ON 13 MAR 2020 EUR / USD EX.RATE 0.9022258 WITH HSBC BANK	1,900,000.000	13 Mar 20				0.00	2,105,903.00	2,094,560.13	-11,342.87
FX DEAL TRANSACTED ON 14 FEB 2020 USD / EUR EX.RATE 1.0877 WITH HSBC BANK USA,	-900,000.000	14 Feb 20				0.00	-978,930.00	-992,160.06	-13,230.06
FX DEAL TRANSACTED ON 15 JUN 2020 EUR / USD EX.RATE 0.8876265 WITH HSBC BANK	11,849,490.970	15 Jun 20				0.00	13,349,636.53	13,251,879.02	-97,757.51
FX DEAL TRANSACTED ON 15 JUN 2020 USD / EUR EX.RATE 1.12905 WITH HSBC BANK USA,	-11,849,490.970	15 Jun 20				0.00	-13,378,667.78	-13,870,422.65	-491,754.87
FX DEAL TRANSACTED ON 16 DEC 2020 EUR / USD EX.RATE 0.8220304 WITH HSBC BANK	11,699,690.970	16 Dec 20				0.00	14,232,674.07	14,236,770.28	4,096.21
FX DEAL TRANSACTED ON 16 DEC 2020 USD / EUR EX.RATE 1.21961 WITH HSBC BANK USA,	-11,699,690.970	16 Dec 20				0.00	-14,269,060.10	-14,340,872.38	-71,812.28
FX DEAL TRANSACTED ON 17 SEP 2020 EUR / USD EX.RATE 0.8443022 WITH HSBC BANK	11,915,990.970	17 Sep 20				0.00	14,113,418.86	13,948,264.23	-165,154.63
FX DEAL TRANSACTED ON 17 SEP 2020 USD / EUR EX.RATE 1.186685 WITH HSBC BANK USA,	-11,915,990.970	17 Sep 20				0.00	-14,140,527.74	-14,499,974.96	-359,447.22
FX DEAL TRANSACTED ON 20 MAR 2020 EUR / USD EX.RATE 0.9324879 WITH HSBC BANK	9,074,490.970	20 Mar 20				0.00	9,731,484.12	10,003,719.47	272,235.35
FX DEAL TRANSACTED ON 20 MAR 2020 USD / EUR EX.RATE 1.0738 WITH HSBC BANK USA,	-9,074,490.970	20 Mar 20				0.00	-9,744,188.40	-9,837,202.75	-93,014.35
FX DEAL TRANSACTED ON 21 APR 2020 USD / EUR EX.RATE 1.08419 WITH HSBC BANK USA,	-800,000.000	21 Apr 20				0.00	-867,352.00	-867,240.07	111.93
FX DEAL TRANSACTED ON 22 OCT 2020 EUR / USD EX.RATE 0.8449764 WITH HSBC BANK	865,000.000	22 Oct 20				0.00	1,023,697.23	1,052,575.35	28,878.12
FX DEAL TRANSACTED ON 23 APR 2020 EUR / USD EX.RATE 0.9247101 WITH HSBC BANK	11,849,490.970	23 Apr 20				0.00	12,814,276.52	12,845,441.74	31,165.22

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Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
HSBC BANK USA, N.A.									
FX DEAL TRANSACTED ON 23 APR 2020 USD / EUR EX.RATE 1.08274 WITH HSBC BANK USA,	-11,849,490.970	23 Apr 20				0.00	-12,829,917.85	-13,251,879.02	-421,961.17
FX DEAL TRANSACTED ON 26 FEB 2020 EUR / USD EX.RATE 0.9185689 WITH HSBC BANK	724,930.250	26 Feb 20				0.00	789,195.32	799,163.16	9,967.84
FX DEAL TRANSACTED ON 26 MAR 2020 USD / EUR EX.RATE 1.0987 WITH HSBC BANK USA,	-1,025,000.000	26 Mar 20				0.00	-1,126,167.50	-1,111,151.34	15,016.16
FX DEAL TRANSACTED ON 27 MAY 2020 EUR / USD EX.RATE 0.9137696 WITH HSBC BANK	318,000.000	27 May 20				0.00	348,008.96	354,172.53	6,163.57
FX DEAL TRANSACTED ON 27 MAY 2020 USD / EUR EX.RATE 1.0942708 WITH HSBC BANK	-318,000.000	27 May 20				0.00	-347,978.11	-348,941.40	-963.29
FX DEAL TRANSACTED ON 31 JAN 2020 EUR / USD EX.RATE 0.8997418 WITH HSBC BANK	970,000.000	31 Jan 20				0.00	1,078,087.00	1,069,328.07	-8,758.93
FX DEAL TRANSACTED ON 31 JUL 2020 EUR / USD EX.RATE 0.8474217 WITH HSBC BANK	658,000.000	31 Jul 20				0.00	776,472.90	770,221.96	-6,250.94
Indian rupee - INR									
FX DEAL TRANSACTED ON 07 DEC 2020 INR / USD EX.RATE 74.445 WITH HSBC BANK USA,	50,436,487.500	7 Dec 20				0.00	677,500.00	685,298.15	7,798.15
Indonesian rupiah - IDR									
FX DEAL TRANSACTED ON 01 DEC 2020 IDR / USD EX.RATE 14314.0 WITH HSBC BANK USA,	10,293,488,600.000	1 Dec 20				0.00	719,120.34	735,659.12	16,538.78
FX DEAL TRANSACTED ON 01 DEC 2020 USD / IDR EX.RATE 0.0000704 WITH HSBC BANK	-10,293,488,600.000	1 Dec 20				0.00	-724,383.43	-729,000.61	-4,617.18
FX DEAL TRANSACTED ON 14 DEC 2020 IDR / USD EX.RATE 14158.0 WITH HSBC BANK USA,	10,293,488,600.000	14 Dec 20				0.00	727,043.98	729,000.61	1,956.63

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Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
HSBC BANK USA, N.A.									
Japanese yen - JPY									
FX DEAL TRANSACTED ON 05 AUG 2020 USD / JPY EX.RATE 0.0094779 WITH HSBC BANK	-72,026,961.000	5 Aug 20				0.00	-682,661.77	-686,069.07	-3,407.30
FX DEAL TRANSACTED ON 09 APR 2020 USD / JPY EX.RATE 0.0092064 WITH HSBC BANK	-88,762,533.000	9 Apr 20				0.00	-817,184.06	-828,047.33	-10,863.27
FX DEAL TRANSACTED ON 09 MAR 2020 JPY / USD EX.RATE 102.278 WITH HSBC BANK USA,	79,384,584.000	9 Mar 20				0.00	776,164.81	725,138.93	-51,025.88
FX DEAL TRANSACTED ON 15 JUN 2020 JPY / USD EX.RATE 107.351 WITH HSBC BANK USA,	75,617,816.000	15 Jun 20				0.00	704,397.87	706,873.72	2,475.85
FX DEAL TRANSACTED ON 15 JUN 2020 USD / JPY EX.RATE 0.0093298 WITH HSBC BANK	-75,617,816.000	15 Jun 20				0.00	-705,496.03	-720,272.57	-14,776.54
FX DEAL TRANSACTED ON 16 DEC 2020 JPY / USD EX.RATE 103.64 WITH HSBC BANK USA,	306,455,566.000	16 Dec 20				0.00	2,956,923.64	2,955,070.31	-1,853.33
FX DEAL TRANSACTED ON 16 DEC 2020 USD / JPY EX.RATE 0.0096637 WITH HSBC BANK	-306,455,566.000	16 Dec 20				0.00	-2,961,495.61	-2,970,890.09	-9,394.48
FX DEAL TRANSACTED ON 16 SEP 2020 USD / JPY EX.RATE 0.0095173 WITH HSBC BANK	-69,573,456.000	16 Sep 20				0.00	-662,150.30	-662,699.01	-548.71
FX DEAL TRANSACTED ON 17 SEP 2020 JPY / USD EX.RATE 104.71 WITH HSBC BANK USA,	217,218,233.000	17 Sep 20				0.00	2,074,474.58	2,069,040.65	-5,433.93
FX DEAL TRANSACTED ON 17 SEP 2020 USD / JPY EX.RATE 0.0095611 WITH HSBC BANK	-217,218,233.000	17 Sep 20				0.00	-2,076,854.70	-2,094,578.21	-17,723.51
FX DEAL TRANSACTED ON 20 MAR 2020 JPY / USD EX.RATE 110.8189 WITH HSBC BANK USA,	13,144,717.000	20 Mar 20				0.00	118,614.40	122,624.35	4,009.95
FX DEAL TRANSACTED ON 20 MAR 2020 USD / JPY EX.RATE 0.0090025 WITH HSBC BANK	-13,144,717.000	20 Mar 20				0.00	-118,335.59	-120,070.49	-1,734.90
FX DEAL TRANSACTED ON 23 APR 2020 JPY / USD EX.RATE 107.661 WITH HSBC BANK USA,	75,617,816.000	23 Apr 20				0.00	702,369.62	705,422.98	3,053.36
FX DEAL TRANSACTED ON 23 APR 2020 USD / JPY EX.RATE 0.0092971 WITH HSBC BANK	-75,617,816.000	23 Apr 20				0.00	-703,022.62	-706,873.72	-3,851.10

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Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
HSBC BANK USA, N.A.									
FX DEAL TRANACTED ON 26 FEB 2020 JPY / USD EX.RATE 110.37 WITH HSBC BANK USA,	84,955,700.000	26 Feb 20				0.00	769,735.44	776,028.32	6,292.88
FX DEAL TRANACTED ON 27 NOV 2020 USD / JPY EX.RATE 0.0096032 WITH HSBC BANK	-89,237,333.000	27 Nov 20				0.00	-856,966.89	-860,492.10	-3,525.21
Mexican peso - MXN									
FX DEAL TRANACTED ON 10 NOV 2020 MXN / USD EX.RATE 20.5804 WITH HSBC BANK USA,	15,437,000.000	10 Nov 20				0.00	750,082.60	773,205.85	23,123.25
FX DEAL TRANACTED ON 10 NOV 2020 USD / MXN EX.RATE 0.048938 WITH HSBC BANK USA,	-15,437,000.000	10 Nov 20				0.00	-755,456.59	-750,407.12	5,049.47
FX DEAL TRANACTED ON 23 MAR 2020 MXN / USD EX.RATE 24.8 WITH HSBC BANK USA,	2,590,000.000	23 Mar 20				0.00	104,435.48	103,014.88	-1,420.60
FX DEAL TRANACTED ON 23 MAR 2020 USD / MXN EX.RATE 0.040143 WITH HSBC BANK USA,	-2,590,000.000	23 Mar 20				0.00	-103,970.38	-106,321.84	-2,351.46
New Israeli shekel - ILS									
FX DEAL TRANACTED ON 15 JUN 2020 ILS / USD EX.RATE 3.4946 WITH HSBC BANK USA,	1,778,164.000	15 Jun 20				0.00	508,831.91	515,253.04	6,421.13
FX DEAL TRANACTED ON 15 JUN 2020 USD / ILS EX.RATE 0.2867063 WITH HSBC BANK	-1,778,164.000	15 Jun 20				0.00	-509,810.80	-517,766.07	-7,955.27
FX DEAL TRANACTED ON 16 DEC 2020 ILS / USD EX.RATE 3.2514 WITH HSBC BANK USA,	1,778,164.000	16 Dec 20				0.00	546,891.80	550,591.88	3,700.08
FX DEAL TRANACTED ON 16 DEC 2020 USD / ILS EX.RATE 0.307787 WITH HSBC BANK USA,	-1,778,164.000	16 Dec 20				0.00	-547,295.78	-554,592.78	-7,297.00
FX DEAL TRANACTED ON 17 SEP 2020 ILS / USD EX.RATE 3.4235 WITH HSBC BANK USA,	1,778,164.000	17 Sep 20				0.00	519,399.45	517,766.07	-1,633.38
FX DEAL TRANACTED ON 17 SEP 2020 USD / ILS EX.RATE 0.2924524 WITH HSBC BANK	-1,778,164.000	17 Sep 20				0.00	-520,028.31	-550,591.88	-30,563.57
FX DEAL TRANACTED ON 20 MAR 2020 ILS / USD EX.RATE 3.5971 WITH HSBC BANK USA,	1,778,164.000	20 Mar 20				0.00	494,332.66	496,555.15	2,222.49

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HSBC BANK USA, N.A.									
FX DEAL TRANSACTED ON 20 MAR 2020 USD / ILS EX.RATE 0.278319 WITH HSBC BANK USA,	-1,778,164.000	20 Mar 20				0.00	-494,896.74	-507,800.21	-12,903.47
FX DEAL TRANSACTED ON 23 APR 2020 ILS / USD EX.RATE 3.5256 WITH HSBC BANK USA,	1,778,164.000	23 Apr 20				0.00	504,357.84	507,800.21	3,442.37
FX DEAL TRANSACTED ON 23 APR 2020 USD / ILS EX.RATE 0.2840736 WITH HSBC BANK	-1,778,164.000	23 Apr 20				0.00	-505,129.37	-515,253.04	-10,123.67
Norwegian krone - NOK									
FX DEAL TRANSACTED ON 10 MAR 2020 NOK / USD EX.RATE 9.52126 WITH HSBC BANK USA,	6,887,071.000	10 Mar 20				0.00	723,336.09	661,566.34	-61,769.75
FX DEAL TRANSACTED ON 17 JUN 2020 NOK / USD EX.RATE 9.53465 WITH HSBC BANK USA,	6,887,071.000	17 Jun 20				0.00	722,320.27	736,451.23	14,130.96
FX DEAL TRANSACTED ON 17 JUN 2020 USD / NOK EX.RATE 0.1048403 WITH HSBC BANK	-6,887,071.000	17 Jun 20				0.00	-722,042.35	-717,078.30	4,964.05
FX DEAL TRANSACTED ON 20 MAR 2020 NOK / USD EX.RATE 11.38345 WITH HSBC BANK USA,	6,887,071.000	20 Mar 20				0.00	605,007.36	651,845.25	46,837.89
FX DEAL TRANSACTED ON 20 MAR 2020 USD / NOK EX.RATE 0.087838 WITH HSBC BANK USA,	-6,887,071.000	20 Mar 20				0.00	-604,946.24	-661,566.34	-56,620.10
FX DEAL TRANSACTED ON 23 APR 2020 NOK / USD EX.RATE 10.58709 WITH HSBC BANK USA,	6,887,071.000	23 Apr 20				0.00	650,515.96	717,078.30	66,562.34
FX DEAL TRANSACTED ON 23 APR 2020 USD / NOK EX.RATE 0.0944207 WITH HSBC BANK	-6,887,071.000	23 Apr 20				0.00	-650,281.94	-651,845.25	-1,563.31
Peruvian nuevo sol - PEN									
FX DEAL TRANSACTED ON 04 NOV 2020 PEN / USD EX.RATE 3.5976 WITH HSBC BANK USA,	1,281,510.460	4 Nov 20				0.00	356,212.60	356,842.45	629.85
FX DEAL TRANSACTED ON 21 AUG 2020 USD / PEN EX.RATE 0.2790023 WITH HSBC BANK	-1,281,510.460	21 Aug 20				0.00	-357,544.35	-358,103.86	-559.51
FX DEAL TRANSACTED ON 30 JUL 2020 PEN / USD EX.RATE 3.5095 WITH HSBC BANK USA,	1,281,510.460	30 Jul 20				0.00	365,154.71	358,103.86	-7,050.85

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HSBC BANK USA, N.A.									
FX DEAL TRANSACTED ON 30 JUL 2020 USD / PEN EX.RATE 0.2845517 WITH HSBC BANK	-1,281,510.460	30 Jul 20				0.00	-364,655.97	-356,842.45	7,813.52
Polish zloty - PLN									
FX DEAL TRANSACTED ON 05 NOV 2020 PLN / USD EX.RATE 3.81317 WITH HSBC BANK USA,	1,099,367.420	5 Nov 20				0.00	288,308.00	295,084.71	6,776.71
FX DEAL TRANSACTED ON 05 NOV 2020 USD / PLN EX.RATE 0.2621422 WITH HSBC BANK	-1,099,815.450	5 Nov 20				0.00	-288,308.00	-290,265.36	-1,957.36
FX DEAL TRANSACTED ON 06 NOV 2020 PLN / USD EX.RATE 3.818803 WITH HSBC BANK USA,	946,234.460	6 Nov 20				0.00	247,783.00	253,981.81	6,198.81
FX DEAL TRANSACTED ON 06 NOV 2020 USD / PLN EX.RATE 0.2617438 WITH HSBC BANK	-946,662.380	6 Nov 20				0.00	-247,783.00	-249,844.91	-2,061.91
FX DEAL TRANSACTED ON 08 JUN 2020 PLN / USD EX.RATE 3.92763 WITH HSBC BANK USA,	2,413,472.590	8 Jun 20				0.00	614,485.73	641,352.23	26,866.50
FX DEAL TRANSACTED ON 08 JUN 2020 USD / PLN EX.RATE 0.2545825 WITH HSBC BANK	-2,413,699.950	8 Jun 20				0.00	-614,485.73	-615,779.06	-1,293.33
Russian ruble - RUB									
FX DEAL TRANSACTED ON 03 NOV 2020 USD / RUB EX.RATE 0.0125437 WITH HSBC BANK	-6,255,527.000	3 Nov 20				0.00	-78,467.65	-80,045.08	-1,577.43
FX DEAL TRANSACTED ON 04 DEC 2020 RUB / USD EX.RATE 74.7635 WITH HSBC BANK USA,	12,690,443.270	4 Dec 20				0.00	169,741.16	170,749.16	1,008.00
FX DEAL TRANSACTED ON 04 DEC 2020 RUB / USD EX.RATE 74.84 WITH HSBC BANK USA,	4,939,440.000	4 Dec 20				0.00	66,000.00	66,459.87	459.87
FX DEAL TRANSACTED ON 04 DEC 2020 USD / RUB EX.RATE 0.0134644 WITH HSBC BANK	-12,690,443.270	4 Dec 20				0.00	-170,869.04	-173,779.20	-2,910.16
FX DEAL TRANSACTED ON 05 OCT 2020 RUB / USD EX.RATE 78.7922 WITH HSBC BANK USA,	6,255,527.000	5 Oct 20				0.00	79,392.72	80,045.08	652.36
FX DEAL TRANSACTED ON 05 OCT 2020 USD / RUB EX.RATE 0.0127213 WITH HSBC BANK	-6,255,527.000	5 Oct 20				0.00	-79,578.56	-81,156.29	-1,577.73

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HSBC BANK USA, N.A.									
FX DEAL TRANSACTED ON 07 DEC 2020 RUB / USD EX.RATE 74.9234 WITH HSBC BANK USA,	6,572,016.000	7 Dec 20				0.00	87,716.47	88,394.23	677.76
FX DEAL TRANSACTED ON 07 DEC 2020 USD / RUB EX.RATE 0.0134354 WITH HSBC BANK	-6,572,016.000	7 Dec 20				0.00	-88,297.47	-89,961.38	-1,663.91
FX DEAL TRANSACTED ON 08 DEC 2020 RUB / USD EX.RATE 73.8416 WITH HSBC BANK USA,	6,522,137.000	8 Dec 20				0.00	88,326.05	87,723.35	-602.70
FX DEAL TRANSACTED ON 08 DEC 2020 USD / RUB EX.RATE 0.0136328 WITH HSBC BANK	-6,522,137.000	8 Dec 20				0.00	-88,914.87	-89,278.61	-363.74
FX DEAL TRANSACTED ON 10 DEC 2020 RUB / USD EX.RATE 73.5119 WITH HSBC BANK USA,	12,690,443.270	10 Dec 20				0.00	172,631.14	173,779.20	1,148.06
FX DEAL TRANSACTED ON 11 DEC 2020 RUB / USD EX.RATE 73.2436 WITH HSBC BANK USA,	13,094,153.000	11 Dec 20				0.00	178,775.39	179,239.98	464.59
FX DEAL TRANSACTED ON 12 OCT 2020 RUB / USD EX.RATE 77.1886 WITH HSBC BANK USA,	6,255,527.000	12 Oct 20				0.00	81,042.11	81,156.29	114.18
FX DEAL TRANSACTED ON 17 JUN 2020 RUB / USD EX.RATE 70.0749 WITH HSBC BANK USA,	6,968,592.000	17 Jun 20				0.00	99,444.91	97,163.86	-2,281.05
FX DEAL TRANSACTED ON 17 JUN 2020 USD / RUB EX.RATE 0.014331 WITH HSBC BANK USA,	-6,968,592.000	17 Jun 20				0.00	-99,866.75	-100,352.34	-485.59
FX DEAL TRANSACTED ON 19 JUN 2020 RUB / USD EX.RATE 69.4398 WITH HSBC BANK USA,	6,968,592.000	19 Jun 20				0.00	100,354.44	100,352.34	-2.10
FX DEAL TRANSACTED ON 23 JAN 2020 USD / RUB EX.RATE 0.0161632 WITH HSBC BANK	-111,531,014.740	23 Jan 20				0.00	-1,802,702.08	-1,798,324.63	4,377.45
FX DEAL TRANSACTED ON 24 JUL 2020 USD / RUB EX.RATE 0.0140052 WITH HSBC BANK	-6,968,592.000	24 Jul 20				0.00	-97,596.59	-97,163.86	432.73
South African rand - ZAR									
FX DEAL TRANSACTED ON 07 DEC 2020 ZAR / USD EX.RATE 15.218843 WITH HSBC BANK	759,000.000	7 Dec 20				0.00	49,872.39	50,165.24	292.85

NOTE: TRANSACTIONS ARE BASED ON THE 2019-12-31 VALUE (INCLUDING ACCRUALS) OF 1,907,932,852.33

◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
HSBC BANK USA, N.A.									
Swedish krona - SEK									
FX DEAL TRANSACTED ON 10 MAR 2020 SEK / USD EX.RATE 9.48028 WITH HSBC BANK USA,	6,187,564.000	10 Mar 20				0.00	652,677.35	622,068.92	-30,608.43
FX DEAL TRANSACTED ON 20 MAR 2020 SEK / USD EX.RATE 10.2386 WITH HSBC BANK USA,	6,187,564.000	20 Mar 20				0.00	604,336.92	615,935.42	11,598.50
FX DEAL TRANSACTED ON 20 MAR 2020 USD / SEK EX.RATE 0.0975895 WITH HSBC BANK	-6,187,564.000	20 Mar 20				0.00	-603,841.51	-622,068.92	-18,227.41
United States dollar - USD									
FX DEAL TRANSACTED ON 01 APR 2020 AUD / USD EX.RATE 1.6322096 WITH HSBC BANK	-33,696.650	1 Apr 20				0.00	-33,696.65	-33,696.65	0.00
FX DEAL TRANSACTED ON 01 APR 2020 USD / AUD EX.RATE 0.6127875 WITH HSBC BANK	33,703.310	1 Apr 20				0.00	33,703.31	33,703.31	0.00
FX DEAL TRANSACTED ON 01 DEC 2020 EUR / USD EX.RATE 0.8346023 WITH HSBC BANK	-1,749,336.230	1 Dec 20				0.00	-1,749,336.23	-1,749,336.23	0.00
FX DEAL TRANSACTED ON 01 DEC 2020 IDR / USD EX.RATE 14314.0 WITH HSBC BANK USA,	-719,120.340	1 Dec 20				0.00	-719,120.34	-719,120.34	0.00
FX DEAL TRANSACTED ON 01 DEC 2020 USD / EUR EX.RATE 1.1966768 WITH HSBC BANK	1,747,148.130	1 Dec 20				0.00	1,747,148.13	1,747,148.13	0.00
FX DEAL TRANSACTED ON 01 DEC 2020 USD / IDR EX.RATE 0.0000704 WITH HSBC BANK	724,383.430	1 Dec 20				0.00	724,383.43	724,383.43	0.00
FX DEAL TRANSACTED ON 01 JUN 2020 GBP / USD EX.RATE 0.8067662 WITH HSBC BANK	-2,506,302.360	1 Jun 20				0.00	-2,506,302.36	-2,506,302.36	0.00
FX DEAL TRANSACTED ON 01 JUN 2020 USD / GBP EX.RATE 1.2396833 WITH HSBC BANK	2,506,639.630	1 Jun 20				0.00	2,506,639.63	2,506,639.63	0.00
FX DEAL TRANSACTED ON 01 MAY 2020 EUR / USD EX.RATE 0.9108868 WITH HSBC BANK	-329,349.390	1 May 20				0.00	-329,349.39	-329,349.39	0.00
FX DEAL TRANSACTED ON 01 MAY 2020 USD / EUR EX.RATE 1.0984426 WITH HSBC BANK	329,532.780	1 May 20				0.00	329,532.78	329,532.78	0.00

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◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
HSBC BANK USA, N.A.									
FX DEAL TRANSACTED ON 01 OCT 2020 EUR / USD EX.RATE 0.8513663 WITH HSBC BANK	-413,453.080	1 Oct 20				0.00	-413,453.08	-413,453.08	0.00
FX DEAL TRANSACTED ON 01 OCT 2020 USD / EUR EX.RATE 1.1753428 WITH HSBC BANK	413,720.670	1 Oct 20				0.00	413,720.67	413,720.67	0.00
FX DEAL TRANSACTED ON 02 MAR 2020 EUR / USD EX.RATE 0.8975774 WITH HSBC BANK	-911,341.980	2 Mar 20				0.00	-911,341.98	-911,341.98	0.00
FX DEAL TRANSACTED ON 02 NOV 2020 EUR / USD EX.RATE 0.8575668 WITH HSBC BANK	-1,589,380.530	2 Nov 20				0.00	-1,589,380.53	-1,589,380.53	0.00
FX DEAL TRANSACTED ON 02 NOV 2020 USD / EUR EX.RATE 1.1653204 WITH HSBC BANK	1,588,331.710	2 Nov 20				0.00	1,588,331.71	1,588,331.71	0.00
FX DEAL TRANSACTED ON 03 NOV 2020 USD / RUB EX.RATE 0.0125437 WITH HSBC BANK	78,467.650	3 Nov 20				0.00	78,467.65	78,467.65	0.00
FX DEAL TRANSACTED ON 04 DEC 2020 RUB / USD EX.RATE 74.7635 WITH HSBC BANK USA,	-169,741.160	4 Dec 20				0.00	-169,741.16	-169,741.16	0.00
FX DEAL TRANSACTED ON 04 DEC 2020 RUB / USD EX.RATE 74.84 WITH HSBC BANK USA,	-66,000.000	4 Dec 20				0.00	-66,000.00	-66,000.00	0.00
FX DEAL TRANSACTED ON 04 DEC 2020 USD / RUB EX.RATE 0.0134644 WITH HSBC BANK	170,869.040	4 Dec 20				0.00	170,869.04	170,869.04	0.00
FX DEAL TRANSACTED ON 04 MAR 2020 CAD / USD EX.RATE 1.33418 WITH HSBC BANK USA,	-761,578.650	4 Mar 20				0.00	-761,578.65	-761,578.65	0.00
FX DEAL TRANSACTED ON 04 NOV 2020 PEN / USD EX.RATE 3.5976 WITH HSBC BANK USA,	-356,212.600	4 Nov 20				0.00	-356,212.60	-356,212.60	0.00
FX DEAL TRANSACTED ON 05 AUG 2020 USD / JPY EX.RATE 0.0094779 WITH HSBC BANK	682,661.770	5 Aug 20				0.00	682,661.77	682,661.77	0.00
FX DEAL TRANSACTED ON 05 NOV 2020 PLN / USD EX.RATE 3.81317 WITH HSBC BANK USA,	-288,308.000	5 Nov 20				0.00	-288,308.00	-288,308.00	0.00
FX DEAL TRANSACTED ON 05 NOV 2020 USD / PLN EX.RATE 0.2621422 WITH HSBC BANK	288,308.000	5 Nov 20				0.00	288,308.00	288,308.00	0.00
FX DEAL TRANSACTED ON 05 OCT 2020 RUB / USD EX.RATE 78.7922 WITH HSBC BANK USA,	-79,392.720	5 Oct 20				0.00	-79,392.72	-79,392.72	0.00

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◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
HSBC BANK USA, N.A.									
FX DEAL TRANSACTED ON 05 OCT 2020 USD / RUB EX.RATE 0.0127213 WITH HSBC BANK	79,578.560	5 Oct 20				0.00	79,578.56	79,578.56	0.00
FX DEAL TRANSACTED ON 06 NOV 2020 PLN / USD EX.RATE 3.818803 WITH HSBC BANK USA,	-247,783.000	6 Nov 20				0.00	-247,783.00	-247,783.00	0.00
FX DEAL TRANSACTED ON 06 NOV 2020 USD / PLN EX.RATE 0.2617438 WITH HSBC BANK	247,783.000	6 Nov 20				0.00	247,783.00	247,783.00	0.00
FX DEAL TRANSACTED ON 07 APR 2020 USD / EUR EX.RATE 1.09005 WITH HSBC BANK USA,	1,035,547.500	7 Apr 20				0.00	1,035,547.50	1,035,547.50	0.00
FX DEAL TRANSACTED ON 07 DEC 2020 INR / USD EX.RATE 74.445 WITH HSBC BANK USA,	-677,500.000	7 Dec 20				0.00	-677,500.00	-677,500.00	0.00
FX DEAL TRANSACTED ON 07 DEC 2020 RUB / USD EX.RATE 74.9234 WITH HSBC BANK USA,	-87,716.470	7 Dec 20				0.00	-87,716.47	-87,716.47	0.00
FX DEAL TRANSACTED ON 07 DEC 2020 USD / EUR EX.RATE 1.21494 WITH HSBC BANK USA,	788,131.580	7 Dec 20				0.00	788,131.58	788,131.58	0.00
FX DEAL TRANSACTED ON 07 DEC 2020 USD / RUB EX.RATE 0.0134354 WITH HSBC BANK	88,297.470	7 Dec 20				0.00	88,297.47	88,297.47	0.00
FX DEAL TRANSACTED ON 07 DEC 2020 ZAR / USD EX.RATE 15.218843 WITH HSBC BANK	-49,872.390	7 Dec 20				0.00	-49,872.39	-49,872.39	0.00
FX DEAL TRANSACTED ON 08 DEC 2020 RUB / USD EX.RATE 73.8416 WITH HSBC BANK USA,	-88,326.050	8 Dec 20				0.00	-88,326.05	-88,326.05	0.00
FX DEAL TRANSACTED ON 08 DEC 2020 USD / RUB EX.RATE 0.0136328 WITH HSBC BANK	88,914.870	8 Dec 20				0.00	88,914.87	88,914.87	0.00
FX DEAL TRANSACTED ON 08 JUN 2020 PLN / USD EX.RATE 3.92763 WITH HSBC BANK USA,	-614,485.730	8 Jun 20				0.00	-614,485.73	-614,485.73	0.00
FX DEAL TRANSACTED ON 08 JUN 2020 USD / PLN EX.RATE 0.2545825 WITH HSBC BANK	614,485.730	8 Jun 20				0.00	614,485.73	614,485.73	0.00
FX DEAL TRANSACTED ON 09 APR 2020 USD / GBP EX.RATE 1.24505 WITH HSBC BANK USA,	714,339.970	9 Apr 20				0.00	714,339.97	714,339.97	0.00
FX DEAL TRANSACTED ON 09 APR 2020 USD / JPY EX.RATE 0.0092064 WITH HSBC BANK	817,184.060	9 Apr 20				0.00	817,184.06	817,184.06	0.00

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◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
HSBC BANK USA, N.A.									
FX DEAL TRANSACTED ON 09 MAR 2020 JPY / USD EX.RATE 102.278 WITH HSBC BANK USA,	-776,164.810	9 Mar 20				0.00	-776,164.81	-776,164.81	0.00
FX DEAL TRANSACTED ON 10 DEC 2020 RUB / USD EX.RATE 73.5119 WITH HSBC BANK USA,	-172,631.140	10 Dec 20				0.00	-172,631.14	-172,631.14	0.00
FX DEAL TRANSACTED ON 10 MAR 2020 EUR / USD EX.RATE 0.8793296 WITH HSBC BANK	-1,216,836.100	10 Mar 20				0.00	-1,216,836.10	-1,216,836.10	0.00
FX DEAL TRANSACTED ON 10 MAR 2020 GBP / USD EX.RATE 0.767336 WITH HSBC BANK USA,	-790,094.520	10 Mar 20				0.00	-790,094.52	-790,094.52	0.00
FX DEAL TRANSACTED ON 10 MAR 2020 NOK / USD EX.RATE 9.52126 WITH HSBC BANK USA,	-723,336.090	10 Mar 20				0.00	-723,336.09	-723,336.09	0.00
FX DEAL TRANSACTED ON 10 MAR 2020 SEK / USD EX.RATE 9.48028 WITH HSBC BANK USA,	-652,677.350	10 Mar 20				0.00	-652,677.35	-652,677.35	0.00
FX DEAL TRANSACTED ON 10 NOV 2020 MXN / USD EX.RATE 20.5804 WITH HSBC BANK USA,	-750,082.600	10 Nov 20				0.00	-750,082.60	-750,082.60	0.00
FX DEAL TRANSACTED ON 10 NOV 2020 USD / MXN EX.RATE 0.048938 WITH HSBC BANK USA,	755,456.590	10 Nov 20				0.00	755,456.59	755,456.59	0.00
FX DEAL TRANSACTED ON 11 DEC 2020 RUB / USD EX.RATE 73.2436 WITH HSBC BANK USA,	-178,775.390	11 Dec 20				0.00	-178,775.39	-178,775.39	0.00
FX DEAL TRANSACTED ON 12 AUG 2020 USD / DKK EX.RATE 0.1585037 WITH HSBC BANK	648,337.770	12 Aug 20				0.00	648,337.77	648,337.77	0.00
FX DEAL TRANSACTED ON 12 AUG 2020 USD / EUR EX.RATE 1.18018 WITH HSBC BANK USA,	855,040.410	12 Aug 20				0.00	855,040.41	855,040.41	0.00
FX DEAL TRANSACTED ON 12 OCT 2020 RUB / USD EX.RATE 77.1886 WITH HSBC BANK USA,	-81,042.110	12 Oct 20				0.00	-81,042.11	-81,042.11	0.00
FX DEAL TRANSACTED ON 13 MAR 2020 EUR / USD EX.RATE 0.9022258 WITH HSBC BANK	-2,105,903.000	13 Mar 20				0.00	-2,105,903.00	-2,105,903.00	0.00
FX DEAL TRANSACTED ON 14 DEC 2020 IDR / USD EX.RATE 14158.0 WITH HSBC BANK USA,	-727,043.980	14 Dec 20				0.00	-727,043.98	-727,043.98	0.00
FX DEAL TRANSACTED ON 14 FEB 2020 USD / EUR EX.RATE 1.0877 WITH HSBC BANK USA,	978,930.000	14 Feb 20				0.00	978,930.00	978,930.00	0.00

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◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
HSBC BANK USA, N.A.									
FX DEAL TRANSACTED ON 15 JUN 2020 CAD / USD EX.RATE 1.36263 WITH HSBC BANK USA,	-1,798,714.980	15 Jun 20				0.00	-1,798,714.98	-1,798,714.98	0.00
FX DEAL TRANSACTED ON 15 JUN 2020 DKK / USD EX.RATE 6.61824 WITH HSBC BANK USA,	-959,065.400	15 Jun 20				0.00	-959,065.40	-959,065.40	0.00
FX DEAL TRANSACTED ON 15 JUN 2020 EUR / USD EX.RATE 0.8876265 WITH HSBC BANK	-13,349,636.530	15 Jun 20				0.00	-13,349,636.53	-13,349,636.53	0.00
FX DEAL TRANSACTED ON 15 JUN 2020 ILS / USD EX.RATE 3.4946 WITH HSBC BANK USA,	-508,831.910	15 Jun 20				0.00	-508,831.91	-508,831.91	0.00
FX DEAL TRANSACTED ON 15 JUN 2020 JPY / USD EX.RATE 107.351 WITH HSBC BANK USA,	-704,397.870	15 Jun 20				0.00	-704,397.87	-704,397.87	0.00
FX DEAL TRANSACTED ON 15 JUN 2020 USD / CAD EX.RATE 0.7340193 WITH HSBC BANK	1,799,068.820	15 Jun 20				0.00	1,799,068.82	1,799,068.82	0.00
FX DEAL TRANSACTED ON 15 JUN 2020 USD / DKK EX.RATE 0.1514407 WITH HSBC BANK	961,243.590	15 Jun 20				0.00	961,243.59	961,243.59	0.00
FX DEAL TRANSACTED ON 15 JUN 2020 USD / EUR EX.RATE 1.12905 WITH HSBC BANK USA,	13,378,667.780	15 Jun 20				0.00	13,378,667.78	13,378,667.78	0.00
FX DEAL TRANSACTED ON 15 JUN 2020 USD / ILS EX.RATE 0.2867063 WITH HSBC BANK	509,810.800	15 Jun 20				0.00	509,810.80	509,810.80	0.00
FX DEAL TRANSACTED ON 15 JUN 2020 USD / JPY EX.RATE 0.0093298 WITH HSBC BANK	705,496.030	15 Jun 20				0.00	705,496.03	705,496.03	0.00
FX DEAL TRANSACTED ON 16 DEC 2020 CAD / USD EX.RATE 1.2751 WITH HSBC BANK USA,	-1,922,188.850	16 Dec 20				0.00	-1,922,188.85	-1,922,188.85	0.00
FX DEAL TRANSACTED ON 16 DEC 2020 DKK / USD EX.RATE 6.116 WITH HSBC BANK USA,	-1,706,620.010	16 Dec 20				0.00	-1,706,620.01	-1,706,620.01	0.00
FX DEAL TRANSACTED ON 16 DEC 2020 EUR / USD EX.RATE 0.8220304 WITH HSBC BANK	-14,232,674.070	16 Dec 20				0.00	-14,232,674.07	-14,232,674.07	0.00
FX DEAL TRANSACTED ON 16 DEC 2020 ILS / USD EX.RATE 3.2514 WITH HSBC BANK USA,	-546,891.800	16 Dec 20				0.00	-546,891.80	-546,891.80	0.00
FX DEAL TRANSACTED ON 16 DEC 2020 JPY / USD EX.RATE 103.64 WITH HSBC BANK USA,	-2,956,923.640	16 Dec 20				0.00	-2,956,923.64	-2,956,923.64	0.00

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◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
HSBC BANK USA, N.A.									
FX DEAL TRANSACTED ON 16 DEC 2020 USD / CAD EX.RATE 0.7847815 WITH HSBC BANK	1,923,486.160	16 Dec 20				0.00	1,923,486.16	1,923,486.16	0.00
FX DEAL TRANSACTED ON 16 DEC 2020 USD / DKK EX.RATE 0.1638995 WITH HSBC BANK	1,710,731.810	16 Dec 20				0.00	1,710,731.81	1,710,731.81	0.00
FX DEAL TRANSACTED ON 16 DEC 2020 USD / EUR EX.RATE 1.21961 WITH HSBC BANK USA,	14,269,060.100	16 Dec 20				0.00	14,269,060.10	14,269,060.10	0.00
FX DEAL TRANSACTED ON 16 DEC 2020 USD / ILS EX.RATE 0.307787 WITH HSBC BANK USA,	547,295.780	16 Dec 20				0.00	547,295.78	547,295.78	0.00
FX DEAL TRANSACTED ON 16 DEC 2020 USD / JPY EX.RATE 0.0096637 WITH HSBC BANK	2,961,495.610	16 Dec 20				0.00	2,961,495.61	2,961,495.61	0.00
FX DEAL TRANSACTED ON 16 MAR 2020 CAD / USD EX.RATE 1.396108 WITH HSBC BANK USA,	-606,589.180	16 Mar 20				0.00	-606,589.18	-606,589.18	0.00
FX DEAL TRANSACTED ON 16 SEP 2020 USD / JPY EX.RATE 0.0095173 WITH HSBC BANK	662,150.300	16 Sep 20				0.00	662,150.30	662,150.30	0.00
FX DEAL TRANSACTED ON 17 JUN 2020 NOK / USD EX.RATE 9.53465 WITH HSBC BANK USA,	-722,320.270	17 Jun 20				0.00	-722,320.27	-722,320.27	0.00
FX DEAL TRANSACTED ON 17 JUN 2020 RUB / USD EX.RATE 70.0749 WITH HSBC BANK USA,	-99,444.910	17 Jun 20				0.00	-99,444.91	-99,444.91	0.00
FX DEAL TRANSACTED ON 17 JUN 2020 USD / NOK EX.RATE 0.1048403 WITH HSBC BANK	722,042.350	17 Jun 20				0.00	722,042.35	722,042.35	0.00
FX DEAL TRANSACTED ON 17 JUN 2020 USD / RUB EX.RATE 0.014331 WITH HSBC BANK USA,	99,866.750	17 Jun 20				0.00	99,866.75	99,866.75	0.00
FX DEAL TRANSACTED ON 17 SEP 2020 CAD / USD EX.RATE 1.31748 WITH HSBC BANK USA,	-1,860,356.890	17 Sep 20				0.00	-1,860,356.89	-1,860,356.89	0.00
FX DEAL TRANSACTED ON 17 SEP 2020 DKK / USD EX.RATE 6.28088 WITH HSBC BANK USA,	-1,661,819.360	17 Sep 20				0.00	-1,661,819.36	-1,661,819.36	0.00
FX DEAL TRANSACTED ON 17 SEP 2020 EUR / USD EX.RATE 0.8443022 WITH HSBC BANK	-14,113,418.860	17 Sep 20				0.00	-14,113,418.86	-14,113,418.86	0.00
FX DEAL TRANSACTED ON 17 SEP 2020 ILS / USD EX.RATE 3.4235 WITH HSBC BANK USA,	-519,399.450	17 Sep 20				0.00	-519,399.45	-519,399.45	0.00

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Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
HSBC BANK USA, N.A.									
FX DEAL TRANSACTED ON 17 SEP 2020 JPY / USD EX.RATE 104.71 WITH HSBC BANK USA,	-2,074,474.580	17 Sep 20				0.00	-2,074,474.58	-2,074,474.58	0.00
FX DEAL TRANSACTED ON 17 SEP 2020 USD / CAD EX.RATE 0.7591919 WITH HSBC BANK	1,860,766.480	17 Sep 20				0.00	1,860,766.48	1,860,766.48	0.00
FX DEAL TRANSACTED ON 17 SEP 2020 USD / DKK EX.RATE 0.1594975 WITH HSBC BANK	1,664,785.340	17 Sep 20				0.00	1,664,785.34	1,664,785.34	0.00
FX DEAL TRANSACTED ON 17 SEP 2020 USD / EUR EX.RATE 1.186685 WITH HSBC BANK USA,	14,140,527.740	17 Sep 20				0.00	14,140,527.74	14,140,527.74	0.00
FX DEAL TRANSACTED ON 17 SEP 2020 USD / ILS EX.RATE 0.2924524 WITH HSBC BANK	520,028.310	17 Sep 20				0.00	520,028.31	520,028.31	0.00
FX DEAL TRANSACTED ON 17 SEP 2020 USD / JPY EX.RATE 0.0095611 WITH HSBC BANK	2,076,854.700	17 Sep 20				0.00	2,076,854.70	2,076,854.70	0.00
FX DEAL TRANSACTED ON 19 JUN 2020 RUB / USD EX.RATE 69.4398 WITH HSBC BANK USA,	-100,354.440	19 Jun 20				0.00	-100,354.44	-100,354.44	0.00
FX DEAL TRANSACTED ON 20 MAR 2020 CAD / USD EX.RATE 1.4351 WITH HSBC BANK USA,	-1,707,883.070	20 Mar 20				0.00	-1,707,883.07	-1,707,883.07	0.00
FX DEAL TRANSACTED ON 20 MAR 2020 DKK / USD EX.RATE 6.9621 WITH HSBC BANK USA,	-911,696.900	20 Mar 20				0.00	-911,696.90	-911,696.90	0.00
FX DEAL TRANSACTED ON 20 MAR 2020 EUR / USD EX.RATE 0.9324879 WITH HSBC BANK	-9,731,484.120	20 Mar 20				0.00	-9,731,484.12	-9,731,484.12	0.00
FX DEAL TRANSACTED ON 20 MAR 2020 GBP / USD EX.RATE 0.8470628 WITH HSBC BANK	-753,571.040	20 Mar 20				0.00	-753,571.04	-753,571.04	0.00
FX DEAL TRANSACTED ON 20 MAR 2020 ILS / USD EX.RATE 3.5971 WITH HSBC BANK USA,	-494,332.660	20 Mar 20				0.00	-494,332.66	-494,332.66	0.00
FX DEAL TRANSACTED ON 20 MAR 2020 JPY / USD EX.RATE 110.8189 WITH HSBC BANK USA,	-118,614.400	20 Mar 20				0.00	-118,614.40	-118,614.40	0.00
FX DEAL TRANSACTED ON 20 MAR 2020 NOK / USD EX.RATE 11.38345 WITH HSBC BANK USA,	-605,007.360	20 Mar 20				0.00	-605,007.36	-605,007.36	0.00
FX DEAL TRANSACTED ON 20 MAR 2020 SEK / USD EX.RATE 10.2386 WITH HSBC BANK USA,	-604,336.920	20 Mar 20				0.00	-604,336.92	-604,336.92	0.00

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◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
HSBC BANK USA, N.A.									
FX DEAL TRANSACTED ON 20 MAR 2020 USD / CAD EX.RATE 0.6968641 WITH HSBC BANK	1,708,002.090	20 Mar 20				0.00	1,708,002.09	1,708,002.09	0.00
FX DEAL TRANSACTED ON 20 MAR 2020 USD / DKK EX.RATE 0.1438001 WITH HSBC BANK	912,745.720	20 Mar 20				0.00	912,745.72	912,745.72	0.00
FX DEAL TRANSACTED ON 20 MAR 2020 USD / EUR EX.RATE 1.0738 WITH HSBC BANK USA,	9,744,188.400	20 Mar 20				0.00	9,744,188.40	9,744,188.40	0.00
FX DEAL TRANSACTED ON 20 MAR 2020 USD / GBP EX.RATE 1.1795 WITH HSBC BANK USA,	752,900.800	20 Mar 20				0.00	752,900.80	752,900.80	0.00
FX DEAL TRANSACTED ON 20 MAR 2020 USD / ILS EX.RATE 0.278319 WITH HSBC BANK USA,	494,896.740	20 Mar 20				0.00	494,896.74	494,896.74	0.00
FX DEAL TRANSACTED ON 20 MAR 2020 USD / JPY EX.RATE 0.0090025 WITH HSBC BANK	118,335.590	20 Mar 20				0.00	118,335.59	118,335.59	0.00
FX DEAL TRANSACTED ON 20 MAR 2020 USD / NOK EX.RATE 0.087838 WITH HSBC BANK USA,	604,946.240	20 Mar 20				0.00	604,946.24	604,946.24	0.00
FX DEAL TRANSACTED ON 20 MAR 2020 USD / SEK EX.RATE 0.0975895 WITH HSBC BANK	603,841.510	20 Mar 20				0.00	603,841.51	603,841.51	0.00
FX DEAL TRANSACTED ON 21 APR 2020 USD / EUR EX.RATE 1.08419 WITH HSBC BANK USA,	867,352.000	21 Apr 20				0.00	867,352.00	867,352.00	0.00
FX DEAL TRANSACTED ON 21 AUG 2020 USD / PEN EX.RATE 0.2790023 WITH HSBC BANK	357,544.350	21 Aug 20				0.00	357,544.35	357,544.35	0.00
FX DEAL TRANSACTED ON 22 OCT 2020 EUR / USD EX.RATE 0.8449764 WITH HSBC BANK	-1,023,697.230	22 Oct 20				0.00	-1,023,697.23	-1,023,697.23	0.00
FX DEAL TRANSACTED ON 23 APR 2020 CAD / USD EX.RATE 1.40401 WITH HSBC BANK USA,	-1,745,701.950	23 Apr 20				0.00	-1,745,701.95	-1,745,701.95	0.00
FX DEAL TRANSACTED ON 23 APR 2020 DKK / USD EX.RATE 6.89573 WITH HSBC BANK USA,	-920,471.800	23 Apr 20				0.00	-920,471.80	-920,471.80	0.00
FX DEAL TRANSACTED ON 23 APR 2020 EUR / USD EX.RATE 0.9247101 WITH HSBC BANK	-12,814,276.520	23 Apr 20				0.00	-12,814,276.52	-12,814,276.52	0.00
FX DEAL TRANSACTED ON 23 APR 2020 ILS / USD EX.RATE 3.5256 WITH HSBC BANK USA,	-504,357.840	23 Apr 20				0.00	-504,357.84	-504,357.84	0.00

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◆ 5% Report - Part B

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
HSBC BANK USA, N.A.									
FX DEAL TRANSACTED ON 23 APR 2020 JPY / USD EX.RATE 107.661 WITH HSBC BANK USA,	-702,369.620	23 Apr 20				0.00	-702,369.62	-702,369.62	0.00
FX DEAL TRANSACTED ON 23 APR 2020 NOK / USD EX.RATE 10.58709 WITH HSBC BANK USA,	-650,515.960	23 Apr 20				0.00	-650,515.96	-650,515.96	0.00
FX DEAL TRANSACTED ON 23 APR 2020 USD / CAD EX.RATE 0.7124892 WITH HSBC BANK	1,746,298.970	23 Apr 20				0.00	1,746,298.97	1,746,298.97	0.00
FX DEAL TRANSACTED ON 23 APR 2020 USD / DKK EX.RATE 0.1451941 WITH HSBC BANK	921,594.430	23 Apr 20				0.00	921,594.43	921,594.43	0.00
FX DEAL TRANSACTED ON 23 APR 2020 USD / EUR EX.RATE 1.08274 WITH HSBC BANK USA,	12,829,917.850	23 Apr 20				0.00	12,829,917.85	12,829,917.85	0.00
FX DEAL TRANSACTED ON 23 APR 2020 USD / ILS EX.RATE 0.2840736 WITH HSBC BANK	505,129.370	23 Apr 20				0.00	505,129.37	505,129.37	0.00
FX DEAL TRANSACTED ON 23 APR 2020 USD / JPY EX.RATE 0.0092971 WITH HSBC BANK	703,022.620	23 Apr 20				0.00	703,022.62	703,022.62	0.00
FX DEAL TRANSACTED ON 23 APR 2020 USD / NOK EX.RATE 0.0944207 WITH HSBC BANK	650,281.940	23 Apr 20				0.00	650,281.94	650,281.94	0.00
FX DEAL TRANSACTED ON 23 JAN 2020 USD / RUB EX.RATE 0.0161632 WITH HSBC BANK	1,802,702.080	23 Jan 20				0.00	1,802,702.08	1,802,702.08	0.00
FX DEAL TRANSACTED ON 23 MAR 2020 MXN / USD EX.RATE 24.8 WITH HSBC BANK USA,	-104,435.480	23 Mar 20				0.00	-104,435.48	-104,435.48	0.00
FX DEAL TRANSACTED ON 23 MAR 2020 USD / MXN EX.RATE 0.040143 WITH HSBC BANK USA,	103,970.380	23 Mar 20				0.00	103,970.38	103,970.38	0.00
FX DEAL TRANSACTED ON 24 APR 2020 BRL / USD EX.RATE 5.6534 WITH HSBC BANK USA,	-472,806.810	24 Apr 20				0.00	-472,806.81	-472,806.81	0.00
FX DEAL TRANSACTED ON 24 APR 2020 USD / BRL EX.RATE 0.1772264 WITH HSBC BANK	473,720.170	24 Apr 20				0.00	473,720.17	473,720.17	0.00
FX DEAL TRANSACTED ON 24 JUL 2020 USD / RUB EX.RATE 0.0140052 WITH HSBC BANK	97,596.590	24 Jul 20				0.00	97,596.59	97,596.59	0.00
FX DEAL TRANSACTED ON 25 FEB 2020 GBP / USD EX.RATE 0.7695208 WITH HSBC BANK	-729,885.390	25 Feb 20				0.00	-729,885.39	-729,885.39	0.00

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◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
HSBC BANK USA, N.A.									
FX DEAL TRANSACTED ON 26 FEB 2020 EUR / USD EX.RATE 0.9185689 WITH HSBC BANK	-789,195.320	26 Feb 20				0.00	-789,195.32	-789,195.32	0.00
FX DEAL TRANSACTED ON 26 FEB 2020 JPY / USD EX.RATE 110.37 WITH HSBC BANK USA,	-769,735.440	26 Feb 20				0.00	-769,735.44	-769,735.44	0.00
FX DEAL TRANSACTED ON 26 MAR 2020 USD / EUR EX.RATE 1.0987 WITH HSBC BANK USA,	1,126,167.500	26 Mar 20				0.00	1,126,167.50	1,126,167.50	0.00
FX DEAL TRANSACTED ON 27 APR 2020 USD / BRL EX.RATE 0.1760068 WITH HSBC BANK	67,000.000	27 Apr 20				0.00	67,000.00	67,000.00	0.00
FX DEAL TRANSACTED ON 27 APR 2020 USD / BRL EX.RATE 0.1766207 WITH HSBC BANK	91,400.000	27 Apr 20				0.00	91,400.00	91,400.00	0.00
FX DEAL TRANSACTED ON 27 APR 2020 USD / BRL EX.RATE 0.1782444 WITH HSBC BANK	136,300.000	27 Apr 20				0.00	136,300.00	136,300.00	0.00
FX DEAL TRANSACTED ON 27 MAY 2020 EUR / USD EX.RATE 0.9137696 WITH HSBC BANK	-348,008.960	27 May 20				0.00	-348,008.96	-348,008.96	0.00
FX DEAL TRANSACTED ON 27 MAY 2020 USD / EUR EX.RATE 1.0942708 WITH HSBC BANK	347,978.110	27 May 20				0.00	347,978.11	347,978.11	0.00
FX DEAL TRANSACTED ON 27 NOV 2020 USD / JPY EX.RATE 0.0096032 WITH HSBC BANK	856,966.890	27 Nov 20				0.00	856,966.89	856,966.89	0.00
FX DEAL TRANSACTED ON 29 APR 2020 BRL / USD EX.RATE 5.4 WITH HSBC BANK USA, N.A.	-307,933.480	29 Apr 20				0.00	-307,933.48	-307,933.48	0.00
FX DEAL TRANSACTED ON 29 APR 2020 USD / BRL EX.RATE 0.1847985 WITH HSBC BANK	307,290.440	29 Apr 20				0.00	307,290.44	307,290.44	0.00
FX DEAL TRANSACTED ON 29 MAY 2020 USD / BRL EX.RATE 0.1842876 WITH HSBC BANK	186,153.600	29 May 20				0.00	186,153.60	186,153.60	0.00
FX DEAL TRANSACTED ON 30 APR 2020 BRL / USD EX.RATE 5.427 WITH HSBC BANK USA,	-492,531.060	30 Apr 20				0.00	-492,531.06	-492,531.06	0.00
FX DEAL TRANSACTED ON 30 JUL 2020 PEN / USD EX.RATE 3.5095 WITH HSBC BANK USA,	-365,154.710	30 Jul 20				0.00	-365,154.71	-365,154.71	0.00

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◆ 5% Report - Part B

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
HSBC BANK USA, N.A.									
FX DEAL TRANSACTED ON 30 JUL 2020 USD / PEN EX.RATE 0.2845517 WITH HSBC BANK	364,655.970	30 Jul 20				0.00	364,655.97	364,655.97	0.00
FX DEAL TRANSACTED ON 31 JAN 2020 EUR / USD EX.RATE 0.8997418 WITH HSBC BANK	-1,078,087.000	31 Jan 20				0.00	-1,078,087.00	-1,078,087.00	0.00
FX DEAL TRANSACTED ON 31 JUL 2020 EUR / USD EX.RATE 0.8474217 WITH HSBC BANK	-776,472.900	31 Jul 20				0.00	-776,472.90	-776,472.90	0.00
Total HSBC BANK USA, N.A.							.000.00	-1,868,133.68	-1,868,133.68

JPMORGAN CHASE BANK, N.A.**Cash and Cash Equivalents****British pound sterling - GBP**

FX DEAL TRANSACTED ON 01 OCT 2020 GBP / USD EX.RATE 0.7753729 WITH JPMORGAN	300,507.000	1 Oct 20				0.00	387,564.48	400,185.21	12,620.73
FX DEAL TRANSACTED ON 03 FEB 2020 GBP / USD EX.RATE 0.7652743 WITH JPMORGAN	579,857.000	3 Feb 20				0.00	757,711.32	703,685.53	-54,025.79
FX DEAL TRANSACTED ON 11 NOV 2020 GBP / USD EX.RATE 0.7539478 WITH JPMORGAN	689,000.000	11 Nov 20				0.00	913,856.39	909,238.95	-4,617.44
FX DEAL TRANSACTED ON 11 NOV 2020 USD / GBP EX.RATE 1.3265092 WITH JPMORGAN	-689,000.000	11 Nov 20				0.00	-913,964.84	-920,710.77	-6,745.93
FX DEAL TRANSACTED ON 12 NOV 2020 USD / GBP EX.RATE 1.311185 WITH JPMORGAN CHASE	-516,517.000	12 Nov 20				0.00	-677,249.34	-687,845.76	-10,596.42
FX DEAL TRANSACTED ON 15 JUN 2020 GBP / USD EX.RATE 0.7976008 WITH JPMORGAN	5,611,780.000	15 Jun 20				0.00	7,035,825.29	6,938,405.15	-97,420.14
FX DEAL TRANSACTED ON 15 JUN 2020 USD / GBP EX.RATE 1.254454 WITH JPMORGAN CHASE	-5,611,780.000	15 Jun 20				0.00	-7,039,719.87	-7,140,429.59	-100,709.72
FX DEAL TRANSACTED ON 15 MAY 2020 GBP / USD EX.RATE 0.8241659 WITH JPMORGAN	541,653.000	15 May 20				0.00	657,213.58	669,699.80	12,486.22

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JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 16 DEC 2020 GBP / USD EX.RATE 0.7415702 WITH JPMORGAN	5,341,844.000	16 Dec 20				0.00	7,203,423.22	7,113,734.38	-89,688.84
FX DEAL TRANSACTED ON 16 DEC 2020 USD / GBP EX.RATE 1.349808 WITH JPMORGAN CHASE	-5,341,844.000	16 Dec 20				0.00	-7,210,463.77	-7,305,688.25	-95,224.48
FX DEAL TRANSACTED ON 16 MAR 2020 GBP / USD EX.RATE 0.8172532 WITH JPMORGAN	669,417.000	16 Mar 20				0.00	819,106.00	812,371.08	-6,734.92
FX DEAL TRANSACTED ON 17 SEP 2020 GBP / USD EX.RATE 0.7712479 WITH JPMORGAN	5,611,780.000	17 Sep 20				0.00	7,276,233.95	7,140,429.59	-135,804.36
FX DEAL TRANSACTED ON 17 SEP 2020 USD / GBP EX.RATE 1.297198 WITH JPMORGAN CHASE	-5,611,780.000	17 Sep 20				0.00	-7,279,589.79	-7,473,208.19	-193,618.40
FX DEAL TRANSACTED ON 20 MAR 2020 GBP / USD EX.RATE 0.8480326 WITH JPMORGAN	5,638,540.000	20 Mar 20				0.00	6,648,966.37	6,842,650.85	193,684.48
FX DEAL TRANSACTED ON 20 MAR 2020 USD / GBP EX.RATE 1.179679 WITH JPMORGAN CHASE	-5,638,540.000	20 Mar 20				0.00	-6,651,667.23	-6,997,146.56	-345,479.33
FX DEAL TRANSACTED ON 22 JAN 2020 GBP / USD EX.RATE 0.7599235 WITH JPMORGAN	628,970.000	22 Jan 20				0.00	827,675.46	763,286.61	-64,388.85
FX DEAL TRANSACTED ON 23 APR 2020 GBP / USD EX.RATE 0.8085565 WITH JPMORGAN	64,578.000	23 Apr 20				0.00	79,868.26	79,844.24	-24.02
FX DEAL TRANSACTED ON 23 APR 2020 GBP / USD EX.RATE 0.8087867 WITH JPMORGAN	5,638,540.000	23 Apr 20				0.00	6,971,603.63	6,997,146.56	25,542.93
FX DEAL TRANSACTED ON 23 APR 2020 USD / GBP EX.RATE 1.23642 WITH JPMORGAN CHASE	-64,578.000	23 Apr 20				0.00	-79,845.53	-80,138.07	-292.54
FX DEAL TRANSACTED ON 23 APR 2020 USD / GBP EX.RATE 1.236772 WITH JPMORGAN CHASE	-5,638,540.000	23 Apr 20				0.00	-6,973,588.39	-6,971,491.21	2,097.18
FX DEAL TRANSACTED ON 30 APR 2020 USD / GBP EX.RATE 1.260271 WITH JPMORGAN CHASE	-579,471.000	30 Apr 20				0.00	-730,290.50	-716,457.98	13,832.52
FX DEAL TRANSACTED ON 30 OCT 2020 GBP / USD EX.RATE 0.7712247 WITH JPMORGAN	485,946.000	30 Oct 20				0.00	630,096.54	647,134.35	17,037.81

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JPMORGAN CHASE BANK, N.A.									
Euro - EUR									
FX DEAL TRANSACTED ON 01 OCT 2020 EUR / USD EX.RATE 0.8499838 WITH JPMORGAN	447,000.000	1 Oct 20				0.00	525,892.37	543,932.00	18,039.63
FX DEAL TRANSACTED ON 02 JUN 2020 USD / EUR EX.RATE 1.117093 WITH JPMORGAN CHASE	-599,000.000	2 Jun 20				0.00	-669,138.71	-669,891.69	-752.98
FX DEAL TRANSACTED ON 03 FEB 2020 EUR / USD EX.RATE 0.9039939 WITH JPMORGAN	169,000.000	3 Feb 20				0.00	186,948.15	186,871.76	-76.39
FX DEAL TRANSACTED ON 03 FEB 2020 USD / EUR EX.RATE 1.1081038 WITH JPMORGAN	-169,000.000	3 Feb 20				0.00	-187,269.54	-188,122.36	-852.82
FX DEAL TRANSACTED ON 04 JUN 2020 USD / EUR EX.RATE 1.134407 WITH JPMORGAN CHASE	-944,000.000	4 Jun 20				0.00	-1,070,880.21	-1,055,722.46	15,157.75
FX DEAL TRANSACTED ON 04 NOV 2020 USD / EUR EX.RATE 1.169722 WITH JPMORGAN CHASE	-594,000.000	4 Nov 20				0.00	-694,814.87	-722,808.97	-27,994.10
FX DEAL TRANSACTED ON 09 APR 2020 EUR / USD EX.RATE 0.9137844 WITH JPMORGAN	380,000.000	9 Apr 20				0.00	415,853.00	412,281.03	-3,571.97
FX DEAL TRANSACTED ON 09 APR 2020 USD / EUR EX.RATE 1.09721 WITH JPMORGAN CHASE	-380,000.000	9 Apr 20				0.00	-416,939.80	-433,884.01	-16,944.21
FX DEAL TRANSACTED ON 09 NOV 2020 USD / EUR EX.RATE 1.187297 WITH JPMORGAN CHASE	-620,600.000	9 Nov 20				0.00	-736,836.52	-755,177.18	-18,340.66
FX DEAL TRANSACTED ON 10 NOV 2020 USD / EUR EX.RATE 1.1811 WITH JPMORGAN CHASE	-952,000.000	10 Nov 20				0.00	-1,124,407.20	-1,158,441.31	-34,034.11
FX DEAL TRANSACTED ON 13 OCT 2020 USD / EUR EX.RATE 1.17632 WITH JPMORGAN CHASE	-605,200.000	13 Oct 20				0.00	-711,908.86	-736,437.69	-24,528.83
FX DEAL TRANSACTED ON 15 JUN 2020 EUR / USD EX.RATE 0.8876738 WITH JPMORGAN	2,438,290.000	15 Jun 20				0.00	2,746,831.22	2,726,861.78	-19,969.44
FX DEAL TRANSACTED ON 15 JUN 2020 USD / EUR EX.RATE 1.128965 WITH JPMORGAN CHASE	-2,438,290.000	15 Jun 20				0.00	-2,752,744.07	-2,854,140.56	-101,396.49
FX DEAL TRANSACTED ON 15 MAY 2020 EUR / USD EX.RATE 0.9235546 WITH JPMORGAN	722,710.000	15 May 20				0.00	782,530.87	808,242.78	25,711.91

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JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 16 DEC 2020 EUR / USD EX.RATE 0.8223143 WITH JPMORGAN	3,979,290.000	16 Dec 20				0.00	4,839,134.98	4,842,199.49	3,064.51
FX DEAL TRANSACTED ON 16 DEC 2020 USD / EUR EX.RATE 1.219199 WITH JPMORGAN CHASE	-3,979,290.000	16 Dec 20				0.00	-4,851,546.39	-4,877,606.61	-26,060.22
FX DEAL TRANSACTED ON 16 JUL 2020 USD / EUR EX.RATE 1.139788 WITH JPMORGAN CHASE	-698,000.000	16 Jul 20				0.00	-795,572.02	-817,043.96	-21,471.94
FX DEAL TRANSACTED ON 17 SEP 2020 EUR / USD EX.RATE 0.8442024 WITH JPMORGAN	3,136,290.000	17 Sep 20				0.00	3,715,092.32	3,671,184.52	-43,907.80
FX DEAL TRANSACTED ON 17 SEP 2020 USD / EUR EX.RATE 1.18682 WITH JPMORGAN CHASE	-3,136,290.000	17 Sep 20				0.00	-3,722,211.70	-3,816,394.84	-94,183.14
FX DEAL TRANSACTED ON 19 MAY 2020 USD / EUR EX.RATE 1.094999 WITH JPMORGAN CHASE	-718,000.000	19 May 20				0.00	-786,209.28	-802,975.35	-16,766.07
FX DEAL TRANSACTED ON 26 MAY 2020 EUR / USD EX.RATE 0.9119328 WITH JPMORGAN	80,612.290	26 May 20				0.00	88,397.18	88,548.57	151.39
FX DEAL TRANSACTED ON 27 MAY 2020 USD / EUR EX.RATE 1.098673 WITH JPMORGAN CHASE	-900,000.000	27 May 20				0.00	-988,805.70	-1,006,515.06	-17,709.36
FX DEAL TRANSACTED ON 27 OCT 2020 EUR / USD EX.RATE 0.8437715 WITH JPMORGAN	581,800.000	27 Oct 20				0.00	689,523.18	707,963.40	18,440.22
FX DEAL TRANSACTED ON 29 OCT 2020 EUR / USD EX.RATE 0.8566426 WITH JPMORGAN	900,000.000	29 Oct 20				0.00	1,050,613.20	1,095,165.10	44,551.90
FX DEAL TRANSACTED ON 30 SEP 2020 USD / EUR EX.RATE 1.1712 WITH JPMORGAN CHASE	-335,365.150	30 Sep 20				0.00	-392,779.66	-393,567.81	-788.15
Mexican peso - MXN									
FX DEAL TRANSACTED ON 03 DEC 2020 MXN / USD EX.RATE 19.883173 WITH JPMORGAN	9,901,820.150	3 Dec 20				0.00	498,000.00	500,521.67	2,521.67
FX DEAL TRANSACTED ON 22 DEC 2020 MXN / USD EX.RATE 20.125746 WITH JPMORGAN	27,760,000.000	22 Dec 20				0.00	1,379,327.75	1,390,761.34	11,433.59

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JPMORGAN CHASE BANK, N.A.									
Norwegian krone - NOK									
FX DEAL TRANSACTED ON 07 JAN 2020 USD / NOK EX.RATE 0.1128864 WITH JPMORGAN	-6,313,191.000	7 Jan 20				0.00	-712,673.49	-606,439.90	106,233.59
FX DEAL TRANSACTED ON 15 JUN 2020 NOK / USD EX.RATE 9.618318 WITH JPMORGAN CHASE	6,887,071.000	15 Jun 20				0.00	716,036.94	736,451.23	20,414.29
FX DEAL TRANSACTED ON 15 JUN 2020 NOK / USD EX.RATE 9.6223 WITH JPMORGAN CHASE	19,112,075.000	15 Jun 20				0.00	1,986,227.31	1,989,939.46	3,712.15
FX DEAL TRANSACTED ON 15 JUN 2020 USD / NOK EX.RATE 0.1039253 WITH JPMORGAN	-6,887,071.000	15 Jun 20				0.00	-715,740.62	-717,078.30	-1,337.68
FX DEAL TRANSACTED ON 15 JUN 2020 USD / NOK EX.RATE 0.1039683 WITH JPMORGAN	-19,112,075.000	15 Jun 20				0.00	-1,987,049.61	-2,043,700.61	-56,651.00
FX DEAL TRANSACTED ON 16 DEC 2020 NOK / USD EX.RATE 8.6957 WITH JPMORGAN CHASE	12,225,004.000	16 Dec 20				0.00	1,405,867.73	1,398,118.00	-7,749.73
FX DEAL TRANSACTED ON 16 DEC 2020 USD / NOK EX.RATE 0.1150094 WITH JPMORGAN	-12,225,004.000	16 Dec 20				0.00	-1,405,990.77	-1,427,402.52	-21,411.75
FX DEAL TRANSACTED ON 17 JUN 2020 NOK / USD EX.RATE 9.5425 WITH JPMORGAN CHASE	6,887,071.000	17 Jun 20				0.00	721,726.07	717,078.30	-4,647.77
FX DEAL TRANSACTED ON 17 JUN 2020 USD / NOK EX.RATE 0.1048341 WITH JPMORGAN	-6,887,071.000	17 Jun 20				0.00	-721,999.58	-736,451.23	-14,451.65
FX DEAL TRANSACTED ON 17 SEP 2020 NOK / USD EX.RATE 9.057491 WITH JPMORGAN CHASE	6,887,071.000	17 Sep 20				0.00	760,372.93	787,642.93	27,270.00
FX DEAL TRANSACTED ON 17 SEP 2020 NOK / USD EX.RATE 9.0602 WITH JPMORGAN CHASE	19,112,075.000	17 Sep 20				0.00	2,109,453.99	2,043,700.61	-65,753.38
FX DEAL TRANSACTED ON 17 SEP 2020 USD / NOK EX.RATE 0.1103728 WITH JPMORGAN	-6,887,071.000	17 Sep 20				0.00	-760,145.58	-736,451.23	23,694.35
FX DEAL TRANSACTED ON 17 SEP 2020 USD / NOK EX.RATE 0.1104059 WITH JPMORGAN	-19,112,075.000	17 Sep 20				0.00	-2,110,084.90	-2,185,760.93	-75,676.03
FX DEAL TRANSACTED ON 20 MAR 2020 NOK / USD EX.RATE 11.4113 WITH JPMORGAN CHASE	19,112,075.000	20 Mar 20				0.00	1,674,837.66	1,835,890.11	161,052.45

NOTE: TRANSACTIONS ARE BASED ON THE 2019-12-31 VALUE (INCLUDING ACCRUALS) OF 1,907,932,852.33

◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 20 MAR 2020 USD / NOK EX.RATE 0.0876159 WITH JPMORGAN	-19,112,075.000	20 Mar 20				0.00	-1,674,521.43	-1,808,913.45	-134,392.02
FX DEAL TRANSACTED ON 23 APR 2020 NOK / USD EX.RATE 10.598 WITH JPMORGAN CHASE	19,112,075.000	23 Apr 20				0.00	1,803,366.20	1,808,913.45	5,547.25
FX DEAL TRANSACTED ON 23 APR 2020 USD / NOK EX.RATE 0.0943936 WITH JPMORGAN	-19,112,075.000	23 Apr 20				0.00	-1,804,056.98	-1,989,939.46	-185,882.48
Singapore dollar - SGD									
FX DEAL TRANSACTED ON 15 JUN 2020 SGD / USD EX.RATE 1.39495 WITH JPMORGAN CHASE	1,138,909.000	15 Jun 20				0.00	816,451.49	815,895.84	-555.65
FX DEAL TRANSACTED ON 15 JUN 2020 USD / SGD EX.RATE 0.717124 WITH JPMORGAN CHASE	-1,138,909.000	15 Jun 20				0.00	-816,738.96	-833,846.32	-17,107.36
FX DEAL TRANSACTED ON 16 DEC 2020 SGD / USD EX.RATE 1.32998 WITH JPMORGAN CHASE	1,138,909.000	16 Dec 20				0.00	856,335.43	852,157.88	-4,177.55
FX DEAL TRANSACTED ON 16 DEC 2020 USD / SGD EX.RATE 0.75196 WITH JPMORGAN CHASE	-1,138,909.000	16 Dec 20				0.00	-856,413.99	-861,810.34	-5,396.35
FX DEAL TRANSACTED ON 17 SEP 2020 SGD / USD EX.RATE 1.3575 WITH JPMORGAN CHASE	1,138,909.000	17 Sep 20				0.00	838,975.32	833,846.32	-5,129.00
FX DEAL TRANSACTED ON 17 SEP 2020 USD / SGD EX.RATE 0.7367204 WITH JPMORGAN	-1,138,909.000	17 Sep 20				0.00	-839,057.53	-852,157.88	-13,100.35
FX DEAL TRANSACTED ON 19 MAR 2020 SGD / USD EX.RATE 1.450723 WITH JPMORGAN CHASE	722,233.000	19 Mar 20				0.00	497,843.49	504,616.94	6,773.45
FX DEAL TRANSACTED ON 20 MAR 2020 SGD / USD EX.RATE 1.4495 WITH JPMORGAN CHASE	1,138,909.000	20 Mar 20				0.00	785,725.42	795,744.28	10,018.86
FX DEAL TRANSACTED ON 20 MAR 2020 USD / SGD EX.RATE 0.6899449 WITH JPMORGAN	-1,138,909.000	20 Mar 20				0.00	-785,784.51	-803,123.19	-17,338.68
FX DEAL TRANSACTED ON 23 APR 2020 SGD / USD EX.RATE 1.42252 WITH JPMORGAN CHASE	1,138,909.000	23 Apr 20				0.00	800,627.76	803,123.19	2,495.43
FX DEAL TRANSACTED ON 23 APR 2020 USD / SGD EX.RATE 0.7030376 WITH JPMORGAN	-1,138,909.000	23 Apr 20				0.00	-800,695.87	-815,895.84	-15,199.97

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◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
JPMORGAN CHASE BANK, N.A.									
Swiss franc - CHF									
FX DEAL TRANSACTED ON 07 APR 2020 USD / CHF EX.RATE 1.0307408 WITH JPMORGAN	-798,083.000	7 Apr 20				0.00	-822,616.72	-817,917.50	4,699.22
FX DEAL TRANSACTED ON 15 JUN 2020 CHF / USD EX.RATE 0.95076 WITH JPMORGAN CHASE	3,354,008.000	15 Jun 20				0.00	3,527,712.57	3,524,043.08	-3,669.49
FX DEAL TRANSACTED ON 15 JUN 2020 USD / CHF EX.RATE 1.0547755 WITH JPMORGAN	-3,354,008.000	15 Jun 20				0.00	-3,537,725.63	-3,647,841.64	-110,116.01
FX DEAL TRANSACTED ON 16 DEC 2020 CHF / USD EX.RATE 0.88728 WITH JPMORGAN CHASE	2,848,079.000	16 Dec 20				0.00	3,209,898.79	3,202,607.67	-7,291.12
FX DEAL TRANSACTED ON 16 DEC 2020 USD / CHF EX.RATE 1.1307472 WITH JPMORGAN	-2,848,079.000	16 Dec 20				0.00	-3,220,457.25	-3,229,717.61	-9,260.36
FX DEAL TRANSACTED ON 17 SEP 2020 CHF / USD EX.RATE 0.90865 WITH JPMORGAN CHASE	3,354,008.000	17 Sep 20				0.00	3,691,199.03	3,647,841.64	-43,357.39
FX DEAL TRANSACTED ON 17 SEP 2020 USD / CHF EX.RATE 1.1034044 WITH JPMORGAN	-3,354,008.000	17 Sep 20				0.00	-3,700,827.33	-3,771,514.67	-70,687.34
FX DEAL TRANSACTED ON 20 MAR 2020 CHF / USD EX.RATE 0.98308 WITH JPMORGAN CHASE	2,555,925.000	20 Mar 20				0.00	2,599,915.57	2,649,862.63	49,947.06
FX DEAL TRANSACTED ON 20 MAR 2020 USD / CHF EX.RATE 1.0185 WITH JPMORGAN CHASE	-2,555,925.000	20 Mar 20				0.00	-2,603,209.70	-2,619,446.58	-16,236.88
FX DEAL TRANSACTED ON 23 APR 2020 CHF / USD EX.RATE 0.97341 WITH JPMORGAN CHASE	3,354,008.000	23 Apr 20				0.00	3,445,627.23	3,437,364.08	-8,263.15
FX DEAL TRANSACTED ON 23 APR 2020 USD / CHF EX.RATE 1.0289675 WITH JPMORGAN	-3,354,008.000	23 Apr 20				0.00	-3,451,165.20	-3,524,043.08	-72,877.88
FX DEAL TRANSACTED ON 24 SEP 2020 CHF / USD EX.RATE 0.925358 WITH JPMORGAN CHASE	505,929.000	24 Sep 20				0.00	546,738.67	568,907.01	22,168.34
United States dollar - USD									
FX DEAL TRANSACTED ON 01 OCT 2020 EUR / USD EX.RATE 0.8499838 WITH JPMORGAN	-525,892.370	1 Oct 20				0.00	-525,892.37	-525,892.37	0.00

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◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 01 OCT 2020 GBP / USD EX.RATE 0.7753729 WITH JPMORGAN	-387,564.480	1 Oct 20				0.00	-387,564.48	-387,564.48	0.00
FX DEAL TRANSACTED ON 02 JUN 2020 USD / EUR EX.RATE 1.117093 WITH JPMORGAN CHASE	669,138.710	2 Jun 20				0.00	669,138.71	669,138.71	0.00
FX DEAL TRANSACTED ON 03 DEC 2020 MXN / USD EX.RATE 19.883173 WITH JPMORGAN	-498,000.000	3 Dec 20				0.00	-498,000.00	-498,000.00	0.00
FX DEAL TRANSACTED ON 03 FEB 2020 EUR / USD EX.RATE 0.9039939 WITH JPMORGAN	-186,948.150	3 Feb 20				0.00	-186,948.15	-186,948.15	0.00
FX DEAL TRANSACTED ON 03 FEB 2020 GBP / USD EX.RATE 0.7652743 WITH JPMORGAN	-757,711.320	3 Feb 20				0.00	-757,711.32	-757,711.32	0.00
FX DEAL TRANSACTED ON 03 FEB 2020 USD / EUR EX.RATE 1.1081038 WITH JPMORGAN	187,269.540	3 Feb 20				0.00	187,269.54	187,269.54	0.00
FX DEAL TRANSACTED ON 04 JUN 2020 USD / EUR EX.RATE 1.134407 WITH JPMORGAN CHASE	1,070,880.210	4 Jun 20				0.00	1,070,880.21	1,070,880.21	0.00
FX DEAL TRANSACTED ON 04 NOV 2020 USD / EUR EX.RATE 1.169722 WITH JPMORGAN CHASE	694,814.870	4 Nov 20				0.00	694,814.87	694,814.87	0.00
FX DEAL TRANSACTED ON 07 APR 2020 USD / CHF EX.RATE 1.0307408 WITH JPMORGAN	822,616.720	7 Apr 20				0.00	822,616.72	822,616.72	0.00
FX DEAL TRANSACTED ON 07 JAN 2020 USD / NOK EX.RATE 0.1128864 WITH JPMORGAN	712,673.490	7 Jan 20				0.00	712,673.49	712,673.49	0.00
FX DEAL TRANSACTED ON 09 APR 2020 EUR / USD EX.RATE 0.9137844 WITH JPMORGAN	-415,853.000	9 Apr 20				0.00	-415,853.00	-415,853.00	0.00
FX DEAL TRANSACTED ON 09 APR 2020 USD / EUR EX.RATE 1.09721 WITH JPMORGAN CHASE	416,939.800	9 Apr 20				0.00	416,939.80	416,939.80	0.00
FX DEAL TRANSACTED ON 09 NOV 2020 USD / EUR EX.RATE 1.187297 WITH JPMORGAN CHASE	736,836.520	9 Nov 20				0.00	736,836.52	736,836.52	0.00
FX DEAL TRANSACTED ON 10 NOV 2020 USD / EUR EX.RATE 1.1811 WITH JPMORGAN CHASE	1,124,407.200	10 Nov 20				0.00	1,124,407.20	1,124,407.20	0.00
FX DEAL TRANSACTED ON 11 NOV 2020 GBP / USD EX.RATE 0.7539478 WITH JPMORGAN	-913,856.390	11 Nov 20				0.00	-913,856.39	-913,856.39	0.00

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◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 11 NOV 2020 USD / GBP EX.RATE 1.3265092 WITH JPMORGAN	913,964.840	11 Nov 20				0.00	913,964.84	913,964.84	0.00
FX DEAL TRANSACTED ON 12 NOV 2020 USD / GBP EX.RATE 1.311185 WITH JPMORGAN CHASE	677,249.340	12 Nov 20				0.00	677,249.34	677,249.34	0.00
FX DEAL TRANSACTED ON 13 OCT 2020 USD / EUR EX.RATE 1.17632 WITH JPMORGAN CHASE	711,908.860	13 Oct 20				0.00	711,908.86	711,908.86	0.00
FX DEAL TRANSACTED ON 15 JUN 2020 CHF / USD EX.RATE 0.95076 WITH JPMORGAN CHASE	-3,527,712.570	15 Jun 20				0.00	-3,527,712.57	-3,527,712.57	0.00
FX DEAL TRANSACTED ON 15 JUN 2020 EUR / USD EX.RATE 0.8876738 WITH JPMORGAN	-2,746,831.220	15 Jun 20				0.00	-2,746,831.22	-2,746,831.22	0.00
FX DEAL TRANSACTED ON 15 JUN 2020 GBP / USD EX.RATE 0.7976008 WITH JPMORGAN	-7,035,825.290	15 Jun 20				0.00	-7,035,825.29	-7,035,825.29	0.00
FX DEAL TRANSACTED ON 15 JUN 2020 NOK / USD EX.RATE 9.618318 WITH JPMORGAN CHASE	-716,036.940	15 Jun 20				0.00	-716,036.94	-716,036.94	0.00
FX DEAL TRANSACTED ON 15 JUN 2020 NOK / USD EX.RATE 9.6223 WITH JPMORGAN CHASE	-1,986,227.310	15 Jun 20				0.00	-1,986,227.31	-1,986,227.31	0.00
FX DEAL TRANSACTED ON 15 JUN 2020 SGD / USD EX.RATE 1.39495 WITH JPMORGAN CHASE	-816,451.490	15 Jun 20				0.00	-816,451.49	-816,451.49	0.00
FX DEAL TRANSACTED ON 15 JUN 2020 USD / CHF EX.RATE 1.0547755 WITH JPMORGAN	3,537,725.630	15 Jun 20				0.00	3,537,725.63	3,537,725.63	0.00
FX DEAL TRANSACTED ON 15 JUN 2020 USD / EUR EX.RATE 1.128965 WITH JPMORGAN CHASE	2,752,744.070	15 Jun 20				0.00	2,752,744.07	2,752,744.07	0.00
FX DEAL TRANSACTED ON 15 JUN 2020 USD / GBP EX.RATE 1.254454 WITH JPMORGAN CHASE	7,039,719.870	15 Jun 20				0.00	7,039,719.87	7,039,719.87	0.00
FX DEAL TRANSACTED ON 15 JUN 2020 USD / NOK EX.RATE 0.1039253 WITH JPMORGAN	715,740.620	15 Jun 20				0.00	715,740.62	715,740.62	0.00
FX DEAL TRANSACTED ON 15 JUN 2020 USD / NOK EX.RATE 0.1039683 WITH JPMORGAN	1,987,049.610	15 Jun 20				0.00	1,987,049.61	1,987,049.61	0.00
FX DEAL TRANSACTED ON 15 JUN 2020 USD / SGD EX.RATE 0.717124 WITH JPMORGAN CHASE	816,738.960	15 Jun 20				0.00	816,738.96	816,738.96	0.00

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◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 15 MAY 2020 EUR / USD EX.RATE 0.9235546 WITH JPMORGAN	-782,530.870	15 May 20				0.00	-782,530.87	-782,530.87	0.00
FX DEAL TRANSACTED ON 15 MAY 2020 GBP / USD EX.RATE 0.8241659 WITH JPMORGAN	-657,213.580	15 May 20				0.00	-657,213.58	-657,213.58	0.00
FX DEAL TRANSACTED ON 16 DEC 2020 CHF / USD EX.RATE 0.88728 WITH JPMORGAN CHASE	-3,209,898.790	16 Dec 20				0.00	-3,209,898.79	-3,209,898.79	0.00
FX DEAL TRANSACTED ON 16 DEC 2020 EUR / USD EX.RATE 0.8223143 WITH JPMORGAN	-4,839,134.980	16 Dec 20				0.00	-4,839,134.98	-4,839,134.98	0.00
FX DEAL TRANSACTED ON 16 DEC 2020 GBP / USD EX.RATE 0.7415702 WITH JPMORGAN	-7,203,423.220	16 Dec 20				0.00	-7,203,423.22	-7,203,423.22	0.00
FX DEAL TRANSACTED ON 16 DEC 2020 NOK / USD EX.RATE 8.6957 WITH JPMORGAN CHASE	-1,405,867.730	16 Dec 20				0.00	-1,405,867.73	-1,405,867.73	0.00
FX DEAL TRANSACTED ON 16 DEC 2020 SGD / USD EX.RATE 1.32998 WITH JPMORGAN CHASE	-856,335.430	16 Dec 20				0.00	-856,335.43	-856,335.43	0.00
FX DEAL TRANSACTED ON 16 DEC 2020 USD / CHF EX.RATE 1.1307472 WITH JPMORGAN	3,220,457.250	16 Dec 20				0.00	3,220,457.25	3,220,457.25	0.00
FX DEAL TRANSACTED ON 16 DEC 2020 USD / EUR EX.RATE 1.219199 WITH JPMORGAN CHASE	4,851,546.390	16 Dec 20				0.00	4,851,546.39	4,851,546.39	0.00
FX DEAL TRANSACTED ON 16 DEC 2020 USD / GBP EX.RATE 1.349808 WITH JPMORGAN CHASE	7,210,463.770	16 Dec 20				0.00	7,210,463.77	7,210,463.77	0.00
FX DEAL TRANSACTED ON 16 DEC 2020 USD / NOK EX.RATE 0.1150094 WITH JPMORGAN	1,405,990.770	16 Dec 20				0.00	1,405,990.77	1,405,990.77	0.00
FX DEAL TRANSACTED ON 16 DEC 2020 USD / SGD EX.RATE 0.75196 WITH JPMORGAN CHASE	856,413.990	16 Dec 20				0.00	856,413.99	856,413.99	0.00
FX DEAL TRANSACTED ON 16 JUL 2020 USD / EUR EX.RATE 1.139788 WITH JPMORGAN CHASE	795,572.020	16 Jul 20				0.00	795,572.02	795,572.02	0.00
FX DEAL TRANSACTED ON 16 MAR 2020 GBP / USD EX.RATE 0.8172532 WITH JPMORGAN	-819,106.000	16 Mar 20				0.00	-819,106.00	-819,106.00	0.00
FX DEAL TRANSACTED ON 17 JUN 2020 NOK / USD EX.RATE 9.5425 WITH JPMORGAN CHASE	-721,726.070	17 Jun 20				0.00	-721,726.07	-721,726.07	0.00

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Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANACTED ON 17 JUN 2020 USD / NOK EX.RATE 0.1048341 WITH JPMORGAN	721,999.580	17 Jun 20				0.00	721,999.58	721,999.58	0.00
FX DEAL TRANACTED ON 17 SEP 2020 CHF / USD EX.RATE 0.90865 WITH JPMORGAN CHASE	-3,691,199.030	17 Sep 20				0.00	-3,691,199.03	-3,691,199.03	0.00
FX DEAL TRANACTED ON 17 SEP 2020 EUR / USD EX.RATE 0.8442024 WITH JPMORGAN	-3,715,092.320	17 Sep 20				0.00	-3,715,092.32	-3,715,092.32	0.00
FX DEAL TRANACTED ON 17 SEP 2020 GBP / USD EX.RATE 0.7712479 WITH JPMORGAN	-7,276,233.950	17 Sep 20				0.00	-7,276,233.95	-7,276,233.95	0.00
FX DEAL TRANACTED ON 17 SEP 2020 NOK / USD EX.RATE 9.057491 WITH JPMORGAN CHASE	-760,372.930	17 Sep 20				0.00	-760,372.93	-760,372.93	0.00
FX DEAL TRANACTED ON 17 SEP 2020 NOK / USD EX.RATE 9.0602 WITH JPMORGAN CHASE	-2,109,453.990	17 Sep 20				0.00	-2,109,453.99	-2,109,453.99	0.00
FX DEAL TRANACTED ON 17 SEP 2020 SGD / USD EX.RATE 1.3575 WITH JPMORGAN CHASE	-838,975.320	17 Sep 20				0.00	-838,975.32	-838,975.32	0.00
FX DEAL TRANACTED ON 17 SEP 2020 USD / CHF EX.RATE 1.1034044 WITH JPMORGAN	3,700,827.330	17 Sep 20				0.00	3,700,827.33	3,700,827.33	0.00
FX DEAL TRANACTED ON 17 SEP 2020 USD / EUR EX.RATE 1.18682 WITH JPMORGAN CHASE	3,722,211.700	17 Sep 20				0.00	3,722,211.70	3,722,211.70	0.00
FX DEAL TRANACTED ON 17 SEP 2020 USD / GBP EX.RATE 1.297198 WITH JPMORGAN CHASE	7,279,589.790	17 Sep 20				0.00	7,279,589.79	7,279,589.79	0.00
FX DEAL TRANACTED ON 17 SEP 2020 USD / NOK EX.RATE 0.1103728 WITH JPMORGAN	760,145.580	17 Sep 20				0.00	760,145.58	760,145.58	0.00
FX DEAL TRANACTED ON 17 SEP 2020 USD / NOK EX.RATE 0.1104059 WITH JPMORGAN	2,110,084.900	17 Sep 20				0.00	2,110,084.90	2,110,084.90	0.00
FX DEAL TRANACTED ON 17 SEP 2020 USD / SGD EX.RATE 0.7367204 WITH JPMORGAN	839,057.530	17 Sep 20				0.00	839,057.53	839,057.53	0.00
FX DEAL TRANACTED ON 19 MAR 2020 SGD / USD EX.RATE 1.450723 WITH JPMORGAN CHASE	-497,843.490	19 Mar 20				0.00	-497,843.49	-497,843.49	0.00
FX DEAL TRANACTED ON 19 MAY 2020 USD / EUR EX.RATE 1.094999 WITH JPMORGAN CHASE	786,209.280	19 May 20				0.00	786,209.28	786,209.28	0.00

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Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 20 MAR 2020 CHF / USD EX.RATE 0.98308 WITH JPMORGAN CHASE	-2,599,915.570	20 Mar 20				0.00	-2,599,915.57	-2,599,915.57	0.00
FX DEAL TRANSACTED ON 20 MAR 2020 GBP / USD EX.RATE 0.8480326 WITH JPMORGAN	-6,648,966.370	20 Mar 20				0.00	-6,648,966.37	-6,648,966.37	0.00
FX DEAL TRANSACTED ON 20 MAR 2020 NOK / USD EX.RATE 11.4113 WITH JPMORGAN CHASE	-1,674,837.660	20 Mar 20				0.00	-1,674,837.66	-1,674,837.66	0.00
FX DEAL TRANSACTED ON 20 MAR 2020 SGD / USD EX.RATE 1.4495 WITH JPMORGAN CHASE	-785,725.420	20 Mar 20				0.00	-785,725.42	-785,725.42	0.00
FX DEAL TRANSACTED ON 20 MAR 2020 USD / CHF EX.RATE 1.0185 WITH JPMORGAN CHASE	2,603,209.700	20 Mar 20				0.00	2,603,209.70	2,603,209.70	0.00
FX DEAL TRANSACTED ON 20 MAR 2020 USD / GBP EX.RATE 1.179679 WITH JPMORGAN CHASE	6,651,667.230	20 Mar 20				0.00	6,651,667.23	6,651,667.23	0.00
FX DEAL TRANSACTED ON 20 MAR 2020 USD / NOK EX.RATE 0.0876159 WITH JPMORGAN	1,674,521.430	20 Mar 20				0.00	1,674,521.43	1,674,521.43	0.00
FX DEAL TRANSACTED ON 20 MAR 2020 USD / SGD EX.RATE 0.6899449 WITH JPMORGAN	785,784.510	20 Mar 20				0.00	785,784.51	785,784.51	0.00
FX DEAL TRANSACTED ON 22 DEC 2020 MXN / USD EX.RATE 20.125746 WITH JPMORGAN	-1,379,327.750	22 Dec 20				0.00	-1,379,327.75	-1,379,327.75	0.00
FX DEAL TRANSACTED ON 22 JAN 2020 GBP / USD EX.RATE 0.7599235 WITH JPMORGAN	-827,675.460	22 Jan 20				0.00	-827,675.46	-827,675.46	0.00
FX DEAL TRANSACTED ON 23 APR 2020 CHF / USD EX.RATE 0.97341 WITH JPMORGAN CHASE	-3,445,627.230	23 Apr 20				0.00	-3,445,627.23	-3,445,627.23	0.00
FX DEAL TRANSACTED ON 23 APR 2020 GBP / USD EX.RATE 0.8085565 WITH JPMORGAN	-79,868.260	23 Apr 20				0.00	-79,868.26	-79,868.26	0.00
FX DEAL TRANSACTED ON 23 APR 2020 GBP / USD EX.RATE 0.8087867 WITH JPMORGAN	-6,971,603.630	23 Apr 20				0.00	-6,971,603.63	-6,971,603.63	0.00
FX DEAL TRANSACTED ON 23 APR 2020 NOK / USD EX.RATE 10.598 WITH JPMORGAN CHASE	-1,803,366.200	23 Apr 20				0.00	-1,803,366.20	-1,803,366.20	0.00
FX DEAL TRANSACTED ON 23 APR 2020 SGD / USD EX.RATE 1.42252 WITH JPMORGAN CHASE	-800,627.760	23 Apr 20				0.00	-800,627.76	-800,627.76	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2019-12-31 VALUE (INCLUDING ACCRUALS) OF 1,907,932,852.33

◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 23 APR 2020 USD / CHF EX.RATE 1.0289675 WITH JPMORGAN	3,451,165.200	23 Apr 20				0.00	3,451,165.20	3,451,165.20	0.00
FX DEAL TRANSACTED ON 23 APR 2020 USD / GBP EX.RATE 1.23642 WITH JPMORGAN CHASE	79,845.530	23 Apr 20				0.00	79,845.53	79,845.53	0.00
FX DEAL TRANSACTED ON 23 APR 2020 USD / GBP EX.RATE 1.236772 WITH JPMORGAN CHASE	6,973,588.390	23 Apr 20				0.00	6,973,588.39	6,973,588.39	0.00
FX DEAL TRANSACTED ON 23 APR 2020 USD / NOK EX.RATE 0.0943936 WITH JPMORGAN	1,804,056.980	23 Apr 20				0.00	1,804,056.98	1,804,056.98	0.00
FX DEAL TRANSACTED ON 23 APR 2020 USD / SGD EX.RATE 0.7030376 WITH JPMORGAN	800,695.870	23 Apr 20				0.00	800,695.87	800,695.87	0.00
FX DEAL TRANSACTED ON 24 SEP 2020 CHF / USD EX.RATE 0.925358 WITH JPMORGAN CHASE	-546,738.670	24 Sep 20				0.00	-546,738.67	-546,738.67	0.00
FX DEAL TRANSACTED ON 26 MAY 2020 EUR / USD EX.RATE 0.9119328 WITH JPMORGAN	-88,397.180	26 May 20				0.00	-88,397.18	-88,397.18	0.00
FX DEAL TRANSACTED ON 27 MAY 2020 USD / EUR EX.RATE 1.098673 WITH JPMORGAN CHASE	988,805.700	27 May 20				0.00	988,805.70	988,805.70	0.00
FX DEAL TRANSACTED ON 27 OCT 2020 EUR / USD EX.RATE 0.8437715 WITH JPMORGAN	-689,523.180	27 Oct 20				0.00	-689,523.18	-689,523.18	0.00
FX DEAL TRANSACTED ON 29 OCT 2020 EUR / USD EX.RATE 0.8566426 WITH JPMORGAN	-1,050,613.200	29 Oct 20				0.00	-1,050,613.20	-1,050,613.20	0.00
FX DEAL TRANSACTED ON 30 APR 2020 USD / GBP EX.RATE 1.260271 WITH JPMORGAN CHASE	730,290.500	30 Apr 20				0.00	730,290.50	730,290.50	0.00
FX DEAL TRANSACTED ON 30 OCT 2020 GBP / USD EX.RATE 0.7712247 WITH JPMORGAN	-630,096.540	30 Oct 20				0.00	-630,096.54	-630,096.54	0.00
FX DEAL TRANSACTED ON 30 SEP 2020 USD / EUR EX.RATE 1.1712 WITH JPMORGAN CHASE	392,779.660	30 Sep 20				0.00	392,779.66	392,779.66	0.00
Total JPMORGAN CHASE BANK, N.A.							.000.00	-1,802,037.00	-1,802,037.00

NOTE: TRANSACTIONS ARE BASED ON THE 2019-12-31 VALUE (INCLUDING ACCRUALS) OF 1,907,932,852.33

◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
STANDARD CHARTERED BANK									
Cash and Cash Equivalents									
Australian dollar - AUD									
FX DEAL TRANSACTED ON 10 MAR 2020 AUD / USD EX.RATE 1.5244611 WITH STANDARD	80,000.000	10 Mar 20				0.00	52,477.56	51,820.00	-657.56
FX DEAL TRANSACTED ON 10 MAR 2020 USD / AUD EX.RATE 0.655994 WITH STANDARD	-80,000.000	10 Mar 20				0.00	-52,479.52	-48,980.00	3,499.52
Euro - EUR									
FX DEAL TRANSACTED ON 29 MAY 2020 EUR / USD EX.RATE 0.8989976 WITH STANDARD	10,159,000.000	29 May 20				0.00	11,300,363.65	11,314,587.06	14,223.41
FX DEAL TRANSACTED ON 29 MAY 2020 USD / EUR EX.RATE 1.1130232 WITH STANDARD	-10,159,000.000	29 May 20				0.00	-11,307,202.79	-11,440,049.93	-132,847.14
FX DEAL TRANSACTED ON 30 APR 2020 EUR / USD EX.RATE 0.9129919 WITH STANDARD	10,048,000.000	30 Apr 20				0.00	11,005,574.40	10,968,899.44	-36,674.96
FX DEAL TRANSACTED ON 30 APR 2020 USD / EUR EX.RATE 1.0958906 WITH STANDARD	-10,048,000.000	30 Apr 20				0.00	-11,011,509.25	-11,190,960.80	-179,451.55
FX DEAL TRANSACTED ON 30 JUN 2020 EUR / USD EX.RATE 0.890353 WITH STANDARD	9,292,000.000	30 Jun 20				0.00	10,436,309.80	10,463,721.22	27,411.42
FX DEAL TRANSACTED ON 30 JUN 2020 USD / EUR EX.RATE 1.1239465 WITH STANDARD	-9,292,000.000	30 Jun 20				0.00	-10,443,710.97	-10,906,950.75	-463,239.78
FX DEAL TRANSACTED ON 31 JAN 2020 EUR / USD EX.RATE 0.9023642 WITH STANDARD	7,590,000.000	31 Jan 20				0.00	8,411,238.00	8,392,643.00	-18,595.00
FX DEAL TRANSACTED ON 31 JAN 2020 USD / EUR EX.RATE 1.1101297 WITH STANDARD	-7,590,000.000	31 Jan 20				0.00	-8,425,884.80	-8,448,808.74	-22,923.94
FX DEAL TRANSACTED ON 31 MAR 2020 EUR / USD EX.RATE 0.9113693 WITH STANDARD	10,048,000.000	31 Mar 20				0.00	11,025,168.00	10,976,436.38	-48,731.62
FX DEAL TRANSACTED ON 31 MAR 2020 USD / EUR EX.RATE 1.0986367 WITH STANDARD	-10,048,000.000	31 Mar 20				0.00	-11,039,101.56	-10,968,899.44	70,202.12

NOTE: TRANSACTIONS ARE BASED ON THE 2019-12-31 VALUE (INCLUDING ACCRUALS) OF 1,907,932,852.33

◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
STANDARD CHARTERED BANK									
Mexican peso - MXN									
FX DEAL TRANSACTED ON 28 MAY 2020 MXN / USD EX.RATE 22.33964 WITH STANDARD	2,389,000.000	28 May 20				0.00	106,939.95	107,133.65	193.70
New Israeli shekel - ILS									
FX DEAL TRANSACTED ON 11 SEP 2020 ILS / USD EX.RATE 3.434126 WITH STANDARD	468,598.000	11 Sep 20				0.00	136,453.35	146,042.67	9,589.32
FX DEAL TRANSACTED ON 11 SEP 2020 USD / ILS EX.RATE 0.2902783 WITH STANDARD	-468,598.000	11 Sep 20				0.00	-136,023.83	-136,577.67	-553.84
United States dollar - USD									
FX DEAL TRANSACTED ON 10 MAR 2020 AUD / USD EX.RATE 1.5244611 WITH STANDARD	-52,477.560	10 Mar 20				0.00	-52,477.56	-52,477.56	0.00
FX DEAL TRANSACTED ON 10 MAR 2020 USD / AUD EX.RATE 0.655994 WITH STANDARD	52,479.520	10 Mar 20				0.00	52,479.52	52,479.52	0.00
FX DEAL TRANSACTED ON 11 SEP 2020 ILS / USD EX.RATE 3.434126 WITH STANDARD	-136,453.350	11 Sep 20				0.00	-136,453.35	-136,453.35	0.00
FX DEAL TRANSACTED ON 11 SEP 2020 USD / ILS EX.RATE 0.2902783 WITH STANDARD	136,023.830	11 Sep 20				0.00	136,023.83	136,023.83	0.00
FX DEAL TRANSACTED ON 28 MAY 2020 MXN / USD EX.RATE 22.33964 WITH STANDARD	-106,939.950	28 May 20				0.00	-106,939.95	-106,939.95	0.00
FX DEAL TRANSACTED ON 29 MAY 2020 EUR / USD EX.RATE 0.8989976 WITH STANDARD	-11,300,363.650	29 May 20				0.00	-11,300,363.65	-11,300,363.65	0.00
FX DEAL TRANSACTED ON 29 MAY 2020 USD / EUR EX.RATE 1.1130232 WITH STANDARD	11,307,202.790	29 May 20				0.00	11,307,202.79	11,307,202.79	0.00
FX DEAL TRANSACTED ON 30 APR 2020 EUR / USD EX.RATE 0.9129919 WITH STANDARD	-11,005,574.400	30 Apr 20				0.00	-11,005,574.40	-11,005,574.40	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2019-12-31 VALUE (INCLUDING ACCRUALS) OF 1,907,932,852.33

◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
STANDARD CHARTERED BANK									
FX DEAL TRANSACTED ON 30 APR 2020 USD / EUR EX.RATE 1.0958906 WITH STANDARD	11,011,509.250	30 Apr 20				0.00	11,011,509.25	11,011,509.25	0.00
FX DEAL TRANSACTED ON 30 JUN 2020 EUR / USD EX.RATE 0.890353 WITH STANDARD	-10,436,309.800	30 Jun 20				0.00	-10,436,309.80	-10,436,309.80	0.00
FX DEAL TRANSACTED ON 30 JUN 2020 USD / EUR EX.RATE 1.1239465 WITH STANDARD	10,443,710.970	30 Jun 20				0.00	10,443,710.97	10,443,710.97	0.00
FX DEAL TRANSACTED ON 31 JAN 2020 EUR / USD EX.RATE 0.9023642 WITH STANDARD	-8,411,238.000	31 Jan 20				0.00	-8,411,238.00	-8,411,238.00	0.00
FX DEAL TRANSACTED ON 31 JAN 2020 USD / EUR EX.RATE 1.1101297 WITH STANDARD	8,425,884.800	31 Jan 20				0.00	8,425,884.80	8,425,884.80	0.00
FX DEAL TRANSACTED ON 31 MAR 2020 EUR / USD EX.RATE 0.9113693 WITH STANDARD	-11,025,168.000	31 Mar 20				0.00	-11,025,168.00	-11,025,168.00	0.00
FX DEAL TRANSACTED ON 31 MAR 2020 USD / EUR EX.RATE 1.0986367 WITH STANDARD	11,039,101.560	31 Mar 20				0.00	11,039,101.56	11,039,101.56	0.00
Total STANDARD CHARTERED BANK							.000.00	-778,555.90	-778,555.90

NOTE: TRANSACTIONS ARE BASED ON THE 2019-12-31 VALUE (INCLUDING ACCRUALS) OF 1,907,932,852.33

5500 Supplemental Schedules

1 JAN 20 - 31 DEC 20

Account number XPOPEN
Account Name XPO PENSION ONLY ACCOUNTS

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◆ 5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate		Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
			Acquisition Price	Disposition Price				
COLTV SHORT TERM INVT FD CUSIP: 195998AD1	Total acquisitions	99	80,880,339.52			0.00	80,880,339.52	80,880,339.52
	Total dispositions	36		81,280,366.74		0.00	81,280,366.74	81,280,366.74
FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES APRIL SEDOL: BN4NPC2	Total acquisitions	3	53,300,687.50			0.00	53,300,687.50	53,300,687.50
	Total dispositions	3		52,827,281.25		0.00	53,300,687.50	52,827,281.25
FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES DECEMBER SEDOL: B55LLN2	Total acquisitions	6	56,166,031.26			0.00	56,166,031.26	56,166,031.26
	Total dispositions	6		56,117,562.52		0.00	56,166,031.26	56,117,562.52
FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES FEBRUARY SEDOL: BN4NPB1	Total acquisitions	2	68,108,187.50			0.00	68,108,187.50	68,108,187.50
	Total dispositions	2		41,802,132.81		0.00	41,742,656.25	41,802,132.81
FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES JANUARY SEDOL: B6QMCT4	Total acquisitions	2	37,598,406.25			0.00	37,598,406.25	37,598,406.25
	Total dispositions	5		68,059,734.38		0.00	67,951,495.23	68,059,734.38
FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES JULY SEDOL: B88YX11	Total acquisitions	4	68,719,437.51			0.00	68,719,437.51	68,719,437.51
	Total dispositions	4		68,550,906.25		0.00	68,719,437.51	68,550,906.25
FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES MAY SEDOL: BJXBL43	Total acquisitions	7	52,962,984.39			0.00	52,962,984.39	52,962,984.39
	Total dispositions	7		54,567,656.26		0.00	52,962,984.39	54,567,656.26
FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES NOVEMBER SEDOL: B7WKNR4	Total acquisitions	6	48,785,906.26			0.00	48,785,906.26	48,785,906.26
	Total dispositions	6		48,785,976.58		0.00	48,785,906.26	48,785,976.58
MFO PIMCO SHORT TERM FLOATING NAV II CUSIP: 72201P613	Total acquisitions	66	63,902,528.33			0.00	63,902,528.33	63,902,528.33
	Total dispositions	45		63,800,000.00		0.00	63,792,810.51	63,800,000.00

NOTE: TRANSACTIONS ARE BASED ON THE 2019-12-31 VALUE (INCLUDING ACCRUALS) OF 1,907,932,852.33

◆ 5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate Acquisition PriceDisposition Price		Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
UNITED STATES OF AMER TREAS NOTES DTD 08/15/2020 .625% 08-15-2030 SEDOL: BMDNWC5	Total acquisitions	117	1,241,631,583.60			0.00	1,241,631,583.60	1,241,631.583.60
	Total dispositions	98		1,236,216,644.82		0.00	1,236,606,380.81	1,236,216.644.82
UNITED STATES OF AMERICA TBOND 1.75% 11- 15-2029 SEDOL: BKVKB83	Total acquisitions	78	960,404,871.07			0.00	960,404,871.07	960,404.871.07
	Total dispositions	86		981,709,490.20		0.00	979,510,477.84	981,709.490.20
UNITED STATES TREAS BDS DTD 08/15/2020 1.375% 08-15-2050 SEDOL: BMDNWD6	Total acquisitions	90	139,841,867.16			0.00	139,841,867.16	139,841.867.16
	Total dispositions	46		103,626,969.17		0.00	103,779,578.04	103,626.969.17
UNITED STATES TREAS BDS TREASURY BOND 2.375% DUE 11-15-2049 REG SEDOL: BKVKB94	Total acquisitions	118	634,728,667.49			0.00	634,728,667.49	634,728.667.49
	Total dispositions	125		624,683,730.61		0.00	620,857,301.88	624,683.730.61
UNITED STATES TREAS BDS 1.25% DUE 05-15-2050 SEDOL: BMHCRG7	Total acquisitions	192	155,967,635.43			0.00	155,967,635.43	155,967.635.43
	Total dispositions	131		153,425,321.94		0.00	154,677,162.50	153,425.321.94
UNITED STATES TREAS BDS 2.25% 08-15-2049 SEDOL: BK9DLC8	Total acquisitions	84	994,429,412.85			0.00	994,429,412.85	994,429.412.85
	Total dispositions	102		1,015,839,507.80		0.00	1,009,085,880.30	1,015,839.507.80
UNITED STATES TREAS NTS DTD 08/15/2019 1.625% DUE 08-15-2029 REG SEDOL: BK9DLB7	Total acquisitions	21	98,080,858.44			0.00	98,080,858.44	98,080.858.44
	Total dispositions	23		128,796,159.94		0.00	127,927,326.30	128,796.159.94
US TREASURY N/B 1.5% DUE 02-15-2030 REG SEDOL: BK8ZZ12	Total acquisitions	200	4,369,151,437.31			0.00	4,369,151,437.31	4,369,151.437.31
	Total dispositions	183		4,346,423,200.59		0.00	4,342,945,249.03	4,346,423.200.59
US TREASURY N/B 2% DUE 02-15-2050 REG SEDOL: BK8ZZ34	Total acquisitions	184	426,766,987.25			0.00	426,766,987.25	426,766.987.25
	Total dispositions	120		417,358,619.72		0.00	418,178,618.06	417,358.619.72

NOTE: TRANSACTIONS ARE BASED ON THE 2019-12-31 VALUE (INCLUDING ACCRUALS) OF 1,907,932,852.33

◆ 5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate		Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
			Acquisition Price	Disposition Price				
UTD STATES TREAS 1.75% DUE 12-31-2024 SEDOL: BKRM495	Total acquisitions	40	403,446,086.53			0.00	403,446,086.53	403,446,086.53
	Total dispositions	33		380,921,984.39		0.00	379,813,184.70	380,921,984.39

NOTE: TRANSACTIONS ARE BASED ON THE 2019-12-31 VALUE (INCLUDING ACCRUALS) OF 1,907,932,852.33

◆ 5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
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THERE ARE NO REPORTABLE TRANSACTIONS

NOTE: TRANSACTIONS ARE BASED ON THE 2019-12-31 VALUE (INCLUDING ACCRUALS) OF 1,907,932,852.33

Schedule SB, Part V — Summary of Plan Provisions

Summary of Major Plan Provisions**XPO Logistics Pension Plan**

Effective date and plan year	Original plan: November 1, 1955 Restated plan: January 1, 2014 Most recent amendment: Amendment #8, dated April 12, 2018 Plan year: January 1 to December 31
Status of the plan	The plan was closed to new participants and no future benefit accruals earned after April 30, 2009.
Significant events that occurred during the year	None
Sponsoring employer	XPO Logistics Inc.
Type of plan	Final average earnings
Definitions	
• Participation	<u>Regular Employees</u> : One year of service (elapsed time) following date of hire. <u>Supplemental Employees</u> : One year of service (at least 1,000 Hours of Service) following date of hire. The date of participation is retroactive to the date of hire. Notwithstanding the foregoing, employees who meet the above eligibility requirements after December 31, 2006 do not participate in this plan.
• Service considered	<u>Vesting service</u> : Years of Service measured from date of hire. <u>Credited service</u> : Years of Service measured from date of participation. Supplemental Employees must complete at least 2,000 Hours of Service as a Participant to get credited a full Year of Service starting from 1988. Supplemental Employees working less than 2,000 Hours of Service will receive fractional years of service credit by dividing actual hours by 2,000. No Credited Service is available for periods of employment after December 31, 2006.
• Vesting	100% vested after 5 Years of Service.
• Compensation considered	Basic Compensation is regular salary or wages, overtime, voluntary deferrals under Code Sections 125, 132(f)(4), and 401(k), and cash bonuses other than long term incentive bonuses and incentive bonuses for opting out of health coverage, paid during any calendar year. For Supplemental Employees, Basic Compensation is the amount determined as above, divided by the Participant's Hours of Service, and multiplied by 2,000. Plan compensation is limited to the extent required by Code Section 401(a)(17). Basic Compensation for years prior to 2002 is limited to \$200,000.
• Average final compensation	Basic Compensation averaged over the five calendar years producing the highest such average out of the ten calendar years ending on the date as of which the Average Final Compensation is determined but no later than April 30, 2009. Basic Compensation in a final partial calendar year is counted if it exceeds the Basic Compensation in the calendar year that is five years earlier.
• Integration level	Participant's Covered Compensation determined as of April 30, 2009.

Schedule SB, Part V — Summary of Plan Provisions

-
- **Accrued benefit**
 1. Non-Grandfathered Participants: Annuity benefit payable for the life of the Participant with five years certain is (A) minus (B), but no less than (C):
 - A. Sum of the following:
 - i. 1.1% of Average Final Compensation multiplied by the Participant's years of Credited Service.
 - ii. 0.3% of Average Final Compensation in excess of the Integration Level multiplied by the Participant's years of Credited Service.
 - iii. 0.3% of Average Final Compensation up to the Integration Level multiplied by the Participant's years of Credited Service performed after completing 35 years of Service.
 - B. Actuarial Equivalent of Common Stock Fund (if not transferred to the plan)
 - C. The greatest accrued annuity benefit on Early Retirement Date the Participant could have received.
 2. Grandfathered Participants: (Participants of the prior pension plan before the acquisition of Emery prior to 1991): Annuity benefit payable for the life of the Participant with five years certain is amount determined in (1)(A) above plus (2)(A), but no less than (2)(B) plus (2)(C) minus (2)(D):
 - A. 0.5% of Average Final Compensation multiplied by the Participant's years of Credited Service before 1988.
 - B. 2.0% of Average Final Compensation multiplied by the Participant's years of Credited Service before 1988.
 - C. 1.5% of Average Final Compensation multiplied by the Participant's years of Credited Service after 1987.
 - D. Social Security Offset. Social Security Offset is lesser of:
 - i. $1\frac{2}{3}\%$ of Participant's age 65 Social Security Amount multiplied by the Participant's years of Credited Service up to a maximum of 30 years, and
 - ii. 50% of the Participant's age 65 Social Security Amount multiplied by a fraction (not to exceed 1), the numerator of which is the Participant's years of Credited Service accumulated to the date the Social Security Offset is determined and the denominator of which is the years of Credited Service the Participant would have at age 65 if Credited Service had continued accumulating to that age.

The total Accrued Benefits determined under 1. or 2. above will be offset by the following (if applicable):

 - 1987 Annuity Benefit attributable to Credited Service through October 31, 1987 under the Emery Pension Plan.
 - Certain collectively bargained pension benefits as specified in the plan.
 - Actuarial Equivalent of pre-1984 employee contributions with interest if withdrawn by Participant's election.

Accrued benefits are limited to the extent required by Code Section 415.

Schedule SB, Part V — Summary of Plan Provisions

Normal retirement

- | | |
|---------------|-----------------|
| • Eligibility | 65 |
| • Benefit | Accrued Benefit |

Early retirement

- | | |
|---------------|--|
| • Eligibility | Age 55 and 10 Years of Service. |
| • Benefit | <p><u>Non-“Rule of 85” and Under 20 Years of Service</u>: Accrued Benefit reduced by applicable early retirement factor for each year that the Early Retirement Date precedes age 65.</p> <p><u>Non-“Rule of 85” and 20 or More Years of Service</u>: Accrued Benefit reduced by applicable early retirement factor for each year that the Early Retirement Date precedes age 62.</p> <p><u>“Rule of 85”</u>: Unreduced Accrued Benefit.</p> |

Applicable early retirement factor	<u>Age</u>	<u>Under 20 years of service</u>	<u>20 or more years of service</u>
	55	55%	66%
	56	58%	73%
	57	62%	80%
	58	66%	86%
	59	73%	91%
	60	80%	95%
	61	86%	98%
	62	91%	100%
	63	95%	100%
	64	98%	100%
	65	100%	100%

Late Retirement

- | | |
|-----------|--|
| • Benefit | <p>Greater of:</p> <p>1. Accrued Benefit;</p> <p>2. Actuarial Equivalent of the Normal Retirement Benefit, adjusted for delayed payment beyond age 70-½.</p> |
|-----------|--|

Schedule SB, Part V — Summary of Plan Provisions

Deferred vested

• Eligibility	Five Years of Service.	
	Accrued Benefit reduced by applicable early retirement factor for each year that the Early Retirement Date precedes age 65.	
• Applicable early retirement factor	<u>Age</u>	<u>Rate</u>
	55	51.68%
	56	54.76%
	57	58.18%
	58	61.88%
	59	65.96%
	60	70.36%
	61	75.29%
	62	80.70%
	63	86.69%
	64	93.24%
	65	100.00%

Disability

• Eligibility	Qualify for benefits under company-sponsored disability plan.
• Benefit	Participant continues to earn Years of Service and Years of Credited Service until the date they no longer qualify to receive benefits under the company-sponsored disability plan. No Credited Service is available for periods of employment after December 31, 2006. The rate of compensation at the time the disability arises will be used in determining the Average Final Compensation.

Pre-retirement death

• Eligibility	A participant who had completed five Years of Service and has a surviving spouse who is married for 12 months.
• Active participant eligible for early retirement	Larger of: a. annuity determined as if the Participant had commenced receiving a 100% Joint and Survivor Annuity just prior to death and b. annuity for the life of the surviving spouse equal to 50% of the Participant's Accrued Benefit on the date of death.
• Inactive participant eligible early retirement	Annuity determined as if the Participant had commenced receiving a 100% Joint and Survivor Annuity just prior to death.
• Participant not eligible for early retirement	Annuity determined as if the Participant had terminated on the day before date of death, survived to age 55, elected a 100% Joint and Survivor Annuity, and died on the following day.

Form of benefits

• Automatic form for unmarried participants	Single Life Annuity with 5-years certain.
• Automatic form for married participants	100% Joint and Survivor Annuity.

Schedule SB, Part V — Summary of Plan Provisions

• Optional forms	<p>Alternatively, the Participant may elect to receive benefits in the form of Single Life Annuity certain (0, 5 or 10 years), Joint and Survivor Annuity (50%, 75% or 100%), Social Security level income (before age 62), or lump sum if \$10,000 or less.</p> <p>For married participants commencing benefits upon termination, the 50%, 75% and 100% Joint and Survivor annuity options are subsidized by the Plan. In other instances, all forms of joint and survivor annuities are actuarially equivalent to the single life annuity based on the UP84 table and 6.00% interest.</p>
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Miscellaneous

• Maximum compensation	Compensation for any 12-month period used to determine accrued benefits may not exceed the limits in IRC Section 401(a)(17) for the calendar year in which the 12-month period begins. This limit is indexed annually, but only applies before the plan was frozen.
• Maximum benefits	Annual benefits may not exceed the limits in IRC Section 415. This limit is indexed annually. For 2020, the limit is \$230,000.
• Forfeiture of benefits for missing persons	If the company is unable to locate a participant or beneficiary to whom benefit is payable, the benefit shall be forfeited. The benefit shall be reinstated if a claim for it is made by the participant or the beneficiary.

Legacy Menlo Worldwide Forwarding Inc. Hourly Employees Pension Plan

Effective date and plan year	<p>Original plan: January 1, 1977</p> <p>Restated plan: January 1, 2014</p> <p>Most recent amendment: Amendment #8 dated April 12, 2018</p> <p>Plan year: January 1 to December 31</p>
Status of the plan	There are no employees eligible to participate in this plan.
Significant events that occurred during the year	None
Sponsoring employer	XPO Logistics Inc.
Type of plan	Flat dollar

Definitions

• Eligibility	Employees are eligible to participate in the plan if they are covered by a collective bargaining agreement that provided for accrual of benefit under the plan. Currently, there are no employees eligible to participate in this plan.
• Service considered	<p><u>Vesting service</u>: 750 hours of service for one year of service, measured from date of hire.</p> <p><u>Credited service</u>: 1,800 hours of service for one year of credited service; pro rata for partial years.</p>
• Vesting	100% vested after five Years of Service.

Schedule SB, Part V — Summary of Plan Provisions

• Monthly accrued benefit	<p>Annuity benefit payable for the life of the Participant is a flat dollar per month of service based on location:</p> <ul style="list-style-type: none"> • \$50 per month per year of service for members of Southern Conference of Teamsters if the Participant terminates employment on or after December 1, 2002 • \$32 per month per year of past and future service for members of Milwaukee Teamsters Local effective July 1, 2004 • \$41 per month per year of service for members of Akron Teamsters Local if the Participant terminates employment on or after January 1, 2000 • \$20 per month per year of future credited service for members of Atlanta Teamsters Local effective November 1, 1999 • \$11 per month per year of service for all other members <p>Different benefit amounts apply for Participants terminated before the effective dates noted above.</p>
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Normal retirement

• Eligibility	Age 65 with five years of plan participation.
• Benefit	Accrued Benefit

Early retirement

• Eligibility	Age 55 and 10 Years of Service.																								
• Benefit	<p>Reduced for commencement prior to age 65 according to the following table:</p> <table> <tr> <th><u>Age</u></th><th><u>Rate</u></th></tr> <tr><td>55</td><td>42.71%</td></tr> <tr><td>56</td><td>46.18%</td></tr> <tr><td>57</td><td>50.01%</td></tr> <tr><td>58</td><td>54.22%</td></tr> <tr><td>59</td><td>58.87%</td></tr> <tr><td>60</td><td>64.02%</td></tr> <tr><td>61</td><td>69.73%</td></tr> <tr><td>62</td><td>76.08%</td></tr> <tr><td>63</td><td>83.17%</td></tr> <tr><td>64</td><td>91.10%</td></tr> <tr><td>65</td><td>100.00%</td></tr> </table>	<u>Age</u>	<u>Rate</u>	55	42.71%	56	46.18%	57	50.01%	58	54.22%	59	58.87%	60	64.02%	61	69.73%	62	76.08%	63	83.17%	64	91.10%	65	100.00%
<u>Age</u>	<u>Rate</u>																								
55	42.71%																								
56	46.18%																								
57	50.01%																								
58	54.22%																								
59	58.87%																								
60	64.02%																								
61	69.73%																								
62	76.08%																								
63	83.17%																								
64	91.10%																								
65	100.00%																								

Late Retirement

• Benefit	<p>Greater of:</p> <ol style="list-style-type: none"> 1. Accrued Benefit; 2. Actuarial Equivalent of accrued benefit based on service prior to January 1, 1999.
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Deferred Vested

• Eligibility	Five years of service.
• Benefit	Accrued benefit reduced by applicable early retirement factor for each year that the early retirement date precedes age 65.

Schedule SB, Part V — Summary of Plan Provisions

• Applicable early retirement factor	<u>Age</u>	<u>Rate</u>
	55	42.71%
	56	46.18%
	57	50.01%
	58	54.22%
	59	58.87%
	60	64.02%
	61	69.73%
	62	76.08%
	63	83.17%
	64	91.10%
	65	100.00%

Disability

• Eligibility	10 years of service and qualify for disability benefits under Social Security Act and become disabled while an active employee. However, since all disabled participants have commenced retirement benefits, and there are no longer any employees eligible to participate in the Plan, no further disability benefits are being paid.
• Benefit	Unreduced accrued benefit. Participant continues to earn years of credited service until 7 months after becoming eligible for disability retirement.

Pre-retirement death

• Eligibility	Participant is 100% vested.
• If not early retirement eligible	A monthly annuity determined as if the Participant had terminated on the day before date of death, survived to earliest retirement age, elected a 50% Joint and Survivor Annuity, and died on the following day.
• If early retirement eligible	A monthly annuity determined as if the Participant had commenced receiving a 50% Joint and Survivor Annuity just prior to death.

Form of benefits

• Automatic form for unmarried participants	Single Life Annuity
• Automatic form for married participants	50% Joint and Survivor Annuity.
• Optional forms	Alternatively, the Participant may elect to receive benefits in the form of Single Life Annuity certain (0, 5 or 10 years), Joint and Survivor Annuity (50%, 75% or 100%), or lump sum if \$10,000 or less.
• Conversion basis	The optional form conversion factors for five- and 10-year period certain options and joint and survivor annuities are based on the following: Participant Mortality: RP 2000 Healthy Annuitant Mortality Table, projected to 2017 using scale AA, blue collar; blended 75% Male/25% Female Joint Annuitant Mortality: RP 2000 Healthy Annuitant Mortality Table, projected to 2017 using scale AA, no collar adjustment; blended 25% Male/75% Female Interest: 6%

Schedule SB, Part V — Summary of Plan Provisions

Miscellaneous

• Maximum benefits	Annual benefits may not exceed the limits in IRC Section 415. This limit is indexed annually. For 2020, the limit is \$230,000.
• Forfeiture of benefits for missing persons	If the company is unable to locate a participant or beneficiary to whom benefit is payable, the benefit shall be forfeited. The benefit shall be reinstated if a claim for it is made by the participant or the beneficiary.

Benefits Included or Excluded

Unless noted below, all benefits provided by the plan, as restated effective January 1, 2014 and amended through Amendment #8, are included in this valuation.

- **Late retirement increases:**
 - *Active participants:* The plan provides benefit suspension notices to participants who work beyond normal retirement; therefore, late retirement actuarial increases only apply to participants who defer retirement beyond age 70½. This valuation includes increases for current participants over age 70, if applicable.
 - *Deferred vested participants:* Late retirement actuarial increases for current deferred vested participants over normal retirement age are valued as an approximation of the retroactive payments to age 65.
- **Internal Revenue Code limitations:** The limitations of Internal Revenue Code Section 415(b) and 401(a)(17) have been incorporated into our calculations.
- **IRC Section 416 rules for top-heavy plans:** We did not test whether this plan is top-heavy (when the present value of benefits for key employees equals or exceeds 60% of the present value for all participants). However, we expect that the plan is not top-heavy due to the large number of rank-and-file participants; therefore, the funding target and target normal cost do not reflect any liability for top-heavy benefit accruals.

Plan Provisions Specific to Funding**Additional Benefits Included or Excluded**

- **IRC Section 436 benefit restrictions:**
 - *Unpredictable contingent event benefits:* This valuation excludes restricted contingent event benefits that occurred before the valuation date but includes contingent event benefits which are expected to occur on or after the valuation date regardless of anticipated funding-based limitations.
 - Plan amendments: See above.
 - *Prohibited payments:* Limitations on prohibited benefits (if any) are reflected for annuity starting dates before the valuation date but are ignored for annuity starting dates on or after the valuation date.
 - *Benefit accruals:* Not applicable because accruals are frozen.

Schedule SB, Part V — Summary of Plan Provisions

Plan Provision Changes Since Prior Valuation

- Maximum benefit amounts under IRS rules were updated from 2019 to 2020.

XPO LOGISTICS PENSION PLAN
SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (HELD AT END OF YEAR)
AS OF DECEMBER 31, 2020

EIN # 94-1444798
PLAN # 005

(a)	(b) Identity of Issuer, Borrower, Lessor or Similar Party	(c) Description of investment including maturity date, rate of interest, collateral, par or maturity value	(d) Cost	(e) Current Value
		Investments held at Northern Trust		
		See attached Northern Trust Company Statement	\$ 1,884,351,628	\$ 2,200,707,664
			<u>\$ 1,884,351,628</u>	<u>\$ 2,200,707,664</u>

See accompanying independent auditor's report and notes to financial statements.

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Non-Interest Bearing Cash - USD</i>			
ARS - Argentine peso	189,310.820	189,310.82	189,310.82
AUD - Australian dollar	90,610.870	90,610.87	90,610.87
CAD - Canadian dollar	69,892.660	69,892.66	69,892.66
CNY - Chinese yuan renminbi	302.840	302.84	302.84
EUR - Euro	1,047,840.070	1,047,840.07	1,047,840.07
GBP - British pound sterling	702,461.140	702,461.14	702,461.14
HKD - Hong Kong dollar	9,110.280	9,110.28	9,110.28
HUF - Hungarian forint	75,211.730	75,211.73	75,211.73
ILS - New Israeli shekel	37.810	37.81	37.81
JPY - Japanese yen	429,255.450	429,255.45	429,255.45
MXN - Mexican peso	21.110	21.11	21.11
PLN - Polish zloty	8.920	8.92	8.92
SGD - Singapore dollar	531.910	531.91	531.91
THB - Thai baht	532.720	532.72	532.72
USD - United States dollar	2,604,867.450	2,604,867.45	2,604,867.45
ZAR - South African rand	51,931.070	51,931.07	51,931.07
Total - all currencies		5,271,926.85	5,271,926.85
Total Non-Interest Bearing Cash - USD		5,271,926.85	5,271,926.85

Receivables - Other - USD

Pending foreign exchange purchases: Colombian peso	0.000	1,139,764.60	1,216,014.37
Pending foreign exchange purchases: Euro	0.000	1,749,336.23	1,786,556.21
Pending foreign exchange purchases: Indonesian rupiah	0.000	719,120.34	735,659.12
Pending foreign exchange purchases: New Israeli shekel	0.000	136,453.35	146,042.67
Pending foreign exchange purchases: Indian rupee	0.000	1,077,500.00	1,089,793.52
Pending foreign exchange purchases: Mexican peso	0.000	3,042,816.10	3,077,444.15
Pending foreign exchange purchases: Polish zloty	0.000	1,429,081.66	1,475,624.22

** All or a portion of this security participates in Securities Lending.

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
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Receivables - Other - USD

Pending foreign exchange purchases: Russian ruble	0.000	1,677,202.23	1,702,935.16
Pending foreign exchange purchases: United States dollar	0.000	57,176,423.43	57,176,423.43
Pending trade sales: Canadian dollar	0.000	43,836.60	44,044.77
Pending trade sales: Euro	0.000	326,198.75	324,474.96
Pending trade sales: British pound sterling	0.000	161,879.57	162,593.23
Pending trade sales: Hong Kong dollar	0.000	12,086.83	12,084.50
Pending trade sales: New Israeli shekel	0.000	13,060.71	13,073.53
Pending trade sales: Singapore dollar	0.000	15,180.63	15,192.69
Pending trade sales: United States dollar	0.000	71,492,671.08	71,492,671.08
Total - all currencies		140,212,612.11	140,470,627.61
Total Receivables - Other - USD		140,212,612.11	140,470,627.61

Interest Bearing Cash - USD

USD - United States dollar	31,817,972.640	31,817,972.64	31,817,972.64
Total - all currencies		31,817,972.64	31,817,972.64
Total Interest Bearing Cash - USD		31,817,972.64	31,817,972.64

*U.S. Government Securities***United States - USD**

FEDERAL HOME LN MTG CORP .75% SEDOL: BMX0GF7	07-21-2025	750,000.000	750,000.00	750,226.95
FEDERAL HOME LOAN MORTGAGE CORP 4% CUSIP: 31329QM57	04-01-2049	59,937.250	64,957.00	65,423.39
FEDERAL NATIONAL MORTGAGE ASSOC 0% CUSIP: 01F020638	03-15-2051	7,858,000.000	8,118,932.82	8,136,106.80
FEDERAL NATIONAL MORTGAGE ASSOC 2% CUSIP: 01F020620	02-15-2051	700,000.000	723,359.38	725,924.92

** All or a portion of this security participates in Securities Lending.

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
U.S. Government Securities			
United States - USD			
FHLMC GOLD Q48875 4.0% DUE 06-01-2047 CUSIP: 3132WN2H4	142,810.340	153,007.89	153,566.41
FHLMC MTN 6.25 07-15-2032 SEDOL: B86ZQC8	100,000.000	150,420.00	154,502.02
FHLMC POOL #QN-3332 2.0% 08-01-2035 CUSIP: 3133G9VZ9	977,350.810	1,017,819.25	1,021,746.22
FHLMC PRIN STRIP PRIN PMT ON 6.875% DEB 2031 03-15-2031 (UNDDATE) SEDOL: BH7R4M2	200,000.000	91,526.00	174,038.43
FNMA DTD 11/03/2000 6.625 11-15-2030 CUSIP: 31359MGK3	4,200,000.000	5,517,288.00	6,359,314.21
FNMA POOL #AT5897 3% DUE 06-01-2043 REG CUSIP: 3138WTRT5	387,750.050	377,813.96	414,290.30
FNMA POOL #AU3195 3% 08-01-2043 BEO CUSIP: 3138X2RR7	416,410.040	405,674.44	443,920.94
FNMA POOL #BE7961 3.5% 02-01-2047 BEO CUSIP: 3140FTZ38	336,403.270	359,452.14	359,632.41
FNMA POOL #BM3934 4.5% 05-01-2048 BEO CUSIP: 3140J8LQ4	617,258.180	673,582.99	678,987.23
FNMA POOL #CA2047 4.5% 07-01-2048 CUSIP: 3140Q9HZ9	54,491.360	59,523.29	60,459.40
FNMA SINGLE FAMILY MORTGAGE 2.5% 30 YEARS SETTLES MARCH SEDOL: BMF7690	8,000,000.000	8,377,812.50	8,407,194.88
FNMA SINGLE FAMILY MORTGAGE 2% 30 YEARS SETTLES JANUARY CUSIP: 01F020612	500,000.000	516,796.88	519,394.53
FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES FEBRUARY SEDOL: BN4NPB1	35,600,000.000	37,652,562.50	37,681,765.54
FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS SETTLES FEBRUARY SEDOL: BMF76H8	7,500,000.000	7,857,421.88	7,864,746.08
FNMA 4.5% MBS 01/10/2048 USD'CA2482F' POOL #CA2482 4.5% DUE 10-01-2048 BEO CUSIP: 3140Q9XL2	56,389.070	61,596.26	62,318.29
FREDDIE MAC 2.5% 01/08/2050 2.5% 08-01-2050 CUSIP: 3133A77F0	485,466.650	511,105.35	516,153.73
FREDDIE MAC 3.0% 01/08/2050 3% 08-01-2050 CUSIP: 3133A73J6	490,620.450	521,667.53	522,807.51
GNMA II JUMBOS 2.5 30 YEARS SETTLES JAN SEDOL: BMVLWK9	500,000.000	524,531.25	529,296.88

** All or a portion of this security participates in Securities Lending.

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
U.S. Government Securities			
United States - USD			
GNMA 2020-H13 REMIC PASSTHRU CTF .53738%07-20-2070 CUSIP: 38380QGU0	188,155.330	187,861.35	188,480.16
GNMAII POOL #MA6602 SER 2050 4.5% DUE 04-20-2050 REG CUSIP: 36179VKP4	176,683.680	189,658.89	189,854.59
GNMAII POOL #MA6658 4.0% DUE 05-20-2050 REG CUSIP: 36179VMF4	186,622.850	198,782.50	199,027.14
GOVERNMENT NATIONAL MORTGAGE ASSOC GNMA # MA6711 3.5% 06-20-2050 SEDOL: BLF80N8	191,154.930	202,385.29	202,685.16
GOVERNMENT NATIONAL MORTGAGE ASSOC 2% 01-15-2051 CUSIP: 21H020618	200,000.000	207,937.50	209,148.44
GOVERNMENT NATIONAL MORTGAGE ASSOC 2% 02-15-2051 CUSIP: 21H020626	200,000.000	207,906.25	208,812.50
RESOLUTION FDG CORP FED BOOK ENTRY PRIN STRIPS GENERIC PRIN PMT 01-15-2030 SEDOL: 2172413	1,200,000.000	743,340.00	1,067,329.31
RESOLUTION FDG CORP FED BOOK ENTRY PRIN STRIPS GENERIC PRIN PMT 04-15-2030 SEDOL: 2739852	900,000.000	552,303.00	799,657.70
UNITED STATES OF AMER TREAS BOND 3.125% 11-15-2028 SEDOL: BGRW840	59,873,000.000	65,714,935.98	70,888,696.78
UNITED STATES OF AMER TREAS NOTES DTD 08/15/2020 .625% 08-15-2030 SEDOL: BMDNWC5	5,164,000.000	5,025,202.79	5,034,900.00
UNITED STATES TREAS BD STRIPPED PRIN PMTZCP 11-15-2043 REG SEDOL: BN801K9	28,860,000.000	13,078,291.19	20,158,684.60
UNITED STATES TREAS BD STRIPPED PRIN PMT02-15-2044 REG SEDOL: BZ0RQY1	19,500,000.000	8,226,731.20	13,526,540.63
UNITED STATES TREAS BDS 1.375% 11-15-2040 SEDOL: BNG0BM3	16,930,000.000	16,721,943.30	16,739,537.50
UNITED STATES TREAS BDS BD 3.125% DUE 02-15-2043 REG SEDOL: B89T3Q0	5,923,000.000	6,497,960.97	7,768,616.04
UNITED STATES TREAS BDS DTD 00206 4.5% DUE 05-15-2038 REG SEDOL: BSTJV1	4,072,000.000	4,993,668.30	6,149,674.40
UNITED STATES TREAS BDS DTD 00271 1.125%DUE 08-15-2040 SEDOL: BKVKF47	40,000.000	38,518.75	37,868.75
UNITED STATES TREAS BDS DTD 08/15/2020 1.375% 08-15-2050 SEDOL: BMDNWD6	38,605,000.000	36,062,289.12	36,155,995.32
UNITED STATES TREAS BDS DTD 11/15/2020 1.625% 11-15-2050 SEDOL: BN7JWV5	6,169,000.000	6,101,723.68	6,145,866.25

** All or a portion of this security participates in Securities Lending.

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
U.S. Government Securities			
United States - USD			
UNITED STATES TREAS BDS TREASURY BOND 2.375% DUE 11-15-2049 REG SEDOL: BKVKB94	15,349,100.000	19,049,964.62	18,030,995.44
UNITED STATES TREAS BDS 00205 4.375% DUE02-15-2038 REG SEDOL: BD0CMD3	2,043,000.000	2,483,752.32	3,037,206.79
UNITED STATES TREAS BDS 1.25% DUE 05-15-2050 SEDOL: BMHCRG7	1,335,000.000	1,290,472.93	1,211,095.31
UNITED STATES TREAS BDS 1.375 02-15-2044 REG SEDOL: BK0HZL6	1,150,000.000	1,306,526.58	1,849,430.78
UNITED STATES TREAS BDS 2.25% 08-15-2049 SEDOL: BK9DLC8	27,290,000.000	30,801,216.33	31,231,059.70
UNITED STATES TREAS BDS 3.0% DUE 08-15-2048 SEDOL: BFZLQN7	10,637,000.000	11,624,817.98	13,993,056.57
UNITED STATES TREAS BDS 4.375% DUE 11-15-2039 SEDOL: BYQLV23	1,300,000.000	1,538,429.35	1,965,945.31
UNITED STATES TREAS BILLS 04-08-2021 UNITED STATES TREAS BILLS SEDOL: BMD3QR8	2,000,000.000	1,999,582.22	1,999,608.34
UNITED STATES TREAS BONDS 1.0% 02-15-2049 SEDOL: BDVLC40	890,000.000	1,255,155.21	1,296,119.92
UNITED STATES TREAS INFL INDEX NTS 0.500005% 01-15-2028 SEDOL: BFWMB38	680,000.000	667,934.59	813,829.07
UNITED STATES TREAS NTS 2.875% 08-15-2028 SEDOL: BFZLQP9	3,827,000.000	3,866,030.35	4,445,449.17
UNITED STATES TREAS NTS DTD 08/15/2015 2% DUE 08-15-2025 REG SEDOL: BYS2RD7	12,510,000.000	12,018,425.88	13,474,638.34
UNITED STATES TREAS NTS DTD 11/15/2015 2.25% DUE 11-15-2025 REG SEDOL: BZ56W56	12,600,000.000	11,901,372.59	13,759,593.75
UNITED STATES TREAS NTS DTD 11/15/2016 2.0% 11-15-2026 REG SEDOL: BYYRSN3	19,884,000.000	20,554,035.75	21,641,714.58
UNITED STATES TREAS NTS 1.625% 08-31-2022 SEDOL: BZ7PDQ9	3,500,000.000	3,601,171.88	3,586,953.13
UNITED STATES TREAS NTS 1.875% 08-31-2024 SEDOL: BZ7PDR0	4,980,000.000	5,028,243.75	5,280,356.25
UNITED STATES TREAS NTS 2.625% DUE 02-15-2029 REG SEDOL: BJ7G9F1	17,713,000.000	19,250,104.30	20,333,970.47
UNITED STATES 0% TREAS BILLS DUE 03-25-2021REG DTD 03/26/2020 SEDOL: BKPSY39	200,000.000	199,944.58	199,966.67

** All or a portion of this security participates in Securities Lending.

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
U.S. Government Securities			
United States - USD			
UNITED STS TREAS NTS .5% 10-31-2027 SEDOL: BMVVTX8	240,000.000	238,621.88	238,125.00
UNITED STS TREAS NTS DTD .875% 11-15-2030 SEDOL: BN7JWT3	4,358,000.000	4,342,591.88	4,343,700.32
US TREASURY N/B 2.25% 11-15-2024 SEDOL: BSJWZX0	6,428,000.000	6,609,026.17	6,924,663.41
US TREASURY N/B 1.5% DUE 02-15-2030 REG SEDOL: BK8ZZ12	24,709,000.000	26,206,188.28	26,140,384.71
US TREASURY N/B 2.875% DUE 11-30-2023 REG SEDOL: BGSLD29	610,000.000	639,094.14	657,989.85
US TREASURY N/B 2% DUE 02-15-2050 REG SEDOL: BK8ZZ34	7,800,000.000	8,588,369.19	8,471,531.25
UTD STATES TREAS ZERO CPN 0% DUE 02-15-2049 SEDOL: BHZ6584	10,335,000.000	5,864,444.39	6,452,373.35
UTD STATES TREAS ZERO CPN 0% DUE 11-15-2043 SEDOL: BQ1K378	8,750,000.000	2,533,912.50	5,983,907.21
UTD STATES TREAS 1.75% DUE 12-31-2024 SEDOL: BKRM495	22,410,000.000	23,632,901.83	23,739,718.42
UTD STATES TREAS 2.125% 11-30-2024 SEDOL: BF2W116	4,700,000.000	4,809,437.50	5,042,769.54
Total United States - USD		471,340,060.34	507,419,344.99
Total U.S. Government Securities		471,340,060.34	507,419,344.99
Corporate Debt Instruments - Preferred			
Australia - USD			
RIO TINTO FIN USA 5.2 DUE 11-02-2040 SEDOL: B5TZB18	200,000.000	219,594.97	292,891.15
Total Australia - USD		219,594.97	292,891.15
Netherlands - USD			
SHELL INTERNATIONAL FIN 4.375% DUE 05-11-2045 SEDOL: BXQ9DY6	2,170,000.000	2,220,182.53	2,859,258.30
SHELL INTERNATIONAL FIN 4.55 DUE 08-12-2043 REG SEDOL: BCZQWS8	50,000.000	53,777.54	66,430.10

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Preferred			
Netherlands - USD			
SHELL INTL FIN B V 6.375% DUE 12-15-2038 SEDOL: B90FLN7	65,000.000	84,849.06	101,104.19
Total Netherlands - USD		2,358,809.13	3,026,792.59
United Kingdom - USD			
LLOYDS BANK PLC 7.5%-VAR SNR 02/04/2032 USD SEDOL: B7KDP57	600,000.000	459,000.00	506,477.67
Total United Kingdom - USD		459,000.00	506,477.67
United States - USD			
ABBOTT LABS 4.75% DUE 11-30-2036 SEDOL: BYVQ5V0	470,000.000	466,992.00	646,493.96
ABBOTT LABS 4.9% DUE 11-30-2046 SEDOL: BYQH58	680,000.000	686,997.39	1,008,102.68
ANTHEM INC 4.65% DUE 01-15-2043 SEDOL: BLSP6D8	2,005,000.000	2,188,397.35	2,627,652.03
BURL NORTHN DEB 5.05 DUE 03-01-2041 SEDOL: B3N60C7	600,000.000	636,114.80	836,099.97
BURL NORTHN SANTA FE CORP DEB DTD 08/01/1997 7.25 8-1-2097/07-31-2097 REG SEDOL: BJFCW18	100,000.000	148,528.00	191,681.08
BURL NORTHN SANTA 4.95% DUE 09-15-2041 SEDOL: B61QXW1	1,000,000.000	1,084,040.00	1,386,975.91
BURL NORTHN SANTA 5.75% DUE 05-01-2040 SEDOL: B4PXK12	725,000.000	908,345.25	1,074,978.13
BURLINGTON NORTHN SANTA FE LLC 4.9 DUE 04-01-2044 REG SEDOL: BKH0LR6	250,000.000	272,410.00	352,524.69
BURLINGTON NORTHN SANTA 4.55 09-01-2044 SEDOL: BQ26P46	385,000.000	441,006.40	520,037.39
CATERPILLAR FINL SVCS CORP MEDIUM TERM NTRANCHE # TR 00781 3.15% DUE 09-07-2021 SEDOL: BFY0KJ9	100,000.000	102,816.00	101,932.72
CHEVRON CORP NEW 2.978% DUE 05-11-2040 SEDOL: BLB4P80	181,000.000	181,000.00	200,380.22
CHUBB CORP 6.5% DUE 05-15-2038 SEDOL: B87C800	1,375,000.000	1,840,476.30	2,195,530.87
COCA COLA CO FIXED 2.125% DUE 09-06-2029 SEDOL: BJBXY53	515,000.000	514,814.60	551,092.12

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Preferred			
United States - USD			
COMWLTH EDISON CO 6.45% DUE 01-15-2038 SEDOL: BG48VJ7	887,000.000	1,120,584.68	1,360,534.64
CONOCOPHILLIPS GTD NT 6.5 DUE 02-15-2039REG SEDOL: B4T4431	1,525,000.000	1,933,954.47	2,358,517.97
CONOCOPHILLIPS 5.9% DUE 05-15-2038 SEDOL: BG48SD0	330,000.000	411,063.58	476,033.44
CONSUMERS ENERGY 3.25% DUE 08-15-2046 SEDOL: BYQHNP8	125,000.000	130,180.00	142,491.13
DEERE JOHN CAP CORP MEDIUM TERM 2.35% DUE 01-08-2021 SEDOL: BF5MV35	35,000.000	35,086.80	35,006.19
DUKE ENERGY PROGRESS LLC 3.45% DUE 03-15-2029 SEDOL: BJLV5M1	725,000.000	722,013.00	842,146.23
DUKE ENERGY 4.375% DUE 03-30-2044 SEDOL: BJZD6S6	330,000.000	330,462.00	423,901.47
ENTERGY LA LLC FIXED 2.9% DUE 03-15-2051 SEDOL: BJN50H1	610,000.000	636,919.30	651,251.13
ENTERGY TEX INC 1.75% DUE 03-15-2031 SEDOL: BLB20M3	325,000.000	323,797.50	325,756.98
EXXON MOBIL CORP 2.222% DUE 03-01-2021 SEDOL: BYYD0M4	155,000.000	156,788.70	155,222.25
GEN DYNAMICS CORP FIXED 4.25% DUE 04-01-2040 SEDOL: BMFFMZ2	490,000.000	484,267.00	637,836.28
HERSHEY CO 2.65% DUE 06-01-2050 SEDOL: BMWP0F1	270,000.000	269,111.70	286,053.40
HOME DEPOT INC 4.4 DUE 03-15-2045 REG SEDOL: BR30BC4	900,000.000	886,023.00	1,196,392.54
JOHNSON & JOHNSON 3.55% DUE 03-01-2036 SEDOL: BD31B74	20,000.000	19,895.00	24,699.14
LEGG MASON INC 5.625 DUE 01-15-2044 REG SEDOL: BJ4H805	200,000.000	205,116.00	286,990.85
MEDTRONIC INC 4.625% DUE 03-15-2045 SEDOL: BYMLDL0	25,000.000	31,962.60	35,469.34
NIKE INC 3.625% DUE 05-01-2043 SEDOL: B75MXV1	260,000.000	301,542.80	317,109.26
NOBLE ENERGY INC 4.95% DUE 08-15-2047 SEDOL: BD0NMR0	379,000.000	372,233.50	539,787.06

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Preferred</i>			
United States - USD			
NOBLE ENERGY INC 5.05% DUE 11-15-2044 SEDOL: BSJV4K7	219,000.000	216,073.84	308,187.71
NOBLE ENERGY INC 5.25% DUE 11-15-2043 SEDOL: BLSP519	405,000.000	402,670.84	581,762.01
ORACLE CORP 2.8% DUE 07-08-2021 SEDOL: BP4W556	1,074,000.000	1,099,432.32	1,088,248.88
PACIFICORP 4.125% DUE 01-15-2049 SEDOL: BF2WX10	467,000.000	447,680.21	600,441.10
PEPSICO INC 4.25% DUE 10-22-2044 SEDOL: BRWR319	310,000.000	305,787.10	404,222.40
PFIZER INC NT 7.2 DUE 03-15-2039 SEDOL: B8MJDB2	250,000.000	356,865.26	432,164.30
PFIZER INC 3.45% 03-15-2029 SEDOL: BJ1G656	550,000.000	548,707.50	642,825.25
PHILIP MORRIS INTERNATIONAL INC 3.875 BDS DUE 08-21-2042 USD1000 SEDOL: B90G0K0	510,000.000	493,662.82	600,501.35
PHILIP MORRIS INTL INC 4.875 DUE 11-15-2043 SEDOL: BGM0MQ9	600,000.000	613,836.00	804,649.39
PHILIP MORRIS INTL 1.75% DUE 11-01-2030 SEDOL: BLNL4Q0	566,000.000	560,294.72	573,030.97
PHILIP MORRIS INTL 4.125% DUE 03-04-2043 SEDOL: B83KB65	1,480,000.000	1,418,623.55	1,811,751.96
PUB SVC ELEC GAS FIXED 2.05% DUE 08-01-2050 SEDOL: BMDNW58	7,000.000	6,380.50	6,579.56
PUBLIC SVC ELEC GAS CO SECD MEDIUM TERM 3.2% DUE 08-01-2049 SEDOL: BK5HXM8	625,000.000	629,358.13	715,967.90
SAN DIEGO GAS & ELEC CO 1ST MTG BD SER MMM 4.3 DUE 04-01-2042 SEDOL: B52NTT3	910,000.000	924,442.00	1,084,188.54
SAN DIEGO GAS & FIXED 3.32% DUE 04-15-2050 SEDOL: BM7SRR6	205,000.000	204,727.35	233,054.01
SOUTHN CAL GAS CO 3.95% DUE 02-15-2050 SEDOL: BJQLGX4	400,000.000	399,028.00	500,445.02
TRAVELERS PPTY CAS CORP 7.75 DUE 04-15-2026 REG SEDOL: 2888572	130,000.000	180,798.80	173,192.94
UNITEDHEALTH GROUP FIXED 4.25% DUE 06-15-2048 SEDOL: BG08PD3	710,000.000	705,115.20	948,090.99

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Preferred</i>			
United States - USD			
UNITEDHEALTH GROUP 4.25% DUE 03-15-2043 SEDOL: B97GZH5	550,000.000	498,759.25	720,331.88
UNITEDHEALTH GROUP 4.625% DUE 07-15-2035 SEDOL: BYTRVR3	120,000.000	120,070.72	160,800.24
UNITEDHEALTH GROUP 4.7% DUE 02-15-2021 SEDOL: B433C30	100,000.000	100,277.00	100,309.81
UNITEDHEALTH GROUP 5.8% DUE 03-15-2036 SEDOL: BG49576	850,000.000	1,043,409.00	1,270,555.23
UNITEDHEALTH GROUP 6.875% DUE 02-15-2038 SEDOL: BG49598	1,365,000.000	1,922,668.00	2,236,281.63
VISA INC 3.65% 09-15-2047 SEDOL: BD5WHT9	80,000.000	79,914.20	100,265.11
VISA INC 4.3% DUE 12-14-2045 SEDOL: BYPHFN1	900,000.000	898,497.00	1,232,764.34
WAL-MART STORES 4.3 DUE 04-22-2044 SEDOL: BLS12B6	88,000.000	88,081.84	118,028.83
WALMART INC 4% DUE 04-11-2043 SEDOL: B8SZHR8	330,000.000	291,763.61	423,969.94
WELLPOINT INC 3.7% DUE 08-15-2021 SEDOL: B4JSJS3	1,060,000.000	1,082,112.80	1,072,798.54
WELLPOINT INC 5.1% DUE 01-15-2044 SEDOL: BCSCZN9	90,000.000	87,221.27	124,810.34
WELLPOINT INC 6.375% DUE 06-15-2037 SEDOL: BG496S4	80,000.000	98,940.72	115,738.73
WYETH NT 5.95 DUE 04-01-2037/03-27-2007 BEO SEDOL: B91ZLT2	30,000.000	38,547.00	44,974.43
Total United States - USD		33,706,686.27	41,019,614.40
Total Corporate Debt Instruments - Preferred		36,744,090.37	44,845,775.81
<i>Corporate Debt Instruments - Other</i>			
Australia - USD			
ASCIANO FIN LTD 6% DUE 04-07-2023 CUSIP: 04363UAD8	800,000.000	795,880.00	874,815.99
PVTPL COMMONWEALTH BK AUSTRALIA SR NT 144A 3.743% DUE 09-12-2039 BEO CUSIP: 202712BL8	1,190,000.000	1,190,000.00	1,400,629.81

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Australia - USD			
PVTPL GOODMAN US FIN THREE LLC 3.7% DUE 03-15-2028 SEDOL: BD35F63	500,000.000	498,155.00	545,142.99
PVTPL NEWCREST FIN PTY LTD GTD NT 144A 4.2% DUE 05-13-2050/05-13-2020 BEO CUSIP: 65120FAE4	402,000.000	399,893.52	491,378.20
PVTPL NEWCREST FIN PTY LTD GTD SR NT 5.75 DUE 11-15-2041 BEO SEDOL: B717LG1	475,000.000	474,702.65	658,285.32
PVTPL NEWCREST FIN PTY LTD 3.25% DUE 05-13-2030 CUSIP: 65120FAD6	200,000.000	199,356.00	220,911.98
PVTPL SCENTRE MANAGEMENT LTD 4.375% DUE 05-28-2030 BEO SEDOL: BL58D28	255,000.000	254,426.25	293,875.27
PVTPL WOODSIDE FIN LTD FIXED 4.5% 03-04-2029 BEO CUSIP: 980236AQ6	100,000.000	99,817.00	111,611.11
PVTPL WOODSIDE FIN LTD GTD NT 3.7% 03-15-2028 CUSIP: 980236AP8	100,000.000	99,931.00	106,562.07
WESTPAC BKG FIXED 2.668% DUE 11-15-2035 CUSIP: 961214EP4	440,000.000	440,000.00	453,270.40
Total Australia - USD		4,452,161.42	5,156,483.14
Belgium - USD			
ANHEUSER BUSCH INBEV WOR 5.55% 01-23-2049 SEDOL: BJ555R4	1,540,000.000	1,582,281.15	2,189,684.59
ANHEUSER BUSCH INC 4.439% DUE 10-06-2048 SEDOL: BF7MH35	540,000.000	547,117.20	672,148.04
ANHEUSER BUSCH 5.8% DUE 01-23-2059 SEDOL: BJ555P2	1,990,000.000	1,982,935.50	3,063,370.36
ANHEUSER-BUSCH COS LLC CORP 4.7% 02-01-2036 SEDOL: BK5XW52	610,000.000	587,979.00	774,875.22
ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046 SEDOL: BJXS2M9	3,210,000.000	3,078,561.59	4,173,740.23
ANHEUSER-BUSCH FIXED 4.5% DUE 06-01-2050 SEDOL: BM8MLZ3	380,000.000	379,711.20	479,658.74
ANHEUSER-BUSCH 4.375% DUE 04-15-2038 SEDOL: BDZ7GD1	530,000.000	522,341.50	656,244.81
ANHEUSER-BUSCH 4.6% DUE 04-15-2048 SEDOL: BDZ78X5	4,929,000.000	4,633,391.92	6,237,163.31
Total Belgium - USD		13,314,319.06	18,246,885.30

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
Brazil - USD			
BANCO BTG PACTUAL S A CAYMAN IS 5.5% 01-31-2023 CUSIP: 05971BAD1	300,000.000	283,875.00	321,780.00
EMBRAER NETH FIN B 5.05% DUE 06-15-2025 SEDOL: BYNJD24	100,000.000	101,125.00	106,001.00
PETROBRAS GLOBAL FIN B V 6.9% 03-19-2049 SEDOL: BJDS8N2	800,000.000	800,000.00	1,014,000.00
PETROBRAS GLOBAL FIXED 6.75% DUE 06-03-2050 SEDOL: BMBKJB6	975,000.000	956,572.50	1,211,437.50
PETROBRAS GLOBAL 7.25% DUE 03-17-2044 SEDOL: BKX5BP3	425,000.000	408,072.25	548,250.00
PETROBRAS INTL FIN 6.75% DUE 01-27-2041 SEDOL: BF2H6B6	1,925,000.000	1,916,897.56	2,391,831.75
PVTPL BANCO BTG PACTUAL S A CAYMAN IS BRH 4.5% DUE 01-10-2025 CUSIP: 05971AAE1	300,000.000	303,000.00	320,628.00
PVTPL RIO OIL FIN TR SER 2014-1 144A 6.25 DUE 07-06-2024 CUSIP: 76716XAA0	682,862.250	683,045.13	754,569.61
PVTPL RIO OIL FIN TR 8.2% DUE 04-06-2028 CUSIP: 76716XAC6	661,500.000	0.00	740,886.62
PVTPL ULTRAPAR INTL S A NT 5.25% DUE 06-06-2029 BEO CUSIP: 90401CAC3	1,225,000.000	1,225,000.00	1,364,343.75
PVTPL YARA INTL ASA NT 144A 3.148% DUE 06-04-2030/06-04-2020 BEO CUSIP: 984851AG0	100,000.000	100,000.00	108,278.30
RIO OIL FIN TR 9.75% 01-06-2027 SEDOL: BSRG578	1,121,688.240	1,103,382.91	1,298,365.35
SUZANO AUSTRIA FIXED 6% DUE 01-15-2029 SEDOL: BJV3SV7	200,000.000	198,128.00	240,502.00
SUZANO AUSTRIA 7% DUE 03-16-2047 CUSIP: 86964WAB8	200,000.000	219,640.00	266,752.00
VALE OVERSEAS LTD 6.25% DUE 08-10-2026 SEDOL: BD4G7B4	900,000.000	1,032,490.00	1,116,000.00
VALE OVERSEAS LTD 6.875% DUE 11-10-2039 SEDOL: B5B54D9	100,000.000	108,250.00	148,876.00
VALE OVERSEAS LTD 6.875% DUE 11-21-2036 SEDOL: B1HMKF0	676,000.000	809,376.00	990,765.88
YARA INTERNATIONAL ASA 144A 4.75% DUE 06-01-2028 BE CUSIP: 984851AF2	100,000.000	99,748.00	118,580.68
Total Brazil - USD		10,348,602.35	13,061,848.44

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
Canada - USD			
BARRICK GOLD CORP 5.25% DUE 04-01-2042 SEDOL: B8L1XS6	150,000.000	139,911.28	206,898.42
BARRICK N AMER FIN 5.7% DUE 05-30-2041 SEDOL: B4TYCN7	370,000.000	356,640.99	535,341.19
BARRICK N AMER FIN 5.75% DUE 05-01-2043 SEDOL: BCRWZ96	630,000.000	638,118.29	918,879.35
BROOKFIELD FIN INC FIXED 4.7% 09-20-2047 SEDOL: BZ0WZL6	700,000.000	706,424.00	885,809.72
CANADIAN NAT RES LTD 2.95% DUE 07-15-2030/06-24-2020 REG SEDOL: BMBQJK3	217,000.000	226,544.43	232,115.46
CDN NAT RES LTD FIXED 4.95% DUE 06-01-2047 SEDOL: BF47XX5	1,142,000.000	1,215,126.68	1,450,412.06
CDN NATL RAILWAYS 3.2% SNR 02/08/2046 USD2000 SEDOL: BD81YW5	30,000.000	33,153.00	35,527.05
CDN PAC RY CO NEW 5.75% DUE 01-15-2042 SEDOL: B6SWNL1	1,275,000.000	1,457,173.50	1,852,592.05
CDN PAC RY CO NEW 5.95% DUE 05-15-2037 SEDOL: B1X9JN6	835,000.000	1,051,124.00	1,241,356.58
CDN PAC RY CO NEW 6.125% DUE 09-15-2115 SEDOL: BF47XY6	400,000.000	515,800.44	669,720.00
CI FINL CORP 3.2% DUE 12-17-2030 SEDOL: BL6LGW7	1,440,000.000	1,451,010.30	1,473,492.44
EMERA US FIN LP 4.75% DUE 06-15-2046 SEDOL: BYMVD32	500,000.000	499,328.00	639,400.05
FAIRFAX FINANCIAL HLDGS LTD 4.62% DUE 04-29-2030 CUSIP: 303901BF8	700,000.000	700,000.00	783,230.22
NUTRIEN LTD FIXED 3.95% DUE 05-13-2050 CUSIP: 67077MAX6	217,000.000	216,431.46	264,665.30
NUTRIEN LTD 5.0% 04-01-2049 SEDOL: BJH0CT8	820,000.000	835,598.90	1,134,037.97
PVTPL WEST FRASER TIMBER LTD 4.35% 10-15-2024 CUSIP: 952845AE5	200,000.000	200,000.00	209,031.19
PVTPL XSTRATA FIN CDA LTD C CRP XTAL 6.96.9% DUE 11-15-2037 BEO SEDOL: B298075	180,000.000	204,718.95	247,424.40
PVTPL XSTRATA FIN CDA LTD GTD NT 5.3 DUE10-25-2042 BEO CUSIP: 98417EAR1	280,000.000	277,208.40	343,386.40

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Corporate Debt Instruments - Other			
Canada - USD			
ROYAL BK CDA GLOBAL MEDIUM TERM SR BK NT2.25% DUE 11-01-2024 CUSIP: 78015K7C2	1,350,000.000	1,347,003.00	1,436,140.10
ROYAL BK CDA GLOBAL MEDIUM TERM 3.2% 04-30-2021 CUSIP: 78013XKG2	150,000.000	149,893.50	151,437.29
TRANSALTA CORP 6.5% DUE 03-15-2040 SEDOL: B640X20	200,000.000	207,000.00	220,120.00
TRANSCANADA FIXED 5.1% DUE 03-15-2049 SEDOL: BGQX9L8	850,000.000	931,175.50	1,137,450.76
TRANSCANADA TR FLTGT RT 5.3% DUE 03-15-2077 CUSIP: 89356BAC2	2,825,000.000	2,819,031.25	2,994,500.00
TRANSCANADA TR SUB TR NT SER 2015-A DUE 05-20-2075/05-20-2025 REG CUSIP: 89356BAA6	400,000.000	377,000.00	438,347.20
TRANSCANADA 4.875% DUE 05-15-2048 SEDOL: BD366Z2	375,000.000	347,835.00	484,917.14
YAMANA GOLD INC FIXED 4.625% 12-15-2027 CUSIP: 98462YAD2	850,000.000	858,623.82	929,361.87
Total Canada - USD		17,761,874.69	20,915,594.21
Cayman Islands - USD			
ACIS CLO 2014-4 VAR RT 1.6449% DUE 05-01-2026 CUSIP: 00100VAC4	16,032.170	16,060.23	16,030.94
PVTPL AVERY PT VI CLO LTD SER 15-6A CL A-R FLTGT RATE 08-05-2027 BEO CUSIP: 05363LAU7	240,219.910	240,460.13	239,582.10
PVTPL CVP CLO 2017-2 LTD/CVP CLO 2017-2 LLC NT CL A FLTGT RATE 144A VAR RT CUSIP: 12662CAA5	400,000.000	398,800.00	398,257.72
Total Cayman Islands - USD		655,320.36	653,870.76
Chile - USD			
CELULOSA ARAUCO Y FIXED 5.5% DUE 11-02-2047 CUSIP: 151191BD4	200,000.000	199,416.00	239,500.00
PVTPL CORPORACION NACIONAL DEL COBRE DE CHILE NT 144A 5.625% DUE 10-18-2043 BEO SEDOL: BFPCY03	875,000.000	1,013,451.75	1,203,535.53
Total Chile - USD		1,212,867.75	1,443,035.53

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
China - USD			
PVTPL GLOBAL AIRCRAFT LEASING CO LTD 6.5% DUE 09-15-2024/07-31-2019 BEO CUSIP: 37960JAA6	1,284,950.000	1,266,058.41	1,146,817.88
PVTPL NXP B V/NXP FDG LLC SR NT 144A 5.55% DUE 12-01-2028 BEO CUSIP: 62947QAY4	200,000.000	199,518.00	254,840.58
PVTPL NXP B V/NXP FDG LLC/NXP USA 4.3% 06-18-2029 CUSIP: 62954HAB4	500,000.000	498,270.00	595,910.81
PVTPL NXP B V/NXP FDG LLC/NXP USA INC 3.15% DUE 05-01-2027/05-01-2020 BEO CUSIP: 62954HAC2	200,000.000	199,602.00	220,510.38
PVTPL PROSUS N V 4.027% DUE 08-03-2050/08-03-2020 BEO CUSIP: 74365PAD0	1,350,000.000	1,380,600.00	1,414,546.00
PVTPL TENCENT HLDGS LTD MEDIUM TERM NTS 3.975% 04-11-2029 CUSIP: 88032WAN6	300,000.000	299,901.00	341,814.53
PVTPL TENCENT HOLDINGS LIMITED 3.24% 06-03-2050 CUSIP: 88032WAV8	600,000.000	601,460.00	620,101.21
Total China - USD		4,445,409.41	4,594,541.39
Colombia - USD			
BANCOLOMBIA S A SR NT 4.625% DUE 12-18-2029/12-18-2024 REG SEDOL: BJVS9V9	400,000.000	400,000.00	420,004.00
ECOPETROL S A 5.375% DUE 06-26-2026 SEDOL: BYMXKQ0	520,000.000	516,505.60	598,920.40
ECOPETROL S A 5.875% DUE 05-28-2045 SEDOL: BMQXLW5	451,000.000	442,341.35	545,935.50
Total Colombia - USD		1,358,846.95	1,564,859.90
France - USD			
ALTICE FRANCE S.A. TERM LOAN B13 01-13-2026 CUSIP: F6628DAM6	98,000.000	95,550.00	97,428.66
BNP PARIBAS / BNP 5 DUE 01-15-2021 SEDOL: B3QB126	320,000.000	332,185.60	320,422.52
BNP PARIBAS 7% DUE 12-29-2999 CUSIP: 05565AGF4	760,000.000	760,000.00	900,600.00
LAFARGE S A 7.125% DUE 07-15-2036 CUSIP: 505861AC8	2,700,000.000	3,240,000.00	3,935,890.87
ORANGE NT STEP UP 03-01-2031 02-28-2031 SEDOL: B2PPTQ2	775,000.000	1,005,399.75	1,274,806.44

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
France - USD			
PVTPL BNP PARIBAS SR NON PFD MED 4.4% 08-14-2028 CUSIP: 09659W2F0	400,000.000	397,856.00	474,027.85
PVTPL BNP PARIBAS SR NON 3.052% DUE 01-13-2031 CUSIP: 09659W2K9	200,000.000	200,000.00	218,245.59
PVTPL BNP PARIBAS 4.625% DUE 03-13-2027 BEO SEDOL: BYVL6P6	1,275,000.000	1,358,679.50	1,484,663.73
SOCIETE GENERALE 7.375% DUE 12-31-2049 CUSIP: 83367TBV0	700,000.000	685,125.00	755,125.00
TOTAL CAP INTL 3.127% DUE 05-29-2050 REG SEDOL: BMYC5X3	1,345,000.000	1,345,000.00	1,457,654.73
WEA FIN LLC 3.5% DUE 06-15-2029 SEDOL: BKKDHL8	136,000.000	135,090.16	142,524.42
Total France - USD		9,554,886.01	11,061,389.81
Germany - USD			
BAYER US FIN II 4.875% DUE 06-25-2048 SEDOL: BD103H7	2,675,000.000	2,626,565.07	3,445,189.13
DEUTSCHE BK AG N Y FIXED 4.25% DUE 10-14-2021 SEDOL: BFWFZJ1	500,000.000	498,815.00	512,713.46
DEUTSCHE BK AG N Y FLTG RT 3.547% DUE 09-18-2031 SEDOL: BM8TGN7	1,300,000.000	1,300,000.00	1,408,863.60
DEUTSCHE BK AG N Y FLTG RT 3.961% DUE 11-26-2025 SEDOL: BK6X336	1,800,000.000	1,800,000.00	1,967,111.69
DEUTSCHE TELEKOM STEP CPN 8.75% DUE 06-15-2030 SEDOL: B1S7195	470,000.000	684,793.05	743,622.04
PVPTL BAYER US FIN II LLC 4.625% 06-25-2038 SEDOL: BYZMHJ6	1,375,000.000	1,353,495.00	1,671,183.35
PVTPL BAYER US FIN II LLC 2.75% 07-15-2021 SEDOL: BFY8S66	300,000.000	293,625.00	303,705.56
PVTPL BMW FIN N V GTD NT 3C7 2.4% DUE 08-14-2024 BEO CUSIP: 05600LAB2	1,075,000.000	1,074,276.73	1,139,441.61
PVTPL DAIMLER FIN NORTH AMER LLC 2.7% 06-14-2024 SEDOL: BKFV9K0	950,000.000	948,356.50	1,017,119.82
PVTPL E.ON INTERNATIONAL FIN B.V GTDNT 144A 6.65 DUE 04-30-2038/04-22-2008 BEO SEDOL: B2R0TK9	100,000.000	126,389.00	149,134.37
Total Germany - USD		10,706,315.35	12,358,084.63

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Hong Kong - USD			
MELCO RESORTS FIN 5.375% SNR 04/12/2029 USD SEDOL: BKBZDW6	701,000.000	720,300.10	727,777.28
PVTPL AIA GROUP LTD GLOBAL MEDIUM TERM NTS BOO 3.2% DUE 09-16-2040 CUSIP: 00131LAK1	440,000.000	439,291.60	461,287.20
PVTPL AIA GROUP LTD GLOBAL MEDIUM TERM NTS BOO 3.375 DUE 04-07-2030 CUSIP: 00131LAJ4	300,000.000	299,118.00	336,244.87
PVTPL MELCO RESORTS FIN LTD 5.375% DUE 12-04-2029 BEO CUSIP: 58547DAD1	2,569,000.000	2,598,434.28	2,667,132.43
PVTPL MELCO RESORTS FINANCE LIMITED 5.75% 07-21-2028 CUSIP: 58547DAE9	1,000,000.000	1,000,000.00	1,065,500.00
Total Hong Kong - USD		5,057,143.98	5,257,941.78
India - USD			
PVTPL ADANI ELECTRICITY MUMBAI LTD SR SECD NT 144A 3.949% DUE 02-12-2030 CUSIP: 00654GAA1	400,000.000	400,000.00	423,600.01
PVTPL AZURE POWER 5.5% DUE 11-03-2022 BEO CUSIP: 05502JAA8	600,000.000	609,000.00	615,180.00
PVTPL RENEW PWR PRIVATE LTD 5.875% DUE 03-05-2027 CUSIP: 75975AAA8	200,000.000	200,000.00	211,869.77
Total India - USD		1,209,000.00	1,250,649.78
Indonesia - USD			
PERUSAHAAN 4% DUE 06-30-2050 CUSIP: 71568PAP4	700,000.000	687,981.00	718,407.19
PT PERTAMINA 4.175% DUE 01-21-2050 CUSIP: 69370PAG6	200,000.000	200,000.00	215,392.20
PVTPL STAR ENERGY GEOTHERMAL WAYANG WINDU LTD CORP 6.75 % DUE 04-24-2033 CUSIP: 85511XAC4	272,100.000	286,521.30	307,657.14
Total Indonesia - USD		1,174,502.30	1,241,456.53
Ireland - EUR			
GE CAP EU FDG UNLI 6.025% GTD SNR 01/03/38 EUR SEDOL: B2Q3BC5	310,000.000	522,960.61	585,473.87
Total Ireland - EUR		522,960.61	585,473.87

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Ireland - USD			
AERCAP IRELAND CAP DESIGNATED ACTIVITY C4.5% DUE 09-15-2023 REG SEDOL: BMB31T7	950,000.000	943,967.50	1,030,011.43
AERCAP IRELAND CAP FIXED 3.15% DUE 02-15-2024 SEDOL: BMDWCC2	1,100,000.000	1,092,619.00	1,153,089.91
AVOLON HLDGS FDG 2.875% DUE 02-15-2025 CUSIP: 05401AAH4	300,000.000	299,643.00	305,899.98
AVOLON HLDGS FDG 4.375% DUE 05-01-2026 CUSIP: 05401AAG6	1,335,000.000	1,329,618.06	1,446,198.53
AVOLON HLDGS FDG 5.5% DUE 01-15-2026 CUSIP: 05401AAK7	1,200,000.000	1,199,076.00	1,359,506.87
DELOS FINANCE S.A R.L. NEW LOAN 10-06-2023 CUSIP: L2324EAE1	630,000.000	622,125.00	628,947.90
PVTPL AVOLON HLDGS FDG LTD 3.95% 07-01-2024 CUSIP: 05401AAF8	430,000.000	427,669.40	454,150.26
PVTPL AVOLON HLDGS FDG LTD 5.125% 10-01-2023 SEDOL: BF5K601	530,000.000	530,000.00	566,984.38
PVTPL CRH AMER FIN INC GTD NT 144A 4.5% DUE 04-04-2048/04-04-2018 BEO CUSIP: 12636YAD4	300,000.000	287,217.00	378,088.23
PVTPL PARK AEROSPACE HLDGS 5.25% 08-15-2022 CUSIP: 70014LAA8	221,000.000	220,288.75	231,941.68
Total Ireland - USD		6,952,223.71	7,554,819.17
Israel - USD			
TEVA PHARMACEUTI.3 4.1% GTD SNR 01/10/2046 USD SEDOL: BYYRQV7	405,000.000	358,437.50	360,450.00
TEVA PHARMACEUTICAL FIN LLC GTD SR DEB CONV INTO ADR OF TEVA 0 2-01-2026REG SEDOL: B0XPT48	200,000.000	193,500.00	199,000.00
TEVA PHARMACEUTICAL FIN NETH III B CORP 7.125% 01-31-2025 CUSIP: 88167AAN1	380,000.000	380,000.00	420,014.00
TEVA PHARMACEUTICAL INDST LTD 4.1% BDS 10-01-2046 USD2000 SEDOL: BD3GSZ6	2,956,000.000	2,170,088.96	2,630,840.00
TEVA 2.2% DUE 07-21-2021 SEDOL: BD3GP11	792,000.000	735,932.97	790,020.00
TEVA 2.8% DUE 07-21-2023 SEDOL: BD3GP22	70,000.000	62,625.00	69,307.00
TEVA 2.95% DUE 12-18-2022 SEDOL: BFN9Y973	170,000.000	154,675.00	169,575.00

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
Israel - USD			
TEVA 3.65% DUE 11-10-2021 SEDOL: B41H706	400,000.000	384,000.00	405,000.00
Total Israel - USD		4,439,259.43	5,044,206.00
Italy - EUR			
INTESA SANPAOLO 7.75%-FRN PERP EUR200000 SEDOL: BD766R0	300,000.000	412,488.31	440,936.85
INTESA SANPAOLO 7%-FRN PERP EUR200000'REGS' SEDOL: BDGN8W1	400,000.000	455,907.73	491,500.06
Total Italy - EUR		868,396.04	932,436.91
Italy - USD			
INTESA SANPAOLO SPA SR MED TERM NT CL X 144A 6.5% DUE 02-24-2021 SEDOL: B3ZG854	310,000.000	303,800.00	312,467.55
PVTPL ENEL FIN INTL N V FIXED 2.65% 09-10-2024 BEO CUSIP: 29278GAL2	300,000.000	299,637.00	319,923.86
PVTPL ENEL FIN INTL N V 4.875% 06-14-2029 CUSIP: 29278GAK4	900,000.000	892,719.00	1,123,689.59
PVTPL ENEL FIN INTL S A GTD NT 144A 6.8%DUE 09-15-2037/09-20-2007 BEO CUSIP: 29268BAC5	800,000.000	1,000,000.00	1,177,350.16
PVTPL INTESA SANPAOLO S P A RCPTS CL X 144A 4.375% DUE 01-12-2048 BEO CUSIP: 46115HBE6	1,770,000.000	1,530,032.81	2,092,076.42
PVTPL INTESA SANPAOLO S P A RCPTS CL X 4.7% DUE 09-23-2049 BEO CUSIP: 46115HBN6	630,000.000	633,101.30	790,534.60
PVTPL UNICREDIT SPA 5.459% DUE 06-30-2035/06-30-2030 BEO CUSIP: 904678AS8	725,000.000	725,000.00	797,744.75
PVTPL UNICREDIT SPA 6.572% DUE 01-14-2022 BEO CUSIP: 904678AJ8	900,000.000	900,000.00	948,435.44
PVTPL1 ENEL FINANCE INTL NV 6.0% 10-07-2039/10-07-2009 BEO SEDOL: B4SR7B0	1,250,000.000	1,501,788.00	1,783,472.30
TELECOM ITALIA CAP 7.2% DUE 07-18-2036 SEDOL: B8DHVZ5	1,945,000.000	2,152,372.45	2,624,135.65
TELECOM ITALIA CAP 7.721% DUE 06-04-2038 SEDOL: B39NQJ1	2,405,000.000	2,671,050.00	3,342,950.00
UNICREDIT SPA 7.296% DUE 04-02-2034 CUSIP: 904678AQ2	2,385,000.000	2,408,124.81	2,884,681.35

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Italy - USD			
UNICREDIT SPA 7.83% DUE 12-04-2023 CUSIP: 904678AG4	1,700,000.000	1,700,000.00	2,001,396.40
Total Italy - USD		16,717,625.37	20,198,858.07
Japan - USD			
MIZUHO FINL GROUP FLTGT RT 2.201% DUE 07-10-2031 CUSIP: 60687YBH1	900,000.000	900,000.00	933,112.63
NISSAN MTR LTD 4.345% DUE 09-17-2027 CUSIP: 654744AC5	240,000.000	240,000.00	265,086.64
NOMURA HLDGS INC FIXED 2.679% DUE 07-16-2030 SEDOL: BL5C1Y8	200,000.000	200,000.00	211,732.73
NOMURA HLDGS INC 3.103% DUE 01-16-2030 SEDOL: BKH9PD1	300,000.000	300,000.00	327,426.83
PVTPL NIPPON LIFE INSURANCE BDS 144A 3.4% DUE 01-23-2050/01-23-2030 BEO CUSIP: 654579AG6	200,000.000	200,000.00	217,000.00
PVTPL NISSAN MTR LTD 4.81% DUE 09-17-2030 BEO CUSIP: 654744AD3	800,000.000	831,950.60	900,813.22
SUMITOMO MITSUI FINL GROUP INC FIXED 3.04% 07-16-2029 SEDOL: BKBQ3F2	900,000.000	900,000.00	997,666.33
SUMITOMO MITSUI FINL GROUP INC 2.75% DUE 01-15-2030 CUSIP: 86562MBW9	400,000.000	400,000.00	436,456.17
TAKEDA FIXED 5% DUE 11-26-2028 CUSIP: 874060AW6	2,001,000.000	2,028,724.41	2,486,241.82
TAKEDA PHARMACEUTICAL CO LTD SR NT 3.175% 07-09-2050 CUSIP: 874060AZ9	682,000.000	682,000.00	727,198.62
TAKEDA PHARMACEUTICAL CO LTD 2.05% DUE 03-31-2030 BEO CUSIP: 874060AX4	800,000.000	798,432.00	818,873.34
Total Japan - USD		7,481,107.01	8,321,608.33
Kazakhstan - USD			
PVTPL KAZMUNAIGAZ FIN SUB BV GTD GLOBAL MEDIUM 6.375% 10-24-2048 BEO CUSIP: 48667QAS4	210,000.000	207,910.50	301,623.00
PVTPL KAZMUNAYGAS NATIONAL 3.5% DUE 04-14-2033/10-14-2020 BEO CUSIP: 48126PAA0	440,000.000	440,000.00	480,717.60
Total Kazakhstan - USD		647,910.50	782,340.60

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
Macau - USD			
PVTPL MGM CHINA HLDGS LTD 5.25% DUE 06-18-2025/06-18-2022 BEO CUSIP: 55300RAE1	600,000.000	600,250.00	622,320.00
PVTPL SANDS CHINA LTD SR NT 144A 3.8% DUE 01-08-2026/06-04-2020 BEO CUSIP: 80007RAJ4	1,100,000.000	1,098,911.00	1,172,006.00
SANDS CHINA LTD FIXED 5.4% DUE 08-08-2028 CUSIP: 80007RAE5	4,660,000.000	5,095,740.60	5,454,110.60
SANDS CHINA LTD 4.375% 06-18-2030 CUSIP: 80007RAG0	200,000.000	200,478.00	222,394.00
Total Macau - USD		6,995,379.60	7,470,830.60
Mexico - USD			
AMER MOVIL SAB DE CV 6.125% 03-30-2040 SEDOL: B8C3GC6	400,000.000	438,219.22	594,628.00
BANCO MERCANTIL DEL NORTE S A INSTITUCIO 8.375% DUE 12-31-2049 CUSIP: 05971PAC2	730,000.000	730,000.00	871,444.80
BANCO MERCANTIL FLTG RT 7.5% DUE 06-27-2029 SEDOL: BK5VM23	200,000.000	200,000.00	226,252.00
BBVA BANCOMER S A 5.875% DUE 09-13-2034 CUSIP: 05533UAG3	300,000.000	300,000.00	342,000.00
FOMENTO ECONOMICO MEXICANO S A B DE C V 3.5% DUE 01-16-2050 SEDOL: BKKBH26	420,000.000	411,730.20	467,373.77
GRUPO TELEvisa S A 6.125% DUE 01-31-2046 SEDOL: BZ1N3D6	1,675,000.000	1,726,844.25	2,320,743.22
PVTPL COMISION FEDERAL DE ELECTRICIDAD NT 4.875 DUE 01-15-2024 BEO CUSIP: 200447AD2	290,000.000	288,338.30	321,177.90
PVTPL FRESNILLO PLC 4.25% DUE 10-02-2050/04-02-2050 BEO CUSIP: 358070AB6	750,000.000	735,037.50	823,125.00
PVTPL TRUST F/1401 SR NT 6.95 DUE 01-30-2044 CUSIP: 898324AB4	400,000.000	396,000.00	490,000.00
PVTPL TRUST 1401 SR NT 144A 6.39% DUE 01-15-2050/06-28-2019 BEO CUSIP: 898339AB2	700,000.000	730,500.00	820,050.00
TRUST F/1401 6.95 01-30-2044 BEO CUSIP: P9406GAB4	200,000.000	212,100.00	245,000.00
Total Mexico - USD		6,168,769.47	7,521,794.69

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<i>Corporate Debt Instruments - Other</i>			
Netherlands - EUR			
COOPERATIEVE RABOB 4.625%-FRN PERP SEDOL: BFZ4N24	200,000.000	232,860.09	267,651.58
STICHTING AK RABOBANK CERTIFICATEN SEDOL: BJBQCW5	210,075.000	243,211.81	341,474.03
Total Netherlands - EUR		476,071.90	609,125.61
Netherlands - USD			
AERCAP IRELAND CAP 3.5% 01-15-2025 SEDOL: BF0QCP1	300,000.000	291,582.00	318,547.03
COOPERATIEVE 3.125% DUE 04-26-2021 CUSIP: 21688AAN2	250,000.000	249,235.00	252,206.20
ING GROEP N V 5.75% CUSIP: 456837AR4	600,000.000	600,000.00	652,128.00
KONINKLIJKE 6.875% DUE 03-11-2038 SEDOL: B3C8RK1	1,775,000.000	2,382,733.50	2,762,458.24
RABOBANK NEDERLAND 5.8% DUE 09-30-2110 SEDOL: B3TRWQ2	340,000.000	343,682.20	543,976.59
Total Netherlands - USD		3,867,232.70	4,529,316.06
Norway - USD			
EQUINOR ASA FIXED 3.7% DUE 04-06-2050 SEDOL: BM8MM72	249,000.000	247,169.85	300,080.55
EQUINOR ASA 3.5% DUE 04-06-2030 SEDOL: BM8MMH2	900,000.000	892,890.00	1,020,267.17
Total Norway - USD		1,140,059.85	1,320,347.72
Peru - USD			
SOUTHN COPPER CORP 5.25% DUE 11-08-2042 SEDOL: B8FM8R9	940,000.000	829,815.43	1,260,129.93
Total Peru - USD		829,815.43	1,260,129.93
Qatar - USD			
PVTPL RAS LAFFAN LIQUIFIED NAT GAS 30/09/27 USD1000 'REGS' SEDOL: B1FKZP1	350,000.000	376,687.50	410,812.50

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
Qatar - USD			
Total Qatar - USD		376,687.50	410,812.50
Singapore - USD			
PVTPL UTD OVERSEAS BK 3.2% DUE 04-23-2021 SEDOL: BZ1LW00	200,000.000	199,762.00	201,658.65
Total Singapore - USD		199,762.00	201,658.65
South Africa - USD			
ANGLO AMERN CAP 4.75% DUE 04-10-2027 CUSIP: 034863AR1	780,000.000	784,858.75	920,123.56
PVTPL ANGLO AMERN CAP PLC 3.95% DUE 09-10-2050/09-10-2020 BEO CUSIP: 034863AY6	218,000.000	214,867.34	244,591.74
PVTPL PROSUS N V 3.68% DUE 01-21-2030 CUSIP: 74365PAA6	825,000.000	825,000.00	897,724.69
PVTPL PROSUS N V 3.832% DUE 02-08-2051/12-08-2020 BEO SEDOL: BNBRJY7	2,250,000.000	2,249,820.00	2,207,992.50
Total South Africa - USD		4,074,546.09	4,270,432.49
Spain - EUR			
BANCO SANTANDER 6.25%-FRN PERP EUR100000 SEDOL: BQQ3S00	2,300,000.000	2,587,062.38	2,886,520.14
BBVA(BILB-VIZ-ARG) 8.875%-FRN PERP EUR200000'4 SEDOL: BYQRT16	600,000.000	740,800.31	751,297.67
Total Spain - EUR		3,327,862.69	3,637,817.81
Spain - USD			
BANCO SANTANDER S FIXED 2.746% DUE 05-28-2025 SEDOL: BLB6SQ5	600,000.000	600,000.00	640,514.82
BANCO SANTANDER S 3.306% DUE 06-27-2029 SEDOL: BJQ2JP0	200,000.000	200,000.00	225,074.17
BANCO SANTANDER SA 3.848% 04-12-2023 SEDOL: BYWFD12	200,000.000	213,546.00	214,823.76
TELEFONICA EMISIONES S A U 4.665% 03-06-2038 SEDOL: BDF0C65	590,000.000	568,960.60	708,283.22

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Spain - USD			
TELEFONICA EMISIONES S A U 5.213% 03-08-2047 REG SEDOL: BYWMQF8	570,000.000	573,909.34	730,632.05
Total Spain - USD		2,156,415.94	2,519,328.02
Sweden - USD			
SWEDBANK AB MEDIUM 2.65% DUE 03-10-2021 SEDOL: BDGSDL0	200,000.000	201,820.00	200,838.80
Total Sweden - USD		201,820.00	200,838.80
Switzerland - USD			
CR SUISSE GROUP AG 6.25% DUE 12-29-2049 CUSIP: 225436AA2	600,000.000	663,900.00	655,425.60
CR SUISSE GROUP AG 6.375% DUE 12-29-2999 SEDOL: BK6VPN4	800,000.000	883,750.00	891,000.00
CR SUISSE GROUP 3.8% DUE 06-09-2023 SEDOL: BYVGMD1	300,000.000	299,142.00	323,097.20
CR SUISSE GROUP 4.55% DUE 04-17-2026 SEDOL: BYWJPN0	300,000.000	299,928.00	352,949.89
CR SUISSE 1ST BSTN 7.125% DUE 07-15-2032 SEDOL: 2970208	190,000.000	237,400.10	294,905.31
NOVARTIS CAP CORP FIXED 2.75% DUE 08-14-2050 SEDOL: BKTHBW0	1,013,000.000	989,822.56	1,110,113.26
PVTPL CREDIT SUISSE GROUP AG SR CALL NT 4.194% DUE 04-01-2031 BEO CUSIP: 225401AP3	2,029,000.000	2,176,214.98	2,388,079.42
PVTPL CREDIT SUISSE GROUP AG 5.1% 12-29-2049 CUSIP: 225401AN8	600,000.000	600,000.00	624,000.00
PVTPL LAFARGEHOLCIM FIN US LLC GTD NT SER B 4.75% DUE 09-22-2046 BEO SEDOL: BYND5K8	950,000.000	968,391.50	1,182,540.47
PVTPL UBS AG LONDON BRH 4.5% DUE 06-26-2048 CUSIP: 902674XN5	400,000.000	513,288.00	563,609.85
PVTPL UBS GROUP FDG SWITZ AG CONV CORP 7.0% 12-31-2049 CUSIP: 90352JAF0	1,470,000.000	1,470,000.00	1,611,487.50
PVTPL UBS GROUP FUNDING (SWITZERLAND) AG3.0% DUE 04-15-2021 BEO CUSIP: 90351DAD9	440,000.000	444,611.20	443,397.48
PVTPL UBS GROUP FUNDING 4.125% 09-24-2025 BEO CUSIP: 90351DAB3	200,000.000	199,626.00	229,011.60

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Switzerland - USD			
PVTPL XSTRATA FIN CDA LTD NT 6 DUE 11-15-2041 BEO SEDOL: B4JV9R1	1,238,000.000	1,199,530.62	1,568,793.60
SYNGENTA FIN N V 5.182% DUE 04-24-2028 CUSIP: 87164KAC8	500,000.000	505,105.00	536,084.69
UBS AG 5.125% 15/05/2024 SEDOL: BMJ6SQ4	1,100,000.000	1,101,485.00	1,215,225.00
UBS AG STAMFORD 7.625% DUE 08-17-2022 SEDOL: B8DF740	1,500,000.000	1,680,450.00	1,660,095.93
UBS GROUP AG 6.875% 31/12/2049 SEDOL: BYY97D2	400,000.000	417,100.00	404,758.00
UBS GROUP AG 7.125% 31/12/2049 SEDOL: BD1FLT0	200,000.000	212,000.00	206,250.00
Total Switzerland - USD		14,861,744.96	16,260,824.80
United Arab Emirates - USD			
ABU DHABI NATL 4.875% DUE 04-23-2030 CUSIP: 00388WAG6	210,000.000	209,905.50	261,712.50
Total United Arab Emirates - USD		209,905.50	261,712.50
United Kingdom - GBP			
HSBC HOLDINGS PLC 5.875%-FRN SUB PERP GBP1000 SEDOL: BFM4XM7	200,000.000	297,303.83	301,417.96
NATWEST GROUP PLC 5.125%-FRN PERP GBP200000 SEDOL: BMZ7Y18	800,000.000	1,051,560.09	1,146,187.66
TESCO PROP FIN 6 PLC 5.4111% BDS 13/07/2044 GBP100000 SEDOL: B9JST33	188,354.370	223,767.40	348,856.31
TESCO PROPERTY 1 7.6227% M/BKD 13/07/39 GBP SEDOL: B60ZTR6	338,738.740	497,145.49	709,068.42
TESCO PROPERTY 2 6.0517% M/BKD 13/10/39 GBP SEDOL: B41QB01	245,243.480	409,874.44	458,310.07
VIRGIN MEDIA SEC F 4.25% GTD 15/01/2030 GBP SEDOL: BK5LZ13	300,000.000	369,690.00	422,900.19
Total United Kingdom - GBP		2,849,341.25	3,386,740.61

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United Kingdom - USD			
ASTRAZENECA PLC FIXED 2.125% DUE 08-06-2050 SEDOL: BLB6188	350,000.000	342,671.00	327,527.96
ASTRAZENECA PLC 4% DUE 01-17-2029 SEDOL: BDTYM07	421,000.000	424,063.99	501,647.22
ASTRAZENECA 2.125% 06/08/2050 SEDOL: 5A9NN6U	220,000.000	218,497.40	205,874.72
ASTRAZENECA 4.375% SNR 17/08/48 USD2000 SEDOL: BGHJWG1	464,000.000	481,573.49	621,026.48
ASTRAZENECA 4% SNR 17/01/2029 USD2000 SEDOL: BGHJW49	354,000.000	342,376.58	421,812.63
B A T CAP CORP FIXED 3.734% DUE 09-25-2040 SEDOL: BM9MPG1	810,000.000	810,139.40	844,862.79
B A T CAP CORP FIXED 3.984% DUE 09-25-2050 SEDOL: BM9DV66	1,775,000.000	1,774,021.25	1,852,282.13
B A T CAP CORP 4.39% 08-15-2037 SEDOL: BLR99P4	2,185,000.000	1,994,178.43	2,454,442.53
B A T CAP CORP 4.54% 08-15-2047 SEDOL: BLR9BY7	2,207,000.000	1,986,290.67	2,450,766.52
B A T CAP CORP 4.758% DUE 09-06-2049 SEDOL: BJSFMZ8	900,000.000	900,000.00	1,043,422.16
BARCLAYS BK PLC 7.625 DUE 11-21-2022 SEDOL: B8FPM87	610,000.000	680,577.00	678,574.53
BARCLAYS PLC FLTGT RT 5.088% DUE 06-20-2030 SEDOL: BHWTW96	1,520,000.000	1,550,747.65	1,823,367.60
BARCLAYS PLC 3.684% DUE 01-10-2023 SEDOL: BD72SB6	200,000.000	207,756.00	206,129.77
BARCLAYS PLC 4.836% 05-09-2028 SEDOL: BDGKSN3	400,000.000	388,060.00	461,032.51
BARCLAYS PLC 5.2% DUE 05-12-2026 SEDOL: BD8ZS14	850,000.000	857,269.50	988,312.00
BARCLAYS PLC 7.875%-FRN SUB PERP USD SEDOL: BD88738	390,000.000	412,912.50	409,987.50
BARCLAYS PLC 8.0% 06-15-2164 CUSIP: 06738EBG9	2,150,000.000	2,150,000.00	2,397,250.00
BP CAP MKTS P L C 3.561% DUE 11-01-2021 SEDOL: BC7H8G9	120,000.000	123,962.40	123,196.08

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United Kingdom - USD			
BRITISH TELECOMMUNICATIONS P L C NT STEPUP 12-15-2030 12-12-2000 SEDOL: B23XQ67	580,000.000	886,075.11	962,328.69
GLENCORE FDG LLC 3.875% DUE 10-27-2027 SEDOL: BDFW2K5	340,000.000	337,106.60	383,146.00
HSBC HLDGS PLC FIXED 3.973% 05-22-2030 SEDOL: BJLD4R5	2,575,000.000	2,596,657.00	2,973,481.40
HSBC HLDGS PLC FIXED 6.5% DUE 12-31-2049 CUSIP: 404280BP3	900,000.000	977,875.00	1,010,250.00
HSBC HLDGS PLC FLTG RT 2.848% DUE 06-04-2031 SEDOL: BMXNKF4	2,271,000.000	2,276,730.67	2,436,420.64
HSBC HLDGS PLC 2.357% DUE 08-18-2031 REG SEDOL: BMH1TT1	1,014,000.000	1,019,627.70	1,047,278.78
HSBC HLDGS PLC 4.95% DUE 03-31-2030 SEDOL: BM6CFD1	200,000.000	199,750.00	250,719.52
HSBC HLDGS PLC 6.5% DUE 05-02-2036 SEDOL: B9KBXK6	4,200,000.000	5,315,659.30	6,082,820.14
HSBC HLDGS PLC 6.5% DUE 09-15-2037 SEDOL: BFN0JF9	580,000.000	742,092.60	848,741.07
HSBC HLDGS PLC 6% 12-31-2049 CUSIP: 404280BL2	400,000.000	400,000.00	435,500.00
HSBC HLDGS PLC 7.625% DUE 05-17-2032 SEDOL: BG5GXL6	190,000.000	267,379.40	277,346.86
HSBC HOLDINGS PLC 3.803% 03-11-2025 SEDOL: BJR20Y5	600,000.000	600,000.00	655,095.26
LLOYDS BANKING GROUP PLC FORMERLY LLOYDS 7.5% 12-31-2049 CUSIP: 539439AU3	1,350,000.000	1,350,000.00	1,552,500.00
LLOYDS BANKING GROUP PLC 3.1% 07-06-2021 SEDOL: BD2NL04	440,000.000	446,270.00	446,153.62
LLOYDS BKG GROUP PLC FORMERLY 4.55% 08-16-2028 REG SEDOL: BDDJGY0	800,000.000	797,584.00	964,719.27
LLOYDS BKG GROUP PLC 6.75% DUE 12-31-2049 REG CUSIP: 53944YAJ2	430,000.000	430,000.00	482,137.50
LLOYDS BKG GROUP 0% DUE 03-22-2028 SEDOL: BG10BS5	425,000.000	408,930.75	505,811.82
LLOYDS BKG GROUP 5.3% DUE 12-01-2045 SEDOL: BD84H70	900,000.000	939,124.61	1,242,481.55

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United Kingdom - USD			
NATWEST GROUP PLC ALT TIER I COCO 8.625% 12-31-2049 SEDOL: BGS8S58	1,300,000.000	1,328,689.66	1,349,283.00
NATWEST GROUP PLC LW TIER II GLBL 3.754% DUE 11-01-2029 SEDOL: BKVF4F6	700,000.000	700,000.00	745,054.88
NATWEST GROUP PLC SR GLBL COCO 5.076% 01-27-2030 SEDOL: BF19XW3	1,225,000.000	1,217,406.25	1,506,098.01
NATWEST GROUP PLC 8.625%-FRN PERP USD200000 SEDOL: BDHDFM9	1,600,000.000	1,635,310.34	1,660,656.00
PVTPL ASHTEAD CAP INC 4.25% 11-01-2029 SEDOL: BK8W591	500,000.000	500,000.00	547,420.00
PVTPL BAE SYS PLC 3.0% DUE 09-15-2050 CUSIP: 05523RAE7	500,000.000	492,685.00	521,710.70
PVTPL BRITISH TELECOMMUNICATIONS 4.25% 11-08-2049 CUSIP: 111021AN1	430,000.000	430,000.00	517,629.03
PVTPL GLENCORE FDG LLC GTD NT 4.625 DUE 04-29-2024 BEO SEDOL: BLTW6B6	90,000.000	89,636.40	100,510.35
PVTPL IMPERIAL BRANDS FIN PLC GTD SR NT 3.875% 07-26-2029 CUSIP: 45262BAC7	200,000.000	199,836.00	223,548.74
PVTPL IMPERIAL BRANDS FIN PLC 3.5% 07-26-2026 CUSIP: 45262BAB9	900,000.000	896,658.00	996,175.03
PVTPL NATIONWIDE BLDG SOC MEDIUM TERM SUB NTS 4% DUE 09-14-2026 BEO CUSIP: 63859WAE9	250,000.000	249,265.00	278,314.70
PVTPL NATIONWIDE BLDG SOC 3.96% 07-18-2030 CUSIP: 63861VAE7	800,000.000	800,000.00	932,041.91
PVTPL SANTANDER UK GROUP HLDGS PLC SUB NT 4.75% DUE 09-15-2025 BEO CUSIP: 80281LAA3	800,000.000	833,814.00	902,066.78
PVTPL SANTANDER UK GROUP HLDGS PLC 5.625% DUE 09-15-2045 BEO CUSIP: 80281LAB1	568,000.000	577,298.31	774,914.02
PVTPL STANDARD CHARTERED PLC 3.265% DUE 02-18-2036/11-18-2030 BEO CUSIP: 853254BU3	200,000.000	200,000.00	209,396.28
PVTPL VMED O2 UK FING I PLC 4.25% DUE 01-31-2031 CUSIP: 92858RAA8	500,000.000	500,000.00	510,000.00
REYNOLDS AMERN INC FIXED 5.85% DUE 08-15-2045 SEDOL: BZ0HGQ3	790,000.000	811,999.63	1,010,212.93
REYNOLDS AMERN INC 8.125% DUE 05-01-2040 SEDOL: BD6GVS7	470,000.000	608,962.50	691,624.77

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United Kingdom - USD			
ROYAL BK SCOTLAND GROUP PLC 3.498% DUE 05-15-2023 SEDOL: BDZYC67	600,000.000	608,540.00	622,949.13
ROYAL BK SCOTLAND GROUP PLC 4.892% 05-18-2029 SEDOL: BG4R9B2	800,000.000	853,072.00	961,398.10
SANTANDER UK GROUP HLDGS PLC 3.125% 01-08-2021 SEDOL: BD0SY57	129,000.000	129,820.44	129,027.89
SANTANDER UK GROUP 2.875% DUE 08-05-2021 SEDOL: BD1F7Q9	340,000.000	341,145.80	344,761.87
SHELL INTL FIN B V 3.25% DUE 04-06-2050 SEDOL: BJLV8X3	1,320,000.000	1,314,670.08	1,496,780.44
STANDARD CHARTERED PLC NT FLTG 144A DUE 09-10-2022/09-10-2021 BEO CUSIP: 853254BR0	600,000.000	601,170.00	602,508.88
VODAFONE GROUP PLC NEW GCB 02/27/07 6.150 FA37 6.15 DUE 02-27-2037 BEO SEDOL: B1SBFX9	250,000.000	283,275.00	360,431.04
VODAFONE GROUP PLC NEW 4.875% DUE 06-19-2049 REG SEDOL: BJQ2JX8	925,000.000	908,821.75	1,236,171.69
VODAFONE GROUP PLC 4.25% DUE 09-17-2050 REG CUSIP: 92857WBU3	350,000.000	348,684.00	433,497.37
VODAFONE GROUP PLC 5.25% DUE 05-30-2048 SEDOL: BFMLP22	690,000.000	686,634.77	961,134.85
VODAFONE GROUP PLC 5% DUE 05-30-2038 SEDOL: BFMLP11	500,000.000	490,520.00	654,220.87
VODAFONE GROUP PLC 7% DUE 04-04-2079 SEDOL: BJWZHR1	875,000.000	875,000.00	1,088,530.48
VODAFONE GROUP 5.25% SNR 30/05/48 USD1000 SEDOL: BYWVFV2	205,000.000	195,505.78	285,554.56
Total United Kingdom - USD		55,344,380.71	63,022,071.55
United States - EUR			
NETFLIX INC 3.875% 15/11/2029 CUSIP: ZS2938422	400,000.000	448,100.00	567,066.51
Total United States - EUR		448,100.00	567,066.51
United States - GBP			
GE CAP UK FDG UNLI 8% GTD SNR 14/01/2039GBP SEDOL: B3KY3M5	310,000.000	648,487.65	729,255.26

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - GBP			
TIME WARNER CABLE INC 5.25% 15/07/2042 SEDOL: B7KPHK2	200,000.000	335,055.01	388,960.73
Total United States - GBP		983,542.66	1,118,215.99
United States - USD			
#REORG/ENERGY TRANSFER STOCK MERGER ENERGY TRANSFER 4X1YARM 04-05-2021 SEDOL: BJVNJ36	1,470,000.000	1,474,377.50	1,396,500.00
#REORG/ENERGY TRANSFER STOCK MERGER ENERGY TRANSFER 4Z1GAKM 04-05-2021 SEDOL: BJVLR03	890,000.000	892,840.00	812,125.00
#REORG/NUTRITION & BIOSCIENCES NAME CHANGE INT FLAV & FRAG 4512A2M 6-1-21 SEDOL: BN7S9K0	620,000.000	619,944.20	673,490.64
#REORG/NUTRITION & NAME CHANGE INTL FLAVORS&FRAG 000411CAPM 05-14-2021 SEDOL: BN7RYK2	900,000.000	900,000.00	909,552.79
ABBVIE INC FIXED 4.7% DUE 05-14-2045 SEDOL: BXDZFZ2	460,000.000	459,779.20	601,779.03
ABBVIE INC 3.2% 11-21-2029 CUSIP: 00287YBX6	1,690,000.000	1,689,577.50	1,893,975.58
ABBVIE INC 4.05% DUE 11-21-2039 REG SEDOL: BJDRSG2	1,500,000.000	1,494,705.00	1,815,336.99
ABBVIE INC 4.25% DUE 11-21-2049 REG SEDOL: BJDRSH3	7,114,000.000	7,105,702.57	8,919,683.73
ABBVIE INC 4.4% DUE 11-06-2042 SEDOL: BCZM189	600,000.000	727,212.00	753,454.10
ABBVIE INC 4.55% DUE 03-15-2035 REG SEDOL: BMWB8H7	600,000.000	603,099.66	758,584.13
ABBVIE INC 4.75% 03-15-2045 SEDOL: BLKFQT2	12,000.000	12,014.03	15,683.09
ABN AMRO BK N V (NY BRANCH) 7.75% DUE 05-15-2023 SEDOL: 2613150	470,000.000	531,579.40	531,767.52
ACTIVISION 2.5% DUE 09-15-2050 SEDOL: BMF3VR1	570,000.000	568,432.50	557,115.92
ACTIVISION 4.5% DUE 06-15-2047 SEDOL: BF0P355	500,000.000	529,746.00	650,929.38
ADOBE INC 2.3% DUE 02-01-2030 CUSIP: 00724PAD1	1,653,000.000	1,649,314.94	1,789,175.81
AEP TRANSM CO LLC FIXED 3.65% DUE 04-01-2050 SEDOL: BM5JB68	575,000.000	574,793.00	697,127.20

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
AEP TRANSM CO LLC 3.8% DUE 06-15-2049 SEDOL: BGBN0G5	470,000.000	467,245.80	580,328.02
AETNA INC NEW 3.875% DUE 08-15-2047 SEDOL: BDF0M43	460,000.000	458,537.20	548,629.89
AIR LEASE CORP 3.375% DUE 07-01-2025 REG SEDOL: BL57W28	970,000.000	960,057.50	1,043,136.05
ALABAMA POWER CO 3.7% 12-01-2047 SEDOL: BZ4F287	575,000.000	574,258.25	700,016.49
ALABAMA PWR CO 4.3% DUE 01-02-2046 SEDOL: BDFY6J8	475,000.000	476,354.50	626,982.43
ALEXANDRIA REAL 3.375% DUE 08-15-2031 SEDOL: BJQV463	400,000.000	399,436.00	457,687.76
ALEXANDRIA REAL 4.7% DUE 07-01-2030 CUSIP: 015271AN9	100,000.000	102,130.00	124,215.06
ALEXANDRIA REAL 4.85% DUE 04-15-2049 SEDOL: BJML8W1	100,000.000	99,949.00	140,298.31
ALEXANDRIA REAL 4% DUE 02-01-2050 SEDOL: BJQV474	765,000.000	794,177.70	950,503.27
ALLSTATE CORP 6.5% 05-15-2067 CUSIP: 020002AU5	690,000.000	594,196.29	936,530.10
ALLY FINANCIAL INC 8.0% DUE 11-01-2031 BEO SEDOL: B2PWM42	100,000.000	120,875.00	142,271.02
ALLY FINL INC 8% DUE 11-01-2031 SEDOL: B3LVPV8	500,000.000	605,750.00	733,934.98
ALPHABET INC 1.9% DUE 08-15-2040 CUSIP: 02079KAE7	420,000.000	417,358.20	412,213.99
ALPHABET INC 2.05% 08-15-2050 CUSIP: 02079KAF4	1,050,000.000	1,041,127.50	1,002,151.62
ALPHABET INC 2.25% DUE 08-15-2060 CUSIP: 02079KAG2	1,760,000.000	1,742,523.20	1,701,864.62
ALTRIA GROUP INC 4.25% DUE 08-09-2042 SEDOL: B8K84P2	840,000.000	731,538.51	938,754.05
ALTRIA GROUP INC 4.45% DUE 05-06-2050/05-06-2020 REG CUSIP: 02209SBK8	372,000.000	369,016.56	439,789.25
ALTRIA GROUP INC 4.75% DUE 05-05-2021 SEDOL: BG49060	470,000.000	488,294.80	476,773.08

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Corporate Debt Instruments - Other			
United States - USD			
ALTRIA GROUP INC 5.8% DUE 02-14-2039 SEDOL: BFZ57Z8	2,450,000.000	2,444,758.16	3,228,055.17
ALTRIA GROUP INC 5.95% DUE 02-14-2049 SEDOL: BFZ5800	2,900,000.000	2,972,173.75	4,062,780.84
ALTRIA GROUP INC 6.2% DUE 02-14-2059 SEDOL: BFZ5811	1,080,000.000	1,102,381.00	1,516,308.88
AMAZON COM INC FIXED 3.875% DUE 08-22-2037 CUSIP: 023135BF2	680,000.000	678,306.80	848,279.10
AMAZON COM INC 2.5% DUE 06-03-2050 CUSIP: 023135BT2	1,875,000.000	1,855,818.75	1,945,445.08
AMAZON COM INC 2.7% DUE 06-03-2060 CUSIP: 023135BU9	1,555,000.000	1,536,588.80	1,662,826.27
AMAZON COM INC 4.05% 08-22-2047 CUSIP: 023135BJ4	590,000.000	585,639.90	779,066.22
AMERADA HESS CORP 7.875% DUE 10-01-2029 SEDOL: 2517638	300,000.000	370,251.00	394,343.59
AMEREN ILLINOIS CO 3.25% DUE 03-15-2050 SEDOL: BKMJWW0	250,000.000	248,765.00	292,167.02
AMERICA HONDA FINANCE 3.15% DUE 01-08-2021 SEDOL: BJCYMV7	318,000.000	320,770.38	318,101.76
AMERICAN CAMPUS CMNTYS OPER PARTNERSHIP LP 2.85% DUE 02-01-2030 SEDOL: BL70LS4	221,000.000	220,580.10	231,380.50
AMERICAN ELEC PWR CO INC 3.25% DUE 03-01-2050/03-05-2020 REG SEDOL: BLH0M14	725,000.000	724,297.92	764,667.74
AMERICAN INTL GROUP INC 5.75% DUE 04-01-2048 REG CUSIP: 026874DM6	100,000.000	100,000.00	114,312.00
AMERICAN TOWER CORP 2.95% DUE 01-15-2025 SEDOL: BJMJ7X9	900,000.000	892,692.00	975,203.45
AMERN CAMPUS 3.3% DUE 07-15-2026 SEDOL: BK9DTV3	1,275,000.000	1,272,510.54	1,391,704.64
AMERN CAMPUS 3.875% DUE 01-30-2031 SEDOL: BMQ5381	62,000.000	61,468.04	70,197.00
AMERN ELEC PWR CO 4.3% DUE 12-01-2028 SEDOL: BGPVD00	1,195,000.000	1,193,580.50	1,428,245.82
AMERN EXPRESS CO 3.375% DUE 05-17-2021 SEDOL: BFM2HH4	75,000.000	76,800.75	75,650.70

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
AMERN FINL GROUP 4.5% DUE 06-15-2047 SEDOL: BF3BYD5	900,000.000	915,538.00	1,087,877.19
AMERN INTL GROUP FLTG RT 6.25% DUE 03-15-2087 SEDOL: B1TSL64	424,000.000	428,886.23	477,355.43
AMERN INTL GROUP 3.3% DUE 03-01-2021 SEDOL: BYZ7360	220,000.000	223,630.00	220,463.18
AMERN INTL GROUP 4.375% DUE 06-30-2050 SEDOL: BMCTM02	1,379,000.000	1,392,783.46	1,805,618.67
AMERN INTL GROUP 4.5% DUE 07-16-2044 SEDOL: BP8G1N4	110,000.000	111,213.30	140,952.10
AMERN INTL GROUP 4.75% DUE 04-01-2048 SEDOL: BFXCMM3	765,000.000	746,226.20	1,020,659.61
AMERN TOWER CORP FIXED 3.95% DUE 03-15-2029 SEDOL: BJQN856	700,000.000	692,419.00	814,662.23
AMERN TOWER CORP 3.375% DUE 10-15-2026 SEDOL: BDGNML8	900,000.000	867,088.00	1,011,016.69
AMERN TOWER CORP 3.7% DUE 10-15-2049 SEDOL: BK21TM5	600,000.000	598,266.00	681,755.86
AMERN TOWER CORP 3.8% DUE 08-15-2029 SEDOL: BJMJ814	700,000.000	739,611.00	813,846.34
AMGEN INC FIXED 3.15% 02-21-2040 CUSIP: 031162CR9	1,303,000.000	1,297,827.09	1,434,355.18
AMGEN INC 3.375% 02-21-2050 CUSIP: 031162CS7	363,000.000	362,862.06	405,572.64
AMGEN INC 4.4% 05-01-2045 CUSIP: 031162BZ2	270,000.000	268,396.20	346,535.91
AMGEN INC 4.663% DUE 06-15-2051 SEDOL: BDRVZ12	334,000.000	343,493.82	455,590.84
AMGEN INC 5.15% DUE 11-15-2041 SEDOL: B76M525	172,000.000	229,181.40	239,782.92
ANTHEM INC FIXED 4.625% DUE 05-15-2042 SEDOL: B87XCP6	1,380,000.000	1,407,615.18	1,799,400.29
ANTHEM INC 4.375% 12-01-2047 SEDOL: BGB6FT2	360,000.000	360,962.67	464,011.93
ANTHEM INC 4.55% 03-01-2048 SEDOL: BGB6FS1	240,000.000	239,181.60	319,715.48

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
APACHE CORP 5.25% DUE 02-01-2042 SEDOL: B434WV1	90,000.000	93,234.48	97,005.60
APPLE INC .55% DUE 08-20-2025 CUSIP: 037833DX5	953,000.000	952,781.71	957,263.27
APPLE INC NT 2.4% 08-20-2050 SEDOL: BLN8PN5	1,127,000.000	1,123,889.48	1,153,398.42
APPLE INC 2.55% DUE 08-20-2060 REG SEDOL: BLN8MV2	490,000.000	484,771.70	503,956.04
APPLE INC 2.65% DUE 05-11-2050 REG CUSIP: 037833DW7	1,189,000.000	1,174,790.44	1,261,940.50
APPLE INC 3.2% DUE 05-13-2025 SEDOL: BXC5WL8	1,244,000.000	1,397,223.48	1,387,021.29
APPLE INC 3.45% DUE 02-09-2045 CUSIP: 037833BA7	540,000.000	483,197.40	655,347.81
APPLE INC 3.85% DUE 08-04-2046 CUSIP: 037833CD0	700,000.000	698,145.00	900,175.33
AT&T INC FIXED 3.1% DUE 02-01-2043 CUSIP: 00206RKD3	9,240,000.000	9,242,917.00	9,378,306.35
AT&T INC 3.3% DUE 02-01-2052 CUSIP: 00206RKE1	2,231,000.000	2,180,302.23	2,211,995.18
AT&T INC 3.5% DUE 02-01-2061 CUSIP: 00206RKF8	690,000.000	694,827.90	687,226.04
AT&T INC 4.35% DUE 06-15-2045 SEDOL: BBNC4H4	44,000.000	40,272.32	50,836.75
AT&T INC 4.5% DUE 03-09-2048 SEDOL: BD3HCY6	2,073,000.000	1,932,351.24	2,479,619.14
AT&T INC 4.8% DUE 06-15-2044 SEDOL: BN8KPY1	518,000.000	514,844.57	646,852.52
BAKER HUGHES A GE CO LLC/BAKER HUGHES 4.08% 12-15-2047 SEDOL: BG0PVG9	1,408,000.000	1,383,016.80	1,590,942.83
BAKER HUGHES HLDGS LLC / BAKER HUGHES CO-OBLIGOR INC 4.486% DUE 05-01-2030 REG SEDOL: BMF04N9	360,000.000	369,205.00	432,597.56
BANK AMER CORP BNDS 4.443% 01-20-2048 SEDOL: BYMX8C2	820,000.000	820,000.00	1,085,353.27
BANK AMER CORP FIXED 5.125% 12-31-2049 SEDOL: BJK2785	1,000,000.000	1,000,000.00	1,057,403.11

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
BANK AMER CORP FLTG RT 2.884% DUE 10-22-2030 SEDOL: BK6XZC9	1,600,000.000	1,600,000.00	1,756,975.95
BANK AMER CORP SR NT 2.625% DUE 04-19-2021/04-20-2017 SEDOL: BYM7C77	1,280,000.000	1,285,717.80	1,288,949.49
BANK AMER CORP 1.898% DUE 07-23-2031 SEDOL: BMWZQF3	251,000.000	257,842.26	253,595.63
BANK AMER CORP 2.592% DUE 04-29-2031 CUSIP: 06051GJB6	280,000.000	280,000.00	300,092.35
BANK AMER CORP 2.831% DUE 10-24-2051 SEDOL: BN6NBF5	421,000.000	422,759.72	439,134.32
BANK AMER CORP 3.419% 12-20-2028 SEDOL: BF50RK8	1,796,000.000	1,793,691.92	2,028,661.19
BANK AMER CORP 3.974% 02-07-2030 CUSIP: 06051GHQ5	400,000.000	435,384.00	471,132.91
BANK AMER CORP 4.083% DUE 03-20-2051 SEDOL: BLD6SH4	2,145,000.000	2,201,285.70	2,708,852.94
BANK AMER CORP 4.33% 03-15-2050 CUSIP: 06051GHS1	430,000.000	430,000.00	564,148.88
BANK AMER CORP 5.875% DUE 02-07-2042 SEDOL: B8WR844	1,050,000.000	1,359,691.20	1,597,424.23
BANK AMER CORP 5.875% DUE 12-31-2049 CUSIP: 060505FL3	3,100,000.000	3,092,425.00	3,503,000.00
BANK AMER CORP 5% DUE 01-21-2044 SEDOL: BJ7B592	1,250,000.000	1,247,323.68	1,754,621.48
BANK NEW YORK MELLON CORP DEPOS SHS REPSTG 1/100TH 4.7% 12-31-2049 SEDOL: BMF32J0	300,000.000	312,075.00	330,840.00
BANK OF AMERICA CORP MTN 0.81% 10-24-2024 SEDOL: BN6NBD3	600,000.000	600,000.00	605,606.53
BANK OF AMERICA CORP 1.922% 10-24-2031 SEDOL: BLR8X26	3,215,000.000	3,209,650.99	3,257,504.01
BANK OF AMERICA CORPORATION 2.676% DUE 06-19-2041/06-19-2020 REG SEDOL: BMYXXT8	2,379,000.000	2,466,309.30	2,478,671.89
BANK ONE CORP FIXED 8.75% DUE 09-01-2030 SEDOL: BD0BFX1	450,000.000	622,948.50	669,651.44
BBCMS TR 2015-SRCH FLTG RT 5.12177% DUE 08-10-2035 CUSIP: 05547HAN1	200,000.000	201,229.80	219,920.98

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
BBCMS TR 2015-SRCH 4.197% DUE 08-10-2035 SEDOL: BFMD852	300,000.000	308,977.20	337,084.26
BECTON DICKINSON & FIXED 3.794% DUE 05-20-2050 SEDOL: BMDFM32	1,086,000.000	1,086,000.00	1,290,017.72
BECTON DICKINSON & 4.669% DUE 06-06-2047 SEDOL: BF2KB43	1,908,000.000	1,959,930.79	2,505,313.83
BECTON DICKINSON & 4.685% DUE 12-15-2044 SEDOL: BTDF52	2,487,000.000	2,645,104.49	3,210,252.03
BECTON DICKINSON & 4.875% DUE 05-15-2044 SEDOL: BXVMC54	91,000.000	103,529.79	112,396.38
BERKSHIRE HATHAWAY FIN CORP 4.2% DUE 08-15-2048 REG SEDOL: BYW5431	2,245,000.000	2,192,978.06	2,964,597.77
BERKSHIRE HATHAWAY 4.5% DUE 02-01-2045 SEDOL: BVXY748	1,925,000.000	2,072,561.99	2,437,272.84
BGC PARTNERS INC FIXED 5.375% DUE 07-24-2023 SEDOL: BGHCHY3	900,000.000	895,644.00	973,698.17
BK NEW YORK MELLON 1.6% DUE 04-24-2025 SEDOL: BLFFMD3	10,000.000	9,996.20	10,454.75
BK OF AMER NA 6 DUE 10-15-2036 SEDOL: B8YB6B7	250,000.000	307,539.18	373,925.22
BLACK HILLS CORP 3.05% DUE 10-15-2029 SEDOL: BJV1DR2	500,000.000	498,280.00	545,193.76
BLACKSTONE MTG TR 4.375% DUE 05-05-2022 SEDOL: BD8Z2K1	1,610,000.000	1,557,172.00	1,606,941.00
BLACKSTONE MTG TR 4.75% DUE 03-15-2023 SEDOL: BFWMKH5	70,000.000	67,662.91	69,684.91
BOEING CO FIXED 3.95% DUE 08-01-2059 SEDOL: BKPHQD0	1,060,000.000	1,060,968.40	1,134,472.52
BOEING CO FIXED 5.15% DUE 05-01-2030 SEDOL: BM8XFR6	1,504,000.000	1,505,815.75	1,820,218.20
BOEING CO FIXED 5.705% DUE 05-01-2040 SEDOL: BM8XFQ5	390,000.000	390,000.00	506,111.07
BOEING CO FIXED 5.805% DUE 05-01-2050 SEDOL: BM8R6R5	1,415,000.000	1,716,710.00	1,950,075.25
BOEING CO 1.875% DUE 06-15-2023 SEDOL: BD723Z5	230,000.000	230,975.20	234,050.25

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
BOEING CO 3.3% DUE 03-01-2035 SEDOL: BVZ6WJ2	380,000.000	352,974.40	379,569.01
BOEING CO 3.625% DUE 02-01-2031 SEDOL: BMHXMZ4	1,575,000.000	1,675,289.00	1,723,650.14
BOEING CO 3.75% DUE 02-01-2050 SEDOL: BJGV2H0	170,000.000	168,563.50	178,770.27
BOEING CO 3.9% 05-01-2049 SEDOL: BK1WFJ8	1,513,000.000	1,488,712.31	1,605,613.88
BOEING CO 4.875% DUE 05-01-2025 SEDOL: BM8XFT8	2,400,000.000	2,400,000.00	2,735,778.36
BOEING CO 5.93% DUE 05-01-2060 SEDOL: BM8R6Q4	960,000.000	1,038,958.03	1,361,850.16
BOEING CO 6.875% DUE 03-15-2039 SEDOL: BC7H609	270,000.000	374,218.88	368,004.06
BOSTON SCIENTIFIC CORP NT STEP UP 11-15-2035 11-17-2005 SEDOL: B0Q4ZC2	1,400,000.000	1,759,716.00	2,056,768.24
BP CAP MKTS AMER FIXED 4.742% DUE 03-11-2021 SEDOL: BFMW280	65,000.000	65,865.15	65,528.26
BP CAP MKTS AMER INC 3.0% DUE 02-24-2050 SEDOL: BLGM4V5	2,850,000.000	2,809,899.65	2,926,183.41
BP CAP MKTS AMER 2.772% DUE 11-10-2050 SEDOL: BMF3XC0	883,000.000	843,153.39	879,972.61
BP CAP MKTS AMER 2.939% DUE 06-04-2051 SEDOL: BM9GT05	886,000.000	886,000.00	905,078.63
BRISTOL MYERS FIXED 2.25% DUE 08-15-2021 CUSIP: 110122CV8	250,000.000	254,200.00	252,720.39
BRISTOL MYERS FIXED 4.25% DUE 10-26-2049 SEDOL: BMW2G98	710,000.000	704,021.80	960,137.25
BRISTOL MYERS FIXED 4.35% DUE 11-15-2047 SEDOL: BMXWR94	100,000.000	88,795.00	134,687.79
BRISTOL MYERS SQUIBB CO CORP 4.625% 05-15-2044 SEDOL: BMWV9B8	410,000.000	427,056.60	558,258.22
BRISTOL MYERS SQUIBB CO CORP 5.0% 08-15-2045 SEDOL: BMWV9C9	630,000.000	618,850.39	911,221.07
BRISTOL MYERS 2.55% DUE 11-13-2050 SEDOL: BMXF715	1,043,000.000	1,040,140.19	1,064,846.74

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
BROADCOM CORP / 2.65% DUE 01-15-2023 SEDOL: BDRT6V3	210,000.000	218,473.50	218,496.76
BROADCOM CORP/ CAYMN FI 3.875% 01-15-2027 SEDOL: BDRTBT6	1,200,000.000	1,194,696.00	1,346,768.71
BROADCOM INC FIXED 4.15% DUE 11-15-2030 SEDOL: BKPVPK2	1,050,000.000	1,048,834.50	1,215,650.32
BROADCOM INC 4.3% DUE 11-15-2032 BEO SEDOL: BKPVK30	2,721,000.000	2,716,941.54	3,225,715.64
BROADCOM INC 4.75% 04-15-2029 SEDOL: BKXB3J9	1,325,000.000	1,316,563.00	1,580,356.53
BROADCOM INC 5.0% DUE 04-15-2030 SEDOL: BKX9W96	930,000.000	1,010,034.74	1,130,519.07
BSTN PPTYS LTD 2.9% DUE 03-15-2030 SEDOL: BKRLV57	500,000.000	493,075.00	538,394.12
BSTN SCIENTIFIC 2.65% DUE 06-01-2030 SEDOL: BLBCYV0	1,010,000.000	1,008,495.10	1,081,813.70
BSTN SCIENTIFIC 4.7% DUE 03-01-2049 SEDOL: BP0V900	605,000.000	600,849.70	830,035.93
BSTN SCIENTIFIC 7.375% DUE 01-15-2040 SEDOL: B52PWD4	1,125,000.000	1,564,738.50	1,777,355.80
BURL NORTHN SANTA FIXED 3.05% 02-15-2051 SEDOL: BK97PV7	606,000.000	636,877.06	690,145.55
BURL NORTHN 4.4 DUE 03-15-2042 SEDOL: B787QZ8	275,000.000	300,190.00	364,584.41
CA INST TECH 4.7% DUE 11-01-2111 SEDOL: B795LF6	240,000.000	232,874.40	333,040.07
CALIFORNIA INSTITUTE OF TECHNOLOGY 3.65%09-01-2119 SEDOL: BJX9954	590,000.000	588,507.30	669,962.49
CAMPBELL SOUP CO 3.125% DUE 04-24-2050/04-24-2020 REG SEDOL: BLFFMG6	600,000.000	598,374.00	633,712.19
CANTOR FITZGERALD 6.5% DUE 06-17-2022 SEDOL: BDDXF45	600,000.000	600,000.00	648,289.72
CARNIVAL CORP SEN SEC TERM LOAN 06-30-2025 CUSIP: P2121YAN8	199,000.000	191,040.00	204,472.50
CAROLINA PWR & LT 4.1% DUE 03-15-2043 SEDOL: B8L5GP6	790,000.000	767,012.66	981,590.78

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United States - USD			
CARRIER GLOBAL CORP 2.722% 02-15-2030 SEDOL: BNG23C3	1,430,000.000	1,429,885.60	1,529,260.85
CARRIER GLOBAL CORP 3.37% DUE 04-05-2040 SEDOL: BMT6MR3	1,755,000.000	1,710,535.80	1,925,284.03
CARRIER GLOBAL CORP 3.577% DUE 04-05-2050 SEDOL: BNG21Z2	4,284,000.000	4,307,699.23	4,793,887.76
CATERPILLAR FINL SVCS CORP MEDIUM TERM NTRANCHE # TR 00776 VAR RT DUE 03-15-2021 CUSIP: 14913Q2H1	25,000.000	25,029.98	25,007.89
CATHOLIC HEALTH INITIATI 4.35 DUE 11-01-2042 SEDOL: B8BB1R1	500,000.000	475,920.16	585,854.43
CENTENE CORP DEL FIXED 4.625% 12-15-2029 SEDOL: BMVQRX2	960,000.000	976,025.00	1,065,801.60
CENTENE CORP DEL SR NT 4.25% 12-15-2027 SEDOL: BMCTMH9	570,000.000	565,212.00	604,200.00
CENTENE CORP DEL 3.375% DUE 02-15-2030/05-06-2020 REG SEDOL: BMVX1F3	1,420,000.000	1,421,470.00	1,493,967.80
CENTENE CORP DEL 3% DUE 10-15-2030 SEDOL: BKVDKR4	1,240,000.000	1,240,000.00	1,314,276.00
CENTENE CORP DEL 4.75% DUE 01-15-2025 REG SEDOL: BMCTMM4	610,000.000	627,537.50	626,000.30
CENTERPOINT ENERGY FIXED 2.9% DUE 07-01-2050 SEDOL: BKPD746	325,000.000	324,346.75	352,617.56
CENTERPOINT ENERGY HOUSTON ELEC LLC 4.25% 02-01-2049 SEDOL: BJ52166	270,000.000	268,361.10	358,023.08
CENTERPOINT ENERGY INC 6.125% 12-31-2049 CUSIP: 15189TAS6	300,000.000	300,000.00	314,250.00
CENTERPOINT ENERGY INCCORP 2.95% 03-01-2030 SEDOL: BKFV9B1	425,000.000	423,312.75	462,581.81
CENTERPOINT ENERGY 4.5% DUE 04-01-2044 SEDOL: BKRW213	600,000.000	597,234.78	794,725.63
CF INDS INC 4.95% DUE 06-01-2043 SEDOL: B9XR0S8	700,000.000	834,750.00	859,250.00
CF INDS INC 5.375% DUE 03-15-2044 SEDOL: BKL56J4	400,000.000	492,000.00	506,302.00
CHARLES SCHWAB CORP 5.0% 12-31-2049 CUSIP: 808513AR6	200,000.000	198,500.00	213,250.00

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CHARTER COMMUNICATIONS OPER LLC CAP 5.125% DUE 07-01-2049 BEO SEDOL: BJHNYB3	794,000.000	793,668.29	969,088.30
CHARTER COMMUNICATIONS OPER LLC/CHARTE 3.7% DUE 04-01-2051/04-17-2020 REG SEDOL: BMCJ8Q0	1,491,000.000	1,496,719.22	1,548,336.03
CHARTER COMMUNICATIONS OPER LLC/CHARTE 4.8% DUE 03-01-2050 SEDOL: BKSVMY27	200,000.000	198,872.00	238,880.02
CHARTER COMMUNICATIONS OPERATING LLC AKA CCO ERM LOAN B2 DUE 02-01-27 CUSIP: 16117LBX6	2,741,488.350	2,727,542.20	2,723,339.70
CHARTER FIXED 5.75% DUE 04-01-2048 CUSIP: 161175BN3	4,236,000.000	4,153,031.45	5,542,564.55
CHARTER 5.375% 05-01-2047 SEDOL: BFF9P78	1,300,000.000	1,262,428.99	1,622,537.19
CHARTER 6.384% DUE 10-23-2035 SEDOL: BZ06JT4	40,000.000	42,994.27	54,801.88
CHARTER 6.484% DUE 10-23-2045 SEDOL: BYQ7R23	140,000.000	155,440.28	198,024.34
CHENIERE CORPUS CHRISTI HLDGS LLC 3.7% 11-15-2029 SEDOL: BMBTPN7	1,397,000.000	1,396,036.29	1,555,229.15
CHENIERE CORPUS CHRISTI HLDGS LLC 5.125% 06-30-2027 SEDOL: BDRJN78	100,000.000	100,000.00	118,297.80
CHENIERE CORPUS 5.875% DUE 03-31-2025 SEDOL: BZ5ZZ32	300,000.000	300,000.00	349,133.16
CHENIERE CORPUS 7% DUE 06-30-2024 SEDOL: BDZVV61	300,000.000	303,750.00	350,332.35
CHEVRON CORP NEW FIXED 3.078% DUE 05-11-2050 SEDOL: BLB4PD5	188,000.000	188,000.00	209,861.31
CHEVRON CORP NEW 2.1% DUE 05-16-2021 SEDOL: BYP8MX3	1,051,000.000	1,061,872.40	1,056,726.11
CHEVRON U S A INC 2.343% DUE 08-12-2050 REG CUSIP: 166756AH9	1,520,000.000	1,513,075.10	1,503,833.55
CIGNA CORP NEW CORP FLTG 09-17-2021 SEDOL: BKVM2J7	500,000.000	500,000.00	500,078.97
CIGNA CORP NEW CORP 3.4% 09-17-2021 SEDOL: BKPHRX7	1,160,000.000	1,191,081.20	1,184,937.20
CIGNA CORP NEW CORP 4.8% 08-15-2038 SEDOL: BKPHS23	1,150,000.000	1,148,148.50	1,498,264.92

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United States - USD			
CIGNA CORP NEW CORP 4.9% 12-15-2048 SEDOL: BKPHS34	2,720,000.000	2,742,990.90	3,740,370.88
CIGNA CORP NEW FIXED 3.2% DUE 03-15-2040 SEDOL: BL6BBD3	210,000.000	209,691.30	230,274.57
CIGNA CORP NEW FIXED 3.4% DUE 03-15-2050 SEDOL: BL6BBV1	700,000.000	698,691.00	787,674.75
CIGNA CORP NEW 3.875% DUE 10-15-2047 REG SEDOL: BMCC9V1	520,000.000	518,633.77	615,962.09
CIMAREX ENERGY CO 3.9% 05-15-2027 SEDOL: BF3CK63	310,000.000	309,134.30	341,662.67
CIT GROUP INC NEW FIXED 4.75% DUE 02-16-2024 SEDOL: BDTYMG3	100,000.000	100,000.00	109,375.00
CITIGROUP CAP III 7.625% DUE 12-01-2036 SEDOL: 2301637	760,000.000	915,914.00	1,082,254.29
CITIGROUP INC NT VAR RATE 12-31-2049 REG CUSIP: 172967JM4	1,200,000.000	1,243,200.00	1,311,000.00
CITIGROUP INC 2.35% DUE 08-02-2021 SEDOL: BYN9584	300,000.000	305,112.00	303,494.13
CITIGROUP INC 2.7% DUE 03-30-2021 SEDOL: BZ6C6M8	625,000.000	630,117.55	628,609.93
CITIGROUP INC 3.668% DUE 07-24-2028 SEDOL: BF347Y6	700,000.000	700,000.00	793,593.29
CITIGROUP INC 4.075% DUE 04-23-2029 CUSIP: 172967LW9	1,100,000.000	1,100,000.00	1,290,172.44
CITIGROUP INC 4.65% DUE 07-23-2048 SEDOL: BD366H4	990,000.000	980,284.66	1,366,628.39
CITIGROUP INC 4.7% DUE 12-31-2049 SEDOL: BKX99Z1	600,000.000	600,000.00	616,554.00
CITIGROUP INC 5.0% 12-31-2049 REG SEDOL: BK5GTX8	700,000.000	700,000.00	727,562.50
CITIGROUP INC 5.5% DUE 09-13-2025 SEDOL: BDT7Y00	660,000.000	660,000.00	793,078.18
CITIGROUP INC 6.125% DUE 08-25-2036 SEDOL: B1CDG16	369,000.000	363,550.34	518,587.61
CITIGROUP INC 6.625 DUE 06-15-2032 BEO SEDOL: BG48R11	3,090,000.000	3,855,590.50	4,380,360.52

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
CITIGROUP INC 6% DUE 10-31-2033 SEDOL: BG48R22	410,000.000	402,423.70	563,496.86
CITIGROUP INC 8.125% DUE 07-15-2039 SEDOL: B8G0DX3	903,000.000	1,300,781.70	1,614,145.36
CITIZENS FINL GROUP INC 5.65% DUE 12-31-2049/10-06-2025 BEO SEDOL: BMXXNH7	600,000.000	597,800.00	673,620.00
CITRIX SYS INC 3.3% DUE 03-01-2030 CUSIP: 177376AF7	700,000.000	695,450.00	773,356.47
CITY OF HOPE 5.623% DUE 11-15-2043 SEDOL: BCGD4C6	390,000.000	400,806.50	559,061.06
CLEV CLINIC FNDTN 4.858% DUE 01-01-2114 SEDOL: BYT8J72	100,000.000	100,000.00	141,151.14
CME GROUP INC 4.15% DUE 06-15-2048 CUSIP: 12572QAH8	540,000.000	537,521.40	729,842.97
CN LT & PWR CO 4.3% DUE 04-15-2044 SEDOL: BLRVSV9	160,000.000	160,000.00	208,258.39
COCA COLA CO FIXED 2.5% DUE 06-01-2040 SEDOL: BLB7Z01	90,000.000	91,077.50	95,863.12
COCA COLA CO 2.5% 03-15-2051 SEDOL: BK93JD5	1,190,000.000	1,182,693.40	1,226,303.56
COCA COLA CO 2.6% DUE 06-01-2050 SEDOL: BLB7Z23	90,000.000	93,142.30	94,969.00
COMCAST CORP NEW FIXED 2.45% DUE 08-15-2052 CUSIP: 20030NDP3	1,137,000.000	1,119,145.83	1,103,393.03
COMCAST CORP NEW FIXED 3.969% DUE 11-01-2047 SEDOL: BFWQ3V2	686,000.000	697,511.08	860,189.39
COMCAST CORP NEW FIXED 3.999% DUE 11-01-2049 SEDOL: BFW31L9	1,152,000.000	1,192,682.08	1,454,278.18
COMCAST CORP NEW 1.95% DUE 01-15-2031 SEDOL: BL6D3L1	1,900,000.000	1,894,034.00	1,951,186.38
COMCAST CORP NEW 2.8% DUE 01-15-2051/05-28-2020 REG SEDOL: BL6D441	993,000.000	986,700.14	1,035,189.30
COMCAST CORP NEW 3.45% DUE 02-01-2050 CUSIP: 20030NCZ2	1,029,000.000	1,034,320.42	1,214,287.71
COMCAST CORP NEW 3.75% DUE 04-01-2040 CUSIP: 20030NDH1	1,137,000.000	1,197,433.47	1,373,524.39

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
COMCAST CORP NEW 4.049% DUE 11-01-2052 SEDOL: BFWQ3S9	2,809,000.000	2,910,376.81	3,592,625.72
COMCAST CORP NEW 4.6% 10-15-2038 CUSIP: 20030NCL3	2,840,000.000	2,815,805.60	3,742,626.74
COMCAST CORP NEW 4.95% DUE 10-15-2058 CUSIP: 20030NCN9	2,235,000.000	2,234,305.54	3,393,313.98
COMCAST CORP NEW 6.4% DUE 05-15-2038 CUSIP: 20030NAX9	195,000.000	230,743.60	303,798.63
COMCAST CORP 4.7% 10-15-2048 SEDOL: BGV15K8	695,000.000	682,828.35	971,008.63
COMMONSPIRIT HLTH 2.782% DUE 10-01-2030 SEDOL: BN4LSK5	120,000.000	120,000.00	127,048.26
COMMONSPIRIT HLTH 3.91% DUE 10-01-2050 SEDOL: BLN7JS5	350,000.000	350,000.00	390,182.84
COMMONWEALTH EDISON CO 3.2% DUE 11-15-2049 SEDOL: BJVBFZ4	300,000.000	297,651.00	336,135.39
COMMONWEALTH EDISON CO 4.0% DUE 03-01-2048 REG SEDOL: BFYRYP0	530,000.000	526,701.30	671,254.35
COMWLTH EDISON CO FIXED 3% DUE 03-01-2050 SEDOL: BKMGBX5	1,025,000.000	1,023,585.50	1,118,485.07
COMWLTH EDISON CO 4.35% DUE 11-15-2045 SEDOL: BYQ6HF3	775,000.000	768,970.50	1,010,388.13
CONAGRA BRANDS INC FIXED 5.3% 11-01-2038 SEDOL: BF2SVM5	303,000.000	300,144.42	405,081.21
CONAGRA BRANDS INC 5.4% 11-01-2048 SEDOL: BF2SVR0	790,000.000	767,904.00	1,127,426.27
CONCHO RES INC 4.85% DUE 08-15-2048 SEDOL: BMDH120	2,092,000.000	2,091,645.45	2,817,638.58
CONCHO RES INC 4.875% DUE 10-01-2047 SEDOL: BFB5MG8	1,625,000.000	1,730,850.75	2,197,379.67
CONCHO RESOURCES INC 4.3% 06-18-2028 SEDOL: BMDH108	625,000.000	670,195.58	738,897.29
CONNECTICUT LIGHT & POWER CO 4.0% 04-01-2048 CUSIP: 207597EL5	725,000.000	747,187.00	938,787.32
CONS EDISON CO N Y 4.65% DUE 12-01-2048 SEDOL: BGPVD33	812,000.000	901,909.07	1,081,792.35

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Corporate Debt Instruments - Other			
United States - USD			
CONSOLIDATED EDISON CO N Y INC 3.7% DUE 11-15-2059 SEDOL: BKTGB50	700,000.000	693,777.00	809,722.95
CONSOLIDATED EDISON CO N Y INC 3.95% 04-01-2050 SEDOL: BKP3KX6	100,000.000	99,338.00	121,837.51
CONSTELLATION BRANDS INC 3.75% DUE 05-01-2050/04-27-2020 REG SEDOL: BMYSSV0	1,146,000.000	1,177,661.82	1,349,354.81
CONSTELLATION 4.5% DUE 05-09-2047 SEDOL: BDGKT74	630,000.000	580,391.90	795,139.64
CONSUMERS ENERGY CO 2.5% DUE 05-01-2060 REG SEDOL: BKPD531	450,000.000	440,178.50	452,196.99
CONSUMERS ENERGY 3.1% DUE 08-15-2050 SEDOL: BKRLVG8	1,109,000.000	1,195,160.50	1,281,968.62
CORNING INC 3.9% DUE 11-15-2049 SEDOL: BJXCLV3	340,000.000	339,048.00	416,930.55
COSTCO WHOLESALE CORP NEW 1.75% DUE 04-20-2032 REG SEDOL: BMG2XB5	1,384,000.000	1,381,162.80	1,438,425.73
CR SUISSE AG NEW 3% DUE 10-29-2021 SEDOL: BRK8CH3	270,000.000	276,336.90	275,914.92
CRH AMER INC 5.125% DUE 05-18-2045 SEDOL: BX8Z1C6	2,125,000.000	2,134,989.25	2,825,206.35
CROWN CASTLE INTL CORP NEW 4.15% DUE 07-01-2050 REG SEDOL: BM6QSB2	100,000.000	109,317.00	121,548.88
CROWN CASTLE INTL CORP NEW 4.75% 05-15-2047 SEDOL: BDT6RC0	300,000.000	317,551.00	385,443.27
CROWN CASTLE INTL CORP NEW 5.2% 02-15-2049 SEDOL: BJ686C4	1,500,000.000	1,521,294.00	2,042,667.60
CROWN CASTLE INTL CORP 4.3% 02-15-2029 SEDOL: BJ686B3	300,000.000	324,918.00	356,300.85
CROWN CASTLE INTL 2.25% DUE 01-15-2031 SEDOL: BMG11F2	1,800,000.000	1,796,940.00	1,867,209.39
CROWN CASTLE INTL 3.1% DUE 11-15-2029 SEDOL: BK9Z6H4	100,000.000	100,700.00	110,193.40
CSX CORP FIXED 4.3% DUE 03-01-2048 CUSIP: 126408HK2	725,000.000	679,049.50	930,782.82
CSX CORP 2.5% DUE 05-15-2051 SEDOL: BKY5RH6	225,000.000	223,197.75	224,088.66

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
CSX CORP 3.35% 09-15-2049 CUSIP: 126408HR7	92,000.000	91,361.52	104,665.39
CSX CORP 3.8% DUE 11-01-2046 SEDOL: BYMPHS7	250,000.000	245,645.00	299,485.05
CSX CORP 4.5% DUE 03-15-2049 CUSIP: 126408HP1	420,000.000	424,276.00	569,341.47
CSX CORP 4.75% DUE 05-30-2042 SEDOL: B56PH80	300,000.000	316,785.00	394,980.46
CSX CORP 4.75% DUE 11-15-2048 CUSIP: 126408HN6	405,000.000	401,527.75	555,531.20
CSX CORP 6.15% DUE 05-01-2037 SEDOL: B92WJC1	2,600,000.000	3,331,246.58	3,887,013.05
CVS CAREMARK CORP 5.3 DUE 12-05-2043 SEDOL: BH458J4	470,000.000	469,088.20	636,628.46
CVS HEALTH CORP 2.125% DUE 06-01-2021 SEDOL: BD72452	70,000.000	70,447.10	70,414.64
CVS HEALTH CORP 3.25% DUE 08-15-2029 SEDOL: BK5KKM6	420,000.000	416,207.40	473,018.48
CVS HEALTH CORP 3.35% DUE 03-09-2021 SEDOL: BF4JKG3	480,000.000	487,001.60	482,632.02
CVS HEALTH CORP 4.25% DUE 04-01-2050 SEDOL: BKP3KR0	450,000.000	449,923.50	562,899.47
CVS HEALTH CORP 4.78% DUE 03-25-2038 SEDOL: BF4JK96	3,340,000.000	3,278,993.81	4,231,715.37
CVS HEALTH CORP 5.05% DUE 03-25-2048 SEDOL: BF4JKH4	4,134,000.000	4,136,248.98	5,602,721.15
CVS HEALTH CORP 5.125% DUE 07-20-2045 SEDOL: BYPFC45	710,000.000	708,640.50	955,916.57
DEERE JOHN CAP CORP 2.875% 03-12-2021 REG SEDOL: BFZWWW1	267,000.000	271,477.59	268,312.55
DEFAULTED WASHINGTON PRIME GROUP L P 5.95% DUE08-15-2024/08-04-2017 REG SEDOL: BF22PS1	900,000.000	876,519.00	540,225.00
DELL INTERNATIONAL L L C TERM LOAN B 09-19-2025 CUSIP: 24702NBE9	187,601.010	181,972.97	187,623.52
DELL INTL L L C / 5.3% DUE 10-01-2029 SEDOL: BJNXWX5	1,300,000.000	1,291,069.00	1,593,734.86

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
DELPHI FINANCIAL GROUP INC FLTG RT DUE 05-15-2037 SEDOL: B1XXGL5	12,275.000	306,752.25	270,050.00
DELTA AIR LINES INC DEL 3.75% DUE 10-28-2029 SEDOL: BK8VSG6	390,000.000	388,420.50	378,008.53
DELTA AIR LINES 7.375% DUE 01-15-2026 SEDOL: BMVT184	690,000.000	722,945.40	788,189.04
DELTA AIR LINES, INC. TERM LOAN DUE 04-27-2023 BEO CUSIP: 24736CBM5	199,000.000	193,030.00	201,807.89
DEVON ENERGY CORP FIXED 5% DUE 06-15-2045 SEDOL: BYNCY2	100,000.000	93,399.49	117,787.48
DEVON ENERGY CORP 4.75% DUE 05-15-2042 SEDOL: BFN08Q3	1,460,000.000	1,311,263.05	1,648,144.21
DEVON ENERGY CORP 5.6 DUE 07-15-2041 SEDOL: B3Q7W10	740,000.000	781,016.89	905,003.34
DH EUROPE FIN II S FIXED 3.25% 11-15-2039 SEDOL: BG0WND1	240,000.000	239,541.60	273,347.28
DH EUROPE FIN II S 3.4% DUE 11-15-2049 SEDOL: BG0WNG4	20,000.000	19,951.20	23,746.83
DIAMOND SPORTS GROUP LLC TERM LOAN SEN SEC 08-24-2026 CUSIP: 25277BAB4	691,250.000	687,793.75	609,018.90
DIGITAL RLTY TR LP 4.75% DUE 10-01-2025 SEDOL: BD9NRY3	600,000.000	600,000.00	702,382.95
DISCOVERY FIXED 4.65% DUE 05-15-2050 SEDOL: BMDNBL7	981,000.000	1,002,727.68	1,226,980.73
DISNEY WALT CO NEW 2.3% DUE 02-12-2021 SEDOL: BYQ02C7	125,000.000	126,092.50	125,218.24
DISNEY WALT CO SR NT 5.4% 10-01-2043 SEDOL: BJQX544	80,000.000	99,240.00	117,020.18
DISNEY WALT CO SR NT 6.15% 03-01-2037 SEDOL: BK24PP9	625,000.000	827,300.00	915,700.68
DISNEY WALT CO SR NT 6.2% 12-15-2034 SEDOL: BJQX577	90,000.000	118,570.50	136,472.08
DISNEY WALT CO SR NT 6.4% 12-15-2035 SEDOL: BKMDXP2	161,000.000	217,234.08	249,831.49
DISNEY WALT CO SR NT 6.65% 11-15-2037 CUSIP: 254687EH5	1,120,000.000	1,560,921.60	1,769,961.55

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
DISNEY WALT CO 2.75% DUE 09-01-2049 SEDOL: BJJJTB4	700,000.000	677,425.00	740,583.08
DISNEY WALT CO 3.6% DUE 01-13-2051 REG SEDOL: BMDHPZ1	535,000.000	534,272.40	647,616.94
DOLLAR TREE INC 3.7% DUE 05-15-2023 CUSIP: 256746AF5	210,000.000	225,027.60	224,795.56
DOMINION RES INC 4.7% DUE 12-01-2044 SEDOL: BSR9GC9	1,405,000.000	1,567,002.00	1,839,168.90
DOMINION RES INC 5.95% DUE 06-15-2035 SEDOL: B0BSGX7	40,000.000	47,098.80	56,050.70
DOW CHEM CO NT 9.4 DUE 05-15-2039 SEDOL: BG48TR1	1,590,000.000	2,640,689.54	2,854,226.35
DOW CHEM CO 5.25% DUE 11-15-2041 SEDOL: B76L298	1,575,000.000	1,680,661.75	2,081,383.29
DOW CHEMICAL CO FIXED 5.55% DUE 11-30-2048 SEDOL: BKBZCX0	302,000.000	301,779.54	434,327.52
DOW CHEMICAL CO NT 4.8% 05-15-2049 CUSIP: 260543CV3	1,275,000.000	1,266,542.21	1,721,956.97
DTE ELEC CO 3.75% DUE 08-15-2047 SEDOL: BF08MX5	430,000.000	429,767.80	538,902.13
DTE ELEC CO 4.05% 05-15-2048 SEDOL: BG0DD90	100,000.000	99,551.00	131,433.23
DUKE ENERGY CORP 3.75% DUE 09-01-2046 SEDOL: BD381P3	400,000.000	433,772.84	465,019.64
DUKE ENERGY CORP 3.95% DUE 08-15-2047 SEDOL: BF46ZJ2	400,000.000	366,072.00	485,580.90
DUKE ENERGY FLA 4.2% DUE 07-15-2048 CUSIP: 26444HAF8	200,000.000	199,722.00	257,342.63
DUKE ENERGY IND LLC 3.25% DUE 10-01-2049 SEDOL: BKDP7D3	200,000.000	195,526.00	226,509.96
DUKE ENERGY OHIO INC 4.3% DUE 02-01-2049REG SEDOL: BHZRWQ4	220,000.000	219,586.40	284,532.72
DUKE ENERGY 3.2% DUE 08-15-2049 SEDOL: BKFV9W2	589,000.000	602,076.00	670,491.02
DUKE ENERGY 3.75% DUE 06-01-2045 SEDOL: BYV3C76	500,000.000	529,170.00	604,147.03

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
E TRADE FINL CORP 4.5% DUE 06-20-2028 SEDOL: BKVDKW9	100,000.000	99,912.00	120,216.87
E.W. SCRIPPS COMPANY, THE B-1 TERM LOAN 05-01-2026 BEO CUSIP: 26928BAL3	98,256.250	97,764.95	96,986.78
EATON CORP OHIO 4.15 DUE 11-02-2042 REG SEDOL: BGLPFR7	790,000.000	742,814.51	1,000,948.83
EBAY INC FIXED 2.7% DUE 03-11-2030 CUSIP: 278642AW3	200,000.000	206,352.00	215,147.86
EDISON INTERNATIONAL 3.55% 11-15-2024 SEDOL: BKY5828	400,000.000	399,456.00	430,684.82
EL PASO ENERGY CORP MEDIUM TERM NTS BOOK TR 4 7.8 8-1-31 SEDOL: 2788650	70,000.000	99,194.90	99,965.47
EL PASO NAT GAS CO 8.375% DUE 06-15-2032 SEDOL: 2787237	200,000.000	289,630.00	281,647.88
EL PASO PIPELN 4.7% DUE 11-01-2042 SEDOL: B82B6J7	650,000.000	654,745.50	743,997.84
ENCANA CORP 5.15 DUE 11-15-2041 SEDOL: B40MFM0	200,000.000	199,134.00	189,396.64
ENERGY TRANSFER FIXED 6.125% DUE 12-15-2045 SEDOL: BYQ24Q1	570,000.000	609,054.93	673,339.30
ENERGY TRANSFER OPER L P 5.0% 05-15-2050 SEDOL: BL3BQC0	1,418,000.000	1,383,015.03	1,535,542.73
ENERGY TRANSFER 4.9% DUE 03-15-2035 SEDOL: BWBXR55	170,000.000	158,385.60	187,163.57
ENERGY TRANSFER 4.95% DUE 06-15-2028 CUSIP: 29278NAF0	50,000.000	49,909.50	57,630.71
ENERGY TRANSFER 5.15% DUE 03-15-2045 SEDOL: BXVMC65	300,000.000	280,320.00	325,107.82
ENERGY TRANSFER 5.8% DUE 06-15-2038 CUSIP: 29278NAD5	410,000.000	422,051.50	471,008.91
ENERGY TRANSFER 6.25% DUE 04-15-2049 SEDOL: BJCYMJ5	380,000.000	446,342.03	459,632.16
ENERGY TRANSFER 6.625% DUE 10-15-2036 SEDOL: BG48VD1	190,000.000	212,976.70	230,798.11
ENERGY TRANSFER 6% DUE 06-15-2048 SEDOL: BFXCN75	6,235,000.000	6,290,680.35	7,346,902.26

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United States - USD			
ENERGY TRANSFER 7.5% DUE 07-01-2038 SEDOL: BG48VF3	1,540,000.000	1,269,074.00	2,047,157.96
ENTERGY CORP NEW 3.75% DUE 06-15-2050 SEDOL: BMFYH09	1,350,000.000	1,328,400.00	1,563,647.87
ENERGY LOUISIANA LLC 4.2% 09-01-2048 SEDOL: BFZJ0C8	650,000.000	627,692.00	846,488.17
ENTERPRISE PRODS FIXED 3.2% 02-15-2052 SEDOL: BLD57S5	1,129,000.000	1,120,340.57	1,147,909.20
ENTERPRISE PRODS FIXED 3.95% DUE 01-31-2060 SEDOL: BL39936	690,000.000	693,512.80	763,802.91
ENTERPRISE PRODS FIXED 4.9% DUE 05-15-2046 SEDOL: BYZ5J66	340,000.000	345,072.80	432,751.93
ENTERPRISE PRODS OPER LLC 2.8% 02-15-2021 REG SEDOL: BFY1YP6	71,000.000	71,287.55	71,200.44
ENTERPRISE PRODS OPER LLC 4.25% 02-15-2048 SEDOL: BFY1ZL9	630,000.000	629,149.50	738,662.94
ENTERPRISE PRODS OPER LLC 4.8% 02-01-2049 SEDOL: BF39VN8	560,000.000	556,584.00	706,815.37
ENTERPRISE PRODS OPER LLC 5.375% 02-15-2078 REG SEDOL: BYWF668	430,000.000	374,267.86	434,511.71
ENTERPRISE PRODS 2.85% DUE 04-15-2021 SEDOL: BD073R9	530,000.000	535,917.70	532,587.66
ENTERPRISE PRODS 3.7% DUE 01-31-2051 SEDOL: BL397H6	210,000.000	207,433.80	231,163.61
ENTERPRISE PRODS 4.15% DUE 10-16-2028 SEDOL: BFY5JK8	90,000.000	89,787.60	107,071.33
ENTERPRISE PRODS 4.85% DUE 03-15-2044 SEDOL: B9M5X40	170,000.000	194,333.80	210,893.12
ENTERPRISE PRODS 5.1% DUE 02-15-2045 SEDOL: BJT1608	120,000.000	145,742.40	155,924.67
ENTERPRISE PRODS 5.7% DUE 02-15-2042 SEDOL: B56MMZ3	1,350,000.000	1,494,134.45	1,853,422.25
ENTERPRISE PRODS 5.95% DUE 02-01-2041 SEDOL: B3P4VB5	80,000.000	89,836.80	109,984.98
ENTERPRISE PRODS 6.125% DUE 10-15-2039 SEDOL: B4RMRV6	280,000.000	319,540.20	389,724.50

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
ENTERPRISE PRODS 7.55% DUE 04-15-2038 SEDOL: B57FW28	70,000.000	105,436.10	106,836.63
EOG RES INC 4.1% DUE 02-01-2021 SEDOL: B3YNJT7	220,000.000	226,353.60	220,563.59
EOG RES INC 4.375% DUE 04-15-2030 SEDOL: BLBMLZ3	180,000.000	179,928.00	218,764.11
EOG RES INC 4.95% DUE 04-15-2050 SEDOL: BLB9JH2	593,000.000	604,025.86	803,778.79
EPR PPTYS 3.75% DUE 08-15-2029 SEDOL: BHQZFR9	500,000.000	495,840.00	479,679.62
EPR PPTYS 4.75% DUE 12-15-2026 SEDOL: BDRYQ07	200,000.000	196,858.00	202,079.70
EQM MIDSTREAM 4.125% DUE 12-01-2026 SEDOL: BZ1C601	600,000.000	595,146.00	604,500.00
EQUIFAX INC FIXED 3.1% DUE 05-15-2030 SEDOL: BMDWPD4	200,000.000	199,620.00	222,469.41
EQUINIX INC FIXED 2.95% 09-15-2051 CUSIP: 29444UBM7	1,248,000.000	1,240,090.65	1,260,156.84
EQUINIX INC FIXED 3.2% 11-18-2029 CUSIP: 29444UBE5	1,169,000.000	1,168,250.98	1,283,289.44
EQUINIX INC 2.15% DUE 07-15-2030 SEDOL: BLR4HS8	100,000.000	99,711.00	101,715.02
EQUINIX INC 3.0% DUE 07-15-2050/06-22-2020 REG CUSIP: 29444UBJ4	162,000.000	159,187.68	164,053.19
ERP OPER LTD 2.5% DUE 02-15-2030 SEDOL: BKS3Z0	500,000.000	501,725.00	540,071.08
ERP OPER LTD 4.5% DUE 07-01-2044 SEDOL: BNH7PZ4	1,235,000.000	1,283,745.60	1,632,399.51
ESSEX PORTFOLIO L P 4.0% 03-01-2029 SEDOL: BFMWWB3	400,000.000	402,868.00	466,785.91
ESSEX PORTFOLIO L 3.625% DUE 05-01-2027 SEDOL: BDD9509	400,000.000	397,692.00	450,646.80
ESTEE LAUDER COS FIXED 3.125% DUE 12-01-2049 SEDOL: BKT4KF7	1,031,000.000	1,018,308.39	1,196,950.47
EXELON CORP 4.05% DUE 04-15-2030 SEDOL: BM5M651	210,000.000	209,567.40	248,489.72

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
EXELON CORP 4.45% DUE 04-15-2046 SEDOL: BD073T1	30,000.000	31,201.50	38,253.38
EXELON CORP 5.1% DUE 06-15-2045 SEDOL: BYVF9K4	1,450,000.000	1,516,823.00	1,964,435.74
EXELON CORP 5.625% DUE 06-15-2035 SEDOL: B0LK7L8	310,000.000	347,682.58	419,287.08
EXELON GENERATION 5.6 DUE 06-15-2042 SEDOL: B715FY1	363,000.000	353,698.78	413,493.33
EXPEDIA GROUP INC 3.25% DUE 02-15-2030 SEDOL: BLT22F1	500,000.000	496,125.00	520,370.51
EXXON MOBIL CORP FIXED 4.327% DUE 03-19-2050 SEDOL: BL68H70	1,480,000.000	1,480,000.00	1,937,698.75
EXXON MOBIL CORP 2.995% DUE 08-16-2039 SEDOL: BK81HN6	664,000.000	664,000.00	720,729.21
EXXON MOBIL CORP 3.095% DUE 08-16-2049 SEDOL: BJP4010	210,000.000	210,000.00	227,651.94
EXXON MOBIL CORP 3.452% DUE 04-15-2051 REG SEDOL: BMDSC31	1,023,000.000	1,023,000.00	1,169,174.30
EXXON MOBIL CORP 4.114% DUE 03-01-2046 SEDOL: BYYD0G8	200,000.000	200,483.60	246,681.09
EXXON MOBIL CORP 4.227% DUE 03-19-2040 SEDOL: BL68H58	520,000.000	520,000.00	647,581.87
FEDEX CORP 4.1% DUE 02-01-2045 SEDOL: BV9HFG9	1,025,000.000	1,029,889.25	1,209,367.80
FEDEX CORP 4.4% DUE 01-15-2047 SEDOL: BYYPSG0	2,050,000.000	2,077,680.30	2,590,219.41
FEDEX CORP 4.75% DUE 11-15-2045 SEDOL: BYPJYG3	1,300,000.000	1,345,504.50	1,691,849.58
FIDELITY NATL FINANCIAL 5.5 DUE 09-01-2022 BEO SEDOL: B8G30S6	850,000.000	845,860.50	915,728.23
FIRSTENERGY CORP FIXED 2.25% DUE 09-01-2030 SEDOL: BMBWWL3	643,000.000	628,660.89	621,975.69
FIRSTENERGY CORP 3.4% DUE 03-01-2050 SEDOL: BL5H0D5	822,000.000	817,545.31	787,338.63
FIRSTENERGY CORP 4.85% 07-15-2047 SEDOL: BDC3P80	1,080,000.000	1,098,857.40	1,344,054.72

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
FIRSTENERGY CORP 7.375% DUE 11-15-2031 SEDOL: 2819486	2,805,000.000	3,271,211.30	3,999,830.17
FISERV INC 3.5% DUE 07-01-2029 CUSIP: 337738AU2	1,000,000.000	998,320.00	1,141,856.44
FISERV INC 4.4% DUE 07-01-2049 SEDOL: BGBN0F4	2,514,000.000	2,499,022.49	3,367,452.54
FL PWR & LT CO 3.15% DUE 10-01-2049 SEDOL: BKTC8V3	382,000.000	383,189.84	440,270.84
FL PWR & LT CO 3.95% 03-01-2048 SEDOL: BG1V081	300,000.000	298,380.00	391,243.73
FLEX LTD 4.875% DUE 05-12-2030 CUSIP: 33938XAB1	200,000.000	199,124.00	240,470.03
FLEX LTD 4.875% DUE 06-15-2029 CUSIP: 33938XAA3	300,000.000	321,867.00	354,358.57
FORD MTR CR CO LLC FIXED 3.087% DUE 01-09-2023 SEDOL: BKLX7C8	600,000.000	601,320.00	610,467.00
FORD MTR CR CO LLC MEDIUM TERM NTS SER BTRANCHE # TR 2 3.55% DUE 10-07-2022 SEDOL: BJYCNL6	600,000.000	599,514.00	610,500.00
FORD MTR CR CO LLC 3.37% DUE 11-17-2023 SEDOL: BKVKF58	500,000.000	499,940.00	509,895.00
FORD MTR CR CO LLC 3.375% DUE 11-13-2025BEO SEDOL: BMWS436	1,300,000.000	1,300,000.00	1,335,568.00
FORD MTR CR CO LLC 4.14% DUE 02-15-2023 SEDOL: BFXCNF3	2,300,000.000	2,263,200.00	2,369,000.00
FORTRESS TRANSN & 6.75% DUE 03-15-2022 SEDOL: BF3VKP9	205,000.000	210,301.17	205,512.50
FORTUNE BRANDS 4% DUE 06-15-2025 SEDOL: BZ0C8W8	500,000.000	496,785.00	565,720.95
FOX CORP 5.476% DUE 01-25-2039 SEDOL: BMPRYX0	1,500,000.000	1,523,659.90	2,056,981.95
FOX CORP 5.576% DUE 01-25-2049 SEDOL: BM63802	1,440,000.000	1,461,860.01	2,104,900.76
FREEPORT-MCMORAN 5.45% DUE 03-15-2043 SEDOL: BFPC4S1	100,000.000	85,000.00	124,500.00
GATX CORP 4.5% 03-30-2045 SEDOL: BVFB5C1	100,000.000	103,621.00	117,331.64

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
GE CAP FDG LLC GTD NT 144A 4.4% 05-15-2030 SEDOL: BMZ81N2	800,000.000	800,000.00	943,062.79
GE CAP INTL FDG CO 4.418% DUE 11-15-2035 SEDOL: BYNWXZ6	200,000.000	196,972.00	238,709.20
GEN DYNAMICS CORP 3.625% DUE 04-01-2030 SEDOL: BMFFM41	640,000.000	633,260.80	759,203.35
GEN DYNAMICS CORP 3% DUE 05-11-2021 SEDOL: BZ5YFG2	900,000.000	916,255.00	908,669.32
GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00818 6.875 DUE 01-10-2039 SEDOL: B7XW2Z0	4,836,000.000	6,425,137.87	7,118,989.71
GEN ELEC CAP CORP 6.15% DUE 08-07-2037 SEDOL: BCZSZ30	1,190,000.000	1,485,230.20	1,640,481.87
GEN MOTORS FINL CO 3.2% DUE 07-06-2021 SEDOL: BY7RCV6	440,000.000	443,528.80	444,732.62
GEN MTRS FINL CO 4.25 DUE 05-15-2023 SEDOL: BJT3FD0	430,000.000	405,571.55	463,441.78
GENERAL DYNAMICS CORP 4.25% DUE 04-01-2050 REG SEDOL: BMFFN04	250,000.000	246,325.00	340,062.27
GENERAL ELEC CAP CORP TRANCHE # TR 005286.75% DUE 03-15-2032/03-20-2002 SEDOL: BG48W16	170,000.000	179,222.50	238,350.80
GENERAL ELEC CO 3.51388% DUE 12-31-2049 CUSIP: 369604BQ5	4,600,000.000	4,583,775.42	4,279,150.00
GENERAL ELEC CO 4.25% DUE 05-01-2040 SEDOL: BMWWSK3	727,000.000	724,949.86	859,463.51
GENERAL ELEC CO 4.35% DUE 05-01-2050 REG SEDOL: BMWWSL4	2,758,000.000	2,756,487.04	3,354,136.99
GENERAL MOTORS FINANCIAL 3.45% DUE 04-10-2022 BEO SEDOL: BYVDTM0	40,000.000	38,422.80	41,133.07
GENERAL MTRS CO 5.4% DUE 10-02-2023 SEDOL: BL6JLL5	350,000.000	349,636.00	391,909.00
GENERAL MTRS CO 5.95% DUE 04-01-2049 SEDOL: BGLRQ81	808,000.000	761,427.65	1,092,755.83
GENERAL MTRS CO 6.125% DUE 10-01-2025 SEDOL: BMDX5X7	250,000.000	249,747.50	303,242.18
GENERAL MTRS CO 6.25% DUE 10-02-2043 SEDOL: BP8Y7Q3	280,000.000	297,603.18	377,711.45

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
GENERAL MTRS CO 6.6% DUE 04-01-2036 SEDOL: BYXXXG0	410,000.000	409,672.00	555,095.71
GENERAL MTRS CO 6.75% DUE 04-01-2046 SEDOL: BYXXXH1	390,000.000	435,217.90	561,887.79
GEORGIA PWR CO 3.7% 01-30-2050 SEDOL: BL2FJY6	600,000.000	607,056.50	718,024.92
GILEAD SCIENCES INC 2.8% DUE 10-01-2050/09-30-2020 REG SEDOL: BMDWBN6	96,000.000	95,439.36	95,272.95
GILEAD SCIENCES 4.5% DUE 02-01-2045 SEDOL: BSNBJW0	290,000.000	288,297.70	369,596.36
GILEAD SCIENCES 4.75% DUE 03-01-2046 CUSIP: 375558BD4	240,000.000	240,495.31	318,095.68
GILEAD SCIENCES 4.8% DUE 04-01-2044 SEDOL: BKHDRD3	330,000.000	329,359.80	435,483.00
GILEAD SCIENCES 4% DUE 09-01-2036 CUSIP: 375558BJ1	270,000.000	268,461.00	326,082.10
GILEAD SCIENCES 5.65% DUE 12-01-2041 SEDOL: B6S0304	230,000.000	257,355.73	331,872.28
GLOBAL PMTS INC FIXED 2.9% DUE 05-15-2030 SEDOL: BLCWGV3	300,000.000	299,019.00	326,661.91
GLP CAP L P / GLP FING II INC 5.3% 01-15-2029 CUSIP: 361841AL3	500,000.000	499,925.00	578,475.00
GLP CAP L P / GLP 4% DUE 01-15-2030 SEDOL: BKDJ821	300,000.000	299,253.00	325,878.00
GOLDMAN SACHS FLTGT RT 4.017% DUE 10-31-2038 CUSIP: 38148YAA6	2,144,000.000	2,076,637.77	2,616,406.82
GOLDMAN SACHS GROUP INC 3.272% 09-29-2025 REG SEDOL: BF0KZ43	400,000.000	400,000.00	438,170.18
GOLDMAN SACHS GROUP INC 4.95% 12-31-2049 SEDOL: BJRCCB6	100,000.000	100,000.00	105,792.00
GOLDMAN SACHS 2.625% DUE 04-25-2021 SEDOL: BZ00DN8	250,000.000	252,757.50	251,299.91
GOLDMAN SACHS 2.905% DUE 07-24-2023 SEDOL: BZ9NZX2	110,000.000	114,573.80	114,250.32
GOLDMAN SACHS 3.691% DUE 06-05-2028 SEDOL: BF6Q761	1,100,000.000	1,100,000.00	1,267,225.39

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
GOLDMAN SACHS 3.8% DUE 03-15-2030 SEDOL: BLNNX58	560,000.000	555,542.40	658,928.39
GOLDMAN SACHS 4.8% DUE 07-08-2044 SEDOL: BP4W4X7	400,000.000	398,048.00	553,346.28
GOLDMAN SACHS 5.15% DUE 05-22-2045 SEDOL: BY58YT3	580,000.000	576,230.00	808,275.41
GOLDMAN SACHS 5.25% DUE 07-27-2021 SEDOL: B8BDN60	810,000.000	846,568.00	832,744.86
GOLDMAN SACHS 6.25% DUE 02-01-2041 SEDOL: B920YP3	2,260,000.000	2,488,721.80	3,539,536.74
GOLDMAN SACHS 6.75% DUE 10-01-2037 SEDOL: B9CMD63	2,030,000.000	2,041,023.31	3,106,226.95
HALLIBURTON CO 2.92% DUE 03-01-2030 SEDOL: BJJRL90	80,000.000	79,979.20	84,315.81
HALLIBURTON CO 4.75% DUE 08-01-2043 SEDOL: BCR5XW4	900,000.000	891,123.40	1,017,022.99
HALLIBURTON CO 4.85% DUE 11-15-2035 SEDOL: BYNR6K7	160,000.000	160,313.22	186,723.97
HARRIS CORP DEL 4.854% DUE 04-27-2035 SEDOL: BX1DG11	890,000.000	893,141.13	1,163,298.12
HARRIS CORP DEL 5.054% DUE 04-27-2045 SEDOL: BX1DFF8	530,000.000	540,314.22	732,800.26
HARTFORD FINL SVCS 3.6% DUE 08-19-2049 SEDOL: BK5R469	370,000.000	365,844.90	434,186.45
HCA INC TERM LOAN 03-13-2025 CUSIP: 404122BA0	398,801.880	398,801.88	398,303.38
HCA INC 5.125% 06-15-2039 SEDOL: BJJD6P9	270,000.000	267,532.20	345,488.30
HCA INC 5.25% DUE 06-15-2049 SEDOL: BJJD6M6	1,350,000.000	1,455,400.00	1,783,074.77
HCA INC 5.5% DUE 06-15-2047 SEDOL: BF2XWB6	1,695,000.000	1,696,481.50	2,264,029.98
HCA INC 7.5% DUE 11-06-2033 SEDOL: B039TZ1	200,000.000	210,000.00	278,000.00
HEALTHCARE TR AMER 3.5% DUE 08-01-2026 SEDOL: BD1DQP5	700,000.000	725,620.00	792,710.99

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
HEALTHPEAK PPTYS INC 2.875% DUE 01-15-2031 REG SEDOL: BMWFKQ2	100,000.000	100,228.50	107,782.66
HERTZ VEH FING II 2.67% DUE 09-25-2021 CUSIP: 42806DAH2	108,092.570	108,569.69	108,197.51
HEWLETT PACKARD CO 6% DUE 09-15-2041 SEDOL: B6YB851	600,000.000	684,272.89	783,889.94
HILTON DOMESTIC OPER CO INC 4.875% DUE 01-15-2030 SEDOL: BKRRN37	200,000.000	210,500.00	218,500.00
HOME DEPOT INC 3.125% DUE 12-15-2049 SEDOL: BKDX1Q8	1,029,000.000	1,015,787.64	1,187,177.52
HOME DEPOT INC 3.3% DUE 04-15-2040 REG SEDOL: BMQ5MC8	170,000.000	168,493.80	200,362.24
HOME DEPOT INC 3.35% DUE 04-15-2050 REG SEDOL: BK8TZG9	150,000.000	148,287.00	178,511.15
HOME DEPOT INC 4.5% DUE 12-06-2048 SEDOL: BHQFF46	430,000.000	422,698.60	603,630.61
HOST HOTELS & 3.375% DUE 12-15-2029 SEDOL: BJYCNN8	500,000.000	496,090.00	514,268.12
HSBC BK USA N A 7 DUE 01-15-2039 SEDOL: BG48WG1	1,900,000.000	2,076,076.17	3,018,199.55
HUMANA INC FIXED 3.95% DUE 03-15-2027 SEDOL: BYZKXV4	400,000.000	399,508.00	460,348.01
HUMANA INC 4.8% DUE 03-15-2047 SEDOL: BYZKXY7	420,000.000	421,418.76	561,038.26
HUMANA INC 4.95% DUE 10-01-2044 SEDOL: BQZJCM9	700,000.000	696,626.00	943,432.53
HUNTINGTON INGALLS INDS INC 3.483% DUE 12-01-2027 BEO SEDOL: BGJWTK1	340,000.000	340,000.00	381,127.24
HYATT HOTELS CORP FLTGT RT 3.11988% DUE 09-01-2022 SEDOL: BMC0MD8	900,000.000	900,000.00	910,209.36
IDA PWR CO SECD 4.2% DUE 03-01-2048 SEDOL: BDVQB59	300,000.000	341,289.00	388,713.18
ILFC E-CAP TR I ENHANCED CAP ADVANTAGED PFD 144A SECS DUE 12-21-2065 BEO CUSIP: 44965TAA5	770,000.000	668,175.00	515,900.00
ILFC E-CAPITAL TR II BD 144A DUE 12-21-2065/12-21-2005 BEO CUSIP: 44965UAA2	660,000.000	594,357.81	456,330.60

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Corporate Debt Instruments - Other			
United States - USD			
INTEL CORP 3.734% 12-08-2047 BEO SEDOL: BFMFJQ6	337,000.000	309,174.26	402,735.87
INTEL CORP 4.75% DUE 03-25-2050 CUSIP: 458140BM1	110,000.000	109,877.90	153,511.87
INTEL CORP 4.95% DUE 03-25-2060 CUSIP: 458140BN9	480,000.000	471,220.80	712,902.37
INTERCONTINENTAL EXCHANGE INC 2.65% 09-15-2040 SEDOL: BMTQL09	750,000.000	744,900.00	768,418.80
INTERCONTINENTAL EXCHANGE INC 3.0% DUE 09-15-2060 REG SEDOL: BMTQL54	1,525,000.000	1,509,506.00	1,593,887.46
INTL FLAVORS & 5% DUE 09-26-2048 SEDOL: BGPZ5Q2	1,100,000.000	1,092,058.00	1,480,753.89
JEFFERIES FINANCE LLC 2020 TERM LOAN DUE09-30-2027 BEO CUSIP: 47232UAF1	399,000.000	395,010.00	398,002.50
JERSEY CENT PWR & 4.3% DUE 01-15-2026 SEDOL: BYTGN63	345,000.000	350,074.95	385,791.63
JOHNSON & JOHNSON .55% DUE 09-01-2025 REG SEDOL: BMGYM81	100,000.000	99,891.00	100,433.13
JOHNSON & JOHNSON 2.1% DUE 09-01-2040 REG SEDOL: BMGYMV4	480,000.000	476,808.00	484,045.92
JOHNSON & JOHNSON 2.45% DUE 09-01-2060 REG SEDOL: BMGYMZ8	860,000.000	851,099.00	894,567.42
JOHNSON & JOHNSON 3.4% 01-15-2038 SEDOL: BFXCN97	380,000.000	378,871.40	459,706.72
JOHNSON CTLS INTL 5.125% DUE 09-14-2045 SEDOL: BDH2HN1	2,237,000.000	2,395,468.60	3,071,419.37
JPMORGAN CHASE & CO BNDS 3.897% 01-23-2049 SEDOL: BDRJGF7	340,000.000	298,584.60	428,630.20
JPMORGAN CHASE & CO BNDS 4.26% 02-22-2048 SEDOL: BZ7NF45	550,000.000	550,000.00	720,323.24
JPMORGAN CHASE & CO C CRF JPM DUE 04-29-2049/10-30-2021 BEO SEDOL: B2R0JX2	98,000.000	87,975.42	97,799.53
JPMORGAN CHASE & CO FORMERLY J P MORGAN NT 6.4 DUE 05-15-2038 BEO SEDOL: B90J106	875,000.000	1,190,621.25	1,354,928.13
JPMORGAN CHASE & CO 2.522% DUE 04-22-2031 SEDOL: BMF03Y3	1,374,000.000	1,405,914.42	1,476,860.48

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United States - USD			
JPMORGAN CHASE & CO 2.739% DUE 10-15-2030 SEDOL: BK5W969	2,000,000.000	2,000,000.00	2,174,665.78
JPMORGAN CHASE & CO 2.956% DUE 05-13-2031 SEDOL: BMV5T55	370,000.000	370,000.00	405,738.67
JPMORGAN CHASE & CO 3.109% DUE 04-22-2051 SEDOL: BMF0547	1,117,000.000	1,136,033.25	1,243,687.67
JPMORGAN CHASE & CO 3.964% DUE 11-15-2048 SEDOL: BD0G1Q1	260,000.000	252,839.60	327,217.88
JPMORGAN CHASE & CO 4.0% DUE 12-31-2049 REG SEDOL: BL1LXY3	700,000.000	700,000.00	711,375.00
JPMORGAN CHASE & CO 5.4 SNR NTS DUE 01-06-2042 USD1000 SEDOL: B7FRRL4	690,000.000	839,626.50	1,027,085.56
JPMORGAN CHASE & CO 5.5 DUE 10-15-2040 SEDOL: B9L4NM6	1,325,000.000	1,579,679.50	1,948,394.36
JPMORGAN CHASE & FLTG RT 2.525% DUE 11-19-2041 SEDOL: BNDQ298	776,000.000	776,000.00	796,417.68
JPMORGAN CHASE & FLTG RT 6.1% DUE 10-29-2049 CUSIP: 48126HAC4	3,100,000.000	3,148,275.00	3,399,960.50
JPMORGAN CHASE & FLTG RT 6.125% DUE 12-31-2049 SEDOL: BKM46K1	1,600,000.000	1,617,773.91	1,744,000.00
JPMORGAN CHASE & 4.95% DUE 06-01-2045 SEDOL: BYR8P32	2,590,000.000	2,601,236.20	3,669,311.43
KAISER FNDTN HOSPS 3.266% DUE 11-01-2049 SEDOL: BKS7M84	1,825,000.000	1,825,421.72	2,090,522.23
KAISER FNDTN HOSPS 4.15% DUE 05-01-2047 SEDOL: BF0YLL4	500,000.000	495,255.00	651,210.84
KANSAS CITY SOUTHN FIXED 3.5% DUE 05-01-2050 SEDOL: BMWWSG9	200,000.000	198,416.00	222,360.83
KANSAS CITY SOUTHN 4.3% DUE 05-15-2043 SEDOL: BD1RHS7	100,000.000	99,271.00	117,595.46
KEURIG DR PEPPER INC CORP 4.985% 05-25-2038 SEDOL: BK1MJ74	395,000.000	386,100.65	528,890.63
KEURIG DR PEPPER INC 3.8% DUE 05-01-2050BEO SEDOL: BL0MLQ5	256,000.000	254,586.88	306,613.66
KEURIG DR PEPPER 5.085% DUE 05-25-2048 SEDOL: BHHH4B5	605,000.000	586,626.15	853,654.72

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
KEYCORP MEDIUM TERM SR NTS BOOK ENTRY MTN 5.1% DUE 03-24-2021 SEDOL: B4M0HR1	190,000.000	192,093.80	191,991.25
KILROY REALTY LP 3.05% DUE 02-15-2030 SEDOL: BKLM5M2	800,000.000	795,307.00	851,168.58
KINDER MORGAN ENERGY PARTNERS 5.0% 08-15-2042 SEDOL: B7W14K7	200,000.000	188,234.00	234,598.41
KINDER MORGAN INC FLTG RT 1.40613% DUE 01-15-2023 SEDOL: BZ9P8B7	200,000.000	200,000.00	201,981.76
KINDER MORGAN INC 5.2% 03-01-2048 SEDOL: BFXCNC0	1,528,000.000	1,580,891.42	1,943,406.27
KINDER MORGAN INC 5.3% DUE 12-01-2034 SEDOL: BSWG9S2	590,000.000	487,193.60	727,101.88
KINDER MORGAN INC 5.55% DUE 06-01-2045 SEDOL: BSXNP73	10,000.000	12,432.20	12,851.28
KINDER MORGAN 3.5 DUE 03-01-2021 SEDOL: BK34P70	480,000.000	486,892.40	480,000.00
KINDER MORGAN 3.95% DUE 09-01-2022 SEDOL: B76YC20	110,000.000	116,175.40	115,430.00
KINDER MORGAN 5.5 DUE 03-01-2044 SEDOL: BJZXT76	2,800,000.000	2,821,857.50	3,538,708.10
KINDER MORGAN 5.625% DUE 09-01-2041 SEDOL: B6R37R9	660,000.000	697,818.80	805,116.30
KINDER MORGAN 6.5% DUE 02-01-2037 SEDOL: B1PKMT4	500,000.000	427,675.00	648,909.79
KINDER MORGAN 6.95% DUE 01-15-2038 SEDOL: B1Z54W6	450,000.000	524,696.88	615,739.34
KINDER MORGAN 7.3% DUE 08-15-2033 SEDOL: 2187310	450,000.000	542,326.50	630,748.61
KLA CORP 5.65% DUE 11-01-2034 SEDOL: BSDRZ19	100,000.000	99,764.00	134,831.93
KRAFT HEINZ FOODS 5.2% DUE 07-15-2045 CUSIP: 50077LAM8	2,825,000.000	3,035,113.42	3,359,079.13
LAM RESH CORP 2.875% DUE 06-15-2050 SEDOL: BKY6M63	260,000.000	259,316.20	280,156.23
LAM RESH CORP 3.125% DUE 06-15-2060 SEDOL: BKY6M52	220,000.000	219,342.20	246,774.06

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
LAS VEGAS SANDS 2.9% DUE 06-25-2025 SEDOL: BKV8626	440,000.000	436,211.80	460,430.39
LAS VEGAS SANDS 3.5% DUE 08-18-2026 SEDOL: BKM8MD8	1,160,000.000	1,155,534.00	1,241,309.32
LAZARD GROUP LLC 4.375% 03-11-202 SEDOL: BJ1G5H1	100,000.000	101,144.00	117,264.03
LEIDOS INC 4.375% DUE 05-15-2030 SEDOL: BLB4P46	100,000.000	98,716.00	119,745.00
LEVEL 3 FINANCING INC TERM LOAN B DUE 03-01-2027 CUSIP: 52729KAP1	944,517.950	944,517.95	927,790.54
LIBERTY MUT GROUP INC SR NT 144A 3.951% 10-15-2050 SEDOL: BKM7Z2	100,000.000	92,457.34	119,750.32
LILLY ELI & CO 3.95% 03-15-2049 SEDOL: BJJDP30	722,000.000	779,828.02	947,187.27
LOCKHEED MARTIN CORP 4.09% 09-15-2052 SEDOL: BF38WR6	238,000.000	207,753.91	315,034.90
LOCKHEED MARTIN FIXED 2.8% DUE 06-15-2050 SEDOL: BLFHQ82	250,000.000	247,832.50	270,295.34
LOCKHEED MARTIN 3.35 DUE 09-15-2021 SEDOL: B9C5QT6	247,000.000	253,931.56	252,189.51
LOCKHEED MARTIN 4.07% DUE 12-15-2042 SEDOL: BBD6G92	630,000.000	610,620.82	818,666.50
LOCKHEED MARTIN 4.5% DUE 05-15-2036 SEDOL: BDB6BN7	300,000.000	294,372.00	395,276.02
LOWES COS INC 3% DUE 10-15-2050 SEDOL: BN4NTS6	1,935,000.000	1,962,401.45	2,069,705.70
LYB INTL FIN III LLC 4.2% DUE 05-01-2050REG SEDOL: BMG2XG0	379,000.000	376,623.67	441,663.89
LYB INTL FIN III LLC 4.2% DUE 10-15-2049 SEDOL: BKTSH36	397,000.000	390,997.36	464,062.18
LYB INTL FIN III 3.375% DUE 10-01-2040 SEDOL: BMF74Z2	221,000.000	222,483.83	233,099.40
LYB INTL FIN III 3.625% DUE 04-01-2051 SEDOL: BK54437	325,000.000	336,770.23	355,137.65
M D C HLDGS INC 6% DUE 01-15-2043 SEDOL: B82D1T8	530,000.000	528,433.80	710,488.85

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
MA INST TECH FIXED 2.294% DUE 07-01-2051 SEDOL: BL0CVC1	438,000.000	438,000.00	441,629.87
MA INST TECH 4.678% DUE 07-01-2114 SEDOL: BM7SF38	340,000.000	340,000.00	517,835.24
MA INST TECH 5.6% DUE 07-01-2111 SEDOL: B4LWP63	80,000.000	98,686.20	140,303.75
MACYS RETAIL HLDGS 4.5% DUE 12-15-2034 SEDOL: BSNMB72	775,000.000	769,715.58	595,494.50
MAGELLAN MIDSTREAM 3.95% DUE 03-01-2050 SEDOL: BK63XX6	100,000.000	109,678.00	112,699.11
MAGELLAN MIDSTREAM 4.25% DUE 09-15-2046 SEDOL: BYY5Z58	560,000.000	555,051.40	645,024.72
MARATHON OIL CORP 6.6% DUE 10-01-2037 SEDOL: B27ZDL3	100,000.000	119,454.00	123,607.89
MARRIOTT INTERNATIONAL INC FLTGT RT 03-08-2021 CUSIP: 571900BA6	420,000.000	422,152.80	420,159.33
MARRIOTT INTL INC 3.5% DUE 10-15-2032 CUSIP: 571903BF9	400,000.000	408,248.00	437,433.67
MARS INC DEL 2.375% DUE 07-16-2040 SEDOL: BL5F8F7	790,000.000	789,747.20	809,094.92
MARSH & MCLENNAN COS INC SR NT 3.5 DUE 06-03-2024 SEDOL: BYVDJ53	100,000.000	102,127.00	109,063.63
MARSH & MCLENNAN 4.9% DUE 03-15-2049 SEDOL: BJ2NYF2	373,000.000	372,600.89	540,698.35
MASCO CORP NT 7.75 DUE 08-01-2029 BEO SEDOL: 2486073	257,000.000	283,985.00	357,244.58
MASCO CORP 4.5% DUE 05-15-2047 SEDOL: BDFZC82	250,000.000	235,485.00	313,532.17
MASTERCARD INC 3.35% DUE 03-26-2030 REG SEDOL: BMH9HD5	290,000.000	289,437.40	337,195.82
MASTERCARD INC 3.85% DUE 03-26-2050 REG SEDOL: BMH9H80	1,336,000.000	1,408,041.36	1,724,397.86
MAYO CLINIC 4% DUE 11-15-2047 SEDOL: B9BC364	90,000.000	90,000.00	114,274.02
MCDONALD'S CORP FIXED 4.45% DUE 09-01-2048 SEDOL: BYVN663	1,250,000.000	1,214,978.88	1,636,347.86

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
MCDONALDS CORP 4.45% DUE 03-01-2047 REG SEDOL: BDFC7W2	810,000.000	808,671.60	1,052,464.46
MCDONALDS CORP MEDIUM TERM NTS BOOK ENTR3.625 DUE 05-20-2021 SEDOL: BG48ZM8	440,000.000	451,088.00	445,514.74
MCDONALDS CORP MEDIUM TERM NTS BOOK 3.625% DUE 09-01-2049 SEDOL: BK0WS12	270,000.000	292,212.90	316,849.93
MCDONALDS CORP 4.7% DUE 12-09-2035 SEDOL: BYWKWC1	180,000.000	179,422.20	232,802.63
MCDONALDS CORP 4.875% DUE 12-09-2045 SEDOL: BYWKW98	510,000.000	510,000.00	692,903.65
MERCK & CO INC NEW FIXED 2.45% DUE 06-24-2050 SEDOL: BMBQJZ8	510,000.000	497,989.50	528,038.15
MERCK & CO INC NEW 2.35% DUE 06-24-2040 SEDOL: BMBQJY7	460,000.000	455,423.00	475,993.11
MERCK & CO INC NEW 4.0% 03-07-2049 SEDOL: BJ0KX25	669,000.000	747,842.61	882,965.24
MERRILL LYNCH & CO 6.11% DUE 01-29-2037 SEDOL: B83ZNK8	450,000.000	503,190.00	655,438.95
METLIFE INC 6.4% DUE 12-15-2066 SEDOL: B1L8RP3	440,000.000	450,210.58	569,113.31
MH SUB I, LLC TERM LOAN B SENIOR SECURED 09-13-2024 BEO CUSIP: 45567YAJ4	483,750.000	482,419.72	476,677.58
MICRON TECH INC 4.663% DUE 02-15-2030 CUSIP: 595112BQ5	500,000.000	515,335.00	613,573.38
MICROSOFT CORP 2.525% DUE 06-01-2050 BEO SEDOL: BM9DJ73	4,026,000.000	3,531,563.60	4,245,595.88
MICROSOFT CORP 2.65% DUE 11-03-2022 CUSIP: 594918BH6	600,000.000	615,510.00	624,942.25
MICROSOFT CORP 2.675% DUE 06-01-2060 BEO SEDOL: BM9GFY1	80,000.000	56,004.73	86,696.17
MICROSOFT CORP 3.5% DUE 11-15-2042 CUSIP: 594918AR5	160,000.000	158,891.20	196,984.58
MICROSOFT CORP 3.7% DUE 08-08-2046 CUSIP: 594918BT0	160,000.000	158,419.17	202,877.53
MICROSOFT CORP 3.95% DUE 08-08-2056 CUSIP: 594918BU7	380,000.000	353,460.80	521,843.43

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MIDAMERICAN ENERGY CO 3.15% DUE 04-15-2050 SEDOL: BKT2JL0	370,000.000	367,913.20	425,356.84
MIDAMERICAN ENERGY CO 4.25% 07-15-2049 SEDOL: BJ1STS6	240,000.000	238,536.00	322,231.11
MIDAMERICAN ENERGY 5.15% DUE 11-15-2043 SEDOL: BMJ6RW3	1,200,000.000	1,362,129.50	1,651,165.57
MIDAMERICAN ENERGY 6.125% DUE 04-01-2036 SEDOL: B1FTHZ2	1,439,000.000	1,688,539.21	2,129,837.67
MOLSON COORS 4.2% DUE 07-15-2046 SEDOL: BYT4Q46	2,350,000.000	2,178,447.50	2,696,533.26
MOLSON COORS 5 DUE 05-01-2042 SEDOL: BG49491	350,000.000	334,537.00	438,022.36
MONDELEZ INTL INC FIXED 2.625% DUE 09-04-2050 SEDOL: BN6LBZ9	200,000.000	198,888.00	203,218.56
MOODYS CORP 5.25% DUE 07-15-2044 SEDOL: BR1HR30	600,000.000	609,978.00	829,594.98
MORGAN STANLEY .985% DUE 12-10-2026 SEDOL: BMQC6W7	974,000.000	974,000.00	981,248.71
MORGAN STANLEY FLTG RT 5.3% DUE 12-31-2049 SEDOL: BLB1718	500,000.000	482,000.00	510,000.00
MORGAN STANLEY FORMERLY MORGAN STANLEY 3.591% 07-22-2028 SEDOL: BZ9P8W8	400,000.000	400,000.00	456,677.98
MORGAN STANLEY 1.794% 02-13-2032 SEDOL: BMWH712	444,000.000	444,000.00	447,174.64
MORGAN STANLEY 2.5% DUE 04-21-2021 SEDOL: BYPECT01	410,000.000	411,775.40	412,542.59
MORGAN STANLEY 2.699% DUE 01-22-2031 SEDOL: BH3T5Q3	1,450,000.000	1,450,000.00	1,578,691.85
MORGAN STANLEY 5.597% DUE 03-24-2051 SEDOL: BL68VG7	889,000.000	935,201.56	1,431,241.75
MOTOROLA SOLUTIONS 5.5% DUE 09-01-2044 SEDOL: BQ3FXB5	300,000.000	299,643.00	382,039.20
MPLX LP FIXED 4.9% DUE 04-15-2058 CUSIP: 55336VAP5	200,000.000	700,000.00	237,708.64
MPLX LP FIXED 5.2% DUE 03-01-2047 SEDOL: BYXT874	320,000.000	325,805.60	389,272.06

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MPLX LP 2.65% DUE 08-15-2030 SEDOL: BKP8MY6	905,000.000	903,381.40	948,451.33
MPLX LP 4.5% 04-15-2038 SEDOL: BYZGJX6	1,310,000.000	1,291,905.22	1,498,397.11
MPLX LP 5.5% DUE 02-15-2049 SEDOL: BF5M0J4	1,347,000.000	1,571,965.04	1,773,746.93
MPT OPER FIXED 5% DUE 10-15-2027 SEDOL: BF2PPR9	640,000.000	640,500.00	680,800.00
MPT OPER 4.625% DUE 08-01-2029 SEDOL: BJVN8K6	440,000.000	437,800.00	470,250.00
NASDAQ INC 2.5% DUE 12-21-2040 CUSIP: 63111XAE1	860,000.000	860,000.00	848,902.15
NATIONAL RETAIL PTYS INC 3.5% 10-15-2027 SEDOL: BFXQN99	300,000.000	298,779.00	330,891.13
NATIONWIDE FINL 3.9% DUE 11-30-2049 SEDOL: BJXCM10	400,000.000	398,032.00	445,475.76
NETFLIX INC FIXED 6.37% 05-15-2029 CUSIP: 64110LAX4	675,000.000	675,843.75	833,625.00
NEXTERA ENERGY CAP FIXED 2.75% DUE 05-01-2025 SEDOL: BJLV8J9	300,000.000	299,574.00	324,548.61
NEXTERA ENERGY CAP HLDGS INC 2.25% DUE 06-01-2030/05-12-2020 REG SEDOL: BMDX623	200,000.000	199,926.00	209,683.14
NISOURCE FIN CORP 3.95% DUE 03-30-2048 SEDOL: BD72Q01	200,000.000	199,784.00	245,679.68
NISOURCE FIN CORP 4.375% 05-15-2047 SEDOL: BD20RG3	200,000.000	199,836.00	253,742.08
NORDSTROM INC 5% DUE 01-15-2044 SEDOL: BNF1H8	2,729,000.000	2,622,635.25	2,568,792.17
NORFOLK SOUTHN CORP 3.155% DUE 05-15-2055 SEDOL: BN79088	839,000.000	608,268.14	914,852.20
NORFOLK SOUTHN CORP 4.15% 02-28-2048 CUSIP: 655844BY3	230,000.000	225,761.10	292,203.50
NORFOLK SOUTHN FIXED 3.942% DUE 11-01-2047 SEDOL: BGD1QK3	320,000.000	321,449.60	390,174.23
NORFOLK SOUTHN 3.05% DUE 05-15-2050 SEDOL: BL6L2C9	384,000.000	383,142.60	418,363.77

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United States - USD			
NORFOLK SOUTHN 3.4% DUE 11-01-2049 SEDOL: BJN4W49	1,025,000.000	1,015,662.25	1,169,242.84
NORFOLK SOUTHN 4.8 DUE 08-15-2043 SEDOL: BCZZSP4	188,000.000	205,461.44	232,805.77
NORFOLK SOUTHN 4.837% DUE 10-01-2041 SEDOL: B6TW1K5	1,825,000.000	2,030,690.50	2,490,921.75
NORTHERN STS PWR CO MINN 2.6% DUE 06-01-2051 REG SEDOL: BMC8VZ7	155,000.000	154,348.40	164,192.14
NORTHROP GRUMMAN FIXED 5.25% DUE 05-01-2050 SEDOL: BMF33S6	130,000.000	178,530.30	193,250.02
NORTHROP GRUMMAN 2.55% DUE 10-15-2022 SEDOL: BF15K86	100,000.000	104,168.00	103,791.58
NORTHROP GRUMMAN 3.5% DUE 03-15-2021 SEDOL: B5T1Z14	175,000.000	177,283.75	176,082.73
NORTHROP GRUMMAN 4.03% DUE 10-15-2047 SEDOL: BF15KD1	1,520,000.000	1,517,628.80	1,907,172.76
NORTHROP GRUMMAN 4.75% DUE 06-01-2043 SEDOL: BB9ZSW0	150,000.000	172,893.00	200,041.94
NORTHWELL HEALTHCARE INC 3.809% 11-01-2049 SEDOL: BK6WWH0	200,000.000	200,000.00	229,283.82
NVIDIA CORP FIXED 3.7% DUE 04-01-2060 CUSIP: 67066GAJ3	170,000.000	173,001.35	218,430.95
NVIDIA CORP 3.5% DUE 04-01-2040 CUSIP: 67066GAG9	180,000.000	179,640.00	216,165.21
NVIDIA CORP 3.5% DUE 04-01-2050 CUSIP: 67066GAH7	410,000.000	410,980.38	497,366.33
OCCIDENTAL PETE CORP SR NT 6.45% 09-15-2036 SEDOL: BK8VN61	240,000.000	253,465.82	251,280.00
OCCIDENTAL PETE CORP SR NT 6.6% 03-15-2046 SEDOL: BKVKRK7	3,660,000.000	4,405,802.23	3,713,710.50
OCCIDENTAL PETE CORP SR NT 6.95% 07-01-2024 SEDOL: BJSFZS2	1,020,000.000	1,098,793.50	1,101,600.00
OCCIDENTAL PETE FIXED 4.5% DUE 07-15-2044 SEDOL: BJCRNP7	1,070,000.000	1,020,113.69	906,825.00
OCCIDENTAL PETE FIXED 7.875% DUE 09-15-2031 SEDOL: BKXCDZ8	180,000.000	226,766.61	200,700.00

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United States - USD			
OCCIDENTAL PETE 4.1% DUE 02-15-2047 SEDOL: BZ1C623	410,000.000	394,831.24	335,154.50
OCCIDENTAL PETE 4.625% DUE 06-15-2045 SEDOL: BYQ27T5	140,000.000	139,183.07	122,028.20
OCCIDENTAL PETE 6.2% DUE 03-15-2040 SEDOL: BJCRNM4	180,000.000	199,878.42	178,200.00
OCCIDENTAL PETE 7.95% DUE 06-15-2039 SEDOL: BK8VN72	2,370,000.000	2,777,976.28	2,583,300.00
OCCIDENTAL PETROLEUM CORP 4.3% DUE 08-15-2039 SEDOL: BJ9NFR4	90,000.000	90,208.44	76,096.80
OH NATL FINL SVCS 5.55% DUE 01-24-2030 SEDOL: BKDS163	400,000.000	399,728.00	418,182.02
OHIO EDISON CO 8.25% DUE 10-15-2038 SEDOL: B3F3YS0	1,120,000.000	1,401,679.60	1,703,220.79
OMEGA HEALTHCARE INVESTORS 3.625% DUE 10-01-2029 SEDOL: BKXCFB8	300,000.000	295,626.00	318,353.32
OMEGA HEALTHCARE INVS INC 4.75% 01-15-2028 SEDOL: BDVPZZ4	600,000.000	594,878.57	683,568.86
ONCOR ELEC DELIVERY CO LLC 3.1% 09-15-2049 SEDOL: BK6FDG5	80,000.000	79,596.80	91,228.72
ONCOR ELEC DELIVERY CO LLC 3.7% DUE 05-15-2050 REG SEDOL: BMTTWT4	420,000.000	418,761.00	521,537.29
ONEOK INC NEW FIXED 4.5% DUE 03-15-2050 SEDOL: BKM7HG3	106,000.000	97,107.80	111,150.01
ONEOK INC NEW 3.1% 03-15-2030 SEDOL: BLHLV32	80,000.000	53,600.00	85,223.00
ONEOK INC NEW 4.45% DUE 09-01-2049 SEDOL: BKFV9H7	220,000.000	161,832.00	231,399.58
ONEOK INC NEW 4.95% DUE 07-13-2047 SEDOL: BF0NYC3	155,000.000	161,251.40	173,178.84
ONEOK INC NEW 5.2% DUE 07-15-2048 SEDOL: BDDR194	1,252,000.000	1,258,666.80	1,461,338.74
ONEOK INC NEW 7.15% DUE 01-15-2051 REG SEDOL: BM9KMD1	586,000.000	640,130.11	809,293.83
ONEOK PARTNERS L P 6.125 DUE 02-01-2041 SEDOL: B4MRWJ9	800,000.000	912,172.00	961,331.46

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
ORACLE CORP FIXED 3.85% DUE 04-01-2060 SEDOL: BM5M639	1,400,000.000	1,394,610.00	1,721,600.37
ORACLE CORP 1.9% DUE 09-15-2021 SEDOL: BY7RCW7	450,000.000	455,684.50	454,531.72
ORACLE CORP 3.6% DUE 04-01-2040 REG SEDOL: BM5M628	2,580,000.000	2,573,059.80	3,021,662.43
ORACLE CORP 3.6% DUE 04-01-2050 REG SEDOL: BM5JB02	2,221,000.000	2,213,315.34	2,587,650.50
OTIS WORLDWIDE CORP 3.112% DUE 02-15-2040 BEO SEDOL: BKP3SZ4	150,000.000	149,979.00	162,890.89
OTIS WORLDWIDE CORP 3.362% DUE 02-15-2050 BEO SEDOL: BM99NT1	1,084,000.000	1,087,376.16	1,253,970.82
OWENS CORNING NEW 4.4% DUE 01-30-2048 SEDOL: BG063N3	100,000.000	98,540.00	120,427.56
PAC GAS & ELEC CO FIXED 3.15% DUE 01-01-2026 SEDOL: BMVV6B8	4,000,000.000	4,211,424.00	4,261,611.52
PAC GAS & ELEC CO FIXED 3.5% DUE 06-15-2025 SEDOL: BZ0XXK4	100,000.000	106,262.00	108,192.48
PAC GAS & ELEC CO FIXED 4.5% DUE 07-01-2040 SEDOL: BMVV6C9	600,000.000	645,876.00	670,644.55
PAC GAS & ELEC CO 3.3% DUE 08-01-2040 SEDOL: BMYXXQ5	1,031,000.000	1,019,650.43	1,029,002.39
PAC GAS & ELEC CO 3.5% DUE 08-01-2050 SEDOL: BMYR011	4,365,000.000	4,277,547.46	4,338,421.82
PAC LIFE INS CO - 9.25% DUE 06-15-2039 SEDOL: B5ZN343	1,700,000.000	2,171,490.00	2,748,434.32
PAC LIFE INS CO 4.3% 10-24-2067 SEDOL: BZ3CYH2	100,000.000	98,885.00	113,500.00
PACIFIC GAS & ELEC CO 2.5% DUE 02-01-2031/06-19-2020 REG SEDOL: BMYXXW1	840,000.000	839,126.40	843,067.13
PACIFIC GAS & ELEC CO 3.95% 12-01-2047 SEDOL: BD24YZ3	100,000.000	96,812.00	103,633.07
PACIFICORP FIXED 3.3% DUE 03-15-2051 SEDOL: BL96VF7	225,000.000	223,146.00	258,102.47
PACKAGING CORP OF AMERICA 4.05% DUE 12-15-2049 SEDOL: BKMKKT6	200,000.000	198,240.00	248,055.09

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
PANCANADIAN PETE 7.2% DUE 11-01-2031 SEDOL: B3CTX73	100,000.000	117,274.00	118,351.22
PARSLEY ENERGY LLC 5.625% DUE 10-15-2027 SEDOL: BD353Q9	320,000.000	341,200.00	350,240.00
PAYPAL HLDGS INC FIXED 2.3% DUE 06-01-2030 CUSIP: 70450YAH6	180,000.000	179,807.40	192,747.81
PAYPAL HLDGS INC FIXED 3.25% DUE 06-01-2050 CUSIP: 70450YAJ2	1,164,000.000	1,170,067.60	1,342,758.87
PAYPAL HLDGS INC 2.85% DUE 10-01-2029 SEDOL: BK71LL3	566,000.000	564,092.58	628,714.88
PECO ENERGY CO 2.8% DUE 06-15-2050 SEDOL: BM93S87	150,000.000	149,848.50	159,576.80
PEPSICO INC 1.4% DUE 02-25-2031 SEDOL: BN0XP37	515,000.000	512,924.55	518,629.42
PEPSICO INC 3.375% DUE 07-29-2049 CUSIP: 713448EM6	170,000.000	168,760.70	206,282.68
PEPSICO INC 3.5% DUE 03-19-2040 CUSIP: 713448ET1	585,000.000	580,507.20	701,710.37
PFIZER INC .8% DUE 05-28-2025 SEDOL: BL58LF7	998,000.000	1,006,233.50	1,015,822.22
PFIZER INC 2.55% DUE 05-28-2040 SEDOL: BM9ZYF2	100,000.000	99,379.00	106,808.24
PFIZER INC 2.7% DUE 05-28-2050 SEDOL: BMXGNZ4	290,000.000	287,636.50	311,549.23
PFIZER INC 4.125% DUE 12-15-2046 SEDOL: BZ3FFH8	200,000.000	199,652.00	262,084.39
PFIZER INC 4.3% DUE 06-15-2043 SEDOL: BCLYQM8	702,000.000	831,252.24	921,471.76
PFIZER INC 4.4% DUE 05-15-2044 SEDOL: BMMB3K5	170,000.000	169,501.71	227,416.60
PHILIP MORRIS INTL 1.875% DUE 02-25-2021 SEDOL: BYY7LD4	450,000.000	448,740.00	449,891.60
PHILIP MORRIS INTL 2.1% DUE 05-01-2030 SEDOL: BLB7Z89	260,000.000	258,395.80	271,166.20
PHILIP MORRIS INTL 4.25% DUE 11-10-2044 SEDOL: BSMTK33	873,000.000	814,464.58	1,099,526.02

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United States - USD			
PHILLIPS 66 2.15% 12-15-2030 SEDOL: BMTD3K4	116,000.000	112,033.96	117,759.84
PHYSICIANS RLTY L 3.95% 01-15-2028 SEDOL: BD3JBP6	300,000.000	284,808.00	326,480.54
PIONEER NAT RES CO 1.9% DUE 08-15-2030/08-11-2020 REG SEDOL: BMFBJD7	452,000.000	432,160.60	448,007.11
PLAINS ALL AMERN PIPELINE L P/PAA FIN 3.8% DUE 09-15-2030 REG SEDOL: BMC8W21	71,000.000	70,853.74	76,328.61
PPL CAP FDG INC 4% DUE 09-15-2047 SEDOL: BD6JXP7	500,000.000	493,960.00	582,448.37
PRAXAIR INC NT 2% 08-10-2050 SEDOL: BMF26G2	381,000.000	379,657.35	356,830.27
PRESIDENT & FELLOWS HARVARD COLLEGE 2.517% DUE 10-15-2050/04-21-2020 REG SEDOL: BMCQ6F6	185,000.000	185,000.00	197,160.98
PROCTER & GAMBLE CO 3.0% DUE 03-25-2030 REG SEDOL: BL63MT2	190,000.000	189,544.00	219,099.49
PROGRESS ENERGY 6.5% DUE 02-01-2042 SEDOL: B5L3ZK7	200,000.000	183,574.00	243,997.15
PROGRESS ENERGY 7.75% DUE 03-01-2031 SEDOL: 2747822	850,000.000	1,093,550.50	1,266,657.45
PROLOGIS L P FIXED 2.125% DUE 10-15-2050 SEDOL: BMFFQ94	320,000.000	315,001.60	297,033.38
PROLOGIS L P 4.375% DUE 09-15-2048 CUSIP: 74340XBJ9	500,000.000	493,910.00	688,925.13
PROVIDENT COS INC 7.25% DUE 03-15-2028 SEDOL: 2294191	113,000.000	142,662.50	143,780.25
PRUDENTIAL FINL FIXED 4.35% DUE 02-25-2050 SEDOL: BMFDH84	500,000.000	498,815.00	656,827.69
PRUDENTIAL FINL INC 3.7% DUE 03-13-2051 REG SEDOL: BKVJXR3	2,036,000.000	2,022,114.48	2,470,362.03
PRUDENTIAL FINL 3% DUE 03-10-2040 SEDOL: BLHLTN8	280,000.000	279,288.80	306,704.26
PUB SVC ELEC & GAS 3.6% DUE 12-01-2047 SEDOL: BD1DFD6	300,000.000	326,847.00	361,181.11
PUB SVC ELEC GAS CO FIXED 3.85% 05-01-2049 REG SEDOL: BJXS069	151,000.000	155,878.23	190,297.46

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Corporate Debt Instruments - Other			
United States - USD			
PUB SVC ELEC GAS FIXED 2.7% DUE 05-01-2050 SEDOL: BMVX324	176,000.000	174,980.96	186,041.01
PUBLIC SVC CO COLO FIXED 2.7% DUE 01-15-2051 SEDOL: BMWRF74	449,000.000	442,382.91	480,642.21
PUGET SOUND ENERGY FIXED 4.223% DUE 06-15-2048 CUSIP: 745332CH7	100,000.000	100,000.00	127,845.65
PUGET SOUND ENERGY INC 5.76 DUE 07-15-2040 SEDOL: BF339F8	100,000.000	100,000.00	140,158.11
PVPTL CCO HLDGS LLC / CCO HLDGS CAP CORP 5.125% DUE 05-01-2027 SEDOL: BYM4WW3	630,000.000	623,700.00	668,549.70
PVPTL DELTA AIR LINES/SKYMILES 4.75% DUE 10-20-2028 SEDOL: BMT8BV6	590,000.000	595,175.00	643,992.28
PVPTL FARMERS INS EXCHANGE 4.747% DUE 11-01-2057 BEO SEDOL: BF15KL9	500,000.000	497,983.00	534,821.58
PVPTL SPRINT SPECTRUM CO LLC / SPRINT 4.738% 144A 03-20-2025 BEO SEDOL: BFY1RH9	300,000.000	300,000.00	324,927.00
PVTPL AMERICAN TRANSMISSION SYS INC SR NT 5% DUE 09-01-2044 SEDOL: BQH0Y35	200,000.000	198,014.00	244,562.96
PVTPL AMGEN INC 2.77% DUE 09-01-2053 BEO SEDOL: BN2C5G5	237,000.000	218,778.04	238,109.97
PVTPL ARES FIN CO II LLC SR NT 144A 3.25% DUE 06-15-2030/06-15-2020 BEO SEDOL: BLFJCK2	200,000.000	199,542.00	211,724.55
PVTPL AT&T INC NT 3.5% 09-15-2053 SEDOL: BM8MVH5	6,724,000.000	5,726,137.05	6,733,868.75
PVTPL AT&T INC NT 3.55% 09-15-205L SEDOL: BN0Y5V8	2,302,000.000	1,829,870.88	2,294,185.31
PVTPL AT&T INC NT 3.65% 09-15-2059 SEDOL: BN13TR8	4,848,000.000	3,932,404.43	4,895,211.71
PVTPL ATRIUM CDO CORP SR 9A CL A-R FLTG DUE 05-28-2030 CUSIP: 04964KAL5	250,000.000	250,225.00	249,263.23
PVTPL AVIATION CAP GROUP CORP SR NT 144A 6.75% DUE 04-06-2021/02-03-2021 BEO SEDOL: B58TSB0	80,000.000	75,400.00	81,070.96
PVTPL AVIATION CAP GROUP LLC SR NT 144A 5.5% DUE 12-15-2024/07-10-2020 BEO SEDOL: BMVZ8S1	510,000.000	505,098.90	564,604.45
PVTPL AVIS BUDGET RENT CAR FDG AESOP LLC SRS 20-2 CL A 2.02% DUE 02-20-2027 SEDOL: BMF3X53	110,000.000	109,947.90	112,063.25

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United States - USD			
PVTPL BABSON CLO LTD SER 2015- SR CL A-R FLTG 01-20-2031 BEO CUSIP: 056162AN0	250,000.000	247,875.00	248,659.15
PVTPL BACARDI LTD GTD NT 5.15% 05-15-2038 CUSIP: 067316AG4	1,300,000.000	1,295,294.00	1,662,822.32
PVTPL BALLYROCK LTD SR 19-2A CL A1B FLTG 11-20-2030 BEO CUSIP: 05875MAC6	950,000.000	950,000.00	946,568.79
PVTPL BERKSHIRE HATHAWAY ENERGY CO 2.85%DUE 05-15-2051/10-29-2020 BEO SEDOL: BN6LYN8	537,000.000	536,339.49	552,397.16
PVTPL BERRY GLOBAL INC 1.57% DUE 01-15-2026/12-22-2020 BEO SEDOL: BMTRFV1	200,000.000	199,932.00	201,810.00
PVTPL BLACKSTONE HLDGS FIN L L C SR NT 144A 5% DUE 06-15-2044 BEO SEDOL: BLF7604	150,000.000	147,882.00	204,980.28
PVTPL BROOKFIELD PPTY REIT INC/BPR CUMULUS L 5.75% 05-15-2026 SEDOL: BJBL0T3	300,000.000	300,000.00	295,500.00
PVTPL BX TR SER 2017-CQHP CL A FLTG 11-15-2034 CUSIP: 12433QAA2	450,000.000	449,437.50	442,582.38
PVTPL CAMERON LNG LLC 144A 3.701% 01-15-2039 SEDOL: BKPK093	270,000.000	270,000.00	304,454.20
PVTPL CAMERON LNG LLC 2.902% 07-15-2031 SEDOL: BKPK071	600,000.000	599,319.00	657,081.32
PVTPL CAMERON LNG LLC 3.302% DUE 01-15-2035 SEDOL: BKPK082	30,000.000	30,000.00	33,853.73
PVTPL CARLYLE FIN L L C SR NT 144A 5.65%DUE 09-15-2048 SEDOL: BG31GK3	1,120,000.000	1,119,794.40	1,456,463.30
PVTPL CARLYLE FIN SUBSIDIARY LLC S 3.5% 09-19-2029 SEDOL: BK5W936	230,000.000	229,634.30	252,771.02
PVTPL CARLYLE HLDGS II FIN L L C SR NT 144A 5.625% DUE 03-30-2043 BEO SEDOL: B9M2Z34	400,000.000	430,664.26	516,235.49
PVTPL CARLYLE US CLO 2017-2 LTD/CARLYLE US C SR SECD NT CL A-1B FLTG 07-20-2031 CUSIP: 14315JAL3	250,000.000	249,562.50	249,677.08
PVTPL CCO HLDGS LLC/CCO HLDGS CAP CORP SR NT 144A 4.5% 05-01-2032 SEDOL: BLGBMT6	3,340,000.000	3,418,625.00	3,566,184.80
PVTPL CENT CLO 24 LTD/CENT CLO 24 CORP SR SECD NT CL A-1-R 144A VAR RT CUSIP: 15137KAE9	231,756.140	231,825.66	231,191.47
PVTPL CMO ASHFORD HOSPITALITY TR SER-2018-KEYS CL-A VAR 05-15-2035 BEO CUSIP: 04410CAA7	440,000.000	439,725.00	426,569.66

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United States - USD			
PVTPL CMO BX TR 2019-IMC COML MTG PASSTHRU CTF CL A 144A 04-15-2034 SEDOL: BJFD738	200,000.000	200,125.00	194,983.72
PVTPL CMO BX TRUST SR 2018-IND CL A FLTG DUE 11-15-2035 SEDOL: BGPKL25	216,945.470	217,081.05	216,877.59
PVTPL CMO BX TRUST SR 2019-MMP CL A FLTG RT 08-15-2036 CUSIP: 05606KAA0	497,510.360	482,585.05	496,261.91
PVTPL CMO CITIGROUP COML MTG TR 4.149% DUE 01-10-2024 CUSIP: 29429MAA1	400,000.000	427,406.25	434,721.28
PVTPL CMO COMM 2017-PANW CL A 144A 3.244 DUE 11-10-2034 BEO CUSIP: 12595HAA6	150,000.000	155,859.38	157,222.79
PVTPL CMO CSWF TR 2018-TOP SER 2018-TOP CLS A VAR RT 08-15-2035 CUSIP: 12653BAA8	164,293.780	164,524.83	163,468.88
PVTPL CMO KNDL 2019-KNSQ MTG TR MTG PASSTHRU CTF CL A VAR RT DUE 05-15-2036 SEDOL: BMGYLP1	317,000.000	317,000.00	317,001.62
PVTPL CMO ROSSLYN PORTFOLIO TR SER 2017-ROSS CL A VAR 06-15-2033 CUSIP: 77846EAA3	298,607.320	298,782.29	299,274.65
PVTPL COX COMMUNICATIONS INC NEW GTD NT 1.8% 10-01-2030 SEDOL: BM8TGR1	600,000.000	598,134.00	599,377.72
PVTPL COX COMMUNICATIONS INC NEW NT 144A8.375% DUE 03-01-2039 BEO SEDOL: B527QK5	3,780,000.000	5,258,275.51	6,510,985.25
PVTPL COX COMMUNICATIONS INC NEW NT 4.8% DUE 02-01-2035 BEO SEDOL: BTKHKS1	300,000.000	304,626.00	379,397.46
PVTPL CVS HEALTH CORP PASSTHRU CTF 7.507 DUE 01-10-2032 SEDOL: B4VLLP1	545,760.720	723,648.54	670,913.93
PVTPL CVS HEALTH CORP 5.926% DUE 01-10-2034 SEDOL: B6ZPTD7	1,257,908.800	1,407,118.94	1,525,696.65
PVTPL DCP MID STREAM OPERATING 11-03-2036 SEDOL: B1GC716	140,000.000	147,000.00	151,200.00
PVTPL DELL INTL L L C/EMC CORP 4.9% 10-01-2026 SEDOL: BJNYS74	1,100,000.000	1,097,173.00	1,298,921.60
PVTPL DELTA AIR LINES INC DEL SR SECD NT144A 7% DUE 05-01-2025 BEO SEDOL: BMF6KD9	400,000.000	400,000.00	461,820.94
PVTPL DIAMOND 1 FIN CORP/DIAMOND 2 BNDS 144A 8.35% DUE 07-15-2046 SEDOL: BD96MK3	1,000,000.000	1,272,870.00	1,512,817.16
PVTPL DIAMOND 1 FIN CORP/DIAMOND 2 FIN CORP 1ST LIEN NT 144A 6.02 SEDOL: BD96MH0	1,400,000.000	1,406,066.98	1,707,923.34

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United States - USD			
PVTPL DISCOVERY COMMUNICATIONS LLC 4.0% DUE 09-15-2055 BEO SEDOL: BNDPDJ2	608,000.000	499,138.78	680,533.40
PVTPL ERAC USA FIN LLC NT 144A 3.3% DUE 12-01-2026/05-26-2016 BEO SEDOL: BDF16B1	100,000.000	96,004.00	111,356.83
PVTPL FIDELITY & GUARANTY LIFE HOLD. INC 5.5% DUE 05-01-2025 BEO SEDOL: BFFY3K2	590,000.000	587,050.00	688,530.00
PVTPL GAP INC SR SECD NT 144A 8.625% DUE 05-15-2025/05-07-2020 BEO SEDOL: BLD49Q4	100,000.000	100,000.00	111,527.00
PVTPL GAP INC SR SECD NT 144A 8.875% DUE 05-15-2027/05-07-2020 BEO SEDOL: BLD49T7	100,000.000	100,000.00	116,000.00
PVTPL GE CAP FDG LLC GTD NT 144A 4.55% DUE 05-15-2032/05-18-2020 BEO SEDOL: BMZ7407	800,000.000	800,000.00	960,094.49
PVTPL GOLDEN TREE LN OPPORTUNITIES IX SER 14-9A CL AR2 FLTG 144A 10-29-2029 CUSIP: 38123HAN4	250,000.000	248,875.00	249,760.38
PVTPL GRIPPEN PARK CLO LTD SER 17-1A CL A FLTG RATE DUE 01-20-2030 CUSIP: 39862EAA2	250,000.000	250,325.00	249,999.40
PVTPL GS MTG SECS CORP TR 2019-SOHO COML MTG CTF CL A FLTG RT 06-15-2036 CUSIP: 36257XAA9	300,000.000	300,093.75	299,637.06
PVTPL HILTON DOMESTIC OPER CO INC 3.75% DUE 05-01-2029/12-01-2020 BEO SEDOL: BNDLGY6	900,000.000	900,000.00	938,421.00
PVTPL HILTON DOMESTIC OPER CO INC 4.0% DUE 05-01-2031 BEO SEDOL: BNDLGZ7	900,000.000	900,000.00	949,599.00
PVTPL JEFFERIES FIN LLC SECD NT 3C7 6.25% 06-03-2026 SEDOL: BK0Y614	300,000.000	300,000.00	310,594.43
PVTPL KKR GROUP FIN CO II LLC 5.5 DUE 02-01-2043 SEDOL: B94CGZ1	430,000.000	467,465.90	567,513.54
PVTPL KKR GROUP FIN CO III LLC SR NT 144A 5.125 DUE 06-01-2044/05-29-2014 BEO SEDOL: BMSSMK3	290,000.000	294,055.02	380,667.13
PVTPL KKR GROUP FIN CO VII LLC 3.625% 02-25-2050 SEDOL: BL4SDQ3	750,000.000	736,886.50	835,548.39
PVTPL LCM LTD PARTNERSHIP SER 24A CL A FLTG RT DUE 03-20-2030 BEO CUSIP: 50188YAA2	250,000.000	250,875.00	249,999.35
PVTPL MARS INC DEL NT 144A 4.2% DUE 04-01-2059/03-29-2019 BEO SEDOL: BHND5F4	370,000.000	367,583.90	491,743.49
PVTPL MARS INC DEL 3.875% 04-01-2039 SEDOL: BHND6D9	370,000.000	371,419.70	453,183.61

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PVTPL MASS MUTUAL LIFE INS CO SURPLUS NT 4.9% DUE 04-01-2077 SEDOL: BYXK3K5	710,000.000	715,576.00	975,346.41
PVTPL MASSACHUSETTS MUT LIFE INS CO SURPLUS NT 3.375% 04-15-2050 SEDOL: BLB4M78	230,000.000	229,052.40	251,254.71
PVTPL MASSACHUSETTS MUT LIFE INS CO CORP 2.875% 10-15-2070 SEDOL: BGPZ056	130,000.000	128,970.40	143,528.27
PVTPL MILEAGE PLUS HLDGS LLC/MILEAGE PLUS IN 6.5% DUE 06-20-2027 SEDOL: BMGHHT6	830,000.000	819,625.00	892,250.00
PVTPL MONONGAHELA PWR 5.4 DUE 12-15-2043 BEO SEDOL: BGMTTQ5	900,000.000	898,371.00	1,218,743.92
PVTPL NATIONAL SECS CLEARING CORP SR NT 144A 1.2% DUE 04-23-2023 BEO SEDOL: BMFQ5X4	250,000.000	249,765.00	254,988.87
PVTPL NATIONWIDE MUT INS CO SURPLUS NT 144A 9.375% DUE 08-15-2039 REG SEDOL: B3YCMZ1	80,000.000	122,802.40	139,285.49
PVTPL NAVIENT STUDENT LN TR 2016-2 FLTG VAR RT DUE 06-25-2065 BEO CUSIP: 63940FAB3	217,248.980	218,063.67	217,495.28
PVTPL NBCUNIVERSAL ENTERPRISE INC 5.25%12-31-2049 SEDOL: B94QJ32	200,000.000	200,000.00	204,000.00
PVTPL NESTLE HLDGS INC 1.25% DUE 09-15-2030/09-15-2020 BEO SEDOL: BLFDXQ7	1,180,000.000	1,170,748.80	1,174,039.97
PVTPL NETFLIX INC 4.875% DUE 06-15-2030/10-25-2019 BEO SEDOL: BKM1GZ7	670,000.000	672,906.25	770,500.00
PVTPL NEW YORK LIFE GLOBAL FDG MEDIUM TERM NTS 1.2% DUE 08-07-2030 BEO SEDOL: BMB0SZ3	523,000.000	522,116.13	507,209.95
PVTPL NEW YORK LIFE INS CO SURPLUS NT 4.45% 05-15-2069 SEDOL: BJHK061	530,000.000	529,503.90	712,165.35
PVTPL NEW YORK LIFE INS CO 3.75% DUE 05-15-2050 SEDOL: BLGYKF7	1,011,000.000	1,024,552.69	1,209,392.17
PVTPL NGPL PIPECO LLC 144A 7.768% 12-15-2037 SEDOL: B2B3313	200,000.000	247,250.00	270,395.79
PVTPL NORTHWESTERN MUT LIFE INS CO 3.625% 09-30-205 SEDOL: BJXLHN4	900,000.000	895,593.40	1,045,706.78
PVTPL NORTHWESTERN MUT LIFE INS CO SURPLUS 3.85% 09-30-2047 SEDOL: BD6NK03	1,540,000.000	1,534,313.57	1,813,673.28
PVTPL NUVEEN LLC 4.0% 11-01-2028 SEDOL: BFXX657	415,000.000	417,004.45	495,784.18

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
PVTPL OCEAN TRAILS CLO IX/OCEAN TRAILS CLO I FLTG RT VAR RT DUE 10-15-2029 BEO CUSIP: 67515XAA2	250,000.000	250,000.00	249,163.73
PVTPL OHA LN FDG 2013-2 LTD SR 13-2A CL AR FLTG RT 05-23-2031 CUSIP: 67104LAE7	260,000.000	259,701.00	257,322.57
PVTPL PACIFIC LIFECORP SR NT 3.35% 09-15-2050 SEDOL: BKSDMB5	100,000.000	99,232.00	111,109.50
PVTPL PARSLEY ENERGY LLC/PARSLEY FIN CORP 4.125% DUE 02-15-2028 BO SEDOL: BKLJ953	560,000.000	560,000.00	588,000.00
PVTPL PENNSYLVANIA ELEC CO SR NT 144A 4.15% DUE 04-15-2025/06-11-2014 BEO SEDOL: BYX87N0	420,000.000	418,845.00	460,169.85
PVTPL PENSKE TRUCK LEASING CO L P/PTL FIN CO SR NT 3.65% DUE 07-29-2021 SEDOL: BJ52RV3	440,000.000	449,508.40	446,790.85
PVTPL ROCKIES EXPRESS PIPELINE LLC SR NT144A 7.5% DUE 07-15-2038/06-27-2008 BEO SEDOL: B3B9SZ7	850,000.000	766,139.00	935,000.00
PVTPL ROYALTY PHARMA PLC SR NT 2.2% 09-02-2030 CUSIP: 78081BAD5	800,000.000	782,080.00	821,535.66
PVTPL SER 18-22A CL A-1 FLTG 144A VAR RTDUE 01-17-2031 BEO CUSIP: 67111VAC0	249,683.220	247,264.42	247,913.37
PVTPL SKYMILES IP LTD & DELTA AIR LINES INC 4.5% DUE 10-20-2025 SEDOL: BMT6SM0	910,000.000	918,412.63	972,661.77
PVTPL SOFI PROFESSIONAL LN PROGRAM SER 19-C CL A1FX 2.13% 11-16-2048 CUSIP: 83401CAA2	140,242.820	140,242.82	141,125.23
PVTPL SOUTHERN NAT GAS CO L L C 03-15-2047 SEDOL: BF2CLS3	170,000.000	190,442.50	197,701.42
PVTPL SYMPHONY CLO I LTD SR NT CL A-R FLTG 3C7 10-15-2025 CUSIP: 13080BAA9	118,716.690	118,787.92	118,657.84
PVTPL T-MOBILE USA INC 3.875% DUE 04-15-2030 CUSIP: 87264ABE4	100,000.000	109,525.00	115,820.00
PVTPL T-MOBILE USA INC SR SECD NT 144A 4.375% DUE 04-15-2040/04-09-2020 BEO SEDOL: BMC5KJ5	130,000.000	127,432.50	158,648.10
PVTPL T-MOBILE USA INC 2.25% DUE 11-15-2031/10-28-2020 BEO SEDOL: BMDJ245	340,000.000	339,969.45	348,955.60
PVTPL T-MOBILE USA INC 4.5% DUE 04-15-2050 CUSIP: 87264AAY1	3,654,000.000	3,733,212.13	4,506,788.79
PVTPL TEACHERS INS & 4.9% DUE 09-15-2044 SEDOL: BQVC9R6	840,000.000	844,937.09	1,137,194.69

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United States - USD			
PVTPL TENNESSEE GAS PIPELINE CO SR NT 144A 2.9% DUE 03-01-2030 SEDOL: BL1LY06	700,000.000	698,607.00	748,538.44
PVTPL THARALDSON HOTEL PORTFOLIO SER 2018-THL CL A FLTG 11-11-2034 CUSIP: 88327HAA1	384,788.120	384,908.37	373,206.88
PVTPL UNION PAC CORP FLTG RT DUE 09-16-2062 BEO SEDOL: BMT8VM7	380,000.000	295,894.12	396,905.95
PVTPL UPJOHN INC GTD SR NT 144A 3.85% DUE 06-22-2040/06-22-2020 BEO SEDOL: BL57WX9	611,000.000	609,729.12	689,618.38
PVTPL VERIZON COMMUNICATIONS 2.987% DUE 10-30-2056 BEO SEDOL: BKS85Y3	2,215,000.000	1,754,226.11	2,229,647.72
PVTPL WEA FIN LLC / 4.75% DUE 09-17-2044 CUSIP: 92890HAD4	560,000.000	566,339.20	605,645.82
QVC INC 4.85% DUE 04-01-2024 SEDOL: BRGCND2	900,000.000	899,343.00	969,750.00
RANGE RES CORP FIXED 5% 08-15-2022 SEDOL: BYWHG08	250,000.000	229,725.00	247,500.00
RANGE RES CORP 4.875% DUE 05-15-2025 SEDOL: BDHC311	420,000.000	380,850.00	396,727.80
RAYMOND JAMES FINL INC 4.65% 04-01-2030 SEDOL: BK8TZ25	100,000.000	99,668.00	122,664.99
RAYMOND JAMES FINL 4.95% DUE 07-15-2046 SEDOL: BYP6KY4	610,000.000	625,684.20	835,973.31
RAYTHEON TECHNOLOGIES CORP 3.125% DUE 07-01-2050 REG SEDOL: BLBCYC1	366,000.000	364,781.22	403,585.25
RAYTHEON TECHNOLOGIES CORP 4.35% 04-15-2047 SEDOL: BMQ9JS5	100,000.000	99,486.61	131,332.05
RAYTHEON TECHNOLOGIES CORPORATION 3.5% 03-15-2027 USD SEDOL: BN6NLL1	100,000.000	99,746.10	114,135.79
RECKSON OPER 4.5% DUE 12-01-2022 SEDOL: B90KS64	1,000,000.000	1,000,000.00	1,051,742.73
REFINITIV US HOLDINGS INC. (FKA INITIAL DOLLAR TERM 10-01-2025 BEO CUSIP: 31740MAC5	588,000.000	586,530.00	586,776.96
REGENCY CTRS L P 4.4% DUE 02-01-2047 SEDOL: BYXJZ95	500,000.000	495,550.00	579,652.29
REGENERON FIXED 2.8% DUE 09-15-2050 SEDOL: BMFNFP7	1,303,000.000	1,279,575.15	1,263,769.43

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◆ Schedule of Assets Held for Investment Purposes

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United States - USD			
ROCK-TENN CO 4% DUE 03-01-2023 SEDOL: B9N5468	500,000.000	494,650.00	531,123.25
ROCKIES EXPRESS 4.8% DUE 05-15-2030 SEDOL: BH3T5V8	300,000.000	299,802.00	305,449.50
RPI INTERMEDIATE FINANCE TRUST TERM LOAN DUE 02-05-2027 CUSIP: 74968YAC4	279,386.190	278,687.73	279,106.80
S&P GLOBAL INC 2.3% 08-15-2060 SEDOL: BKY44R2	340,000.000	334,651.80	323,590.07
S&P GLOBAL INC 3.25% DUE 12-01-2049 SEDOL: BKM1DP6	650,000.000	645,060.00	759,397.08
SABINE PASS FIXED 4.2% DUE 03-15-2028 SEDOL: BF43YT6	100,000.000	102,554.00	114,663.80
SABINE PASS 4.5% DUE 05-15-2030 SEDOL: BMH2035	2,550,000.000	2,560,156.55	3,022,457.68
SABINE PASS 5.625% DUE 03-01-2025 CUSIP: 785592AM8	600,000.000	566,250.00	699,793.23
SAN DIEGO GAS & ELECTRIC CO 4.1% 06-15-2049 SEDOL: BHTBS75	1,106,000.000	1,119,145.60	1,379,313.69
SAN DIEGO GAS & 1.7% DUE 10-01-2030 SEDOL: BM9F087	325,000.000	324,434.50	328,715.24
SAN DIEGO GAS & 3.75% DUE 06-01-2047 SEDOL: BF4SP32	575,000.000	597,337.00	673,136.17
SAN DIEGO GAS & 4.15% DUE 05-15-2048 CUSIP: 797440BW3	50,000.000	49,779.00	62,874.96
SANTANDER HLDGS FIXED 3.45% DUE 06-02-2025 SEDOL: BMX91F9	200,000.000	199,608.00	218,420.90
SCHWAB CHARLES CORP NEW DEP SHS REPSTG 1/100TH INT 4% 12-31-2250 SEDOL: BMHCD69	480,000.000	480,000.00	505,200.00
SCHWAB CHARLES FLTG RT 5.375% DUE 12-31-2049 SEDOL: BMDWQR5	700,000.000	724,500.00	779,625.00
SEC CAP GROUP INC 7.7% DUE 06-15-2028 SEDOL: B839DY4	630,000.000	830,970.00	822,014.16
SEMPRA 6% DUE 10-15-2039 SEDOL: B4T9B57	500,000.000	631,235.00	717,136.99
SERVICENOW INC 1.4% DUE 09-01-2030 SEDOL: BMFBHL1	2,160,000.000	2,140,069.55	2,107,160.55

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SHERWIN-WILLIAMS FIXED 3.8% 08-15-2049 SEDOL: BK9W8G8	350,000.000	349,009.50	421,884.59
SHERWIN-WILLIAMS 4.5% DUE 06-01-2047 SEDOL: BDGKT18	2,125,000.000	2,131,440.36	2,842,453.45
SIMON PPTY GROUP L 2.65% DUE 07-15-2030 SEDOL: BMVPRM8	340,000.000	338,840.60	360,357.41
SIMON PPTY GROUP L 3.8% DUE 07-15-2050 SEDOL: BMVPR84	110,000.000	109,238.80	122,717.68
SLC STUDENT LN TR 2006-1 ASSET BACKED NTCL A-5 FLTG VAR 03-15-2027 REG SEDOL: BD8QK33	208,494.410	207,207.62	207,311.08
SOUTHERN CAL EDISON 3.6% 02-01-2045 SEDOL: BVDPXD2	981,000.000	958,129.79	1,083,820.59
SOUTHERN CALIF EDISON CO 3.5 DUE 10-01-2023 SEDOL: BF5ZVX4	170,000.000	182,780.60	182,387.72
SOUTHERN CALIF EDISON CO 3.65% 02-01-2050 SEDOL: BJVNJQ9	1,116,000.000	1,173,814.13	1,267,566.62
SOUTHERN CALIF EDISON CO 4.125% 03-01-2048 SEDOL: BFMZDC0	565,000.000	549,337.17	673,351.23
SOUTHERN CALIF EDISON CO 4.65 DUE 10-01-2043 SEDOL: BF6DYS3	1,080,000.000	1,155,447.60	1,338,276.11
SOUTHERN CALIF EDISON CO 4.875% 03-01-2049 SEDOL: BJMTK74	680,000.000	737,864.12	897,366.81
SOUTHERN CALIFORNIA GAS CO 2.55% DUE 02-01-2030 BEO SEDOL: BJVNK33	275,000.000	274,367.50	297,917.09
SOUTHERN CO 4.25% DUE 07-01-2036 SEDOL: BYT1517	200,000.000	199,158.00	245,314.29
SOUTHERN CO 4.4% DUE 07-01-2046 SEDOL: BYT1540	1,850,000.000	1,880,477.00	2,327,112.11
SOUTHN CAL EDISON 2.9% 03-01-2021 SEDOL: BFMZD86	450,000.000	453,087.00	451,836.41
SOUTHN CAL EDISON 3.875% DUE 06-01-2021 SEDOL: B608674	925,000.000	945,285.25	930,093.48
SOUTHN CAL EDISON 3.9 DUE 03-15-2043 SEDOL: B91R9M7	10,000.000	9,964.10	11,294.37
SOUTHN CAL EDISON 4.05% DUE 03-15-2042 SEDOL: B7RDY97	1,050,000.000	996,438.79	1,203,835.93

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United States - USD			
SOUTHN CAL EDISON 4% DUE 04-01-2047 SEDOL: BD9BPH6	3,893,000.000	4,182,505.19	4,572,710.71
SOUTHN CAL EDISON 6.05% DUE 03-15-2039 SEDOL: B65HYN8	400,000.000	524,528.00	542,817.84
SOUTHN CAL EDISON 6.65% DUE 04-01-2029 SEDOL: 2632917	200,000.000	248,946.00	251,929.03
SOUTHN NAT GAS CO 8% DUE 03-01-2032 SEDOL: 2006103	470,000.000	619,843.90	671,340.41
SOUTHWEST AIRLS CO 5.125% DUE 06-15-2027/06-08-2020 REG SEDOL: BKPVG76	800,000.000	916,432.00	951,691.82
SOUTHWEST AIRLS CO 5.25% DUE 05-04-2025 SEDOL: BM8R6K8	780,000.000	832,790.40	903,365.49
SOUTHWESTN ELEC 6.2% DUE 03-15-2040 SEDOL: B618D27	100,000.000	122,216.00	146,311.32
SOUTHWESTN PUB SVC FIXED 4.4% 11-15-2048 SEDOL: BGYKMF6	2,785,000.000	2,767,036.75	3,660,303.44
SPCL1 GEN ELEC CAP CORP 5.875% DUE 01-14-2038 SEDOL: B2NJ7Z1	1,310,000.000	1,605,262.48	1,775,493.11
SPIRIT AEROSYSTEMS 3.85% DUE 06-15-2026 SEDOL: BYZ97L9	200,000.000	195,028.00	210,234.00
SPIRIT RLTY L P 3.4% DUE 01-15-2030 SEDOL: BJSFXQ6	400,000.000	399,080.00	433,810.22
SPRINGLEAF FIN 5.625% DUE 03-15-2023 CUSIP: 85172FAL3	500,000.000	500,000.00	536,250.00
SR HSG PPTYS TR 4.75 DUE 05-01-2024 SEDOL: BM4P510	340,000.000	329,800.00	349,210.60
SS&C TECHNOLOGIES HOLDINGS INC. TERM LOAN 04-16-2025 CUSIP: 78466DBD5	57,840.490	57,695.89	57,030.72
SS&C TECHNOLOGIES HOLDINGS, INC. TERM LOAN B4 SENIOR SECURED DUE 02-28-2025 CUSIP: 78466DBE3	44,012.630	43,902.59	43,396.45
STARBUCKS CORP 2.1% DUE 02-04-2021 SEDOL: BZ563Z3	108,000.000	108,768.96	108,131.17
STARBUCKS CORP 4.5% DUE 11-15-2048 SEDOL: BFXV4P7	375,000.000	348,423.75	489,569.47
STATE STR CORP FIXED 5.625% 12-31-2049 CUSIP: 857477BA0	400,000.000	400,000.00	421,920.00

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STEEL DYNAMICS INC 2.8% DUE 12-15-2024 SEDOL: BJ9RW31	200,000.000	199,850.00	215,018.00
STIFEL FINL CORP FIXED 4% DUE 05-15-2030 SEDOL: BM8RQ31	200,000.000	198,570.00	228,547.56
STRYKER CORP FIXED 1.95% DUE 06-15-2030 SEDOL: BMWJ138	300,000.000	298,833.00	308,687.63
STRYKER CORP 2.9% DUE 06-15-2050 REG SEDOL: BMW7ND6	100,000.000	99,581.00	106,128.04
SUNOCO LOGISTICS 4.4% DUE 04-01-2021 SEDOL: BD4DY92	430,000.000	441,932.50	432,687.85
SUNOCO LOGISTICS 5.35% DUE 05-15-2045 SEDOL: BSN4Q84	230,000.000	238,280.00	253,370.35
T-MOBILE USA INC 3.3% DUE 02-15-2051 SEDOL: BM8V387	3,056,000.000	3,020,764.74	3,144,104.48
T-MOBILE USA INC 3% DUE 02-15-2041 SEDOL: BM8V3B0	1,459,000.000	1,440,939.73	1,512,574.48
TARGA RES PARTNERS LP/TARGA RES FIN 5.5% SNR NTS 03-01-2030 USD SEDOL: BNNGWW1	300,000.000	300,000.00	325,710.00
TEACHERS INS & 3.3% DUE 05-15-2050 SEDOL: BMQ57B2	130,000.000	129,827.10	141,664.02
TEACHERS INS & 4.27% DUE 05-15-2047 SEDOL: BF19248	480,000.000	478,464.00	600,222.21
TEACHERS INS & 6.85% DUE 12-16-2039 SEDOL: B50WZ61	34,000.000	43,594.71	53,481.59
TEXAS INSTRS INC 3.875% 03-15-2039 CUSIP: 882508BF0	940,000.000	938,469.40	1,172,096.33
TIME WARNER CABLE 4.5% DUE 09-15-2042 SEDOL: B8N2417	520,000.000	480,341.80	609,334.37
TIME WARNER CABLE 4% DUE 09-01-2021 SEDOL: B4N1L82	580,000.000	593,696.00	588,232.89
TIME WARNER CABLE 5.5% DUE 09-01-2041 SEDOL: B441BS1	560,000.000	554,704.99	719,517.23
TIME WARNER CABLE 5.875% DUE 11-15-2040 SEDOL: B66BW80	1,310,000.000	1,361,616.51	1,748,534.77
TIME WARNER CABLE 6.55% DUE 05-01-2037 SEDOL: BBNBG20	1,150,000.000	1,357,313.45	1,578,629.71

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TIME WARNER CABLE 6.75% DUE 06-15-2039 SEDOL: B62X8Y8	4,035,000.000	5,113,038.95	5,742,638.64
TIME WARNER CABLE 7.3% DUE 07-01-2038 SEDOL: B3B14R7	2,015,000.000	2,588,131.61	2,986,104.36
TIME WARNER ENTMT 8.375% DUE 07-15-2033 SEDOL: 2727266	690,000.000	930,154.13	1,067,359.65
TOYOTA MTR CR CORP .35% DUE 10-14-2022 SEDOL: BMD00Q6	1,500,000.000	1,498,665.00	1,504,066.62
TOYOTA MTR CR CORP 2.95% DUE 04-13-2021 SEDOL: BDQQM39	65,000.000	66,313.00	65,480.45
TRANSCONT GAS PIPE LINE 4.6% DUE 03-15-2048 SEDOL: BF4YFP2	600,000.000	595,656.00	728,444.08
TRANSCONTINENTAL GAS PIPE LINE CO LLC 3.95% DUE 05-15-2050 SEDOL: BN49122	870,000.000	864,988.80	984,040.67
TRANSCONTINENTAL GAS PIPE LINE CO LLC 4.45 DUE 08-01-2042 REG SEDOL: B96NB24	1,530,000.000	1,403,611.92	1,780,547.26
TRAVELERS COS INC 4.05% DUE 03-07-2048 CUSIP: 89417EAN9	1,255,000.000	1,205,892.50	1,664,861.07
TRAVELERS COS INC 6.25% DUE 06-15-2037 SEDOL: B8YTZQ9	550,000.000	714,857.00	841,324.70
TRAVELERS FIXED 2.55% DUE 04-27-2050 SEDOL: BMDWQN1	685,000.000	679,732.35	721,095.95
TRCNTNTL GAS PIPE 3.25% DUE 05-15-2030 SEDOL: BN2RYZ2	200,000.000	199,574.00	224,118.43
UDR INC MEDIUM FIXED 3.5% 07-01-2027 SEDOL: BF29YN0	1,200,000.000	1,197,168.00	1,338,220.87
UNION PAC CORP FIXED 3.75% DUE 02-05-2070 SEDOL: BKDMLC1	320,000.000	320,372.00	387,068.95
UNION PAC CORP 3.2% 06-08-2021 CUSIP: 907818ET1	295,000.000	302,460.55	298,656.86
UNION PAC CORP 3.25% DUE 02-05-2050 SEDOL: BKDMLD2	1,088,000.000	1,087,575.68	1,240,318.26
UNION PAC CORP 3.799% DUE 10-01-2051 SEDOL: BDCWS88	1,275,000.000	1,259,962.76	1,560,269.79
UNION PAC CORP 3.839% DUE 03-20-2060 BEO SEDOL: BLF0CQ1	2,330,000.000	1,936,048.13	2,884,159.33

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UNION PAC CORP 4.3% 03-01-2049 SEDOL: BGLC062	1,920,000.000	1,924,827.20	2,504,027.23
UNION PAC CORP 4.375% DUE 11-15-2065 SEDOL: BYQGY30	730,000.000	696,390.57	958,559.39
UNITED PARCEL SERVICE 5.3% 04-01-2050 SEDOL: BMGJVN4	425,000.000	422,526.50	640,451.63
UNITED TECHNOLOGIES CORP 4.15% 05-15-2045 SEDOL: BWTZ6W3	260,000.000	333,400.60	329,138.47
UNITED TECHNOLOGIES CORP 4.45% 11-16-2038 SEDOL: BYVN9N1	710,000.000	709,904.67	895,272.75
UNITEDHEALTH GROUP INC 2.75% DUE 05-15-2040/05-18-2020 REG SEDOL: BM95BC8	140,000.000	135,917.60	151,875.55
UNITEDHEALTH GROUP INC 2.9% DUE 05-15-2050/05-18-2020 REG SEDOL: BM95BD9	794,000.000	771,617.14	879,076.94
UNITEDHEALTH GROUP INC 4.45% DUE 12-15-2048 REG SEDOL: BHSSQ40	270,000.000	268,893.00	372,352.35
UNITEDHEALTH GROUP 3.5% DUE 08-15-2039 SEDOL: BHKDKY1	1,655,000.000	1,638,927.40	1,968,824.75
UNITEDHEALTH GROUP 3.7% DUE 08-15-2049 SEDOL: BHKDL04	1,513,000.000	1,507,795.28	1,896,839.84
UNITEDHEALTH GROUP 3.875% DUE 08-15-2059 SEDOL: BHKDL15	840,000.000	833,807.67	1,087,536.13
UNITEDHEALTH GROUP 4.625% DUE 11-15-2041 SEDOL: B76MDD2	120,000.000	130,658.40	164,071.27
UNUM CORP NT 6.75 DUE 12-15-2028 BEO SEDOL: B03FFC8	400,000.000	491,688.00	505,101.21
UPJOHN INC 4% DUE 06-22-2050 SEDOL: BL57WY0	963,000.000	960,496.20	1,103,297.50
US BANCORP DEL FLTG RT 5.3% DUE 12-31-2049 CUSIP: 902973AZ9	700,000.000	700,000.00	787,325.00
US BANK NA CIN FIXED 3.15% DUE 04-26-2021 SEDOL: BD24YJ7	250,000.000	249,985.00	251,661.14
UTD AIRLS 2014-2 PASS THRU 4.625 09-03-2022 SEDOL: BPNXGM4	240,883.020	240,883.02	242,396.22
UTD TECHNOLOGIES 4.05% DUE 05-04-2047 SEDOL: BD8Z3T7	350,000.000	398,657.00	436,007.71

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United States - USD			
UTD TECHNOLOGIES 4.5% DUE 06-01-2042 SEDOL: B8J6DZ0	895,000.000	943,799.40	1,167,090.01
UTD TECHNOLOGIES 4.625% DUE 11-16-2048 SEDOL: BYVN9P3	610,000.000	608,066.30	828,134.73
VA ELEC & PWR CO 4.45 02-15-2044 SEDOL: BJSVPB3	475,000.000	510,577.50	620,912.24
VA ELEC & PWR CO FIXED 2.875% 07-15-2029 SEDOL: BKB0280	225,000.000	224,921.25	252,481.20
VA ELEC & PWR CO SR NT 2008 SER B 8.875 DUE 11-15-2038 SEDOL: B3FD1W3	1,040,000.000	1,684,475.37	1,928,321.69
VA ELEC & PWR CO 2.45% DUE 12-15-2050 SEDOL: BLKH1C6	631,000.000	622,784.04	634,974.79
VA ELEC & PWR CO 4.6% DUE 12-01-2048 SEDOL: BGL9BH1	100,000.000	99,435.00	140,737.77
VENTAS RLTY LTD 4.875% DUE 04-15-2049 SEDOL: BGSGVV9	100,000.000	99,770.00	124,162.03
VEREIT OPER 2.2% DUE 06-15-2028 SEDOL: BN0T1D7	700,000.000	692,167.00	715,772.65
VERIFONE SYSTEMS INC SEN SEC TL 08-20-2025 CUSIP: 92346NAB5	98,000.000	97,510.00	94,515.12
VERIZON COMMUNICATIONS BNDS 5.25% DUE 03-16-2037 REG SEDOL: BYZKXZ8	720,000.000	722,208.57	975,736.81
VERIZON COMMUNICATIONS INC 2.875% DUE 11-20-2050 BEO SEDOL: BMWBBL2	3,585,000.000	3,585,800.72	3,612,258.62
VERIZON COMMUNICATIONS INC 3.0% DUE 11-20-2060 REG SEDOL: BMWBBM3	590,000.000	584,831.60	595,925.28
VERIZON COMMUNICATIONS 4.4% DUE 11-01-2034 REG SEDOL: BSBN5N1	1,081,000.000	1,187,714.53	1,349,012.42
VERIZON COMMUNICATIONS 4.522% 09-15-2048 SEDOL: BYRLSF4	4,430,000.000	4,187,806.95	5,777,084.01
VERIZON COMMUNICATIONS 6.55 BDS DUE 09-15-2043 USD2000 BEO SEDOL: BF320B8	150,000.000	203,284.50	241,104.46
VERIZON 2.65% DUE 11-20-2040 SEDOL: BMWBBK1	190,000.000	189,823.30	191,855.49
VERIZON 4.125% DUE 08-15-2046 SEDOL: BY7RR99	1,150,000.000	1,014,440.90	1,410,993.97

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
VERIZON 4.272% DUE 01-15-2036 SEDOL: BYRLRK2	623,000.000	795,919.88	772,694.72
VERIZON 4.5% DUE 08-10-2033 SEDOL: BF22PM5	546,000.000	530,624.64	688,948.29
VERIZON 4.672% DUE 03-15-2055 SEDOL: BYM0W21	84,000.000	79,558.08	112,876.74
VERIZON 4% DUE 03-22-2050 SEDOL: BLNP354	590,000.000	589,774.50	713,933.36
VERIZON 5.012% DUE 04-15-2049 SEDOL: BDFLJP6	154,000.000	155,672.53	213,477.95
VERIZON 5.012% DUE 08-21-2054 SEDOL: BVYRK47	385,000.000	392,662.39	539,211.27
VERIZON 5.5% DUE 03-16-2047 SEDOL: BYZNV86	20,000.000	22,267.60	29,134.81
VISA INC FIXED 2% DUE 08-15-2050 SEDOL: BMPS1L0	879,000.000	869,577.12	839,492.18
VISA INC 2.05% DUE 04-15-2030 SEDOL: BM6KKH4	320,000.000	319,536.00	342,246.34
VISA INC 2.7% DUE 04-15-2040 SEDOL: BM6JP54	617,000.000	612,458.88	673,536.64
VMWARE INC FIXED 4.5% DUE 05-15-2025 SEDOL: BKQNBK9	100,000.000	99,949.00	114,447.59
VMWARE INC 3.9% 08-21-2027 SEDOL: BDT5HN8	500,000.000	472,295.00	564,068.36
VMWARE INC 4.7% DUE 05-15-2030 BEO SEDOL: BKQNBK1	600,000.000	597,858.00	721,817.85
VOYA FINL INC FIXED 4.7% 01-23-2048 BEO SEDOL: BJ1N0G6	100,000.000	100,000.00	103,900.00
VULCAN MATERIALS CO 4.7% DUE 03-01-2048 BEO SEDOL: BH3Q4W3	1,900,000.000	1,889,338.11	2,454,721.25
WACHOVIA BK NATL ASSN MEDIUM TERM SUB BKTRANCHE # SB 00009 6.6 DUE 01-15-2038 SEDOL: B7XGYR8	1,950,000.000	2,705,571.37	2,971,693.43
WALMART INC 4.05% DUE 06-29-2048 REG SEDOL: BG08Q52	940,000.000	927,770.60	1,275,622.62
WASTE MGMT INC DEL FIXED 4.15% 07-15-2049 SEDOL: BK0YSY0	380,000.000	381,646.32	506,428.98

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
WELLS FARGO & CO FIXED 2.572% DUE 02-11-2031 SEDOL: BK8ZYZ9	2,352,000.000	2,351,470.34	2,495,622.71
WELLS FARGO & CO FLTG RT 3.196% DUE 06-17-2027 SEDOL: BJ84B25	1,700,000.000	1,765,807.00	1,885,225.88
WELLS FARGO & CO FLTG RT 4.478% DUE 04-04-2031 CUSIP: 95000U2L6	580,000.000	580,000.00	709,080.60
WELLS FARGO & CO MEDIUM TERM 5.013% 04-04-2051 CUSIP: 95000U2M4	2,773,000.000	3,041,741.89	3,941,034.99
WELLS FARGO & CO MEDIUM TERM SR NTS 3.068% DUE 04-30-2041 SEDOL: BL6FQ18	870,000.000	869,903.63	946,385.16
WELLS FARGO & CO NEW MEDIUM TERM SR 4.65% 11-04-2044 SEDOL: BS9FPF1	1,885,000.000	1,954,622.45	2,417,926.91
WELLS FARGO & CO 2.5% DUE 03-04-2021 SEDOL: BYT2BY5	490,000.000	492,633.50	491,657.09
WELLS FARGO & CO 2.879% DUE 10-30-2030 SEDOL: BKRKN36	1,200,000.000	1,200,000.00	1,309,188.25
WELLS FARGO & CO 3% DUE 04-22-2026 SEDOL: BD72T35	1,500,000.000	1,493,023.21	1,650,896.39
WELLS FARGO & CO 4.75% DUE 12-07-2046 SEDOL: BDSFRX9	360,000.000	360,781.25	471,146.70
WELLS FARGO & CO 4.9% DUE 11-17-2045 SEDOL: BYQ29R7	590,000.000	612,447.31	785,823.83
WELLS FARGO & CO 5.375% DUE 11-02-2043 SEDOL: BG48MR2	340,000.000	363,975.67	472,431.40
WELLS FARGO & CO 5.606% DUE 01-15-2044 SEDOL: BJTGH7	2,928,000.000	3,142,336.64	4,149,850.74
WELLS FARGO & COMPANY 3.584 % 05-22-2028 SEDOL: BF3R2P1	370,000.000	371,284.00	419,428.31
WESTERN DIG CORP 4.75% DUE 02-15-2026 CUSIP: 958102AM7	200,000.000	190,000.00	221,000.00
WESTN GAS PARTNERS 5.3% 03-01-2048 CUSIP: 958254AJ3	120,000.000	109,982.80	118,915.20
WEYERHAEUSER CO DEB 7.375 DUE 03-15-2032 BEO SEDOL: BB0RG32	3,100,000.000	3,557,294.00	4,648,744.10
WEYERHAEUSER CO FIXED 4% DUE 04-15-2030 SEDOL: BMQ5MG2	575,000.000	566,202.50	680,928.74

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
WEYERHAEUSER CO 6.875% DUE 12-15-2033 SEDOL: 2337461	200,000.000	250,242.00	286,850.74
WEYERHAEUSER CO 6.95% DUE 10-01-2027 SEDOL: BG49770	200,000.000	248,364.00	260,433.05
WEYERHAEUSER CO 7.95% DUE 03-15-2025 SEDOL: BG49769	500,000.000	560,105.00	609,491.83
WI PUB SVC CORP 3.3% DUE 09-01-2049 SEDOL: BK20BN7	300,000.000	299,655.00	345,225.94
WI PWR & LT CO FIXED 3.65% 04-01-2050 SEDOL: BM5W5Z4	275,000.000	274,650.75	325,907.87
WILLIAMS COS INC 3.5% DUE 11-15-2030 SEDOL: BMF6PH8	660,000.000	681,740.02	747,509.03
WILLIAMS COS INC 7.5% DUE 01-15-2031 SEDOL: 2830807	1,310,000.000	1,575,930.00	1,780,817.71
WILLIAMS COS INC 7.75% DUE 06-15-2031 SEDOL: 2793063	220,000.000	262,149.80	296,384.20
WILLIAMS COS INC 7.875% DUE 09-01-2021 SEDOL: 2797485	450,000.000	494,473.00	471,779.37
WILLIAMS PARTNERS 3.6% DUE 03-15-2022 SEDOL: BW3SWT7	110,000.000	114,356.00	113,548.04
WILLIAMS PARTNERS 5.1% DUE 09-15-2045 SEDOL: BW3SWW0	273,000.000	293,432.81	337,416.02
WILLIAMS PARTNERS 6.3% DUE 04-15-2040 SEDOL: B3RZKK8	728,000.000	887,565.84	968,195.68
WILLIS N AMER INC 3.875% DUE 09-15-2049 SEDOL: BKLMWSW2	567,000.000	564,703.65	691,345.73
WPX ENERGY INC 4.5% DUE 01-15-2030 SEDOL: BL3BQT7	300,000.000	300,000.00	318,000.00
XCEL ENERGY INC 3.5% DUE 12-01-2049 CUSIP: 98389BAX8	1,139,000.000	1,273,007.11	1,331,518.37
XLIT LTD 5.5% DUE 03-31-2045 SEDOL: BWT6938	400,000.000	396,460.00	559,599.44
ZIMMER HLDGS INC 3.375 DUE 11-30-2021 SEDOL: B76NPV7	100,000.000	100,333.00	101,956.12
ZOETIS INC 4.7 02-01-2043 SEDOL: BG0R585	2,525,000.000	2,589,584.53	3,457,663.14

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
ZOETIS INC FIXED 4.45% DUE 08-20-2048 SEDOL: BDTYMK7	200,000.000	198,590.00	268,504.30
ZOETIS INC 3.95% 09-12-2047 SEDOL: BF58HB3	200,000.000	198,816.00	248,760.03
3M CO 3.7% DUE 04-15-2050/03-27-2020 REG SEDOL: BKSG5C6	268,000.000	267,078.08	332,664.97
Total United States - USD		798,250,187.09	926,564,026.02
Total Corporate Debt Instruments - Other		1,021,642,357.64	1,185,359,475.01
<i>Corporate Stock - Preferred</i>			
Germany - EUR			
VOLKSWAGEN AG NON VTG PRF NPV SEDOL: 5497168	5,341.000	974,626.47	996,061.78
Total Germany - EUR		974,626.47	996,061.78
United States - USD			
COBANK ACB FXD/FLTG SER H NON-CUMULATIVEPERPETUAL PFD SEDOL: BSR37W8	5,000.000	500,000.00	555,000.00
VEREIT INC PFD SER F SEDOL: BYVVTI3	3,990.000	86,506.72	100,348.50
Total United States - USD		586,506.72	655,348.50
Total Corporate Stock - Preferred		1,561,133.19	1,651,410.28
<i>Corporate Stock - Common</i>			
Canada - CAD			
CDN NATL RAILWAYS COM NPV SEDOL: 2180632	6,432.000	463,727.32	706,510.27
SUNCOR ENERGY INC COM NPV 'NEW' SEDOL: B3NB1P2	36,788.000	1,088,713.12	616,502.20
TMX GROUP LIMITED COM NPV SEDOL: B8KH5G7	5,874.000	431,432.99	586,201.22

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
Canada - CAD			
Total Canada - CAD		1,983,873.43	1,909,213.69
Denmark - DKK			
CARLSBERG SER'B'DKK20 SEDOL: 4169219	5,596.000	514,925.83	897,052.55
VESTAS WIND SYSTEM DKK1 SEDOL: 5964651	5,479.000	558,406.13	1,296,461.00
Total Denmark - DKK		1,073,331.96	2,193,513.55
Finland - EUR			
SAMPO PLC SER'A'NPV SEDOL: 5226038	14,159.000	615,007.57	598,899.16
Total Finland - EUR		615,007.57	598,899.16
France - EUR			
AIR LIQUIDE(L') EUR5.50 SEDOL: B1YXBJ7	6,282.000	623,640.68	1,031,891.34
ALSTOM EUR7.0 SEDOL: B0DJ8Q5	17,913.000	827,987.50	1,021,572.45
ARCELORMITTAL NPV SEDOL: BYPBS67	29,700.000	515,396.45	686,088.57
BNP PARIBAS EUR2 SEDOL: 7309681	9,334.000	511,949.96	492,285.66
ENGIE COMSTK SEDOL: B0C2CQ3	101,113.000	1,368,420.79	1,548,934.55
PERNOD RICARD NPV EUR 1.55 SEDOL: 4682329	3,945.000	722,162.92	756,858.70
SAFRAN SA EUR0.20 SEDOL: B058TZ6	7,815.000	840,984.85	1,108,718.97
SANOFI EUR2 SEDOL: 5671735	14,590.000	1,263,004.40	1,404,920.56
VINCI EUR2.50 SEDOL: B1XH026	5,798.000	418,129.35	577,179.49
VIVENDI SE EUR5.50 SEDOL: 4834777	34,378.000	860,122.78	1,109,627.32

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
France - EUR			
Total France - EUR		7,951,799.68	9,738,077.61
Germany - EUR			
CONTINENTAL AG ORD NPV SEDOL: 4598589	4,525.000	467,889.77	671,308.39
FRESENIUS MEDICAL CARE NPV SEDOL: 5129074	7,340.000	535,706.74	612,494.48
INFINEON TECHNOLOG ORD NPV (REGD) SEDOL: 5889505	17,659.000	306,630.03	678,233.39
MERCK KGAA NPV SEDOL: 4741844	4,704.000	627,062.24	807,795.58
PROSIEBENSAT.1 MEDIA SE NPV SEDOL: BCZM1B2	35,427.000	477,544.76	596,233.97
VONOVIA SE NPV SEDOL: BBJPFY1	10,034.000	521,561.60	733,679.57
Total Germany - EUR		2,936,395.14	4,099,745.38
Hong Kong - HKD			
ESR CAYMAN LIMITED USD0.001 SEDOL: BHNCRK0	149,800.000	334,514.34	537,080.29
Total Hong Kong - HKD		334,514.34	537,080.29
Ireland - USD			
ADR RYANAIR HLDGS PLC SPONSORED ADR NEW SEDOL: BYYN585	5,665.000	461,142.26	623,036.70
Total Ireland - USD		461,142.26	623,036.70
Israel - ILS			
BK LEUMI LE ISRAEL ILS1 SEDOL: 6076425	96,825.000	616,830.62	569,949.08
Total Israel - ILS		616,830.62	569,949.08

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
Italy - EUR			
ENEL SPA EUR1 SEDOL: 7144569	134,385.000	1,146,801.63	1,360,795.99
Total Italy - EUR		1,146,801.63	1,360,795.99
Japan - JPY			
DAIWA HOUSE INDS NPV SEDOL: 6251363	30,116.000	838,894.99	893,751.99
FUJITSU NPV SEDOL: 6356945	4,951.000	665,127.51	714,752.82
HITACHI NPV SEDOL: 6429104	34,900.000	1,258,462.48	1,374,095.60
KAO CORP NPV SEDOL: 6483809	5,000.000	317,010.44	385,975.11
MAKITA CORP NPV SEDOL: 6555805	16,600.000	590,981.31	831,246.07
NEXON CO LTD NPV SEDOL: B63QM77	32,432.000	520,203.12	998,922.56
NINTENDO CO LTD NPV SEDOL: 6639550	1,800.000	701,143.26	1,147,697.23
RYOHIN KEIKAKU CO NPV SEDOL: 6758455	24,300.000	520,930.50	495,438.04
SUMITOMO MITSUI FINANCIAL GROUP NPV SEDOL: 6563024	21,300.000	818,955.33	657,701.58
SUZUKI MOTOR CORP NPV SEDOL: 6865504	14,100.000	683,531.44	653,069.88
YAMAHA CORP NPV SEDOL: 6642387	10,000.000	384,396.72	587,921.93
Z HOLDINGS CORP NPV SEDOL: 6084848	68,429.000	341,823.75	413,841.52
Total Japan - JPY		7,641,460.85	9,154,414.33
Netherlands - EUR			
AKZO NOBEL NV EUR0.50(POST REV SPLIT) SEDOL: BJ2KSG2	4,860.000	525,503.20	522,455.39
JDE PEETS N.V. SEDOL: BMC4ZZ3	9,429.000	386,866.57	426,286.74

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
Netherlands - EUR			
KONINKLIJKE DSM NV EUR1.50 SEDOL: B0HZL93	6,847.000	669,797.33	1,179,572.73
WOLTERS KLUWER EUR0.12 SEDOL: 5671519	8,112.000	341,671.02	685,450.75
Total Netherlands - EUR		1,923,838.12	2,813,765.61
Norway - NOK			
EQUINOR ASA NOK2.50 SEDOL: 7133608	34,105.000	629,106.00	577,382.46
TELENOR ASA ORD NOK6 SEDOL: 4732495	45,063.000	758,943.56	767,896.53
Total Norway - NOK		1,388,049.56	1,345,278.99
Portugal - EUR			
ENERGIAS DE PORTUGAL SA EUR1(REGD) SEDOL: 4103596	98,951.000	378,405.11	624,244.67
GALP ENERGIA SGPS EUR1 SEDOL: B1FW751	22,534.000	241,198.46	241,360.71
Total Portugal - EUR		619,603.57	865,605.38
Singapore - SGD			
DBS GROUP HLDGS NPV SEDOL: 6175203	32,870.000	487,892.61	622,755.50
Total Singapore - SGD		487,892.61	622,755.50
Spain - EUR			
BANCO SANTANDER EUR0.50(REGD) SEDOL: 5705946	235,834.000	493,188.42	732,351.84
Total Spain - EUR		493,188.42	732,351.84
Sweden - SEK			
HEXAGON AB SER'B'NPV SEDOL: B1XFTL2	5,434.000	353,864.10	496,120.35

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
Sweden - SEK			
NORDEA BANK ABP NPV SEDOL: BYZF9J9	72,016.000	801,843.55	589,453.40
SANDVIK AB NPV SEDOL: B1VQ252	31,440.000	611,827.83	770,634.21
Total Sweden - SEK		1,767,535.48	1,856,207.96
Switzerland - CHF			
ABB LTD CHF0.12 (REGD) SEDOL: 7108899	48,019.000	934,432.16	1,342,326.48
FLUGHAFEN ZURICH A CHF10(REGD) POST SPLIT SEDOL: BYQ8481	2,553.000	356,382.20	450,843.71
NOVARTIS AG CHF0.50 (REGD) SEDOL: 7103065	16,692.000	1,158,664.69	1,579,598.17
Total Switzerland - CHF		2,449,479.05	3,372,768.36
United Kingdom - GBP			
BHP GROUP PLC ORD USD0.50 SEDOL: BH0P3Z9	29,700.000	535,576.51	781,519.55
FERGUSON PLC ORD GBP0.10 SEDOL: BJVNSS4	7,165.000	464,281.82	870,116.50
INFORMA PLC (GB) ORD GBP0.001 SEDOL: BMJ6DW5	65,986.000	508,408.45	495,195.64
PRUDENTIAL GBP0.05 SEDOL: 0709954	45,925.000	701,103.06	845,608.66
RELX PLC SEDOL: B2B0DG9	63,228.000	1,359,676.55	1,549,249.16
TESCO ORD GBP0.05 SEDOL: 0884709	345,558.000	1,045,674.06	1,093,042.29
UNILEVER PLC ORD GBP0.031111 SEDOL: B10RZP7	17,393.000	869,680.93	1,044,213.95
3I GROUP ORD GBP0.738636 SEDOL: B1YW440	28,960.000	396,804.81	458,416.01
Total United Kingdom - GBP		5,881,206.19	7,137,361.76

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
AON PLC SEDOL: BLP1HW5	4,964.000	594,436.05	1,048,744.28
ATKINSON GUY F CO CAL COM CUSIP: 047620109	8,109.000	54,735.75	4.05
MEDTRONIC PLC COMMON STOCK STOCK SEDOL: BTN1Y11	13,260.000	1,139,832.01	1,553,276.40
Total United States - USD		1,789,003.81	2,602,024.73
Total Corporate Stock - Common		41,560,954.29	52,132,845.91
Value of Interest in Common/Collective Trusts			
United States - USD			
CF ARROWSTREET INTERNATIONAL EQUITY - ACWI EX US FUND CUSIP: NHY999J15	416,440.020	52,142,009.78	85,120,340.09
CF S&P 500 (R) FLAGSHIP NL FUND (CM13) CUSIP: 87IU999E5	141,361.110	91,378,252.16	135,576,472.02
CF WILLIAM BLAIR SMID CORE COLLECTIVE INVESTMENT FD CL 2 CUSIP: 76999CC04	2,782,979.000	25,755,694.58	33,033,960.73
COLTV SHORT TERM INVT FD CUSIP: 195998AD1	9,928,097.450	9,928,097.45	9,928,097.45
Total United States - USD		179,204,053.97	263,658,870.29
Total Value of Interest in Common/Collective Trusts		179,204,053.97	263,658,870.29
Value of Interest in Registered Investment Companies			
Emerging Markets Region - USD			
MFO LAZARD FUNDS INC EMERGING MKTS EQUITY ADV PORT INSTL USD SEDOL: BYR8SS8	1,055,763.110	12,125,473.48	14,558,973.29
Total Emerging Markets Region - USD		12,125,473.48	14,558,973.29
United States - USD			
MFB NORTHN FDS ULTRA SHORT FXD INC FD CUSIP: 665162467	10,440.080	107,950.32	107,846.03

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Value of Interest in Registered Investment Companies</i>			
United States - USD			
MFO PIMCO SHORT TERM FLOATING NAV II CUSIP: 72201P613	62,985.630	630,738.09	630,738.10
Total United States - USD		738,688.41	738,584.13
Total Value of Interest in Registered Investment Com		12,864,161.89	15,297,557.42
<i>Other</i>			
Argentina - USD			
ARGENTINA REP .6% DUE 07-09-2041 REG CUSIP: 040114HV5	750,000.000	335,632.50	283,125.00
ARGENTINA REP BD 1.0% 07-09-2029 CUSIP: 040114HX1	11,904.000	6,487.65	5,163.48
BUENOS AIRES(PROV) 9.125% SNR 16/03/2024USD SEDOL: BZ3SZT9	1,660,000.000	1,670,434.49	678,525.00
Total Argentina - USD		2,012,554.64	966,813.48
Australia - USD			
CDS BNPAFRPP 06/20/2021 SELL BHP BILLITON FIN USA L SWPC0CYV6 SEDOL: 9K17M1U	100,000.000	0.00	474.88
CDS BNPAFRPP 06/20/2021 SELL BHP BILLITON FIN USA L SWPC0CYV6 SEDOL: 9K17M1L	-100,000.000	-3,885.43	0.00
Total Australia - USD		-3,885.43	474.88
Brazil - USD			
CDS CHASUS33 06/20/2023 SELL PETROBRAS INTL FIN CO SWPC0H2A6 SEDOL: 9J9WJ0L	-100,000.000	-9,820.18	0.00
CDS CHASUS33 06/20/2023 SELL PETROBRAS INTL FIN CO SWPC0H2A6 SEDOL: 9J9WJ0U	100,000.000	0.00	427.43
CDS MRMDUS33 06/20/2023 SELL PETROBRAS INTL FIN CO SWPC0H414 SEDOL: 9J9WG4L	-200,000.000	-19,341.06	0.00
CDS MRMDUS33 06/20/2023 SELL PETROBRAS INTL FIN CO SWPC0H414 SEDOL: 9J9WG4U	200,000.000	0.00	854.86
Total Brazil - USD		-29,161.24	1,282.29

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
Canada - CAD			
CME_IRS MSNYUS33 18/12/2029 CAD P 3MCDOR / R 1.9% SWU00UFD7 SEDOL: 9JZGECU	1,700,000.000	0.00	90,503.65
CME_IRS MSNYUS33 18/12/2029 CAD P 3MCDOR / R 1.9% SWU00UFD7 SEDOL: 9JZGECU	-1,700,000.000	-6,787.78	0.00
LCH_IRS MSNYUS33 03/03/2025 CAD P 3MCDOR / R 1.22% SWU010CK9 SEDOL: 9K2SWUU	3,300,000.000	0.00	59,662.65
LCH_IRS MSNYUS33 03/03/2025 CAD P 3MCDOR / R 1.22% SWU010CK9 SEDOL: 9K2SWUL	-3,300,000.000	0.00	0.00
LCH_IRS MSNYUS33 04/03/2025 CAD P 3MCDOR / R 1.235% SWU010DI3 SEDOL: 9K2TTDL	-2,200,000.000	0.00	0.00
LCH_IRS MSNYUS33 04/03/2025 CAD P 3MCDOR / R 1.235% SWU010DI3 SEDOL: 9K2TTDU	2,200,000.000	260.32	40,935.20
Total Canada - CAD		-6,527.46	191,101.50
China - CNY			
LCH_IRS MSNYUS33 04/08/2025 CNY P 7DCNRR0 / R 2.611% SWU0143Z8 SEDOL: 9K5QFTL	-2,100,000.000	0.00	-872.46
LCH_IRS MSNYUS33 04/08/2025 CNY P 7DCNRR0 / R 2.611% SWU0143Z8 SEDOL: 9K5QFTU	2,100,000.000	0.00	0.00
LCH_IRS MSNYUS33 07/08/2025 CNY P 7DCNRR0 / R 2.605% SWU014BX4 SEDOL: 9K5SSZL	-2,250,000.000	0.00	-1,045.39
LCH_IRS MSNYUS33 07/08/2025 CNY P 7DCNRR0 / R 2.605% SWU014BX4 SEDOL: 9K5SSZU	2,250,000.000	0.00	0.00
LCH_IRS MSNYUS33 07/08/2025 CNY P 7DCNRR0 / R 2.625% SWU014C21 SEDOL: 9K5STRL	-2,250,000.000	0.00	-733.30
LCH_IRS MSNYUS33 07/08/2025 CNY P 7DCNRR0 / R 2.625% SWU014C21 SEDOL: 9K5STRU	2,250,000.000	0.00	0.00
LCH_IRS MSNYUS33 10/08/2025 CNY P 7DCNRR0 / R 2.633% SWU014DH7 SEDOL: 9K5TMCU	2,200,000.000	0.00	0.00
LCH_IRS MSNYUS33 10/08/2025 CNY P 7DCNRR0 / R 2.633% SWU014DH7 SEDOL: 9K5TMCL	-2,200,000.000	0.00	-619.79
LCH_IRS MSNYUS33 15/07/2025 CNY P 7DCNRR0 / R 2.645% SWU013M55 SEDOL: 9K5B88L	-8,400,000.000	0.00	-1,218.29
LCH_IRS MSNYUS33 15/07/2025 CNY P 7DCNRR0 / R 2.645% SWU013M55 SEDOL: 9K5B88U	8,400,000.000	0.00	0.00
LCH_IRS MSNYUS33 16/07/2025 CNY P 7DCNRR0 / R 2.62% SWU013NC9 SEDOL: 9K5DHBL	-6,300,000.000	0.00	-2,190.91

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
China - CNY			
LCH_IRS MSNYUS33 16/07/2025 CNY P 7DCNRR0 / R 2.62% SWJ013NC9 SEDOL: 9K5DHBU	6,300,000.000	0.00	0.00
LCH_IRS MSNYUS33 21/08/2025 CNY P 7DCNRR0 / R 2.65% SWJ014LS4 SEDOL: 9K63BNL	-2,000,000.000	0.00	-334.17
LCH_IRS MSNYUS33 21/08/2025 CNY P 7DCNRR0 / R 2.65% SWJ014LS4 SEDOL: 9K63BNU	2,000,000.000	0.00	0.00
Total China - CNY		0.00	-7,014.31
China - USD			
CDS BARCGB5G 12/20/2024 SELL TENCENT HOLDINGS LTD 3 SWPC0IL54 SEDOL: 9JYXKKU	300,000.000	2,939.51	7,914.78
CDS BARCGB5G 12/20/2024 SELL TENCENT HOLDINGS LTD 3 SWPC0IL54 SEDOL: 9JZLUEL	-300,000.000	0.00	0.00
CDS BARCGB5G 12/20/2024 SELL TENCENT HOLDINGS LTD 3 SWPC0IL54 SEDOL: 9JYXKKL	-300,000.000	0.00	0.00
CDS BARCGB5G 12/20/2024 SELL TENCENT HOLDINGS LTD 3 SWPC0IL54 SEDOL: 9JZLUEU	300,000.000	3,236.24	7,914.78
CDS GSILGB2X 12/20/2024 SELL SINOPEC GRP DEV 2018 3 SWPC0IPZ4 SEDOL: 9JZNYCU	400,000.000	7,308.16	10,727.04
CDS GSILGB2X 12/20/2024 SELL SINOPEC GRP DEV 2018 3 SWPC0IPZ4 SEDOL: 9JZNYCL	-400,000.000	0.00	0.00
CDS NGFPUS33 12/20/2024 SELL BAIDU INC 4.125% 2025- SWPC0IR33 SEDOL: 9JZTY1L	-1,200,000.000	0.00	0.00
CDS NGFPUS33 12/20/2024 SELL BAIDU INC 4.125% 2025- SWPC0IR33 SEDOL: 9JZTY1U	1,200,000.000	1,548.67	23,018.28
Total China - USD		15,032.58	49,574.88
Colombia - USD			
COLOMBIA REP 5% DUE 06-15-2045 REG CUSIP: 195325CU7	1,325,000.000	1,368,684.56	1,616,500.00
COLOMBIA(REP OF) GLOBAL BD 6.125% DUE 01-18-2041/10-20-2009 REG CUSIP: 195325BM6	370,000.000	441,766.04	495,800.00
REP OF COLOMBIA FIXED 4.125% 15/05/2051 CUSIP: 195325DT9	872,000.000	874,271.90	967,920.00
REPUBLIC OF COLOMBIA 5.625 02-26-2044 REG CUSIP: 195325BR5	894,000.000	942,774.64	1,157,730.00

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
Colombia - USD			
Total Colombia - USD		3,627,497.14	4,237,950.00
European Union - EUR			
CALL_SWO_CD_X BARCGB33 17/02/2021 ITRAXX EUROPE SERIES 3 3175659H4 SEDOL: 9K8GMUU	-1,300,000.000	-1,695.10	-1,022.45
CALL_SWO_CD_X BARCGB33 17/03/2021 ITRAXX EUROPE SERIES 3 3175329G6 SEDOL: 9K8DCBU	-1,200,000.000	-1,674.42	-1,594.68
CALL_SWO_CD_X BARCGB33 21/04/2021 ITRAXX EUROPE SERIES 3 3175459D5 SEDOL: 9K8HMRU	-600,000.000	-1,140.53	-1,020.59
CALL_SWO_CD_X BARCGB33 21/04/2021 ITRAXX EUROPE SERIES 3 3175459D5 SEDOL: 9K8JGVU	-700,000.000	-1,285.86	-1,190.69
CALL_SWO_CD_X BARCGB33 21/04/2021 ITRAXX EUROPE SERIES 3 3175459D5 SEDOL: 9K8LVDU	-1,300,000.000	-2,138.73	-2,211.27
CALL_SWO_CD_X BARCGB33 21/04/2021 ITRAXX EUROPE SERIES 3 3175459E3 SEDOL: 9K8MT3U	-700,000.000	-1,135.72	-1,040.03
CALL_SWO_CD_X BNPAFRPP 17/02/2021 ITRAXX EUROPE SERIES 3 317545GR6 SEDOL: 9K8FQFU	-1,200,000.000	-1,449.78	-943.80
CALL_SWO_CD_X BNPAFRPP 17/03/2021 ITRAXX EUROPE SERIES 3 31755DE17 SEDOL: 9K87Q9U	-1,200,000.000	-1,191.42	-1,345.51
CALL_SWO_CD_X BNPAFRPP 17/03/2021 ITRAXX EUROPE SERIES 3 31755DE17 SEDOL: 9K89S5U	-1,100,000.000	-1,062.86	-1,233.39
CALL_SWO_CD_X BNPAFRPP 17/03/2021 ITRAXX EUROPE SERIES 3 31755DE17 SEDOL: 9K8AH2U	-1,200,000.000	-1,152.77	-1,345.51
CALL_SWO_CD_X BNPAFRPP 17/03/2021 ITRAXX EUROPE SERIES 3 317561GG7 SEDOL: 9K87AMU	-1,200,000.000	-1,433.82	-1,154.20
CALL_SWO_CD_X BNPAFRPP 17/03/2021 ITRAXX EUROPE SERIES 3 3175819A6 SEDOL: 9K8EPFU	-1,900,000.000	-2,531.72	-2,524.91
CALL_SWO_CD_X BNPAFRPP 20/01/2021 ITRAXX EUROPE SERIES 3 3175329R2 SEDOL: 9K7FY7U	-1,000,000.000	-1,856.92	-172.52
CALL_SWO_CD_X BNPAFRPP 20/01/2021 ITRAXX EUROPE SERIES 3 3175409U8 SEDOL: 9K7KTSU	-700,000.000	-1,357.30	-53.44
CALL_SWO_CD_X BNPAFRPP 20/01/2021 ITRAXX EUROPE SERIES 3 3175409U8 SEDOL: 9K7LGZU	-700,000.000	-1,301.56	-53.44
CALL_SWO_CD_X BNPAFRPP 20/01/2021 ITRAXX EUROPE SERIES 3 3175468A0 SEDOL: 9K7FEPU	-1,300,000.000	-2,315.53	-207.10
CALL_SWO_CD_X BNPAFRPP 21/04/2021 ITRAXX EUROPE SERIES 3 317545VF5 SEDOL: 9K8CNEU	-1,200,000.000	-1,762.95	-2,041.18

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
European Union - EUR			
CALL SWO_CD_X BOFAUS6S 17/03/2021 ITRAXX EUROPE SERIES 3 3175539D9 SEDOL: 9K8KNMU	-600,000.000	-874.98	-797.34
CALL SWO_CD_X BOFAUS6S 20/01/2021 ITRAXX EUROPE SERIES 3 3175419G7 SEDOL: 9K7HAVU	-1,400,000.000	-2,576.77	-208.47
CALL SWO_CD_X BOFAUS6S 20/01/2021 ITRAXX EUROPE SERIES 3 3175419G7 SEDOL: 9K7DEMU	-1,200,000.000	-1,873.50	-178.69
CALL SWO_CD_X BOFAUS6S 20/01/2021 ITRAXX EUROPE SERIES 3 3175419G7 SEDOL: 9K7BFTU	-1,200,000.000	-1,670.10	-178.69
CALL SWO_CD_X CHASGB2L 20/01/2021 ITRAXX EUROPE SERIES 3 3175409F1 SEDOL: 9K7KTTU	-700,000.000	-1,357.30	-53.44
CALL SWO_CD_X CHASGB2L 20/01/2021 ITRAXX EUROPE SERIES 3 31758AFE1 SEDOL: 9K7HL0U	-1,300,000.000	-2,342.82	-174.49
CALL SWO_CD_X CHASGB2L 20/01/2021 ITRAXX EUROPE SERIES 3 31758A9E8 SEDOL: 9K7JG0U	-1,300,000.000	-2,653.55	-142.36
CALL SWO_CD_X DEUTGB2L 17/02/2021 ITRAXX EUROPE SERIES 3 3175KAFK3 SEDOL: 9K81J0U	-1,300,000.000	-1,543.88	-704.80
CALL SWO_CD_X DEUTGB2L 20/01/2021 ITRAXX EUROPE SERIES 3 31754R9H8 SEDOL: 9K7GWUJ	-1,300,000.000	-2,077.13	-174.49
CALL SWO_CD_X GSILGB2X 17/02/2021 ITRAXX EUROPE SERIES 3 3175339Y5 SEDOL: 9K7XSRU	-1,400,000.000	-1,496.31	-759.02
CALL SWO_CD_X GSILGB2X 17/03/2021 ITRAXX EUROPE SERIES 3 3175319G8 SEDOL: 9K8CNXU	-1,200,000.000	-1,333.14	-1,345.51
CALL SWO_CD_X GSILGB2X 17/03/2021 ITRAXX EUROPE SERIES 3 3175319G8 SEDOL: 9K88G8U	-1,100,000.000	-1,191.22	-1,233.39
CALL SWO_CD_X GSILGB2X 17/03/2021 ITRAXX EUROPE SERIES 3 3175445G5 SEDOL: 9K29UNU	-1,400,000.000	-1,078.20	-4.97
CALL SWO_CD_X GSILGB2X 17/03/2021 ITRAXX EUROPE SERIES 3 3175646G2 SEDOL: 9K83NZU	-1,300,000.000	-1,618.07	-1,087.34
CALL SWO_CD_X GSILGB2X 20/01/2021 ITRAXX EUROPE SERIES 3 31754D4F8 SEDOL: 9K1SHYU	-900,000.000	-701.44	0.00
PUT SWO_CD_X BARCGB33 21/04/2021 ITRAXX EUROPE SERIES 3 317567220 SEDOL: 9K8JFDU	-700,000.000	-297.06	-341.14
PUT SWO_CD_X BARCGB33 21/04/2021 ITRAXX EUROPE SERIES 3 317567220 SEDOL: 9K8HHFU	-600,000.000	-239.73	-292.40
PUT SWO_CD_X BARCGB33 21/04/2021 ITRAXX EUROPE SERIES 3 317567220 SEDOL: 9K8LTHU	-1,300,000.000	-712.91	-633.54

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
European Union - EUR			
PUT SWO_CDX BNPAFRPP 17/03/2021 ITRAXX EUROPE SERIES 3 3175PPGG3 SEDOL: 9K87ACU	-1,200,000.000	-1,003.67	-1,198.39
PUT SWO_CDX BNPAFRPP 17/03/2021 ITRAXX EUROPE SERIES 3 317566GG6 SEDOL: 9K87Q3U	-1,200,000.000	-933.04	-688.61
PUT SWO_CDX BNPAFRPP 17/03/2021 ITRAXX EUROPE SERIES 3 317566GG6 SEDOL: 9K8AJ2U	-1,200,000.000	-948.48	-688.61
PUT SWO_CDX BNPAFRPP 17/03/2021 ITRAXX EUROPE SERIES 3 317566GG6 SEDOL: 9K89U1U	-1,100,000.000	-863.58	-631.23
PUT SWO_CDX BNPAFRPP 20/01/2021 ITRAXX EUROPE SERIES 3 31754A5F3 SEDOL: 9K7FFDU	-1,300,000.000	-1,466.50	-1,787.37
PUT SWO_CDX BNPAFRPP 21/04/2021 ITRAXX EUROPE SERIES 3 317545TH4 SEDOL: 9K8CMTU	-1,200,000.000	-728.49	-584.81
PUT SWO_CDX BOFAUS6S 20/01/2021 ITRAXX EUROPE SERIES 3 3175219A2 SEDOL: 9K7BFHU	-1,200,000.000	-1,160.28	-820.61
PUT SWO_CDX BOFAUS6S 20/01/2021 ITRAXX EUROPE SERIES 3 3175219A2 SEDOL: 9K7DEUJ	-1,200,000.000	-972.10	-820.61
PUT SWO_CDX DEUTGB2L 17/02/2021 ITRAXX EUROPE SERIES 3 3175129F0 SEDOL: 9K81L3U	-1,300,000.000	-849.13	-894.40
PUT SWO_CDX GSILGB2X 17/02/2021 ITRAXX EUROPE SERIES 3 31754A9F9 SEDOL: 9K7XQQU	-1,400,000.000	-997.54	-963.20
PUT SWO_CDX GSILGB2X 17/03/2021 ITRAXX EUROPE SERIES 3 31755FA65 SEDOL: 9K83LBU	-1,300,000.000	-893.79	-1,298.26
PUT SWO_CDX GSILGB2X 17/03/2021 ITRAXX EUROPE SERIES 3 3175659G6 SEDOL: 9K8CNYU	-1,200,000.000	-750.34	-688.61
PUT SWO_CDX GSILGB2X 17/03/2021 ITRAXX EUROPE SERIES 3 3175659G6 SEDOL: 9K88K7U	-1,100,000.000	-761.06	-631.23
Total European Union - EUR		-64,453.10	-39,160.73
Germany - EUR			
FUT MAR 21 EURX EUR-BUND CUSIP: 999599GH0	78.000	16,453,157.55	16,953,411.74
FUT MAR 21 EURX EUR-BUND CUSIP: 999599GH0	-78.000	-16,453,157.55	-16,953,411.74
Total Germany - EUR		0.00	0.00

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
Ghana - USD			
GHANA REP NT 144A 8.627% DUE 06-16-2049 BEO SINKING FUND 06-16-2047 CUSIP: 374422AH6	260,000.000	260,000.00	266,203.60
Total Ghana - USD		260,000.00	266,203.60
Hungary - HUF			
CME IRS MSNYUS33 19/09/2023 HUF P 6MBUBOR / R 1.25% SWU00OT61 SEDOL: 9G9LQZL	-1,111,400,000.000	0.00	0.00
CME IRS MSNYUS33 19/09/2023 HUF P 6MBUBOR / R 1.25% SWU00OT61 SEDOL: 9G9LQZU	1,111,400,000.000	3,742.97	49,263.08
Total Hungary - HUF		3,742.97	49,263.08
Indonesia - USD			
INDONESIA REP T BD 3.7% 10-30-2049 CUSIP: 455780CN4	270,000.000	267,580.80	294,675.30
REPUBLIC OF INDONESIA 144A 6.75 01-15-2044 REG CUSIP: 455780BR6	835,000.000	996,550.11	1,282,175.90
REPUBLIC OF INDONESIA 4.35% 01-11-2048 CUSIP: 455780CE4	910,000.000	902,410.60	1,083,114.03
Total Indonesia - USD		2,166,541.51	2,659,965.23
Israel - USD			
BD 3.25% DUE 01-17-2028 REG SEDOL: BK94HY5	290,000.000	287,943.90	330,618.56
STATE OF ISRAEL BD 4.125% DUE 01-17-2048 REG SEDOL: BFWM6X3	510,000.000	505,399.80	657,075.84
STATE OF ISRAEL 3.875% DUE 07-03-2050 REG CUSIP: 46513JB42	360,000.000	360,000.00	432,070.56
STATE OF ISRAEL 4.5% DUE 04-03-2120 REG SEDOL: BM6R097	800,000.000	800,000.00	1,057,904.00
Total Israel - USD		1,953,343.70	2,477,668.96
Italy - USD			
CDS BARCGB33 06/20/2021 SELL REPUBLIC OF ITALY 6.87 SWPC0CR93 SEDOL: 9K17M3U	200,000.000	0.00	850.62

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
Italy - USD			
CDS BARCGB33 06/20/2021 SELL REPUBLIC OF ITALY 6.87 SWPC0CR93 SEDOL: 9K17M3L	-200,000.000	-1,857.44	0.00
CDS BOFAUS6S 06/20/2021 SELL REPUBLIC OF ITALY 6.87 SWPC0CRI3 SEDOL: 9K17M2U	200,000.000	0.00	850.62
CDS BOFAUS6S 06/20/2021 SELL REPUBLIC OF ITALY 6.87 SWPC0CRI3 SEDOL: 9K17M2L	-200,000.000	-2,057.92	0.00
CDS GSILGB2X 06/20/2021 SELL REPUBLIC OF ITALY 6.87 SWPC0CJV3 SEDOL: 9J9XZSL	-900,000.000	-11,950.60	0.00
CDS GSILGB2X 06/20/2021 SELL REPUBLIC OF ITALY 6.87 SWPC0CJV3 SEDOL: 9J9XZSU	900,000.000	0.00	3,827.79
CDS MRMDUS33 06/20/2021 SELL REPUBLIC OF ITALY 6.87 SWPC0CJU5 SEDOL: 9J9WYMU	1,500,000.000	0.00	6,379.65
CDS MRMDUS33 06/20/2021 SELL REPUBLIC OF ITALY 6.87 SWPC0CJU5 SEDOL: 9J9WYJU	100,000.000	0.00	425.31
CDS MRMDUS33 06/20/2021 SELL REPUBLIC OF ITALY 6.87 SWPC0CJU5 SEDOL: 9J9WYML	-1,500,000.000	-19,571.04	0.00
CDS MRMDUS33 06/20/2021 SELL REPUBLIC OF ITALY 6.87 SWPC0CJU5 SEDOL: 9J9WYJL	-100,000.000	-1,304.73	0.00
Total Italy - USD		-36,741.73	12,333.99
Japan - JPY			
CME_IRS MSNYUS33 18/09/2023 JPY P 1% / R 6MLIBOR SWU003AQ3 SEDOL: 9J9WNJL	-4,000,000.000	-1,097.05	-1,220.97
CME_IRS MSNYUS33 18/09/2023 JPY P 1% / R 6MLIBOR SWU003AQ3 SEDOL: 9J9WNJU	4,000,000.000	0.00	0.00
CME_IRS MSNYUS33 20/09/2024 JPY P 1% / R 6MLIBOR SWU00AC77 SEDOL: 9J9WNNU	499,900,000.000	0.00	0.00
CME_IRS MSNYUS33 20/09/2024 JPY P 1% / R 6MLIBOR SWU00AC77 SEDOL: 9J9WNNL	-499,900,000.000	-81,637.60	-202,835.59
LCH_IRS MSNYUS33 20/03/2029 JPY P 0.45% / R 6MLIBOR SWU00KXL1 SEDOL: 9G4GUDU	62,600,000.000	0.00	0.00
LCH_IRS MSNYUS33 20/03/2029 JPY P 0.45% / R 6MLIBOR SWU00KXL1 SEDOL: 9G4GUDL	-62,600,000.000	-1,748.38	-22,901.80
Total Japan - JPY		-84,483.03	-226,958.36

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
Mexico - USD			
CDS BARCGB33 06/20/2022 SELL PEMEX PROJ FDG MASTER SWPC0G1O9 SEDOL: 9J9XJEL	-200,000.000	-8,344.80	-3,206.10
CDS BARCGB33 06/20/2022 SELL PEMEX PROJ FDG MASTER SWPC0G1O9 SEDOL: 9J9XJEU	200,000.000	0.00	0.00
CDS BARCGB33 06/20/2023 SELL PEMEX PROJ FDG MASTER SWPC0H5F2 SEDOL: 9J9WH6U	300,000.000	0.00	0.00
CDS BARCGB33 06/20/2023 SELL PEMEX PROJ FDG MASTER SWPC0H5F2 SEDOL: 9J9WH6L	-300,000.000	-15,237.21	-11,578.41
CDS CITIUS33 06/20/2022 SELL PEMEX PROJ FDG MASTER SWPC0FSN4 SEDOL: 9K17J5L	-100,000.000	-3,893.62	-1,603.05
CDS CITIUS33 06/20/2022 SELL PEMEX PROJ FDG MASTER SWPC0FSN4 SEDOL: 9K17J5U	100,000.000	0.00	0.00
CDS GSILGB2X 06/20/2022 SELL PEMEX PROJ FDG MASTER SWPC0FGB3 SEDOL: 9J9WG2L	-200,000.000	-7,787.24	-3,206.10
CDS GSILGB2X 06/20/2022 SELL PEMEX PROJ FDG MASTER SWPC0FGB3 SEDOL: 9J9WF8U	100,000.000	0.00	0.00
CDS GSILGB2X 06/20/2022 SELL PEMEX PROJ FDG MASTER SWPC0FGB3 SEDOL: 9J9WG2U	200,000.000	0.00	0.00
CDS GSILGB2X 06/20/2022 SELL PEMEX PROJ FDG MASTER SWPC0FGB3 SEDOL: 9J9WF8L	-100,000.000	-3,980.20	-1,603.05
CDS GSILGB2X 06/20/2022 SELL PEMEX PROJ FDG MASTER SWPC0H5H8 SEDOL: 9J9WG3U	100,000.000	0.00	0.00
CDS GSILGB2X 06/20/2023 SELL PEMEX PROJ FDG MASTER SWPC0H5H8 SEDOL: 9J9WG3L	-100,000.000	-5,589.74	-3,859.47
MEXICO(UTD MEX ST) 4.6% SNR 10/02/48 USD200000 SEDOL: BF03229	873,000.000	856,034.09	1,023,601.23
MEXICO(UTD MEX ST) 5% SNR 27/04/2051 USD1000 SEDOL: BMXPS67	200,000.000	188,900.00	249,000.00
PETROLEOS MEXICANOS GTD NT 6.95% DUE 01-28-2060 REG CUSIP: 71654QDF6	1,425,000.000	1,117,727.25	1,340,426.25
PETROLEOS MEXICANOS GTD NT 7.69% DUE 01-23-2050 REG CUSIP: 71654QDD1	1,550,000.000	1,239,561.50	1,562,787.50
PETROLEOS MEXICANOS PEMEX 6.84% 01-23-2030 CUSIP: 71654QDC3	1,200,000.000	1,199,268.00	1,256,136.00
PETROLEOS MEXICANOS 6.375% 01-23-2045 CUSIP: 71654QBR2	1,500,000.000	1,588,046.83	1,374,750.00

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
Mexico - USD			
PETROLEOS MEXICANOS 6.5% 03-13-2027 CUSIP: 71654QCG5	400,000.000	396,376.00	421,276.00
PETROLEOS MEXICANOS 6.75% DUE 09-21-2047 SEDOL: BD3NBC5	2,477,000.000	2,409,624.82	2,322,187.50
PVTPL PETROLEOS MEXICANOS 6.875% DUE 10-16-2025 CUSIP: 71654QDG4	310,000.000	309,032.80	339,419.00
UNITED MEXICAN STAT MEX NEW ISS USD 31YRINSEDOL = A038P73 5% DUE 04-27-2051 REG CUSIP: 91087BAL4	220,000.000	203,720.00	273,900.00
UNITED MEXICAN STS 4.6% 23/01/2046 SEDOL: BVCXLS8	680,000.000	602,616.00	793,900.00
UTD MEXICAN STS TRANCHE # TR 00026 4.75 DUE 03-08-2044 CUSIP: 91086QBB3	3,034,000.000	2,981,955.07	3,602,905.34
Total Mexico - USD		13,048,029.55	14,535,232.64
Panama - USD			
PANAMA REP GLOBAL BD 2.252% 09-29-2032 CUSIP: 698299BN3	810,000.000	810,000.00	834,300.00
PANAMA(REP OF) 4.3% SNR 29/04/53 USD200000 SEDOL: B96SR76	597,000.000	675,684.60	756,703.47
REPUBLIC OF PANAMA 3.87% 07-23-2060 CUSIP: 698299BL7	480,000.000	541,992.00	565,204.80
Total Panama - USD		2,027,676.60	2,156,208.27
Peru - PEN			
PERU REP 144A FIXED 6.15% 08-12-2032 REG CUSIP: 715638BY7	1,600.000	549,508.75	537,703.72
PERU(REP OF) 5.4% SNR 12/08/2034 PEN1000 SEDOL: BK5SMP7	1,100.000	332,611.29	335,287.22
PVTPL REP OF PERU 8.2 DUE 08-12-2026 REG SEDOL: B66GQ83	393.000	150,494.39	147,479.22
PVTPL REPUBLIC OF PERU 6.35% 08-12-2028 SEDOL: BDGL933	301.000	105,755.56	105,727.65
REPUBLIC OF PERU 5.35% 08-12-2040 CUSIP: 715638DB5	200.000	59,007.44	57,359.10
Total Peru - PEN		1,197,377.43	1,183,556.91

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
Peru - USD			
PERU REP GDR REPSTG GDN NUEVO SOLES 144A6.15% DUE 08-12-2032 REG CUSIP: 715638BY7	500.000	168,840.91	168.03
PERU REP 2.78% 12-01-2060 CUSIP: 715638DQ2	567,000.000	560,406.25	572,103.00
REPUBLIC OF PERU 2.783% DUE 01-23-2031 REG CUSIP: 715638DF6	380,000.000	380,007.60	416,673.80
Total Peru - USD		1,109,254.76	988,944.83
Qatar - USD			
QATAR ST 4.4% 144A 04-16-2050 REG CUSIP: 74727PBE0	580,000.000	580,000.00	755,595.00
QATAR(STATE OF) 4.817% SNR 14/03/2049 USD SEDOL: BH3JG26	1,100,000.000	1,100,000.00	1,503,909.00
QATAR(STATE OF) 5.103% SNR 23/04/2048 USD SEDOL: BFYY518	500,000.000	500,000.00	704,405.00
STATE OF QATAR 144A 4.817% 03-14-2049 CUSIP: 74727PBB6	680,000.000	680,000.00	927,778.40
Total Qatar - USD		2,860,000.00	3,891,687.40
Saudi Arabia - USD			
CDS CITIUS33 06/20/2022 SELL SAUDI INTERNATIONAL BO SWPC0FJN4 SEDOL: 9K17M0U	400,000.000	2,290.65	4,762.08
CDS CITIUS33 06/20/2022 SELL SAUDI INTERNATIONAL BO SWPC0FJN4 SEDOL: 9K17M0L	-400,000.000	0.00	0.00
PVTPL SAUDI ARABIAN OIL CO 3.25% DUE 11-24-2050/05-24-2050 BEO CUSIP: 80414L2L8	900,000.000	891,468.00	912,660.79
SAUDI ARABIA 4.5% SNR MTN 26/10/2046 USD SEDOL: BDFT8M0	200,000.000	227,500.00	243,244.40
SAUDI ARABIA 5% SNR MTN 17/04/49 USD1000 SEDOL: BFNFI14	500,000.000	489,130.00	656,887.50
Total Saudi Arabia - USD		1,610,388.65	1,817,554.77
South Africa - USD			
CDS CHASUS33 12/20/2023 SELL REPUBLIC OF SOUTH AFRI SWPC0HDI7 SEDOL: 9K17H7U	100,000.000	0.00	0.00

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
South Africa - USD			
CDS CHASUS33 12/20/2023 SELL REPUBLIC OF SOUTH AFRI SWPC0HDI7 SEDOL: 9K17H7L	-100,000.000	-5,079.91	-938.83
Total South Africa - USD		-5,079.91	-938.83
South Africa - ZAR			
CME_IRS MSNYUS33 04/12/2025 ZAR P 3MJIBAR / R 5.025% SWU016XD9 SEDOL: 9K8AA7L	-24,600,000.000	0.00	0.00
CME_IRS MSNYUS33 04/12/2025 ZAR P 3MJIBAR / R 5.025% SWU016XD9 SEDOL: 9K8AA7U	24,600,000.000	1,447.17	26,148.73
Total South Africa - ZAR		1,447.17	26,148.73
United Arab Emirates - USD			
EMIRATE ABU DHABI GLOBAL MEDIUM TRANCHE # TR 00011 .75% 09-02-2023 CUSIP: 29135LAL4	220,000.000	219,478.60	220,550.00
EMIRATE ABU DHABI GLOBAL MEDIUM TRANCHE # TR 00012 1.7% 03-02-2031 CUSIP: 29135LAM2	1,210,000.000	1,206,297.40	1,209,249.80
EMIRATE OF ABU DHABI 3.125% DUE 04-16-2030 CUSIP: 29135LAH3	300,000.000	338,250.00	338,760.00
EMIRATE OF ABU DHABI 3.875% DUE 04-16-2050 CUSIP: 29135LAJ9	1,140,000.000	1,206,228.40	1,389,660.00
MDC GMTN B V GLOBAL GTD MEDIUM TERM NTS TRANCHE # TR 00010 3.7 11-07-2049 CUSIP: 55276VAK8	580,000.000	580,000.00	663,520.00
PVPTL ABU DHABI GOVT INT'L 4.125% 10-11-2047 CUSIP: 29135LAB6	970,000.000	961,415.50	1,218,562.50
PVTPL EMIRATE ABU DHABI 3.125% 09-30-2049 CUSIP: 29135LAF7	660,000.000	644,820.00	706,200.00
Total United Arab Emirates - USD		5,156,489.90	5,746,502.30
United Kingdom - EUR			
ICE_CDS MSNYUS33 20/06/2025 SELL ROLLS-ROYCE PLC 2.125% SWPC0JC45 SEDOL: 9K4FWSL	-850,000.000	-148,594.66	-82,913.53
ICE_CDS MSNYUS33 20/06/2025 SELL ROLLS-ROYCE PLC 2.125% SWPC0JC45 SEDOL: 9K4FWSU	850,000.000	0.00	0.00
Total United Kingdom - EUR		-148,594.66	-82,913.53

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United Kingdom - GBP			
FUT MAR 21 LIF LONG GILT CUSIP: 999599GH0	-5.000	-889,910.16	-926,382.08
FUT MAR 21 LIF LONG GILT CUSIP: 999599GH0	5.000	889,910.16	926,382.08
LCH_OIS MSNYUS33 16/06/2031 GBP P 0.25% / R 1DSO SWU016SZ6 SEDOL: 9K8ELZU	2,600,000.000	0.00	0.00
LCH_OIS MSNYUS33 16/06/2031 GBP P 0.25% / R 1DSO SWU016SZ6 SEDOL: 9K8ELZL	-2,600,000.000	-2,526.63	-26,845.31
LCH_OIS MSNYUS33 16/06/2051 GBP P 0.5% / R 1DSO SWU016T10 SEDOL: 9K8C15L	-1,600,000.000	-82,866.00	-122,304.63
LCH_OIS MSNYUS33 16/06/2051 GBP P 0.5% / R 1DSO SWU016T10 SEDOL: 9K8C15U	1,600,000.000	0.00	0.00
LCH_RPI MSNYUS33 15/10/2046 GBP P RPI / R 3.585% SWU09GJ52 SEDOL: 9G4FMTU	100,000.000	0.00	46,481.40
LCH_RPI MSNYUS33 15/10/2046 GBP P RPI / R 3.585% SWU09GJ52 SEDOL: 9G4FMTL	-100,000.000	0.00	0.00
Total United Kingdom - GBP		-85,392.63	-102,668.54
United States - USD			
AL ECON SETTLEMENT AUTH BP SETT TAXABLE-SER B 4.263 DUE 09-15-2032 REG SEDOL: BYQM9J9	350,000.000	350,000.00	416,486.00
AMERICAN MUN PWR OHIO INC REV 7.834% 02-15-2041 BEO TAXABLE SEDOL: B51JWV5	100,000.000	140,323.00	162,514.00
AMERICAN MUN PWR OHIO INC REV 8.084% 02-15-2050 BEO TAXABLE SEDOL: B52FJL1	380,000.000	484,424.00	713,389.20
AMERN MUN PWR OH INC REV 6.27 DUE 02-15-2050 SEDOL: BZ1JY97	175,000.000	194,107.50	248,480.75
BERMUDA GOVT 3.375% 08-20-2050 CUSIP: 085209AH7	320,000.000	319,100.80	344,800.00
CALIFORNIA ST 7.3% 10-01-2039 BEO TAXABLE SEDOL: B54BZ20	3,750,000.000	5,549,290.43	6,189,862.50
CALIFORNIA ST 7.6% 11-01-2040 BEO TAXABLE SEDOL: B3Y5CW7	400,000.000	521,160.00	723,512.00
CALIFORNIA ST 7.625% 03-01-2040 BEO TAXABLE SEDOL: B52J623	920,000.000	1,356,059.60	1,596,687.60
CALIFORNIA STATE 7.55 MUN BDS DUE 04-01-2039 USD5000 SEDOL: B41WHL2	1,440,000.000	1,988,658.68	2,528,352.00

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
CALL SWO USD CHASUS33 P 3MLIBOR / R 1.1% European 317U048X4 01/19/2021 SEDOL: 9K81L4U	-1,000,000.000	-11,500.00	-481.20
CALL SWO USD CITIUS33 P 3MLIBOR / R 1.224% 317U196X4 01/14/2021 SEDOL: 9K8HBDU	-800,000.000	-6,360.00	-1,275.12
CALL SWO USD DEUTGB2L P 3MLIBOR / R 1.298% 317U144X7 01/11/2021 SEDOL: 9K8EJAU	-1,000,000.000	-8,500.00	-3,325.40
CALL SWO USD GSCMUS33 P 3MLIBOR / R 0.83% 317U124X1 01/22/2021 SEDOL: 9K89J3U	-1,500,000.000	-6,078.75	-2,813.40
CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.11% 317U097X4 01/15/2021 SEDOL: 9K86V4U	-900,000.000	-8,370.00	-249.48
CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.131% European 317U033X1 01/19/2021 SEDOL: 9K7XH2U	-900,000.000	-10,125.00	-696.42
CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.165% 317U184X8 01/11/2021 SEDOL: 9K8GEVU	-1,300,000.000	-9,685.00	-409.63
CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.21% 317U108X1 01/04/2021 SEDOL: 9K87A1U	-900,000.000	-5,568.75	-25.74
CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.28% 317U215X1 01/11/2021 SEDOL: 9K8MQHU	-500,000.000	-2,500.00	-1,270.90
CALL SWO USD NGFPUS33 P 3MLIBOR / R 1.27% 317U129X6 01/07/2021 SEDOL: 9K8CLDU	-1,000,000.000	-8,300.00	-992.10
CALL SWO_CD BARCGB33 01/20/2021 CDX.NA.IG.35 3175DA290 SEDOL: 9K6W66U	-1,400,000.000	-2,660.00	-135.52
CALL SWO_CD BARCGB33 01/20/2021 CDX.NA.IG.35 3175DA290 SEDOL: 9K6SY8U	-1,300,000.000	-2,990.00	-125.84
CALL SWO_CD BNPAFRPP 01/20/2021 CDX.NA.IG.34 3175GS876 SEDOL: 9K6MW6U	-1,400,000.000	-3,955.00	-246.40
CALL SWO_CD BNPAFRPP 01/20/2021 CDX.NA.IG.34 3175GS876 SEDOL: 9K6MJHU	-600,000.000	-1,650.00	-105.60
CALL SWO_CD BNPAFRPP 01/20/2021 CDX.NA.IG.35 3175EL733 SEDOL: 9K7EBFU	-700,000.000	-913.50	-77.84
CALL SWO_CD BNPAFRPP 03/17/2021 CDX.NA.IG.35 3175EM384 SEDOL: 9K8CNWU	-1,300,000.000	-1,332.50	-1,033.63
CALL SWO_CD BNPAFRPP 03/17/2021 CDX.NA.IG.35 3175EM624 SEDOL: 9K8KRQU	-600,000.000	-780.00	-512.76
CALL SWO_CD BNPAFRPP 04/21/2021 CDX.NA.IG.35 3175EM640 SEDOL: 9K8KPKU	-300,000.000	-345.00	-253.56

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<i>Other</i>			
United States - USD			
CALL SWO_CDX BOFAUS6S 01/20/2021 CDX.NA.IG.35 3175DA415 SEDOL: 9K79D7U	-1,500,000.000	-2,550.00	-194.40
CALL SWO_CDX BOFAUS6S 01/20/2021 CDX.NA.IG.35 3175EL527 SEDOL: 9K73LLU	-700,000.000	-1,274.00	-77.84
CALL SWO_CDX BOFAUS6S 01/20/2021 CDX.NA.IG.35 3175EL857 SEDOL: 9K7JH0U	-700,000.000	-1,071.00	-67.76
CALL SWO_CDX CSFPGB2L 02/17/2021 CDX.NA.IG.35 3175EL881 SEDOL: 9K7KVBV	-600,000.000	-1,458.00	-147.90
CALL SWO_CDX CSFPGB2L 02/17/2021 CDX.NA.IG.35 3175EL964 SEDOL: 9K7VZAU	-700,000.000	-924.00	-240.17
CALL SWO_CDX CSFPGB2L 03/17/2021 CDX.NA.IG.35 3175EM517 SEDOL: 9K8GPTU	-1,300,000.000	-2,002.00	-1,033.63
CALL SWO_CDX DEUTGB2L 01/20/2021 CDX.NA.IG.35 3175JJ055 SEDOL: 9K7BFMU	-700,000.000	-1,067.50	-83.86
CALL SWO_CDX DEUTGB2L 02/17/2021 CDX.NA.IG.35 3175EL998 SEDOL: 9K7VMMU	-600,000.000	-732.00	-205.86
CALL SWO_CDX DEUTGB2L 04/21/2021 CDX.NA.IG.35 3175EM632 SEDOL: 9K8KMHU	-300,000.000	-348.00	-253.56
CALL SWO_CDX GSILGB2X 01/20/2021 CDX.NA.IG.33 3175JF418 SEDOL: 9K1RVSU	-600,000.000	-420.00	-5.94
CALL SWO_CDX GSILGB2X 01/20/2021 CDX.NA.IG.35 3175DA613 SEDOL: 9K7PM9U	-700,000.000	-805.00	-108.15
CALL SWO_CDX GSILGB2X 03/17/2021 CDX.NA.IG.33 3175JF970 SEDOL: 9K29NHU	-1,500,000.000	-1,050.00	-172.05
CALL SWO_CDX GSILGB2X 03/17/2021 CDX.NA.IG.35 3175JL100 SEDOL: 9K8KVGU	-300,000.000	-382.50	-238.53
CALL SWO_CDX MSCSUS33 02/17/2021 CDX.NA.IG.35 3175EM459 SEDOL: 9K8CPAU	-1,200,000.000	-1,200.00	-605.88
CALL SWO_CDX MSCSUS33 03/17/2021 CDX.NA.IG.35 3175EM491 SEDOL: 9K8FSAU	-1,300,000.000	-1,755.00	-1,033.63
CALL SWO_CDX MSCSUS33 03/17/2021 CDX.NA.IG.35 3175EM566 SEDOL: 9K8HHU	-1,200,000.000	-1,500.00	-836.76
CCP DUE TO/FROM MORGAN STANLEY SEDOL: 9AYQMLU	294,000.000	294,000.00	294,000.00
CCP RECEIVABLE FROM MORGAN STANLEY & CO INC. NEW YORK SEDOL: 9D6JACU	448,000.000	448,000.00	448,000.00

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<i>Other</i>			
United States - USD			
CDS BARCGB33 06/20/2022 SELL SPRINGLEAF FINANCE COR SWPC0FVW0 SEDOL: 9J9WJ3U	100,000.000	9,446.72	6,003.53
CDS BARCGB33 06/20/2022 SELL SPRINGLEAF FINANCE COR SWPC0FVW0 SEDOL: 9J9WJ3L	-100,000.000	0.00	0.00
CDS BARCGB5G 12/20/2024 SELL ALIBABA GROUP HOLDING SWPC0IL21 SEDOL: 9K1A98U	100,000.000	1,748.35	2,673.09
CDS BARCGB5G 12/20/2024 SELL ALIBABA GROUP HOLDING SWPC0IL21 SEDOL: 9K1A98L	-100,000.000	0.00	0.00
CDS BNPAFRPP 12/20/2024 SELL ALIBABA GROUP HOLDING SWPC0IJN8 SEDOL: 9JZNZBU	200,000.000	2,966.33	5,346.18
CDS BNPAFRPP 12/20/2024 SELL ALIBABA GROUP HOLDING SWPC0IJN8 SEDOL: 9JZNZBL	-200,000.000	0.00	0.00
CDX BNPAFRPP 12/20/2023 SELL CDX.NA.HY.31 SWPCNC790 SEDOL: 9J9WG0U	200,000.000	24,855.56	20,873.82
CDX BNPAFRPP 12/20/2023 SELL CDX.NA.HY.31 SWPCNC790 SEDOL: 9J9WG0L	-200,000.000	0.00	0.00
CDX BOFAUS3N 12/20/2021 SELL CDX.NA.HY.27 SWPCDX019 SEDOL: 9J9XLJU	400,000.000	47,898.78	19,097.12
CDX BOFAUS3N 12/20/2021 SELL CDX.NA.HY.27 SWPCDX019 SEDOL: 9J9XLJL	-400,000.000	0.00	0.00
CDX CHASUS33 12/20/2021 SELL CDX.NA.HY.27 SWPCDX75 SEDOL: 9J9XJTL	-400,000.000	0.00	0.00
CDX CHASUS33 12/20/2021 SELL CDX.NA.HY.27 SWPCDX75 SEDOL: 9J9XJTU	400,000.000	38,438.88	19,097.12
CDX CHASUS33 12/20/2022 SELL CDX.NA.HY.29 SWPCDX027 SEDOL: 9J9XJUL	-500,000.000	0.00	0.00
CDX CHASUS33 12/20/2022 SELL CDX.NA.HY.29 SWPCDX027 SEDOL: 9J9XJUJ	500,000.000	80,347.16	42,587.05
CDX CHASUS33 12/20/2023 SELL CDX.NA.HY.31 SWPC1HH01 SEDOL: 9J9WXWL	-200,000.000	0.00	0.00
CDX CHASUS33 12/20/2023 SELL CDX.NA.HY.31 SWPC1HH01 SEDOL: 9J9WH7U	200,000.000	24,507.78	20,873.82
CDX CHASUS33 12/20/2023 SELL CDX.NA.HY.31 SWPC1HH01 SEDOL: 9J9WZZU	500,000.000	63,061.11	52,184.55
CDX CHASUS33 12/20/2023 SELL CDX.NA.HY.31 SWPC1HH01 SEDOL: 9J9XWUJ	200,000.000	20,677.78	20,873.82

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<i>Other</i>			
United States - USD			
CDX CHASUS33 12/20/2023 SELL CDX.NA.HY.31 SWPC1HH01 SEDOL: 9J9WZZL	-500,000.000	0.00	0.00
CDX CHASUS33 12/20/2023 SELL CDX.NA.HY.31 SWPC1HH01 SEDOL: 9J9WH7L	-200,000.000	0.00	0.00
CDX CITIUS33 12/20/2021 SELL CDX.NA.HY.27 SWPCCDX67 SEDOL: 9J9XJGU	800,000.000	72,922.22	38,194.24
CDX CITIUS33 12/20/2021 SELL CDX.NA.HY.27 SWPCCDX67 SEDOL: 9J9XJGL	-800,000.000	0.00	0.00
CDX CITIUS33 12/20/2023 SELL CDX.NA.HY.31 SWPCNC808 SEDOL: 9J9XJBU	200,000.000	23,088.89	20,873.82
CDX CITIUS33 12/20/2023 SELL CDX.NA.HY.31 SWPCNC808 SEDOL: 9J9XJBL	-200,000.000	0.00	0.00
CDX GSILGB2X 12/20/2022 SELL CDX.NA.HY.29 SWPCDX050 SEDOL: 9J9WF9U	200,000.000	29,361.11	17,034.82
CDX GSILGB2X 12/20/2022 SELL CDX.NA.HY.29 SWPCDX050 SEDOL: 9J9WF9L	-200,000.000	0.00	0.00
CDX GSILGB2X 12/20/2023 SELL CDX.NA.HY.31 SWPCNC782 SEDOL: 9J9XJCL	-100,000.000	0.00	0.00
CDX GSILGB2X 12/20/2023 SELL CDX.NA.HY.31 SWPCNC782 SEDOL: 9J9WZWL	-200,000.000	0.00	0.00
CDX GSILGB2X 12/20/2023 SELL CDX.NA.HY.31 SWPCNC782 SEDOL: 9J9WG1U	200,000.000	24,578.89	20,873.82
CDX GSILGB2X 12/20/2023 SELL CDX.NA.HY.31 SWPCNC782 SEDOL: 9J9WZVU	200,000.000	25,656.67	20,873.82
CDX GSILGB2X 12/20/2023 SELL CDX.NA.HY.31 SWPCNC782 SEDOL: 9J9XJCU	100,000.000	12,833.89	10,436.91
CDX GSILGB2X 12/20/2023 SELL CDX.NA.HY.31 SWPCNC782 SEDOL: 9J9WZWU	200,000.000	24,438.89	20,873.82
CDX GSILGB2X 12/20/2023 SELL CDX.NA.HY.31 SWPCNC782 SEDOL: 9J9WG1L	-200,000.000	0.00	0.00
CDX GSILGB2X 12/20/2023 SELL CDX.NA.HY.31 SWPCNC782 SEDOL: 9J9WZVL	-200,000.000	0.00	0.00
CDX MSCSUS33 12/20/2023 SELL CDX.NA.HY.31 SWPCDX043 SEDOL: 9J9WZUL	-100,000.000	0.00	0.00
CDX MSCSUS33 12/20/2023 SELL CDX.NA.HY.31 SWPCDX043 SEDOL: 9J9WZUU	100,000.000	12,435.56	10,436.91

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
CHGO ILL TRAN AUTH SALES & TRANSFER T 6.899 DUE 12-01-2040 REG SEDOL: B3CDB04	650,000.000	804,452.99	939,874.00
CHICAGO ILL TRAN AUTH SALES & TRANSFER T 6.899% 12-01-2022 SEDOL: B3CFDN7	1,375,000.000	1,757,286.67	1,988,195.00
CHICAGO ILL TRAN AUTH SALES TAX RCPTS REV 6.2% 12-01-2040 BEO TAXABLE SEDOL: B58NYY7	1,375,000.000	1,539,509.00	1,914,646.25
CME_IRS MSNYUS33 01/04/2051 USD P 3MLIBOR / R 1.4% SWU017FK1 SEDOL: 9K8QRDU	1,000,000.000	0.00	0.00
CME_IRS MSNYUS33 01/04/2051 USD P 3MLIBOR / R 1.4% SWU017FK1 SEDOL: 9K8QRDL	-1,000,000.000	0.00	-3,193.60
CME_IRS MSNYUS33 02/20/2022 USD P 3MLIBOR / R 2.94% SWU00ZPS2 SEDOL: 9K2F82L	-3,850,000.000	0.00	0.00
CME_IRS MSNYUS33 02/20/2022 USD P 3MLIBOR / R 2.94% SWU00ZPS2 SEDOL: 9K2F82U	3,850,000.000	0.00	161,054.36
CME_IRS MSNYUS33 04/23/2021 USD P 3MLIBOR / R 2.945% SWU00TNIO SEDOL: 9J9WMZU	13,340,000.000	0.00	181,956.27
CME_IRS MSNYUS33 04/23/2021 USD P 3MLIBOR / R 2.945% SWU00TNIO SEDOL: 9J9WMZL	-13,340,000.000	0.00	0.00
CME_IRS MSNYUS33 05/03/2021 USD P 3MLIBOR / R 2.95% SWU00TUL5 SEDOL: 9J9WMXL	-4,700,000.000	0.00	0.00
CME_IRS MSNYUS33 05/03/2021 USD P 3MLIBOR / R 2.95% SWU00TUL5 SEDOL: 9J9WMXU	4,700,000.000	0.00	64,620.77
CME_IRS MSNYUS33 10/13/2050 USD P 3MLIBOR / R 1.214% SWU015OK5 SEDOL: 9K75A5U	800,000.000	0.00	0.00
CME_IRS MSNYUS33 10/13/2050 USD P 3MLIBOR / R 1.214% SWU015OK5 SEDOL: 9K75A5L	-800,000.000	0.00	-38,815.84
CME_IRS MSNYUS33 10/23/2050 USD P 3MLIBOR / R 1.185% SWU015X41 SEDOL: 9K7EAHL	-400,000.000	0.00	-22,522.04
CME_IRS MSNYUS33 10/23/2050 USD P 3MLIBOR / R 1.185% SWU015X41 SEDOL: 9K7EAHU	400,000.000	0.00	0.00
CME_IRS MSNYUS33 10/27/2050 USD P 3MLIBOR / R 1.25% SWU015Z07 SEDOL: 9K7FR8L	-1,000,000.000	0.00	-39,637.30
CME_IRS MSNYUS33 10/27/2050 USD P 3MLIBOR / R 1.25% SWU015Z07 SEDOL: 9K7FR8U	1,000,000.000	0.00	0.00
CME_IRS MSNYUS33 11/04/2050 USD P 3MLIBOR / R 1.25% SWU016A36 SEDOL: 9K7MFAU	1,100,000.000	0.00	0.00

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
CME_IRS MSNYUS33 11/04/2050 USD P 3MLIBOR / R 1.25% SWU016A36 SEDOL: 9K7MFAL	-1,100,000.000	0.00	-43,901.00
FUT CALL FEB 21 U.S. T-BONDS 1770 CUSIP: 999999OA8	-2.000	-1,232.19	-593.76
FUT CALL FEB 21 U.S. T-BONDS 1780 CUSIP: 999999OA8	-10.000	-8,093.78	-1,875.00
FUT CALL FEB 21 U.S. T-BONDS 1790 CUSIP: 999999OA8	-9.000	-5,909.13	-1,125.00
FUT MAR 21 CBT UL T-BONDS CUSIP: 999599GH0	-91.000	-19,572,732.85	-19,434,187.50
FUT MAR 21 CBT UL T-BONDS CUSIP: 999599GH0	91.000	19,572,732.85	19,434,187.50
FUT MAR 21 CBT ULT TNOTE CUSIP: 999599GH0	-145.000	-22,720,505.41	-22,672,109.37
FUT MAR 21 CBT ULT TNOTE CUSIP: 999599GH0	145.000	22,720,505.41	22,672,109.37
FUT MAR 21 U.S. T-BONDS CUSIP: 999599GH0	845.000	147,490,037.41	146,343,437.50
FUT MAR 21 U.S. T-BONDS CUSIP: 999599GH0	-845.000	-147,490,037.41	-146,343,437.50
FUT MAR 21 US 2YR T-NOTE CUSIP: 999599GH0	-8.000	-1,765,906.24	-1,767,812.50
FUT MAR 21 US 2YR T-NOTE CUSIP: 999599GH0	8.000	1,765,906.24	1,767,812.50
FUT MAR 21 10 YR T-NOTES CUSIP: 999599GH0	-444.000	-61,237,730.70	-61,306,687.51
FUT MAR 21 10 YR T-NOTES CUSIP: 999599GH0	444.000	61,237,730.70	61,306,687.51
FUT MAR 21 5 YR T NOTE CUSIP: 999599GH0	290.000	36,502,710.95	36,587,578.12
FUT MAR 21 5 YR T NOTE CUSIP: 999599GH0	-290.000	-36,502,710.95	-36,587,578.12
FUT PUT FEB 21 U.S. T-BONDS 1690 CUSIP: 999999OA8	-10.000	-7,726.76	-3,125.00
FUT PUT FEB 21 U.S. T-BONDS 1700 CUSIP: 999999OA8	-2.000	-1,333.95	-968.76

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
FUT PUT FEB 21 U.S. T-BONDS 1710 CUSIP: 999999OA8	-9.000	-9,395.82	-6,468.75
GRAND PARKWAY TRANSN CORP TEX SYS TOLL REV 5.184% 10-01-2042 BEO TAXABLE SEDOL: BCFKLB6	90,000.000	88,992.80	124,478.10
ICE_CDS MSNYUS33 06/20/2021 SELL PRUDENTIAL FINANCIAL I SWPC0D3B2 SEDOL: 9J9WMMU	400,000.000	2,784.07	1,870.24
ICE_CDS MSNYUS33 06/20/2021 SELL PRUDENTIAL FINANCIAL I SWPC0D3B2 SEDOL: 9J9WMMU	-400,000.000	0.00	0.00
ICE_CDS MSNYUS33 06/20/2022 SELL ALLY FINANCIAL INC 7.5 SWPC0F2A0 SEDOL: 9G4GRLU	100,000.000	12,949.04	6,931.03
ICE_CDS MSNYUS33 06/20/2022 SELL ALLY FINANCIAL INC 7.5 SWPC0F2A0 SEDOL: 9G4GRLU	-100,000.000	0.00	0.00
ICE_CDS MSNYUS33 06/20/2022 SELL METLIFE INC 4.75% 2021 SWPC0FAP8 SEDOL: 9G4GTJU	800,000.000	7,828.00	10,017.20
ICE_CDS MSNYUS33 06/20/2022 SELL METLIFE INC 4.75% 2021 SWPC0FAP8 SEDOL: 9G4GTJL	-800,000.000	0.00	0.00
ICE_CDS MSNYUS33 06/20/2023 SELL F 4.346 12/08/26 SWPC0GXR7 SEDOL: 9H7KZSU	300,000.000	46,006.48	22,520.46
ICE_CDS MSNYUS33 06/20/2023 SELL F 4.346 12/08/26 SWPC0GXR7 SEDOL: 9H7KZSL	-300,000.000	0.00	0.00
ICE_CDS MSNYUS33 06/20/2023 SELL GENERAL ELECTRIC CO 2. SWPC0GQG9 SEDOL: 9GXLFUL	-100,000.000	0.00	0.00
ICE_CDS MSNYUS33 06/20/2023 SELL GENERAL ELECTRIC CO 2. SWPC0GQG9 SEDOL: 9GXLFUU	100,000.000	551.23	1,210.66
ICE_CDS MSNYUS33 12/20/2021 SELL GOLDMAN SACHS GROUP IN SWPC0FJ61 SEDOL: 9J9WF6L	-600,000.000	0.00	0.00
ICE_CDS MSNYUS33 12/20/2021 SELL GOLDMAN SACHS GROUP IN SWPC0FJ61 SEDOL: 9J9WF6U	600,000.000	8,700.52	4,128.36
ICE_CDS MSNYUS33 12/20/2022 BUY FORD MOTOR CREDIT CO L SWPC0G9P8 SEDOL: 9G6MV3U	300,000.000	0.00	0.00
ICE_CDS MSNYUS33 12/20/2022 BUY FORD MOTOR CREDIT CO L SWPC0G9P8 SEDOL: 9G6MV3L	-300,000.000	-35,441.46	-20,130.69
ICE_CDS MSNYUS33 12/20/2022 SELL BERKSHIRE HATHAWAY INC SWPC0GCR0 SEDOL: 9G4GRWL	-2,400,000.000	0.00	0.00
ICE_CDS MSNYUS33 12/20/2022 SELL BERKSHIRE HATHAWAY INC SWPC0GCR0 SEDOL: 9G4GRWU	2,400,000.000	51,082.67	41,269.92

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<i>Other</i>			
United States - USD			
ICE_CDS MSNYUS33 12/20/2022 SELL BRK 1.55 06/09/18 SWPC0GA50 SEDOL: 9H4CSHU	500,000.000	9,745.59	8,597.90
ICE_CDS MSNYUS33 12/20/2022 SELL BRK 1.55 06/09/18 SWPC0GA50 SEDOL: 9H4CSHL	-500,000.000	0.00	0.00
ICE_CDS MSNYUS33 12/20/2022 SELL DISH DBS CORP 6.75% 06 SWPC0GC09 SEDOL: 9G5XGUU	300,000.000	12,231.33	16,918.47
ICE_CDS MSNYUS33 12/20/2022 SELL DISH DBS CORP 6.75% 06 SWPC0GC09 SEDOL: 9G5XGUL	-300,000.000	0.00	0.00
ICE_CDS MSNYUS33 12/20/2022 SELL FORD MOTOR CREDIT CO L SWPC0G9P8 SEDOL: 9G6MV2U	500,000.000	88,831.25	33,551.15
ICE_CDS MSNYUS33 12/20/2022 SELL FORD MOTOR CREDIT CO L SWPC0G9P8 SEDOL: 9G6MV2L	-500,000.000	0.00	0.00
ICE_CDS MSNYUS33 12/20/2022 SELL METLIFE INC 4.75% 2021 SWPC0GA27 SEDOL: 9G4GPHU	2,000,000.000	39,811.42	32,445.40
ICE_CDS MSNYUS33 12/20/2022 SELL METLIFE INC 4.75% 2021 SWPC0GA27 SEDOL: 9G4GPHL	-2,000,000.000	0.00	0.00
ICE_CDS MSNYUS33 12/20/2022 SELL SHERWIN-WILLIAMS CO 7. SWPC0GBH3 SEDOL: 9G56B1L	-700,000.000	0.00	0.00
ICE_CDS MSNYUS33 12/20/2022 SELL SHERWIN-WILLIAMS CO 7. SWPC0GBH3 SEDOL: 9G56B1U	700,000.000	10,753.88	11,211.55
ICE_CDS MSNYUS33 12/20/2023 SELL FORD MOTOR COMPANY 6.5 SWPC0EOD3 SEDOL: 9J9WNBL	-100,000.000	0.00	0.00
ICE_CDS MSNYUS33 12/20/2023 SELL FORD MOTOR COMPANY 6.5 SWPC0EOD3 SEDOL: 9J9WNBU	100,000.000	18,215.02	8,534.89
ICE_CDS MSNYUS33 12/20/2024 SELL AT&T INC 2.45% 2020-06 SWPC0II09 SEDOL: 9K13HJU	1,500,000.000	21,150.79	24,979.05
ICE_CDS MSNYUS33 12/20/2024 SELL AT&T INC 2.45% 2020-06 SWPC0II09 SEDOL: 9K13HJL	-1,500,000.000	0.00	0.00
ICE_CDS MSNYUS33 12/20/2024 SELL GENERAL ELECTRIC CO 2. SWPC0IIT6 SEDOL: 9JYP64U	500,000.000	0.00	4,792.35
ICE_CDS MSNYUS33 12/20/2024 SELL GENERAL ELECTRIC CO 2. SWPC0IIT6 SEDOL: 9JYP64L	-500,000.000	-6,996.62	0.00
ICE_CD MSNYUS33 06/20/2024 SELL CDX.EM.31 SWPC0HY94 SEDOL: 9J6KHFU	1,504,000.000	0.00	9,714.94
ICE_CD MSNYUS33 06/20/2024 SELL CDX.EM.31 SWPC0HY94 SEDOL: 9J6KHFL	-1,504,000.000	-63,135.03	0.00

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<i>Other</i>			
United States - USD			
ICE_CD MSNYUS33 12/20/2024 SELL ITRAXX ASIA EX JAPAN I SWPC0ILF2 SEDOL: 9K19ZNU	2,100,000.000	41,490.40	54,386.64
ICE_CD MSNYUS33 12/20/2024 SELL ITRAXX ASIA EX JAPAN I SWPC0ILF2 SEDOL: 9K19ZNL	-2,100,000.000	0.00	0.00
IL ST TAXABLE-PENSION 5.1 DUE 06-01-2033BEO TAXABLE SINKING FD 06-01-2024 N/C CUSIP: 452151LF8	1,705,000.000	1,614,243.79	1,834,938.05
ILLINOIS ST TAXABLE-SER 1-BUILD AMER 6.63% DUE 02-01-2035 BEO TAXABLE SEDOL: B6257Y7	150,000.000	156,960.00	171,847.50
ISRAEL(STATE OF) GTD NT CL 1-A 5.5% DUE 09-18-2023 REG SEDOL: B4QZC00	70,000.000	79,707.60	79,697.02
JOBSONIO BEVERAGE SYS OHIO STATEWIDE LIQUOR PROFITS REV 4.532% 01-01-2035 BEO SEDOL: B9HL525	60,000.000	60,000.00	76,901.40
LOS ANGELES CALIF CMNTY COLLEGE DIST 6.6% 08-01-2042 BEO TAXABLE SEDOL: B4RDT46	750,000.000	891,907.50	1,239,600.00
LOS ANGELES CALIF DEPT WTR & PWR REV BUILD AMERICA BONDS 5.716 DUE 07-01-39 SEDOL: B5TJ1Y3	50,000.000	52,312.50	76,240.50
LOS ANGELES CALIF DEPT WTR & PWR REV 6.574% 07-01-2045 BEO TAXABLE SEDOL: B42HW33	40,000.000	52,527.20	70,046.80
LOS ANGELES CALIF UNI SCH DIST 5.75% 07-01-2034 BEO TAXABLE SEDOL: B513PH4	625,000.000	754,887.49	881,750.00
LOS ANGELES CALIF UNI SCH DIST 6.758% DUE 07-01-2034 BEO TAXABLE SEDOL: B63L7C2	2,430,000.000	3,346,329.50	3,655,157.40
NEW JERSEY ST TPK AUTH TPK REV 7.102% 01-01-2041 BEO TAXABLE SEDOL: B4WN3T4	2,200,000.000	3,196,539.31	3,592,380.00
NEW JERSEY ST TPK AUTH TPK REV 7.414% 01-01-2040 BEO TAXABLE SEDOL: B3YD6H4	675,000.000	967,639.50	1,131,975.00
NEW JERSEY ST TRANSN TR FD AUTH 4.081% DUE 06-15-2039 SEDOL: BMBVQ07	290,000.000	290,000.00	304,865.40
NEW YORK N Y CITY MUN WTR FIN AUTH WTR & SWR SYS REV 5.44% 06-15-2043 BEO TAXABLE SEDOL: B3L4RJ9	100,000.000	104,919.00	152,105.00
NEW YORK N Y CITY TRANSITIONAL FIN AUTH REV 5.508% 08-01-2037 BEO TAXABLE SEDOL: B4XCYP3	1,075,000.000	1,361,896.00	1,477,254.25
NEW YORK N Y CITY TRANSITIONAL FIN AUTH REV 5.572% 11-01-2038 BEO TAXABLE SEDOL: B56SPB8	600,000.000	731,004.00	816,306.00
NEW YORK ST DORM AUTH ST PERS INCOME TAXREV 5.051% 09-15-2027 BEO TAXABLE CUSIP: 649902T45	600,000.000	600,000.00	756,270.00

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
NY N Y CY MUN WTR FIN AUTH WTR 5.882 DUE06-15-2044 BEO TAXABLE MUNI SEDOL: B3TZ6C0	2,365,000.000	2,938,768.62	3,833,759.60
NY NY CTY MUN WTR FIN AUTH WTR & SWR REVBLD AMER BDS 5.724 6-15-2042 REG TXBLE SEDOL: B3NRLF0	200,000.000	222,373.00	307,322.00
OH ST UNIV GEN RCPTS TAXABLE-SER A 4.8 DUE 06-01-2111 SEDOL: B5VY9Z3	330,000.000	342,110.00	479,813.40
OTC DERIVATIVE CASH COLL RECEIVABLE FROM MORGAN STANLEY. SEDOL: 9E9XZ2U	10,000.000	10,000.00	10,000.00
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM MS COLMSUSDO SEDOL: 9A32HKU	30,000.000	30,000.00	30,000.00
PORT AUTH N Y & N J 4.458% 10-01-2062 BEO TAXABLE SEDOL: B8FPQ52	2,765,000.000	2,853,371.98	3,678,390.10
PORT AUTH N Y & N J 4.96% 08-01-2046 BEOTAXABLE SEDOL: BSS6JF3	560,000.000	560,000.00	765,301.60
PUT BONDOPT PNBUS33CHA 01/07/2021 FNCL 2% 01/14/2021 101.5625 317563QO5 SEDOL: 9K7NEGU	-250,000.000	-849.50	0.00
PUT BONDOPT PNBUS33CHA 01/07/2021 FNCL 2% 01/14/2021 101.671875 31750H968 SEDOL: 9K7NEAU	-500,000.000	-1,679.50	0.00
PUT SWO USD CHASUS33 P 1.46% / R 3MLIBOR European 317U047X5 01/19/2021 SEDOL: 9K81M0U	-1,000,000.000	-11,500.00	-10,196.80
PUT SWO USD CITIUS33 P 1.524% / R 3MLIBOR 317U195X5 01/14/2021 SEDOL: 9K8HBCU	-800,000.000	-6,360.00	-3,085.84
PUT SWO USD DEUTGB2L P 1.598% / R 3MLIBOR 317U143X8 01/11/2021 SEDOL: 9K8EHZU	-1,000,000.000	-8,500.00	-826.30
PUT SWO USD GSCMUS33 P 1.07% / R 3MLIBOR 317U123X2 01/22/2021 SEDOL: 9K89J2U	-1,500,000.000	-6,078.75	-2,199.60
PUT SWO USD MSCSUS33 P 1.45% / R 3MLIBOR 317U096X5 01/15/2021 SEDOL: 9K86V3U	-900,000.000	-8,370.00	-8,440.56
PUT SWO USD MSCSUS33 P 1.485% / R 3MLIBOR 317U183X9 01/11/2021 SEDOL: 9K8GEUU	-1,300,000.000	-9,685.00	-6,211.53
PUT SWO USD MSCSUS33 P 1.491% / R 3MLIBOR European 317U031X3 01/19/2021 SEDOL: 9K7XTBU	-900,000.000	-10,125.00	-6,902.19
PUT SWO USD MSCSUS33 P 1.51% / R 3MLIBOR 317U107X2 01/04/2021 SEDOL: 9K87A0U	-900,000.000	-5,568.75	-590.94
PUT SWO USD MSCSUS33 P 1.58% / R 3MLIBOR 317U214X2 01/11/2021 SEDOL: 9K8MQGU	-500,000.000	-2,500.00	-567.15

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<i>Other</i>			
United States - USD			
PUT SWO USD NGFPUS33 P 1.57% / R 3MLIBOR 317U128X7 01/07/2021 SEDOL: 9K8CLCU	-1,000,000.000	-8,300.00	-498.50
PUT SWO CDX BNPAFRPP 03/17/2021 CDX.NA.IG.35 3175EM376 SEDOL: 9K8CNRU	-1,300,000.000	-617.50	-489.58
PUT SWO CDX MSCSUS33 02/17/2021 CDX.NA.IG.35 3175EM442 SEDOL: 9K8CNZU	-1,200,000.000	-645.00	-575.40
PVTPL SAUDI ELECTRICITY GLOBAL SUKUK CO 2 BD 5.06 DUE 04-08-2043 SEDOL: B9MV4B2	300,000.000	280,350.00	381,024.91
SAN DIEGO CNTY CALIF WTR AUTH FING AGY WTR REV 6.138% 05-01-2049 BEO TAXABLE SEDOL: B4MFLC9	1,110,000.000	1,479,211.40	1,734,852.30
SAN FRAN CAL CY & CNTY PUB UTILS COMMN WTR REV 3.303 11-01-2039 BEO TAXABLE SEDOL: BK8VPL0	220,000.000	220,000.00	234,841.20
SUMTER LANDING CMNTY DEV DIST FLA RECREATIONAL REV 4.172% 10-01-2047 BEO SEDOL: BD0NJD5	140,000.000	140,000.00	156,991.80
TEXAS PRIVATE ACTIVITY BD SURFACE TRANSNCORP REV 3.922% 12-31-2049 BEO TAXABLE SEDOL: BK0ZJS5	170,000.000	170,000.00	193,828.90
UNIV CALIF REGTS MED CTR POOLED REV 3.006% 05-15-2050 BEO TAXABLE SEDOL: BLKVVW25	220,000.000	220,000.00	233,483.80
UNIV CALIF REGTS MED CTR POOLED REV 3.256% 05-15-2060 BEO TAXABLE SEDOL: BL1DF87	1,645,000.000	1,645,000.00	1,850,230.20
UNIV CALIF REGTS MED CTR POOLED REV 3.706% 05-15-2120 BEO TAXABLE SEDOL: BL1DF98	60,000.000	60,000.00	64,071.00
UNIVERSITY CALIF REVS .883% 05-15-2025 BEO TAXABLE SEDOL: BL9X2Z5	850,000.000	850,000.00	862,163.50
UNIVERSITY CALIF REVS 1.614% 05-15-2030 BEO TAXABLE SEDOL: BL9X3F2	445,000.000	445,000.00	449,681.40
UNIVERSITY CALIF REVS 4.767% 05-15-2115 BEO TAXABLE SEDOL: BYSZTY1	520,000.000	520,000.00	729,804.40
UNIVERSITY CALIF REVS 4.858% 05-15-2112 BEO TAXABLE SEDOL: B7MQN72	320,000.000	312,326.40	459,286.40
UNIVERSITY CALIF REVS 5.77% 05-15-2043 BEO TAXABLE SEDOL: B3YRRJ5	1,600,000.000	2,035,024.00	2,312,736.00
Total United States - USD		46,010,974.28	54,545,836.51
Uruguay - USD			
REPUBLICA ORIENTAL DEL URUGUAY SR NT 5.1% DUE 06-18-2050 REG CUSIP: 760942BA9	350,000.000	348,810.00	489,566.00

** All or a portion of this security participates in Securities Lending.

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
Uruguay - USD			
Total Uruguay - USD		348,810.00	489,566.00
CAD - Canadian dollar	0.000	0.00	0.00
CHF - Swiss franc	0.000	0.00	0.00
DKK - Danish krone	0.000	0.00	0.00
EUR - Euro	0.000	0.00	0.00
JPY - Japanese yen	0.000	0.00	0.00
Total - all currencies		0.00	0.00
Total Other		82,944,841.69	95,834,215.95

*Other Liabilities***United States - USD**

CALL BONDOPT CHASUS33 03/04/2021 FNCL 2% 03/11/2021 104.140625 317512G88	-500,000.000	-703.13	-948.00
OTC DER CASH COLL PAY TO DEUTSCHE	-50,000.000	-50,000.00	-50,000.00
OTC DERIVATIVE CASH COLL PAY TO CITIBANK	-130,000.000	-130,000.00	-130,000.00
OTC DERIVATIVE CASH COLL PAY TO HSBC	-60,000.000	-60,000.00	-60,000.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE BANK NA	-160,000.000	-160,000.00	-160,000.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO MORGAN STANLEY	-110,000.000	-110,000.00	-110,000.00
PUT BONDOPT CHASUS33 01/14/2021 G2SF 2.5% 01/21/20 103.367187 317516RE4	-500,000.000	-2,187.50	-30.35
PUT BONDOPT CHASUS33 01/14/2021 G2SF 2.5% 01/21/20 103.59375 317535N65	-500,000.000	-1,933.59	-38.40
PUT BONDOPT CHASUS33 02/04/2021 FNCL 1.5% 02/11/20 99.6875 317582RQ9	-500,000.000	-2,988.28	-475.30
PUT BONDOPT CHASUS33 02/04/2021 FNCL 2% 02/11/2021 102.1875 317584IR3	-600,000.000	-1,500.00	-120.18
PUT BONDOPT CHASUS33 02/04/2021 FNCL 2% 02/11/2021 102.265625 317513ZY8	-600,000.000	-1,453.13	-140.64

** All or a portion of this security participates in Securities Lending.

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other Liabilities</i>			
United States - USD			
PUT BONDOPT CHASUS33 02/11/2021 G2SF 2.5% 02/20/20 103.773437 317544YH1	-700,000.000	-1,148.44	-28.98
PUT BONDOPT CHASUS33 03/04/2021 FNCL 2% 03/11/2021 102.125 317537YF9	-1,100,000.000	-3,437.50	-995.06
PUT BONDOPT CHASUS33 03/04/2021 FNCL 2% 03/11/2021 102.140625 317581RV0	-500,000.000	-1,562.50	-461.60
PUT BONDOPT CHASUS33 03/11/2021 G2SF 2.5% 03/18/20 103.578125 317512OG1	-500,000.000	-1,171.88	-2,257.85
PUT BONDOPT CHASUS33 03/11/2021 G2SF 2.5% 03/18/20 104 31750HJQ3	-500,000.000	-917.97	-244.45
PUT BONDOPT CHASUS33 03/11/2021 G2SF 2% 03/18/2021 102.90625 317543619	-500,000.000	-1,718.75	-3,897.15
PUT BONDOPT CHASUS33 04/14/2021 G2SF 2.5% 04/21/20 104.125 3175652P3	-300,000.000	-773.44	-773.43
PUT BONDOPT CITIUS33 02/04/2021 FNCL 1.5% 02/11/20 98.3671875 3175577W0	-100,000.000	-285.16	-12.23
PUT BONDOPT CITIUS33 02/04/2021 FNCL 1.5% 02/11/20 98.40625 317555CP3	-700,000.000	-2,187.50	-92.68
PUT BONDOPT PNBUS33CHA 03/04/2021 FNCL 2% 03/11/2021 102.140625 317548YP4	-1,700,000.000	-5,312.50	-1,570.46
TBA COLLATERAL PAYABLE TO MORGAN STANLEY	-11,000.000	-11,000.00	-11,000.00
Total United States - USD		-550,281.27	-533,086.76
Pending foreign exchange sales: Canadian dollar	0.000	-1,967,607.11	-1,968,300.18
Pending foreign exchange sales: Swiss franc	0.000	-3,220,457.25	-3,229,717.61
Pending foreign exchange sales: Danish krone	0.000	-1,710,731.81	-1,718,812.57
Pending foreign exchange sales: Euro	0.000	-23,330,601.90	-23,480,348.37
Pending foreign exchange sales: British pound sterling	0.000	-11,913,411.11	-12,153,068.69
Pending foreign exchange sales: Hong Kong dollar	0.000	-12,085.20	-12,084.54
Pending foreign exchange sales: Hungarian forint	0.000	-185,302.03	-191,323.85
Pending foreign exchange sales: New Israeli shekel	0.000	-560,353.04	-567,666.31
Pending foreign exchange sales: Japanese yen	0.000	-9,129,949.50	-9,159,294.31
Pending foreign exchange sales: Norwegian krone	0.000	-1,405,990.77	-1,427,402.52

** All or a portion of this security participates in Securities Lending.

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other Liabilities</i>			
Pending foreign exchange sales: Peruvian nuevo sol	0.000	-930,244.50	-927,161.54
Pending foreign exchange sales: Swedish krona	0.000	-1,938,072.75	-1,974,091.64
Pending foreign exchange sales: Singapore dollar	0.000	-871,616.46	-877,003.04
Pending foreign exchange sales: United States dollar	0.000	-10,971,274.51	-10,971,274.51
Pending trade purchases: United States dollar	0.000	-183,297,824.69	-183,297,824.69
Total - all currencies		-251,445,522.63	-251,955,374.37
Total Other Liabilities		-251,995,803.90	-252,488,461.13
Total		1,773,168,361.08	2,091,271,561.63
** All or a portion of this security participates in Securities Lending.			
	Less: Cash and receivables	(142,262,256)	(142,519,272)
	Plus: Payable	<u>253,445,523</u>	<u>251,955,375</u>
		<u>1,884,351,628</u>	<u>2,200,707,664</u>

Schedule SB, line 26 — Schedule of Active Participant Data

Attained age	Years of credited service										Total
	Under 1	1–4	5–9	10–14	15–19	20–24	25–29	30–34	35–39	40 & up	
Under 25											
25–29											
30–34	6	4									10
35–39	43	161	11								215
	362	1,186									
40–44	33	305	195	11							544
	409	1,416	4,364								
45–49	41	390	337	153	8						929
	404	1,515	4,960	7,990							
50–54	29	432	500	399	103	1					1,464
	414	1,592	5,037	8,456	12,053						
55–59	31	387	471	548	296	34	2				1,769
	442	1,604	5,144	8,715	12,878	16,654					
60–64	19	281	357	428	244	64	2				1,395
		1,631	5,091	8,593	12,654	17,194					
65–69	3	73	82	90	70	14	1				333
		1,443	4,872	8,374	12,289						
70 & up	2	17	16	15	13						63
Total	207	2,050	1,969	1,644	734	113	5				6,722

In each cell, the top number is the count of active participants for each age/service combination and the bottom number is the average frozen annual accrued benefit as of April 30, 2009. Accrued benefit is not shown for cells with fewer than 20 participants.

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

Actuarial Assumptions

Discount rate sponsor elections		
• Segment rates or full yield curve	Segment	
• Look-back months	4	
	Stabilized	Nonstabilized
• First 5 years	3.64%	2.79%
• Next 15 years	5.21%	3.92%
• Over 20 years	5.94%	4.38%
	Rationale: Prescribed assumption set by law.	
Mortality sponsor elections		
• Healthy and disabled participants	Section 430(h)(3) prescribed separate static annuitant and nonannuitant mortality tables. These tables are based on the Society of Actuaries RP-2014 mortality tables, adjusted back to 2006, and mortality improvement using scale MP-2018 in accordance with IRS regulation 1.430(h)(3)-1. Rationale: Prescribed assumption and based on plan sponsor's PPA election.	
Other economic assumptions		
• Salary increases	Not applicable	
• Social Security wage base	Not applicable	
• Inflation	Not applicable	
• Expected investment return	4.22% for 2018 and 4.82% for 2019 Rationale: The expected investment return is based on the median simulated investment return using market assumptions published in Mercer Investment Consulting's Capital Markets Outlook for the plan's current target asset mix as of the start of the plan year, net of an adjustment of 20 basis points for expenses assumed to be paid from plan assets.	
• Expenses	\$2,800,000 added to current year normal cost Rationale: Based upon the amount paid from plan assets during the prior plan year, adjusted for the PBGC premium expected to be paid from plan assets during the current plan year.	
Demographic assumptions		
XPO Logistics Pension Plan		
• Withdrawal	See table of sample rates. Rationale: The withdrawal rates are based on periodic experience studies performed every 3-5 years (last undertaken in 2015 using data from 2009 to 2014) and the expectation that the future withdrawal patterns and circumstances of the employer will not differ significantly from the period studied.	

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

• Disability incidence	None assumed. <u>Rationale:</u> The benefit paid upon disability is the same benefit paid upon termination or retirement.	
• Retirement age	See table of sample rates. <u>Rationale:</u> The retirement rates are based on periodic experience studies performed every 3-5 years (last undertaken in 2015 using data from 2009 to 2014) and the expectation that the future retirement patterns and circumstances of the employer will not differ significantly from the period studied.	
• Benefit commencement age for		
– Future vested deferred	60	
– Current vested deferred	62 for participants who were retirement eligible at termination date. 60 for participants who were not retirement eligible at termination date. <u>Rationale:</u> The benefit commencement ages are based on periodic experience studies performed every 3-5 years (last undertaken in 2015 using data from 2009 to 2014) and the expectation that the future benefit commencement age patterns and circumstances of the employer will not differ significantly from the period studied.	
• Spouse assumptions	<u>Male participants</u>	<u>Female participants</u>
– Percentage married	80%	60%
– Spouse age difference	2 years younger	2 years older
	<u>Rationale:</u> The spouse assumptions are based on periodic experience studies performed every 3-5 years (last undertaken in 2015 using data from 2009 to 2014) and the expectation that the future spouse patterns and circumstances of the employer will not differ significantly from the period studied.	
Form of payment	<u>Life Annuity</u>	<u>100% J&S</u>
• Active retirements	30%	70%
• Future vested deferred	30%	70%
• Current vested deferred	40%	60%
• Future Deaths	<ul style="list-style-type: none"> • Single participants are not eligible for death benefits. • Spouses of deceased active participants eligible for immediate retirement are entitled to 50% of accrued benefit at date of death. • Spouses of deceased active participants not eligible for immediate retirement and spouses of deceased inactive participants are entitled to a REA death benefit commencing on the first day of the month following participant's 55th birthday (or immediate if elder). 	
	<u>Rationale:</u> The form of payment assumptions are based on periodic experience studies performed every 3-5 years (last undertaken in 2015 using data from 2009 to 2014) and the expectation that the future form	

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

	of payment election patterns and circumstances of the employer will not differ significantly from the period studied.
Unpredictable contingent event assumptions	Not applicable

Table of Sample Rates

Attained Age	Retirement		
	Non – “Rule of 85” & under 20 years of service	Non – “Rule of 85” & 20 or more years of service	“Rule of 85”
55	5%	3%	17%
56	5%	5%	14%
57	5%	4%	8%
58	5%	5%	7%
59	5%	4%	9%
60	6%	6%	9%
61	7%	7%	7%
62	15%	25%	24%
63	12%	12%	17%
64	15%	20%	14%
65	30%	35%	35%
66	35%	35%	35%
67	20%	30%	30%
68	25%	30%	30%
69	20%	30%	30%
70+	100%	100%	100%

Age	Withdrawal
20	15%
25	15%
30	10%
35	8%
40	7%
45	5%
50	5%
55	10%
60	8%

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

Demographic assumptions			
Legacy Menlo Worldwide Forwarding Inc. Hourly Employees Pension Plan			
•	Withdrawal	Not applicable	
•	Disability incidence	Not applicable	
•	Retirement age	Not applicable	
•	Benefit commencement age for		
—	Future vested deferred	Not applicable	
—	Current vested deferred	64	
		<u>Rationale:</u> The benefit commencement ages are based on periodic experience studies performed every 3-5 years (last undertaken in 2015 using data from 2009 to 2014) and the expectation that the future benefit commencement age patterns and circumstances of the employer will not differ significantly from the period studied.	
•	Spouse assumptions	<u>Male participants</u>	<u>Female participants</u>
—	Percentage married	55%	40%
—	Spouse age difference	2 years younger	0 years older
		<u>Rationale:</u> The spouse assumptions are based on periodic experience studies performed every 3-5 years (last undertaken in 2015 using data from 2009 to 2014) and the expectation that the future spouse patterns and circumstances of the employer will not differ significantly from the period studied.	
Form of payment	<u>Life Annuity</u>	<u>100% J&S</u>	<u>50% J&S</u>
•	Future deaths	0%	100%
•	Current vested deferred	55%	0%
		<u>Rationale:</u> The form of payment was validated during a 2015 review of assumptions using data from 2009 to 2014.	
Unpredictable contingent event assumptions	Not applicable		

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

Actuarial Methods**Asset Methods**

The asset valuation method is an average of the adjusted market value for each quarter during the last 24 months preceding the valuation date. The adjusted market value is the market value at each determination date adjusted to the valuation date based on actual cash flows and expected interest at the lesser of the expected rate of return and the third segment rate. This amount is adjusted to be no greater than 110 percent and no less than 90 percent of the fair market value, as defined in IRC Section 430.

A characteristic of this asset method is that, over time, it is slightly more likely to produce an actuarial value of assets that is less than the market value of assets than an actuarial value that is greater than the market value.

Participant Methods

Participants or former participants are included or excluded from the valuation as described below:

- **Participants included:** All participants whom the plan administrator has determined to be participants in the plan are included in the valuation of liabilities.
- **Participants excluded:** No actuarial liability is included for nonvested participants who terminated prior to the valuation date. For this purpose, participants with a break in service on the valuation date are treated as terminated participants.
- **Insurance contracts:** The plan does not have any insurance contracts.

Minimum Funding Methods

The funding target for minimum funding calculations is computed using the traditional unit credit method of funding. The objective under this method is to fund each participant's benefits under the plan as they accrue. Thus, the total pension to which each participant is expected to become entitled at retirement is broken down into units, each associated with a year of past or future credited service.

A detailed description of the calculation follows:

- The plan's valuation date is the beginning of the plan year.
- An individual's **funding target** is the present value of future benefits based on credited service and average pay as of the beginning of the plan year, and an individual's **target normal cost** is the present value of the benefit expected to accrue in the plan year. If multiple decrements are used, the funding target and the target normal cost for an individual are the sum of the component funding targets and target normal costs associated with the various anticipated separation dates.
- The plan's **target normal cost** is the sum of the individual target normal costs, and the plan's **funding target** is the sum of the individual funding targets for all participants under the plan.

Schedule SB, line 24 — Change in Actuarial Assumptions

- The expense load was changed from \$3,000,000 to 2,800,000.
- The expected investment return was changed from 4.22% to 4.82%.

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

The Weighted Average Retirement Age for each participant was calculated using the retirement rates described below which vary by age and service.

Below is an example of the calculation for an active participant with 14 years of service at age 55.

(A) Retirement age (x)	(B) Service	(C) Retirement Rate (%)	(D) ${}_1P_x = 1 - (C)$	(E) ${}_{x-55}P_{55} = \prod_{55}^{j < x} ({}_1P_j)$	(E) (A) * (C) * (E)
55	14	5%	0.95	1.00	2.75
56	15	5%	0.95	0.95	2.66
57	16	5%	0.95	0.90	2.57
58	17	5%	0.95	0.86	2.49
59	18	5%	0.95	0.81	2.40
60	19	6%	0.94	0.77	2.79
61	20	7%	0.93	0.73	3.11
62	21	25%	0.75	0.68	10.48
63	22	17%	0.83	0.51	5.43
64	23	14%	0.86	0.42	3.77
65	24	35%	0.65	0.36	8.24
66	25	35%	0.65	0.24	5.44
67	26	30%	0.70	0.15	3.08
68	27	30%	0.70	0.11	2.18
69	28	30%	0.70	0.07	1.55
70	29	100%	0.00	0.05	3.67
Total		(Weighted Average Retirement Age)			62.62

The Weighted Average Retirement Age for the Plan is the average of all the individually calculated Weighted Average Retirement Ages.

Weighted Average Retirement Age for the Plan: 63.0

Department of the Treasury
Internal Revenue ServiceDepartment of Labor
Employee Benefits Security
Administration

Pension Benefit Guaranty Corporation

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

▶ **Complete all entries in accordance with the instructions to the Form 5500.****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**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 instr.)This return/report is: ☒ a single-employer plan ☐ a DFE (specify) _____☐ the first return/report ☐ the final return/report☐ an amended return/report ☐ a short plan year return/report (less than 12 months)If the plan is a collectively-bargained plan, check here ☐Check box if filing under: ☒ Form 5558 ☐ automatic extension ☐ the DFVC program☐ special extension (enter description) _____

- enter all requested information

Name of plan
XPO LOGISTICS PENSION PLAN**1b** Three-digit plan number (PN) ▶ **005****1c** Effective date of plan
11/01/1955**2b** Employer Identification Number (EIN)
94-1444798**2c** Plan Sponsor's telephone number
503-450-4102**2d** Business code (see instructions)
488990**XPO CNW, INC.****PO BOX 3745****PORTLAND****OR 97208-3745****Caution: A penalty for the late or incomplete filing of this return/report will be assessed unless reasonable cause is established.**

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

SIGN HERE		10/14/2021	PAULA PAGLIARONI
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE		10/14/2021	PAULA PAGLIARONI
	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

☒	Administrator's EIN
	Administrator's telephone number

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:

Sponsor's name

EIN

Plan Name

PN

Total number of participants at the beginning of the plan year		
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).		
Total number of active participants at the beginning of the plan year		6722
Total number of active participants at the end of the plan year		6207
Retired or separated participants receiving benefits		9824
Other retired or separated participants entitled to future benefits		5094
Subtotal. Add lines 6a(2), 6b, and 6c		21125
Deceased participants whose beneficiaries are receiving or are entitled to receive benefits		1920
Total. Add lines 6d and 6e		23045
Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item)		
Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested		0
Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item)		

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

1A 1D 1E 1I 3H 3J

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

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	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
--	--

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

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

General Schedules

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

--

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.

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

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 _____

XPO LOGISTICS PENSION PLAN
SCHEDULE H, LINE 4j – SCHEDULE OF REPORTABLE TRANSACTIONS
FOR THE YEAR ENDED DECEMBER 31, 2020

EIN # 94-1444798
PLAN # 005

Individual transactions in excess of 5% of the net Plan assets at the beginning of the year:

<u>Identity of party involved</u>	<u>Description of asset</u>	<u>Purchase price</u>	<u>Selling price</u>	<u>Cost of asset</u>	<u>Net gain (loss)</u>
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See attached Northern Trust Company Statement

Series of transactions in excess of 5% of the net Plan assets at the beginning of the year:

<u>Identity of party involved</u>	<u>Description of asset</u>	<u>Purchases</u>	<u>Sales</u>		
		<u>Purchase price</u>	<u>Selling price</u>	<u>Cost of asset</u>	<u>Net gain (loss)</u>

See attached Northern Trust Company Statement

See accompanying independent auditor's report and notes to financial statements.

◆ 5% Report - Part A

Single Transaction in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
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THERE ARE NO REPORTABLE TRANSACTIONS

NOTE: TRANSACTIONS ARE BASED ON THE 2019-12-31 VALUE (INCLUDING ACCRUALS) OF 1,907,932,852.33

◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
Cash and Cash Equivalents									
Australian dollar - AUD									
FX DEAL TRANSACTED ON 03 MAR 2020 AUD / USD EX.RATE 1.5246956 WITH BNP PARIBAS	44,000.000	3 Mar 20				0.00	28,858.22	29,134.60	276.38
FX DEAL TRANSACTED ON 03 MAR 2020 USD / AUD EX.RATE 0.6562983 WITH BNP PARIBAS	-44,000.000	3 Mar 20				0.00	-28,877.13	-26,939.00	1,938.13
Brazilian real - BRL									
FX DEAL TRANSACTED ON 26 MAY 2020 BRL / USD EX.RATE 5.35845 WITH BNP PARIBAS	1,010,125.270	26 May 20				0.00	188,510.72	188,612.80	102.08
FX DEAL TRANSACTED ON 26 MAY 2020 USD / BRL EX.RATE 0.1869159 WITH BNP PARIBAS	-1,010,125.270	26 May 20				0.00	-188,808.46	-188,342.01	466.45
FX DEAL TRANSACTED ON 29 MAY 2020 BRL / USD EX.RATE 5.4263 WITH BNP PARIBAS	1,010,125.270	29 May 20				0.00	186,153.60	188,342.01	2,188.41
FX DEAL TRANSACTED ON 30 JUN 2020 USD / BRL EX.RATE 0.182615 WITH BNP PARIBAS	-1,010,125.270	30 Jun 20				0.00	-184,464.07	-188,612.80	-4,148.73
British pound sterling - GBP									
FX DEAL TRANSACTED ON 01 APR 2020 GBP / USD EX.RATE 0.8046178 WITH BNP PARIBAS	1,935,000.000	1 Apr 20				0.00	2,404,868.50	2,404,140.94	-727.56
FX DEAL TRANSACTED ON 01 APR 2020 USD / GBP EX.RATE 1.2434661 WITH BNP PARIBAS	-1,935,000.000	1 Apr 20				0.00	-2,406,106.90	-2,426,973.80	-20,866.90
FX DEAL TRANSACTED ON 01 DEC 2020 GBP / USD EX.RATE 0.7492182 WITH BNP PARIBAS	2,557,000.000	1 Dec 20				0.00	3,412,890.80	3,416,919.35	4,028.55
FX DEAL TRANSACTED ON 01 DEC 2020 USD / GBP EX.RATE 1.3355829 WITH BNP PARIBAS	-2,557,000.000	1 Dec 20				0.00	-3,415,085.48	-3,495,400.34	-80,314.86
FX DEAL TRANSACTED ON 01 OCT 2020 GBP / USD EX.RATE 0.7740985 WITH BNP PARIBAS	1,969,000.000	1 Oct 20				0.00	2,543,604.02	2,533,512.43	-10,091.59

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◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 01 OCT 2020 USD / GBP EX.RATE 1.2920197 WITH BNP PARIBAS	-1,969,000.000	1 Oct 20				0.00	-2,543,986.79	-2,541,979.13	2,007.66
FX DEAL TRANSACTED ON 02 NOV 2020 GBP / USD EX.RATE 0.7741753 WITH BNP PARIBAS	1,786,000.000	2 Nov 20				0.00	2,306,971.02	2,305,726.12	-1,244.90
FX DEAL TRANSACTED ON 02 NOV 2020 USD / GBP EX.RATE 1.291947 WITH BNP PARIBAS	-1,786,000.000	2 Nov 20				0.00	-2,307,417.34	-2,386,631.98	-79,214.64
FX DEAL TRANSACTED ON 26 MAR 2020 GBP / USD EX.RATE 0.818664 WITH BNP PARIBAS	371,000.000	26 Mar 20				0.00	453,177.39	458,333.42	5,156.03
Euro - EUR									
FX DEAL TRANSACTED ON 01 JUL 2020 EUR / USD EX.RATE 0.8878235 WITH BNP PARIBAS	200,000.000	1 Jul 20				0.00	225,270.00	228,360.01	3,090.01
FX DEAL TRANSACTED ON 01 JUL 2020 USD / EUR EX.RATE 1.128648 WITH BNP PARIBAS	-200,000.000	1 Jul 20				0.00	-225,729.60	-233,990.02	-8,260.42
FX DEAL TRANSACTED ON 01 SEP 2020 EUR / USD EX.RATE 0.835425 WITH BNP PARIBAS	288,000.000	1 Sep 20				0.00	344,734.70	344,548.84	-185.86
FX DEAL TRANSACTED ON 01 SEP 2020 USD / EUR EX.RATE 1.1977924 WITH BNP PARIBAS	-288,000.000	1 Sep 20				0.00	-344,964.21	-337,982.43	6,981.78
FX DEAL TRANSACTED ON 02 JUL 2020 EUR / USD EX.RATE 0.8873508 WITH BNP PARIBAS	300,000.000	2 Jul 20				0.00	338,085.00	342,540.01	4,455.01
FX DEAL TRANSACTED ON 02 JUL 2020 USD / EUR EX.RATE 1.129258 WITH BNP PARIBAS	-300,000.000	2 Jul 20				0.00	-338,777.40	-350,985.03	-12,207.63
FX DEAL TRANSACTED ON 02 MAR 2020 EUR / USD EX.RATE 0.8995791 WITH BNP PARIBAS	103,000.000	2 Mar 20				0.00	114,497.99	114,654.45	156.46
FX DEAL TRANSACTED ON 02 MAR 2020 USD / EUR EX.RATE 1.1136233 WITH BNP PARIBAS	-103,000.000	2 Mar 20				0.00	-114,703.20	-112,517.21	2,185.99
FX DEAL TRANSACTED ON 05 OCT 2020 EUR / USD EX.RATE 0.8482647 WITH BNP PARIBAS	310,000.000	5 Oct 20				0.00	365,451.96	362,684.54	-2,767.42
FX DEAL TRANSACTED ON 05 OCT 2020 USD / EUR EX.RATE 1.1815123 WITH BNP PARIBAS	-310,000.000	5 Oct 20				0.00	-366,268.81	-379,438.45	-13,169.64

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◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 08 APR 2020 EUR / USD EX.RATE 0.920412 WITH BNP PARIBAS	520,000.000	8 Apr 20				0.00	564,964.40	564,174.04	-790.36
FX DEAL TRANSACTED ON 08 APR 2020 USD / EUR EX.RATE 1.089495 WITH BNP PARIBAS	-520,000.000	8 Apr 20				0.00	-566,537.40	-593,736.02	-27,198.62
FX DEAL TRANSACTED ON 09 JAN 2020 EUR / USD EX.RATE 0.9008603 WITH BNP PARIBAS	499,700.000	9 Jan 20				0.00	554,691.99	556,740.76	2,048.77
FX DEAL TRANSACTED ON 09 JAN 2020 EUR / USD EX.RATE 0.9009836 WITH BNP PARIBAS	250,000.000	9 Jan 20				0.00	277,474.53	278,537.50	1,062.97
FX DEAL TRANSACTED ON 09 JAN 2020 USD / EUR EX.RATE 1.1162861 WITH BNP PARIBAS	-250,000.000	9 Jan 20				0.00	-279,071.53	-271,237.52	7,834.01
FX DEAL TRANSACTED ON 09 JAN 2020 USD / EUR EX.RATE 1.1164365 WITH BNP PARIBAS	-499,700.000	9 Jan 20				0.00	-557,883.32	-542,149.55	15,733.77
FX DEAL TRANSACTED ON 13 MAR 2020 EUR / USD EX.RATE 0.8951049 WITH BNP PARIBAS	82,000.000	13 Mar 20				0.00	91,609.38	90,765.81	-843.57
FX DEAL TRANSACTED ON 13 MAR 2020 USD / EUR EX.RATE 1.1182859 WITH BNP PARIBAS	-82,000.000	13 Mar 20				0.00	-91,699.44	-89,576.81	2,122.63
FX DEAL TRANSACTED ON 15 JUL 2020 EUR / USD EX.RATE 0.8742483 WITH BNP PARIBAS	4,260,000.000	15 Jul 20				0.00	4,872,757.55	4,869,819.22	-2,938.33
FX DEAL TRANSACTED ON 16 JUL 2020 EUR / USD EX.RATE 0.8779758 WITH BNP PARIBAS	4,319,000.000	16 Jul 20				0.00	4,919,270.17	5,069,642.74	150,372.57
FX DEAL TRANSACTED ON 16 JUL 2020 USD / EUR EX.RATE 1.1385526 WITH BNP PARIBAS	-4,319,000.000	16 Jul 20				0.00	-4,917,408.68	-4,937,265.07	-19,856.39
FX DEAL TRANSACTED ON 17 JUL 2020 EUR / USD EX.RATE 0.8752397 WITH BNP PARIBAS	2,175,000.000	17 Jul 20				0.00	2,485,033.64	2,553,015.27	67,981.63
FX DEAL TRANSACTED ON 17 JUL 2020 USD / EUR EX.RATE 1.1421633 WITH BNP PARIBAS	-2,175,000.000	17 Jul 20				0.00	-2,484,205.18	-2,484,285.04	-79.86
FX DEAL TRANSACTED ON 18 MAR 2020 EUR / USD EX.RATE 0.9109766 WITH BNP PARIBAS	140,000.000	18 Mar 20				0.00	153,681.22	151,669.00	-2,012.22
FX DEAL TRANSACTED ON 18 MAR 2020 USD / EUR EX.RATE 1.098598 WITH BNP PARIBAS	-140,000.000	18 Mar 20				0.00	-153,803.72	-152,936.02	867.70

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 20 JUL 2020 EUR / USD EX.RATE 0.8726859 WITH BNP PARIBAS	2,449,000.000	20 Jul 20				0.00	2,806,278.73	2,874,636.50	68,357.77
FX DEAL TRANSACTED ON 20 JUL 2020 USD / EUR EX.RATE 1.1455225 WITH BNP PARIBAS	-2,449,000.000	20 Jul 20				0.00	-2,805,384.60	-2,801,656.24	3,728.36
FX DEAL TRANSACTED ON 20 MAR 2020 EUR / USD EX.RATE 0.9301272 WITH BNP PARIBAS	520,000.000	20 Mar 20				0.00	559,063.34	568,048.06	8,984.72
FX DEAL TRANSACTED ON 20 MAR 2020 USD / EUR EX.RATE 1.0746279 WITH BNP PARIBAS	-520,000.000	20 Mar 20				0.00	-558,806.51	-555,828.01	2,978.50
FX DEAL TRANSACTED ON 22 OCT 2020 EUR / USD EX.RATE 0.8451167 WITH BNP PARIBAS	1,702,000.000	22 Oct 20				0.00	2,013,922.99	1,980,532.37	-33,390.62
FX DEAL TRANSACTED ON 22 OCT 2020 USD / EUR EX.RATE 1.1829992 WITH BNP PARIBAS	-1,702,000.000	22 Oct 20				0.00	-2,013,464.64	-2,013,040.53	424.11
FX DEAL TRANSACTED ON 26 FEB 2020 EUR / USD EX.RATE 0.9186239 WITH BNP PARIBAS	104,000.000	26 Feb 20				0.00	113,212.82	113,001.20	-211.62
FX DEAL TRANSACTED ON 26 FEB 2020 USD / EUR EX.RATE 1.0889141 WITH BNP PARIBAS	-104,000.000	26 Feb 20				0.00	-113,247.07	-115,767.60	-2,520.53
FX DEAL TRANSACTED ON 26 JUN 2020 EUR / USD EX.RATE 0.8907565 WITH BNP PARIBAS	867,000.000	26 Jun 20				0.00	973,329.92	976,328.70	2,998.78
FX DEAL TRANSACTED ON 26 JUN 2020 USD / EUR EX.RATE 1.1225486 WITH BNP PARIBAS	-867,000.000	26 Jun 20				0.00	-973,249.64	-971,213.44	2,036.20
FX DEAL TRANSACTED ON 27 MAR 2020 EUR / USD EX.RATE 0.9108742 WITH BNP PARIBAS	322,000.000	27 Mar 20				0.00	353,506.54	351,752.84	-1,753.70
FX DEAL TRANSACTED ON 27 MAR 2020 USD / EUR EX.RATE 1.0976669 WITH BNP PARIBAS	-322,000.000	27 Mar 20				0.00	-353,448.74	-356,067.63	-2,618.89
FX DEAL TRANSACTED ON 29 JUN 2020 EUR / USD EX.RATE 0.8901549 WITH BNP PARIBAS	200,000.000	29 Jun 20				0.00	224,680.00	228,360.01	3,680.01
FX DEAL TRANSACTED ON 29 JUN 2020 USD / EUR EX.RATE 1.125715 WITH BNP PARIBAS	-200,000.000	29 Jun 20				0.00	-225,143.00	-233,990.02	-8,847.02
FX DEAL TRANSACTED ON 30 JUN 2020 EUR / USD EX.RATE 0.8914245 WITH BNP PARIBAS	200,000.000	30 Jun 20				0.00	224,360.00	228,360.01	4,000.01

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BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 30 JUN 2020 USD / EUR EX.RATE 1.124117 WITH BNP PARIBAS	-200,000.000	30 Jun 20				0.00	-224,823.40	-233,990.02	-9,166.62
FX DEAL TRANSACTED ON 30 MAR 2020 EUR / USD EX.RATE 0.9035854 WITH BNP PARIBAS	190,000.000	30 Mar 20				0.00	210,273.42	209,560.50	-712.92
FX DEAL TRANSACTED ON 30 MAR 2020 USD / EUR EX.RATE 1.1084799 WITH BNP PARIBAS	-190,000.000	30 Mar 20				0.00	-210,611.18	-209,161.52	1,449.66
FX DEAL TRANSACTED ON 31 MAR 2020 EUR / USD EX.RATE 0.9119803 WITH BNP PARIBAS	192,000.000	31 Mar 20				0.00	210,530.86	210,672.01	141.15
FX DEAL TRANSACTED ON 31 MAR 2020 USD / EUR EX.RATE 1.0979587 WITH BNP PARIBAS	-192,000.000	31 Mar 20				0.00	-210,808.07	-211,363.22	-555.15
Indian rupee - INR									
FX DEAL TRANSACTED ON 07 DEC 2020 INR / USD EX.RATE 74.425 WITH BNP PARIBAS	29,770,000.000	7 Dec 20				0.00	400,000.00	404,495.37	4,495.37
Indonesian rupiah - IDR									
FX DEAL TRANSACTED ON 08 JUN 2020 USD / IDR EX.RATE 14197.5 WITH BNP PARIBAS	10,293,488,600.000	8 Jun 20				0.00	725,021.21	693,397.68	-31,623.53
FX DEAL TRANSACTED ON 08 JUN 2020 USD / IDR EX.RATE 0.0000713 WITH BNP PARIBAS	-10,293,488,600.000	8 Jun 20				0.00	-734,383.66	-729,775.87	4,607.79
FX DEAL TRANSACTED ON 14 SEP 2020 USD / IDR EX.RATE 0.0000668 WITH BNP PARIBAS	-10,293,488,600.000	14 Sep 20				0.00	-687,424.11	-693,397.68	-5,973.57
FX DEAL TRANSACTED ON 15 JUN 2020 IDR / USD EX.RATE 14228.0 WITH BNP PARIBAS	10,293,488,600.000	15 Jun 20				0.00	723,467.01	729,775.87	6,308.86
Mexican peso - MXN									
FX DEAL TRANSACTED ON 04 DEC 2020 MXN / USD EX.RATE 19.8305775 WITH BNP PARIBAS	9,901,000.000	4 Dec 20				0.00	499,279.46	495,919.62	-3,359.84

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BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 04 DEC 2020 USD / MXN EX.RATE 0.050649 WITH BNP PARIBAS	-9,901,000.000	4 Dec 20				0.00	-501,476.17	-500,480.21	995.96
FX DEAL TRANSACTED ON 04 MAY 2020 MXN / USD EX.RATE 24.5567355 WITH BNP PARIBAS	3,111,000.000	4 May 20				0.00	126,686.22	139,511.42	12,825.20
FX DEAL TRANSACTED ON 04 MAY 2020 USD / MXN EX.RATE 0.0410107 WITH BNP PARIBAS	-3,111,000.000	4 May 20				0.00	-127,584.33	-127,531.36	52.97
FX DEAL TRANSACTED ON 09 NOV 2020 MXN / USD EX.RATE 20.3186147 WITH BNP PARIBAS	13,654,109.080	9 Nov 20				0.00	672,000.00	663,739.11	-8,260.89
Peruvian nuevo sol - PEN									
FX DEAL TRANSACTED ON 02 SEP 2020 USD / PEN EX.RATE 0.2831498 WITH BNP PARIBAS	-1,111,369.600	2 Sep 20				0.00	-314,684.03	-314,114.81	569.22
FX DEAL TRANSACTED ON 04 FEB 2020 PEN / USD EX.RATE 3.355 WITH BNP PARIBAS PARIS	1,111,369.600	4 Feb 20				0.00	331,257.70	327,992.45	-3,265.25
FX DEAL TRANSACTED ON 04 FEB 2020 USD / PEN EX.RATE 0.2972475 WITH BNP PARIBAS	-1,111,369.600	4 Feb 20				0.00	-330,351.82	-330,224.22	127.60
FX DEAL TRANSACTED ON 06 FEB 2020 USD / PEN EX.RATE 0.2964193 WITH BNP PARIBAS	-1,111,369.600	6 Feb 20				0.00	-329,431.35	-327,992.45	1,438.90
FX DEAL TRANSACTED ON 06 MAR 2020 PEN / USD EX.RATE 3.472 WITH BNP PARIBAS PARIS	960,064.980	6 Mar 20				0.00	276,516.41	271,661.40	-4,855.01
FX DEAL TRANSACTED ON 06 MAR 2020 USD / PEN EX.RATE 0.2874968 WITH BNP PARIBAS	-960,064.980	6 Mar 20				0.00	-276,015.58	-284,885.75	-8,870.17
FX DEAL TRANSACTED ON 08 JAN 2020 PEN / USD EX.RATE 3.322 WITH BNP PARIBAS PARIS	960,064.980	8 Jan 20				0.00	289,002.10	288,515.74	-486.36
FX DEAL TRANSACTED ON 08 JAN 2020 USD / PEN EX.RATE 0.3007881 WITH BNP PARIBAS	-960,064.980	8 Jan 20				0.00	-288,776.09	-284,607.06	4,169.03
FX DEAL TRANSACTED ON 13 JAN 2020 USD / PEN EX.RATE 0.2996883 WITH BNP PARIBAS	-960,064.980	13 Jan 20				0.00	-287,720.26	-288,515.74	-795.48
FX DEAL TRANSACTED ON 21 APR 2020 PEN / USD EX.RATE 3.401 WITH BNP PARIBAS PARIS	960,064.980	21 Apr 20				0.00	282,289.03	284,885.75	2,596.72

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BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 21 OCT 2020 PEN / USD EX.RATE 3.5984 WITH BNP PARIBAS	1,111,369.600	21 Oct 20				0.00	308,851.04	308,619.48	-231.56
FX DEAL TRANSACTED ON 27 AUG 2020 PEN / USD EX.RATE 3.5561 WITH BNP PARIBAS	1,111,369.600	27 Aug 20				0.00	312,524.84	314,114.81	1,589.97
FX DEAL TRANSACTED ON 27 AUG 2020 USD / PEN EX.RATE 0.2809857 WITH BNP PARIBAS	-1,111,369.600	27 Aug 20				0.00	-312,278.96	-308,619.48	3,659.48
FX DEAL TRANSACTED ON 27 JAN 2020 PEN / USD EX.RATE 3.333 WITH BNP PARIBAS PARIS	960,064.980	27 Jan 20				0.00	288,048.30	284,607.06	-3,441.24
FX DEAL TRANSACTED ON 27 JAN 2020 USD / PEN EX.RATE 0.2996614 WITH BNP PARIBAS	-960,064.980	27 Jan 20				0.00	-287,694.40	-271,661.40	16,033.00
FX DEAL TRANSACTED ON 28 APR 2020 PEN / USD EX.RATE 3.3823 WITH BNP PARIBAS	1,111,369.600	28 Apr 20				0.00	328,583.98	330,224.22	1,640.24
Polish zloty - PLN									
FX DEAL TRANSACTED ON 04 NOV 2020 PLN / USD EX.RATE 3.8761691 WITH BNP PARIBAS	825,825.580	4 Nov 20				0.00	213,052.00	221,662.47	8,610.47
FX DEAL TRANSACTED ON 04 NOV 2020 USD / PLN EX.RATE 0.257899 WITH BNP PARIBAS	-826,106.420	4 Nov 20				0.00	-213,052.00	-218,027.56	-4,975.56
FX DEAL TRANSACTED ON 08 SEP 2020 PLN / USD EX.RATE 3.7673744 WITH BNP PARIBAS	1,903,402.810	8 Sep 20				0.00	505,233.25	502,349.65	-2,883.60
FX DEAL TRANSACTED ON 08 SEP 2020 USD / PLN EX.RATE 0.2653386 WITH BNP PARIBAS	-1,904,107.920	8 Sep 20				0.00	-505,233.25	-505,994.51	-761.26
Russian ruble - RUB									
FX DEAL TRANSACTED ON 02 NOV 2020 RUB / USD EX.RATE 80.7549 WITH BNP PARIBAS	8,621,959.760	2 Nov 20				0.00	106,767.02	118,066.58	11,299.56
FX DEAL TRANSACTED ON 02 NOV 2020 USD / RUB EX.RATE 0.0124281 WITH BNP PARIBAS	-8,621,959.760	2 Nov 20				0.00	-107,155.01	-110,325.71	-3,170.70
FX DEAL TRANSACTED ON 03 NOV 2020 RUB / USD EX.RATE 79.7211 WITH BNP PARIBAS	8,621,959.760	3 Nov 20				0.00	108,151.54	110,325.71	2,174.17

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BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 06 NOV 2020 RUB / USD EX.RATE 77.877481 WITH BNP PARIBAS	5,600,774.000	6 Nov 20				0.00	71,917.76	76,666.48	4,748.72
FX DEAL TRANSACTED ON 06 NOV 2020 USD / RUB EX.RATE 0.012879 WITH BNP PARIBAS	-5,600,774.000	6 Nov 20				0.00	-72,132.18	-72,798.78	-666.60
FX DEAL TRANSACTED ON 09 JUN 2020 RUB / USD EX.RATE 69.149 WITH BNP PARIBAS	21,069,559.000	9 Jun 20				0.00	304,697.96	296,097.52	-8,600.44
FX DEAL TRANSACTED ON 09 JUN 2020 USD / RUB EX.RATE 0.014518 WITH BNP PARIBAS	-21,069,559.000	9 Jun 20				0.00	-305,887.91	-301,837.12	4,050.79
FX DEAL TRANSACTED ON 10 DEC 2020 USD / RUB EX.RATE 0.0136032 WITH BNP PARIBAS	-8,621,959.760	10 Dec 20				0.00	-117,286.59	-118,066.58	-779.99
FX DEAL TRANSACTED ON 11 DEC 2020 USD / RUB EX.RATE 0.0136531 WITH BNP PARIBAS	-5,600,774.000	11 Dec 20				0.00	-76,467.76	-76,666.48	-198.72
FX DEAL TRANSACTED ON 12 NOV 2020 RUB / USD EX.RATE 76.946 WITH BNP PARIBAS	5,600,774.000	12 Nov 20				0.00	72,788.37	72,798.78	10.41
FX DEAL TRANSACTED ON 13 AUG 2020 USD / RUB EX.RATE 0.0136111 WITH BNP PARIBAS	-7,428,256.000	13 Aug 20				0.00	-101,106.39	-101,645.54	-539.15
FX DEAL TRANSACTED ON 15 JUN 2020 RUB / USD EX.RATE 70.55517 WITH BNP PARIBAS	1,977,371.000	15 Jun 20				0.00	28,025.88	27,788.65	-237.23
FX DEAL TRANSACTED ON 15 JUN 2020 USD / RUB EX.RATE 0.0142237 WITH BNP PARIBAS	-1,977,371.000	15 Jun 20				0.00	-28,125.53	-28,396.73	-271.20
FX DEAL TRANSACTED ON 15 OCT 2020 USD / RUB EX.RATE 0.0128039 WITH BNP PARIBAS	-12,085,489.000	15 Oct 20				0.00	-154,741.40	-154,348.52	392.88
FX DEAL TRANSACTED ON 16 JUL 2020 USD / RUB EX.RATE 0.014027 WITH BNP PARIBAS	-23,046,930.000	16 Jul 20				0.00	-323,278.75	-323,886.17	-607.42
FX DEAL TRANSACTED ON 16 JUN 2020 RUB / USD EX.RATE 69.7781 WITH BNP PARIBAS	21,069,559.000	16 Jun 20				0.00	301,950.88	301,837.12	-113.76
FX DEAL TRANSACTED ON 17 JUN 2020 RUB / USD EX.RATE 70.1223 WITH BNP PARIBAS	7,428,256.000	17 Jun 20				0.00	105,932.86	101,645.54	-4,287.32
FX DEAL TRANSACTED ON 17 JUN 2020 USD / RUB EX.RATE 0.0143514 WITH BNP PARIBAS	-7,428,256.000	17 Jun 20				0.00	-106,605.59	-106,971.81	-366.22

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◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 18 JUN 2020 RUB / USD EX.RATE 69.2521 WITH BNP PARIBAS	1,977,371.000	18 Jun 20				0.00	28,553.23	28,396.73	-156.50
FX DEAL TRANSACTED ON 19 JUN 2020 RUB / USD EX.RATE 69.4398 WITH BNP PARIBAS	7,428,256.000	19 Jun 20				0.00	106,974.04	106,971.81	-2.23
FX DEAL TRANSACTED ON 21 JUL 2020 RUB / USD EX.RATE 71.4045 WITH BNP PARIBAS	12,085,489.000	21 Jul 20				0.00	169,253.88	154,348.52	-14,905.36
FX DEAL TRANSACTED ON 21 JUL 2020 USD / RUB EX.RATE 0.0141223 WITH BNP PARIBAS	-12,085,489.000	21 Jul 20				0.00	-170,674.89	-168,509.33	2,165.56
FX DEAL TRANSACTED ON 24 JUL 2020 RUB / USD EX.RATE 71.402 WITH BNP PARIBAS	12,085,489.000	24 Jul 20				0.00	169,259.81	168,509.33	-750.48
United States dollar - USD									
FX DEAL TRANSACTED ON 01 APR 2020 GBP / USD EX.RATE 0.8046178 WITH BNP PARIBAS	-2,404,868.500	1 Apr 20				0.00	-2,404,868.50	-2,404,868.50	0.00
FX DEAL TRANSACTED ON 01 APR 2020 USD / GBP EX.RATE 1.2434661 WITH BNP PARIBAS	2,406,106.900	1 Apr 20				0.00	2,406,106.90	2,406,106.90	0.00
FX DEAL TRANSACTED ON 01 DEC 2020 GBP / USD EX.RATE 0.7492182 WITH BNP PARIBAS	-3,412,890.800	1 Dec 20				0.00	-3,412,890.80	-3,412,890.80	0.00
FX DEAL TRANSACTED ON 01 DEC 2020 USD / GBP EX.RATE 1.3355829 WITH BNP PARIBAS	3,415,085.480	1 Dec 20				0.00	3,415,085.48	3,415,085.48	0.00
FX DEAL TRANSACTED ON 01 JUL 2020 EUR / USD EX.RATE 0.8878235 WITH BNP PARIBAS	-225,270.000	1 Jul 20				0.00	-225,270.00	-225,270.00	0.00
FX DEAL TRANSACTED ON 01 JUL 2020 USD / EUR EX.RATE 1.128648 WITH BNP PARIBAS	225,729.600	1 Jul 20				0.00	225,729.60	225,729.60	0.00
FX DEAL TRANSACTED ON 01 OCT 2020 GBP / USD EX.RATE 0.7740985 WITH BNP PARIBAS	-2,543,604.020	1 Oct 20				0.00	-2,543,604.02	-2,543,604.02	0.00
FX DEAL TRANSACTED ON 01 OCT 2020 USD / GBP EX.RATE 1.2920197 WITH BNP PARIBAS	2,543,986.790	1 Oct 20				0.00	2,543,986.79	2,543,986.79	0.00
FX DEAL TRANSACTED ON 01 SEP 2020 EUR / USD EX.RATE 0.835425 WITH BNP PARIBAS	-344,734.700	1 Sep 20				0.00	-344,734.70	-344,734.70	0.00

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◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 01 SEP 2020 USD / EUR EX.RATE 1.1977924 WITH BNP PARIBAS	344,964.210	1 Sep 20				0.00	344,964.21	344,964.21	0.00
FX DEAL TRANSACTED ON 02 JUL 2020 EUR / USD EX.RATE 0.8873508 WITH BNP PARIBAS	-338,085.000	2 Jul 20				0.00	-338,085.00	-338,085.00	0.00
FX DEAL TRANSACTED ON 02 JUL 2020 USD / EUR EX.RATE 1.129258 WITH BNP PARIBAS	338,777.400	2 Jul 20				0.00	338,777.40	338,777.40	0.00
FX DEAL TRANSACTED ON 02 MAR 2020 EUR / USD EX.RATE 0.8995791 WITH BNP PARIBAS	-114,497.990	2 Mar 20				0.00	-114,497.99	-114,497.99	0.00
FX DEAL TRANSACTED ON 02 MAR 2020 USD / EUR EX.RATE 1.1136233 WITH BNP PARIBAS	114,703.200	2 Mar 20				0.00	114,703.20	114,703.20	0.00
FX DEAL TRANSACTED ON 02 NOV 2020 GBP / USD EX.RATE 0.7741753 WITH BNP PARIBAS	-2,306,971.020	2 Nov 20				0.00	-2,306,971.02	-2,306,971.02	0.00
FX DEAL TRANSACTED ON 02 NOV 2020 RUB / USD EX.RATE 80.7549 WITH BNP PARIBAS	-106,767.020	2 Nov 20				0.00	-106,767.02	-106,767.02	0.00
FX DEAL TRANSACTED ON 02 NOV 2020 USD / GBP EX.RATE 1.291947 WITH BNP PARIBAS	2,307,417.340	2 Nov 20				0.00	2,307,417.34	2,307,417.34	0.00
FX DEAL TRANSACTED ON 02 NOV 2020 USD / RUB EX.RATE 0.0124281 WITH BNP PARIBAS	107,155.010	2 Nov 20				0.00	107,155.01	107,155.01	0.00
FX DEAL TRANSACTED ON 02 SEP 2020 USD / PEN EX.RATE 0.2831498 WITH BNP PARIBAS	314,684.030	2 Sep 20				0.00	314,684.03	314,684.03	0.00
FX DEAL TRANSACTED ON 03 MAR 2020 AUD / USD EX.RATE 1.5246956 WITH BNP PARIBAS	-28,858.220	3 Mar 20				0.00	-28,858.22	-28,858.22	0.00
FX DEAL TRANSACTED ON 03 MAR 2020 USD / AUD EX.RATE 0.6562983 WITH BNP PARIBAS	28,877.130	3 Mar 20				0.00	28,877.13	28,877.13	0.00
FX DEAL TRANSACTED ON 03 NOV 2020 RUB / USD EX.RATE 79.7211 WITH BNP PARIBAS	-108,151.540	3 Nov 20				0.00	-108,151.54	-108,151.54	0.00
FX DEAL TRANSACTED ON 04 DEC 2020 MXN / USD EX.RATE 19.8305775 WITH BNP PARIBAS	-499,279.460	4 Dec 20				0.00	-499,279.46	-499,279.46	0.00
FX DEAL TRANSACTED ON 04 DEC 2020 USD / MXN EX.RATE 0.050649 WITH BNP PARIBAS	501,476.170	4 Dec 20				0.00	501,476.17	501,476.17	0.00

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◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 04 FEB 2020 PEN / USD EX.RATE 3.355 WITH BNP PARIBAS PARIS	-331,257.700	4 Feb 20				0.00	-331,257.70	-331,257.70	0.00
FX DEAL TRANSACTED ON 04 FEB 2020 USD / PEN EX.RATE 0.2972475 WITH BNP PARIBAS	330,351.820	4 Feb 20				0.00	330,351.82	330,351.82	0.00
FX DEAL TRANSACTED ON 04 MAY 2020 MXN / USD EX.RATE 24.5567355 WITH BNP PARIBAS	-126,686.220	4 May 20				0.00	-126,686.22	-126,686.22	0.00
FX DEAL TRANSACTED ON 04 MAY 2020 USD / MXN EX.RATE 0.0410107 WITH BNP PARIBAS	127,584.330	4 May 20				0.00	127,584.33	127,584.33	0.00
FX DEAL TRANSACTED ON 04 NOV 2020 PLN / USD EX.RATE 3.8761691 WITH BNP PARIBAS	-213,052.000	4 Nov 20				0.00	-213,052.00	-213,052.00	0.00
FX DEAL TRANSACTED ON 04 NOV 2020 USD / PLN EX.RATE 0.257899 WITH BNP PARIBAS	213,052.000	4 Nov 20				0.00	213,052.00	213,052.00	0.00
FX DEAL TRANSACTED ON 05 OCT 2020 EUR / USD EX.RATE 0.8482647 WITH BNP PARIBAS	-365,451.960	5 Oct 20				0.00	-365,451.96	-365,451.96	0.00
FX DEAL TRANSACTED ON 05 OCT 2020 USD / EUR EX.RATE 1.1815123 WITH BNP PARIBAS	366,268.810	5 Oct 20				0.00	366,268.81	366,268.81	0.00
FX DEAL TRANSACTED ON 06 FEB 2020 USD / PEN EX.RATE 0.2964193 WITH BNP PARIBAS	329,431.350	6 Feb 20				0.00	329,431.35	329,431.35	0.00
FX DEAL TRANSACTED ON 06 MAR 2020 PEN / USD EX.RATE 3.472 WITH BNP PARIBAS PARIS	-276,516.410	6 Mar 20				0.00	-276,516.41	-276,516.41	0.00
FX DEAL TRANSACTED ON 06 MAR 2020 USD / PEN EX.RATE 0.2874968 WITH BNP PARIBAS	276,015.580	6 Mar 20				0.00	276,015.58	276,015.58	0.00
FX DEAL TRANSACTED ON 06 NOV 2020 RUB / USD EX.RATE 77.877481 WITH BNP PARIBAS	-71,917.760	6 Nov 20				0.00	-71,917.76	-71,917.76	0.00
FX DEAL TRANSACTED ON 06 NOV 2020 USD / RUB EX.RATE 0.012879 WITH BNP PARIBAS	72,132.180	6 Nov 20				0.00	72,132.18	72,132.18	0.00
FX DEAL TRANSACTED ON 07 DEC 2020 INR / USD EX.RATE 74.425 WITH BNP PARIBAS	-400,000.000	7 Dec 20				0.00	-400,000.00	-400,000.00	0.00
FX DEAL TRANSACTED ON 08 APR 2020 EUR / USD EX.RATE 0.920412 WITH BNP PARIBAS	-564,964.400	8 Apr 20				0.00	-564,964.40	-564,964.40	0.00

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◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANACTED ON 08 APR 2020 USD / EUR EX.RATE 1.089495 WITH BNP PARIBAS	566,537.400	8 Apr 20				0.00	566,537.40	566,537.40	0.00
FX DEAL TRANACTED ON 08 JAN 2020 PEN / USD EX.RATE 3.322 WITH BNP PARIBAS PARIS	-289,002.100	8 Jan 20				0.00	-289,002.10	-289,002.10	0.00
FX DEAL TRANACTED ON 08 JAN 2020 USD / PEN EX.RATE 0.3007881 WITH BNP PARIBAS	288,776.090	8 Jan 20				0.00	288,776.09	288,776.09	0.00
FX DEAL TRANACTED ON 08 JUN 2020 IDR / USD EX.RATE 14197.5 WITH BNP PARIBAS	-725,021.210	8 Jun 20				0.00	-725,021.21	-725,021.21	0.00
FX DEAL TRANACTED ON 08 JUN 2020 USD / IDR EX.RATE 0.0000713 WITH BNP PARIBAS	734,383.660	8 Jun 20				0.00	734,383.66	734,383.66	0.00
FX DEAL TRANACTED ON 08 SEP 2020 PLN / USD EX.RATE 3.7673744 WITH BNP PARIBAS	-505,233.250	8 Sep 20				0.00	-505,233.25	-505,233.25	0.00
FX DEAL TRANACTED ON 08 SEP 2020 USD / PLN EX.RATE 0.2653386 WITH BNP PARIBAS	505,233.250	8 Sep 20				0.00	505,233.25	505,233.25	0.00
FX DEAL TRANACTED ON 09 JAN 2020 EUR / USD EX.RATE 0.9008603 WITH BNP PARIBAS	-554,691.990	9 Jan 20				0.00	-554,691.99	-554,691.99	0.00
FX DEAL TRANACTED ON 09 JAN 2020 EUR / USD EX.RATE 0.9009836 WITH BNP PARIBAS	-277,474.530	9 Jan 20				0.00	-277,474.53	-277,474.53	0.00
FX DEAL TRANACTED ON 09 JAN 2020 USD / EUR EX.RATE 1.1162861 WITH BNP PARIBAS	279,071.530	9 Jan 20				0.00	279,071.53	279,071.53	0.00
FX DEAL TRANACTED ON 09 JAN 2020 USD / EUR EX.RATE 1.1164365 WITH BNP PARIBAS	557,883.320	9 Jan 20				0.00	557,883.32	557,883.32	0.00
FX DEAL TRANACTED ON 09 JUN 2020 RUB / USD EX.RATE 69.149 WITH BNP PARIBAS	-304,697.960	9 Jun 20				0.00	-304,697.96	-304,697.96	0.00
FX DEAL TRANACTED ON 09 JUN 2020 USD / RUB EX.RATE 0.014518 WITH BNP PARIBAS	305,887.910	9 Jun 20				0.00	305,887.91	305,887.91	0.00
FX DEAL TRANACTED ON 09 NOV 2020 MXN / USD EX.RATE 20.3186147 WITH BNP PARIBAS	-672,000.000	9 Nov 20				0.00	-672,000.00	-672,000.00	0.00
FX DEAL TRANACTED ON 10 DEC 2020 USD / RUB EX.RATE 0.0136032 WITH BNP PARIBAS	117,286.590	10 Dec 20				0.00	117,286.59	117,286.59	0.00

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◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANACTED ON 11 DEC 2020 USD / RUB EX.RATE 0.0136531 WITH BNP PARIBAS	76,467.760	11 Dec 20				0.00	76,467.76	76,467.76	0.00
FX DEAL TRANACTED ON 12 NOV 2020 RUB / USD EX.RATE 76.946 WITH BNP PARIBAS	-72,788.370	12 Nov 20				0.00	-72,788.37	-72,788.37	0.00
FX DEAL TRANACTED ON 13 AUG 2020 USD / RUB EX.RATE 0.0136111 WITH BNP PARIBAS	101,106.390	13 Aug 20				0.00	101,106.39	101,106.39	0.00
FX DEAL TRANACTED ON 13 JAN 2020 USD / PEN EX.RATE 0.2996883 WITH BNP PARIBAS	287,720.260	13 Jan 20				0.00	287,720.26	287,720.26	0.00
FX DEAL TRANACTED ON 13 MAR 2020 EUR / USD EX.RATE 0.8951049 WITH BNP PARIBAS	-91,609.380	13 Mar 20				0.00	-91,609.38	-91,609.38	0.00
FX DEAL TRANACTED ON 13 MAR 2020 USD / EUR EX.RATE 1.1182859 WITH BNP PARIBAS	91,699.440	13 Mar 20				0.00	91,699.44	91,699.44	0.00
FX DEAL TRANACTED ON 14 SEP 2020 USD / IDR EX.RATE 0.0000668 WITH BNP PARIBAS	687,424.110	14 Sep 20				0.00	687,424.11	687,424.11	0.00
FX DEAL TRANACTED ON 15 JUL 2020 EUR / USD EX.RATE 0.8742483 WITH BNP PARIBAS	-4,872,757.550	15 Jul 20				0.00	-4,872,757.55	-4,872,757.55	0.00
FX DEAL TRANACTED ON 15 JUN 2020 IDR / USD EX.RATE 14228.0 WITH BNP PARIBAS	-723,467.010	15 Jun 20				0.00	-723,467.01	-723,467.01	0.00
FX DEAL TRANACTED ON 15 JUN 2020 RUB / USD EX.RATE 70.55517 WITH BNP PARIBAS	-28,025.880	15 Jun 20				0.00	-28,025.88	-28,025.88	0.00
FX DEAL TRANACTED ON 15 JUN 2020 USD / RUB EX.RATE 0.0142237 WITH BNP PARIBAS	28,125.530	15 Jun 20				0.00	28,125.53	28,125.53	0.00
FX DEAL TRANACTED ON 15 OCT 2020 USD / RUB EX.RATE 0.0128039 WITH BNP PARIBAS	154,741.400	15 Oct 20				0.00	154,741.40	154,741.40	0.00
FX DEAL TRANACTED ON 16 JUL 2020 EUR / USD EX.RATE 0.8779758 WITH BNP PARIBAS	-4,919,270.170	16 Jul 20				0.00	-4,919,270.17	-4,919,270.17	0.00
FX DEAL TRANACTED ON 16 JUL 2020 USD / EUR EX.RATE 1.1385526 WITH BNP PARIBAS	4,917,408.680	16 Jul 20				0.00	4,917,408.68	4,917,408.68	0.00
FX DEAL TRANACTED ON 16 JUL 2020 USD / RUB EX.RATE 0.014027 WITH BNP PARIBAS	323,278.750	16 Jul 20				0.00	323,278.75	323,278.75	0.00

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◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 16 JUN 2020 RUB / USD EX.RATE 69.7781 WITH BNP PARIBAS	-301,950.880	16 Jun 20				0.00	-301,950.88	-301,950.88	0.00
FX DEAL TRANSACTED ON 17 JUL 2020 EUR / USD EX.RATE 0.8752397 WITH BNP PARIBAS	-2,485,033.640	17 Jul 20				0.00	-2,485,033.64	-2,485,033.64	0.00
FX DEAL TRANSACTED ON 17 JUL 2020 USD / EUR EX.RATE 1.1421633 WITH BNP PARIBAS	2,484,205.180	17 Jul 20				0.00	2,484,205.18	2,484,205.18	0.00
FX DEAL TRANSACTED ON 17 JUN 2020 RUB / USD EX.RATE 70.1223 WITH BNP PARIBAS	-105,932.860	17 Jun 20				0.00	-105,932.86	-105,932.86	0.00
FX DEAL TRANSACTED ON 17 JUN 2020 USD / RUB EX.RATE 0.0143514 WITH BNP PARIBAS	106,605.590	17 Jun 20				0.00	106,605.59	106,605.59	0.00
FX DEAL TRANSACTED ON 18 JUN 2020 RUB / USD EX.RATE 69.2521 WITH BNP PARIBAS	-28,553.230	18 Jun 20				0.00	-28,553.23	-28,553.23	0.00
FX DEAL TRANSACTED ON 18 MAR 2020 EUR / USD EX.RATE 0.9109766 WITH BNP PARIBAS	-153,681.220	18 Mar 20				0.00	-153,681.22	-153,681.22	0.00
FX DEAL TRANSACTED ON 18 MAR 2020 USD / EUR EX.RATE 1.098598 WITH BNP PARIBAS	153,803.720	18 Mar 20				0.00	153,803.72	153,803.72	0.00
FX DEAL TRANSACTED ON 19 JUN 2020 RUB / USD EX.RATE 69.4398 WITH BNP PARIBAS	-106,974.040	19 Jun 20				0.00	-106,974.04	-106,974.04	0.00
FX DEAL TRANSACTED ON 20 JUL 2020 EUR / USD EX.RATE 0.8726859 WITH BNP PARIBAS	-2,806,278.730	20 Jul 20				0.00	-2,806,278.73	-2,806,278.73	0.00
FX DEAL TRANSACTED ON 20 JUL 2020 USD / EUR EX.RATE 1.1455225 WITH BNP PARIBAS	2,805,384.600	20 Jul 20				0.00	2,805,384.60	2,805,384.60	0.00
FX DEAL TRANSACTED ON 20 MAR 2020 EUR / USD EX.RATE 0.9301272 WITH BNP PARIBAS	-559,063.340	20 Mar 20				0.00	-559,063.34	-559,063.34	0.00
FX DEAL TRANSACTED ON 20 MAR 2020 USD / EUR EX.RATE 1.0746279 WITH BNP PARIBAS	558,806.510	20 Mar 20				0.00	558,806.51	558,806.51	0.00
FX DEAL TRANSACTED ON 21 APR 2020 PEN / USD EX.RATE 3.401 WITH BNP PARIBAS PARIS	-282,289.030	21 Apr 20				0.00	-282,289.03	-282,289.03	0.00
FX DEAL TRANSACTED ON 21 JUL 2020 RUB / USD EX.RATE 71.4045 WITH BNP PARIBAS	-169,253.880	21 Jul 20				0.00	-169,253.88	-169,253.88	0.00

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Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 21 JUL 2020 USD / RUB EX.RATE 0.0141223 WITH BNP PARIBAS	170,674.890	21 Jul 20				0.00	170,674.89	170,674.89	0.00
FX DEAL TRANSACTED ON 21 OCT 2020 PEN / USD EX.RATE 3.5984 WITH BNP PARIBAS	-308,851.040	21 Oct 20				0.00	-308,851.04	-308,851.04	0.00
FX DEAL TRANSACTED ON 22 OCT 2020 EUR / USD EX.RATE 0.8451167 WITH BNP PARIBAS	-2,013,922.990	22 Oct 20				0.00	-2,013,922.99	-2,013,922.99	0.00
FX DEAL TRANSACTED ON 22 OCT 2020 USD / EUR EX.RATE 1.1829992 WITH BNP PARIBAS	2,013,464.640	22 Oct 20				0.00	2,013,464.64	2,013,464.64	0.00
FX DEAL TRANSACTED ON 24 JUL 2020 RUB / USD EX.RATE 71.402 WITH BNP PARIBAS	-169,259.810	24 Jul 20				0.00	-169,259.81	-169,259.81	0.00
FX DEAL TRANSACTED ON 26 FEB 2020 EUR / USD EX.RATE 0.9186239 WITH BNP PARIBAS	-113,212.820	26 Feb 20				0.00	-113,212.82	-113,212.82	0.00
FX DEAL TRANSACTED ON 26 FEB 2020 USD / EUR EX.RATE 1.0889141 WITH BNP PARIBAS	113,247.070	26 Feb 20				0.00	113,247.07	113,247.07	0.00
FX DEAL TRANSACTED ON 26 JUN 2020 EUR / USD EX.RATE 0.8907565 WITH BNP PARIBAS	-973,329.920	26 Jun 20				0.00	-973,329.92	-973,329.92	0.00
FX DEAL TRANSACTED ON 26 JUN 2020 USD / EUR EX.RATE 1.1225486 WITH BNP PARIBAS	973,249.640	26 Jun 20				0.00	973,249.64	973,249.64	0.00
FX DEAL TRANSACTED ON 26 MAR 2020 GBP / USD EX.RATE 0.818664 WITH BNP PARIBAS	-453,177.390	26 Mar 20				0.00	-453,177.39	-453,177.39	0.00
FX DEAL TRANSACTED ON 26 MAY 2020 BRL / USD EX.RATE 5.35845 WITH BNP PARIBAS	-188,510.720	26 May 20				0.00	-188,510.72	-188,510.72	0.00
FX DEAL TRANSACTED ON 26 MAY 2020 USD / BRL EX.RATE 0.1869159 WITH BNP PARIBAS	188,808.460	26 May 20				0.00	188,808.46	188,808.46	0.00
FX DEAL TRANSACTED ON 27 AUG 2020 PEN / USD EX.RATE 3.5561 WITH BNP PARIBAS	-312,524.840	27 Aug 20				0.00	-312,524.84	-312,524.84	0.00
FX DEAL TRANSACTED ON 27 AUG 2020 USD / PEN EX.RATE 0.2809857 WITH BNP PARIBAS	312,278.960	27 Aug 20				0.00	312,278.96	312,278.96	0.00
FX DEAL TRANSACTED ON 27 JAN 2020 PEN / USD EX.RATE 3.333 WITH BNP PARIBAS PARIS	-288,048.300	27 Jan 20				0.00	-288,048.30	-288,048.30	0.00

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Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 27 JAN 2020 USD / PEN EX.RATE 0.2996614 WITH BNP PARIBAS	287,694.400	27 Jan 20				0.00	287,694.40	287,694.40	0.00
FX DEAL TRANSACTED ON 27 MAR 2020 EUR / USD EX.RATE 0.9108742 WITH BNP PARIBAS	-353,506.540	27 Mar 20				0.00	-353,506.54	-353,506.54	0.00
FX DEAL TRANSACTED ON 27 MAR 2020 USD / EUR EX.RATE 1.0976669 WITH BNP PARIBAS	353,448.740	27 Mar 20				0.00	353,448.74	353,448.74	0.00
FX DEAL TRANSACTED ON 28 APR 2020 PEN / USD EX.RATE 3.3823 WITH BNP PARIBAS	-328,583.980	28 Apr 20				0.00	-328,583.98	-328,583.98	0.00
FX DEAL TRANSACTED ON 29 JUN 2020 EUR / USD EX.RATE 0.8901549 WITH BNP PARIBAS	-224,680.000	29 Jun 20				0.00	-224,680.00	-224,680.00	0.00
FX DEAL TRANSACTED ON 29 JUN 2020 USD / EUR EX.RATE 1.125715 WITH BNP PARIBAS	225,143.000	29 Jun 20				0.00	225,143.00	225,143.00	0.00
FX DEAL TRANSACTED ON 29 MAY 2020 BRL / USD EX.RATE 5.4263 WITH BNP PARIBAS	-186,153.600	29 May 20				0.00	-186,153.60	-186,153.60	0.00
FX DEAL TRANSACTED ON 30 JUN 2020 EUR / USD EX.RATE 0.8914245 WITH BNP PARIBAS	-224,360.000	30 Jun 20				0.00	-224,360.00	-224,360.00	0.00
FX DEAL TRANSACTED ON 30 JUN 2020 USD / BRL EX.RATE 0.182615 WITH BNP PARIBAS	184,464.070	30 Jun 20				0.00	184,464.07	184,464.07	0.00
FX DEAL TRANSACTED ON 30 JUN 2020 USD / EUR EX.RATE 1.124117 WITH BNP PARIBAS	224,823.400	30 Jun 20				0.00	224,823.40	224,823.40	0.00
FX DEAL TRANSACTED ON 30 MAR 2020 EUR / USD EX.RATE 0.9035854 WITH BNP PARIBAS	-210,273.420	30 Mar 20				0.00	-210,273.42	-210,273.42	0.00
FX DEAL TRANSACTED ON 30 MAR 2020 USD / EUR EX.RATE 1.1084799 WITH BNP PARIBAS	210,611.180	30 Mar 20				0.00	210,611.18	210,611.18	0.00
FX DEAL TRANSACTED ON 31 MAR 2020 EUR / USD EX.RATE 0.9119803 WITH BNP PARIBAS	-210,530.860	31 Mar 20				0.00	-210,530.86	-210,530.86	0.00
FX DEAL TRANSACTED ON 31 MAR 2020 USD / EUR EX.RATE 1.0979587 WITH BNP PARIBAS	210,808.070	31 Mar 20				0.00	210,808.07	210,808.07	0.00
Total BNP PARIBAS PARIS							.000.00	12,265.92	12,265.92

NOTE: TRANSACTIONS ARE BASED ON THE 2019-12-31 VALUE (INCLUDING ACCRUALS) OF 1,907,932,852.33

◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
Cash and Cash Equivalents									
Brazilian real - BRL									
FX DEAL TRANSACTED ON 04 MAR 2020 USD / BRL EX.RATE 0.2179077 WITH CITIBANK N.A.	-487,224.750	4 Mar 20				0.00	-106,170.00	-93,095.53	13,074.47
FX DEAL TRANSACTED ON 28 JUL 2020 BRL / USD EX.RATE 5.19025 WITH CITIBANK N.A.	1,010,125.270	28 Jul 20				0.00	194,619.77	188,292.86	-6,326.91
FX DEAL TRANSACTED ON 28 JUL 2020 USD / BRL EX.RATE 0.192864 WITH CITIBANK N.A.	-1,010,125.270	28 Jul 20				0.00	-194,816.83	-189,490.27	5,326.56
FX DEAL TRANSACTED ON 31 AUG 2020 USD / BRL EX.RATE 0.1827719 WITH CITIBANK N.A.	-1,010,125.270	31 Aug 20				0.00	-184,622.53	-188,292.86	-3,670.33
FX DEAL TRANSACTED ON 31 JAN 2020 USD / BRL EX.RATE 0.2342195 WITH CITIBANK N.A.	-11,244,096.000	31 Jan 20				0.00	-2,633,586.13	-2,652,879.24	-19,293.11
FX DEAL TRANSACTED ON 31 JUL 2020 BRL / USD EX.RATE 5.2033 WITH CITIBANK N.A.	1,010,125.270	31 Jul 20				0.00	194,131.66	189,490.27	-4,641.39
FX DEAL TRANSACTED ON 31 MAR 2020 BRL / USD EX.RATE 5.1987 WITH CITIBANK N.A.	487,224.750	31 Mar 20				0.00	93,720.50	93,095.53	-624.97
British pound sterling - GBP									
FX DEAL TRANSACTED ON 01 JUL 2020 GBP / USD EX.RATE 0.8060467 WITH CITIBANK N.A.	2,049,000.000	1 Jul 20				0.00	2,542,036.32	2,552,644.40	10,608.08
FX DEAL TRANSACTED ON 01 JUL 2020 USD / GBP EX.RATE 1.2408836 WITH CITIBANK N.A.	-2,049,000.000	1 Jul 20				0.00	-2,542,570.50	-2,670,051.95	-127,481.45
FX DEAL TRANSACTED ON 01 MAY 2020 GBP / USD EX.RATE 0.7965798 WITH CITIBANK N.A.	1,987,000.000	1 May 20				0.00	2,494,414.23	2,492,194.80	-2,219.43
FX DEAL TRANSACTED ON 01 MAY 2020 USD / GBP EX.RATE 1.2554956 WITH CITIBANK N.A.	-1,987,000.000	1 May 20				0.00	-2,494,669.76	-2,480,372.35	14,297.41
FX DEAL TRANSACTED ON 03 AUG 2020 GBP / USD EX.RATE 0.7673552 WITH CITIBANK N.A.	2,067,000.000	3 Aug 20				0.00	2,693,667.89	2,693,507.75	-160.14

NOTE: TRANSACTIONS ARE BASED ON THE 2019-12-31 VALUE (INCLUDING ACCRUALS) OF 1,907,932,852.33

◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 03 AUG 2020 USD / GBP EX.RATE 1.3033627 WITH CITIBANK N.A.	-2,067,000.000	3 Aug 20				0.00	-2,694,050.70	-2,779,598.42	-85,547.72
FX DEAL TRANSACTED ON 10 MAR 2020 GBP / USD EX.RATE 0.7671168 WITH CITIBANK N.A.	164,000.000	10 Mar 20				0.00	213,787.51	212,191.41	-1,596.10
FX DEAL TRANSACTED ON 10 MAR 2020 USD / GBP EX.RATE 1.3040215 WITH CITIBANK N.A.	-164,000.000	10 Mar 20				0.00	-213,859.53	-203,761.82	10,097.71
FX DEAL TRANSACTED ON 24 JAN 2020 GBP / USD EX.RATE 0.764456 WITH CITIBANK N.A.	206,000.000	24 Jan 20				0.00	269,472.66	269,200.81	-271.85
FX DEAL TRANSACTED ON 24 JAN 2020 USD / GBP EX.RATE 1.3084191 WITH CITIBANK N.A.	-206,000.000	24 Jan 20				0.00	-269,534.33	-268,078.13	1,456.20
FX DEAL TRANSACTED ON 31 JAN 2020 GBP / USD EX.RATE 0.7610871 WITH CITIBANK N.A.	2,262,000.000	31 Jan 20				0.00	2,972,064.42	2,943,654.01	-28,410.41
FX DEAL TRANSACTED ON 31 JAN 2020 USD / GBP EX.RATE 1.3148773 WITH CITIBANK N.A.	-2,262,000.000	31 Jan 20				0.00	-2,974,252.45	-2,883,145.43	91,107.02
Colombian peso - COP									
FX DEAL TRANSACTED ON 02 DEC 2020 COP / USD EX.RATE 3533.21 WITH CITIBANK N.A.	4,180,941,485.840	2 Dec 20				0.00	1,183,326.63	1,200,571.29	17,244.66
FX DEAL TRANSACTED ON 03 JUN 2020 COP / USD EX.RATE 3597.6 WITH CITIBANK N.A.	4,180,941,485.840	3 Jun 20				0.00	1,162,147.40	1,153,363.17	-8,784.23
FX DEAL TRANSACTED ON 03 JUN 2020 USD / COP EX.RATE 0.000279 WITH CITIBANK N.A.	-4,180,941,485.840	3 Jun 20				0.00	-1,166,557.33	-1,161,976.22	4,581.11
FX DEAL TRANSACTED ON 13 NOV 2020 COP / USD EX.RATE 3668.25 WITH CITIBANK N.A.	4,180,941,485.840	13 Nov 20				0.00	1,139,764.60	1,216,014.37	76,249.77
FX DEAL TRANSACTED ON 13 NOV 2020 USD / COP EX.RATE 0.0002747 WITH CITIBANK N.A.	-4,180,941,485.840	13 Nov 20				0.00	-1,148,610.30	-1,200,571.29	-51,960.99
FX DEAL TRANSACTED ON 15 JUL 2020 USD / COP EX.RATE 0.0002769 WITH CITIBANK N.A.	-4,180,941,485.840	15 Jul 20				0.00	-1,157,639.25	-1,153,363.17	4,276.08
FX DEAL TRANSACTED ON 20 APR 2020 COP / USD EX.RATE 3997.8 WITH CITIBANK N.A.	4,180,941,485.840	20 Apr 20				0.00	1,045,810.57	1,161,976.22	116,165.65

NOTE: TRANSACTIONS ARE BASED ON THE 2019-12-31 VALUE (INCLUDING ACCRUALS) OF 1,907,932,852.33

◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 20 APR 2020 USD / COP EX.RATE 0.0002511 WITH CITIBANK N.A.	-4,180,941,485.840	20 Apr 20				0.00	-1,049,696.58	-1,039,284.17	10,412.41
FX DEAL TRANSACTED ON 29 JAN 2020 COP / USD EX.RATE 3416.5 WITH CITIBANK N.A.	4,180,941,485.840	29 Jan 20				0.00	1,223,749.89	1,039,284.17	-184,465.72
FX DEAL TRANSACTED ON 29 JAN 2020 USD / COP EX.RATE 0.000294 WITH CITIBANK N.A.	-4,180,941,485.840	29 Jan 20				0.00	-1,229,327.11	-1,235,889.93	-6,562.82
Euro - EUR									
FX DEAL TRANSACTED ON 03 AUG 2020 EUR / USD EX.RATE 0.8527284 WITH CITIBANK N.A.	430,000.000	3 Aug 20				0.00	504,263.75	504,734.05	470.30
FX DEAL TRANSACTED ON 03 AUG 2020 USD / EUR EX.RATE 1.1734122 WITH CITIBANK N.A.	-430,000.000	3 Aug 20				0.00	-504,567.25	-514,430.56	-9,863.31
FX DEAL TRANSACTED ON 04 MAY 2020 EUR / USD EX.RATE 0.9146693 WITH CITIBANK N.A.	129,000.000	4 May 20				0.00	141,034.58	140,822.85	-211.73
FX DEAL TRANSACTED ON 04 MAY 2020 USD / EUR EX.RATE 1.0938786 WITH CITIBANK N.A.	-129,000.000	4 May 20				0.00	-141,110.34	-143,673.76	-2,563.42
FX DEAL TRANSACTED ON 10 MAR 2020 EUR / USD EX.RATE 0.8799783 WITH CITIBANK N.A.	309,000.000	10 Mar 20				0.00	351,145.00	350,545.06	-599.94
FX DEAL TRANSACTED ON 10 MAR 2020 USD / EUR EX.RATE 1.1376144 WITH CITIBANK N.A.	-309,000.000	10 Mar 20				0.00	-351,522.85	-337,551.64	13,971.21
FX DEAL TRANSACTED ON 13 JAN 2020 USD / EUR EX.RATE 1.1192121 WITH CITIBANK N.A.	-695,131.870	13 Jan 20				0.00	-778,000.00	-766,313.42	11,686.58
FX DEAL TRANSACTED ON 15 JUN 2020 EUR / USD EX.RATE 0.8873587 WITH CITIBANK N.A.	2,313,518.870	15 Jun 20				0.00	2,607,196.96	2,587,323.98	-19,872.98
FX DEAL TRANSACTED ON 15 JUN 2020 USD / EUR EX.RATE 1.1293995 WITH CITIBANK N.A.	-2,313,518.870	15 Jun 20				0.00	-2,612,887.06	-2,708,089.71	-95,202.65
FX DEAL TRANSACTED ON 16 DEC 2020 EUR / USD EX.RATE 0.8221048 WITH CITIBANK N.A.	2,313,518.870	16 Dec 20				0.00	2,814,141.22	2,815,205.70	1,064.48
FX DEAL TRANSACTED ON 16 DEC 2020 USD / EUR EX.RATE 1.2195543 WITH CITIBANK N.A.	-2,313,518.870	16 Dec 20				0.00	-2,821,461.89	-2,835,791.04	-14,329.15

NOTE: TRANSACTIONS ARE BASED ON THE 2019-12-31 VALUE (INCLUDING ACCRUALS) OF 1,907,932,852.33

◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 17 FEB 2020 EUR / USD EX.RATE 0.9220806 WITH CITIBANK N.A.	1,744,000.000	17 Feb 20				0.00	1,891,374.80	1,888,839.21	-2,535.59
FX DEAL TRANSACTED ON 17 FEB 2020 USD / EUR EX.RATE 1.085432 WITH CITIBANK N.A.	-1,744,000.000	17 Feb 20				0.00	-1,892,993.41	-1,941,333.65	-48,340.24
FX DEAL TRANSACTED ON 17 MAR 2020 EUR / USD EX.RATE 0.9103323 WITH CITIBANK N.A.	109,000.000	17 Mar 20				0.00	119,736.50	119,594.81	-141.69
FX DEAL TRANSACTED ON 17 MAR 2020 USD / EUR EX.RATE 1.100675 WITH CITIBANK N.A.	-109,000.000	17 Mar 20				0.00	-119,973.58	-119,071.61	901.97
FX DEAL TRANSACTED ON 17 SEP 2020 EUR / USD EX.RATE 0.8441027 WITH CITIBANK N.A.	2,313,518.870	17 Sep 20				0.00	2,740,802.67	2,708,089.71	-32,712.96
FX DEAL TRANSACTED ON 17 SEP 2020 USD / EUR EX.RATE 1.1869674 WITH CITIBANK N.A.	-2,313,518.870	17 Sep 20				0.00	-2,746,071.48	-2,815,205.70	-69,134.22
FX DEAL TRANSACTED ON 20 MAR 2020 EUR / USD EX.RATE 0.9325487 WITH CITIBANK N.A.	2,313,518.870	20 Mar 20				0.00	2,480,855.69	2,550,423.36	69,567.67
FX DEAL TRANSACTED ON 20 MAR 2020 USD / EUR EX.RATE 1.073669 WITH CITIBANK N.A.	-2,313,518.870	20 Mar 20				0.00	-2,483,953.49	-2,507,970.34	-24,016.85
FX DEAL TRANSACTED ON 21 FEB 2020 EUR / USD EX.RATE 0.9262565 WITH CITIBANK N.A.	114,000.000	21 Feb 20				0.00	123,076.06	123,712.80	636.74
FX DEAL TRANSACTED ON 21 FEB 2020 USD / EUR EX.RATE 1.0801411 WITH CITIBANK N.A.	-114,000.000	21 Feb 20				0.00	-123,136.09	-126,899.10	-3,763.01
FX DEAL TRANSACTED ON 22 JAN 2020 USD / EUR EX.RATE 1.1116129 WITH CITIBANK N.A.	-620,000.000	22 Jan 20				0.00	-689,200.00	-683,488.04	5,711.96
FX DEAL TRANSACTED ON 23 APR 2020 EUR / USD EX.RATE 0.9247358 WITH CITIBANK N.A.	2,313,518.870	23 Apr 20				0.00	2,501,816.17	2,507,970.34	6,154.17
FX DEAL TRANSACTED ON 23 APR 2020 USD / EUR EX.RATE 1.0826494 WITH CITIBANK N.A.	-2,313,518.870	23 Apr 20				0.00	-2,504,729.82	-2,587,323.98	-82,594.16
FX DEAL TRANSACTED ON 24 FEB 2020 EUR / USD EX.RATE 0.9247408 WITH CITIBANK N.A.	426,000.000	24 Feb 20				0.00	460,669.63	462,486.94	1,817.31
FX DEAL TRANSACTED ON 24 FEB 2020 USD / EUR EX.RATE 1.0818493 WITH CITIBANK N.A.	-426,000.000	24 Feb 20				0.00	-460,867.80	-474,201.91	-13,334.11

NOTE: TRANSACTIONS ARE BASED ON THE 2019-12-31 VALUE (INCLUDING ACCRUALS) OF 1,907,932,852.33

◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 27 FEB 2020 EUR / USD EX.RATE 0.9138262 WITH CITIBANK N.A.	10,147,000.000	27 Feb 20				0.00	11,103,862.10	11,295,133.36	191,271.26
FX DEAL TRANSACTED ON 27 FEB 2020 USD / EUR EX.RATE 1.096308 WITH CITIBANK N.A.	-10,147,000.000	27 Feb 20				0.00	-11,124,237.28	-11,084,584.00	39,653.28
FX DEAL TRANSACTED ON 31 MAR 2020 EUR / USD EX.RATE 0.9098188 WITH CITIBANK N.A.	583,793.880	31 Mar 20				0.00	641,659.53	637,736.50	-3,923.03
Hungarian forint - HUF									
FX DEAL TRANSACTED ON 07 OCT 2020 HUF / USD EX.RATE 306.229 WITH CITIBANK N.A.	35,252,000.000	7 Oct 20				0.00	115,116.47	115,525.82	409.35
FX DEAL TRANSACTED ON 07 OCT 2020 USD / HUF EX.RATE 0.0032612 WITH CITIBANK N.A.	-35,252,000.000	7 Oct 20				0.00	-114,963.03	-118,924.55	-3,961.52
FX DEAL TRANSACTED ON 08 APR 2020 HUF / USD EX.RATE 329.93181 WITH CITIBANK N.A.	46,050,000.000	8 Apr 20				0.00	139,574.30	139,394.00	-180.30
FX DEAL TRANSACTED ON 08 APR 2020 USD / HUF EX.RATE 0.003026 WITH CITIBANK N.A.	-46,050,000.000	8 Apr 20				0.00	-139,347.83	-146,657.99	-7,310.16
FX DEAL TRANSACTED ON 19 MAR 2020 HUF / USD EX.RATE 330.8 WITH CITIBANK N.A.	3,751,000.000	19 Mar 20				0.00	11,339.18	11,354.33	15.15
FX DEAL TRANSACTED ON 19 MAR 2020 USD / HUF EX.RATE 0.0030214 WITH CITIBANK N.A.	-3,751,000.000	19 Mar 20				0.00	-11,333.31	-11,259.21	74.10
FX DEAL TRANSACTED ON 24 MAR 2020 HUF / USD EX.RATE 329.9107 WITH CITIBANK N.A.	10,765,000.000	24 Mar 20				0.00	32,630.04	32,585.81	-44.23
FX DEAL TRANSACTED ON 24 MAR 2020 USD / HUF EX.RATE 0.0030303 WITH CITIBANK N.A.	-10,765,000.000	24 Mar 20				0.00	-32,621.29	-32,750.31	-129.02
FX DEAL TRANSACTED ON 25 JUN 2020 USD / HUF EX.RATE 0.0031736 WITH CITIBANK N.A.	-13,078,000.000	25 Jun 20				0.00	-41,504.51	-41,465.25	39.26
Indonesian rupiah - IDR									
FX DEAL TRANSACTED ON 15 JUN 2020 USD / IDR EX.RATE 0.0000703 WITH CITIBANK N.A.	-27,081,572,600.000	15 Jun 20				0.00	-1,903,399.82	-1,919,998.06	-16,598.24

NOTE: TRANSACTIONS ARE BASED ON THE 2019-12-31 VALUE (INCLUDING ACCRUALS) OF 1,907,932,852.33

5500 Supplemental Schedules

1 JAN 20 - 31 DEC 20

Account number XPOPEN
Account Name XPO PENSION ONLY ACCOUNTS

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◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 16 MAR 2020 IDR / USD EX.RATE 14818.0 WITH CITIBANK N.A.	27,081,572,600.000	16 Mar 20				0.00	1,827,613.21	1,785,205.84	-42,407.37
FX DEAL TRANSACTED ON 20 FEB 2020 IDR / USD EX.RATE 13946.0 WITH CITIBANK N.A.	27,081,572,600.000	20 Feb 20				0.00	1,941,888.18	1,919,998.06	-21,890.12
FX DEAL TRANSACTED ON 20 FEB 2020 USD / IDR EX.RATE 0.0000724 WITH CITIBANK N.A.	-27,081,572,600.000	20 Feb 20				0.00	-1,959,592.81	-1,785,205.84	174,386.97
Japanese yen - JPY									
FX DEAL TRANSACTED ON 13 MAR 2020 JPY / USD EX.RATE 106.9973 WITH CITIBANK N.A.	117,395,901.000	13 Mar 20				0.00	1,097,185.64	1,072,353.52	-24,832.12
FX DEAL TRANSACTED ON 15 JUN 2020 JPY / USD EX.RATE 107.349 WITH CITIBANK N.A.	638,351,087.000	15 Jun 20				0.00	5,946,502.41	5,967,292.24	20,789.83
FX DEAL TRANSACTED ON 15 JUN 2020 USD / JPY EX.RATE 0.00933 WITH CITIBANK N.A.	-638,351,087.000	15 Jun 20				0.00	-5,955,797.09	-6,080,402.79	-124,605.70
FX DEAL TRANSACTED ON 16 DEC 2020 JPY / USD EX.RATE 103.646 WITH CITIBANK N.A.	638,351,087.000	16 Dec 20				0.00	6,158,955.36	6,155,451.40	-3,503.96
FX DEAL TRANSACTED ON 16 DEC 2020 USD / JPY EX.RATE 0.0096631 WITH CITIBANK N.A.	-638,351,087.000	16 Dec 20				0.00	-6,168,453.89	-6,188,404.22	-19,950.33
FX DEAL TRANSACTED ON 16 MAR 2020 JPY / USD EX.RATE 106.01531 WITH CITIBANK N.A.	63,143,601.000	16 Mar 20				0.00	595,608.32	576,785.58	-18,822.74
FX DEAL TRANSACTED ON 17 SEP 2020 JPY / USD EX.RATE 104.695 WITH CITIBANK N.A.	638,351,087.000	17 Sep 20				0.00	6,097,245.21	6,080,402.79	-16,842.42
FX DEAL TRANSACTED ON 17 SEP 2020 USD / JPY EX.RATE 0.0095626 WITH CITIBANK N.A.	-638,351,087.000	17 Sep 20				0.00	-6,104,295.51	-6,155,451.40	-51,155.89
FX DEAL TRANSACTED ON 20 MAR 2020 JPY / USD EX.RATE 111.106 WITH CITIBANK N.A.	638,351,087.000	20 Mar 20				0.00	5,745,424.07	5,831,021.58	85,597.51
FX DEAL TRANSACTED ON 20 MAR 2020 USD / JPY EX.RATE 0.009015 WITH CITIBANK N.A.	-638,351,087.000	20 Mar 20				0.00	-5,754,726.96	-5,955,045.36	-200,318.40
FX DEAL TRANSACTED ON 23 APR 2020 JPY / USD EX.RATE 107.662 WITH CITIBANK N.A.	638,351,087.000	23 Apr 20				0.00	5,929,214.46	5,955,045.36	25,830.90

NOTE: TRANSACTIONS ARE BASED ON THE 2019-12-31 VALUE (INCLUDING ACCRUALS) OF 1,907,932,852.33

◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 23 APR 2020 USD / JPY EX.RATE 0.0092969 WITH CITIBANK N.A.	-638,351,087.000	23 Apr 20				0.00	-5,934,671.65	-5,967,292.24	-32,620.59
Mexican peso - MXN									
FX DEAL TRANSACTED ON 04 JUN 2020 MXN / USD EX.RATE 22.1895 WITH CITIBANK N.A.	5,500,000.000	4 Jun 20				0.00	247,864.98	261,786.34	13,921.36
FX DEAL TRANSACTED ON 04 JUN 2020 USD / MXN EX.RATE 0.0456517 WITH CITIBANK N.A.	-5,500,000.000	4 Jun 20				0.00	-251,084.23	-246,645.07	4,439.16
FX DEAL TRANSACTED ON 20 NOV 2020 MXN / USD EX.RATE 20.4283 WITH CITIBANK N.A.	5,500,000.000	20 Nov 20				0.00	269,234.35	273,504.74	4,270.39
FX DEAL TRANSACTED ON 20 NOV 2020 USD / MXN EX.RATE 0.0495479 WITH CITIBANK N.A.	-5,500,000.000	20 Nov 20				0.00	-272,513.32	-278,375.30	-5,861.98
New Israeli shekel - ILS									
FX DEAL TRANSACTED ON 15 APR 2020 ILS / USD EX.RATE 3.58917 WITH CITIBANK N.A.	469,000.000	15 Apr 20				0.00	130,670.88	134,312.76	3,641.88
FX DEAL TRANSACTED ON 15 APR 2020 USD / ILS EX.RATE 0.2777886 WITH CITIBANK N.A.	-469,000.000	15 Apr 20				0.00	-130,282.85	-130,012.34	270.51
Peruvian nuevo sol - PEN									
FX DEAL TRANSACTED ON 02 SEP 2020 PEN / USD EX.RATE 3.5317 WITH CITIBANK N.A.	1,111,369.600	2 Sep 20				0.00	314,684.03	314,114.81	-569.22
FX DEAL TRANSACTED ON 04 NOV 2020 USD / PEN EX.RATE 0.2779631 WITH CITIBANK N.A.	-1,281,510.460	4 Nov 20				0.00	-356,212.60	-356,842.45	-629.85
FX DEAL TRANSACTED ON 05 MAR 2020 PEN / USD EX.RATE 3.4598 WITH CITIBANK N.A.	1,281,510.460	5 Mar 20				0.00	370,400.16	366,192.93	-4,207.23
FX DEAL TRANSACTED ON 05 MAR 2020 USD / PEN EX.RATE 0.2876208 WITH CITIBANK N.A.	-1,281,510.460	5 Mar 20				0.00	-368,589.06	-361,233.08	7,355.98

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◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 05 OCT 2020 PEN / USD EX.RATE 3.5939 WITH CITIBANK N.A.	1,281,510.460	5 Oct 20				0.00	356,579.33	356,842.45	263.12
FX DEAL TRANSACTED ON 05 OCT 2020 USD / PEN EX.RATE 0.2780326 WITH CITIBANK N.A.	-1,281,510.460	5 Oct 20				0.00	-356,301.74	-354,359.55	1,942.19
FX DEAL TRANSACTED ON 06 FEB 2020 PEN / USD EX.RATE 3.3736 WITH CITIBANK N.A.	1,111,369.600	6 Feb 20				0.00	329,431.35	327,992.45	-1,438.90
FX DEAL TRANSACTED ON 07 APR 2020 PEN / USD EX.RATE 3.3577 WITH CITIBANK N.A.	960,064.980	7 Apr 20				0.00	285,929.35	284,885.75	-1,043.60
FX DEAL TRANSACTED ON 07 APR 2020 USD / PEN EX.RATE 0.2969738 WITH CITIBANK N.A.	-960,064.980	7 Apr 20				0.00	-285,114.18	-278,158.77	6,955.41
FX DEAL TRANSACTED ON 10 MAR 2020 USD / PEN EX.RATE 0.2852741 WITH CITIBANK N.A.	-1,281,510.460	10 Mar 20				0.00	-365,581.81	-366,192.93	-611.12
FX DEAL TRANSACTED ON 13 JAN 2020 PEN / USD EX.RATE 3.3368 WITH CITIBANK N.A.	960,064.980	13 Jan 20				0.00	287,720.26	288,515.74	795.48
FX DEAL TRANSACTED ON 15 JAN 2020 PEN / USD EX.RATE 3.3246 WITH CITIBANK N.A.	1,281,510.460	15 Jan 20				0.00	385,463.05	385,544.23	81.18
FX DEAL TRANSACTED ON 16 APR 2020 PEN / USD EX.RATE 3.4043 WITH CITIBANK N.A.	1,111,369.600	16 Apr 20				0.00	326,460.54	330,224.22	3,763.68
FX DEAL TRANSACTED ON 16 APR 2020 USD / PEN EX.RATE 0.2922268 WITH CITIBANK N.A.	-1,111,369.600	16 Apr 20				0.00	-324,771.95	-314,114.81	10,657.14
FX DEAL TRANSACTED ON 21 APR 2020 USD / PEN EX.RATE 0.2940312 WITH CITIBANK N.A.	-960,064.980	21 Apr 20				0.00	-282,289.03	-284,885.75	-2,596.72
FX DEAL TRANSACTED ON 21 AUG 2020 PEN / USD EX.RATE 3.5842 WITH CITIBANK N.A.	1,281,510.460	21 Aug 20				0.00	357,544.35	358,103.86	559.51
FX DEAL TRANSACTED ON 23 JUN 2020 PEN / USD EX.RATE 3.522 WITH CITIBANK N.A.	1,281,510.460	23 Jun 20				0.00	363,858.73	361,233.08	-2,625.65
FX DEAL TRANSACTED ON 23 JUN 2020 USD / PEN EX.RATE 0.283503 WITH CITIBANK N.A.	-1,281,510.460	23 Jun 20				0.00	-363,312.01	-358,103.86	5,208.15
FX DEAL TRANSACTED ON 25 AUG 2020 PEN / USD EX.RATE 3.5933 WITH CITIBANK N.A.	960,064.980	25 Aug 20				0.00	267,181.97	270,417.99	3,236.02

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◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 25 AUG 2020 USD / PEN EX.RATE 0.2773387 WITH CITIBANK N.A.	-960,064.980	25 Aug 20				0.00	-266,263.13	-265,478.48	784.65
FX DEAL TRANSACTED ON 28 APR 2020 USD / PEN EX.RATE 0.2956568 WITH CITIBANK N.A.	-1,111,369.600	28 Apr 20				0.00	-328,583.98	-330,224.22	-1,640.24
FX DEAL TRANSACTED ON 28 MAY 2020 PEN / USD EX.RATE 3.4375 WITH CITIBANK N.A.	960,064.980	28 May 20				0.00	279,291.63	278,158.77	-1,132.86
FX DEAL TRANSACTED ON 28 MAY 2020 USD / PEN EX.RATE 0.2899391 WITH CITIBANK N.A.	-960,064.980	28 May 20				0.00	-278,360.39	-270,417.99	7,942.40
Polish zloty - PLN									
FX DEAL TRANSACTED ON 09 NOV 2020 PLN / USD EX.RATE 3.772993 WITH CITIBANK N.A.	40,000.000	9 Nov 20				0.00	10,601.66	10,736.53	134.87
FX DEAL TRANSACTED ON 09 NOV 2020 USD / PLN EX.RATE 0.2649464 WITH CITIBANK N.A.	-40,000.000	9 Nov 20				0.00	-10,597.86	-10,556.88	40.98
Russian ruble - RUB									
FX DEAL TRANSACTED ON 04 MAR 2020 USD / RUB EX.RATE 0.0150489 WITH CITIBANK N.A.	-17,339,364.000	4 Mar 20				0.00	-260,938.51	-235,693.26	25,245.25
FX DEAL TRANSACTED ON 07 APR 2020 RUB / USD EX.RATE 76.3 WITH CITIBANK N.A.	6,564,865.000	7 Apr 20				0.00	86,040.17	94,538.41	8,498.24
FX DEAL TRANSACTED ON 07 APR 2020 USD / RUB EX.RATE 0.0132398 WITH CITIBANK N.A.	-6,564,865.000	7 Apr 20				0.00	-86,917.32	-90,201.50	-3,284.18
FX DEAL TRANSACTED ON 08 DEC 2020 RUB / USD EX.RATE 73.6465 WITH CITIBANK N.A.	6,036,609.000	8 Dec 20				0.00	81,967.36	81,192.95	-774.41
FX DEAL TRANSACTED ON 08 DEC 2020 USD / RUB EX.RATE 0.0136687 WITH CITIBANK N.A.	-6,036,609.000	8 Dec 20				0.00	-82,512.42	-82,632.43	-120.01
FX DEAL TRANSACTED ON 08 JUN 2020 RUB / USD EX.RATE 68.7615 WITH CITIBANK N.A.	2,643,777.000	8 Jun 20				0.00	38,448.51	36,176.48	-2,272.03
FX DEAL TRANSACTED ON 08 JUN 2020 USD / RUB EX.RATE 0.0146606 WITH CITIBANK N.A.	-2,643,777.000	8 Jun 20				0.00	-38,759.38	-38,376.07	383.31

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◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 10 JUL 2020 RUB / USD EX.RATE 71.9275 WITH CITIBANK N.A.	43,300,447.760	10 Jul 20				0.00	602,001.29	561,759.83	-40,241.46
FX DEAL TRANSACTED ON 10 JUL 2020 USD / RUB EX.RATE 0.0140371 WITH CITIBANK N.A.	-43,300,447.760	10 Jul 20				0.00	-607,810.89	-608,515.59	-704.70
FX DEAL TRANSACTED ON 10 JUN 2020 RUB / USD EX.RATE 68.8729 WITH CITIBANK N.A.	2,643,777.000	10 Jun 20				0.00	38,386.32	38,376.07	-10.25
FX DEAL TRANSACTED ON 10 NOV 2020 RUB / USD EX.RATE 76.946 WITH CITIBANK N.A.	5,196,298.000	10 Nov 20				0.00	67,531.75	70,116.10	2,584.35
FX DEAL TRANSACTED ON 10 NOV 2020 USD / RUB EX.RATE 0.0130822 WITH CITIBANK N.A.	-5,196,298.000	10 Nov 20				0.00	-67,978.78	-67,541.41	437.37
FX DEAL TRANSACTED ON 11 DEC 2020 RUB / USD EX.RATE 73.2436 WITH CITIBANK N.A.	6,036,609.000	11 Dec 20				0.00	82,418.25	82,632.43	214.18
FX DEAL TRANSACTED ON 12 NOV 2020 RUB / USD EX.RATE 76.946 WITH CITIBANK N.A.	5,196,298.000	12 Nov 20				0.00	67,531.75	67,541.41	9.66
FX DEAL TRANSACTED ON 12 OCT 2020 USD / RUB EX.RATE 0.0129553 WITH CITIBANK N.A.	-43,300,447.760	12 Oct 20				0.00	-560,969.47	-561,759.83	-790.36
FX DEAL TRANSACTED ON 13 AUG 2020 USD / RUB EX.RATE 0.0136111 WITH CITIBANK N.A.	-2,643,777.000	13 Aug 20				0.00	-35,984.59	-36,176.48	-191.89
FX DEAL TRANSACTED ON 13 MAR 2020 RUB / USD EX.RATE 72.8178 WITH CITIBANK N.A.	17,339,364.000	13 Mar 20				0.00	238,119.86	235,693.26	-2,426.60
FX DEAL TRANSACTED ON 14 APR 2020 RUB / USD EX.RATE 73.4605 WITH CITIBANK N.A.	6,564,865.000	14 Apr 20				0.00	89,365.92	90,201.50	835.58
FX DEAL TRANSACTED ON 16 JUL 2020 RUB / USD EX.RATE 71.2912 WITH CITIBANK N.A.	43,300,447.760	16 Jul 20				0.00	607,374.37	608,515.59	1,141.22
FX DEAL TRANSACTED ON 19 JUN 2020 USD / RUB EX.RATE 0.014401 WITH CITIBANK N.A.	-6,564,865.000	19 Jun 20				0.00	-94,540.38	-94,538.41	1.97
Swedish krona - SEK									
FX DEAL TRANSACTED ON 15 JUN 2020 SEK / USD EX.RATE 9.34551 WITH CITIBANK N.A.	16,198,164.000	15 Jun 20				0.00	1,733,256.29	1,712,777.39	-20,478.90

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◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 15 JUN 2020 USD / SEK EX.RATE 0.1071295 WITH CITIBANK N.A.	-16,198,164.000	15 Jun 20				0.00	-1,735,301.59	-1,820,038.88	-84,737.29
FX DEAL TRANSACTED ON 16 DEC 2020 SEK / USD EX.RATE 8.37212 WITH CITIBANK N.A.	16,198,164.000	16 Dec 20				0.00	1,934,774.47	1,941,364.62	6,590.15
FX DEAL TRANSACTED ON 16 DEC 2020 USD / SEK EX.RATE 0.1196477 WITH CITIBANK N.A.	-16,198,164.000	16 Dec 20				0.00	-1,938,072.75	-1,974,091.64	-36,018.89
FX DEAL TRANSACTED ON 17 SEP 2020 SEK / USD EX.RATE 8.78071 WITH CITIBANK N.A.	16,198,164.000	17 Sep 20				0.00	1,844,744.22	1,820,038.88	-24,705.34
FX DEAL TRANSACTED ON 17 SEP 2020 USD / SEK EX.RATE 0.1139979 WITH CITIBANK N.A.	-16,198,164.000	17 Sep 20				0.00	-1,846,556.35	-1,941,364.62	-94,808.27
FX DEAL TRANSACTED ON 20 MAR 2020 SEK / USD EX.RATE 10.27677 WITH CITIBANK N.A.	22,385,728.000	20 Mar 20				0.00	2,178,284.42	2,250,557.02	72,272.60
FX DEAL TRANSACTED ON 20 MAR 2020 USD / SEK EX.RATE 0.0973548 WITH CITIBANK N.A.	-22,385,728.000	20 Mar 20				0.00	-2,179,359.18	-2,228,366.88	-49,007.70
FX DEAL TRANSACTED ON 23 APR 2020 SEK / USD EX.RATE 10.053486 WITH CITIBANK N.A.	6,187,564.000	23 Apr 20				0.00	615,464.53	654,266.73	38,802.20
FX DEAL TRANSACTED ON 23 APR 2020 SEK / USD EX.RATE 10.05891 WITH CITIBANK N.A.	22,385,728.000	23 Apr 20				0.00	2,225,462.60	2,228,366.88	2,904.28
FX DEAL TRANSACTED ON 23 APR 2020 USD / SEK EX.RATE 0.0994144 WITH CITIBANK N.A.	-6,187,564.000	23 Apr 20				0.00	-615,132.65	-615,935.42	-802.77
FX DEAL TRANSACTED ON 23 APR 2020 USD / SEK EX.RATE 0.099468 WITH CITIBANK N.A.	-22,385,728.000	23 Apr 20				0.00	-2,226,663.27	-2,367,044.12	-140,380.85
Swiss franc - CHF									
FX DEAL TRANSACTED ON 10 MAR 2020 CHF / USD EX.RATE 0.93481 WITH CITIBANK N.A.	436,956.650	10 Mar 20				0.00	467,428.30	465,664.89	-1,763.41
United States dollar - USD									
FX DEAL TRANSACTED ON 01 JUL 2020 GBP / USD EX.RATE 0.8060467 WITH CITIBANK N.A.	-2,542,036.320	1 Jul 20				0.00	-2,542,036.32	-2,542,036.32	0.00

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◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 01 JUL 2020 USD / GBP EX.RATE 1.2408836 WITH CITIBANK N.A.	2,542,570.500	1 Jul 20				0.00	2,542,570.50	2,542,570.50	0.00
FX DEAL TRANSACTED ON 01 MAY 2020 GBP / USD EX.RATE 0.7965798 WITH CITIBANK N.A.	-2,494,414.230	1 May 20				0.00	-2,494,414.23	-2,494,414.23	0.00
FX DEAL TRANSACTED ON 01 MAY 2020 USD / GBP EX.RATE 1.2554956 WITH CITIBANK N.A.	2,494,669.760	1 May 20				0.00	2,494,669.76	2,494,669.76	0.00
FX DEAL TRANSACTED ON 02 DEC 2020 COP / USD EX.RATE 3533.21 WITH CITIBANK N.A.	-1,183,326.630	2 Dec 20				0.00	-1,183,326.63	-1,183,326.63	0.00
FX DEAL TRANSACTED ON 02 SEP 2020 PEN / USD EX.RATE 3.5317 WITH CITIBANK N.A.	-314,684.030	2 Sep 20				0.00	-314,684.03	-314,684.03	0.00
FX DEAL TRANSACTED ON 03 AUG 2020 EUR / USD EX.RATE 0.8527284 WITH CITIBANK N.A.	-504,263.750	3 Aug 20				0.00	-504,263.75	-504,263.75	0.00
FX DEAL TRANSACTED ON 03 AUG 2020 GBP / USD EX.RATE 0.7673552 WITH CITIBANK N.A.	-2,693,667.890	3 Aug 20				0.00	-2,693,667.89	-2,693,667.89	0.00
FX DEAL TRANSACTED ON 03 AUG 2020 USD / EUR EX.RATE 1.1734122 WITH CITIBANK N.A.	504,567.250	3 Aug 20				0.00	504,567.25	504,567.25	0.00
FX DEAL TRANSACTED ON 03 AUG 2020 USD / GBP EX.RATE 1.3033627 WITH CITIBANK N.A.	2,694,050.700	3 Aug 20				0.00	2,694,050.70	2,694,050.70	0.00
FX DEAL TRANSACTED ON 03 JUN 2020 COP / USD EX.RATE 3597.6 WITH CITIBANK N.A.	-1,162,147.400	3 Jun 20				0.00	-1,162,147.40	-1,162,147.40	0.00
FX DEAL TRANSACTED ON 03 JUN 2020 USD / COP EX.RATE 0.000279 WITH CITIBANK N.A.	1,166,557.330	3 Jun 20				0.00	1,166,557.33	1,166,557.33	0.00
FX DEAL TRANSACTED ON 04 JUN 2020 MXN / USD EX.RATE 22.1895 WITH CITIBANK N.A.	-247,864.980	4 Jun 20				0.00	-247,864.98	-247,864.98	0.00
FX DEAL TRANSACTED ON 04 JUN 2020 USD / MXN EX.RATE 0.0456517 WITH CITIBANK N.A.	251,084.230	4 Jun 20				0.00	251,084.23	251,084.23	0.00
FX DEAL TRANSACTED ON 04 MAR 2020 USD / BRL EX.RATE 0.2179077 WITH CITIBANK N.A.	106,170.000	4 Mar 20				0.00	106,170.00	106,170.00	0.00
FX DEAL TRANSACTED ON 04 MAR 2020 USD / RUB EX.RATE 0.0150489 WITH CITIBANK N.A.	260,938.510	4 Mar 20				0.00	260,938.51	260,938.51	0.00

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CITIBANK N.A.									
FX DEAL TRANSACTED ON 04 MAY 2020 EUR / USD EX.RATE 0.9146693 WITH CITIBANK N.A.	-141,034.580	4 May 20				0.00	-141,034.58	-141,034.58	0.00
FX DEAL TRANSACTED ON 04 MAY 2020 USD / EUR EX.RATE 1.0938786 WITH CITIBANK N.A.	141,110.340	4 May 20				0.00	141,110.34	141,110.34	0.00
FX DEAL TRANSACTED ON 04 NOV 2020 USD / PEN EX.RATE 0.2779631 WITH CITIBANK N.A.	356,212.600	4 Nov 20				0.00	356,212.60	356,212.60	0.00
FX DEAL TRANSACTED ON 05 MAR 2020 PEN / USD EX.RATE 3.4598 WITH CITIBANK N.A.	-370,400.160	5 Mar 20				0.00	-370,400.16	-370,400.16	0.00
FX DEAL TRANSACTED ON 05 MAR 2020 USD / PEN EX.RATE 0.2876208 WITH CITIBANK N.A.	368,589.060	5 Mar 20				0.00	368,589.06	368,589.06	0.00
FX DEAL TRANSACTED ON 05 OCT 2020 PEN / USD EX.RATE 3.5939 WITH CITIBANK N.A.	-356,579.330	5 Oct 20				0.00	-356,579.33	-356,579.33	0.00
FX DEAL TRANSACTED ON 05 OCT 2020 USD / PEN EX.RATE 0.2780326 WITH CITIBANK N.A.	356,301.740	5 Oct 20				0.00	356,301.74	356,301.74	0.00
FX DEAL TRANSACTED ON 06 FEB 2020 PEN / USD EX.RATE 3.3736 WITH CITIBANK N.A.	-329,431.350	6 Feb 20				0.00	-329,431.35	-329,431.35	0.00
FX DEAL TRANSACTED ON 07 APR 2020 PEN / USD EX.RATE 3.3577 WITH CITIBANK N.A.	-285,929.350	7 Apr 20				0.00	-285,929.35	-285,929.35	0.00
FX DEAL TRANSACTED ON 07 APR 2020 RUB / USD EX.RATE 76.3 WITH CITIBANK N.A.	-86,040.170	7 Apr 20				0.00	-86,040.17	-86,040.17	0.00
FX DEAL TRANSACTED ON 07 APR 2020 USD / PEN EX.RATE 0.2969738 WITH CITIBANK N.A.	285,114.180	7 Apr 20				0.00	285,114.18	285,114.18	0.00
FX DEAL TRANSACTED ON 07 APR 2020 USD / RUB EX.RATE 0.0132398 WITH CITIBANK N.A.	86,917.320	7 Apr 20				0.00	86,917.32	86,917.32	0.00
FX DEAL TRANSACTED ON 07 OCT 2020 HUF / USD EX.RATE 306.229 WITH CITIBANK N.A.	-115,116.470	7 Oct 20				0.00	-115,116.47	-115,116.47	0.00
FX DEAL TRANSACTED ON 07 OCT 2020 USD / HUF EX.RATE 0.0032612 WITH CITIBANK N.A.	114,963.030	7 Oct 20				0.00	114,963.03	114,963.03	0.00
FX DEAL TRANSACTED ON 08 APR 2020 HUF / USD EX.RATE 329.93181 WITH CITIBANK N.A.	-139,574.300	8 Apr 20				0.00	-139,574.30	-139,574.30	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 08 APR 2020 USD / HUF EX.RATE 0.003026 WITH CITIBANK N.A.	139,347.830	8 Apr 20				0.00	139,347.83	139,347.83	0.00
FX DEAL TRANSACTED ON 08 DEC 2020 RUB / USD EX.RATE 73.6465 WITH CITIBANK N.A.	-81,967.360	8 Dec 20				0.00	-81,967.36	-81,967.36	0.00
FX DEAL TRANSACTED ON 08 DEC 2020 USD / RUB EX.RATE 0.0136687 WITH CITIBANK N.A.	82,512.420	8 Dec 20				0.00	82,512.42	82,512.42	0.00
FX DEAL TRANSACTED ON 08 JUN 2020 RUB / USD EX.RATE 68.7615 WITH CITIBANK N.A.	-38,448.510	8 Jun 20				0.00	-38,448.51	-38,448.51	0.00
FX DEAL TRANSACTED ON 08 JUN 2020 USD / RUB EX.RATE 0.0146606 WITH CITIBANK N.A.	38,759.380	8 Jun 20				0.00	38,759.38	38,759.38	0.00
FX DEAL TRANSACTED ON 09 NOV 2020 PLN / USD EX.RATE 3.772993 WITH CITIBANK N.A.	-10,601.660	9 Nov 20				0.00	-10,601.66	-10,601.66	0.00
FX DEAL TRANSACTED ON 09 NOV 2020 USD / PLN EX.RATE 0.2649464 WITH CITIBANK N.A.	10,597.860	9 Nov 20				0.00	10,597.86	10,597.86	0.00
FX DEAL TRANSACTED ON 10 JUL 2020 RUB / USD EX.RATE 71.9275 WITH CITIBANK N.A.	-602,001.290	10 Jul 20				0.00	-602,001.29	-602,001.29	0.00
FX DEAL TRANSACTED ON 10 JUL 2020 USD / RUB EX.RATE 0.0140371 WITH CITIBANK N.A.	607,810.890	10 Jul 20				0.00	607,810.89	607,810.89	0.00
FX DEAL TRANSACTED ON 10 JUN 2020 RUB / USD EX.RATE 68.8729 WITH CITIBANK N.A.	-38,386.320	10 Jun 20				0.00	-38,386.32	-38,386.32	0.00
FX DEAL TRANSACTED ON 10 MAR 2020 CHF / USD EX.RATE 0.93481 WITH CITIBANK N.A.	-467,428.300	10 Mar 20				0.00	-467,428.30	-467,428.30	0.00
FX DEAL TRANSACTED ON 10 MAR 2020 EUR / USD EX.RATE 0.8799783 WITH CITIBANK N.A.	-351,145.000	10 Mar 20				0.00	-351,145.00	-351,145.00	0.00
FX DEAL TRANSACTED ON 10 MAR 2020 GBP / USD EX.RATE 0.7671168 WITH CITIBANK N.A.	-213,787.510	10 Mar 20				0.00	-213,787.51	-213,787.51	0.00
FX DEAL TRANSACTED ON 10 MAR 2020 USD / EUR EX.RATE 1.1376144 WITH CITIBANK N.A.	351,522.850	10 Mar 20				0.00	351,522.85	351,522.85	0.00
FX DEAL TRANSACTED ON 10 MAR 2020 USD / GBP EX.RATE 1.3040215 WITH CITIBANK N.A.	213,859.530	10 Mar 20				0.00	213,859.53	213,859.53	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 10 MAR 2020 USD / PEN EX.RATE 0.2852741 WITH CITIBANK N.A.	365,581.810	10 Mar 20				0.00	365,581.81	365,581.81	0.00
FX DEAL TRANSACTED ON 10 NOV 2020 RUB / USD EX.RATE 76.946 WITH CITIBANK N.A.	-67,531.750	10 Nov 20				0.00	-67,531.75	-67,531.75	0.00
FX DEAL TRANSACTED ON 10 NOV 2020 USD / RUB EX.RATE 0.0130822 WITH CITIBANK N.A.	67,978.780	10 Nov 20				0.00	67,978.78	67,978.78	0.00
FX DEAL TRANSACTED ON 11 DEC 2020 RUB / USD EX.RATE 73.2436 WITH CITIBANK N.A.	-82,418.250	11 Dec 20				0.00	-82,418.25	-82,418.25	0.00
FX DEAL TRANSACTED ON 12 NOV 2020 RUB / USD EX.RATE 76.946 WITH CITIBANK N.A.	-67,531.750	12 Nov 20				0.00	-67,531.75	-67,531.75	0.00
FX DEAL TRANSACTED ON 12 OCT 2020 USD / RUB EX.RATE 0.0129553 WITH CITIBANK N.A.	560,969.470	12 Oct 20				0.00	560,969.47	560,969.47	0.00
FX DEAL TRANSACTED ON 13 AUG 2020 USD / RUB EX.RATE 0.0136111 WITH CITIBANK N.A.	35,984.590	13 Aug 20				0.00	35,984.59	35,984.59	0.00
FX DEAL TRANSACTED ON 13 JAN 2020 PEN / USD EX.RATE 3.3368 WITH CITIBANK N.A.	-287,720.260	13 Jan 20				0.00	-287,720.26	-287,720.26	0.00
FX DEAL TRANSACTED ON 13 JAN 2020 USD / EUR EX.RATE 1.1192121 WITH CITIBANK N.A.	778,000.000	13 Jan 20				0.00	778,000.00	778,000.00	0.00
FX DEAL TRANSACTED ON 13 MAR 2020 JPY / USD EX.RATE 106.9973 WITH CITIBANK N.A.	-1,097,185.640	13 Mar 20				0.00	-1,097,185.64	-1,097,185.64	0.00
FX DEAL TRANSACTED ON 13 MAR 2020 RUB / USD EX.RATE 72.8178 WITH CITIBANK N.A.	-238,119.860	13 Mar 20				0.00	-238,119.86	-238,119.86	0.00
FX DEAL TRANSACTED ON 13 NOV 2020 COP / USD EX.RATE 3668.25 WITH CITIBANK N.A.	-1,139,764.600	13 Nov 20				0.00	-1,139,764.60	-1,139,764.60	0.00
FX DEAL TRANSACTED ON 13 NOV 2020 USD / COP EX.RATE 0.0002747 WITH CITIBANK N.A.	1,148,610.300	13 Nov 20				0.00	1,148,610.30	1,148,610.30	0.00
FX DEAL TRANSACTED ON 14 APR 2020 RUB / USD EX.RATE 73.4605 WITH CITIBANK N.A.	-89,365.920	14 Apr 20				0.00	-89,365.92	-89,365.92	0.00
FX DEAL TRANSACTED ON 15 APR 2020 ILS / USD EX.RATE 3.58917 WITH CITIBANK N.A.	-130,670.880	15 Apr 20				0.00	-130,670.88	-130,670.88	0.00

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◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 15 APR 2020 USD / ILS EX.RATE 0.2777886 WITH CITIBANK N.A.	130,282.850	15 Apr 20				0.00	130,282.85	130,282.85	0.00
FX DEAL TRANSACTED ON 15 JAN 2020 PEN / USD EX.RATE 3.3246 WITH CITIBANK N.A.	-385,463.050	15 Jan 20				0.00	-385,463.05	-385,463.05	0.00
FX DEAL TRANSACTED ON 15 JUL 2020 USD / COP EX.RATE 0.0002769 WITH CITIBANK N.A.	1,157,639.250	15 Jul 20				0.00	1,157,639.25	1,157,639.25	0.00
FX DEAL TRANSACTED ON 15 JUN 2020 EUR / USD EX.RATE 0.8873587 WITH CITIBANK N.A.	-2,607,196.960	15 Jun 20				0.00	-2,607,196.96	-2,607,196.96	0.00
FX DEAL TRANSACTED ON 15 JUN 2020 JPY / USD EX.RATE 107.349 WITH CITIBANK N.A.	-5,946,502.410	15 Jun 20				0.00	-5,946,502.41	-5,946,502.41	0.00
FX DEAL TRANSACTED ON 15 JUN 2020 SEK / USD EX.RATE 9.34551 WITH CITIBANK N.A.	-1,733,256.290	15 Jun 20				0.00	-1,733,256.29	-1,733,256.29	0.00
FX DEAL TRANSACTED ON 15 JUN 2020 USD / EUR EX.RATE 1.1293995 WITH CITIBANK N.A.	2,612,887.060	15 Jun 20				0.00	2,612,887.06	2,612,887.06	0.00
FX DEAL TRANSACTED ON 15 JUN 2020 USD / IDR EX.RATE 0.0000703 WITH CITIBANK N.A.	1,903,399.820	15 Jun 20				0.00	1,903,399.82	1,903,399.82	0.00
FX DEAL TRANSACTED ON 15 JUN 2020 USD / JPY EX.RATE 0.00933 WITH CITIBANK N.A.	5,955,797.090	15 Jun 20				0.00	5,955,797.09	5,955,797.09	0.00
FX DEAL TRANSACTED ON 15 JUN 2020 USD / SEK EX.RATE 0.1071295 WITH CITIBANK N.A.	1,735,301.590	15 Jun 20				0.00	1,735,301.59	1,735,301.59	0.00
FX DEAL TRANSACTED ON 16 APR 2020 PEN / USD EX.RATE 3.4043 WITH CITIBANK N.A.	-326,460.540	16 Apr 20				0.00	-326,460.54	-326,460.54	0.00
FX DEAL TRANSACTED ON 16 APR 2020 USD / PEN EX.RATE 0.2922268 WITH CITIBANK N.A.	324,771.950	16 Apr 20				0.00	324,771.95	324,771.95	0.00
FX DEAL TRANSACTED ON 16 DEC 2020 EUR / USD EX.RATE 0.8221048 WITH CITIBANK N.A.	-2,814,141.220	16 Dec 20				0.00	-2,814,141.22	-2,814,141.22	0.00
FX DEAL TRANSACTED ON 16 DEC 2020 JPY / USD EX.RATE 103.646 WITH CITIBANK N.A.	-6,158,955.360	16 Dec 20				0.00	-6,158,955.36	-6,158,955.36	0.00
FX DEAL TRANSACTED ON 16 DEC 2020 SEK / USD EX.RATE 8.37212 WITH CITIBANK N.A.	-1,934,774.470	16 Dec 20				0.00	-1,934,774.47	-1,934,774.47	0.00

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◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 16 DEC 2020 USD / EUR EX.RATE 1.2195543 WITH CITIBANK N.A.	2,821,461.890	16 Dec 20				0.00	2,821,461.89	2,821,461.89	0.00
FX DEAL TRANSACTED ON 16 DEC 2020 USD / JPY EX.RATE 0.0096631 WITH CITIBANK N.A.	6,168,453.890	16 Dec 20				0.00	6,168,453.89	6,168,453.89	0.00
FX DEAL TRANSACTED ON 16 DEC 2020 USD / SEK EX.RATE 0.1196477 WITH CITIBANK N.A.	1,938,072.750	16 Dec 20				0.00	1,938,072.75	1,938,072.75	0.00
FX DEAL TRANSACTED ON 16 JUL 2020 RUB / USD EX.RATE 71.2912 WITH CITIBANK N.A.	-607,374.370	16 Jul 20				0.00	-607,374.37	-607,374.37	0.00
FX DEAL TRANSACTED ON 16 MAR 2020 IDR / USD EX.RATE 14818.0 WITH CITIBANK N.A.	-1,827,613.210	16 Mar 20				0.00	-1,827,613.21	-1,827,613.21	0.00
FX DEAL TRANSACTED ON 16 MAR 2020 JPY / USD EX.RATE 106.01531 WITH CITIBANK N.A.	-595,608.320	16 Mar 20				0.00	-595,608.32	-595,608.32	0.00
FX DEAL TRANSACTED ON 17 FEB 2020 EUR / USD EX.RATE 0.9220806 WITH CITIBANK N.A.	-1,891,374.800	17 Feb 20				0.00	-1,891,374.80	-1,891,374.80	0.00
FX DEAL TRANSACTED ON 17 FEB 2020 USD / EUR EX.RATE 1.085432 WITH CITIBANK N.A.	1,892,993.410	17 Feb 20				0.00	1,892,993.41	1,892,993.41	0.00
FX DEAL TRANSACTED ON 17 MAR 2020 EUR / USD EX.RATE 0.9103323 WITH CITIBANK N.A.	-119,736.500	17 Mar 20				0.00	-119,736.50	-119,736.50	0.00
FX DEAL TRANSACTED ON 17 MAR 2020 USD / EUR EX.RATE 1.100675 WITH CITIBANK N.A.	119,973.580	17 Mar 20				0.00	119,973.58	119,973.58	0.00
FX DEAL TRANSACTED ON 17 SEP 2020 EUR / USD EX.RATE 0.8441027 WITH CITIBANK N.A.	-2,740,802.670	17 Sep 20				0.00	-2,740,802.67	-2,740,802.67	0.00
FX DEAL TRANSACTED ON 17 SEP 2020 JPY / USD EX.RATE 104.695 WITH CITIBANK N.A.	-6,097,245.210	17 Sep 20				0.00	-6,097,245.21	-6,097,245.21	0.00
FX DEAL TRANSACTED ON 17 SEP 2020 SEK / USD EX.RATE 8.78071 WITH CITIBANK N.A.	-1,844,744.220	17 Sep 20				0.00	-1,844,744.22	-1,844,744.22	0.00
FX DEAL TRANSACTED ON 17 SEP 2020 USD / EUR EX.RATE 1.1869674 WITH CITIBANK N.A.	2,746,071.480	17 Sep 20				0.00	2,746,071.48	2,746,071.48	0.00
FX DEAL TRANSACTED ON 17 SEP 2020 USD / JPY EX.RATE 0.0095626 WITH CITIBANK N.A.	6,104,295.510	17 Sep 20				0.00	6,104,295.51	6,104,295.51	0.00

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◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 17 SEP 2020 USD / SEK EX.RATE 0.1139979 WITH CITIBANK N.A.	1,846,556.350	17 Sep 20				0.00	1,846,556.35	1,846,556.35	0.00
FX DEAL TRANSACTED ON 19 JUN 2020 USD / RUB EX.RATE 0.014401 WITH CITIBANK N.A.	94,540.380	19 Jun 20				0.00	94,540.38	94,540.38	0.00
FX DEAL TRANSACTED ON 19 MAR 2020 HUF / USD EX.RATE 330.8 WITH CITIBANK N.A.	-11,339.180	19 Mar 20				0.00	-11,339.18	-11,339.18	0.00
FX DEAL TRANSACTED ON 19 MAR 2020 USD / HUF EX.RATE 0.0030214 WITH CITIBANK N.A.	11,333.310	19 Mar 20				0.00	11,333.31	11,333.31	0.00
FX DEAL TRANSACTED ON 20 APR 2020 COP / USD EX.RATE 3997.8 WITH CITIBANK N.A.	-1,045,810.570	20 Apr 20				0.00	-1,045,810.57	-1,045,810.57	0.00
FX DEAL TRANSACTED ON 20 APR 2020 USD / COP EX.RATE 0.0002511 WITH CITIBANK N.A.	1,049,696.580	20 Apr 20				0.00	1,049,696.58	1,049,696.58	0.00
FX DEAL TRANSACTED ON 20 FEB 2020 IDR / USD EX.RATE 13946.0 WITH CITIBANK N.A.	-1,941,888.180	20 Feb 20				0.00	-1,941,888.18	-1,941,888.18	0.00
FX DEAL TRANSACTED ON 20 FEB 2020 USD / IDR EX.RATE 0.0000724 WITH CITIBANK N.A.	1,959,592.810	20 Feb 20				0.00	1,959,592.81	1,959,592.81	0.00
FX DEAL TRANSACTED ON 20 MAR 2020 EUR / USD EX.RATE 0.9325487 WITH CITIBANK N.A.	-2,480,855.690	20 Mar 20				0.00	-2,480,855.69	-2,480,855.69	0.00
FX DEAL TRANSACTED ON 20 MAR 2020 JPY / USD EX.RATE 111.106 WITH CITIBANK N.A.	-5,745,424.070	20 Mar 20				0.00	-5,745,424.07	-5,745,424.07	0.00
FX DEAL TRANSACTED ON 20 MAR 2020 SEK / USD EX.RATE 10.27677 WITH CITIBANK N.A.	-2,178,284.420	20 Mar 20				0.00	-2,178,284.42	-2,178,284.42	0.00
FX DEAL TRANSACTED ON 20 MAR 2020 USD / EUR EX.RATE 1.073669 WITH CITIBANK N.A.	2,483,953.490	20 Mar 20				0.00	2,483,953.49	2,483,953.49	0.00
FX DEAL TRANSACTED ON 20 MAR 2020 USD / JPY EX.RATE 0.009015 WITH CITIBANK N.A.	5,754,726.960	20 Mar 20				0.00	5,754,726.96	5,754,726.96	0.00
FX DEAL TRANSACTED ON 20 MAR 2020 USD / SEK EX.RATE 0.0973548 WITH CITIBANK N.A.	2,179,359.180	20 Mar 20				0.00	2,179,359.18	2,179,359.18	0.00
FX DEAL TRANSACTED ON 20 NOV 2020 MXN / USD EX.RATE 20.4283 WITH CITIBANK N.A.	-269,234.350	20 Nov 20				0.00	-269,234.35	-269,234.35	0.00

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◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 20 NOV 2020 USD / MXN EX.RATE 0.0495479 WITH CITIBANK N.A.	272,513.320	20 Nov 20				0.00	272,513.32	272,513.32	0.00
FX DEAL TRANSACTED ON 21 APR 2020 USD / PEN EX.RATE 0.2940312 WITH CITIBANK N.A.	282,289.030	21 Apr 20				0.00	282,289.03	282,289.03	0.00
FX DEAL TRANSACTED ON 21 AUG 2020 PEN / USD EX.RATE 3.5842 WITH CITIBANK N.A.	-357,544.350	21 Aug 20				0.00	-357,544.35	-357,544.35	0.00
FX DEAL TRANSACTED ON 21 FEB 2020 EUR / USD EX.RATE 0.9262565 WITH CITIBANK N.A.	-123,076.060	21 Feb 20				0.00	-123,076.06	-123,076.06	0.00
FX DEAL TRANSACTED ON 21 FEB 2020 USD / EUR EX.RATE 1.0801411 WITH CITIBANK N.A.	123,136.090	21 Feb 20				0.00	123,136.09	123,136.09	0.00
FX DEAL TRANSACTED ON 22 JAN 2020 USD / EUR EX.RATE 1.1116129 WITH CITIBANK N.A.	689,200.000	22 Jan 20				0.00	689,200.00	689,200.00	0.00
FX DEAL TRANSACTED ON 23 APR 2020 EUR / USD EX.RATE 0.9247358 WITH CITIBANK N.A.	-2,501,816.170	23 Apr 20				0.00	-2,501,816.17	-2,501,816.17	0.00
FX DEAL TRANSACTED ON 23 APR 2020 JPY / USD EX.RATE 107.662 WITH CITIBANK N.A.	-5,929,214.460	23 Apr 20				0.00	-5,929,214.46	-5,929,214.46	0.00
FX DEAL TRANSACTED ON 23 APR 2020 SEK / USD EX.RATE 10.053486 WITH CITIBANK N.A.	-615,464.530	23 Apr 20				0.00	-615,464.53	-615,464.53	0.00
FX DEAL TRANSACTED ON 23 APR 2020 SEK / USD EX.RATE 10.05891 WITH CITIBANK N.A.	-2,225,462.600	23 Apr 20				0.00	-2,225,462.60	-2,225,462.60	0.00
FX DEAL TRANSACTED ON 23 APR 2020 USD / EUR EX.RATE 1.0826494 WITH CITIBANK N.A.	2,504,729.820	23 Apr 20				0.00	2,504,729.82	2,504,729.82	0.00
FX DEAL TRANSACTED ON 23 APR 2020 USD / JPY EX.RATE 0.0092969 WITH CITIBANK N.A.	5,934,671.650	23 Apr 20				0.00	5,934,671.65	5,934,671.65	0.00
FX DEAL TRANSACTED ON 23 APR 2020 USD / SEK EX.RATE 0.0994144 WITH CITIBANK N.A.	615,132.650	23 Apr 20				0.00	615,132.65	615,132.65	0.00
FX DEAL TRANSACTED ON 23 APR 2020 USD / SEK EX.RATE 0.099468 WITH CITIBANK N.A.	2,226,663.270	23 Apr 20				0.00	2,226,663.27	2,226,663.27	0.00
FX DEAL TRANSACTED ON 23 JUN 2020 PEN / USD EX.RATE 3.522 WITH CITIBANK N.A.	-363,858.730	23 Jun 20				0.00	-363,858.73	-363,858.73	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 23 JUN 2020 USD / PEN EX.RATE 0.283503 WITH CITIBANK N.A.	363,312.010	23 Jun 20				0.00	363,312.01	363,312.01	0.00
FX DEAL TRANSACTED ON 24 FEB 2020 EUR / USD EX.RATE 0.9247408 WITH CITIBANK N.A.	-460,669.630	24 Feb 20				0.00	-460,669.63	-460,669.63	0.00
FX DEAL TRANSACTED ON 24 FEB 2020 USD / EUR EX.RATE 1.0818493 WITH CITIBANK N.A.	460,867.800	24 Feb 20				0.00	460,867.80	460,867.80	0.00
FX DEAL TRANSACTED ON 24 JAN 2020 GBP / USD EX.RATE 0.764456 WITH CITIBANK N.A.	-269,472.660	24 Jan 20				0.00	-269,472.66	-269,472.66	0.00
FX DEAL TRANSACTED ON 24 JAN 2020 USD / GBP EX.RATE 1.3084191 WITH CITIBANK N.A.	269,534.330	24 Jan 20				0.00	269,534.33	269,534.33	0.00
FX DEAL TRANSACTED ON 24 MAR 2020 HUF / USD EX.RATE 329.9107 WITH CITIBANK N.A.	-32,630.040	24 Mar 20				0.00	-32,630.04	-32,630.04	0.00
FX DEAL TRANSACTED ON 24 MAR 2020 USD / HUF EX.RATE 0.0030303 WITH CITIBANK N.A.	32,621.290	24 Mar 20				0.00	32,621.29	32,621.29	0.00
FX DEAL TRANSACTED ON 25 AUG 2020 PEN / USD EX.RATE 3.5933 WITH CITIBANK N.A.	-267,181.970	25 Aug 20				0.00	-267,181.97	-267,181.97	0.00
FX DEAL TRANSACTED ON 25 AUG 2020 USD / PEN EX.RATE 0.2773387 WITH CITIBANK N.A.	266,263.130	25 Aug 20				0.00	266,263.13	266,263.13	0.00
FX DEAL TRANSACTED ON 25 JUN 2020 USD / HUF EX.RATE 0.0031736 WITH CITIBANK N.A.	41,504.510	25 Jun 20				0.00	41,504.51	41,504.51	0.00
FX DEAL TRANSACTED ON 27 FEB 2020 EUR / USD EX.RATE 0.9138262 WITH CITIBANK N.A.	-11,103,862.100	27 Feb 20				0.00	-11,103,862.10	-11,103,862.10	0.00
FX DEAL TRANSACTED ON 27 FEB 2020 USD / EUR EX.RATE 1.096308 WITH CITIBANK N.A.	11,124,237.280	27 Feb 20				0.00	11,124,237.28	11,124,237.28	0.00
FX DEAL TRANSACTED ON 28 APR 2020 USD / PEN EX.RATE 0.2956568 WITH CITIBANK N.A.	328,583.980	28 Apr 20				0.00	328,583.98	328,583.98	0.00
FX DEAL TRANSACTED ON 28 JUL 2020 BRL / USD EX.RATE 5.19025 WITH CITIBANK N.A.	-194,619.770	28 Jul 20				0.00	-194,619.77	-194,619.77	0.00
FX DEAL TRANSACTED ON 28 JUL 2020 USD / BRL EX.RATE 0.192864 WITH CITIBANK N.A.	194,816.830	28 Jul 20				0.00	194,816.83	194,816.83	0.00

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Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 28 MAY 2020 PEN / USD EX.RATE 3.4375 WITH CITIBANK N.A.	-279,291.630	28 May 20				0.00	-279,291.63	-279,291.63	0.00
FX DEAL TRANSACTED ON 28 MAY 2020 USD / PEN EX.RATE 0.2899391 WITH CITIBANK N.A.	278,360.390	28 May 20				0.00	278,360.39	278,360.39	0.00
FX DEAL TRANSACTED ON 29 JAN 2020 COP / USD EX.RATE 3416.5 WITH CITIBANK N.A.	-1,223,749.890	29 Jan 20				0.00	-1,223,749.89	-1,223,749.89	0.00
FX DEAL TRANSACTED ON 29 JAN 2020 USD / COP EX.RATE 0.000294 WITH CITIBANK N.A.	1,229,327.110	29 Jan 20				0.00	1,229,327.11	1,229,327.11	0.00
FX DEAL TRANSACTED ON 31 AUG 2020 USD / BRL EX.RATE 0.1827719 WITH CITIBANK N.A.	184,622.530	31 Aug 20				0.00	184,622.53	184,622.53	0.00
FX DEAL TRANSACTED ON 31 JAN 2020 GBP / USD EX.RATE 0.7610871 WITH CITIBANK N.A.	-2,972,064.420	31 Jan 20				0.00	-2,972,064.42	-2,972,064.42	0.00
FX DEAL TRANSACTED ON 31 JAN 2020 USD / BRL EX.RATE 0.2342195 WITH CITIBANK N.A.	2,633,586.130	31 Jan 20				0.00	2,633,586.13	2,633,586.13	0.00
FX DEAL TRANSACTED ON 31 JAN 2020 USD / GBP EX.RATE 1.3148773 WITH CITIBANK N.A.	2,974,252.450	31 Jan 20				0.00	2,974,252.45	2,974,252.45	0.00
FX DEAL TRANSACTED ON 31 JUL 2020 BRL / USD EX.RATE 5.2033 WITH CITIBANK N.A.	-194,131.660	31 Jul 20				0.00	-194,131.66	-194,131.66	0.00
FX DEAL TRANSACTED ON 31 MAR 2020 BRL / USD EX.RATE 5.1987 WITH CITIBANK N.A.	-93,720.500	31 Mar 20				0.00	-93,720.50	-93,720.50	0.00
FX DEAL TRANSACTED ON 31 MAR 2020 EUR / USD EX.RATE 0.9098188 WITH CITIBANK N.A.	-641,659.530	31 Mar 20				0.00	-641,659.53	-641,659.53	0.00
Total CITIBANK N.A.							.000.00	-805,074.85	-805,074.85

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HSBC BANK USA, N.A.									
Cash and Cash Equivalents									
Australian dollar - AUD									
FX DEAL TRANSACTED ON 01 APR 2020 AUD / USD EX.RATE 1.6322096 WITH HSBC BANK	55,000.000	1 Apr 20				0.00	33,696.65	33,673.75	-22.90
FX DEAL TRANSACTED ON 01 APR 2020 USD / AUD EX.RATE 0.6127875 WITH HSBC BANK	-55,000.000	1 Apr 20				0.00	-33,703.31	-35,466.75	-1,763.44
Brazilian real - BRL									
FX DEAL TRANSACTED ON 24 APR 2020 BRL / USD EX.RATE 5.6534 WITH HSBC BANK USA,	2,672,966.040	24 Apr 20				0.00	472,806.81	498,385.50	25,578.69
FX DEAL TRANSACTED ON 24 APR 2020 USD / BRL EX.RATE 0.1772264 WITH HSBC BANK	-2,672,966.040	24 Apr 20				0.00	-473,720.17	-478,152.13	-4,431.96
FX DEAL TRANSACTED ON 27 APR 2020 USD / BRL EX.RATE 0.1760068 WITH HSBC BANK	-380,667.200	27 Apr 20				0.00	-67,000.00	-68,095.45	-1,095.45
FX DEAL TRANSACTED ON 27 APR 2020 USD / BRL EX.RATE 0.1766207 WITH HSBC BANK	-517,493.090	27 Apr 20				0.00	-91,400.00	-92,571.48	-1,171.48
FX DEAL TRANSACTED ON 27 APR 2020 USD / BRL EX.RATE 0.1782444 WITH HSBC BANK	-764,680.480	27 Apr 20				0.00	-136,300.00	-136,789.47	-489.47
FX DEAL TRANSACTED ON 29 APR 2020 BRL / USD EX.RATE 5.4 WITH HSBC BANK USA, N.A.	1,662,840.770	29 Apr 20				0.00	307,933.48	297,456.40	-10,477.08
FX DEAL TRANSACTED ON 29 APR 2020 USD / BRL EX.RATE 0.1847985 WITH HSBC BANK	-1,662,840.770	29 Apr 20				0.00	-307,290.44	-310,043.49	-2,753.05
FX DEAL TRANSACTED ON 29 MAY 2020 USD / BRL EX.RATE 0.1842876 WITH HSBC BANK	-1,010,125.270	29 May 20				0.00	-186,153.60	-188,342.01	-2,188.41
FX DEAL TRANSACTED ON 30 APR 2020 BRL / USD EX.RATE 5.427 WITH HSBC BANK USA,	2,672,966.040	30 Apr 20				0.00	492,531.06	478,152.13	-14,378.93

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◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
HSBC BANK USA, N.A.									
British pound sterling - GBP									
FX DEAL TRANSACTED ON 01 JUN 2020 GBP / USD EX.RATE 0.8067662 WITH HSBC BANK	2,022,000.000	1 Jun 20				0.00	2,506,302.36	2,524,062.86	17,760.50
FX DEAL TRANSACTED ON 01 JUN 2020 USD / GBP EX.RATE 1.2396833 WITH HSBC BANK	-2,022,000.000	1 Jun 20				0.00	-2,506,639.63	-2,519,007.80	-12,368.17
FX DEAL TRANSACTED ON 09 APR 2020 USD / GBP EX.RATE 1.24505 WITH HSBC BANK USA,	-573,744.000	9 Apr 20				0.00	-714,339.97	-711,987.65	2,352.32
FX DEAL TRANSACTED ON 10 MAR 2020 GBP / USD EX.RATE 0.767336 WITH HSBC BANK USA,	606,268.000	10 Mar 20				0.00	790,094.52	735,736.60	-54,357.92
FX DEAL TRANSACTED ON 20 MAR 2020 GBP / USD EX.RATE 0.8470628 WITH HSBC BANK	638,322.000	20 Mar 20				0.00	753,571.04	792,125.73	38,554.69
FX DEAL TRANSACTED ON 20 MAR 2020 USD / GBP EX.RATE 1.1795 WITH HSBC BANK USA,	-638,322.000	20 Mar 20				0.00	-752,900.80	-774,635.74	-21,734.94
FX DEAL TRANSACTED ON 25 FEB 2020 GBP / USD EX.RATE 0.7695208 WITH HSBC BANK	561,662.000	25 Feb 20				0.00	729,885.39	681,604.98	-48,280.41
Canadian dollar - CAD									
FX DEAL TRANSACTED ON 04 MAR 2020 CAD / USD EX.RATE 1.33418 WITH HSBC BANK USA,	1,016,083.000	4 Mar 20				0.00	761,578.65	723,345.20	-38,233.45
FX DEAL TRANSACTED ON 15 JUN 2020 CAD / USD EX.RATE 1.36263 WITH HSBC BANK USA,	2,450,983.000	15 Jun 20				0.00	1,798,714.98	1,806,643.57	7,928.59
FX DEAL TRANSACTED ON 15 JUN 2020 USD / CAD EX.RATE 0.7340193 WITH HSBC BANK	-2,450,983.000	15 Jun 20				0.00	-1,799,068.82	-1,838,145.34	-39,076.52
FX DEAL TRANSACTED ON 16 DEC 2020 CAD / USD EX.RATE 1.2751 WITH HSBC BANK USA,	2,450,983.000	16 Dec 20				0.00	1,922,188.85	1,895,505.20	-26,683.65
FX DEAL TRANSACTED ON 16 DEC 2020 USD / CAD EX.RATE 0.7847815 WITH HSBC BANK	-2,450,983.000	16 Dec 20				0.00	-1,923,486.16	-1,924,255.41	-769.25
FX DEAL TRANSACTED ON 16 MAR 2020 CAD / USD EX.RATE 1.396108 WITH HSBC BANK USA,	846,864.000	16 Mar 20				0.00	606,589.18	602,878.91	-3,710.27

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◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
HSBC BANK USA, N.A.									
FX DEAL TRANSACTED ON 17 SEP 2020 CAD / USD EX.RATE 1.31748 WITH HSBC BANK USA,	2,450,983.000	17 Sep 20				0.00	1,860,356.89	1,838,145.34	-22,211.55
FX DEAL TRANSACTED ON 17 SEP 2020 USD / CAD EX.RATE 0.7591919 WITH HSBC BANK	-2,450,983.000	17 Sep 20				0.00	-1,860,766.48	-1,895,505.20	-34,738.72
FX DEAL TRANSACTED ON 20 MAR 2020 CAD / USD EX.RATE 1.4351 WITH HSBC BANK USA,	2,450,983.000	20 Mar 20				0.00	1,707,883.07	1,744,844.45	36,961.38
FX DEAL TRANSACTED ON 20 MAR 2020 USD / CAD EX.RATE 0.6968641 WITH HSBC BANK	-2,450,983.000	20 Mar 20				0.00	-1,708,002.09	-1,744,720.25	-36,718.16
FX DEAL TRANSACTED ON 23 APR 2020 CAD / USD EX.RATE 1.40401 WITH HSBC BANK USA,	2,450,983.000	23 Apr 20				0.00	1,745,701.95	1,744,720.25	-981.70
FX DEAL TRANSACTED ON 23 APR 2020 USD / CAD EX.RATE 0.7124892 WITH HSBC BANK	-2,450,983.000	23 Apr 20				0.00	-1,746,298.97	-1,806,643.57	-60,344.60
Danish krone - DKK									
FX DEAL TRANSACTED ON 12 AUG 2020 USD / DKK EX.RATE 0.1585037 WITH HSBC BANK	-4,090,363.000	12 Aug 20				0.00	-648,337.77	-643,346.20	4,991.57
FX DEAL TRANSACTED ON 15 JUN 2020 DKK / USD EX.RATE 6.61824 WITH HSBC BANK USA,	6,347,325.000	15 Jun 20				0.00	959,065.40	952,065.43	-6,999.97
FX DEAL TRANSACTED ON 15 JUN 2020 USD / DKK EX.RATE 0.1514407 WITH HSBC BANK	-6,347,325.000	15 Jun 20				0.00	-961,243.59	-998,328.86	-37,085.27
FX DEAL TRANSACTED ON 16 DEC 2020 DKK / USD EX.RATE 6.116 WITH HSBC BANK USA,	10,437,688.000	16 Dec 20				0.00	1,706,620.01	1,707,289.98	669.97
FX DEAL TRANSACTED ON 16 DEC 2020 USD / DKK EX.RATE 0.1638995 WITH HSBC BANK	-10,437,688.000	16 Dec 20				0.00	-1,710,731.81	-1,718,812.57	-8,080.76
FX DEAL TRANSACTED ON 17 SEP 2020 DKK / USD EX.RATE 6.28088 WITH HSBC BANK USA,	10,437,688.000	17 Sep 20				0.00	1,661,819.36	1,641,675.07	-20,144.29
FX DEAL TRANSACTED ON 17 SEP 2020 USD / DKK EX.RATE 0.1594975 WITH HSBC BANK	-10,437,688.000	17 Sep 20				0.00	-1,664,785.34	-1,707,289.98	-42,504.64
FX DEAL TRANSACTED ON 20 MAR 2020 DKK / USD EX.RATE 6.9621 WITH HSBC BANK USA,	6,347,325.000	20 Mar 20				0.00	911,696.90	937,455.69	25,758.79

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◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
HSBC BANK USA, N.A.									
FX DEAL TRANSACTED ON 20 MAR 2020 USD / DKK EX.RATE 0.1438001 WITH HSBC BANK	-6,347,325.000	20 Mar 20				0.00	-912,745.72	-922,723.84	-9,978.12
FX DEAL TRANSACTED ON 23 APR 2020 DKK / USD EX.RATE 6.89573 WITH HSBC BANK USA,	6,347,325.000	23 Apr 20				0.00	920,471.80	922,723.84	2,252.04
FX DEAL TRANSACTED ON 23 APR 2020 USD / DKK EX.RATE 0.1451941 WITH HSBC BANK	-6,347,325.000	23 Apr 20				0.00	-921,594.43	-952,065.43	-30,471.00
Euro - EUR									
FX DEAL TRANSACTED ON 01 DEC 2020 EUR / USD EX.RATE 0.8346023 WITH HSBC BANK	1,460,000.000	1 Dec 20				0.00	1,749,336.23	1,786,556.21	37,219.98
FX DEAL TRANSACTED ON 01 DEC 2020 USD / EUR EX.RATE 1.1966768 WITH HSBC BANK	-1,460,000.000	1 Dec 20				0.00	-1,747,148.13	-1,756,745.18	-9,597.05
FX DEAL TRANSACTED ON 01 MAY 2020 EUR / USD EX.RATE 0.9108868 WITH HSBC BANK	300,000.000	1 May 20				0.00	329,349.39	330,255.03	905.64
FX DEAL TRANSACTED ON 01 MAY 2020 USD / EUR EX.RATE 1.0984426 WITH HSBC BANK	-300,000.000	1 May 20				0.00	-329,532.78	-334,125.02	-4,592.24
FX DEAL TRANSACTED ON 01 OCT 2020 EUR / USD EX.RATE 0.8513663 WITH HSBC BANK	352,000.000	1 Oct 20				0.00	413,453.08	413,089.64	-363.44
FX DEAL TRANSACTED ON 01 OCT 2020 USD / EUR EX.RATE 1.1753428 WITH HSBC BANK	-352,000.000	1 Oct 20				0.00	-413,720.67	-409,604.81	4,115.86
FX DEAL TRANSACTED ON 02 MAR 2020 EUR / USD EX.RATE 0.8975774 WITH HSBC BANK	818,000.000	2 Mar 20				0.00	911,341.98	901,763.26	-9,578.72
FX DEAL TRANSACTED ON 02 NOV 2020 EUR / USD EX.RATE 0.8575668 WITH HSBC BANK	1,363,000.000	2 Nov 20				0.00	1,589,380.53	1,640,029.92	50,649.39
FX DEAL TRANSACTED ON 02 NOV 2020 USD / EUR EX.RATE 1.1653204 WITH HSBC BANK	-1,363,000.000	2 Nov 20				0.00	-1,588,331.71	-1,586,055.00	2,276.71
FX DEAL TRANSACTED ON 07 APR 2020 USD / EUR EX.RATE 1.09005 WITH HSBC BANK USA,	-950,000.000	7 Apr 20				0.00	-1,035,547.50	-1,029,847.59	5,699.91
FX DEAL TRANSACTED ON 07 DEC 2020 USD / EUR EX.RATE 1.21494 WITH HSBC BANK USA,	-648,700.000	7 Dec 20				0.00	-788,131.58	-789,370.67	-1,239.09

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◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
HSBC BANK USA, N.A.									
FX DEAL TRANSACTED ON 10 MAR 2020 EUR / USD EX.RATE 0.8793296 WITH HSBC BANK	1,070,000.000	10 Mar 20				0.00	1,216,836.10	1,179,568.07	-37,268.03
FX DEAL TRANSACTED ON 12 AUG 2020 USD / EUR EX.RATE 1.18018 WITH HSBC BANK USA,	-724,500.000	12 Aug 20				0.00	-855,040.41	-848,063.54	6,976.87
FX DEAL TRANSACTED ON 13 MAR 2020 EUR / USD EX.RATE 0.9022258 WITH HSBC BANK	1,900,000.000	13 Mar 20				0.00	2,105,903.00	2,094,560.13	-11,342.87
FX DEAL TRANSACTED ON 14 FEB 2020 USD / EUR EX.RATE 1.0877 WITH HSBC BANK USA,	-900,000.000	14 Feb 20				0.00	-978,930.00	-992,160.06	-13,230.06
FX DEAL TRANSACTED ON 15 JUN 2020 EUR / USD EX.RATE 0.8876265 WITH HSBC BANK	11,849,490.970	15 Jun 20				0.00	13,349,636.53	13,251,879.02	-97,757.51
FX DEAL TRANSACTED ON 15 JUN 2020 USD / EUR EX.RATE 1.12905 WITH HSBC BANK USA,	-11,849,490.970	15 Jun 20				0.00	-13,378,667.78	-13,870,422.65	-491,754.87
FX DEAL TRANSACTED ON 16 DEC 2020 EUR / USD EX.RATE 0.8220304 WITH HSBC BANK	11,699,690.970	16 Dec 20				0.00	14,232,674.07	14,236,770.28	4,096.21
FX DEAL TRANSACTED ON 16 DEC 2020 USD / EUR EX.RATE 1.21961 WITH HSBC BANK USA,	-11,699,690.970	16 Dec 20				0.00	-14,269,060.10	-14,340,872.38	-71,812.28
FX DEAL TRANSACTED ON 17 SEP 2020 EUR / USD EX.RATE 0.8443022 WITH HSBC BANK	11,915,990.970	17 Sep 20				0.00	14,113,418.86	13,948,264.23	-165,154.63
FX DEAL TRANSACTED ON 17 SEP 2020 USD / EUR EX.RATE 1.186685 WITH HSBC BANK USA,	-11,915,990.970	17 Sep 20				0.00	-14,140,527.74	-14,499,974.96	-359,447.22
FX DEAL TRANSACTED ON 20 MAR 2020 EUR / USD EX.RATE 0.9324879 WITH HSBC BANK	9,074,490.970	20 Mar 20				0.00	9,731,484.12	10,003,719.47	272,235.35
FX DEAL TRANSACTED ON 20 MAR 2020 USD / EUR EX.RATE 1.0738 WITH HSBC BANK USA,	-9,074,490.970	20 Mar 20				0.00	-9,744,188.40	-9,837,202.75	-93,014.35
FX DEAL TRANSACTED ON 21 APR 2020 USD / EUR EX.RATE 1.08419 WITH HSBC BANK USA,	-800,000.000	21 Apr 20				0.00	-867,352.00	-867,240.07	111.93
FX DEAL TRANSACTED ON 22 OCT 2020 EUR / USD EX.RATE 0.8449764 WITH HSBC BANK	865,000.000	22 Oct 20				0.00	1,023,697.23	1,052,575.35	28,878.12
FX DEAL TRANSACTED ON 23 APR 2020 EUR / USD EX.RATE 0.9247101 WITH HSBC BANK	11,849,490.970	23 Apr 20				0.00	12,814,276.52	12,845,441.74	31,165.22

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◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
HSBC BANK USA, N.A.									
FX DEAL TRANSACTED ON 23 APR 2020 USD / EUR EX.RATE 1.08274 WITH HSBC BANK USA,	-11,849,490.970	23 Apr 20				0.00	-12,829,917.85	-13,251,879.02	-421,961.17
FX DEAL TRANSACTED ON 26 FEB 2020 EUR / USD EX.RATE 0.9185689 WITH HSBC BANK	724,930.250	26 Feb 20				0.00	789,195.32	799,163.16	9,967.84
FX DEAL TRANSACTED ON 26 MAR 2020 USD / EUR EX.RATE 1.0987 WITH HSBC BANK USA,	-1,025,000.000	26 Mar 20				0.00	-1,126,167.50	-1,111,151.34	15,016.16
FX DEAL TRANSACTED ON 27 MAY 2020 EUR / USD EX.RATE 0.9137696 WITH HSBC BANK	318,000.000	27 May 20				0.00	348,008.96	354,172.53	6,163.57
FX DEAL TRANSACTED ON 27 MAY 2020 USD / EUR EX.RATE 1.0942708 WITH HSBC BANK	-318,000.000	27 May 20				0.00	-347,978.11	-348,941.40	-963.29
FX DEAL TRANSACTED ON 31 JAN 2020 EUR / USD EX.RATE 0.8997418 WITH HSBC BANK	970,000.000	31 Jan 20				0.00	1,078,087.00	1,069,328.07	-8,758.93
FX DEAL TRANSACTED ON 31 JUL 2020 EUR / USD EX.RATE 0.8474217 WITH HSBC BANK	658,000.000	31 Jul 20				0.00	776,472.90	770,221.96	-6,250.94
Indian rupee - INR									
FX DEAL TRANSACTED ON 07 DEC 2020 INR / USD EX.RATE 74.445 WITH HSBC BANK USA,	50,436,487.500	7 Dec 20				0.00	677,500.00	685,298.15	7,798.15
Indonesian rupiah - IDR									
FX DEAL TRANSACTED ON 01 DEC 2020 IDR / USD EX.RATE 14314.0 WITH HSBC BANK USA,	10,293,488,600.000	1 Dec 20				0.00	719,120.34	735,659.12	16,538.78
FX DEAL TRANSACTED ON 01 DEC 2020 USD / IDR EX.RATE 0.0000704 WITH HSBC BANK	-10,293,488,600.000	1 Dec 20				0.00	-724,383.43	-729,000.61	-4,617.18
FX DEAL TRANSACTED ON 14 DEC 2020 IDR / USD EX.RATE 14158.0 WITH HSBC BANK USA,	10,293,488,600.000	14 Dec 20				0.00	727,043.98	729,000.61	1,956.63

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HSBC BANK USA, N.A.									
Japanese yen - JPY									
FX DEAL TRANSACTED ON 05 AUG 2020 USD / JPY EX.RATE 0.0094779 WITH HSBC BANK	-72,026,961.000	5 Aug 20				0.00	-682,661.77	-686,069.07	-3,407.30
FX DEAL TRANSACTED ON 09 APR 2020 USD / JPY EX.RATE 0.0092064 WITH HSBC BANK	-88,762,533.000	9 Apr 20				0.00	-817,184.06	-828,047.33	-10,863.27
FX DEAL TRANSACTED ON 09 MAR 2020 JPY / USD EX.RATE 102.278 WITH HSBC BANK USA,	79,384,584.000	9 Mar 20				0.00	776,164.81	725,138.93	-51,025.88
FX DEAL TRANSACTED ON 15 JUN 2020 JPY / USD EX.RATE 107.351 WITH HSBC BANK USA,	75,617,816.000	15 Jun 20				0.00	704,397.87	706,873.72	2,475.85
FX DEAL TRANSACTED ON 15 JUN 2020 USD / JPY EX.RATE 0.0093298 WITH HSBC BANK	-75,617,816.000	15 Jun 20				0.00	-705,496.03	-720,272.57	-14,776.54
FX DEAL TRANSACTED ON 16 DEC 2020 JPY / USD EX.RATE 103.64 WITH HSBC BANK USA,	306,455,566.000	16 Dec 20				0.00	2,956,923.64	2,955,070.31	-1,853.33
FX DEAL TRANSACTED ON 16 DEC 2020 USD / JPY EX.RATE 0.0096637 WITH HSBC BANK	-306,455,566.000	16 Dec 20				0.00	-2,961,495.61	-2,970,890.09	-9,394.48
FX DEAL TRANSACTED ON 16 SEP 2020 USD / JPY EX.RATE 0.0095173 WITH HSBC BANK	-69,573,456.000	16 Sep 20				0.00	-662,150.30	-662,699.01	-548.71
FX DEAL TRANSACTED ON 17 SEP 2020 JPY / USD EX.RATE 104.71 WITH HSBC BANK USA,	217,218,233.000	17 Sep 20				0.00	2,074,474.58	2,069,040.65	-5,433.93
FX DEAL TRANSACTED ON 17 SEP 2020 USD / JPY EX.RATE 0.0095611 WITH HSBC BANK	-217,218,233.000	17 Sep 20				0.00	-2,076,854.70	-2,094,578.21	-17,723.51
FX DEAL TRANSACTED ON 20 MAR 2020 JPY / USD EX.RATE 110.8189 WITH HSBC BANK USA,	13,144,717.000	20 Mar 20				0.00	118,614.40	122,624.35	4,009.95
FX DEAL TRANSACTED ON 20 MAR 2020 USD / JPY EX.RATE 0.0090025 WITH HSBC BANK	-13,144,717.000	20 Mar 20				0.00	-118,335.59	-120,070.49	-1,734.90
FX DEAL TRANSACTED ON 23 APR 2020 JPY / USD EX.RATE 107.661 WITH HSBC BANK USA,	75,617,816.000	23 Apr 20				0.00	702,369.62	705,422.98	3,053.36
FX DEAL TRANSACTED ON 23 APR 2020 USD / JPY EX.RATE 0.0092971 WITH HSBC BANK	-75,617,816.000	23 Apr 20				0.00	-703,022.62	-706,873.72	-3,851.10

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
HSBC BANK USA, N.A.									
FX DEAL TRANSACTED ON 26 FEB 2020 JPY / USD EX.RATE 110.37 WITH HSBC BANK USA,	84,955,700.000	26 Feb 20				0.00	769,735.44	776,028.32	6,292.88
FX DEAL TRANSACTED ON 27 NOV 2020 USD / JPY EX.RATE 0.0096032 WITH HSBC BANK	-89,237,333.000	27 Nov 20				0.00	-856,966.89	-860,492.10	-3,525.21
Mexican peso - MXN									
FX DEAL TRANSACTED ON 10 NOV 2020 MXN / USD EX.RATE 20.5804 WITH HSBC BANK USA,	15,437,000.000	10 Nov 20				0.00	750,082.60	773,205.85	23,123.25
FX DEAL TRANSACTED ON 10 NOV 2020 USD / MXN EX.RATE 0.048938 WITH HSBC BANK USA,	-15,437,000.000	10 Nov 20				0.00	-755,456.59	-750,407.12	5,049.47
FX DEAL TRANSACTED ON 23 MAR 2020 MXN / USD EX.RATE 24.8 WITH HSBC BANK USA,	2,590,000.000	23 Mar 20				0.00	104,435.48	103,014.88	-1,420.60
FX DEAL TRANSACTED ON 23 MAR 2020 USD / MXN EX.RATE 0.040143 WITH HSBC BANK USA,	-2,590,000.000	23 Mar 20				0.00	-103,970.38	-106,321.84	-2,351.46
New Israeli shekel - ILS									
FX DEAL TRANSACTED ON 15 JUN 2020 ILS / USD EX.RATE 3.4946 WITH HSBC BANK USA,	1,778,164.000	15 Jun 20				0.00	508,831.91	515,253.04	6,421.13
FX DEAL TRANSACTED ON 15 JUN 2020 USD / ILS EX.RATE 0.2867063 WITH HSBC BANK	-1,778,164.000	15 Jun 20				0.00	-509,810.80	-517,766.07	-7,955.27
FX DEAL TRANSACTED ON 16 DEC 2020 ILS / USD EX.RATE 3.2514 WITH HSBC BANK USA,	1,778,164.000	16 Dec 20				0.00	546,891.80	550,591.88	3,700.08
FX DEAL TRANSACTED ON 16 DEC 2020 USD / ILS EX.RATE 0.307787 WITH HSBC BANK USA,	-1,778,164.000	16 Dec 20				0.00	-547,295.78	-554,592.78	-7,297.00
FX DEAL TRANSACTED ON 17 SEP 2020 ILS / USD EX.RATE 3.4235 WITH HSBC BANK USA,	1,778,164.000	17 Sep 20				0.00	519,399.45	517,766.07	-1,633.38
FX DEAL TRANSACTED ON 17 SEP 2020 USD / ILS EX.RATE 0.2924524 WITH HSBC BANK	-1,778,164.000	17 Sep 20				0.00	-520,028.31	-550,591.88	-30,563.57
FX DEAL TRANSACTED ON 20 MAR 2020 ILS / USD EX.RATE 3.5971 WITH HSBC BANK USA,	1,778,164.000	20 Mar 20				0.00	494,332.66	496,555.15	2,222.49

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
HSBC BANK USA, N.A.									
FX DEAL TRANSACTED ON 20 MAR 2020 USD / ILS EX.RATE 0.278319 WITH HSBC BANK USA,	-1,778,164.000	20 Mar 20				0.00	-494,896.74	-507,800.21	-12,903.47
FX DEAL TRANSACTED ON 23 APR 2020 ILS / USD EX.RATE 3.5256 WITH HSBC BANK USA,	1,778,164.000	23 Apr 20				0.00	504,357.84	507,800.21	3,442.37
FX DEAL TRANSACTED ON 23 APR 2020 USD / ILS EX.RATE 0.2840736 WITH HSBC BANK	-1,778,164.000	23 Apr 20				0.00	-505,129.37	-515,253.04	-10,123.67
Norwegian krone - NOK									
FX DEAL TRANSACTED ON 10 MAR 2020 NOK / USD EX.RATE 9.52126 WITH HSBC BANK USA,	6,887,071.000	10 Mar 20				0.00	723,336.09	661,566.34	-61,769.75
FX DEAL TRANSACTED ON 17 JUN 2020 NOK / USD EX.RATE 9.53465 WITH HSBC BANK USA,	6,887,071.000	17 Jun 20				0.00	722,320.27	736,451.23	14,130.96
FX DEAL TRANSACTED ON 17 JUN 2020 USD / NOK EX.RATE 0.1048403 WITH HSBC BANK	-6,887,071.000	17 Jun 20				0.00	-722,042.35	-717,078.30	4,964.05
FX DEAL TRANSACTED ON 20 MAR 2020 NOK / USD EX.RATE 11.38345 WITH HSBC BANK USA,	6,887,071.000	20 Mar 20				0.00	605,007.36	651,845.25	46,837.89
FX DEAL TRANSACTED ON 20 MAR 2020 USD / NOK EX.RATE 0.087838 WITH HSBC BANK USA,	-6,887,071.000	20 Mar 20				0.00	-604,946.24	-661,566.34	-56,620.10
FX DEAL TRANSACTED ON 23 APR 2020 NOK / USD EX.RATE 10.58709 WITH HSBC BANK USA,	6,887,071.000	23 Apr 20				0.00	650,515.96	717,078.30	66,562.34
FX DEAL TRANSACTED ON 23 APR 2020 USD / NOK EX.RATE 0.0944207 WITH HSBC BANK	-6,887,071.000	23 Apr 20				0.00	-650,281.94	-651,845.25	-1,563.31
Peruvian nuevo sol - PEN									
FX DEAL TRANSACTED ON 04 NOV 2020 PEN / USD EX.RATE 3.5976 WITH HSBC BANK USA,	1,281,510.460	4 Nov 20				0.00	356,212.60	356,842.45	629.85
FX DEAL TRANSACTED ON 21 AUG 2020 USD / PEN EX.RATE 0.2790023 WITH HSBC BANK	-1,281,510.460	21 Aug 20				0.00	-357,544.35	-358,103.86	-559.51
FX DEAL TRANSACTED ON 30 JUL 2020 PEN / USD EX.RATE 3.5095 WITH HSBC BANK USA,	1,281,510.460	30 Jul 20				0.00	365,154.71	358,103.86	-7,050.85

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◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
HSBC BANK USA, N.A.									
FX DEAL TRANSACTED ON 30 JUL 2020 USD / PEN EX.RATE 0.2845517 WITH HSBC BANK	-1,281,510.460	30 Jul 20				0.00	-364,655.97	-356,842.45	7,813.52
Polish zloty - PLN									
FX DEAL TRANSACTED ON 05 NOV 2020 PLN / USD EX.RATE 3.81317 WITH HSBC BANK USA,	1,099,367.420	5 Nov 20				0.00	288,308.00	295,084.71	6,776.71
FX DEAL TRANSACTED ON 05 NOV 2020 USD / PLN EX.RATE 0.2621422 WITH HSBC BANK	-1,099,815.450	5 Nov 20				0.00	-288,308.00	-290,265.36	-1,957.36
FX DEAL TRANSACTED ON 06 NOV 2020 PLN / USD EX.RATE 3.818803 WITH HSBC BANK USA,	946,234.460	6 Nov 20				0.00	247,783.00	253,981.81	6,198.81
FX DEAL TRANSACTED ON 06 NOV 2020 USD / PLN EX.RATE 0.2617438 WITH HSBC BANK	-946,662.380	6 Nov 20				0.00	-247,783.00	-249,844.91	-2,061.91
FX DEAL TRANSACTED ON 08 JUN 2020 PLN / USD EX.RATE 3.92763 WITH HSBC BANK USA,	2,413,472.590	8 Jun 20				0.00	614,485.73	641,352.23	26,866.50
FX DEAL TRANSACTED ON 08 JUN 2020 USD / PLN EX.RATE 0.2545825 WITH HSBC BANK	-2,413,699.950	8 Jun 20				0.00	-614,485.73	-615,779.06	-1,293.33
Russian ruble - RUB									
FX DEAL TRANSACTED ON 03 NOV 2020 USD / RUB EX.RATE 0.0125437 WITH HSBC BANK	-6,255,527.000	3 Nov 20				0.00	-78,467.65	-80,045.08	-1,577.43
FX DEAL TRANSACTED ON 04 DEC 2020 RUB / USD EX.RATE 74.7635 WITH HSBC BANK USA,	12,690,443.270	4 Dec 20				0.00	169,741.16	170,749.16	1,008.00
FX DEAL TRANSACTED ON 04 DEC 2020 RUB / USD EX.RATE 74.84 WITH HSBC BANK USA,	4,939,440.000	4 Dec 20				0.00	66,000.00	66,459.87	459.87
FX DEAL TRANSACTED ON 04 DEC 2020 USD / RUB EX.RATE 0.0134644 WITH HSBC BANK	-12,690,443.270	4 Dec 20				0.00	-170,869.04	-173,779.20	-2,910.16
FX DEAL TRANSACTED ON 05 OCT 2020 RUB / USD EX.RATE 78.7922 WITH HSBC BANK USA,	6,255,527.000	5 Oct 20				0.00	79,392.72	80,045.08	652.36
FX DEAL TRANSACTED ON 05 OCT 2020 USD / RUB EX.RATE 0.0127213 WITH HSBC BANK	-6,255,527.000	5 Oct 20				0.00	-79,578.56	-81,156.29	-1,577.73

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◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
HSBC BANK USA, N.A.									
FX DEAL TRANSACTED ON 07 DEC 2020 RUB / USD EX.RATE 74.9234 WITH HSBC BANK USA,	6,572,016.000	7 Dec 20				0.00	87,716.47	88,394.23	677.76
FX DEAL TRANSACTED ON 07 DEC 2020 USD / RUB EX.RATE 0.0134354 WITH HSBC BANK	-6,572,016.000	7 Dec 20				0.00	-88,297.47	-89,961.38	-1,663.91
FX DEAL TRANSACTED ON 08 DEC 2020 RUB / USD EX.RATE 73.8416 WITH HSBC BANK USA,	6,522,137.000	8 Dec 20				0.00	88,326.05	87,723.35	-602.70
FX DEAL TRANSACTED ON 08 DEC 2020 USD / RUB EX.RATE 0.0136328 WITH HSBC BANK	-6,522,137.000	8 Dec 20				0.00	-88,914.87	-89,278.61	-363.74
FX DEAL TRANSACTED ON 10 DEC 2020 RUB / USD EX.RATE 73.5119 WITH HSBC BANK USA,	12,690,443.270	10 Dec 20				0.00	172,631.14	173,779.20	1,148.06
FX DEAL TRANSACTED ON 11 DEC 2020 RUB / USD EX.RATE 73.2436 WITH HSBC BANK USA,	13,094,153.000	11 Dec 20				0.00	178,775.39	179,239.98	464.59
FX DEAL TRANSACTED ON 12 OCT 2020 RUB / USD EX.RATE 77.1886 WITH HSBC BANK USA,	6,255,527.000	12 Oct 20				0.00	81,042.11	81,156.29	114.18
FX DEAL TRANSACTED ON 17 JUN 2020 RUB / USD EX.RATE 70.0749 WITH HSBC BANK USA,	6,968,592.000	17 Jun 20				0.00	99,444.91	97,163.86	-2,281.05
FX DEAL TRANSACTED ON 17 JUN 2020 USD / RUB EX.RATE 0.014331 WITH HSBC BANK USA,	-6,968,592.000	17 Jun 20				0.00	-99,866.75	-100,352.34	-485.59
FX DEAL TRANSACTED ON 19 JUN 2020 RUB / USD EX.RATE 69.4398 WITH HSBC BANK USA,	6,968,592.000	19 Jun 20				0.00	100,354.44	100,352.34	-2.10
FX DEAL TRANSACTED ON 23 JAN 2020 USD / RUB EX.RATE 0.0161632 WITH HSBC BANK	-111,531,014.740	23 Jan 20				0.00	-1,802,702.08	-1,798,324.63	4,377.45
FX DEAL TRANSACTED ON 24 JUL 2020 USD / RUB EX.RATE 0.0140052 WITH HSBC BANK	-6,968,592.000	24 Jul 20				0.00	-97,596.59	-97,163.86	432.73
South African rand - ZAR									
FX DEAL TRANSACTED ON 07 DEC 2020 ZAR / USD EX.RATE 15.218843 WITH HSBC BANK	759,000.000	7 Dec 20				0.00	49,872.39	50,165.24	292.85

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◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
HSBC BANK USA, N.A.									
Swedish krona - SEK									
FX DEAL TRANSACTED ON 10 MAR 2020 SEK / USD EX.RATE 9.48028 WITH HSBC BANK USA,	6,187,564.000	10 Mar 20				0.00	652,677.35	622,068.92	-30,608.43
FX DEAL TRANSACTED ON 20 MAR 2020 SEK / USD EX.RATE 10.2386 WITH HSBC BANK USA,	6,187,564.000	20 Mar 20				0.00	604,336.92	615,935.42	11,598.50
FX DEAL TRANSACTED ON 20 MAR 2020 USD / SEK EX.RATE 0.0975895 WITH HSBC BANK	-6,187,564.000	20 Mar 20				0.00	-603,841.51	-622,068.92	-18,227.41
United States dollar - USD									
FX DEAL TRANSACTED ON 01 APR 2020 AUD / USD EX.RATE 1.6322096 WITH HSBC BANK	-33,696.650	1 Apr 20				0.00	-33,696.65	-33,696.65	0.00
FX DEAL TRANSACTED ON 01 APR 2020 USD / AUD EX.RATE 0.6127875 WITH HSBC BANK	33,703.310	1 Apr 20				0.00	33,703.31	33,703.31	0.00
FX DEAL TRANSACTED ON 01 DEC 2020 EUR / USD EX.RATE 0.8346023 WITH HSBC BANK	-1,749,336.230	1 Dec 20				0.00	-1,749,336.23	-1,749,336.23	0.00
FX DEAL TRANSACTED ON 01 DEC 2020 IDR / USD EX.RATE 14314.0 WITH HSBC BANK USA,	-719,120.340	1 Dec 20				0.00	-719,120.34	-719,120.34	0.00
FX DEAL TRANSACTED ON 01 DEC 2020 USD / EUR EX.RATE 1.1966768 WITH HSBC BANK	1,747,148.130	1 Dec 20				0.00	1,747,148.13	1,747,148.13	0.00
FX DEAL TRANSACTED ON 01 DEC 2020 USD / IDR EX.RATE 0.0000704 WITH HSBC BANK	724,383.430	1 Dec 20				0.00	724,383.43	724,383.43	0.00
FX DEAL TRANSACTED ON 01 JUN 2020 GBP / USD EX.RATE 0.8067662 WITH HSBC BANK	-2,506,302.360	1 Jun 20				0.00	-2,506,302.36	-2,506,302.36	0.00
FX DEAL TRANSACTED ON 01 JUN 2020 USD / GBP EX.RATE 1.2396833 WITH HSBC BANK	2,506,639.630	1 Jun 20				0.00	2,506,639.63	2,506,639.63	0.00
FX DEAL TRANSACTED ON 01 MAY 2020 EUR / USD EX.RATE 0.9108868 WITH HSBC BANK	-329,349.390	1 May 20				0.00	-329,349.39	-329,349.39	0.00
FX DEAL TRANSACTED ON 01 MAY 2020 USD / EUR EX.RATE 1.0984426 WITH HSBC BANK	329,532.780	1 May 20				0.00	329,532.78	329,532.78	0.00

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Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
HSBC BANK USA, N.A.									
FX DEAL TRANSACTED ON 01 OCT 2020 EUR / USD EX.RATE 0.8513663 WITH HSBC BANK	-413,453.080	1 Oct 20				0.00	-413,453.08	-413,453.08	0.00
FX DEAL TRANSACTED ON 01 OCT 2020 USD / EUR EX.RATE 1.1753428 WITH HSBC BANK	413,720.670	1 Oct 20				0.00	413,720.67	413,720.67	0.00
FX DEAL TRANSACTED ON 02 MAR 2020 EUR / USD EX.RATE 0.8975774 WITH HSBC BANK	-911,341.980	2 Mar 20				0.00	-911,341.98	-911,341.98	0.00
FX DEAL TRANSACTED ON 02 NOV 2020 EUR / USD EX.RATE 0.8575668 WITH HSBC BANK	-1,589,380.530	2 Nov 20				0.00	-1,589,380.53	-1,589,380.53	0.00
FX DEAL TRANSACTED ON 02 NOV 2020 USD / EUR EX.RATE 1.1653204 WITH HSBC BANK	1,588,331.710	2 Nov 20				0.00	1,588,331.71	1,588,331.71	0.00
FX DEAL TRANSACTED ON 03 NOV 2020 USD / RUB EX.RATE 0.0125437 WITH HSBC BANK	78,467.650	3 Nov 20				0.00	78,467.65	78,467.65	0.00
FX DEAL TRANSACTED ON 04 DEC 2020 RUB / USD EX.RATE 74.7635 WITH HSBC BANK USA,	-169,741.160	4 Dec 20				0.00	-169,741.16	-169,741.16	0.00
FX DEAL TRANSACTED ON 04 DEC 2020 RUB / USD EX.RATE 74.84 WITH HSBC BANK USA,	-66,000.000	4 Dec 20				0.00	-66,000.00	-66,000.00	0.00
FX DEAL TRANSACTED ON 04 DEC 2020 USD / RUB EX.RATE 0.0134644 WITH HSBC BANK	170,869.040	4 Dec 20				0.00	170,869.04	170,869.04	0.00
FX DEAL TRANSACTED ON 04 MAR 2020 CAD / USD EX.RATE 1.33418 WITH HSBC BANK USA,	-761,578.650	4 Mar 20				0.00	-761,578.65	-761,578.65	0.00
FX DEAL TRANSACTED ON 04 NOV 2020 PEN / USD EX.RATE 3.5976 WITH HSBC BANK USA,	-356,212.600	4 Nov 20				0.00	-356,212.60	-356,212.60	0.00
FX DEAL TRANSACTED ON 05 AUG 2020 USD / JPY EX.RATE 0.0094779 WITH HSBC BANK	682,661.770	5 Aug 20				0.00	682,661.77	682,661.77	0.00
FX DEAL TRANSACTED ON 05 NOV 2020 PLN / USD EX.RATE 3.81317 WITH HSBC BANK USA,	-288,308.000	5 Nov 20				0.00	-288,308.00	-288,308.00	0.00
FX DEAL TRANSACTED ON 05 NOV 2020 USD / PLN EX.RATE 0.2621422 WITH HSBC BANK	288,308.000	5 Nov 20				0.00	288,308.00	288,308.00	0.00
FX DEAL TRANSACTED ON 05 OCT 2020 RUB / USD EX.RATE 78.7922 WITH HSBC BANK USA,	-79,392.720	5 Oct 20				0.00	-79,392.72	-79,392.72	0.00

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◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
HSBC BANK USA, N.A.									
FX DEAL TRANSACTED ON 05 OCT 2020 USD / RUB EX.RATE 0.0127213 WITH HSBC BANK	79,578.560	5 Oct 20				0.00	79,578.56	79,578.56	0.00
FX DEAL TRANSACTED ON 06 NOV 2020 PLN / USD EX.RATE 3.818803 WITH HSBC BANK USA,	-247,783.000	6 Nov 20				0.00	-247,783.00	-247,783.00	0.00
FX DEAL TRANSACTED ON 06 NOV 2020 USD / PLN EX.RATE 0.2617438 WITH HSBC BANK	247,783.000	6 Nov 20				0.00	247,783.00	247,783.00	0.00
FX DEAL TRANSACTED ON 07 APR 2020 USD / EUR EX.RATE 1.09005 WITH HSBC BANK USA,	1,035,547.500	7 Apr 20				0.00	1,035,547.50	1,035,547.50	0.00
FX DEAL TRANSACTED ON 07 DEC 2020 INR / USD EX.RATE 74.445 WITH HSBC BANK USA,	-677,500.000	7 Dec 20				0.00	-677,500.00	-677,500.00	0.00
FX DEAL TRANSACTED ON 07 DEC 2020 RUB / USD EX.RATE 74.9234 WITH HSBC BANK USA,	-87,716.470	7 Dec 20				0.00	-87,716.47	-87,716.47	0.00
FX DEAL TRANSACTED ON 07 DEC 2020 USD / EUR EX.RATE 1.21494 WITH HSBC BANK USA,	788,131.580	7 Dec 20				0.00	788,131.58	788,131.58	0.00
FX DEAL TRANSACTED ON 07 DEC 2020 USD / RUB EX.RATE 0.0134354 WITH HSBC BANK	88,297.470	7 Dec 20				0.00	88,297.47	88,297.47	0.00
FX DEAL TRANSACTED ON 07 DEC 2020 ZAR / USD EX.RATE 15.218843 WITH HSBC BANK	-49,872.390	7 Dec 20				0.00	-49,872.39	-49,872.39	0.00
FX DEAL TRANSACTED ON 08 DEC 2020 RUB / USD EX.RATE 73.8416 WITH HSBC BANK USA,	-88,326.050	8 Dec 20				0.00	-88,326.05	-88,326.05	0.00
FX DEAL TRANSACTED ON 08 DEC 2020 USD / RUB EX.RATE 0.0136328 WITH HSBC BANK	88,914.870	8 Dec 20				0.00	88,914.87	88,914.87	0.00
FX DEAL TRANSACTED ON 08 JUN 2020 PLN / USD EX.RATE 3.92763 WITH HSBC BANK USA,	-614,485.730	8 Jun 20				0.00	-614,485.73	-614,485.73	0.00
FX DEAL TRANSACTED ON 08 JUN 2020 USD / PLN EX.RATE 0.2545825 WITH HSBC BANK	614,485.730	8 Jun 20				0.00	614,485.73	614,485.73	0.00
FX DEAL TRANSACTED ON 09 APR 2020 USD / GBP EX.RATE 1.24505 WITH HSBC BANK USA,	714,339.970	9 Apr 20				0.00	714,339.97	714,339.97	0.00
FX DEAL TRANSACTED ON 09 APR 2020 USD / JPY EX.RATE 0.0092064 WITH HSBC BANK	817,184.060	9 Apr 20				0.00	817,184.06	817,184.06	0.00

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HSBC BANK USA, N.A.									
FX DEAL TRANSACTED ON 09 MAR 2020 JPY / USD EX.RATE 102.278 WITH HSBC BANK USA,	-776,164.810	9 Mar 20				0.00	-776,164.81	-776,164.81	0.00
FX DEAL TRANSACTED ON 10 DEC 2020 RUB / USD EX.RATE 73.5119 WITH HSBC BANK USA,	-172,631.140	10 Dec 20				0.00	-172,631.14	-172,631.14	0.00
FX DEAL TRANSACTED ON 10 MAR 2020 EUR / USD EX.RATE 0.8793296 WITH HSBC BANK	-1,216,836.100	10 Mar 20				0.00	-1,216,836.10	-1,216,836.10	0.00
FX DEAL TRANSACTED ON 10 MAR 2020 GBP / USD EX.RATE 0.767336 WITH HSBC BANK USA,	-790,094.520	10 Mar 20				0.00	-790,094.52	-790,094.52	0.00
FX DEAL TRANSACTED ON 10 MAR 2020 NOK / USD EX.RATE 9.52126 WITH HSBC BANK USA,	-723,336.090	10 Mar 20				0.00	-723,336.09	-723,336.09	0.00
FX DEAL TRANSACTED ON 10 MAR 2020 SEK / USD EX.RATE 9.48028 WITH HSBC BANK USA,	-652,677.350	10 Mar 20				0.00	-652,677.35	-652,677.35	0.00
FX DEAL TRANSACTED ON 10 NOV 2020 MXN / USD EX.RATE 20.5804 WITH HSBC BANK USA,	-750,082.600	10 Nov 20				0.00	-750,082.60	-750,082.60	0.00
FX DEAL TRANSACTED ON 10 NOV 2020 USD / MXN EX.RATE 0.048938 WITH HSBC BANK USA,	755,456.590	10 Nov 20				0.00	755,456.59	755,456.59	0.00
FX DEAL TRANSACTED ON 11 DEC 2020 RUB / USD EX.RATE 73.2436 WITH HSBC BANK USA,	-178,775.390	11 Dec 20				0.00	-178,775.39	-178,775.39	0.00
FX DEAL TRANSACTED ON 12 AUG 2020 USD / DKK EX.RATE 0.1585037 WITH HSBC BANK	648,337.770	12 Aug 20				0.00	648,337.77	648,337.77	0.00
FX DEAL TRANSACTED ON 12 AUG 2020 USD / EUR EX.RATE 1.18018 WITH HSBC BANK USA,	855,040.410	12 Aug 20				0.00	855,040.41	855,040.41	0.00
FX DEAL TRANSACTED ON 12 OCT 2020 RUB / USD EX.RATE 77.1886 WITH HSBC BANK USA,	-81,042.110	12 Oct 20				0.00	-81,042.11	-81,042.11	0.00
FX DEAL TRANSACTED ON 13 MAR 2020 EUR / USD EX.RATE 0.9022258 WITH HSBC BANK	-2,105,903.000	13 Mar 20				0.00	-2,105,903.00	-2,105,903.00	0.00
FX DEAL TRANSACTED ON 14 DEC 2020 IDR / USD EX.RATE 14158.0 WITH HSBC BANK USA,	-727,043.980	14 Dec 20				0.00	-727,043.98	-727,043.98	0.00
FX DEAL TRANSACTED ON 14 FEB 2020 USD / EUR EX.RATE 1.0877 WITH HSBC BANK USA,	978,930.000	14 Feb 20				0.00	978,930.00	978,930.00	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
HSBC BANK USA, N.A.									
FX DEAL TRANSACTED ON 15 JUN 2020 CAD / USD EX.RATE 1.36263 WITH HSBC BANK USA,	-1,798,714.980	15 Jun 20				0.00	-1,798,714.98	-1,798,714.98	0.00
FX DEAL TRANSACTED ON 15 JUN 2020 DKK / USD EX.RATE 6.61824 WITH HSBC BANK USA,	-959,065.400	15 Jun 20				0.00	-959,065.40	-959,065.40	0.00
FX DEAL TRANSACTED ON 15 JUN 2020 EUR / USD EX.RATE 0.8876265 WITH HSBC BANK	-13,349,636.530	15 Jun 20				0.00	-13,349,636.53	-13,349,636.53	0.00
FX DEAL TRANSACTED ON 15 JUN 2020 ILS / USD EX.RATE 3.4946 WITH HSBC BANK USA,	-508,831.910	15 Jun 20				0.00	-508,831.91	-508,831.91	0.00
FX DEAL TRANSACTED ON 15 JUN 2020 JPY / USD EX.RATE 107.351 WITH HSBC BANK USA,	-704,397.870	15 Jun 20				0.00	-704,397.87	-704,397.87	0.00
FX DEAL TRANSACTED ON 15 JUN 2020 USD / CAD EX.RATE 0.7340193 WITH HSBC BANK	1,799,068.820	15 Jun 20				0.00	1,799,068.82	1,799,068.82	0.00
FX DEAL TRANSACTED ON 15 JUN 2020 USD / DKK EX.RATE 0.1514407 WITH HSBC BANK	961,243.590	15 Jun 20				0.00	961,243.59	961,243.59	0.00
FX DEAL TRANSACTED ON 15 JUN 2020 USD / EUR EX.RATE 1.12905 WITH HSBC BANK USA,	13,378,667.780	15 Jun 20				0.00	13,378,667.78	13,378,667.78	0.00
FX DEAL TRANSACTED ON 15 JUN 2020 USD / ILS EX.RATE 0.2867063 WITH HSBC BANK	509,810.800	15 Jun 20				0.00	509,810.80	509,810.80	0.00
FX DEAL TRANSACTED ON 15 JUN 2020 USD / JPY EX.RATE 0.0093298 WITH HSBC BANK	705,496.030	15 Jun 20				0.00	705,496.03	705,496.03	0.00
FX DEAL TRANSACTED ON 16 DEC 2020 CAD / USD EX.RATE 1.2751 WITH HSBC BANK USA,	-1,922,188.850	16 Dec 20				0.00	-1,922,188.85	-1,922,188.85	0.00
FX DEAL TRANSACTED ON 16 DEC 2020 DKK / USD EX.RATE 6.116 WITH HSBC BANK USA,	-1,706,620.010	16 Dec 20				0.00	-1,706,620.01	-1,706,620.01	0.00
FX DEAL TRANSACTED ON 16 DEC 2020 EUR / USD EX.RATE 0.8220304 WITH HSBC BANK	-14,232,674.070	16 Dec 20				0.00	-14,232,674.07	-14,232,674.07	0.00
FX DEAL TRANSACTED ON 16 DEC 2020 ILS / USD EX.RATE 3.2514 WITH HSBC BANK USA,	-546,891.800	16 Dec 20				0.00	-546,891.80	-546,891.80	0.00
FX DEAL TRANSACTED ON 16 DEC 2020 JPY / USD EX.RATE 103.64 WITH HSBC BANK USA,	-2,956,923.640	16 Dec 20				0.00	-2,956,923.64	-2,956,923.64	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2019-12-31 VALUE (INCLUDING ACCRUALS) OF 1,907,932,852.33

◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
HSBC BANK USA, N.A.									
FX DEAL TRANSACTED ON 16 DEC 2020 USD / CAD EX.RATE 0.7847815 WITH HSBC BANK	1,923,486.160	16 Dec 20				0.00	1,923,486.16	1,923,486.16	0.00
FX DEAL TRANSACTED ON 16 DEC 2020 USD / DKK EX.RATE 0.1638995 WITH HSBC BANK	1,710,731.810	16 Dec 20				0.00	1,710,731.81	1,710,731.81	0.00
FX DEAL TRANSACTED ON 16 DEC 2020 USD / EUR EX.RATE 1.21961 WITH HSBC BANK USA,	14,269,060.100	16 Dec 20				0.00	14,269,060.10	14,269,060.10	0.00
FX DEAL TRANSACTED ON 16 DEC 2020 USD / ILS EX.RATE 0.307787 WITH HSBC BANK USA,	547,295.780	16 Dec 20				0.00	547,295.78	547,295.78	0.00
FX DEAL TRANSACTED ON 16 DEC 2020 USD / JPY EX.RATE 0.0096637 WITH HSBC BANK	2,961,495.610	16 Dec 20				0.00	2,961,495.61	2,961,495.61	0.00
FX DEAL TRANSACTED ON 16 MAR 2020 CAD / USD EX.RATE 1.396108 WITH HSBC BANK USA,	-606,589.180	16 Mar 20				0.00	-606,589.18	-606,589.18	0.00
FX DEAL TRANSACTED ON 16 SEP 2020 USD / JPY EX.RATE 0.0095173 WITH HSBC BANK	662,150.300	16 Sep 20				0.00	662,150.30	662,150.30	0.00
FX DEAL TRANSACTED ON 17 JUN 2020 NOK / USD EX.RATE 9.53465 WITH HSBC BANK USA,	-722,320.270	17 Jun 20				0.00	-722,320.27	-722,320.27	0.00
FX DEAL TRANSACTED ON 17 JUN 2020 RUB / USD EX.RATE 70.0749 WITH HSBC BANK USA,	-99,444.910	17 Jun 20				0.00	-99,444.91	-99,444.91	0.00
FX DEAL TRANSACTED ON 17 JUN 2020 USD / NOK EX.RATE 0.1048403 WITH HSBC BANK	722,042.350	17 Jun 20				0.00	722,042.35	722,042.35	0.00
FX DEAL TRANSACTED ON 17 JUN 2020 USD / RUB EX.RATE 0.014331 WITH HSBC BANK USA,	99,866.750	17 Jun 20				0.00	99,866.75	99,866.75	0.00
FX DEAL TRANSACTED ON 17 SEP 2020 CAD / USD EX.RATE 1.31748 WITH HSBC BANK USA,	-1,860,356.890	17 Sep 20				0.00	-1,860,356.89	-1,860,356.89	0.00
FX DEAL TRANSACTED ON 17 SEP 2020 DKK / USD EX.RATE 6.28088 WITH HSBC BANK USA,	-1,661,819.360	17 Sep 20				0.00	-1,661,819.36	-1,661,819.36	0.00
FX DEAL TRANSACTED ON 17 SEP 2020 EUR / USD EX.RATE 0.8443022 WITH HSBC BANK	-14,113,418.860	17 Sep 20				0.00	-14,113,418.86	-14,113,418.86	0.00
FX DEAL TRANSACTED ON 17 SEP 2020 ILS / USD EX.RATE 3.4235 WITH HSBC BANK USA,	-519,399.450	17 Sep 20				0.00	-519,399.45	-519,399.45	0.00

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◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
HSBC BANK USA, N.A.									
FX DEAL TRANSACTED ON 17 SEP 2020 JPY / USD EX.RATE 104.71 WITH HSBC BANK USA,	-2,074,474.580	17 Sep 20				0.00	-2,074,474.58	-2,074,474.58	0.00
FX DEAL TRANSACTED ON 17 SEP 2020 USD / CAD EX.RATE 0.7591919 WITH HSBC BANK	1,860,766.480	17 Sep 20				0.00	1,860,766.48	1,860,766.48	0.00
FX DEAL TRANSACTED ON 17 SEP 2020 USD / DKK EX.RATE 0.1594975 WITH HSBC BANK	1,664,785.340	17 Sep 20				0.00	1,664,785.34	1,664,785.34	0.00
FX DEAL TRANSACTED ON 17 SEP 2020 USD / EUR EX.RATE 1.186685 WITH HSBC BANK USA,	14,140,527.740	17 Sep 20				0.00	14,140,527.74	14,140,527.74	0.00
FX DEAL TRANSACTED ON 17 SEP 2020 USD / ILS EX.RATE 0.2924524 WITH HSBC BANK	520,028.310	17 Sep 20				0.00	520,028.31	520,028.31	0.00
FX DEAL TRANSACTED ON 17 SEP 2020 USD / JPY EX.RATE 0.0095611 WITH HSBC BANK	2,076,854.700	17 Sep 20				0.00	2,076,854.70	2,076,854.70	0.00
FX DEAL TRANSACTED ON 19 JUN 2020 RUB / USD EX.RATE 69.4398 WITH HSBC BANK USA,	-100,354.440	19 Jun 20				0.00	-100,354.44	-100,354.44	0.00
FX DEAL TRANSACTED ON 20 MAR 2020 CAD / USD EX.RATE 1.4351 WITH HSBC BANK USA,	-1,707,883.070	20 Mar 20				0.00	-1,707,883.07	-1,707,883.07	0.00
FX DEAL TRANSACTED ON 20 MAR 2020 DKK / USD EX.RATE 6.9621 WITH HSBC BANK USA,	-911,696.900	20 Mar 20				0.00	-911,696.90	-911,696.90	0.00
FX DEAL TRANSACTED ON 20 MAR 2020 EUR / USD EX.RATE 0.9324879 WITH HSBC BANK	-9,731,484.120	20 Mar 20				0.00	-9,731,484.12	-9,731,484.12	0.00
FX DEAL TRANSACTED ON 20 MAR 2020 GBP / USD EX.RATE 0.8470628 WITH HSBC BANK	-753,571.040	20 Mar 20				0.00	-753,571.04	-753,571.04	0.00
FX DEAL TRANSACTED ON 20 MAR 2020 ILS / USD EX.RATE 3.5971 WITH HSBC BANK USA,	-494,332.660	20 Mar 20				0.00	-494,332.66	-494,332.66	0.00
FX DEAL TRANSACTED ON 20 MAR 2020 JPY / USD EX.RATE 110.8189 WITH HSBC BANK USA,	-118,614.400	20 Mar 20				0.00	-118,614.40	-118,614.40	0.00
FX DEAL TRANSACTED ON 20 MAR 2020 NOK / USD EX.RATE 11.38345 WITH HSBC BANK USA,	-605,007.360	20 Mar 20				0.00	-605,007.36	-605,007.36	0.00
FX DEAL TRANSACTED ON 20 MAR 2020 SEK / USD EX.RATE 10.2386 WITH HSBC BANK USA,	-604,336.920	20 Mar 20				0.00	-604,336.92	-604,336.92	0.00

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◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
HSBC BANK USA, N.A.									
FX DEAL TRANSACTED ON 20 MAR 2020 USD / CAD EX.RATE 0.6968641 WITH HSBC BANK	1,708,002.090	20 Mar 20				0.00	1,708,002.09	1,708,002.09	0.00
FX DEAL TRANSACTED ON 20 MAR 2020 USD / DKK EX.RATE 0.1438001 WITH HSBC BANK	912,745.720	20 Mar 20				0.00	912,745.72	912,745.72	0.00
FX DEAL TRANSACTED ON 20 MAR 2020 USD / EUR EX.RATE 1.0738 WITH HSBC BANK USA,	9,744,188.400	20 Mar 20				0.00	9,744,188.40	9,744,188.40	0.00
FX DEAL TRANSACTED ON 20 MAR 2020 USD / GBP EX.RATE 1.1795 WITH HSBC BANK USA,	752,900.800	20 Mar 20				0.00	752,900.80	752,900.80	0.00
FX DEAL TRANSACTED ON 20 MAR 2020 USD / ILS EX.RATE 0.278319 WITH HSBC BANK USA,	494,896.740	20 Mar 20				0.00	494,896.74	494,896.74	0.00
FX DEAL TRANSACTED ON 20 MAR 2020 USD / JPY EX.RATE 0.0090025 WITH HSBC BANK	118,335.590	20 Mar 20				0.00	118,335.59	118,335.59	0.00
FX DEAL TRANSACTED ON 20 MAR 2020 USD / NOK EX.RATE 0.087838 WITH HSBC BANK USA,	604,946.240	20 Mar 20				0.00	604,946.24	604,946.24	0.00
FX DEAL TRANSACTED ON 20 MAR 2020 USD / SEK EX.RATE 0.0975895 WITH HSBC BANK	603,841.510	20 Mar 20				0.00	603,841.51	603,841.51	0.00
FX DEAL TRANSACTED ON 21 APR 2020 USD / EUR EX.RATE 1.08419 WITH HSBC BANK USA,	867,352.000	21 Apr 20				0.00	867,352.00	867,352.00	0.00
FX DEAL TRANSACTED ON 21 AUG 2020 USD / PEN EX.RATE 0.2790023 WITH HSBC BANK	357,544.350	21 Aug 20				0.00	357,544.35	357,544.35	0.00
FX DEAL TRANSACTED ON 22 OCT 2020 EUR / USD EX.RATE 0.8449764 WITH HSBC BANK	-1,023,697.230	22 Oct 20				0.00	-1,023,697.23	-1,023,697.23	0.00
FX DEAL TRANSACTED ON 23 APR 2020 CAD / USD EX.RATE 1.40401 WITH HSBC BANK USA,	-1,745,701.950	23 Apr 20				0.00	-1,745,701.95	-1,745,701.95	0.00
FX DEAL TRANSACTED ON 23 APR 2020 DKK / USD EX.RATE 6.89573 WITH HSBC BANK USA,	-920,471.800	23 Apr 20				0.00	-920,471.80	-920,471.80	0.00
FX DEAL TRANSACTED ON 23 APR 2020 EUR / USD EX.RATE 0.9247101 WITH HSBC BANK	-12,814,276.520	23 Apr 20				0.00	-12,814,276.52	-12,814,276.52	0.00
FX DEAL TRANSACTED ON 23 APR 2020 ILS / USD EX.RATE 3.5256 WITH HSBC BANK USA,	-504,357.840	23 Apr 20				0.00	-504,357.84	-504,357.84	0.00

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◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
HSBC BANK USA, N.A.									
FX DEAL TRANSACTED ON 23 APR 2020 JPY / USD EX.RATE 107.661 WITH HSBC BANK USA,	-702,369.620	23 Apr 20				0.00	-702,369.62	-702,369.62	0.00
FX DEAL TRANSACTED ON 23 APR 2020 NOK / USD EX.RATE 10.58709 WITH HSBC BANK USA,	-650,515.960	23 Apr 20				0.00	-650,515.96	-650,515.96	0.00
FX DEAL TRANSACTED ON 23 APR 2020 USD / CAD EX.RATE 0.7124892 WITH HSBC BANK	1,746,298.970	23 Apr 20				0.00	1,746,298.97	1,746,298.97	0.00
FX DEAL TRANSACTED ON 23 APR 2020 USD / DKK EX.RATE 0.1451941 WITH HSBC BANK	921,594.430	23 Apr 20				0.00	921,594.43	921,594.43	0.00
FX DEAL TRANSACTED ON 23 APR 2020 USD / EUR EX.RATE 1.08274 WITH HSBC BANK USA,	12,829,917.850	23 Apr 20				0.00	12,829,917.85	12,829,917.85	0.00
FX DEAL TRANSACTED ON 23 APR 2020 USD / ILS EX.RATE 0.2840736 WITH HSBC BANK	505,129.370	23 Apr 20				0.00	505,129.37	505,129.37	0.00
FX DEAL TRANSACTED ON 23 APR 2020 USD / JPY EX.RATE 0.0092971 WITH HSBC BANK	703,022.620	23 Apr 20				0.00	703,022.62	703,022.62	0.00
FX DEAL TRANSACTED ON 23 APR 2020 USD / NOK EX.RATE 0.0944207 WITH HSBC BANK	650,281.940	23 Apr 20				0.00	650,281.94	650,281.94	0.00
FX DEAL TRANSACTED ON 23 JAN 2020 USD / RUB EX.RATE 0.0161632 WITH HSBC BANK	1,802,702.080	23 Jan 20				0.00	1,802,702.08	1,802,702.08	0.00
FX DEAL TRANSACTED ON 23 MAR 2020 MXN / USD EX.RATE 24.8 WITH HSBC BANK USA,	-104,435.480	23 Mar 20				0.00	-104,435.48	-104,435.48	0.00
FX DEAL TRANSACTED ON 23 MAR 2020 USD / MXN EX.RATE 0.040143 WITH HSBC BANK USA,	103,970.380	23 Mar 20				0.00	103,970.38	103,970.38	0.00
FX DEAL TRANSACTED ON 24 APR 2020 BRL / USD EX.RATE 5.6534 WITH HSBC BANK USA,	-472,806.810	24 Apr 20				0.00	-472,806.81	-472,806.81	0.00
FX DEAL TRANSACTED ON 24 APR 2020 USD / BRL EX.RATE 0.1772264 WITH HSBC BANK	473,720.170	24 Apr 20				0.00	473,720.17	473,720.17	0.00
FX DEAL TRANSACTED ON 24 JUL 2020 USD / RUB EX.RATE 0.0140052 WITH HSBC BANK	97,596.590	24 Jul 20				0.00	97,596.59	97,596.59	0.00
FX DEAL TRANSACTED ON 25 FEB 2020 GBP / USD EX.RATE 0.7695208 WITH HSBC BANK	-729,885.390	25 Feb 20				0.00	-729,885.39	-729,885.39	0.00

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◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
HSBC BANK USA, N.A.									
FX DEAL TRANSACTED ON 26 FEB 2020 EUR / USD EX.RATE 0.9185689 WITH HSBC BANK	-789,195.320	26 Feb 20				0.00	-789,195.32	-789,195.32	0.00
FX DEAL TRANSACTED ON 26 FEB 2020 JPY / USD EX.RATE 110.37 WITH HSBC BANK USA,	-769,735.440	26 Feb 20				0.00	-769,735.44	-769,735.44	0.00
FX DEAL TRANSACTED ON 26 MAR 2020 USD / EUR EX.RATE 1.0987 WITH HSBC BANK USA,	1,126,167.500	26 Mar 20				0.00	1,126,167.50	1,126,167.50	0.00
FX DEAL TRANSACTED ON 27 APR 2020 USD / BRL EX.RATE 0.1760068 WITH HSBC BANK	67,000.000	27 Apr 20				0.00	67,000.00	67,000.00	0.00
FX DEAL TRANSACTED ON 27 APR 2020 USD / BRL EX.RATE 0.1766207 WITH HSBC BANK	91,400.000	27 Apr 20				0.00	91,400.00	91,400.00	0.00
FX DEAL TRANSACTED ON 27 APR 2020 USD / BRL EX.RATE 0.1782444 WITH HSBC BANK	136,300.000	27 Apr 20				0.00	136,300.00	136,300.00	0.00
FX DEAL TRANSACTED ON 27 MAY 2020 EUR / USD EX.RATE 0.9137696 WITH HSBC BANK	-348,008.960	27 May 20				0.00	-348,008.96	-348,008.96	0.00
FX DEAL TRANSACTED ON 27 MAY 2020 USD / EUR EX.RATE 1.0942708 WITH HSBC BANK	347,978.110	27 May 20				0.00	347,978.11	347,978.11	0.00
FX DEAL TRANSACTED ON 27 NOV 2020 USD / JPY EX.RATE 0.0096032 WITH HSBC BANK	856,966.890	27 Nov 20				0.00	856,966.89	856,966.89	0.00
FX DEAL TRANSACTED ON 29 APR 2020 BRL / USD EX.RATE 5.4 WITH HSBC BANK USA, N.A.	-307,933.480	29 Apr 20				0.00	-307,933.48	-307,933.48	0.00
FX DEAL TRANSACTED ON 29 APR 2020 USD / BRL EX.RATE 0.1847985 WITH HSBC BANK	307,290.440	29 Apr 20				0.00	307,290.44	307,290.44	0.00
FX DEAL TRANSACTED ON 29 MAY 2020 USD / BRL EX.RATE 0.1842876 WITH HSBC BANK	186,153.600	29 May 20				0.00	186,153.60	186,153.60	0.00
FX DEAL TRANSACTED ON 30 APR 2020 BRL / USD EX.RATE 5.427 WITH HSBC BANK USA,	-492,531.060	30 Apr 20				0.00	-492,531.06	-492,531.06	0.00
FX DEAL TRANSACTED ON 30 JUL 2020 PEN / USD EX.RATE 3.5095 WITH HSBC BANK USA,	-365,154.710	30 Jul 20				0.00	-365,154.71	-365,154.71	0.00

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◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
HSBC BANK USA, N.A.									
FX DEAL TRANSACTED ON 30 JUL 2020 USD / PEN EX.RATE 0.2845517 WITH HSBC BANK	364,655.970	30 Jul 20				0.00	364,655.97	364,655.97	0.00
FX DEAL TRANSACTED ON 31 JAN 2020 EUR / USD EX.RATE 0.8997418 WITH HSBC BANK	-1,078,087.000	31 Jan 20				0.00	-1,078,087.00	-1,078,087.00	0.00
FX DEAL TRANSACTED ON 31 JUL 2020 EUR / USD EX.RATE 0.8474217 WITH HSBC BANK	-776,472.900	31 Jul 20				0.00	-776,472.90	-776,472.90	0.00
Total HSBC BANK USA, N.A.							.000.00	-1,868,133.68	-1,868,133.68

JPMORGAN CHASE BANK, N.A.**Cash and Cash Equivalents****British pound sterling - GBP**

FX DEAL TRANSACTED ON 01 OCT 2020 GBP / USD EX.RATE 0.7753729 WITH JPMORGAN	300,507.000	1 Oct 20				0.00	387,564.48	400,185.21	12,620.73
FX DEAL TRANSACTED ON 03 FEB 2020 GBP / USD EX.RATE 0.7652743 WITH JPMORGAN	579,857.000	3 Feb 20				0.00	757,711.32	703,685.53	-54,025.79
FX DEAL TRANSACTED ON 11 NOV 2020 GBP / USD EX.RATE 0.7539478 WITH JPMORGAN	689,000.000	11 Nov 20				0.00	913,856.39	909,238.95	-4,617.44
FX DEAL TRANSACTED ON 11 NOV 2020 USD / GBP EX.RATE 1.3265092 WITH JPMORGAN	-689,000.000	11 Nov 20				0.00	-913,964.84	-920,710.77	-6,745.93
FX DEAL TRANSACTED ON 12 NOV 2020 USD / GBP EX.RATE 1.311185 WITH JPMORGAN CHASE	-516,517.000	12 Nov 20				0.00	-677,249.34	-687,845.76	-10,596.42
FX DEAL TRANSACTED ON 15 JUN 2020 GBP / USD EX.RATE 0.7976008 WITH JPMORGAN	5,611,780.000	15 Jun 20				0.00	7,035,825.29	6,938,405.15	-97,420.14
FX DEAL TRANSACTED ON 15 JUN 2020 USD / GBP EX.RATE 1.254454 WITH JPMORGAN CHASE	-5,611,780.000	15 Jun 20				0.00	-7,039,719.87	-7,140,429.59	-100,709.72
FX DEAL TRANSACTED ON 15 MAY 2020 GBP / USD EX.RATE 0.8241659 WITH JPMORGAN	541,653.000	15 May 20				0.00	657,213.58	669,699.80	12,486.22

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◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

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JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 16 DEC 2020 GBP / USD EX.RATE 0.7415702 WITH JPMORGAN	5,341,844.000	16 Dec 20				0.00	7,203,423.22	7,113,734.38	-89,688.84
FX DEAL TRANSACTED ON 16 DEC 2020 USD / GBP EX.RATE 1.349808 WITH JPMORGAN CHASE	-5,341,844.000	16 Dec 20				0.00	-7,210,463.77	-7,305,688.25	-95,224.48
FX DEAL TRANSACTED ON 16 MAR 2020 GBP / USD EX.RATE 0.8172532 WITH JPMORGAN	669,417.000	16 Mar 20				0.00	819,106.00	812,371.08	-6,734.92
FX DEAL TRANSACTED ON 17 SEP 2020 GBP / USD EX.RATE 0.7712479 WITH JPMORGAN	5,611,780.000	17 Sep 20				0.00	7,276,233.95	7,140,429.59	-135,804.36
FX DEAL TRANSACTED ON 17 SEP 2020 USD / GBP EX.RATE 1.297198 WITH JPMORGAN CHASE	-5,611,780.000	17 Sep 20				0.00	-7,279,589.79	-7,473,208.19	-193,618.40
FX DEAL TRANSACTED ON 20 MAR 2020 GBP / USD EX.RATE 0.8480326 WITH JPMORGAN	5,638,540.000	20 Mar 20				0.00	6,648,966.37	6,842,650.85	193,684.48
FX DEAL TRANSACTED ON 20 MAR 2020 USD / GBP EX.RATE 1.179679 WITH JPMORGAN CHASE	-5,638,540.000	20 Mar 20				0.00	-6,651,667.23	-6,997,146.56	-345,479.33
FX DEAL TRANSACTED ON 22 JAN 2020 GBP / USD EX.RATE 0.7599235 WITH JPMORGAN	628,970.000	22 Jan 20				0.00	827,675.46	763,286.61	-64,388.85
FX DEAL TRANSACTED ON 23 APR 2020 GBP / USD EX.RATE 0.8085565 WITH JPMORGAN	64,578.000	23 Apr 20				0.00	79,868.26	79,844.24	-24.02
FX DEAL TRANSACTED ON 23 APR 2020 GBP / USD EX.RATE 0.8087867 WITH JPMORGAN	5,638,540.000	23 Apr 20				0.00	6,971,603.63	6,997,146.56	25,542.93
FX DEAL TRANSACTED ON 23 APR 2020 USD / GBP EX.RATE 1.23642 WITH JPMORGAN CHASE	-64,578.000	23 Apr 20				0.00	-79,845.53	-80,138.07	-292.54
FX DEAL TRANSACTED ON 23 APR 2020 USD / GBP EX.RATE 1.236772 WITH JPMORGAN CHASE	-5,638,540.000	23 Apr 20				0.00	-6,973,588.39	-6,971,491.21	2,097.18
FX DEAL TRANSACTED ON 30 APR 2020 USD / GBP EX.RATE 1.260271 WITH JPMORGAN CHASE	-579,471.000	30 Apr 20				0.00	-730,290.50	-716,457.98	13,832.52
FX DEAL TRANSACTED ON 30 OCT 2020 GBP / USD EX.RATE 0.7712247 WITH JPMORGAN	485,946.000	30 Oct 20				0.00	630,096.54	647,134.35	17,037.81

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Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
JPMORGAN CHASE BANK, N.A.									
Euro - EUR									
FX DEAL TRANSACTED ON 01 OCT 2020 EUR / USD EX.RATE 0.8499838 WITH JPMORGAN	447,000.000	1 Oct 20				0.00	525,892.37	543,932.00	18,039.63
FX DEAL TRANSACTED ON 02 JUN 2020 USD / EUR EX.RATE 1.117093 WITH JPMORGAN CHASE	-599,000.000	2 Jun 20				0.00	-669,138.71	-669,891.69	-752.98
FX DEAL TRANSACTED ON 03 FEB 2020 EUR / USD EX.RATE 0.9039939 WITH JPMORGAN	169,000.000	3 Feb 20				0.00	186,948.15	186,871.76	-76.39
FX DEAL TRANSACTED ON 03 FEB 2020 USD / EUR EX.RATE 1.1081038 WITH JPMORGAN	-169,000.000	3 Feb 20				0.00	-187,269.54	-188,122.36	-852.82
FX DEAL TRANSACTED ON 04 JUN 2020 USD / EUR EX.RATE 1.134407 WITH JPMORGAN CHASE	-944,000.000	4 Jun 20				0.00	-1,070,880.21	-1,055,722.46	15,157.75
FX DEAL TRANSACTED ON 04 NOV 2020 USD / EUR EX.RATE 1.169722 WITH JPMORGAN CHASE	-594,000.000	4 Nov 20				0.00	-694,814.87	-722,808.97	-27,994.10
FX DEAL TRANSACTED ON 09 APR 2020 EUR / USD EX.RATE 0.9137844 WITH JPMORGAN	380,000.000	9 Apr 20				0.00	415,853.00	412,281.03	-3,571.97
FX DEAL TRANSACTED ON 09 APR 2020 USD / EUR EX.RATE 1.09721 WITH JPMORGAN CHASE	-380,000.000	9 Apr 20				0.00	-416,939.80	-433,884.01	-16,944.21
FX DEAL TRANSACTED ON 09 NOV 2020 USD / EUR EX.RATE 1.187297 WITH JPMORGAN CHASE	-620,600.000	9 Nov 20				0.00	-736,836.52	-755,177.18	-18,340.66
FX DEAL TRANSACTED ON 10 NOV 2020 USD / EUR EX.RATE 1.1811 WITH JPMORGAN CHASE	-952,000.000	10 Nov 20				0.00	-1,124,407.20	-1,158,441.31	-34,034.11
FX DEAL TRANSACTED ON 13 OCT 2020 USD / EUR EX.RATE 1.17632 WITH JPMORGAN CHASE	-605,200.000	13 Oct 20				0.00	-711,908.86	-736,437.69	-24,528.83
FX DEAL TRANSACTED ON 15 JUN 2020 EUR / USD EX.RATE 0.8876738 WITH JPMORGAN	2,438,290.000	15 Jun 20				0.00	2,746,831.22	2,726,861.78	-19,969.44
FX DEAL TRANSACTED ON 15 JUN 2020 USD / EUR EX.RATE 1.128965 WITH JPMORGAN CHASE	-2,438,290.000	15 Jun 20				0.00	-2,752,744.07	-2,854,140.56	-101,396.49
FX DEAL TRANSACTED ON 15 MAY 2020 EUR / USD EX.RATE 0.9235546 WITH JPMORGAN	722,710.000	15 May 20				0.00	782,530.87	808,242.78	25,711.91

NOTE: TRANSACTIONS ARE BASED ON THE 2019-12-31 VALUE (INCLUDING ACCRUALS) OF 1,907,932,852.33

◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 16 DEC 2020 EUR / USD EX.RATE 0.8223143 WITH JPMORGAN	3,979,290.000	16 Dec 20				0.00	4,839,134.98	4,842,199.49	3,064.51
FX DEAL TRANSACTED ON 16 DEC 2020 USD / EUR EX.RATE 1.219199 WITH JPMORGAN CHASE	-3,979,290.000	16 Dec 20				0.00	-4,851,546.39	-4,877,606.61	-26,060.22
FX DEAL TRANSACTED ON 16 JUL 2020 USD / EUR EX.RATE 1.139788 WITH JPMORGAN CHASE	-698,000.000	16 Jul 20				0.00	-795,572.02	-817,043.96	-21,471.94
FX DEAL TRANSACTED ON 17 SEP 2020 EUR / USD EX.RATE 0.8442024 WITH JPMORGAN	3,136,290.000	17 Sep 20				0.00	3,715,092.32	3,671,184.52	-43,907.80
FX DEAL TRANSACTED ON 17 SEP 2020 USD / EUR EX.RATE 1.18682 WITH JPMORGAN CHASE	-3,136,290.000	17 Sep 20				0.00	-3,722,211.70	-3,816,394.84	-94,183.14
FX DEAL TRANSACTED ON 19 MAY 2020 USD / EUR EX.RATE 1.094999 WITH JPMORGAN CHASE	-718,000.000	19 May 20				0.00	-786,209.28	-802,975.35	-16,766.07
FX DEAL TRANSACTED ON 26 MAY 2020 EUR / USD EX.RATE 0.9119328 WITH JPMORGAN	80,612.290	26 May 20				0.00	88,397.18	88,548.57	151.39
FX DEAL TRANSACTED ON 27 MAY 2020 USD / EUR EX.RATE 1.098673 WITH JPMORGAN CHASE	-900,000.000	27 May 20				0.00	-988,805.70	-1,006,515.06	-17,709.36
FX DEAL TRANSACTED ON 27 OCT 2020 EUR / USD EX.RATE 0.8437715 WITH JPMORGAN	581,800.000	27 Oct 20				0.00	689,523.18	707,963.40	18,440.22
FX DEAL TRANSACTED ON 29 OCT 2020 EUR / USD EX.RATE 0.8566426 WITH JPMORGAN	900,000.000	29 Oct 20				0.00	1,050,613.20	1,095,165.10	44,551.90
FX DEAL TRANSACTED ON 30 SEP 2020 USD / EUR EX.RATE 1.1712 WITH JPMORGAN CHASE	-335,365.150	30 Sep 20				0.00	-392,779.66	-393,567.81	-788.15
Mexican peso - MXN									
FX DEAL TRANSACTED ON 03 DEC 2020 MXN / USD EX.RATE 19.883173 WITH JPMORGAN	9,901,820.150	3 Dec 20				0.00	498,000.00	500,521.67	2,521.67
FX DEAL TRANSACTED ON 22 DEC 2020 MXN / USD EX.RATE 20.125746 WITH JPMORGAN	27,760,000.000	22 Dec 20				0.00	1,379,327.75	1,390,761.34	11,433.59

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◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
JPMORGAN CHASE BANK, N.A.									
Norwegian krone - NOK									
FX DEAL TRANSACTED ON 07 JAN 2020 USD / NOK EX.RATE 0.1128864 WITH JPMORGAN	-6,313,191.000	7 Jan 20				0.00	-712,673.49	-606,439.90	106,233.59
FX DEAL TRANSACTED ON 15 JUN 2020 NOK / USD EX.RATE 9.618318 WITH JPMORGAN CHASE	6,887,071.000	15 Jun 20				0.00	716,036.94	736,451.23	20,414.29
FX DEAL TRANSACTED ON 15 JUN 2020 NOK / USD EX.RATE 9.6223 WITH JPMORGAN CHASE	19,112,075.000	15 Jun 20				0.00	1,986,227.31	1,989,939.46	3,712.15
FX DEAL TRANSACTED ON 15 JUN 2020 USD / NOK EX.RATE 0.1039253 WITH JPMORGAN	-6,887,071.000	15 Jun 20				0.00	-715,740.62	-717,078.30	-1,337.68
FX DEAL TRANSACTED ON 15 JUN 2020 USD / NOK EX.RATE 0.1039683 WITH JPMORGAN	-19,112,075.000	15 Jun 20				0.00	-1,987,049.61	-2,043,700.61	-56,651.00
FX DEAL TRANSACTED ON 16 DEC 2020 NOK / USD EX.RATE 8.6957 WITH JPMORGAN CHASE	12,225,004.000	16 Dec 20				0.00	1,405,867.73	1,398,118.00	-7,749.73
FX DEAL TRANSACTED ON 16 DEC 2020 USD / NOK EX.RATE 0.1150094 WITH JPMORGAN	-12,225,004.000	16 Dec 20				0.00	-1,405,990.77	-1,427,402.52	-21,411.75
FX DEAL TRANSACTED ON 17 JUN 2020 NOK / USD EX.RATE 9.5425 WITH JPMORGAN CHASE	6,887,071.000	17 Jun 20				0.00	721,726.07	717,078.30	-4,647.77
FX DEAL TRANSACTED ON 17 JUN 2020 USD / NOK EX.RATE 0.1048341 WITH JPMORGAN	-6,887,071.000	17 Jun 20				0.00	-721,999.58	-736,451.23	-14,451.65
FX DEAL TRANSACTED ON 17 SEP 2020 NOK / USD EX.RATE 9.057491 WITH JPMORGAN CHASE	6,887,071.000	17 Sep 20				0.00	760,372.93	787,642.93	27,270.00
FX DEAL TRANSACTED ON 17 SEP 2020 NOK / USD EX.RATE 9.0602 WITH JPMORGAN CHASE	19,112,075.000	17 Sep 20				0.00	2,109,453.99	2,043,700.61	-65,753.38
FX DEAL TRANSACTED ON 17 SEP 2020 USD / NOK EX.RATE 0.1103728 WITH JPMORGAN	-6,887,071.000	17 Sep 20				0.00	-760,145.58	-736,451.23	23,694.35
FX DEAL TRANSACTED ON 17 SEP 2020 USD / NOK EX.RATE 0.1104059 WITH JPMORGAN	-19,112,075.000	17 Sep 20				0.00	-2,110,084.90	-2,185,760.93	-75,676.03
FX DEAL TRANSACTED ON 20 MAR 2020 NOK / USD EX.RATE 11.4113 WITH JPMORGAN CHASE	19,112,075.000	20 Mar 20				0.00	1,674,837.66	1,835,890.11	161,052.45

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◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANACTED ON 20 MAR 2020 USD / NOK EX.RATE 0.0876159 WITH JPMORGAN	-19,112,075.000	20 Mar 20				0.00	-1,674,521.43	-1,808,913.45	-134,392.02
FX DEAL TRANACTED ON 23 APR 2020 NOK / USD EX.RATE 10.598 WITH JPMORGAN CHASE	19,112,075.000	23 Apr 20				0.00	1,803,366.20	1,808,913.45	5,547.25
FX DEAL TRANACTED ON 23 APR 2020 USD / NOK EX.RATE 0.0943936 WITH JPMORGAN	-19,112,075.000	23 Apr 20				0.00	-1,804,056.98	-1,989,939.46	-185,882.48
Singapore dollar - SGD									
FX DEAL TRANACTED ON 15 JUN 2020 SGD / USD EX.RATE 1.39495 WITH JPMORGAN CHASE	1,138,909.000	15 Jun 20				0.00	816,451.49	815,895.84	-555.65
FX DEAL TRANACTED ON 15 JUN 2020 USD / SGD EX.RATE 0.717124 WITH JPMORGAN CHASE	-1,138,909.000	15 Jun 20				0.00	-816,738.96	-833,846.32	-17,107.36
FX DEAL TRANACTED ON 16 DEC 2020 SGD / USD EX.RATE 1.32998 WITH JPMORGAN CHASE	1,138,909.000	16 Dec 20				0.00	856,335.43	852,157.88	-4,177.55
FX DEAL TRANACTED ON 16 DEC 2020 USD / SGD EX.RATE 0.75196 WITH JPMORGAN CHASE	-1,138,909.000	16 Dec 20				0.00	-856,413.99	-861,810.34	-5,396.35
FX DEAL TRANACTED ON 17 SEP 2020 SGD / USD EX.RATE 1.3575 WITH JPMORGAN CHASE	1,138,909.000	17 Sep 20				0.00	838,975.32	833,846.32	-5,129.00
FX DEAL TRANACTED ON 17 SEP 2020 USD / SGD EX.RATE 0.7367204 WITH JPMORGAN	-1,138,909.000	17 Sep 20				0.00	-839,057.53	-852,157.88	-13,100.35
FX DEAL TRANACTED ON 19 MAR 2020 SGD / USD EX.RATE 1.450723 WITH JPMORGAN CHASE	722,233.000	19 Mar 20				0.00	497,843.49	504,616.94	6,773.45
FX DEAL TRANACTED ON 20 MAR 2020 SGD / USD EX.RATE 1.4495 WITH JPMORGAN CHASE	1,138,909.000	20 Mar 20				0.00	785,725.42	795,744.28	10,018.86
FX DEAL TRANACTED ON 20 MAR 2020 USD / SGD EX.RATE 0.6899449 WITH JPMORGAN	-1,138,909.000	20 Mar 20				0.00	-785,784.51	-803,123.19	-17,338.68
FX DEAL TRANACTED ON 23 APR 2020 SGD / USD EX.RATE 1.42252 WITH JPMORGAN CHASE	1,138,909.000	23 Apr 20				0.00	800,627.76	803,123.19	2,495.43
FX DEAL TRANACTED ON 23 APR 2020 USD / SGD EX.RATE 0.7030376 WITH JPMORGAN	-1,138,909.000	23 Apr 20				0.00	-800,695.87	-815,895.84	-15,199.97

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◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
JPMORGAN CHASE BANK, N.A.									
Swiss franc - CHF									
FX DEAL TRANSACTED ON 07 APR 2020 USD / CHF EX.RATE 1.0307408 WITH JPMORGAN	-798,083.000	7 Apr 20				0.00	-822,616.72	-817,917.50	4,699.22
FX DEAL TRANSACTED ON 15 JUN 2020 CHF / USD EX.RATE 0.95076 WITH JPMORGAN CHASE	3,354,008.000	15 Jun 20				0.00	3,527,712.57	3,524,043.08	-3,669.49
FX DEAL TRANSACTED ON 15 JUN 2020 USD / CHF EX.RATE 1.0547755 WITH JPMORGAN	-3,354,008.000	15 Jun 20				0.00	-3,537,725.63	-3,647,841.64	-110,116.01
FX DEAL TRANSACTED ON 16 DEC 2020 CHF / USD EX.RATE 0.88728 WITH JPMORGAN CHASE	2,848,079.000	16 Dec 20				0.00	3,209,898.79	3,202,607.67	-7,291.12
FX DEAL TRANSACTED ON 16 DEC 2020 USD / CHF EX.RATE 1.1307472 WITH JPMORGAN	-2,848,079.000	16 Dec 20				0.00	-3,220,457.25	-3,229,717.61	-9,260.36
FX DEAL TRANSACTED ON 17 SEP 2020 CHF / USD EX.RATE 0.90865 WITH JPMORGAN CHASE	3,354,008.000	17 Sep 20				0.00	3,691,199.03	3,647,841.64	-43,357.39
FX DEAL TRANSACTED ON 17 SEP 2020 USD / CHF EX.RATE 1.1034044 WITH JPMORGAN	-3,354,008.000	17 Sep 20				0.00	-3,700,827.33	-3,771,514.67	-70,687.34
FX DEAL TRANSACTED ON 20 MAR 2020 CHF / USD EX.RATE 0.98308 WITH JPMORGAN CHASE	2,555,925.000	20 Mar 20				0.00	2,599,915.57	2,649,862.63	49,947.06
FX DEAL TRANSACTED ON 20 MAR 2020 USD / CHF EX.RATE 1.0185 WITH JPMORGAN CHASE	-2,555,925.000	20 Mar 20				0.00	-2,603,209.70	-2,619,446.58	-16,236.88
FX DEAL TRANSACTED ON 23 APR 2020 CHF / USD EX.RATE 0.97341 WITH JPMORGAN CHASE	3,354,008.000	23 Apr 20				0.00	3,445,627.23	3,437,364.08	-8,263.15
FX DEAL TRANSACTED ON 23 APR 2020 USD / CHF EX.RATE 1.0289675 WITH JPMORGAN	-3,354,008.000	23 Apr 20				0.00	-3,451,165.20	-3,524,043.08	-72,877.88
FX DEAL TRANSACTED ON 24 SEP 2020 CHF / USD EX.RATE 0.925358 WITH JPMORGAN CHASE	505,929.000	24 Sep 20				0.00	546,738.67	568,907.01	22,168.34
United States dollar - USD									
FX DEAL TRANSACTED ON 01 OCT 2020 EUR / USD EX.RATE 0.8499838 WITH JPMORGAN	-525,892.370	1 Oct 20				0.00	-525,892.37	-525,892.37	0.00

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◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 01 OCT 2020 GBP / USD EX.RATE 0.7753729 WITH JPMORGAN	-387,564.480	1 Oct 20				0.00	-387,564.48	-387,564.48	0.00
FX DEAL TRANSACTED ON 02 JUN 2020 USD / EUR EX.RATE 1.117093 WITH JPMORGAN CHASE	669,138.710	2 Jun 20				0.00	669,138.71	669,138.71	0.00
FX DEAL TRANSACTED ON 03 DEC 2020 MXN / USD EX.RATE 19.883173 WITH JPMORGAN	-498,000.000	3 Dec 20				0.00	-498,000.00	-498,000.00	0.00
FX DEAL TRANSACTED ON 03 FEB 2020 EUR / USD EX.RATE 0.9039939 WITH JPMORGAN	-186,948.150	3 Feb 20				0.00	-186,948.15	-186,948.15	0.00
FX DEAL TRANSACTED ON 03 FEB 2020 GBP / USD EX.RATE 0.7652743 WITH JPMORGAN	-757,711.320	3 Feb 20				0.00	-757,711.32	-757,711.32	0.00
FX DEAL TRANSACTED ON 03 FEB 2020 USD / EUR EX.RATE 1.1081038 WITH JPMORGAN	187,269.540	3 Feb 20				0.00	187,269.54	187,269.54	0.00
FX DEAL TRANSACTED ON 04 JUN 2020 USD / EUR EX.RATE 1.134407 WITH JPMORGAN CHASE	1,070,880.210	4 Jun 20				0.00	1,070,880.21	1,070,880.21	0.00
FX DEAL TRANSACTED ON 04 NOV 2020 USD / EUR EX.RATE 1.169722 WITH JPMORGAN CHASE	694,814.870	4 Nov 20				0.00	694,814.87	694,814.87	0.00
FX DEAL TRANSACTED ON 07 APR 2020 USD / CHF EX.RATE 1.0307408 WITH JPMORGAN	822,616.720	7 Apr 20				0.00	822,616.72	822,616.72	0.00
FX DEAL TRANSACTED ON 07 JAN 2020 USD / NOK EX.RATE 0.1128864 WITH JPMORGAN	712,673.490	7 Jan 20				0.00	712,673.49	712,673.49	0.00
FX DEAL TRANSACTED ON 09 APR 2020 EUR / USD EX.RATE 0.9137844 WITH JPMORGAN	-415,853.000	9 Apr 20				0.00	-415,853.00	-415,853.00	0.00
FX DEAL TRANSACTED ON 09 APR 2020 USD / EUR EX.RATE 1.09721 WITH JPMORGAN CHASE	416,939.800	9 Apr 20				0.00	416,939.80	416,939.80	0.00
FX DEAL TRANSACTED ON 09 NOV 2020 USD / EUR EX.RATE 1.187297 WITH JPMORGAN CHASE	736,836.520	9 Nov 20				0.00	736,836.52	736,836.52	0.00
FX DEAL TRANSACTED ON 10 NOV 2020 USD / EUR EX.RATE 1.1811 WITH JPMORGAN CHASE	1,124,407.200	10 Nov 20				0.00	1,124,407.20	1,124,407.20	0.00
FX DEAL TRANSACTED ON 11 NOV 2020 GBP / USD EX.RATE 0.7539478 WITH JPMORGAN	-913,856.390	11 Nov 20				0.00	-913,856.39	-913,856.39	0.00

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Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 11 NOV 2020 USD / GBP EX.RATE 1.3265092 WITH JPMORGAN	913,964.840	11 Nov 20				0.00	913,964.84	913,964.84	0.00
FX DEAL TRANSACTED ON 12 NOV 2020 USD / GBP EX.RATE 1.311185 WITH JPMORGAN CHASE	677,249.340	12 Nov 20				0.00	677,249.34	677,249.34	0.00
FX DEAL TRANSACTED ON 13 OCT 2020 USD / EUR EX.RATE 1.17632 WITH JPMORGAN CHASE	711,908.860	13 Oct 20				0.00	711,908.86	711,908.86	0.00
FX DEAL TRANSACTED ON 15 JUN 2020 CHF / USD EX.RATE 0.95076 WITH JPMORGAN CHASE	-3,527,712.570	15 Jun 20				0.00	-3,527,712.57	-3,527,712.57	0.00
FX DEAL TRANSACTED ON 15 JUN 2020 EUR / USD EX.RATE 0.8876738 WITH JPMORGAN	-2,746,831.220	15 Jun 20				0.00	-2,746,831.22	-2,746,831.22	0.00
FX DEAL TRANSACTED ON 15 JUN 2020 GBP / USD EX.RATE 0.7976008 WITH JPMORGAN	-7,035,825.290	15 Jun 20				0.00	-7,035,825.29	-7,035,825.29	0.00
FX DEAL TRANSACTED ON 15 JUN 2020 NOK / USD EX.RATE 9.618318 WITH JPMORGAN CHASE	-716,036.940	15 Jun 20				0.00	-716,036.94	-716,036.94	0.00
FX DEAL TRANSACTED ON 15 JUN 2020 NOK / USD EX.RATE 9.6223 WITH JPMORGAN CHASE	-1,986,227.310	15 Jun 20				0.00	-1,986,227.31	-1,986,227.31	0.00
FX DEAL TRANSACTED ON 15 JUN 2020 SGD / USD EX.RATE 1.39495 WITH JPMORGAN CHASE	-816,451.490	15 Jun 20				0.00	-816,451.49	-816,451.49	0.00
FX DEAL TRANSACTED ON 15 JUN 2020 USD / CHF EX.RATE 1.0547755 WITH JPMORGAN	3,537,725.630	15 Jun 20				0.00	3,537,725.63	3,537,725.63	0.00
FX DEAL TRANSACTED ON 15 JUN 2020 USD / EUR EX.RATE 1.128965 WITH JPMORGAN CHASE	2,752,744.070	15 Jun 20				0.00	2,752,744.07	2,752,744.07	0.00
FX DEAL TRANSACTED ON 15 JUN 2020 USD / GBP EX.RATE 1.254454 WITH JPMORGAN CHASE	7,039,719.870	15 Jun 20				0.00	7,039,719.87	7,039,719.87	0.00
FX DEAL TRANSACTED ON 15 JUN 2020 USD / NOK EX.RATE 0.1039253 WITH JPMORGAN	715,740.620	15 Jun 20				0.00	715,740.62	715,740.62	0.00
FX DEAL TRANSACTED ON 15 JUN 2020 USD / NOK EX.RATE 0.1039683 WITH JPMORGAN	1,987,049.610	15 Jun 20				0.00	1,987,049.61	1,987,049.61	0.00
FX DEAL TRANSACTED ON 15 JUN 2020 USD / SGD EX.RATE 0.717124 WITH JPMORGAN CHASE	816,738.960	15 Jun 20				0.00	816,738.96	816,738.96	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 15 MAY 2020 EUR / USD EX.RATE 0.9235546 WITH JPMORGAN	-782,530.870	15 May 20				0.00	-782,530.87	-782,530.87	0.00
FX DEAL TRANSACTED ON 15 MAY 2020 GBP / USD EX.RATE 0.8241659 WITH JPMORGAN	-657,213.580	15 May 20				0.00	-657,213.58	-657,213.58	0.00
FX DEAL TRANSACTED ON 16 DEC 2020 CHF / USD EX.RATE 0.88728 WITH JPMORGAN CHASE	-3,209,898.790	16 Dec 20				0.00	-3,209,898.79	-3,209,898.79	0.00
FX DEAL TRANSACTED ON 16 DEC 2020 EUR / USD EX.RATE 0.8223143 WITH JPMORGAN	-4,839,134.980	16 Dec 20				0.00	-4,839,134.98	-4,839,134.98	0.00
FX DEAL TRANSACTED ON 16 DEC 2020 GBP / USD EX.RATE 0.7415702 WITH JPMORGAN	-7,203,423.220	16 Dec 20				0.00	-7,203,423.22	-7,203,423.22	0.00
FX DEAL TRANSACTED ON 16 DEC 2020 NOK / USD EX.RATE 8.6957 WITH JPMORGAN CHASE	-1,405,867.730	16 Dec 20				0.00	-1,405,867.73	-1,405,867.73	0.00
FX DEAL TRANSACTED ON 16 DEC 2020 SGD / USD EX.RATE 1.32998 WITH JPMORGAN CHASE	-856,335.430	16 Dec 20				0.00	-856,335.43	-856,335.43	0.00
FX DEAL TRANSACTED ON 16 DEC 2020 USD / CHF EX.RATE 1.1307472 WITH JPMORGAN	3,220,457.250	16 Dec 20				0.00	3,220,457.25	3,220,457.25	0.00
FX DEAL TRANSACTED ON 16 DEC 2020 USD / EUR EX.RATE 1.219199 WITH JPMORGAN CHASE	4,851,546.390	16 Dec 20				0.00	4,851,546.39	4,851,546.39	0.00
FX DEAL TRANSACTED ON 16 DEC 2020 USD / GBP EX.RATE 1.349808 WITH JPMORGAN CHASE	7,210,463.770	16 Dec 20				0.00	7,210,463.77	7,210,463.77	0.00
FX DEAL TRANSACTED ON 16 DEC 2020 USD / NOK EX.RATE 0.1150094 WITH JPMORGAN	1,405,990.770	16 Dec 20				0.00	1,405,990.77	1,405,990.77	0.00
FX DEAL TRANSACTED ON 16 DEC 2020 USD / SGD EX.RATE 0.75196 WITH JPMORGAN CHASE	856,413.990	16 Dec 20				0.00	856,413.99	856,413.99	0.00
FX DEAL TRANSACTED ON 16 JUL 2020 USD / EUR EX.RATE 1.139788 WITH JPMORGAN CHASE	795,572.020	16 Jul 20				0.00	795,572.02	795,572.02	0.00
FX DEAL TRANSACTED ON 16 MAR 2020 GBP / USD EX.RATE 0.8172532 WITH JPMORGAN	-819,106.000	16 Mar 20				0.00	-819,106.00	-819,106.00	0.00
FX DEAL TRANSACTED ON 17 JUN 2020 NOK / USD EX.RATE 9.5425 WITH JPMORGAN CHASE	-721,726.070	17 Jun 20				0.00	-721,726.07	-721,726.07	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2019-12-31 VALUE (INCLUDING ACCRUALS) OF 1,907,932,852.33

◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANACTED ON 17 JUN 2020 USD / NOK EX.RATE 0.1048341 WITH JPMORGAN	721,999.580	17 Jun 20				0.00	721,999.58	721,999.58	0.00
FX DEAL TRANACTED ON 17 SEP 2020 CHF / USD EX.RATE 0.90865 WITH JPMORGAN CHASE	-3,691,199.030	17 Sep 20				0.00	-3,691,199.03	-3,691,199.03	0.00
FX DEAL TRANACTED ON 17 SEP 2020 EUR / USD EX.RATE 0.8442024 WITH JPMORGAN	-3,715,092.320	17 Sep 20				0.00	-3,715,092.32	-3,715,092.32	0.00
FX DEAL TRANACTED ON 17 SEP 2020 GBP / USD EX.RATE 0.7712479 WITH JPMORGAN	-7,276,233.950	17 Sep 20				0.00	-7,276,233.95	-7,276,233.95	0.00
FX DEAL TRANACTED ON 17 SEP 2020 NOK / USD EX.RATE 9.057491 WITH JPMORGAN CHASE	-760,372.930	17 Sep 20				0.00	-760,372.93	-760,372.93	0.00
FX DEAL TRANACTED ON 17 SEP 2020 NOK / USD EX.RATE 9.0602 WITH JPMORGAN CHASE	-2,109,453.990	17 Sep 20				0.00	-2,109,453.99	-2,109,453.99	0.00
FX DEAL TRANACTED ON 17 SEP 2020 SGD / USD EX.RATE 1.3575 WITH JPMORGAN CHASE	-838,975.320	17 Sep 20				0.00	-838,975.32	-838,975.32	0.00
FX DEAL TRANACTED ON 17 SEP 2020 USD / CHF EX.RATE 1.1034044 WITH JPMORGAN	3,700,827.330	17 Sep 20				0.00	3,700,827.33	3,700,827.33	0.00
FX DEAL TRANACTED ON 17 SEP 2020 USD / EUR EX.RATE 1.18682 WITH JPMORGAN CHASE	3,722,211.700	17 Sep 20				0.00	3,722,211.70	3,722,211.70	0.00
FX DEAL TRANACTED ON 17 SEP 2020 USD / GBP EX.RATE 1.297198 WITH JPMORGAN CHASE	7,279,589.790	17 Sep 20				0.00	7,279,589.79	7,279,589.79	0.00
FX DEAL TRANACTED ON 17 SEP 2020 USD / NOK EX.RATE 0.1103728 WITH JPMORGAN	760,145.580	17 Sep 20				0.00	760,145.58	760,145.58	0.00
FX DEAL TRANACTED ON 17 SEP 2020 USD / NOK EX.RATE 0.1104059 WITH JPMORGAN	2,110,084.900	17 Sep 20				0.00	2,110,084.90	2,110,084.90	0.00
FX DEAL TRANACTED ON 17 SEP 2020 USD / SGD EX.RATE 0.7367204 WITH JPMORGAN	839,057.530	17 Sep 20				0.00	839,057.53	839,057.53	0.00
FX DEAL TRANACTED ON 19 MAR 2020 SGD / USD EX.RATE 1.450723 WITH JPMORGAN CHASE	-497,843.490	19 Mar 20				0.00	-497,843.49	-497,843.49	0.00
FX DEAL TRANACTED ON 19 MAY 2020 USD / EUR EX.RATE 1.094999 WITH JPMORGAN CHASE	786,209.280	19 May 20				0.00	786,209.28	786,209.28	0.00

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◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 20 MAR 2020 CHF / USD EX.RATE 0.98308 WITH JPMORGAN CHASE	-2,599,915.570	20 Mar 20				0.00	-2,599,915.57	-2,599,915.57	0.00
FX DEAL TRANSACTED ON 20 MAR 2020 GBP / USD EX.RATE 0.8480326 WITH JPMORGAN	-6,648,966.370	20 Mar 20				0.00	-6,648,966.37	-6,648,966.37	0.00
FX DEAL TRANSACTED ON 20 MAR 2020 NOK / USD EX.RATE 11.4113 WITH JPMORGAN CHASE	-1,674,837.660	20 Mar 20				0.00	-1,674,837.66	-1,674,837.66	0.00
FX DEAL TRANSACTED ON 20 MAR 2020 SGD / USD EX.RATE 1.4495 WITH JPMORGAN CHASE	-785,725.420	20 Mar 20				0.00	-785,725.42	-785,725.42	0.00
FX DEAL TRANSACTED ON 20 MAR 2020 USD / CHF EX.RATE 1.0185 WITH JPMORGAN CHASE	2,603,209.700	20 Mar 20				0.00	2,603,209.70	2,603,209.70	0.00
FX DEAL TRANSACTED ON 20 MAR 2020 USD / GBP EX.RATE 1.179679 WITH JPMORGAN CHASE	6,651,667.230	20 Mar 20				0.00	6,651,667.23	6,651,667.23	0.00
FX DEAL TRANSACTED ON 20 MAR 2020 USD / NOK EX.RATE 0.0876159 WITH JPMORGAN	1,674,521.430	20 Mar 20				0.00	1,674,521.43	1,674,521.43	0.00
FX DEAL TRANSACTED ON 20 MAR 2020 USD / SGD EX.RATE 0.6899449 WITH JPMORGAN	785,784.510	20 Mar 20				0.00	785,784.51	785,784.51	0.00
FX DEAL TRANSACTED ON 22 DEC 2020 MXN / USD EX.RATE 20.125746 WITH JPMORGAN	-1,379,327.750	22 Dec 20				0.00	-1,379,327.75	-1,379,327.75	0.00
FX DEAL TRANSACTED ON 22 JAN 2020 GBP / USD EX.RATE 0.7599235 WITH JPMORGAN	-827,675.460	22 Jan 20				0.00	-827,675.46	-827,675.46	0.00
FX DEAL TRANSACTED ON 23 APR 2020 CHF / USD EX.RATE 0.97341 WITH JPMORGAN CHASE	-3,445,627.230	23 Apr 20				0.00	-3,445,627.23	-3,445,627.23	0.00
FX DEAL TRANSACTED ON 23 APR 2020 GBP / USD EX.RATE 0.8085565 WITH JPMORGAN	-79,868.260	23 Apr 20				0.00	-79,868.26	-79,868.26	0.00
FX DEAL TRANSACTED ON 23 APR 2020 GBP / USD EX.RATE 0.8087867 WITH JPMORGAN	-6,971,603.630	23 Apr 20				0.00	-6,971,603.63	-6,971,603.63	0.00
FX DEAL TRANSACTED ON 23 APR 2020 NOK / USD EX.RATE 10.598 WITH JPMORGAN CHASE	-1,803,366.200	23 Apr 20				0.00	-1,803,366.20	-1,803,366.20	0.00
FX DEAL TRANSACTED ON 23 APR 2020 SGD / USD EX.RATE 1.42252 WITH JPMORGAN CHASE	-800,627.760	23 Apr 20				0.00	-800,627.76	-800,627.76	0.00

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◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 23 APR 2020 USD / CHF EX.RATE 1.0289675 WITH JPMORGAN	3,451,165.200	23 Apr 20				0.00	3,451,165.20	3,451,165.20	0.00
FX DEAL TRANSACTED ON 23 APR 2020 USD / GBP EX.RATE 1.23642 WITH JPMORGAN CHASE	79,845.530	23 Apr 20				0.00	79,845.53	79,845.53	0.00
FX DEAL TRANSACTED ON 23 APR 2020 USD / GBP EX.RATE 1.236772 WITH JPMORGAN CHASE	6,973,588.390	23 Apr 20				0.00	6,973,588.39	6,973,588.39	0.00
FX DEAL TRANSACTED ON 23 APR 2020 USD / NOK EX.RATE 0.0943936 WITH JPMORGAN	1,804,056.980	23 Apr 20				0.00	1,804,056.98	1,804,056.98	0.00
FX DEAL TRANSACTED ON 23 APR 2020 USD / SGD EX.RATE 0.7030376 WITH JPMORGAN	800,695.870	23 Apr 20				0.00	800,695.87	800,695.87	0.00
FX DEAL TRANSACTED ON 24 SEP 2020 CHF / USD EX.RATE 0.925358 WITH JPMORGAN CHASE	-546,738.670	24 Sep 20				0.00	-546,738.67	-546,738.67	0.00
FX DEAL TRANSACTED ON 26 MAY 2020 EUR / USD EX.RATE 0.9119328 WITH JPMORGAN	-88,397.180	26 May 20				0.00	-88,397.18	-88,397.18	0.00
FX DEAL TRANSACTED ON 27 MAY 2020 USD / EUR EX.RATE 1.098673 WITH JPMORGAN CHASE	988,805.700	27 May 20				0.00	988,805.70	988,805.70	0.00
FX DEAL TRANSACTED ON 27 OCT 2020 EUR / USD EX.RATE 0.8437715 WITH JPMORGAN	-689,523.180	27 Oct 20				0.00	-689,523.18	-689,523.18	0.00
FX DEAL TRANSACTED ON 29 OCT 2020 EUR / USD EX.RATE 0.8566426 WITH JPMORGAN	-1,050,613.200	29 Oct 20				0.00	-1,050,613.20	-1,050,613.20	0.00
FX DEAL TRANSACTED ON 30 APR 2020 USD / GBP EX.RATE 1.260271 WITH JPMORGAN CHASE	730,290.500	30 Apr 20				0.00	730,290.50	730,290.50	0.00
FX DEAL TRANSACTED ON 30 OCT 2020 GBP / USD EX.RATE 0.7712247 WITH JPMORGAN	-630,096.540	30 Oct 20				0.00	-630,096.54	-630,096.54	0.00
FX DEAL TRANSACTED ON 30 SEP 2020 USD / EUR EX.RATE 1.1712 WITH JPMORGAN CHASE	392,779.660	30 Sep 20				0.00	392,779.66	392,779.66	0.00
Total JPMORGAN CHASE BANK, N.A.							.000.00	-1,802,037.00	-1,802,037.00

NOTE: TRANSACTIONS ARE BASED ON THE 2019-12-31 VALUE (INCLUDING ACCRUALS) OF 1,907,932,852.33

◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
STANDARD CHARTERED BANK									
Cash and Cash Equivalents									
Australian dollar - AUD									
FX DEAL TRANSACTED ON 10 MAR 2020 AUD / USD EX.RATE 1.5244611 WITH STANDARD	80,000.000	10 Mar 20				0.00	52,477.56	51,820.00	-657.56
FX DEAL TRANSACTED ON 10 MAR 2020 USD / AUD EX.RATE 0.655994 WITH STANDARD	-80,000.000	10 Mar 20				0.00	-52,479.52	-48,980.00	3,499.52
Euro - EUR									
FX DEAL TRANSACTED ON 29 MAY 2020 EUR / USD EX.RATE 0.8989976 WITH STANDARD	10,159,000.000	29 May 20				0.00	11,300,363.65	11,314,587.06	14,223.41
FX DEAL TRANSACTED ON 29 MAY 2020 USD / EUR EX.RATE 1.1130232 WITH STANDARD	-10,159,000.000	29 May 20				0.00	-11,307,202.79	-11,440,049.93	-132,847.14
FX DEAL TRANSACTED ON 30 APR 2020 EUR / USD EX.RATE 0.9129919 WITH STANDARD	10,048,000.000	30 Apr 20				0.00	11,005,574.40	10,968,899.44	-36,674.96
FX DEAL TRANSACTED ON 30 APR 2020 USD / EUR EX.RATE 1.0958906 WITH STANDARD	-10,048,000.000	30 Apr 20				0.00	-11,011,509.25	-11,190,960.80	-179,451.55
FX DEAL TRANSACTED ON 30 JUN 2020 EUR / USD EX.RATE 0.890353 WITH STANDARD	9,292,000.000	30 Jun 20				0.00	10,436,309.80	10,463,721.22	27,411.42
FX DEAL TRANSACTED ON 30 JUN 2020 USD / EUR EX.RATE 1.1239465 WITH STANDARD	-9,292,000.000	30 Jun 20				0.00	-10,443,710.97	-10,906,950.75	-463,239.78
FX DEAL TRANSACTED ON 31 JAN 2020 EUR / USD EX.RATE 0.9023642 WITH STANDARD	7,590,000.000	31 Jan 20				0.00	8,411,238.00	8,392,643.00	-18,595.00
FX DEAL TRANSACTED ON 31 JAN 2020 USD / EUR EX.RATE 1.1101297 WITH STANDARD	-7,590,000.000	31 Jan 20				0.00	-8,425,884.80	-8,448,808.74	-22,923.94
FX DEAL TRANSACTED ON 31 MAR 2020 EUR / USD EX.RATE 0.9113693 WITH STANDARD	10,048,000.000	31 Mar 20				0.00	11,025,168.00	10,976,436.38	-48,731.62
FX DEAL TRANSACTED ON 31 MAR 2020 USD / EUR EX.RATE 1.0986367 WITH STANDARD	-10,048,000.000	31 Mar 20				0.00	-11,039,101.56	-10,968,899.44	70,202.12

NOTE: TRANSACTIONS ARE BASED ON THE 2019-12-31 VALUE (INCLUDING ACCRUALS) OF 1,907,932,852.33

◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
STANDARD CHARTERED BANK									
Mexican peso - MXN									
FX DEAL TRANSACTED ON 28 MAY 2020 MXN / USD EX.RATE 22.33964 WITH STANDARD	2,389,000.000	28 May 20				0.00	106,939.95	107,133.65	193.70
New Israeli shekel - ILS									
FX DEAL TRANSACTED ON 11 SEP 2020 ILS / USD EX.RATE 3.434126 WITH STANDARD	468,598.000	11 Sep 20				0.00	136,453.35	146,042.67	9,589.32
FX DEAL TRANSACTED ON 11 SEP 2020 USD / ILS EX.RATE 0.2902783 WITH STANDARD	-468,598.000	11 Sep 20				0.00	-136,023.83	-136,577.67	-553.84
United States dollar - USD									
FX DEAL TRANSACTED ON 10 MAR 2020 AUD / USD EX.RATE 1.5244611 WITH STANDARD	-52,477.560	10 Mar 20				0.00	-52,477.56	-52,477.56	0.00
FX DEAL TRANSACTED ON 10 MAR 2020 USD / AUD EX.RATE 0.655994 WITH STANDARD	52,479.520	10 Mar 20				0.00	52,479.52	52,479.52	0.00
FX DEAL TRANSACTED ON 11 SEP 2020 ILS / USD EX.RATE 3.434126 WITH STANDARD	-136,453.350	11 Sep 20				0.00	-136,453.35	-136,453.35	0.00
FX DEAL TRANSACTED ON 11 SEP 2020 USD / ILS EX.RATE 0.2902783 WITH STANDARD	136,023.830	11 Sep 20				0.00	136,023.83	136,023.83	0.00
FX DEAL TRANSACTED ON 28 MAY 2020 MXN / USD EX.RATE 22.33964 WITH STANDARD	-106,939.950	28 May 20				0.00	-106,939.95	-106,939.95	0.00
FX DEAL TRANSACTED ON 29 MAY 2020 EUR / USD EX.RATE 0.8989976 WITH STANDARD	-11,300,363.650	29 May 20				0.00	-11,300,363.65	-11,300,363.65	0.00
FX DEAL TRANSACTED ON 29 MAY 2020 USD / EUR EX.RATE 1.1130232 WITH STANDARD	11,307,202.790	29 May 20				0.00	11,307,202.79	11,307,202.79	0.00
FX DEAL TRANSACTED ON 30 APR 2020 EUR / USD EX.RATE 0.9129919 WITH STANDARD	-11,005,574.400	30 Apr 20				0.00	-11,005,574.40	-11,005,574.40	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2019-12-31 VALUE (INCLUDING ACCRUALS) OF 1,907,932,852.33

◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
STANDARD CHARTERED BANK									
FX DEAL TRANSACTED ON 30 APR 2020 USD / EUR EX.RATE 1.0958906 WITH STANDARD	11,011,509.250	30 Apr 20				0.00	11,011,509.25	11,011,509.25	0.00
FX DEAL TRANSACTED ON 30 JUN 2020 EUR / USD EX.RATE 0.890353 WITH STANDARD	-10,436,309.800	30 Jun 20				0.00	-10,436,309.80	-10,436,309.80	0.00
FX DEAL TRANSACTED ON 30 JUN 2020 USD / EUR EX.RATE 1.1239465 WITH STANDARD	10,443,710.970	30 Jun 20				0.00	10,443,710.97	10,443,710.97	0.00
FX DEAL TRANSACTED ON 31 JAN 2020 EUR / USD EX.RATE 0.9023642 WITH STANDARD	-8,411,238.000	31 Jan 20				0.00	-8,411,238.00	-8,411,238.00	0.00
FX DEAL TRANSACTED ON 31 JAN 2020 USD / EUR EX.RATE 1.1101297 WITH STANDARD	8,425,884.800	31 Jan 20				0.00	8,425,884.80	8,425,884.80	0.00
FX DEAL TRANSACTED ON 31 MAR 2020 EUR / USD EX.RATE 0.9113693 WITH STANDARD	-11,025,168.000	31 Mar 20				0.00	-11,025,168.00	-11,025,168.00	0.00
FX DEAL TRANSACTED ON 31 MAR 2020 USD / EUR EX.RATE 1.0986367 WITH STANDARD	11,039,101.560	31 Mar 20				0.00	11,039,101.56	11,039,101.56	0.00
Total STANDARD CHARTERED BANK							.000.00	-778,555.90	-778,555.90

NOTE: TRANSACTIONS ARE BASED ON THE 2019-12-31 VALUE (INCLUDING ACCRUALS) OF 1,907,932,852.33

◆ 5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate		Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
			Acquisition Price	Disposition Price				
COLTV SHORT TERM INVT FD CUSIP: 195998AD1	Total acquisitions	99	80,880,339.52			0.00	80,880,339.52	80,880,339.52
	Total dispositions	36		81,280,366.74		0.00	81,280,366.74	81,280,366.74
FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES APRIL SEDOL: BN4NPC2	Total acquisitions	3	53,300,687.50			0.00	53,300,687.50	53,300,687.50
	Total dispositions	3		52,827,281.25		0.00	53,300,687.50	52,827,281.25
FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES DECEMBER SEDOL: B55LLN2	Total acquisitions	6	56,166,031.26			0.00	56,166,031.26	56,166,031.26
	Total dispositions	6		56,117,562.52		0.00	56,166,031.26	56,117,562.52
FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES FEBRUARY SEDOL: BN4NPB1	Total acquisitions	2	68,108,187.50			0.00	68,108,187.50	68,108,187.50
	Total dispositions	2		41,802,132.81		0.00	41,742,656.25	41,802,132.81
FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES JANUARY SEDOL: B6QMCT4	Total acquisitions	2	37,598,406.25			0.00	37,598,406.25	37,598,406.25
	Total dispositions	5		68,059,734.38		0.00	67,951,495.23	68,059,734.38
FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES JULY SEDOL: B88YX11	Total acquisitions	4	68,719,437.51			0.00	68,719,437.51	68,719,437.51
	Total dispositions	4		68,550,906.25		0.00	68,719,437.51	68,550,906.25
FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES MAY SEDOL: BJXBL43	Total acquisitions	7	52,962,984.39			0.00	52,962,984.39	52,962,984.39
	Total dispositions	7		54,567,656.26		0.00	52,962,984.39	54,567,656.26
FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES NOVEMBER SEDOL: B7WKNR4	Total acquisitions	6	48,785,906.26			0.00	48,785,906.26	48,785,906.26
	Total dispositions	6		48,785,976.58		0.00	48,785,906.26	48,785,976.58
MFO PIMCO SHORT TERM FLOATING NAV II CUSIP: 72201P613	Total acquisitions	66	63,902,528.33			0.00	63,902,528.33	63,902,528.33
	Total dispositions	45		63,800,000.00		0.00	63,792,810.51	63,800,000.00

NOTE: TRANSACTIONS ARE BASED ON THE 2019-12-31 VALUE (INCLUDING ACCRUALS) OF 1,907,932,852.33

◆ 5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate Acquisition PriceDisposition Price		Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
UNITED STATES OF AMER TREAS NOTES DTD 08/15/2020 .625% 08-15-2030 SEDOL: BMDNWC5	Total acquisitions	117	1,241,631,583.60			0.00	1,241,631,583.60	1,241,631.583.60
	Total dispositions	98		1,236,216,644.82		0.00	1,236,606,380.81	1,236,216.644.82
UNITED STATES OF AMERICA TBOND 1.75% 11- 15-2029 SEDOL: BKVKB83	Total acquisitions	78	960,404,871.07			0.00	960,404,871.07	960,404.871.07
	Total dispositions	86		981,709,490.20		0.00	979,510,477.84	981,709.490.20
UNITED STATES TREAS BDS DTD 08/15/2020 1.375% 08-15-2050 SEDOL: BMDNWD6	Total acquisitions	90	139,841,867.16			0.00	139,841,867.16	139,841.867.16
	Total dispositions	46		103,626,969.17		0.00	103,779,578.04	103,626.969.17
UNITED STATES TREAS BDS TREASURY BOND 2.375% DUE 11-15-2049 REG SEDOL: BKVKB94	Total acquisitions	118	634,728,667.49			0.00	634,728,667.49	634,728.667.49
	Total dispositions	125		624,683,730.61		0.00	620,857,301.88	624,683.730.61
UNITED STATES TREAS BDS 1.25% DUE 05-15-2050 SEDOL: BMHCRG7	Total acquisitions	192	155,967,635.43			0.00	155,967,635.43	155,967.635.43
	Total dispositions	131		153,425,321.94		0.00	154,677,162.50	153,425.321.94
UNITED STATES TREAS BDS 2.25% 08-15-2049 SEDOL: BK9DLC8	Total acquisitions	84	994,429,412.85			0.00	994,429,412.85	994,429.412.85
	Total dispositions	102		1,015,839,507.80		0.00	1,009,085,880.30	1,015,839.507.80
UNITED STATES TREAS NTS DTD 08/15/2019 1.625% DUE 08-15-2029 REG SEDOL: BK9DLB7	Total acquisitions	21	98,080,858.44			0.00	98,080,858.44	98,080.858.44
	Total dispositions	23		128,796,159.94		0.00	127,927,326.30	128,796.159.94
US TREASURY N/B 1.5% DUE 02-15-2030 REG SEDOL: BK8ZZ12	Total acquisitions	200	4,369,151,437.31			0.00	4,369,151,437.31	4,369,151.437.31
	Total dispositions	183		4,346,423,200.59		0.00	4,342,945,249.03	4,346,423.200.59
US TREASURY N/B 2% DUE 02-15-2050 REG SEDOL: BK8ZZ34	Total acquisitions	184	426,766,987.25			0.00	426,766,987.25	426,766.987.25
	Total dispositions	120		417,358,619.72		0.00	418,178,618.06	417,358.619.72

NOTE: TRANSACTIONS ARE BASED ON THE 2019-12-31 VALUE (INCLUDING ACCRUALS) OF 1,907,932,852.33

5500 Supplemental Schedules

1 JAN 20 - 31 DEC 20

Account number XPOPEN
Account Name XPO PENSION ONLY ACCOUNTS

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◆ 5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate		Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
			Acquisition Price	Disposition Price				
UTD STATES TREAS 1.75% DUE 12-31-2024 SEDOL: BKRM495	Total acquisitions	40	403,446,086.53			0.00	403,446,086.53	403,446,086.53
	Total dispositions	33		380,921,984.39		0.00	379,813,184.70	380,921,984.39

NOTE: TRANSACTIONS ARE BASED ON THE 2019-12-31 VALUE (INCLUDING ACCRUALS) OF 1,907,932,852.33

◆ 5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
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THERE ARE NO REPORTABLE TRANSACTIONS

NOTE: TRANSACTIONS ARE BASED ON THE 2019-12-31 VALUE (INCLUDING ACCRUALS) OF 1,907,932,852.33

SCHEDULE SB (Form 5500) <small>Department of the Treasury Internal Revenue Service</small> <small>Department of Labor Employee Benefits Security Administration 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.	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

▶ **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 XPO LOGISTICS PENSION PLAN	B Three-digit plan number (PN) ▶	005
C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF XPO LOGISTICS, INC.	D Employer Identification Number (EIN) 94-1444798	
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:			
a Market value	2a	1,862,679,351	
b Actuarial value	2b	1,722,775,908	
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	11,465	854,246,348	854,246,348
b For terminated vested participants	5,430	239,295,002	239,295,002
c For active participants	6,722	323,434,596	343,157,963
d Total	23,617	1,416,975,946	1,436,699,313
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	5.38%	
6 Target normal cost	6	2,800,000	

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	<div style="font-size: 2em; font-family: cursive;">B.K.</div>	<div style="font-size: 1.5em; font-family: cursive;">09/24/2021</div>
Signature of actuary		Date
BRYAN KOZLAK FSA EA MAAA		2008399
Type or print name of actuary		Most recent enrollment number
MERCER		203-229-6000
Firm name		Telephone number (including area code)
501 MERRITT 7		
NORWALK CT 06856		
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	0
8 Portion elected for use to offset prior year's funding requirement (line 35 from prior year)	0	0
9 Amount remaining (line 7 minus line 8)	0	0
10 Interest on line 9 using prior year's actual return of <u>23.05</u> %	0	0
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>5.54</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		
12 Other reductions in balances due to elections or deemed elections		
13 Balance at beginning of current year (line 9 + line 10 + line 11d – line 12)	0	0

Part III Funding Percentages

14 Funding target attainment percentage	14	119.91%
15 Adjusted funding target attainment percentage	15	119.91%
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	115.38%
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

(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	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

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

21 Discount rate:				
a Segment rates:	1st segment: 3.64 %	2nd segment: 5.21 %	3rd segment: 5.94 %	☐ N/A, full yield curve used
b Applicable month (enter code).....				21b 4
22 Weighted average retirement age				22 63
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	2,800,000	
b Excess assets, if applicable, but not greater than line 31a	31b	2,800,000	
32 Amortization installments:	Outstanding Balance	Installment	
a Net shortfall amortization installment	0	0	
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	0	
	Carryover balance	Prefunding balance	Total balance
35 Balances elected for use to offset funding requirement	0	0	0
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