Form 5500

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Annual Return/Report of Employee Benefit Plan

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

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

OMB Nos. 1210-0110
1210-0089

2021

This Form is Open to Public Inspection

Part I Annual Report Identification Information

For calendar plan year 2021 or fiscal plan year beginning 01/01/2021 and ending 12/31/2021

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

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

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

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

E If this is a retroactively adopted plan permitted by SECURE Act section 201, check here. . . . . ▶ [ ]

Part II Basic Plan Information—enter all requested information

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

1b Three-digit plan number (PN) ▶ 008

1c Effective date of plan 10/01/1976

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

1050 WESTLAKES DRIVE
BERWYN, PA 19312

2b Employer Identification Number (EIN) 23-0332575

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

2d Business code (see instructions) 335900

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

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

SIGN HERE	Filed with authorized/valid electronic signature.	10/07/2022	RACHEL SMITH
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE			
	Signature of employer/plan sponsor	Date	Enter name of individual signing as employer or plan sponsor
SIGN HERE			
	Signature of DFE	Date	Enter name of individual signing as DFE

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

3b Administrator's EIN

3c Administrator's telephone number

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

a Sponsor's name

c Plan Name

4b EIN

4d PN

5 Total number of participants at the beginning of the plan year	**5**	16244
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)**	9131
a(2) Total number of active participants at the end of the plan year	**6a(2)**	9375
b Retired or separated participants receiving benefits	**6b**	449
c Other retired or separated participants entitled to future benefits	**6c**	6557
d Subtotal. Add lines **6a(2)**, **6b**, and **6c**	**6d**	16381
e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits.	**6e**	85
f Total. Add lines **6d** and **6e**	**6f**	16466
g Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item)	**6g**	16075
h Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested	**6h**	219
7 Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item)	**7**	

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

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

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

9a Plan funding arrangement (check all that apply)

- **(1)** [ ] Insurance
- **(2)** [ ] Code section 412(e)(3) insurance contracts
- **(3)** [X] Trust
- **(4)** [ ] General assets of the sponsor

9b Plan benefit arrangement (check all that apply)

- **(1)** [ ] Insurance
- **(2)** [ ] Code section 412(e)(3) insurance contracts
- **(3)** [X] Trust
- **(4)** [ ] General assets of the sponsor

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

a Pension Schedules

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

b General Schedules

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

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

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

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

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

11c Enter the Receipt Confirmation Code for the 2021 Form M-1 annual report. If the plan was not required to file the 2021 Form M-1 annual report, enter the Receipt Confirmation Code for the most recent Form M-1 that was required to be filed under the Form M-1 filing requirements. (Failure to enter a valid Receipt Confirmation Code will subject the Form 5500 filing to rejection as incomplete.)

Receipt Confirmation Code_____

SCHEDULE C (Form 5500)	Service Provider Information	OMB No. 1210-0110
Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ **File as an attachment to Form 5500.**	**2021** **This Form is Open to Public Inspection.**

For calendar plan year 2021 or fiscal plan year beginning 01/01/2021 and ending 12/31/2021

A Name of plan
TE CONNECTIVITY RETIREMENT SAVINGS AND INVESTMENT PLAN

B Three-digit plan number (PN) ▶ 008

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

D Employer Identification Number (EIN)
23-0332575

Part I Service Provider Information (see instructions)

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

1 Information on Persons Receiving Only Eligible Indirect Compensation

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

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

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

NORTHWEST PLAN SERVICES,INC

91-2090931

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

THE NORTHERN TRUST COMPANY

36-1561860

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

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

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

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

NORTHERN TRUST COMPANY

36-1561860

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
21 64	NONE	731282	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [X]

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

NORTHWEST PLAN SERVICES, INC

91-2090931

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
13 15 37 38 50 64 65	NONE	515977	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

GREAT-WEST LIFE & ANNUITY INSURANCE

84-0467907

(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?
64 50 15 37	NONE	279805	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [X] No [ ]

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

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

CLIFTON LARSON ALLEN LLP

41-0746749

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50	NONE	224724	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

STRATEGIC BENEFITS ADVISORS INC

03-0415817

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
11 17 27 50	NONE	139840	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

TOWERS WATSON INV SERVICE INC

52-1868818

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 33 50 51	NONE	102590	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

MORGAN LEWIS & BOCKIUS LLP

23-0891050

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
29 50	NONE	11582	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

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

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

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received $1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	

Part II Service Providers Who Fail or Refuse to Provide Information

4 Provide, to the extent possible, the following information for each service provider who failed or refused to provide the information necessary to complete this Schedule.

(a) Enter name and EIN or address of service provider (see instructions)	**(b)** Nature of Service Code(s)	**(c)** Describe the information that the service provider failed or refused to provide

(a) Enter name and EIN or address of service provider (see instructions)	**(b)** Nature of Service Code(s)	**(c)** Describe the information that the service provider failed or refused to provide

(a) Enter name and EIN or address of service provider (see instructions)	**(b)** Nature of Service Code(s)	**(c)** Describe the information that the service provider failed or refused to provide

(a) Enter name and EIN or address of service provider (see instructions)	**(b)** Nature of Service Code(s)	**(c)** Describe the information that the service provider failed or refused to provide

(a) Enter name and EIN or address of service provider (see instructions)	**(b)** Nature of Service Code(s)	**(c)** Describe the information that the service provider failed or refused to provide

(a) Enter name and EIN or address of service provider (see instructions)	**(b)** Nature of Service Code(s)	**(c)** Describe the information that the service provider failed or refused to provide

Part III	**Termination Information on Accountants and Enrolled Actuaries (see instructions)** (complete as many entries as needed)

a Name:

b EIN:

c Position:

d Address:

e Telephone:

Explanation:

a Name:

b EIN:

c Position:

d Address:

e Telephone:

Explanation:

a Name:

b EIN:

c Position:

d Address:

e Telephone:

Explanation:

a Name:

b EIN:

c Position:

d Address:

e Telephone:

Explanation:

a Name:

b EIN:

c Position:

d Address:

e Telephone:

Explanation:

SCHEDULE D (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

DFE/Participating Plan Information

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

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

OMB No. 1210-0110

2021

This Form is Open to Public Inspection.

For calendar plan year 2021 or fiscal plan year beginning 01/01/2021 and ending 12/31/2021

A Name of plan
TE CONNECTIVITY RETIREMENT SAVINGS AND INVESTMENT PLAN

B Three-digit plan number (PN) ▶ 008

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

D Employer Identification Number (EIN)
23-0332575

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

a Name of MTIA, CCT, PSA, or 103-12 IE: THE VANGUARD TARGET RETIRE INC TRUS

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

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
90-6083968-001	C	80530170

a Name of MTIA, CCT, PSA, or 103-12 IE: THE VANGUARD TARGET RETIRE 2015 TRU

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

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
90-6083953-001	C	10920340

a Name of MTIA, CCT, PSA, or 103-12 IE: THE VANGUARD TARGET RETIRE 2020 TRU

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

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
90-6083983-001	C	211202362

a Name of MTIA, CCT, PSA, or 103-12 IE: THE VANGUARD TARGET RETIRE 2025 TRU

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

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
90-6083981-001	C	64925548

a Name of MTIA, CCT, PSA, or 103-12 IE: THE VANGUARD TARGET RETIRE 2030 TRU

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

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
90-6083979-001	C	324565010

a Name of MTIA, CCT, PSA, or 103-12 IE: THE VANGUARD TARGET RETIRE 2035 TRU

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

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
90-6083977-001	C	32878442

a Name of MTIA, CCT, PSA, or 103-12 IE: THE VANGUARD TARGET RETIRE 2040 TRU

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

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
90-6083975-001	C	155494321

a Name of MTIA, CCT, PSA, or 103-12 IE:	THE VANGUARD TARGET RETIRE 2045 TRU		
b Name of sponsor of entity listed in (a):	VANGUARD FIDUCIARY TRUST COMPANY		
c EIN-PN 90-6083973-001	**d** Entity code C	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	18608405
a Name of MTIA, CCT, PSA, or 103-12 IE:	THE VANGUARD TARGET RETIRE 2050 TRU		
b Name of sponsor of entity listed in (a):	VANGUARD FIDUCIARY TRUST COMPANY		
c EIN-PN 90-6083969-001	**d** Entity code C	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	71916565
a Name of MTIA, CCT, PSA, or 103-12 IE:	THE VANGUARD TARGET RETIRE 2055 TRU		
b Name of sponsor of entity listed in (a):	VANGUARD FIDUCIARY TRUST COMPANY		
c EIN-PN 27-6715074-001	**d** Entity code C	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	10154490
a Name of MTIA, CCT, PSA, or 103-12 IE:	THE VANGUARD TARGET RETIRE 2060 TRU		
b Name of sponsor of entity listed in (a):	VANGUARD FIDUCIARY TRUST COMPANY		
c EIN-PN 45-3799212-001	**d** Entity code C	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	13841569
a Name of MTIA, CCT, PSA, or 103-12 IE:	THE VANGUARD TARGET RETIRE 2065 TRU		
b Name of sponsor of entity listed in (a):	VANGUARD FIDUCIARY TRUST COMPANY		
c EIN-PN 82-6190443-001	**d** Entity code C	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	4671237
a Name of MTIA, CCT, PSA, or 103-12 IE:	WTC-CIF II MDCAP OPPORTUNITIES S3		
b Name of sponsor of entity listed in (a):	WELLINGTON TRUST COMPANY NA		
c EIN-PN 04-6913417-146	**d** Entity code C	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	108297928
a Name of MTIA, CCT, PSA, or 103-12 IE:	LSV US SMALL CAP VALUE EQUITY TIER		
b Name of sponsor of entity listed in (a):	RELIANCE TRUST COMPANY		
c EIN-PN 90-6169542-001	**d** Entity code C	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	51315109
a Name of MTIA, CCT, PSA, or 103-12 IE:	NT R2000 INDEX FUND DC NL 3		
b Name of sponsor of entity listed in (a):	NORTHERN TRUST INVESTMENTS, INC.		
c EIN-PN 45-6138589-107	**d** Entity code C	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	18716682
a Name of MTIA, CCT, PSA, or 103-12 IE:	BLACKROCK MID CAPITALIZATION EQ IDX		
b Name of sponsor of entity listed in (a):	BLACKROCK INSTITUTIONAL TRUST COMPANY, N.A.		
c EIN-PN 45-4379242-001	**d** Entity code C	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	29272477
a Name of MTIA, CCT, PSA, or 103-12 IE:	FIDELITY GROWTH COMPANY COMMINGLED		
b Name of sponsor of entity listed in (a):	FIDELITY MANAGEMENT TRUST COMPANY		
c EIN-PN 04-3022712-135	**d** Entity code C	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	858405045

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

SCHEDULE H (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Financial Information

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

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

OMB No. 1210-0110

2021

This Form is Open to Public Inspection

For calendar plan year 2021 or fiscal plan year beginning 01/01/2021 and ending 12/31/2021

A Name of plan
TE CONNECTIVITY RETIREMENT SAVINGS AND INVESTMENT PLAN

B Three-digit plan number (PN) ▶ 008

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

D Employer Identification Number (EIN)
23-0332575

Part I Asset and Liability Statement

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

Assets		(a) Beginning of Year	(b) End of Year
a Total noninterest-bearing cash	1a	0	0
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)	965256	753070
(2) Participant contributions	1b(2)	0	0
(3) Other	1b(3)	87982093	277006394
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)	3478984	3505059
(2) U.S. Government securities	1c(2)	33465248	0
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)	0	0
(B) All other	1c(3)(B)	54583149	0
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)	1711517	0
(B) Common	1c(4)(B)	62636597	0
(5) Partnership/joint venture interests	1c(5)	0	0
(6) Real estate (other than employer real property)	1c(6)	0	0
(7) Loans (other than to participants)	1c(7)	0	0
(8) Participant loans	1c(8)	26427204	23453984
(9) Value of interest in common/collective trusts	1c(9)	1760896405	2065715700
(10) Value of interest in pooled separate accounts	1c(10)	0	0
(11) Value of interest in master trust investment accounts	1c(11)	0	0
(12) Value of interest in 103-12 investment entities	1c(12)	0	0
(13) Value of interest in registered investment companies (e.g., mutual funds)	1c(13)	945654276	912576663
(14) Value of funds held in insurance company general account (unallocated contracts)	1c(14)		
(15) Other	1c(15)	7478031	154216632

			(a) Beginning of Year	**(b)** End of Year
1d	Employer-related investments:			
	(1) Employer securities	**1d(1)**	0	0
	(2) Employer real property	**1d(2)**	0	0
e	Buildings and other property used in plan operation	**1e**	0	0
f	Total assets (add all amounts in lines 1a through 1e)	**1f**	2985278760	3437227502
	Liabilities			
g	Benefit claims payable	**1g**	0	0
h	Operating payables	**1h**		
i	Acquisition indebtedness	**1i**	0	0
j	Other liabilities	**1j**	92704097	279142286
k	Total liabilities (add all amounts in lines 1g through1j)	**1k**	92704097	279142286
	Net Assets			
l	Net assets (subtract line 1k from line 1f)	**1l**	2892574663	3158085216

Part II Income and Expense Statement

2 Plan income, expenses, and changes in net assets for the year. Include all income and expenses of the plan, including any trust(s) or separately maintained fund(s) and any payments/receipts to/from insurance carriers. Round off amounts to the nearest dollar. MTIAs, CCTs, PSAs, and 103-12 IEs do not complete lines 2a, 2b(1)(E), 2e, 2f, and 2g.

	Income		**(a)** Amount	**(b)** Total
a	**Contributions:**			
	(1) Received or receivable in cash from: **(A)** Employers	**2a(1)(A)**	46997652	
	(B) Participants	**2a(1)(B)**	76623948	
	(C) Others (including rollovers)	**2a(1)(C)**	8876414	
	(2) Noncash contributions	**2a(2)**	0	
	(3) Total contributions. Add lines **2a(1)(A), (B), (C),** and line **2a(2)**	**2a(3)**		132498014
b	**Earnings on investments:**			
	(1) Interest:			
	(A) Interest-bearing cash (including money market accounts and certificates of deposit)	**2b(1)(A)**	0	
	(B) U.S. Government securities	**2b(1)(B)**	0	
	(C) Corporate debt instruments	**2b(1)(C)**	0	
	(D) Loans (other than to participants)	**2b(1)(D)**	0	
	(E) Participant loans	**2b(1)(E)**	1077798	
	(F) Other	**2b(1)(F)**	0	
	(G) Total interest. Add lines **2b(1)(A)** through **(F)**	**2b(1)(G)**		1077798
	(2) Dividends: **(A)** Preferred stock	**2b(2)(A)**	0	
	(B) Common stock	**2b(2)(B)**	0	
	(C) Registered investment company shares (e.g. mutual funds)	**2b(2)(C)**	16110532	
	(D) Total dividends. Add lines **2b(2)(A)**, **(B)**, and **(C)**	**2b(2)(D)**		16110532
	(3) Rents	**2b(3)**		0
	(4) Net gain (loss) on sale of assets: **(A)** Aggregate proceeds	**2b(4)(A)**	0	
	(B) Aggregate carrying amount (see instructions)	**2b(4)(B)**	0	
	(C) Subtract line **2b(4)(B)** from line **2b(4)(A)** and enter result	**2b(4)(C)**		0
	(5) Unrealized appreciation (depreciation) of assets: **(A)** Real estate	**2b(5)(A)**	0	
	(B) Other	**2b(5)(B)**	0	
	(C) Total unrealized appreciation of assets. Add lines **2b(5)(A)** and **(B)**	**2b(5)(C)**		0

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts	2b(6)		86948193
(7) Net investment gain (loss) from pooled separate accounts	2b(7)		0
(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)		0
(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds)	2b(10)		350973895
c Other income	2c		44247
d Total income. Add all **income** amounts in column (b) and enter total	2d		587652679
Expenses			
e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)	329303212	
(2) To insurance carriers for the provision of benefits	2e(2)	0	
(3) Other	2e(3)	0	
(4) Total benefit payments. Add lines **2e(1)** through **(3)**	2e(4)		329303212
f Corrective distributions (see instructions)	2f		0
g Certain deemed distributions of participant loans (see instructions)	2g		142164
h Interest expense	2h		0
i Administrative expenses: **(1)** Professional fees	2i(1)	0	
(2) Contract administrator fees	2i(2)	0	
(3) Investment advisory and management fees	2i(3)	0	
(4) Other	2i(4)	2503363	
(5) Total administrative expenses. Add lines **2i(1)** through **(4)**	2i(5)		2503363
j Total expenses. Add all **expense** amounts in column (b) and enter total	2j		331948739
Net Income and Reconciliation			
k Net income (loss). Subtract line **2j** from line **2d**	2k		255703940
l Transfers of assets:			
(1) To this plan	2l(1)		9806613
(2) From this plan	2l(2)		0

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

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

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

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

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

Part IV Compliance Questions

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

During the plan year:

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

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

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

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

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

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

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

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

SCHEDULE R (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Retirement Plan Information

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

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

OMB No. 1210-0110

2021

This Form is Open to Public Inspection.

For calendar plan year 2021 or fiscal plan year beginning 01/01/2021 and ending 12/31/2021

A Name of plan
TE CONNECTIVITY RETIREMENT SAVINGS AND INVESTMENT PLAN

B Three-digit plan number (PN) ▶ 008

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

D Employer Identification Number (EIN)
23-0332575

Part I Distributions

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

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

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

EIN(s): 36-3046063 84-1455663

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

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

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

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

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

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

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

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

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

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

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

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

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

Part III Amendments

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

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

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

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

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

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

Part V Additional Information for Multiemployer Defined Benefit Pension Plans

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

a Name of contributing employer

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

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

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

---

a Name of contributing employer

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

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

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

---

a Name of contributing employer

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

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

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

---

a Name of contributing employer

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

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

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

---

a Name of contributing employer

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

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

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

---

a Name of contributing employer

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

☐ Yes.

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

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

☐ No. Other. Provide explanation _____

TE CONNECTIVITY RETIREMENT SAVINGS AND INVESTMENT PLAN

FINANCIAL STATEMENTS AND ERISA-REQUIRED SUPPLEMENTAL SCHEDULE

YEARS ENDED DECEMBER 31, 2021 AND 2020



CPAs | CONSULTANTS | WEALTH ADVISORS

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TE CONNECTIVITY RETIREMENT SAVINGS AND INVESTMENT PLAN
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CliftonLarsonAllen LLP
CLAconnect.com

INDEPENDENT AUDITORS' REPORT

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

Report on the Audit of the Financial Statements

Scope and Nature of the ERISA Section 103(a)(3)(C) Audit for the 2021 Financial Statements

We have performed an audit of the accompanying financial statements of TE Connectivity Retirement Savings and Investment Plan, an employee benefit plan subject to the Employee Retirement Income Security Act of 1974 (ERISA), as permitted by ERISA Section 103(a)(3)(C) (ERISA Section 103(a)(3)(C) audit). The financial statements comprise the statement of net assets available for benefits as of December 31, 2021, and the related statement of changes in net assets available for benefits for the year then ended, and the related notes to the financial statements (2021 Financial Statements).

Management, having determined it is permissible in the circumstances, has elected to have the audit of the 2021 financial statements performed in accordance with ERISA Section 103(a)(3)(C) pursuant to 29 CFR 2520.103-8 of the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA. As permitted by ERISA Section 103(a)(3)(C), our audit need not extend to any statements or information related to assets held for investment of the plan (investment information) by a bank or similar institution or insurance carrier that is regulated, supervised, and subject to periodic examination by a state or federal agency, provided that the statements or information regarding assets so held are prepared and certified to by the bank or similar institution or insurance carrier in accordance with 29 CFR 2520.103-5 of the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA (qualified institution).

Management has obtained a certification from a qualified institution as of and for the year ended December 31, 2021, stating that the certified investment information, as described in Note 3 to the financial statements, is complete and accurate.

Opinion on the 2021 Financial Statements

In our opinion, based on our audit and on the procedures performed as described in the Auditors' Responsibilities for the Audit of the 2021 Financial Statements section

- the amounts and disclosures in the 2021 financial statements referred to above, other than those agreed to or derived from the certified investment information, are presented fairly, in all material respects, in accordance with accounting principles generally accepted in the United States of America.

- the information in the 2021 financial statements referred to above related to assets held by and certified to by a qualified institution agrees to, or is derived from, in all material respects, the information prepared and certified by an institution that management determined meets the requirements of ERISA Section 103(a)(3)(C).

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Basis for Opinion on the 2021 Financial Statements

We conducted our audit in accordance with auditing standards generally accepted in the United States of America (GAAS). Our responsibilities under those standards are further described in the Auditors' Responsibilities for the Audit of the 2021 Financial Statements section of our report. We are required to be independent of TE Connectivity Retirement Savings and Investment Plan and to meet our other ethical responsibilities in accordance with the relevant ethical requirements relating to our audit. We believe that the audit evidence we have obtained is sufficient and appropriate to provide a basis for our ERISA Section 103(a)(3)(C) audit opinion.

Responsibilities of Management for the 2021 Financial Statements

Management is responsible for the preparation and fair presentation of the financial statements in accordance with accounting principles generally accepted in the United States of America, and for 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. Management's election of the ERISA Section 103(a)(3)(C) audit does not affect management's responsibility for the financial statements.

In preparing the financial statements, management is required to evaluate whether there are conditions or events, considered in the aggregate, that raise substantial doubt about TE Connectivity Retirement Savings and Investment Plan's ability to continue as a going concern for one year after the date that the financial statements are available to be issued.

Management is also responsible for maintaining a current plan instrument, including all plan amendments, administering the plan, and determining that the plan's transactions that are presented and disclosed in the financial statements are in conformity with the plan's provisions, including maintaining sufficient records with respect to each of the participants, to determine the benefits due or which may become due to such participants.

Auditors' Responsibilities for the Audit of the 2021 Financial Statements

Except as described in the Scope and Nature of the ERISA Section 103(a)(3)(C) Audit of the 2021 Financial Statements section of our report, our objectives are to obtain reasonable assurance about whether the financial statements as a whole are free from material misstatement, whether due to fraud or error, and to issue an auditors' report that includes our opinion. Reasonable assurance is a high level of assurance but is not absolute assurance and therefore is not a guarantee that an audit conducted in accordance with GAAS will always detect a material misstatement when it exists. The risk of not detecting a material misstatement resulting from fraud is higher than for one resulting from error, as fraud may involve collusion, forgery, intentional omissions, misrepresentations, or the override of internal control. Misstatements are considered material if there is a substantial likelihood that, individually or in the aggregate, they would influence the judgment made by a reasonable user based on the financial statements.

In performing an audit in accordance with GAAS, we:

- Exercise professional judgment and maintain professional skepticism throughout the audit.
- Identify and assess the risks of material misstatement of the financial statements, whether due to fraud or error, and design and perform audit procedures responsive to those risks. Such procedures include examining, on a test basis, evidence regarding the amounts and disclosures in the financial statements.

- Obtain an understanding of internal control relevant to the audit in order to design audit procedures that are appropriate in the circumstances, but not for the purpose of expressing an opinion on the effectiveness of TE Connectivity Retirement Savings and Investment Plan's internal control. Accordingly, no such opinion is expressed.

- Evaluate the appropriateness of accounting policies used and the reasonableness of significant accounting estimates made by management, as well as evaluate the overall presentation of the financial statements.

- Conclude whether, in our judgment, there are conditions or events, considered in the aggregate, that raise substantial doubt about TE Connectivity Retirement Savings and Investment Plan's ability to continue as a going concern for a reasonable period of time.

Our audit did not extend to the certified investment information, except for obtaining and reading the certification, comparing the certified investment information with the related information presented and disclosed in the 2021 financial statements, and reading the disclosures relating to the certified investment information to assess whether they are in accordance with the presentation and disclosure requirements of accounting principles generally accepted in the United States of America.

Accordingly, the objective of an ERISA Section 103(a)(3)(C) audit is not to express an opinion about whether the financial statements as a whole are presented fairly, in all material respects, in accordance with accounting principles generally accepted in the United States of America.

We are required to communicate with those charged with governance regarding, among other matters, the planned scope and timing of the audit, significant audit findings, and certain internal control related matters that we identified during the audit.

Other Matters

2021 Supplemental Schedule Required by ERISA

The supplemental schedule of assets (held at end of year) as of December 31, 2021 is presented for purposes of additional analysis and is not a required part of the financial statements but is supplementary information required by the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA. Such information is the responsibility of management and was derived from and relates directly to the underlying accounting and other records used to prepare the financial statements. The information included in the supplemental schedule, other than that agreed to or derived from the certified investment information, has been subjected to auditing procedures applied in the audit of the financial statements and certain additional procedures, including comparing and reconciling such information directly to the underlying accounting and other records used to prepare the financial statements or to the financial statements themselves, and other additional procedures in accordance with GAAS. For information included in the supplemental schedule that agreed to or is derived from the certified investment information, we compared such information to the related certified investment information.

In forming our opinion on the supplemental schedule, we evaluated whether the supplemental schedule, other than the information agreed to or derived from the certified investment information, including its form and content, is presented in conformity with the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA.

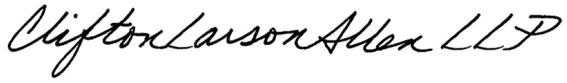
In our opinion

- the form and content of the supplemental schedule, other than the information in the supplemental schedule that agreed to or is derived from the certified investment information, is presented, in all material respects, in conformity with the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA.

- the information in the supplemental schedule related to assets held by and certified to by a qualified institution agrees to, or is derived from, in all material respects, the information prepared and certified by an institution that management determined meets the requirements of ERISA Section 103(a)(3)(C).

Auditors' Report on the 2020 Financial Statements

We were engaged to audit the 2020 financial statements of TE Connectivity Retirement Savings and Investment Plan. As permitted by 29 CFR 2520.103-8 of the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA, the Plan administrator instructed us not to perform and we did not perform any auditing procedures with respect to the information certified by a qualified institution. In our report dated October 12, 2021, we indicated that (*a*) because of the significance of the information that we did not audit, we were not able to obtain sufficient appropriate audit evidence to provide a basis for an audit opinion and accordingly, we did not express an opinion on the 2020 financial statements, and (*b*) the form and content of the information included in the 2020 financial statements other than that derived from the certified information were presented in compliance with the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA.



CliftonLarsonAllen LLP

Baltimore, Maryland
September 28, 2022

TE CONNECTIVITY RETIREMENT SAVINGS AND INVESTMENT PLAN
STATEMENTS OF NET ASSETS AVAILABLE FOR BENEFITS
DECEMBER 31, 2021 AND 2020

	2021	2020
ASSETS		
CASH	$ 3,505,059	$ 3,920,987
INVESTMENTS (at Fair Value)	3,132,508,995	2,865,983,220
RECEIVABLES		
Company Contributions	753,070	965,256
Accrued Income	1,087,397	1,213,103
Pending Sales	275,918,997	86,768,990
Notes Receivable from Participants	23,453,984	26,427,204
Total Receivables	301,213,448	115,374,553
Total Assets	3,437,227,502	2,985,278,760
LIABILITIES		
PENDING PURCHASES	279,142,286	92,704,097
Total Liabilities	279,142,286	92,704,097
NET ASSETS AVAILABLE FOR BENEFITS	$ 3,158,085,216	$ 2,892,574,663

See accompanying Notes to Financial Statements.

TE CONNECTIVITY RETIREMENT SAVINGS AND INVESTMENT PLAN
STATEMENTS OF CHANGES IN NET ASSETS AVAILABLE FOR BENEFITS
YEARS ENDED DECEMBER 31, 2021 AND 2020

	2021	2020
ADDITIONS TO NET ASSETS ATTRIBUTED TO:		
INVESTMENT INCOME		
Interest and Dividends	$ 16,110,532	$ 16,611,077
Net Appreciation in Fair Value of Investments	437,922,088	560,345,396
Total Investment Income	454,032,620	576,956,473
INTEREST INCOME ON NOTES RECEIVABLE FROM PARTICIPANTS	1,077,798	1,296,116
CONTRIBUTIONS		
Company	46,997,652	44,609,452
Participant	76,623,948	71,232,215
Rollover	8,876,414	5,090,130
Total Contributions	132,498,014	120,931,797
OTHER INCOME	44,247	54,634
Total Additions	587,652,679	699,239,020
DEDUCTIONS FROM NET ASSETS ATTRIBUTED TO:		
Benefits Paid to Participants	329,445,376	333,121,717
Administrative Expenses	2,503,363	1,978,378
Total Deductions	331,948,739	335,100,095
NET INCREASE BEFORE TRANSFERS	255,703,940	364,138,925
Transfer of Net Assets from the First Sensor, Inc. 401(k) Plan	1,389,456	-
Transfer of Net Assets from the DRI 401(k) Plan	8,417,157	-
Transfer of Net Assets from the SMI 401(k) Plan	-	7,121,687
Transfer of Net Assets from the ADP TotalSource Retirement Savings Plan	-	676,618
NET INCREASE	265,510,553	371,937,230
NET ASSETS AVAILABLE FOR BENEFITS:		
Beginning of Year	2,892,574,663	2,520,637,433
End of Year	$ 3,158,085,216	$ 2,892,574,663

See accompanying Notes to Financial Statements.

NOTE 1 PLAN DESCRIPTION

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

General

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

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

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

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

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

Effective January 1, 2021, First Sensor, Inc. employees will become eligible to participate in the Plan and eligible for the standard matching contribution. Effective March 1, 2021, the First Sensor, Inc. 401(k) Plan was merged into the Plan and assets of $1,389,456 were transferred to the Plan. Each First Sensor, Inc. participant was 100% vested in amounts transferred into the Plan except for the discretionary nonelective contribution component which will vest on a cliff schedule with 100% vesting at five years of service.

NOTE 1 PLAN DESCRIPTION (CONTINUED)

General (Continued)

Effective July 1, 2021, DRI Relays Inc. became a participating employer and their employees were eligible for the standard matching contributions. Effective September 1, 2021, the DRI 401(k) Plan was merged into the Plan and assets of $8,417,157 were transferred to the Plan. Each DRI 401(k) Plan participant was 100% vested in amounts transferred into the Plan.

Effective August 29, 2021, certain employees of Laird Connectivity, Inc. became employees of the Company and were allowed to participate in the Plan. Service these employees completed with Laird Connectivity, Inc. shall be credited as Service under the Plan for all purposes.

Contributions

Eligible employees are automatically enrolled in the Plan as participants, contributing 5% of compensation unless an eligible employee declines participation or enrolls at a different contribution percentage. Automatically enrolled participants will have their deferral percentage automatically increased by 1% on January 1 of each year until the participant reaches 10%, unless they have elected otherwise. Plan participants who are deferring less than 10% of compensation as of October 2, 2017, will have their deferral percentage automatically increased by 1% on January 1 of each year until the participant reaches 10%, unless they have elected otherwise. Participants may make tax-deferred contributions of up to 35% of their eligible compensation on a before-tax or after-tax basis or a combination of the two, subject to any restrictions imposed by the Internal Revenue Code (IRC) as defined in the Plan. Effective January 1, 2021, the Plan was amended to allow participants to make Roth contributions to the Plan. Highly compensated employees (HCE) are subject to a lower annual contribution limit ($19,000 and $18,000 for 2021 and 2020, respectively) and HCEs who are eligible for the Company's nonqualified Plan (the TE Connectivity Supplemental Savings and Retirement Plan) are not permitted to make after-tax contributions to the Plan.

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

The Company makes a matching contribution for all participants in the Plan, according to the following schedule:

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

NOTE 1 PLAN DESCRIPTION (CONTINUED)

Transition Benefit Contributions

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

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

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

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

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

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

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

Participant Accounts

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

NOTE 1 PLAN DESCRIPTION (CONTINUED)

Vesting

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

Notes Receivable from Participants

Participants may borrow from their fund accounts a minimum of $1,000 up to a maximum equal to the lesser of 50% of their vested account balance or $50,000. Loans are treated as transfers from the investment funds to the participant loan fund. Loans must be repaid in five years unless the proceeds are used to acquire a primary residence. The loans are collateralized by the balance in the participant's account and bear interest at the prime rate coinciding with the rate at the first day of the quarter in which the loan was initiated. Interest rates ranged from 3.25% to 9.50% during 2021 and 2020, respectively. Loans are repaid through payroll deductions based upon an established amortization schedule.

Payment of Benefits

Upon termination of service, death, disability, or retirement, participants or their beneficiaries who have a balance greater than $1,000 may elect to receive the total vested balance in a lump sum distribution or may leave the balance in the Plan until minimum distribution is required. Effective January 1, 2021, participants are allowed to make a partial withdrawal from their account. If a participant terminates employment and the participant's account balance does not exceed $1,000, the Plan administrator will authorize the benefit payment without the participant's consent. Active participants may withdraw vested contributions from their accounts for reason of financial hardship under specific guidelines set forth in the Plan and participants who have reached the age of 59½ may withdraw vested contributions for any reason.

Forfeitures

Upon termination of employment, nonvested contributions and related investment earnings are forfeited. Nonvested forfeitures may be used to reduce expenses or matching contributions. During 2021 and 2020, forfeitures used to reduce Company matching contributions totaled $1,075,984 and $1,979,514, respectively. During 2021 and 2020, forfeitures used to reduce plan expenses totaled $211,086 and $-0-, respectively. At December 31, 2021 and 2020, forfeited nonvested accounts totaled $578,854 and $22,352, respectively.

NOTE 1 PLAN DESCRIPTION (CONTINUED)

Investment Options

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

CARES Act

In April 2020, certain provisions under the CARES Act relating to participant distributions and participant loans were enacted. The Plan was amended to adopt these provisions effective January 1, 2021.

NOTE 2 SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

Basis of Accounting

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

Use of Estimates in Preparing Financial Statements

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

Investment Valuation and Income Recognition

Investments are stated at fair value. Fair value is the price that would be received to sell an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date. See Note 4 for discussion of fair value measurements.

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

NOTE 2 SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES (CONTINUED)

Notes Receivable from Participants

Notes receivable from participants are measured at their unpaid principal balance plus any accrued but unpaid interest. Interest income is recorded on the accrual basis. Related fees are recorded as administrative expenses when incurred. No allowance for credit losses has been recorded as of December 31, 2021 and 2020. If a participant ceases to make loan repayments and the Plan administrator deems the participant loan to be in default, the participant loan balance is reduced and a benefit payment is recorded.

Payment of Benefits

Benefits are recorded when paid.

Expenses

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

Subsequent Events

Effective March 1, 2022, the assets and liabilities of TriNet 401(k) Plan attributed to employees of Foundry Medical Innovation, Inc. (dba Toolbox Medical Innovations) were spun off into the Plan and assets of approximately $2,756,000 were subsequently transferred to the Plan. Each TriNet 401(k) participant was 100% vested in amounts transferred into the Plan.

Effective March 4, 2022, the assets and liabilities of the Oasis Retirement Savings Plan attributed to employees of Wi, Inc. were spun off into the Plan and assets of approximately $1,122,000 were subsequently transferred to the Plan. Each Oasis Retirement Savings Plan participant was 100% vested in amounts transferred into the Plan.

The Plan has evaluated subsequent events through September 28, 2022, the date the financial statements were available to be issued.

NOTE 3 CERTIFIED INVESTMENTS

Certain information related to investments and notes receivable from participants disclosed in the accompanying financial statements and supplemental schedule of assets (held at end of year), including investments and notes receivable from participants at December 31, 2021 and 2020, interest and dividends, net appreciation in fair value of the investments, and interest income on notes receivable from participants for the years ended December 31, 2021 and 2020, was obtained or derived from information supplied to the Plan administrator and certified as complete and accurate by the Northern Trust Company, the qualified institution.

NOTE 4 FAIR VALUE MEASUREMENTS

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

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

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

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

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

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

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

Following is a description of the valuation methodologies used for assets measured at fair value. There have been no change in valuation methodologies used at December 31, 2021 and 2020.

NOTE 4 FAIR VALUE MEASUREMENTS (CONTINUED)

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

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

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

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

Other Investments: Primarily comprised government and corporate bonds, structured products, and derivatives investments, which are marked to fair value using models that are supported by observable market-based-data (Level 2). As of December 31, 2021 and 2020, derivatives include instruments with a notional value in asset positions of $30,301,017 and $15,969,582 and liability positions of $30,104,837 and $15,518252, respectively. The Investment Committee has authorized certain investment managers to invest in derivative instruments for hedging purposes. As a global institutional investment, the Plan is in a position to take advantage of derivative instruments to ensure overall investment performance objectives are achieved as specified. Investment managers may utilize derivatives for risk control and substitution. Speculation is not permitted. Under no circumstances is a manager permitted to leverage the Plan's portfolio with derivatives.

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

	2021			
	Level 1	Level 2	Level 3	Total
Equity Securities	$ 70,193,519	$ -	$ -	$ 70,193,519
Commingled Equity Funds	-	2,640,010,804	-	2,640,010,804
Commingled Bond Funds	-	218,814,195	-	218,814,195
Short-Term Investment Funds	-	23,613,576	-	23,613,576
Other Investments	-	179,876,901	-	179,876,901
Total Investments at Fair Value	$ 70,193,519	$ 3,062,315,476	$ -	$ 3,132,508,995

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

NOTE 5 PLAN TERMINATION

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

NOTE 6 RELATED PARTY TRANSACTIONS AND PARTY IN INTEREST TRANSACTIONS

Fees expensed for Northwest Plan Services, Inc., the record keeper of the Plan as of December 31, 2019 and for the period January 1, 2021 to July 1, 2021, and Empower Retirement, the record keeper as of December 31, 2021 and for the period July 1, 2021 to December 31, 2021, and Northern Trust Company, the qualified institution of the Plan, during the years ended December 31, 2021 and 2020 qualify as party-in-interest transactions. These party-in-interest transactions are exempt from the prohibited transaction rules of ERISA.

NOTE 7 TAX STATUS

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

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

NOTE 8 RISKS AND UNCERTAINTIES

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

The Plan's investments include derivative financial instruments that are held by a custodian. Such instruments expose the Plan to credit risk and potential losses if a counterparty fails to perform according to the terms of its agreement. With respect to counterparty net asset positions at fiscal year-end 2021, we have assessed the likelihood of counterparty default as remote.

TE CONNECTIVITY RETIREMENT SAVINGS AND INVESTMENT PLAN
SCHEDULE H, LINE 4i—SCHEDULE OF ASSETS (HELD AT END OF YEAR)
EIN 23-0332575, PLAN 008
DECEMBER 31, 2021

See Attached

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
Australia - AUD							
BHP GROUP LIMITED SEDOL: 6144690 BHP AU							
20,088.00	41.5000000	0.00	606,106.70	602,313.60	- 1,215.98	5,009.08	3,793.10
JAMES HARDIE INDUSTRIES PLC SEDOL: B60QWJ2							
16,789.00	55.3000000	0.00	675,016.28	574,420.63	137,730.16	- 37,134.51	100,595.65
RIO TINTO LIMITED NPV SEDOL: 6220103 RIO.AU							
4,691.00	100.1100000	0.00	341,434.33	425,793.37	- 78,054.39	- 6,304.65	- 84,359.04
SOUTH32 LTD NPV SEDOL: BWSW5D9							
17,158.00	4.0100000	0.00	50,023.64	49,970.19	- 63.66	117.11	53.45
Total AUD		0.00	1,672,580.95	1,652,497.79	58,396.13	- 38,312.97	20,083.16
Total Australia		0.00	1,672,580.95	1,652,497.79	58,396.13	- 38,312.97	20,083.16
Austria - EUR							
ANDRITZ AG NPV (BR) SEDOL: B1WVF68 ANDR.A							
23.00	45.3800000	0.00	1,186.94	1,287.59	- 70.36	- 30.29	- 100.65

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
MAYR-MELNHOF KARTO NPV SEDOL: 4563640							
839.00	176.6000000	0.00	168,495.99	181,694.37	- 5,677.54	- 7,520.84	- 13,198.38
OMV AG NPV SEDOL: 4651459 OMV AV							
4,272.00	49.9500000	0.00	242,663.04	231,156.24	21,475.02	- 9,968.22	11,506.80
PORR AG NPV SEDOL: 4019950							
5,854.00	13.7400000	0.00	91,469.51	118,132.74	- 22,616.70	- 4,046.53	- 26,663.23
VOESTALPINE AG NPV SEDOL: 4943402							
1,793.00	32.0000000	0.00	65,247.99	50,461.22	16,449.58	- 1,662.81	14,786.77
Total EUR		0.00	569,063.47	582,732.16	9,560.00	- 23,228.69	- 13,668.69
Total Austria		0.00	569,063.47	582,732.16	9,560.00	- 23,228.69	- 13,668.69
Belgium - EUR							
AGEAS NPV SEDOL: B86S2N0 AGS.BB							
2,471.00	45.5500000	0.00	127,996.48	120,741.98	9,872.09	- 2,617.59	7,254.50

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
SOFINA SA NPV SEDOL: 4820301							
971.00	432.0000000	0.00	477,023.61	431,214.40	63,709.06	- 17,899.85	45,809.21
SOLVAY SA NPV SEDOL: 4821100							
4,144.00	102.2000000	0.00	481,623.36	517,626.37	- 25,151.88	- 10,851.13	- 36,003.01
UMICORE NPV SEDOL: BF44466							
7,010.00	35.7500000	0.00	284,990.88	443,983.84	- 142,454.46	- 16,538.50	- 158,992.96
Total EUR		0.00	1,371,634.33	1,513,566.59	- 94,025.19	- 47,907.07	- 141,932.26
Total Belgium		0.00	1,371,634.33	1,513,566.59	- 94,025.19	- 47,907.07	- 141,932.26
Brazil - BRL							
TELEFONICA BRASIL COM NPV SEDOL: B6XFBX3							
0.00	0.0000000	1,379.14	0.00	0.00	0.00	0.00	0.00
VALE SA COM NPV SEDOL: 2196286 VALE3 BZ							
17,200.00	77.9600000	0.00	240,738.24	178,240.55	75,706.96	- 13,209.27	62,497.69
Total BRL		1,379.14	240,738.24	178,240.55	75,706.96	- 13,209.27	62,497.69

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
Brazil - USD							
ADR PETROLEO BRASILEIRO SA PETROBRAS SPONSORED ADR SEDOL: 2616580 PBR							
33,100.00	10.9800000	0.00	363,438.00	346,014.85	17,423.15	0.00	17,423.15
ADR PETROLEO BRASILEIRO SA PETROBRAS SPONSORED ADR REPSTG PFD SHS SEDOL: 2683410							
106,168.00	10.1100000	0.00	1,073,358.48	1,108,261.19	- 34,902.71	0.00	- 34,902.71
ADR VALE S A ADR SEDOL: 2857334 VALE							
28,688.00	14.0200000	0.00	402,205.76	594,592.93	- 192,387.17	0.00	- 192,387.17
ADR YARA INTL ASA SPONSORED ADR SEDOL: B00FHC5							
1,300.00	25.3145000	0.00	32,908.85	32,889.87	18.98	0.00	18.98
Total USD		0.00	1,871,911.09	2,081,758.84	- 209,847.75	0.00	- 209,847.75
Total Brazil		1,379.14	2,112,649.33	2,259,999.39	- 134,140.79	- 13,209.27	- 147,350.06
Canada - CAD							
CGI INC SEDOL: BJ2L575							
2,800.00	111.8500000	0.00	247,935.72	216,811.11	30,171.99	952.62	31,124.61

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
CONSTELLATION SOFT COM STK NPV SEDOL: B15C4L6							
200.00	2,346.9400000	202.56	371,601.16	206,059.02	141,602.64	23,939.50	165,542.14
Total CAD		202.56	619,536.88	422,870.13	171,774.63	24,892.12	196,666.75
Canada - USD							
AIMIA INC COM SEDOL: B84YJ51							
19,200.00	3.9350700	0.00	75,553.34	58,643.25	16,910.09	0.00	16,910.09
CGI INC COM STOCK SEDOL: BJ2L553							
266.00	88.5000000	0.00	23,541.00	18,986.26	4,554.74	0.00	4,554.74
OPEN TEXT CORP COM SEDOL: 2655657 OTEX							
3,600.00	47.4800000	0.00	170,928.00	156,084.98	14,843.02	0.00	14,843.02
Total USD		0.00	270,022.34	233,714.49	36,307.85	0.00	36,307.85
Total Canada		202.56	889,559.22	656,584.62	208,082.48	24,892.12	232,974.60

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
Cayman Islands - USD							
ADR CK HUTCHISON HLDGS LTD ADR SEDOL: BWH65X2 CKHUY							
6,815.00	6.4200000	0.00	43,752.30	46,988.52	- 3,236.22	0.00	- 3,236.22
Total USD		0.00	43,752.30	46,988.52	- 3,236.22	0.00	- 3,236.22
Total Cayman Islands		0.00	43,752.30	46,988.52	- 3,236.22	0.00	- 3,236.22
China - HKD							
BANK OF CHINA LTD H CNY1 SEDOL: B154564 3988 HK							
391,000.00	2.8100000	0.00	140,927.11	142,111.21	- 521.51	- 662.59	- 1,184.10
CHINA BLUECHEMICAL LTD H SHS SEDOL: B1DN3X6							
170,000.00	2.1700000	0.00	47,317.32	60,819.28	- 13,916.59	414.63	- 13,501.96
CHINA CITIC BANK CORPORATION LTD HCNY1 SEDOL: B1W0JF2 998 HK							
326,000.00	3.3800000	0.00	141,333.71	193,551.75	- 53,528.86	1,310.82	- 52,218.04
CHINA COAL ENERGY 'H'CNY1 SEDOL: B1JNK84							
470,000.00	4.5000000	0.00	271,282.53	268,624.81	3,727.66	- 1,069.94	2,657.72

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
CHINA EVERBRIGHT L NPV SEDOL: 6455143							
90,000.00	9.3200000	0.00	107,589.50	108,677.37	- 1,103.90	16.03	- 1,087.87
CHINA INTL MARINE COMSTK SEDOL: B87RSJ4							
8,900.00	14.0200000	0.00	16,004.77	14,900.29	1,186.48	- 82.00	1,104.48
CHINA PETROLEUM & CHEMICAL CORP CNY1'H'SHS SEDOL: 6291819 386 HK							
1,338,000.00	3.6300000	0.00	622,980.13	792,497.15	- 169,030.38	- 486.64	- 169,517.02
CHINA RY GROUP LTD COMMON STOCK SEDOL: B297KM7							
748,000.00	4.1200000	0.00	395,284.94	398,010.58	- 1,011.88	- 1,713.76	- 2,725.64
CHONGQING RURAL CO CNY1 H SHARE SEDOL: B4Q1Y57 HK3618							
612,000.00	2.7700000	0.00	217,441.61	241,465.26	- 23,124.82	- 898.83	- 24,023.65
CNOOC LTD HKD0.02 SEDOL: B00G0S5 883 HK							
447,000.00	8.0300000	0.00	460,399.16	485,106.85	- 21,954.43	- 2,753.26	- 24,707.69
COSCO SHIPPING HOLDINGS CO LTD SEDOL: B0B8Z18 1919 HK							
44,000.00	15.1200000	0.00	85,332.79	79,408.21	6,215.18	- 290.60	5,924.58

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
DATANG INTL POWER 'H'CNY1 SEDOL: 6080716							
286,000.00	1.7600000	0.00	64,563.96	50,226.53	14,473.68	- 136.25	14,337.43
E-COMMODITIES HLDG NPV SEDOL: BZ13Q93							
948,000.00	1.1700000	0.00	142,267.49	104,644.87	37,577.14	45.48	37,622.62
MAANSHAN IRON&STL 'H'CNY1 SEDOL: 6600879							
380,000.00	2.8600000	0.00	139,399.46	148,251.55	- 8,166.95	- 685.14	- 8,852.09
PAX GLOBAL TECHNOLOGY LIMITED COMSTK SEDOL: B3LX5R0							
73,000.00	5.5200000	0.00	51,686.06	47,764.64	3,876.99	44.43	3,921.42
PETROCHINA COMPANY LIMITED H CNY1 SEDOL: 6226576							
480,000.00	3.4700000	0.00	213,639.80	308,913.69	- 95,619.40	345.51	- 95,273.89
QINGDAO PORT INTERNATIONAL H SEDOL: BN320D6							
94,000.00	4.3200000	0.00	52,086.25	58,968.13	- 6,605.25	- 276.63	- 6,881.88
SHENWAN HONGYUAN G CNY1 H SEDOL: BK6NTS3							
1,327,200.00	1.9000000	0.00	323,445.74	345,601.32	- 21,132.38	- 1,023.20	- 22,155.58

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
SINOPEC OILFIELD SERVICE CORP SEDOL: 6984669							
834,000.00	0.6500000	0.00	69,532.98	66,965.11	2,942.37	- 374.50	2,567.87
SINOPEC S/PETROCHE 'H'CNY1 SEDOL: 6797458							
1,020,000.00	1.7900000	0.00	234,188.01	237,540.58	- 2,202.41	- 1,150.16	- 3,352.57
Total HKD		0.00	3,796,703.32	4,154,049.18	- 347,919.26	- 9,426.60	- 357,345.86
China - USD							
ADR BANK CHINA LTD ADR ADR SEDOL: B3F2FD9 BACHY							
92,176.00	8.9300000	0.00	823,131.68	894,170.98	- 71,039.30	0.00	- 71,039.30
ADR CHINA LIFE INS CO LTD SPONSORED ADR REPSTG H SHS SEDOL: 2196963 LFC							
36,300.00	8.2300000	0.00	298,749.00	368,736.48	- 69,987.48	0.00	- 69,987.48
ADR IND & COMM BK OF-UNSPON ADR ADR IND & COMM BK OF-UNSPON ADR SEDOL: B3F3Q17 IDCBY							
22,918.00	11.2300000	0.00	257,369.14	298,137.63	- 40,768.49	0.00	- 40,768.49
Total USD		0.00	1,379,249.82	1,561,045.09	- 181,795.27	0.00	- 181,795.27
Total China		0.00	5,175,953.14	5,715,094.27	- 529,714.53	- 9,426.60	- 539,141.13

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
Denmark - DKK							
CBRAIN A/S DKK0.25 SEDOL: B0Y9080							
1,363.00	282.0000000	0.00	58,769.31	58,225.16	29.13	515.02	544.15
DSV A S DKK1 SEDOL: B1WT5G2 DSV DC							
2,950.00	1,527.5000000	0.00	688,983.60	648,427.35	34,414.27	6,141.98	40,556.25
NOVO-NORDISK AS DKK0.2 SERIES'B' SEDOL: BHC8X90							
5,250.00	735.0000000	0.00	590,000.38	468,707.24	138,611.01	- 17,317.87	121,293.14
ROCKWOOL INTL SER'A'DKK10 SEDOL: 4955601							
276.00	2,400.0000000	0.00	101,280.53	99,928.92	942.96	408.65	1,351.61
ROCKWOOL INTL SER'B'DKK10 SEDOL: 4713490							
474.00	2,860.0000000	0.00	207,276.48	203,651.03	2,709.99	915.46	3,625.45
SOLAR A/S SER'B'DKK100 SEDOL: 4821672							
311.00	795.0000000	0.00	37,803.60	15,092.27	23,177.69	- 466.36	22,711.33
Total DKK		0.00	1,684,113.90	1,494,031.97	199,885.05	- 9,803.12	190,081.93

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
Denmark - USD							
ADR CARLSBERG AS SPONSORED ADR SEDOL: B620WP8 CABGY							
4,000.00	34.7200000	0.00	138,880.00	115,359.24	23,520.76	0.00	23,520.76
Total USD		0.00	138,880.00	115,359.24	23,520.76	0.00	23,520.76
Total Denmark		0.00	1,822,993.90	1,609,391.21	223,405.81	- 9,803.12	213,602.69
Estonia - EUR							
TALLINNA SADAM EUR1 SEDOL: BZ16ZZ1							
140,763.00	1.8580000	0.00	297,420.65	340,116.58	- 20,438.40	- 22,257.53	- 42,695.93
Total EUR		0.00	297,420.65	340,116.58	- 20,438.40	- 22,257.53	- 42,695.93
Total Estonia		0.00	297,420.65	340,116.58	- 20,438.40	- 22,257.53	- 42,695.93
Finland - EUR							
NOKIA OYJ EUR0.06 SEDOL: 5902941 NOKIA.							
42,117.00	5.5740000	0.00	266,969.28	185,233.61	90,882.96	- 9,147.29	81,735.67

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
OUTOKUMPU OYJ SER'A'NPV SEDOL: 4665148							
48,480.00	5.5000000	0.00	303,223.04	289,362.82	11,254.27	2,605.95	13,860.22
Total EUR		0.00	570,192.32	474,596.43	102,137.23	- 6,541.34	95,595.89
Finland - USD							
ADR NOKIA CORP SPONSORED ADR SEDOL: 2640891							
8,900.00	6.2200000	0.00	55,358.00	51,343.93	4,014.07	0.00	4,014.07
Total USD		0.00	55,358.00	51,343.93	4,014.07	0.00	4,014.07
Total Finland		0.00	625,550.32	525,940.36	106,151.30	- 6,541.34	99,609.96
France - EUR							
STMICROELECTRONICS EUR1.04 SEDOL: 5962343							
5,196.00	43.7600000	0.00	258,573.11	266,750.43	- 3,182.53	- 4,994.79	- 8,177.32
SYNERGIE EUR5 SEDOL: 5999749							
1,225.00	36.4000000	0.00	50,707.75	46,892.35	6,237.22	- 2,421.82	3,815.40

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
Total EUR		0.00	309,280.86	313,642.78	3,054.69	- 7,416.61	- 4,361.92
Total France		0.00	309,280.86	313,642.78	3,054.69	- 7,416.61	- 4,361.92
Germany - EUR							
ADIDAS AG SEDOL: 4031976 ADS GR 1,618.00	253.2000000	0.00	465,885.42	557,333.62	- 73,051.59	- 18,396.61	- 91,448.20
ALLIANZ SE NPV(REGD)(VINKULIERT) SEDOL: 5231485 2,068.00	207.6500000	0.00	488,336.70	461,671.78	23,762.35	2,902.57	26,664.92
AROUNDTOWN SA EUR0.01 SEDOL: BF0CK44 112,989.00	5.3200000	0.00	683,572.68	775,743.40	- 80,711.88	- 11,458.84	- 92,170.72
BASLER AG NPV SEDOL: 5644588 310.00	158.8000000	0.00	55,982.09	52,498.82	4,401.75	- 918.48	3,483.27
BAYERISCHE MOTOREN WERKE A G COM SEDOL: 5756029 BMW GR 5,712.00	88.4900000	0.00	574,803.35	609,949.44	- 36,359.86	1,213.77	- 35,146.09

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
BRENNTAG SE NPV SEDOL: B4YVF56 BNR GR							
7,795.00	79.5800000	0.00	705,434.92	753,052.96	- 24,946.19	- 22,671.85	- 47,618.04
CONTINENTAL AG ORD NPV SEDOL: 4598589 CON.GR							
2,970.00	93.1100000	0.00	314,477.57	338,344.68	- 11,899.89	- 11,967.22	- 23,867.11
COVESTRO AG NPV SEDOL: BYTBWY9							
1,588.00	54.2000000	0.00	97,878.36	140,289.34	- 38,655.71	- 3,755.27	- 42,410.98
DEUTSCHE TELEKOM NPV(REGD) SEDOL: 5842359 DTE.GR							
49,008.00	16.3000000	0.00	908,430.03	866,447.11	34,024.65	7,958.27	41,982.92
EVONIK INDUSTRIES NPV SEDOL: B5ZQ9D3							
15,791.00	28.4700000	0.00	511,250.80	546,587.15	- 18,248.28	- 17,088.07	- 35,336.35
GEA GROUP AG NPV SEDOL: 4557104 G1A.GR							
10,747.00	48.0900000	0.00	587,731.44	381,146.11	208,120.84	- 1,535.51	206,585.33
MERCK KGAA NPV SEDOL: 4741844 MRK GR							
3,542.00	227.0000000	0.00	914,347.56	710,229.07	229,211.58	- 25,093.09	204,118.49

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
SAP SE SEDOL: 4846288 SAP GR 3,709.00	124.9000000	0.00	526,812.62	493,248.89	29,623.34	3,940.39	33,563.73
Total EUR		0.00	6,834,943.54	6,686,542.37	245,271.11	- 96,869.94	148,401.17
Germany - USD							
ADR ADIDAS AG SPONSORED ADR SEDOL: B05H2C1 ADDYY 622.00	144.0000000	0.00	89,568.00	104,961.49	- 15,393.49	0.00	- 15,393.49
ADR DEUTSCHE BOERSE ADR SEDOL: B3DY5P9 DBOEY 18,029.00	16.6100000	0.00	299,461.69	281,089.52	18,372.17	0.00	18,372.17
SAP SE-SPONSORED ADR SEDOL: 2775135 SAP 801.00	140.1100000	0.00	112,228.11	103,260.40	8,967.71	0.00	8,967.71
Total USD		0.00	501,257.80	489,311.41	11,946.39	0.00	11,946.39
Total Germany		0.00	7,336,201.34	7,175,853.78	257,217.50	- 96,869.94	160,347.56

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
Greece - USD							
STAR BULK CARRIERS CORP STAR BULK SBLK	CARRIERS CORP SEDOL: BD6NYK1						
13,000.00	22.6700000	0.00	294,710.00	65,330.90	229,379.10	0.00	229,379.10
Total USD		0.00	294,710.00	65,330.90	229,379.10	0.00	229,379.10
Total Greece		0.00	294,710.00	65,330.90	229,379.10	0.00	229,379.10
Hong Kong - HKD							
PACIFIC BASIN SHIP USD0.01	SEDOL: B01RQM3						
406,000.00	2.8600000	0.00	148,937.32	77,877.61	71,505.71	- 446.00	71,059.71
PC PARTNER GROUP L HKD0.1	SEDOL: B6RRLG8						
56,000.00	13.6800000	0.00	98,262.00	115,376.47	- 17,200.31	85.84	- 17,114.47
SUNLIGHT REAL EST NPV REIT	SEDOL: B1KR438						
79,000.00	4.3400000	0.00	43,977.27	33,851.81	10,321.15	- 195.69	10,125.46
SWIRE PACIFIC 'A' NPV 19 HK	SEDOL: 6867748						
4,500.00	44.3500000	0.00	25,598.68	27,841.65	- 2,115.48	- 127.49	- 2,242.97

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
TECHTRONIC INDUSTR NPV SEDOL: B0190C7 669 HK							
3,000.00	155.2000000	0.00	59,720.64	21,934.59	37,658.74	127.31	37,786.05
TRULY INTL HLDGS HKD0.02 SEDOL: 6905745							
710,000.00	3.1900000	0.00	290,509.60	83,960.69	207,022.58	- 473.67	206,548.91
VTECH HOLDINGS LTD COMSTK SEDOL: 6928560							
16,000.00	61.0500000	0.00	125,290.20	146,671.18	- 22,272.71	891.73	- 21,380.98
WH GROUP LIMITED COMSTK SEDOL: BLLHKZ1 288 HK							
137,218.00	4.8900000	0.00	86,065.96	116,664.72	- 29,929.48	- 669.28	- 30,598.76
Total HKD		0.00	878,361.67	624,178.72	254,990.20	- 807.25	254,182.95
Hong Kong - USD							
HONGKONG LAND HLD ORD USD0.10(SINGAPORE REG) SEDOL: 6434915							
36,700.00	5.2000000	0.00	190,840.00	181,704.23	9,135.77	0.00	9,135.77
JARDINE MATHESON HLDGS USD0.25(SINGAPORE REG) SEDOL: 6472119 JM SP							
1,700.00	55.0100000	0.00	93,517.00	108,724.79	- 15,207.79	0.00	- 15,207.79

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
Total USD		0.00	284,357.00	290,429.02	- 6,072.02	0.00	- 6,072.02
Total Hong Kong		0.00	1,162,718.67	914,607.74	248,918.18	- 807.25	248,110.93
Hungary - HUF							
MOL HUNGARIAN OIL HUF125(POST SUBDIVISION) SEDOL: BD5ZXH8							
24,010.00	2,520.0000000	0.00	186,687.57	200,212.47	11,800.08	- 25,324.98	- 13,524.90
Total HUF		0.00	186,687.57	200,212.47	11,800.08	- 25,324.98	- 13,524.90
Total Hungary		0.00	186,687.57	200,212.47	11,800.08	- 25,324.98	- 13,524.90
Israel - ILS							
ISRACARD LTD NPV SEDOL: BJ0CJC3							
11,231.00	15.3500000	0.00	55,390.00	42,896.94	10,259.60	2,233.46	12,493.06
ISRAEL DISCOUNT BK ILS0.10 SEDOL: 6451271							
53,070.00	20.9400000	0.00	357,051.09	247,264.58	97,861.81	11,924.70	109,786.51
Total ILS		0.00	412,441.09	290,161.52	108,121.41	14,158.16	122,279.57

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
Total Israel		0.00	412,441.09	290,161.52	108,121.41	14,158.16	122,279.57
Italy - EUR							
CNH INDUSTRIAL NV COM EUR0.01 SEDOL: BDSV2V0							
14,849.00	17.0700000	0.00	288,248.88	120,252.54	169,114.68	- 1,118.34	167,996.34
DANIELI & C DI RISP EUR1(NON CNV) SEDOL: 4253372							
6,774.00	17.2000000	0.00	132,498.37	69,472.44	65,732.49	- 2,706.56	63,025.93
DIGITAL VALUE SPA NPV SEDOL: BGGLZL4							
172.00	114.0000000	0.00	22,298.22	17,382.72	5,219.61	- 304.11	4,915.50
ENEL SPA EUR1 SEDOL: 7144569 ENEL IM							
17,003.00	7.0460000	0.00	136,240.15	128,300.13	6,514.08	1,425.94	7,940.02
ENI SPA EUR1 SEDOL: 7145056 ENI IM							
34,921.00	12.2200000	0.00	485,282.66	443,199.37	62,780.22	- 20,696.93	42,083.29
INFRASTRUTTURE WIRELESS ITALIA SPA NPV 144A SEDOL: BZ0P4R4							
24,406.00	10.6800000	0.00	296,418.13	282,824.20	11,173.39	2,420.54	13,593.93

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
STELLANTIS N.V COM EUR0.01 SEDOL: BMD8F98							
31,697.00	16.6780000	0.00	601,172.40	631,709.44	- 9,254.35	- 21,282.69	- 30,537.04
STELLANTIS N.V COM EUR0.01 SEDOL: BMD8KX7							
41,884.00	16.6860000	0.00	794,762.35	607,075.16	206,532.58	- 18,845.39	187,687.19
Total EUR		0.00	2,756,921.16	2,300,216.00	517,812.70	- 61,107.54	456,705.16
Italy - USD							
ADR ENI S P A SPONSORED ADR SEDOL: 2297435 E							
9,631.00	27.6500000	0.00	266,297.15	199,630.50	66,666.65	0.00	66,666.65
Total USD		0.00	266,297.15	199,630.50	66,666.65	0.00	66,666.65
Total Italy		0.00	3,023,218.31	2,499,846.50	584,479.35	- 61,107.54	523,371.81
Japan - HKD							
DYNAM JAPAN HLDGS NPV SEDOL: B74FH64							
18,800.00	6.9000000	846.73	16,638.66	17,953.05	- 1,287.54	- 26.85	- 1,314.39

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
Total HKD		846.73	16,638.66	17,953.05	- 1,287.54	- 26.85	- 1,314.39
Japan - JPY							
ADVANTEST CORP NPV SEDOL: 6870490							
2,900.00	10,900.0000000	0.00	274,499.59	226,608.97	68,398.90	- 20,508.28	47,890.62
ANEST IWATA CORP NPV SEDOL: 6468141							
6,300.00	889.0000000	0.00	48,636.19	50,069.17	138.81	- 1,571.79	- 1,432.98
BROTHER INDUSTRIES NPV SEDOL: 6146500 6448 JP							
5,300.00	2,211.0000000	0.00	101,761.10	90,329.04	22,864.56	- 11,432.50	11,432.06
CANON INC NPV SEDOL: 6172323 7751 JP							
7,000.00	2,801.0000000	3,343.32	170,266.16	173,992.35	904.85	- 4,631.04	- 3,726.19
CHIBA BANK NPV SEDOL: 6190563							
66,600.00	659.0000000	0.00	381,133.26	435,233.18	- 31,226.30	- 22,873.62	- 54,099.92
CHUDENKO CORP NPV SEDOL: 6195869							
3,500.00	2,126.0000000	0.00	64,617.26	71,951.63	- 4,097.79	- 3,236.58	- 7,334.37

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
CHUGOKU MAR PAINTS NPV SEDOL: 6196000							
44,400.00	950.0000000	0.00	366,288.91	361,787.54	8,695.65	- 4,194.28	4,501.37
CHUO SPRING CO NPV SEDOL: 6196572							
6,800.00	847.0000000	0.00	50,016.07	56,633.89	- 3,487.48	- 3,130.34	- 6,617.82
COSMO ENERGY HOLDINGS CO LTD COMSTK SEDOL: BYSJJ43							
4,900.00	2,248.0000000	0.00	95,655.42	101,258.86	- 4,653.76	- 949.68	- 5,603.44
DAI-ICHI LIFE HOLD NPV SEDOL: B601QS4							
9,500.00	2,325.5000000	0.00	191,847.94	186,061.69	14,758.32	- 8,972.07	5,786.25
DAIKIN INDUSTRIES NPV SEDOL: 6250724 6367 JP							
2,200.00	26,090.0000000	0.00	498,441.23	398,780.48	131,252.66	- 31,591.91	99,660.75
DAIWA SECS GROUP INC SEDOL: 6251448							
25,900.00	648.7000000	0.00	145,901.87	145,590.79	7,821.04	- 7,509.96	311.08
DIGITAL HOLDINGS INC SEDOL: 6731393							
2,300.00	1,318.0000000	679.08	26,324.52	41,703.42	- 12,798.58	- 2,580.32	- 15,378.90

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
DOUBLE STANDARD IN NPV SEDOL: BYM5T69							
4,700.00	3,020.0000000	0.00	123,259.95	134,574.24	- 9,027.36	- 2,286.93	- 11,314.29
ELEMATEC CORP NPV SEDOL: 6406237							
18,900.00	1,080.0000000	0.00	177,256.74	205,938.38	- 19,918.15	- 8,763.49	- 28,681.64
FUJIFILM HOLDINGS CORP NPV SEDOL: 6356525							
1,500.00	8,526.0000000	0.00	111,059.01	111,293.46	4,201.63	- 4,436.08	- 234.45
FUJITSU NPV SEDOL: 6356945							
2,000.00	19,730.0000000	0.00	342,668.58	134,723.73	214,578.36	- 6,633.51	207,944.85
FURYU CORPORATION NPV SEDOL: BYYHNF0							
5,500.00	1,370.0000000	0.00	65,433.55	78,435.35	- 9,558.70	- 3,443.10	- 13,001.80
FUTABA INDUSTRIAL NPV SEDOL: 6357744							
10,900.00	435.0000000	0.00	41,174.94	45,927.70	- 4,008.94	- 743.82	- 4,752.76
HITACHI NPV SEDOL: 6429104 JP6501							
5,300.00	6,230.0000000	0.00	286,735.27	157,376.92	134,977.61	- 5,619.26	129,358.35

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
HOYA CORP NPV SEDOL: 6441506 JP7741 1,900.00	17,110.0000000	0.00	282,306.46	100,158.31	187,000.18	- 4,852.03	182,148.15
IDEMITSU KOSAN CO NPV SEDOL: B1FF8P7 7,300.00	2,937.0000000	0.00	186,184.71	178,463.14	25,350.14	- 17,628.57	7,721.57
INPEX CORPORATION NPV SEDOL: B10RB15 13,100.00	1,002.0000000	2,275.19	113,987.23	115,168.94	- 601.63	- 580.08	- 1,181.71
ITOCHU CORP NPV SEDOL: 6467803 8001 JP 5,400.00	3,518.0000000	0.00	164,970.69	164,743.27	9,769.67	- 9,542.25	227.42
JAPAN EXCHANGE GROUP INC NPV SEDOL: 6743882 16,200.00	2,518.0000000	0.00	354,232.12	374,636.85	13,527.46	- 33,932.19	- 20,404.73
JSR CORP NPV SEDOL: 6470986 300.00	4,375.0000000	0.00	11,397.68	8,148.21	4,064.96	- 815.49	3,249.47
KANSAI PAINT CO NPV SEDOL: 6483746 JP4613 4,000.00	2,500.0000000	0.00	86,839.48	109,638.40	- 12,087.86	- 10,711.06	- 22,798.92

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
KAWADA TECHNOLOGIE NPV SEDOL: B3V2W32							
1,500.00	4,280.0000000	0.00	55,750.94	55,991.65	- 133.73	- 106.98	- 240.71
KDDI CORP NPV SEDOL: 6248990 9433 JP							
6,000.00	3,362.0000000	0.00	175,172.59	184,818.61	- 1,890.44	- 7,755.58	- 9,646.02
KEYENCE CORP NPV SEDOL: 6490995 6861 JP							
600.00	72,280.0000000	0.00	376,605.44	324,350.26	74,456.18	- 22,201.00	52,255.18
KIKUSUI ELECTRONIC NPV SEDOL: 6491307							
6,800.00	1,576.0000000	0.00	93,064.13	80,798.85	13,710.17	- 1,444.89	12,265.28
KOEI TECMO HOLDINGS CO LTD SEDOL: B60DR09							
780.00	4,525.0000000	0.00	30,649.99	37,075.35	- 3,022.23	- 3,403.13	- 6,425.36
KYB CORPORATION NPV SEDOL: 6485009							
6,000.00	3,225.0000000	0.00	168,034.39	162,211.66	8,120.43	- 2,297.70	5,822.73
KYOCERA CORP NPV SEDOL: 6499260 6971 JP							
3,000.00	7,187.0000000	0.00	187,234.60	183,850.45	6,928.48	- 3,544.33	3,384.15

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
MAX CO LTD NPV SEDOL: 6574220							
19,100.00	1,920.0000000	0.00	318,457.73	311,840.99	11,370.37	- 4,753.63	6,616.74
MISUMI GROUP INC NPV SEDOL: 6595179							
2,600.00	4,720.0000000	0.00	106,569.41	74,706.15	36,449.88	- 4,586.62	31,863.26
MITSUBISHI PENCIL NPV SEDOL: 6596763 7976 JP							
4,600.00	1,211.0000000	639.14	48,374.80	51,747.53	- 2,375.12	- 997.61	- 3,372.73
MOS FOOD SERVICES NPV SEDOL: 6605830							
6,200.00	3,080.0000000	0.00	165,828.67	177,670.81	- 6,484.37	- 5,357.77	- 11,842.14
MS&AD INS GP HLDGS NPV SEDOL: B2Q4CS1 8725 JP							
3,700.00	3,549.0000000	0.00	114,031.52	121,663.79	- 4,097.44	- 3,534.83	- 7,632.27
MTG CO LTD NPV SEDOL: BG1VQG1							
2,800.00	1,469.0000000	0.00	35,718.81	31,956.60	6,318.08	- 2,555.87	3,762.21
NICHICON CORP NPV SEDOL: 6638546							
18,400.00	1,263.0000000	0.00	201,808.00	184,492.90	19,211.27	- 1,896.17	17,315.10

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
NIPPON TELEGRAPH & TELEPHONE CORP NPV SEDOL: 6641373 9432 JP							
12,200.00	3,150.0000000	0.00	333,724.11	264,108.51	75,494.41	- 5,878.81	69,615.60
NISSAN MOTOR CO LTD SEDOL: 6642860 7201 JP							
41,000.00	555.8000000	0.00	197,888.06	130,659.99	74,154.64	- 6,926.57	67,228.07
NISSIN ELECTRIC NPV SEDOL: 6641663							
1,700.00	1,576.0000000	0.00	23,266.03	20,845.39	3,434.35	- 1,013.71	2,420.64
NITTO KOHKI CO LTD NPV SEDOL: 6625894							
2,700.00	1,831.0000000	0.00	42,930.83	47,942.72	- 3,083.03	- 1,928.86	- 5,011.89
NOMURA HOLDINGS NPV SEDOL: 6643108 JP8604							
22,100.00	501.7000000	0.00	96,283.88	107,212.60	- 4,390.30	- 6,538.42	- 10,928.72
OBIC CO LTD NPV SEDOL: 6136749							
1,100.00	21,600.0000000	0.00	206,330.60	192,229.26	29,976.47	- 15,875.13	14,101.34
OLYMPUS CORP NPV SEDOL: 6658801							
2,100.00	2,649.5000000	0.00	48,317.05	38,938.21	11,186.18	- 1,807.34	9,378.84

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
OMRON CORP NPV SEDOL: 6659428							
3,400.00	11,460.0000000	0.00	338,361.34	172,872.41	175,404.45	- 9,915.52	165,488.93
OYO CORP NPV SEDOL: 6665061							
9,500.00	2,150.0000000	2,144.94	177,369.63	116,185.27	67,661.80	- 6,477.44	61,184.36
PANASONIC CORP SEDOL: 6572707							
40,400.00	1,265.0000000	0.00	443,801.83	495,242.77	- 21,207.28	- 30,233.66	- 51,440.94
RENESAS ELECTRONICS CORPORATION NPV SEDOL: 6635677 JP6723							
300.00	1,423.0000000	0.00	3,707.18	1,846.94	1,974.02	- 113.78	1,860.24
RESONA HOLDINGS NPV SEDOL: 6421553 JP8308							
93,082.00	447.4000020	0.00	361,642.02	359,586.89	8,377.66	- 6,322.53	2,055.13
ROHM CO LTD NPV SEDOL: 6747204 R6963							
1,800.00	10,470.0000000	0.00	163,657.68	136,168.18	39,834.56	- 12,345.06	27,489.50
RYOSAN CO LTD NPV SEDOL: 6763200							
3,300.00	2,273.0000000	0.00	65,137.42	68,412.77	467.44	- 3,742.79	- 3,275.35

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
SEKISUI HOUSE NPV SEDOL: 6793906 1928 JP							
31,200.00	2,469.0000000	0.00	668,948.81	615,698.91	106,930.74	- 53,680.84	53,249.90
SHIN-ETSU CHEMICAL NPV SEDOL: 6804585 S4063							
3,300.00	19,920.0000000	0.00	570,847.99	289,766.29	292,431.29	- 11,349.59	281,081.70
SHINKO SHOJI CO NPV SEDOL: 6804972							
18,700.00	918.0000000	0.00	149,073.86	145,823.00	11,166.91	- 7,916.05	3,250.86
SHINSHO CORP NPV SEDOL: 6804983							
1,400.00	3,470.0000000	0.00	42,186.62	42,787.54	92.05	- 692.97	- 600.92
SOMPO HOLDINGS INC SEDOL: B62G7K6 8630 JP							
14,100.00	4,859.0000000	0.00	594,953.76	616,323.54	8,600.33	- 29,970.11	- 21,369.78
SUMITOMO DAINIPPON PHARMA CO LTD NPV SEDOL: 6250865 4506 JP							
11,900.00	1,325.0000000	0.00	136,924.15	238,941.70	- 91,805.16	- 10,212.39	- 102,017.55
SUMITOMO OSAKA CEM NPV SEDOL: 6858548							
7,900.00	3,535.0000000	0.00	242,512.27	253,087.72	- 7,674.36	- 2,901.09	- 10,575.45

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
SUNCALL CORP NPV SEDOL: 6775034							
23,000.00	618.0000000	0.00	123,433.63	96,827.04	27,938.34	- 1,331.75	26,606.59
SUNTORY BEVERAGE & NPV SEDOL: BBD7Q84							
1,700.00	4,160.0000000	575.75	61,412.88	64,727.61	2,153.35	- 5,468.08	- 3,314.73
T RAD CO LTD JPY50 SEDOL: 6899923							
1,700.00	2,803.0000000	0.00	41,379.88	35,808.13	7,159.19	- 1,587.44	5,571.75
T&D HOLDINGS INC NPV SEDOL: 6744294							
8,000.00	1,472.0000000	0.00	102,262.17	105,662.60	- 2,574.62	- 825.81	- 3,400.43
TOKIO MARINE HOLDINGS INC NPV SEDOL: 6513126 8766 JP							
9,200.00	6,392.0000000	0.00	510,671.70	473,676.39	73,670.55	- 36,675.24	36,995.31
TOKYO ELECTRON NPV SEDOL: 6895675							
2,100.00	66,280.0000000	0.00	1,208,701.32	457,035.09	775,919.14	- 24,252.91	751,666.23
TOTO LTD NPV SEDOL: 6897466							
400.00	5,290.0000000	0.00	18,375.23	24,550.01	- 3,944.80	- 2,229.98	- 6,174.78

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
TOYOTA TSUSHO CORP NPV SEDOL: 6900580							
8,200.00	5,300.0000000	0.00	377,404.37	363,967.58	42,578.21	- 29,141.42	13,436.79
YAMAHA CORP NPV SEDOL: 6642387							
2,700.00	5,670.0000000	0.00	132,942.56	151,161.28	- 8,938.10	- 9,280.62	- 18,218.72
YAMATO HOLDINGS NPV SEDOL: 6985565							
5,300.00	2,703.0000000	0.00	124,405.37	132,108.59	2,862.20	- 10,565.42	- 7,703.22
ZUKEN INC NPV SEDOL: 6989976							
3,100.00	3,700.0000000	0.00	99,604.88	121,886.26	- 17,198.25	- 5,083.13	- 22,281.38
Total JPY		9,657.42	14,548,656.06	12,624,494.70	2,574,052.16	- 649,890.80	1,924,161.36
Japan - KRW							
SNK CORP-KDR 100 DR EACH REPR 1 SHS SEDOL: BJHDG39							
6,070.00	36,050.0000000	0.00	184,078.65	99,264.94	85,016.79	- 203.08	84,813.71
Total KRW		0.00	184,078.65	99,264.94	85,016.79	- 203.08	84,813.71

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
Japan - USD							
ADR CANON INC SPONSORED ADR SEDOL: 2173706 CAJ							
21,201.00	24.4300000	8,299.66	517,940.43	494,029.12	23,911.31	0.00	23,911.31
ADR HONDA MTR LTD ADR REPRESENTING 1 ORDSHS SEDOL: 2435279 HMC							
4,900.00	28.4500000	0.00	139,405.00	150,127.71	- 10,722.71	0.00	- 10,722.71
ADR MITSUI & CO LTD ADR ISIN #US6068272029 SEDOL: 2597061 MITSY							
163.00	474.6000000	0.00	77,359.80	73,297.29	4,062.51	0.00	4,062.51
ADR SEIKO EPSON CORP UNSPONSORED ADR ADR SEDOL: 2328186							
17,346.00	9.2000000	0.00	159,583.20	133,420.66	26,162.54	0.00	26,162.54
Total USD		8,299.66	894,288.43	850,874.78	43,413.65	0.00	43,413.65
Total Japan		18,803.81	15,643,661.80	13,592,587.47	2,701,195.06	- 650,120.73	2,051,074.33
Korea, Republic of - KRW							
GS HOLDINGS CORP KRW5000 SEDOL: B01RJV3 078930 KS							
2,207.00	39,100.0000000	2,751.44	72,591.97	94,864.05	- 16,757.80	- 5,514.28	- 22,272.08

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
HANA FINANCIAL GRP KRW5000 SEDOL: B0RNRF5 086790 KS							
7,643.00	42,050.0000000	7,773.20	270,358.07	178,120.67	93,091.47	- 854.07	92,237.40
KOREA ZINC KRW5000 SEDOL: 6495428 010130 KS							
1,023.00	511,000.0000000	10,068.65	439,750.16	449,475.10	- 1,028.48	- 8,696.46	- 9,724.94
POSCO HOLDINGS INC SEDOL: 6693233 005490 KS							
1,228.00	274,500.0000000	4,834.53	283,563.41	375,461.18	- 78,170.87	- 13,726.90	- 91,897.77
SAMSUNG ELECTRONIC KRW100 SEDOL: 6771720 K05930							
31,353.00	78,300.0000000	7,426.61	2,065,143.97	1,099,548.90	1,025,360.58	- 59,765.51	965,595.07
VALUE ADDED TECHNO KRW500 SEDOL: B1FMQF4							
5,253.00	35,350.0000000	344.67	156,209.09	182,642.49	- 21,087.10	- 5,346.30	- 26,433.40
Total KRW		33,199.10	3,287,616.67	2,380,112.39	1,001,407.80	- 93,903.52	907,504.28
Korea, Republic of - USD							
ADR SHINHAN FINL GROUP CO LTD SPONSORED ADR SEDOL: 2730800							
15,923.00	30.9100000	15,696.28	492,179.93	590,313.87	- 98,133.94	0.00	- 98,133.94

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
Total USD		15,696.28	492,179.93	590,313.87	- 98,133.94	0.00	- 98,133.94
Total Korea, Republic of		48,895.38	3,779,796.60	2,970,426.26	903,273.86	- 93,903.52	809,370.34
Mexico - USD							
ADR TERNIUM S A SPONSORED ADR SEDOL: B0XGGY0							
17,083.00	43.5200000	0.00	743,452.16	626,482.06	116,970.10	0.00	116,970.10
Total USD		0.00	743,452.16	626,482.06	116,970.10	0.00	116,970.10
Total Mexico		0.00	743,452.16	626,482.06	116,970.10	0.00	116,970.10
Netherlands - EUR							
ASM INTL NV EUR0.04 SEDOL: 5165294							
116.00	388.7000000	0.00	51,275.44	51,196.75	1,977.43	- 1,898.74	78.69
ASML HOLDING NV EUR0.09 SEDOL: B929F46							
3,147.00	706.7000000	0.00	2,529,115.91	1,110,070.03	1,446,468.89	- 27,423.01	1,419,045.88

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
COCA-COLA EUROPACIFIC PARTNERS ORD EUR0.01 SEDOL: BD4D942							
1,978.00	49.0800000	0.00	110,399.66	118,505.42	- 3,215.29	- 4,890.47	- 8,105.76
KON AHOLD DELHAIZE EUR0.01 SEDOL: BD0Q398 AD NA							
1,533.00	30.1350000	0.00	52,535.19	52,662.66	- 374.06	246.59	- 127.47
NEDAP (NED APP) NV EUR0.10 SEDOL: 5228614							
2,352.00	62.6000000	0.00	167,435.89	127,517.02	44,902.94	- 4,984.07	39,918.87
NN GROUP N.V. EUR0.12 SEDOL: BNG8PQ9 NN NA							
9,341.00	47.6100000	0.00	505,741.34	374,810.52	128,289.76	2,641.06	130,930.82
NSI N.V. EUR3.68(POST CONSOLIDATION) SEDOL: BZBY737							
1,339.00	35.0000000	0.00	53,294.88	56,626.37	- 1,330.82	- 2,000.67	- 3,331.49
WOLTERS KLUWER EUR0.12 SEDOL: 5671519							
11,440.00	103.6000000	0.00	1,347,791.39	1,059,582.49	295,844.77	- 7,635.87	288,208.90
Total EUR		0.00	4,817,589.70	2,950,971.26	1,912,563.62	- 45,945.18	1,866,618.44

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
Netherlands - USD							
ADR ADYEN N V ADR SEDOL: BJXK4M9							
19,540.00	26.3200000	0.00	514,292.80	471,503.28	42,789.52	0.00	42,789.52
Total USD		0.00	514,292.80	471,503.28	42,789.52	0.00	42,789.52
Total Netherlands		0.00	5,331,882.50	3,422,474.54	1,955,353.14	- 45,945.18	1,909,407.96
Norway - NOK							
YARA INTERNATIONAL NOK1.7 SEDOL: 7751259							
3,954.00	445.0000000	0.00	199,531.66	163,290.77	28,287.72	7,953.17	36,240.89
Total NOK		0.00	199,531.66	163,290.77	28,287.72	7,953.17	36,240.89
Total Norway		0.00	199,531.66	163,290.77	28,287.72	7,953.17	36,240.89
Russian Federation - RUB							
GAZPROM PJSC RUB5(RUB) SEDOL: B59L4L7							
277,620.00	343.2800000	0.00	1,270,579.37	981,294.15	309,623.55	- 20,338.33	289,285.22

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
LUKOIL PJSC SEDOL: B59SNS8							
9,893.00	6,570.0000000	40,360.08	866,554.59	680,503.34	200,094.16	- 14,042.91	186,051.25
MMC NORILSK NICKEL PJSC SEDOL: B5B1TX2							
854.00	22,828.0000000	0.00	259,913.17	180,418.48	103,051.54	- 23,556.85	79,494.69
ROSNEFT OIL CO RUB0.01(RUB) SEDOL: B59SS16							
58,719.00	599.9000000	0.00	469,634.57	416,938.65	50,102.01	2,593.91	52,695.92
SBERBANK OF RUSSIA SEDOL: 4767981							
175,770.00	293.6200000	0.00	688,070.49	608,686.64	98,436.21	- 19,052.36	79,383.85
Total RUB		40,360.08	3,554,752.19	2,867,841.26	761,307.47	- 74,396.54	686,910.93
Russian Federation - USD							
GAZPROM PJSC SPON ADR-EACH REPR 2 ORD SHS SEDOL: 5140989 OGZD LI							
11,910.00	9.2400000	0.00	110,048.40	73,419.59	36,628.81	0.00	36,628.81
Total USD		0.00	110,048.40	73,419.59	36,628.81	0.00	36,628.81
Total Russian Federation		40,360.08	3,664,800.59	2,941,260.85	797,936.28	- 74,396.54	723,539.74

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
Singapore - SGD							
BEST WORLD INTL NPV (POST SUBDIVISION) SEDOL: BD370L9							
74,600.00	1.3600000	0.00	75,255.72	78,108.25	- 3,284.16	431.63	- 2,852.53
GOLDEN AGRI-RESOURCES LTD USD0.025 SEDOL: 6164472 GGR SP							
1,474,900.00	0.2450000	0.00	268,034.34	236,086.69	28,848.04	3,099.61	31,947.65
Total SGD		0.00	343,290.06	314,194.94	25,563.88	3,531.24	29,095.12
Singapore - USD							
KEPPEL PACIFIC OAK US REIT SEDOL: BF249P2							
75,600.00	0.8000000	0.00	60,480.00	55,765.77	4,714.23	0.00	4,714.23
Total USD		0.00	60,480.00	55,765.77	4,714.23	0.00	4,714.23
Total Singapore		0.00	403,770.06	369,960.71	30,278.11	3,531.24	33,809.35
Slovenia - EUR							
NOVA LJUBLJANSKA 5 GDR EACH REPR 1 ORD SHS SEDOL: BGRPD22							
5,005.00	15.0500000	0.00	85,659.88	67,330.87	21,731.77	- 3,402.76	18,329.01

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
Total EUR		0.00	85,659.88	67,330.87	21,731.77	- 3,402.76	18,329.01
Total Slovenia		0.00	85,659.88	67,330.87	21,731.77	- 3,402.76	18,329.01
South Africa - USD							
ADR ANGLO AMERN PLC SPONSORED ADR SEDOL: BYYWFP9 NGLOY 5,300.00	20.5800000	0.00	109,074.00	112,313.65	- 3,239.65	0.00	- 3,239.65
ADR SASOL LTD SPONSORED ADR SEDOL: 2777294 SSL 8,498.00	16.4000000	0.00	139,367.20	73,054.55	66,312.65	0.00	66,312.65
Total USD		0.00	248,441.20	185,368.20	63,073.00	0.00	63,073.00
South Africa - ZAR							
NORTHAM PLATINUM HLDGS LTD NPV SEDOL: BMZ1NS0 9,638.00	209.5000000	0.00	126,513.85	62,151.24	59,102.93	5,259.68	64,362.61
Total ZAR		0.00	126,513.85	62,151.24	59,102.93	5,259.68	64,362.61
Total South Africa		0.00	374,955.05	247,519.44	122,175.93	5,259.68	127,435.61

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
Spain - EUR							
LETS GOWEX SA EUR0.01 SEDOL: B9JHSH7							
1,627.00	7.9500000	0.00	14,709.29	46,100.79	- 23,214.48	- 8,177.02	- 31,391.50
REPSOL SA EUR1 SEDOL: 5669354 REP SM							
18,171.00	10.4360000	0.00	215,650.17	183,480.17	44,433.12	- 12,263.12	32,170.00
Total EUR		0.00	230,359.46	229,580.96	21,218.64	- 20,440.14	778.50
Total Spain		0.00	230,359.46	229,580.96	21,218.64	- 20,440.14	778.50
Sweden - SEK							
BIOTAGE AB NPV SEDOL: B1VN5T8							
1,799.00	262.0000000	0.00	52,059.40	51,392.97	354.51	311.92	666.43
INDUSTRIVARDEN AB SER'A'NPV SEDOL: B1VSK10							
7,383.00	288.4000000	0.00	235,176.99	287,661.88	- 36,544.71	- 15,940.18	- 52,484.89
INDUTRADE AB NPV SEDOL: B0LDBX7							
8,573.00	277.2000000	0.00	262,477.91	256,048.97	15,046.06	- 8,617.12	6,428.94

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
LUNDIN ENERGY AB SEDOL: 7187627							
1,735.00	324.5000000	0.00	62,184.32	71,368.91	- 5,418.97	- 3,765.62	- 9,184.59
SVOLDER AB SER'B'NPV SEDOL: BFF5BL2							
993.00	367.0000000	0.00	40,251.50	32,140.49	10,545.71	- 2,434.70	8,111.01
SWEDBANK AB SER'A'NPV SEDOL: 4846523 SWEDA SS							
8,183.00	182.1000000	0.00	164,584.60	180,991.74	- 6,752.46	- 9,654.68	- 16,407.14
Total SEK		0.00	816,734.72	879,604.96	- 22,769.86	- 40,100.38	- 62,870.24
Sweden - USD							
ADR EVOLUTION AB ADR UNSP ADR EACH REPR 1 ORD SEDOL: BD079T3							
1,241.00	142.9600000	0.00	177,413.36	126,692.02	50,721.34	0.00	50,721.34
Total USD		0.00	177,413.36	126,692.02	50,721.34	0.00	50,721.34
Total Sweden		0.00	994,148.08	1,006,296.98	27,951.48	- 40,100.38	- 12,148.90

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
Switzerland - CHF							
ADECCO GROUP AG CHF0.1 (REGD) SEDOL: 7110720 ADEN SW							
1,497.00	46.6000000	0.00	76,562.81	99,552.13	- 23,710.94	721.62	- 22,989.32
EMS-CHEMIE HLDG AG CHF0.01 (REGD) SEDOL: 7635610 EMSN SW							
321.00	1,021.0000000	0.00	359,700.38	297,413.57	69,533.24	- 7,246.43	62,286.81
GEBERIT AG CHF0.10 (REGD) SEDOL: B1WGG93							
421.00	745.2000000	0.00	344,322.23	330,398.15	8,847.45	5,076.63	13,924.08
NAMEN-AKT BELIMO HOLDING AG (SPLIT HOLDING AG (SPLIT) SEDOL: BP0QDP8							
295.00	580.0000000	0.00	187,784.67	182,517.98	3,522.37	1,744.32	5,266.69
NOVARTIS AG CHF0.50 (REGD) SEDOL: 7103065 NOVN VX							
1,230.00	80.2800000	0.00	108,373.37	113,697.54	- 5,935.61	611.44	- 5,324.17
PARTNERS GROUP HLG CHF0.01 (REGD) SEDOL: B119QG0							
90.00	1,512.5000000	0.00	149,399.11	148,699.78	- 132.99	832.32	699.33
RICHEMONT(CIE FIN) CHF1 (REGD) SEDOL: BCRWZ18							
5,320.00	136.9500000	0.00	799,620.26	653,969.21	139,837.35	5,813.70	145,651.05

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
ROCHE HLDGS AG GENUSSCHEINE NPV SEDOL: 7110388 ROCZG							
2,941.00	379.1000000	0.00	1,223,654.83	873,737.07	308,903.43	41,014.33	349,917.76
SCHINDLER-HLDG AG CHF0.10 (PTG CERT) SEDOL: B11TCY0							
1,825.00	245.5000000	0.00	491,727.49	495,649.22	- 7,864.74	3,943.01	- 3,921.73
SGS SA CHF1 (REGD) SEDOL: 4824778							
58.00	3,047.0000000	0.00	193,959.28	181,371.47	10,537.52	2,050.29	12,587.81
SWATCH GROUP CHF0.45(REGD) SEDOL: 7184736							
3,313.00	53.4500000	0.00	194,347.64	136,264.03	58,300.93	- 217.32	58,083.61
TEMENOS AG CHF5 (REGD) SEDOL: 7147892							
209.00	126.0500000	0.00	28,913.41	32,991.69	- 4,491.07	412.79	- 4,078.28
ZURICH INSURANCE GROUP AG CHF0.10 SEDOL: 5983816							
736.00	400.4000000	0.00	323,431.27	314,343.94	738.40	8,348.93	9,087.33
Total CHF		0.00	4,481,796.75	3,860,605.78	558,085.34	63,105.63	621,190.97

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
Switzerland - USD							
SGS SA SEDOL: 2545770 SGSOY							
3,700.00	33.8200000	0.00	125,134.00	108,391.04	16,742.96	0.00	16,742.96
Total USD		0.00	125,134.00	108,391.04	16,742.96	0.00	16,742.96
Total Switzerland		0.00	4,606,930.75	3,968,996.82	574,828.30	63,105.63	637,933.93
Taiwan - TWD							
EVERGREEN MARINE C TWD10 SEDOL: 6324500							
76,000.00	142.5000000	0.00	391,441.07	338,723.68	51,180.90	1,536.49	52,717.39
TAIWAN SEMICON MAN TWD10 SEDOL: 6889106 2330 TT							
13,000.00	615.0000000	1,020.80	288,972.42	227,896.56	55,916.65	5,159.21	61,075.86
ZIPPY TECHNOLOGY TWD10 SEDOL: 6993427							
82,000.00	45.2500000	0.00	134,112.84	111,399.85	20,005.20	2,707.79	22,712.99
Total TWD		1,020.80	814,526.33	678,020.09	127,102.75	9,403.49	136,506.24

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
Taiwan - USD							
ADR TAIWAN SEMICONDUCTOR MANUFACTURING SPON ADS EACH REP 5 ORD TWD10 SEDOL: 2113382 TSM							
10,691.00	120.3100000	4,188.97	1,286,234.21	785,986.04	500,248.17	0.00	500,248.17
Total USD		4,188.97	1,286,234.21	785,986.04	500,248.17	0.00	500,248.17
Total Taiwan		5,209.77	2,100,760.54	1,464,006.13	627,350.92	9,403.49	636,754.41
Thailand - THB							
SCG PACKAGING PCL THB1 (ALIEN) SEDOL: BMC0T48							
34,500.00	69.2500000	0.00	71,519.98	69,625.78	3,348.00	- 1,453.80	1,894.20
Total THB		0.00	71,519.98	69,625.78	3,348.00	- 1,453.80	1,894.20
Total Thailand		0.00	71,519.98	69,625.78	3,348.00	- 1,453.80	1,894.20
Turkey - TRY							
EREGLI DEMIR CELIK TRY1 (B SHARES) SEDOL: B03MS97							
165,970.00	28.1600000	0.00	351,943.01	221,817.96	208,577.35	- 78,452.30	130,125.05

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
Total TRY		0.00	351,943.01	221,817.96	208,577.35	- 78,452.30	130,125.05
Total Turkey		0.00	351,943.01	221,817.96	208,577.35	- 78,452.30	130,125.05
United Kingdom - EUR							
RELX PLC ORD GBP0.1444 SEDOL: BYWLC68							
18,422.00	28.5200000	0.00	597,479.76	590,232.42	3,866.95	3,380.39	7,247.34
Total EUR		0.00	597,479.76	590,232.42	3,866.95	3,380.39	7,247.34
United Kingdom - GBP							
ANGLO AMERICAN USD0.54945 SEDOL: B1XZS82 AAL LN							
5,469.00	30.1600000	0.00	223,409.83	155,864.86	62,710.66	4,834.31	67,544.97
BHP GROUP PLC ORD USD0.50 SEDOL: BH0P3Z9							
15,161.00	21.9950000	0.00	451,663.33	257,686.19	176,605.45	17,371.69	193,977.14
JOHNSON MATTHEY SEDOL: BZ4BQC7							
0.00	0.0000000	640.65	0.00	0.00	0.00	0.00	0.00

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
RIO TINTO ORD GBP0.10 SEDOL: 0718875 RIO LN							
5,125.00	48.9200000	0.00	339,580.96	293,439.17	35,262.23	10,879.56	46,141.79
SHELL PLC SEDOL: B03MM40 RDSB LN							
7,547.00	16.2240000	0.00	165,842.30	91,433.81	59,635.42	14,773.07	74,408.49
SPECTRIS ORD GBP0.05 SEDOL: 0330860							
4,511.00	36.5800000	0.00	223,501.04	155,427.47	59,264.22	8,809.35	68,073.57
Total GBP		640.65	1,403,997.46	953,851.50	393,477.98	56,667.98	450,145.96
United Kingdom - USD							
ADR RIO TINTO PLC SPONSORED ADR SEDOL: 2740434 RIO							
6,919.00	66.9400000	0.00	463,157.86	376,140.43	87,017.43	0.00	87,017.43
ADR UNILEVER PLC SPONSORED ADR NEW SEDOL: 2416520 UL							
3,534.00	53.7900000	0.00	190,093.86	184,911.14	5,182.72	0.00	5,182.72
Total USD		0.00	653,251.72	561,051.57	92,200.15	0.00	92,200.15
Total United Kingdom		640.65	2,654,728.94	2,105,135.49	489,545.08	60,048.37	549,593.45

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
Total Common Stock							
16,444,316.00		**115,491.39**	**68,544,316.51**	**59,829,360.27**	**9,897,032.64**	**- 1,182,076.40**	**8,714,956.24**
Funds - common stock							
International Region - USD							
MFO VANGUARD DEVELOPED MARKETS INDEX INSTL CUSIP: 921943882							
1,770,976.27	16.4600000	0.00	29,150,269.40	24,646,071.60	4,504,197.80	0.00	4,504,197.80
Total USD		0.00	29,150,269.40	24,646,071.60	4,504,197.80	0.00	4,504,197.80
Total International Region		0.00	29,150,269.40	24,646,071.60	4,504,197.80	0.00	4,504,197.80
United States - USD							
MFO BLACKROCK MID CAPITALIZATION EQUITY INDEX NL FUNDM CUSIP: 09257F404							
896,882.07	32.8456000	0.00	29,458,629.72	21,178,277.92	8,280,351.80	0.00	8,280,351.80
MFO COL LSV US SMALL CAP VALUE TIER 5. CUSIP: 66585Y208							
3,877,714.93	13.2700000	0.00	51,457,277.12	39,194,404.04	12,262,873.08	0.00	12,262,873.08

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Funds - common stock							
MFO FIDELITY GROWTH COMPANY COMMINGLED POOL CLASS 2 CUSIP: 31617E711							
16,344,563.03	52.6700000	0.00	860,868,134.79	185,796,480.36	675,071,654.43	0.00	675,071,654.43
MFO VANGUARD TARGET RETIREMENT 2015 TRUST 1 CUSIP: 92202V617							
163,229.40	66.9000000	0.00	10,920,046.86	9,985,828.73	934,218.13	0.00	934,218.13
MFO VANGUARD TARGET RETIREMENT 2020 TRUST I CUSIP: 92202V591							
2,908,332.51	72.6200000	0.00	211,203,106.88	149,042,166.05	62,160,940.83	0.00	62,160,940.83
MFO VANGUARD TARGET RETIREMENT 2025 TRUST 1 CUSIP: 92202V583							
841,037.08	75.6500000	0.00	63,624,455.10	53,326,338.16	10,298,116.94	0.00	10,298,116.94
MFO VANGUARD TARGET RETIREMENT 2030 TRUST I CUSIP: 92202V575							
4,153,942.26	78.1600000	0.00	324,672,127.04	217,008,295.88	107,663,831.16	0.00	107,663,831.16
MFO VANGUARD TARGET RETIREMENT 2035 TRUST 1 CUSIP: 92202V567							
402,117.88	81.7600000	0.00	32,877,157.87	26,815,833.14	6,061,324.73	0.00	6,061,324.73
MFO VANGUARD TARGET RETIREMENT 2040 TRUST I CUSIP: 92202V559							
1,801,370.85	86.3200000	0.00	155,494,331.77	102,052,595.68	53,441,736.09	0.00	53,441,736.09

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Funds - common stock							
MFO VANGUARD TARGET RETIREMENT 2045 TRUST 1 CUSIP: 92202V542							
209,904.13	88.6500000	0.00	18,608,001.12	14,771,292.74	3,836,708.38	0.00	3,836,708.38
MFO VANGUARD TARGET RETIREMENT 2050 TRUST I CUSIP: 92202V534							
799,477.84	89.4900000	0.00	71,545,271.90	47,143,732.48	24,401,539.42	0.00	24,401,539.42
MFO VANGUARD TARGET RETIREMENT 2055 TRUST 1 CUSIP: 92202V484							
93,055.99	109.1200000	0.00	10,154,269.63	8,091,002.55	2,063,267.08	0.00	2,063,267.08
MFO VANGUARD TARGET RETIREMENT 2060 TRUST 1 CUSIP: 92202V211							
241,472.68	57.3200000	0.00	13,841,214.02	10,361,499.46	3,479,714.56	0.00	3,479,714.56
MFO VANGUARD TARGET RETIREMENT 2065 TRUST I CUSIP: 92202V146							
132,483.18	35.2600000	0.00	4,671,356.93	4,034,293.22	637,063.71	0.00	637,063.71
MFO VANGUARD WINDSOR II FD ADMIRAL SHS CUSIP: 922018304							
2,242,108.25	81.8700000	0.00	183,561,402.43	140,072,464.86	43,488,937.57	0.00	43,488,937.57
MFO WELLINGTON CIT II MID CAP OPPORTUNITES S3 FUND CUSIP: 94966R428 94966R428							
4,845,874.31	22.3700000	0.00	108,402,208.31	77,214,409.84	31,187,798.47	0.00	31,187,798.47

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Funds - common stock							
MFOFIDELITY 500 INDEX-INST PREM CUSIP: 315911750							
2,663,644.65	165.3200000	0.00	440,353,733.54	183,323,990.98	257,029,742.56	0.00	257,029,742.56
NT COLLECTIVE RUSSELL 2000 INDEX FUND - DC -NON LENDING TIER THREE CUSIP: 66586W391							
52,825.15	354.5400000	0.00	18,728,628.68	16,651,807.06	2,076,821.62	0.00	2,076,821.62
Total USD		0.00	2,610,441,353.71	1,306,064,713.15	1,304,376,640.56	0.00	1,304,376,640.56
Total United States		0.00	2,610,441,353.71	1,306,064,713.15	1,304,376,640.56	0.00	1,304,376,640.56
Total Funds - Common Stock							
44,441,012.46		**0.00**	**2,639,591,623.11**	**1,330,710,784.75**	**1,308,880,838.36**	**0.00**	**1,308,880,838.36**
Preferred stock							
Germany - EUR							
BAYER MOTOREN WERK NON VTG PRF EUR1 SEDOL: 5756030							
2,501.00	73.3000000	0.00	208,475.28	214,063.13	1,518.75	- 7,106.60	- 5,587.85
VOLKSWAGEN AG NON VTG PRF NPV SEDOL: 5497168 VOW3 GR							
2,649.00	177.4800000	0.00	534,648.41	546,957.00	- 14,343.47	2,034.88	- 12,308.59

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Preferred stock							
Total EUR		0.00	743,123.69	761,020.13	- 12,824.72	- 5,071.72	- 17,896.44
Total Germany		0.00	743,123.69	761,020.13	- 12,824.72	- 5,071.72	- 17,896.44
Korea, Republic of - KRW							
CJ CHEILJEDANG 1ST PRF KRW5000 SEDOL: B24GTQ6							
143.00	177,500.0000000	380.01	21,352.26	26,504.54	- 3,852.41	- 1,299.87	- 5,152.28
HYUNDAI MOTOR CO 3RD PRF KRW5000 SEDOL: 6152488							
538.00	93,300.0000000	1,076.68	42,225.36	45,890.92	- 1,679.27	- 1,986.29	- 3,665.56
LG ELECTRONICS INC PRF KRW5000 SEDOL: 6520966							
612.00	65,500.0000000	501.95	33,721.14	17,444.20	17,100.81	- 823.87	16,276.94
NH INVESTMENT & SE PFD KRW5000 SEDOL: 6537159							
20,440.00	11,650.0000000	10,058.80	200,316.30	172,444.76	37,804.36	- 9,932.82	27,871.54
SAMSUNG ELECTRONIC PFD KRW100 SEDOL: 6773812							
10,118.00	71,200.0000000	2,403.30	606,016.07	567,879.99	64,619.19	- 26,483.11	38,136.08
Total KRW		14,420.74	903,631.13	830,164.41	113,992.68	- 40,525.96	73,466.72

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Preferred stock							
Total Korea, Republic of		14,420.74	903,631.13	830,164.41	113,992.68	- 40,525.96	73,466.72
Russian Federation - RUB							
SBERBANK OF RUSSIA RUB3 PRF(RUB) SEDOL: 5036323							
660.00	278.1500000	0.00	2,447.52	2,671.63	- 139.10	- 85.01	- 224.11
Total RUB		0.00	2,447.52	2,671.63	- 139.10	- 85.01	- 224.11
Total Russian Federation		0.00	2,447.52	2,671.63	- 139.10	- 85.01	- 224.11
Total Preferred Stock							
37,661.00		**14,420.74**	**1,649,202.34**	**1,593,856.17**	**101,028.86**	**- 45,682.69**	**55,346.17**
Funds - equities etf							
Europe Region - USD							
MFC ISHARES INC MSCI EUROZONE ETF SEDOL: 2670605							
4,145.00	49.0100000	501.75	203,146.45	198,286.01	4,860.44	0.00	4,860.44
Total USD		501.75	203,146.45	198,286.01	4,860.44	0.00	4,860.44

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Funds - equities etf							
Total Europe Region		501.75	203,146.45	198,286.01	4,860.44	0.00	4,860.44
International Region - USD							
MFC ETF I SHARES MSCI EAFE SEDOL: 2801290							
623.00	78.6800000	101.64	49,017.64	49,610.46	- 592.82	0.00	- 592.82
VANGUARD FTSE DEVELOPED MARKETS ETF SEDOL: B23MX41							
3,271.00	51.0600000	0.00	167,017.26	171,338.51	- 4,321.25	0.00	- 4,321.25
Total USD		101.64	216,034.90	220,948.97	- 4,914.07	0.00	- 4,914.07
Total International Region		101.64	216,034.90	220,948.97	- 4,914.07	0.00	- 4,914.07
Total Funds - Equities ETF							
8,039.00		**603.39**	**419,181.35**	**419,234.98**	**- 53.63**	**0.00**	**- 53.63**
Total Equities							
60,931,028.46		**130,515.52**	**2,710,204,323.31**	**1,392,553,236.17**	**1,318,878,846.23**	**- 1,227,759.09**	**1,317,651,087.14**

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government bonds							
Argentina - USD							
ARGENTINA REP .6% DUE 07-09-2041 REG CUSIP: 040114HV5							
230,000.00	35.2500000	2,747.22	81,075.00	102,927.30	- 21,852.30	0.00	- 21,852.30
Issue Date: 4 Sep 20 Rate: 2.5% Yield to Maturity: 16.511% Maturity Date: 9 Jul 41							
ARGENTINA REP AMORTIZING STEP UP 0.125% 07-09-2030 CUSIP: 040114HS2							
128,975.00	35.0010000	308.11	45,142.54	66,423.79	- 21,281.25	0.00	- 21,281.25
Issue Date: 4 Sep 20 Rate: 0.5% Yield to Maturity: 22.258% Maturity Date: 9 Jul 30							
ARGENTINA REP BD 1.0% 07-09-2029 CUSIP: 040114HX1							
15,993.00	36.2509850	76.41	5,797.62	8,716.59	- 2,918.97	0.00	- 2,918.97
Issue Date: 4 Sep 20 Rate: 1% Yield to Maturity: 22.969% Maturity Date: 9 Jul 29							
ARGENTINA REP STEP UP DUE 07-09-2035 CUSIP: 040114HT0							
94,124.00	32.0009990	505.92	30,120.62	43,532.46	- 13,411.84	0.00	- 13,411.84
Issue Date: 4 Sep 20 Rate: 1.125% Yield to Maturity: 18.356% Maturity Date: 9 Jul 35							
Total USD		3,637.66	162,135.78	221,600.14	- 59,464.36	0.00	- 59,464.36
Total Argentina		3,637.66	162,135.78	221,600.14	- 59,464.36	0.00	- 59,464.36

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government bonds							
Brazil - BRL							
BRAZIL(FED REP OF) 10% GTD SNR 01/01/2023 BRL SEDOL: B4Q5YM6							
310,000.00	1,031.0890000	2,782.76	57,385.56	84,645.54	- 4,698.22	- 22,561.76	- 27,259.98
Issue Date: 1 Jan 12 Rate: 10% Yield to Maturity: 6.733% Maturity Date: 1 Jan 23							
SECRETARIA TESOURO 10% GTD SNR 01/01/2027 BRL SEDOL: BYYCKC1							
295,000.00	1,027.3180000	0.00	54,409.12	71,285.14	- 5,015.86	- 11,860.16	- 16,876.02
Issue Date: 1 Jan 16 Rate: 10% Yield to Maturity: 9.304% Maturity Date: 1 Jan 27							
Total BRL		2,782.76	111,794.68	155,930.68	- 9,714.08	- 34,421.92	- 44,136.00
Brazil - USD							
BRAZIL FEDERATIVE REP GLOBAL BD 5 T BOND 01-27-2045 CUSIP: 105756BW9							
200,000.00	93.7000000	4,277.78	187,400.00	163,250.00	24,150.00	0.00	24,150.00
Issue Date: 1 Aug 14 Rate: 5% Yield to Maturity: 5.484% Maturity Date: 27 Jan 45							
BRAZIL FEDERATIVE REP GLOBAL NT 5.625% DUE 01-07-2041 REG SEDOL: B7YZ7Z3							
210,000.00	101.9790000	5,709.38	214,155.90	194,686.94	19,468.96	0.00	19,468.96
Issue Date: 7 Oct 09 Rate: 5.625% Yield to Maturity: 5.456% Maturity Date: 7 Jan 41							
Total USD		9,987.16	401,555.90	357,936.94	43,618.96	0.00	43,618.96

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government bonds							
Total Brazil		12,769.92	513,350.58	513,867.62	33,904.88	- 34,421.92	- 517.04
Indonesia - IDR							
INDONESIA(REP OF) 8.25% SNR 15/05/2029 IDR SEDOL: BF4Y9X8							
5,621,000,000.00	111.6712030	3,801.97	440,416.65	425,471.94	18,817.00	- 3,872.29	14,944.71
Issue Date: 15 May 18 Rate: 8.25% Yield to Maturity: 6.248% Maturity Date: 15 May 29							
Total IDR		3,801.97	440,416.65	425,471.94	18,817.00	- 3,872.29	14,944.71
Indonesia - USD							
INDONESIA REP MEDIUM TERM NT 144A 3.75% DUE 04-25-2022 BEO SEDOL: B828NL9							
240,000.00	100.8870080	1,650.00	242,128.82	225,240.00	16,888.82	0.00	16,888.82
Issue Date: 25 Apr 12 Rate: 3.75% Yield to Maturity: 0.935% Maturity Date: 25 Apr 22							
REPUBLIC OF INDONESIA 4.35% 01-11-2048 CUSIP: 455780CE4							
220,000.00	114.3825820	4,519.17	251,641.68	218,165.20	33,476.48	0.00	33,476.48
Issue Date: 11 Dec 17 Rate: 4.35% Yield to Maturity: 3.503% Maturity Date: 11 Jan 48							
Total USD		6,169.17	493,770.50	443,405.20	50,365.30	0.00	50,365.30

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government bonds							
Total Indonesia		9,971.14	934,187.15	868,877.14	69,182.30	- 3,872.29	65,310.01
Kuwait - USD							
KUWAIT ST NT 144A 3.5% DUE 03-20-2027 BEO CUSIP: 501499AB3							
200,000.00	108.8910000	1,963.89	217,782.00	198,052.00	19,730.00	0.00	19,730.00
Issue Date: 20 Mar 17 Rate: 3.5% Yield to Maturity: 1.711% Maturity Date: 20 Mar 27							
Total USD		1,963.89	217,782.00	198,052.00	19,730.00	0.00	19,730.00
Total Kuwait		1,963.89	217,782.00	198,052.00	19,730.00	0.00	19,730.00
Mexico - MXN							
MEXICO(UNITED MEXICAN STATES) 7.75% NTS 13/11/42 SEDOL: B7V21L1							
11,554,200.00	97.1420000	2,673.93	548,447.64	678,846.39	- 88,375.26	- 42,023.49	- 130,398.75
Issue Date: 22 Dec 11 Rate: 7.75% Yield to Maturity: 8.033% Maturity Date: 13 Nov 42							
MEXICO(UNITED MEXICAN STATES) 10% 05/12/24 SEDOL: B05QN14							
7,730,000.00	107.1617870	2,308.28	404,769.42	652,965.57	- 86,861.74	- 161,334.41	- 248,196.15
Issue Date: 30 Dec 04 Rate: 10% Yield to Maturity: 7.237% Maturity Date: 5 Dec 24							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government bonds							
MEXICO(UTD MEX ST) 8.5% GTD SNR 31/05/2029 MXN SEDOL: B4XH544							
9,030,000.00	105.9006330	2,292.00	467,277.16	506,331.44	- 15,761.91	- 23,292.37	- 39,054.28
Issue Date: 24 Dec 08 Rate: 8.5% Yield to Maturity: 7.448% Maturity Date: 31 May 29							
MEXICO(UTD MEX ST) 8% GTD SNR 07/11/47 MXN100 SEDOL: BDH3PR4							
7,850,000.00	99.2606010	1,875.29	380,745.52	444,118.51	- 35,685.47	- 27,687.52	- 63,372.99
Issue Date: 23 Feb 17 Rate: 8% Yield to Maturity: 8.067% Maturity Date: 7 Nov 47							
Total MXN		9,149.50	1,801,239.74	2,282,261.91	- 226,684.38	- 254,337.79	- 481,022.17
Mexico - USD							
UTD MEXICAN STS TRANCHE # TR 00026 4.75 DUE 03-08-2044 CUSIP: 91086QBB3							
20,000.00	108.8760000	298.19	21,775.20	20,950.00	825.20	0.00	825.20
Issue Date: 8 Mar 12 Rate: 4.75% Yield to Maturity: 4.134% Maturity Date: 8 Mar 44							
Total USD		298.19	21,775.20	20,950.00	825.20	0.00	825.20
Total Mexico		9,447.69	1,823,014.94	2,303,211.91	- 225,859.18	- 254,337.79	- 480,196.97

Asset Detail - Base Currency

Description/Asset ID / Investment Mgr ID / Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	Translation	Total
Fixed Income							
Government bonds							
Peru - USD							
PERU REP US$ GLOBAL BD 5.625% DUE 11-18-2050 REG SEDOL: B84L725							
40,000.00	140.5010000	268.75	56,200.40	44,972.00	11,228.40	0.00	11,228.40
Issue Date: 18 Nov 10 Rate: 5.625% Yield to Maturity: 3.409% Maturity Date: 18 Nov 50							
Total USD		268.75	56,200.40	44,972.00	11,228.40	0.00	11,228.40
Total Peru		268.75	56,200.40	44,972.00	11,228.40	0.00	11,228.40
Poland - USD							
STATE TREAS REP POLAND 4 DUE 01-22-2024 REG CUSIP: 857524AC6							
110,000.00	105.7238000	1,943.33	116,296.18	109,113.40	7,182.78	0.00	7,182.78
Issue Date: 22 Jan 14 Rate: 4% Yield to Maturity: 1.177% Maturity Date: 22 Jan 24							
Total USD		1,943.33	116,296.18	109,113.40	7,182.78	0.00	7,182.78
Total Poland		1,943.33	116,296.18	109,113.40	7,182.78	0.00	7,182.78

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government bonds							
Qatar - USD							
QATAR ST 4.4% 144A 04-16-2050 REG CUSIP: 74727PBE0							
260,000.00	124.2292000	2,383.33	322,995.92	260,000.00	62,995.92	0.00	62,995.92
Issue Date: 16 Apr 20 Rate: 4.4% Yield to Maturity: 3.106% Maturity Date: 16 Apr 50							
Total USD		2,383.33	322,995.92	260,000.00	62,995.92	0.00	62,995.92
Total Qatar		2,383.33	322,995.92	260,000.00	62,995.92	0.00	62,995.92
Russian Federation - RUB							
RUSSIAN FEDERATION 6.9% SNR 23/05/2029 RUB1000 SEDOL: BFX1TW9							
27,818,000.00	92.5445000	2,103.32	343,225.12	430,205.99	- 32,133.54	- 54,847.33	- 86,980.87
Issue Date: 21 Feb 18 Rate: 6.9% Yield to Maturity: 8.265% Maturity Date: 23 May 29							
RUSSIAN FEDERATION 7.25% SNR 10/05/34 RUB1000 SEDOL: BYWR3W9							
1,080,000.00	92.6000000	108.68	13,333.29	16,833.17	- 878.33	- 2,621.55	- 3,499.88
Issue Date: 21 Feb 18 Rate: 7.25% Yield to Maturity: 8.212% Maturity Date: 10 May 34							
RUSSIAN FEDERATION 7.65% SNR 10/04/30 RUB1000 SEDOL: BJLSQR4							
16,390,000.00	96.5600000	3,343.28	210,998.20	266,877.05	- 12,744.01	- 43,134.84	- 55,878.85
Issue Date: 24 Apr 19 Rate: 7.65% Yield to Maturity: 8.228% Maturity Date: 10 Apr 30							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government bonds							
RUSSIAN FEDERATION 7.7% SNR 16/03/2039 RUB1000 SEDOL: BJXXZL4							
14,100,000.00	95.1600000	3,450.16	178,885.89	248,403.71	- 32,637.08	- 36,880.74	- 69,517.82
Issue Date: 5 Jun 19 Rate: 7.7% Yield to Maturity: 8.228% Maturity Date: 16 Mar 39							
Total RUB		9,005.44	746,442.50	962,319.92	- 78,392.96	- 137,484.46	- 215,877.42
Russian Federation - USD							
RUSSIAN FEDN US$ BD 144A 7.5 DUE 03-31-2030/09-30-2009 REG SEDOL: 2646048							
15,600.00	113.1539740	295.75	17,652.02	17,710.39	- 58.37	0.00	- 58.37
Issue Date: 31 Mar 00 Rate: 7.5% Yield to Maturity: 2.15% Maturity Date: 31 Mar 30							
RUSSIAN FOREIGN BOND- EUROBOND STEP CPN DUE 31/03/2030 SEDOL: 4230814							
51,090.00	113.5145040	968.58	57,994.56	60,127.63	- 2,133.07	0.00	- 2,133.07
Issue Date: 31 Mar 00 Rate: 7.5% Yield to Maturity: 2.021% Maturity Date: 31 Mar 30							
Total USD		1,264.33	75,646.58	77,838.02	- 2,191.44	0.00	- 2,191.44
Total Russian Federation		10,269.77	822,089.08	1,040,157.94	- 80,584.40	- 137,484.46	- 218,068.86

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government bonds							
United States - USD							
UNITED STATES OF AMER TREAS BONDS 2.0% 08-15-2051 SEDOL: BMWVP21							
460,000.00	102.4062500	3,475.00	471,068.75	466,691.50	4,377.25	0.00	4,377.25
Issue Date: 15 Aug 21 Rate: 2% Yield to Maturity: 1.893% Maturity Date: 15 Aug 51							
UNITED STATES OF AMER TREAS NOTES DTD 09/30/2020 .25% 09-30-2025 SEDOL: BMT6SJ7							
20,000.00	96.8750000	12.77	19,375.00	19,966.41	- 591.41	0.00	- 591.41
Issue Date: 30 Sep 20 Rate: 0.25% Yield to Maturity: 1.103% Maturity Date: 30 Sep 25							
UNITED STATES OF AMER TREAS NOTES DTD 10/31/2020 .25% 10-31-2025 SEDOL: BMYVTV6							
30,000.00	96.6914000	12.85	29,007.42	29,807.81	- 800.39	0.00	- 800.39
Issue Date: 31 Oct 20 Rate: 0.25% Yield to Maturity: 1.135% Maturity Date: 31 Oct 25							
UNITED STATES OF AMER TREAS NOTES WIT 1 1/8 11/30/26 1.25% DUE 11-30-2026 BEO SEDOL: BP39M24							
10,000.00	100.0000000	10.99	10,000.00	10,024.61	- 24.61	0.00	- 24.61
Issue Date: 30 Nov 21 Rate: 1.25% Yield to Maturity: 1.249% Maturity Date: 30 Nov 26							
UNITED STATES OF AMER TREAS NOTES 1.0% 07-31-2028 SEDOL: BMD9ZD5							
570,000.00	97.4375000	2,385.33	555,393.75	568,082.67	- 12,688.92	0.00	- 12,688.92
Issue Date: 31 Jul 21 Rate: 1% Yield to Maturity: 1.408% Maturity Date: 31 Jul 28							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government bonds							
UNITED STATES OF AMER TREAS NOTES 1.125%DUE 10-31-2026 SEDOL: BN7DP63							
380,000.00	99.3984370	732.18	377,714.06	379,411.15	- 1,697.09	0.00	- 1,697.09
Issue Date: 31 Oct 21 Rate: 1.125% Yield to Maturity: 1.253% Maturity Date: 31 Oct 26							
UNITED STATES OF AMER TREAS NOTES 1.125%NTS 08-31-2028 USD SEDOL: BN4FTZ9							
110,000.00	98.1484360	420.48	107,963.28	109,778.70	- 1,815.42	0.00	- 1,815.42
Issue Date: 31 Aug 21 Rate: 1.125% Yield to Maturity: 1.417% Maturity Date: 31 Aug 28							
UNITED STATES TREAS BDS DTD 00271 1.125%DUE 08-15-2040 SEDOL: BKVKF47							
1,490,000.00	87.5937500	6,331.49	1,305,146.88	1,426,907.55	- 121,760.67	0.00	- 121,760.67
Issue Date: 15 Aug 20 Rate: 1.125% Yield to Maturity: 1.925% Maturity Date: 15 Aug 40							
UNITED STATES TREAS BDS DTD 08/15/2020 1.375% 08-15-2050 SEDOL: BMDNWD6							
370,000.00	88.0156240	1,921.64	325,657.81	347,107.00	- 21,449.19	0.00	- 21,449.19
Issue Date: 15 Aug 20 Rate: 1.375% Yield to Maturity: 1.921% Maturity Date: 15 Aug 50							
UNITED STATES TREAS BDS DTD 11/15/2020 1.625% 11-15-2050 SEDOL: BN7JWV5							
500,000.00	93.6054700	1,054.90	468,027.35	429,825.02	38,202.33	0.00	38,202.33
Issue Date: 15 Nov 20 Rate: 1.625% Yield to Maturity: 1.914% Maturity Date: 15 Nov 50							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government bonds							
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG SEDOL: BLDBLR0							
20,000.00	97.2656500	132.20	19,453.13	19,646.88	- 193.75	0.00	- 193.75
Issue Date: 15 Aug 21 Rate: 1.75% Yield to Maturity: 1.917% Maturity Date: 15 Aug 41							
UNITED STATES TREAS BDS 1.25% DUE 05-15-2050 SEDOL: BMHCRG7							
450,000.00	85.3281240	730.32	383,976.56	425,152.54	- 41,175.98	0.00	- 41,175.98
Issue Date: 15 May 20 Rate: 1.25% Yield to Maturity: 1.923% Maturity Date: 15 May 50							
UNITED STATES TREAS BDS 1.875% DUE 02-15-2051 REG SEDOL: BM9WFN8							
760,000.00	99.3906250	5,382.47	755,368.75	740,165.97	15,202.78	0.00	15,202.78
Issue Date: 15 Feb 21 Rate: 1.875% Yield to Maturity: 1.902% Maturity Date: 15 Feb 51							
UNITED STATES TREAS BDS 1.875% 11-15-2051 SEDOL: BMCNFZ0							
360,000.00	99.6718750	876.38	358,818.75	358,357.19	461.56	0.00	461.56
Issue Date: 15 Nov 21 Rate: 1.875% Yield to Maturity: 1.889% Maturity Date: 15 Nov 51							
UNITED STATES TREAS BDS 2.25% 05-15-2041 REG SEDOL: BMCXZ94							
40,000.00	105.3593750	116.85	42,143.75	40,880.47	1,263.28	0.00	1,263.28
Issue Date: 15 May 21 Rate: 2.25% Yield to Maturity: 1.917% Maturity Date: 15 May 41							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government bonds							
UNITED STATES TREAS BDS 2.25% DUE 05-15-2051 REG SEDOL: BMHV4V8							
1,120,000.00	110.9375000	3,453.59	1,242,500.00	1,139,291.73	103,208.27	0.00	103,208.27
Issue Date: 15 May 21 Rate: 2.375% Yield to Maturity: 1.888% Maturity Date: 15 May 51							
UNITED STATES TREAS BDS 2% 11-15-2041 SEDOL: BPBMDF5							
360,000.00	101.4687500	934.81	365,287.50	361,102.04	4,185.46	0.00	4,185.46
Issue Date: 15 Nov 21 Rate: 2% Yield to Maturity: 1.91% Maturity Date: 15 Nov 41							
UNITED STATES TREAS NTS 1.125% DUE 12-31-2026 SEDOL: BPP1JT4							
1,020,000.00	99.9609380	35.22	1,019,601.57	1,019,359.46	242.11	0.00	242.11
Issue Date: 31 Dec 21 Rate: 1.25% Yield to Maturity: 1.258% Maturity Date: 31 Dec 26							
UNITED STATES TREAS NTS 1.375% DUE 12-31-2028 SEDOL: BPP1JW7							
620,000.00	99.6406260	23.55	617,771.88	615,686.24	2,085.64	0.00	2,085.64
Issue Date: 31 Dec 21 Rate: 1.375% Yield to Maturity: 1.429% Maturity Date: 31 Dec 28							
UNITED STATES TREAS NTS DTD 04/30/2021 .75% 04-30-2026 SEDOL: BLPKF06							
90,000.00	98.0703110	115.61	88,263.28	89,564.73	- 1,301.45	0.00	- 1,301.45
Issue Date: 30 Apr 21 Rate: 0.75% Yield to Maturity: 1.208% Maturity Date: 30 Apr 26							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government bonds							
UNITED STATES TREAS NTS DTD 05/15/2021 1.625% 05-15-2031 SEDOL: BMHV4S5							
270,000.00	101.3750000	569.65	273,712.50	275,908.84	- 2,196.34	0.00	- 2,196.34
Issue Date: 15 May 21 Rate: 1.625% Yield to Maturity: 1.467% Maturity Date: 15 May 31							
UNITED STATES TREAS NTS DTD 06/30/2021 1.25% 06-30-2028 SEDOL: BMBYXD8							
310,000.00	99.0585940	10.70	307,081.64	309,710.13	- 2,628.49	0.00	- 2,628.49
Issue Date: 30 Jun 21 Rate: 1.25% Yield to Maturity: 1.402% Maturity Date: 30 Jun 28							
UNITED STATES TREAS NTS DTD 09/30/2021 1.25% 09-30-2028 SEDOL: BMCV844							
1,120,000.00	98.9101560	3,576.92	1,107,793.75	1,113,881.23	- 6,087.48	0.00	- 6,087.48
Issue Date: 30 Sep 21 Rate: 1.25% Yield to Maturity: 1.419% Maturity Date: 30 Sep 28							
UNITED STATES TREAS NTS DTD 10/31/2021 .375% 10-31-2023 SEDOL: BN7DP30							
430,000.00	99.4218740	276.17	427,514.06	428,773.83	- 1,259.77	0.00	- 1,259.77
Issue Date: 31 Oct 21 Rate: 0.375% Yield to Maturity: 0.694% Maturity Date: 31 Oct 23							
UNITED STATES TREAS NTS 1.375% 11-15-2031 SEDOL: BMCNFW7							
420,000.00	98.8593760	749.79	415,209.38	417,401.75	- 2,192.37	0.00	- 2,192.37
Issue Date: 15 Nov 21 Rate: 1.375% Yield to Maturity: 1.499% Maturity Date: 15 Nov 31							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government bonds							
UNITED STATES TREAS NTS 1.5% DUE 10-31-2028 REG SEDOL: BN7DP74							
370,000.00	99.6875000	871.34	368,843.75	366,531.25	2,312.50	0.00	2,312.50
Issue Date: 31 Oct 21 Rate: 1.375% Yield to Maturity: 1.423% Maturity Date: 31 Oct 28							
UNITED STS TREAS NTS 0.25% 11-15-2023 SEDOL: BN7JWS2							
10,000.00	99.1875000	3.25	9,918.75	10,010.16	- 91.41	0.00	- 91.41
Issue Date: 15 Nov 20 Rate: 0.25% Yield to Maturity: 0.687% Maturity Date: 15 Nov 23							
UNITED STS TREAS 1.25% 05-31-2028 SEDOL: BM9BQW1							
1,580,000.00	99.0937500	1,736.26	1,565,681.25	1,583,902.16	- 18,220.91	0.00	- 18,220.91
Issue Date: 31 May 21 Rate: 1.25% Yield to Maturity: 1.398% Maturity Date: 31 May 28							
US TREASURY N/B 1.25% DUE 08-15-2031 REG SEDOL: BMWVP09							
290,000.00	97.8906240	1,369.23	283,882.81	287,742.19	- 3,859.38	0.00	- 3,859.38
Issue Date: 15 Aug 21 Rate: 1.25% Yield to Maturity: 1.486% Maturity Date: 15 Aug 31							
Total USD		37,321.94	13,322,177.36	13,390,671.21	- 68,493.85	0.00	- 68,493.85
Total United States		37,321.94	13,322,177.36	13,390,671.21	- 68,493.85	0.00	- 68,493.85

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government bonds							
Total Government Bonds							
5,732,772,982.00		**89,977.42**	**18,290,229.39**	**18,950,523.36**	**- 230,177.51**	**- 430,116.46**	**- 660,293.97**
Government agencies							
Mexico - USD							
PEMEX PROJ FDG MASTER TR GTD BD 6.625% DUE 06-15-2035 REG SEDOL: B7GPR51							
10,000.00	96.0795000	29.44	9,607.95	10,912.67	- 1,304.72	0.00	- 1,304.72
Issue Date: 15 Dec 05 Rate: 6.625% Yield to Maturity: 7.081% Maturity Date: 15 Jun 35							
PETROLEOS MEXICANOS GTD 6.875% DUE 08-04-2026 REG CUSIP: 71654QCB6							
60,000.00	109.9500000	1,684.38	65,970.00	59,889.00	6,081.00	0.00	6,081.00
Issue Date: 4 Aug 16 Rate: 6.875% Yield to Maturity: 4.201% Maturity Date: 4 Aug 26							
PETROLEOS MEXICANOS 6.375% 01-23-2045 CUSIP: 71654QBR2							
10,000.00	86.8500000	279.79	8,685.00	9,925.20	- 1,240.20	0.00	- 1,240.20
Issue Date: 23 Jul 14 Rate: 6.375% Yield to Maturity: 7.59% Maturity Date: 23 Jan 45							
Total USD		1,993.61	84,262.95	80,726.87	3,536.08	0.00	3,536.08
Total Mexico		1,993.61	84,262.95	80,726.87	3,536.08	0.00	3,536.08

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government agencies							
Qatar - USD							
PVTPL QATAR PETE 3.125% DUE 07-12-2041/07-12-2021 BEO CUSIP: 74730DAE3							
200,000.00	101.0616000	2,934.03	202,123.20	199,262.00	2,861.20	0.00	2,861.20
Issue Date: 12 Jul 21 Rate: 3.125% Call Date: 12 Jan 41 Call Price: 100.00 Yield to Maturity: 3.052% Maturity Date: 12 Jul 41							
Total USD		2,934.03	202,123.20	199,262.00	2,861.20	0.00	2,861.20
Total Qatar		2,934.03	202,123.20	199,262.00	2,861.20	0.00	2,861.20
United States - USD							
SMALL BUSINESS ADMIN GTD DEV PARTN SER 2019-25G CL 1 2.69% FIXED 07-01-2044 CUSIP: 83162CC68							
26,345.89	104.5811320	354.35	27,552.83	26,345.89	1,206.94	0.00	1,206.94
Issue Date: 17 Jul 19 Rate: 2.69% Yield to Maturity: 2.239% Maturity Date: 1 Jul 44							
SMALL BUSINESS ADMIN GTD SER 2019-20D CL 1 2.98% 04-01-2039 SEDOL: BK6NXF8							
24,493.78	106.7324850	182.48	26,142.82	24,493.78	1,649.04	0.00	1,649.04
Issue Date: 17 Apr 19 Rate: 2.98% Yield to Maturity: 2.16% Maturity Date: 1 Apr 39							
Total USD		536.83	53,695.65	50,839.67	2,855.98	0.00	2,855.98

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government agencies							
Total United States		536.83	53,695.65	50,839.67	2,855.98	0.00	2,855.98
Total Government Agencies							
330,839.67		**5,464.47**	**340,081.80**	**330,828.54**	**9,253.26**	**0.00**	**9,253.26**
Corporate bonds							
Australia - USD							
BHP BILLITON FIN 2.875% DUE 02-24-2022 SEDOL: B71D2M2							
5,000.00	100.2852000	50.71	5,014.26	5,019.20	- 4.94	0.00	- 4.94
Rate: 2.875% Yield to Maturity: 0.928% Maturity Date: 24 Feb 22							
BHP BILLITON FIN 5% DUE 09-30-2043 SEDOL: BFD3PF0							
10,000.00	132.6217000	126.39	13,262.17	9,998.50	3,263.67	0.00	3,263.67
Issue Date: 30 Sep 13 Rate: 5% Yield to Maturity: 2.955% Maturity Date: 30 Sep 43							
GLENCORE FDG LLC 4% DUE 03-27-2027 SEDOL: BYQ47H9							
120,000.00	107.9469670	1,253.33	129,536.36	118,725.32	10,811.04	0.00	10,811.04
Issue Date: 27 Mar 17 Rate: 4% Call Date: 27 Dec 26 Call Price: 100.00 Yield to Maturity: 2.377% Maturity Date: 27 Mar 27							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
PVTPL COMMONWEALTH BANK AUST 3.9% 07-12-2047 SEDOL: BF550C6							
10,000.00	120.6116000	183.08	12,061.16	9,963.10	2,098.06	0.00	2,098.06
Issue Date: 12 Jul 17 Rate: 3.9% Yield to Maturity: 2.768% Maturity Date: 12 Jul 47							
PVTPL1 GLENCORE FDG LLC GTD 4.125% DUE 05-30-2023 BEO SEDOL: BB18C25							
10,000.00	103.9920000	35.52	10,399.20	10,290.50	108.70	0.00	108.70
Issue Date: 30 May 13 Rate: 4.125% Yield to Maturity: 1.266% Maturity Date: 30 May 23							
Total USD		1,649.03	170,273.15	153,996.62	16,276.53	0.00	16,276.53
Total Australia		1,649.03	170,273.15	153,996.62	16,276.53	0.00	16,276.53
Belgium - USD							
ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046 SEDOL: BJXS2M9							
150,000.00	126.7852930	3,062.50	190,177.94	149,747.54	40,430.40	0.00	40,430.40
Issue Date: 1 Feb 19 Rate: 4.9% Call Date: 1 Aug 45 Call Price: 100.00 Yield to Maturity: 3.282% Maturity Date: 1 Feb 46							
ANHEUSER-BUSCH FIXED 4.35% DUE 06-01-2040 SEDOL: BM8GDK4							
50,000.00	117.8321800	181.25	58,916.09	49,968.50	8,947.59	0.00	8,947.59
Issue Date: 3 Apr 20 Rate: 4.35% Call Date: 1 Dec 39 Call Price: 100.00 Yield to Maturity: 3.074% Maturity Date: 1 Jun 40							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
ANHEUSER-BUSCH FIXED 4.5% DUE 06-01-2050 SEDOL: BM8MLZ3							
30,000.00	123.7154330	112.50	37,114.63	29,977.20	7,137.43	0.00	7,137.43
Issue Date: 3 Apr 20 Rate: 4.5% Call Date: 1 Dec 49 Call Price: 100.00 Yield to Maturity: 3.219% Maturity Date: 1 Jun 50							
ANHEUSER-BUSCH 3.5% DUE 06-01-2030 SEDOL: BM8GDL5							
20,000.00	109.7130500	58.33	21,942.61	19,958.00	1,984.61	0.00	1,984.61
Issue Date: 3 Apr 20 Rate: 3.5% Call Date: 1 Mar 30 Call Price: 100.00 Yield to Maturity: 2.227% Maturity Date: 1 Jun 30							
Total USD		3,414.58	308,151.27	249,651.24	58,500.03	0.00	58,500.03
Total Belgium		3,414.58	308,151.27	249,651.24	58,500.03	0.00	58,500.03
Brazil - USD							
PETROBRAS GLOBAL FIN B V 6.9% 03-19-2049 SEDOL: BJDS8N2							
130,000.00	106.5000000	2,541.50	138,450.00	130,000.00	8,450.00	0.00	8,450.00
Issue Date: 19 Mar 19 Rate: 6.9% Yield to Maturity: 6.392% Maturity Date: 19 Mar 49							
PETROBRAS GLOBAL FINANCE BNDS 6.85% DUE 06-05-2115 REG SEDOL: BZ0C914							
120,000.00	99.2500000	593.67	119,100.00	97,284.00	21,816.00	0.00	21,816.00
Issue Date: 5 Jun 15 Rate: 6.85% Yield to Maturity: 6.901% Maturity Date: 5 Jun 15							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
PETROBRAS GLOBAL FINANCE 5.299% 01-27-2025 SEDOL: BGSDJG1							
278,000.00	107.5000000	6,301.69	298,850.00	268,401.31	30,448.69	0.00	30,448.69
Issue Date: 27 Jul 18 Rate: 5.299% Yield to Maturity: 2.736% Maturity Date: 27 Jan 25							
PETROBRAS GLOBAL 6.25% DUE 03-17-2024 SEDOL: BLMP0R6							
102,000.00	108.0000000	1,841.67	110,160.00	102,009.80	8,150.20	0.00	8,150.20
Issue Date: 17 Mar 14 Rate: 6.25% Yield to Maturity: 2.505% Maturity Date: 17 Mar 24							
PETROBRAS GLOBAL 7.375% DUE 01-17-2027 SEDOL: BYNCHH6							
10,000.00	116.4000000	335.97	11,640.00	10,487.50	1,152.50	0.00	1,152.50
Issue Date: 17 Jan 17 Rate: 7.375% Yield to Maturity: 3.773% Maturity Date: 17 Jan 27							
SUZANO AUSTRIA GMBH 3.125% 01-15-2032 SEDOL: BND7ML3							
20,000.00	96.7510000	312.50	19,350.20	19,725.40	- 375.20	0.00	- 375.20
Issue Date: 1 Jul 21 Rate: 3.125% Call Date: 15 Oct 31 Call Price: 100.00 Yield to Maturity: 3.511% Maturity Date: 15 Jan 32							
SUZANO AUSTRIA GMBH 3.75% DUE 01-15-2031BEO SEDOL: BLF7RQ7							
90,000.00	101.6260000	1,556.25	91,463.40	93,381.10	- 1,917.70	0.00	- 1,917.70
Issue Date: 14 Sep 20 Rate: 3.75% Call Date: 15 Oct 30 Call Price: 100.00 Yield to Maturity: 3.651% Maturity Date: 15 Jan 31							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
VALE OVERSEAS LTD 6.875% DUE 11-21-2036 SEDOL: B1HMKF0							
96,000.00	132.8760000	733.33	127,560.96	105,249.09	22,311.87	0.00	22,311.87
Issue Date: 21 Nov 06 Rate: 6.875% Yield to Maturity: 3.935% Maturity Date: 21 Nov 36							
Total USD		14,216.58	916,574.56	826,538.20	90,036.36	0.00	90,036.36
Total Brazil		14,216.58	916,574.56	826,538.20	90,036.36	0.00	90,036.36
Canada - USD							
BANK MONTREAL MEDIUM TERM SR NTS 1.85% 05-01-2025 CUSIP: 06367WB85							
70,000.00	101.5196430	215.83	71,063.75	69,946.80	1,116.95	0.00	1,116.95
Issue Date: 27 Apr 20 Rate: 1.85% Yield to Maturity: 1.381% Maturity Date: 1 May 25							
BANK MONTREAL QUE 3.803% 12-15-2032 CUSIP: 06368BGS1							
10,000.00	107.3350000	16.90	10,733.50	9,308.20	1,425.30	0.00	1,425.30
Issue Date: 12 Dec 17 Rate: 3.803% Call Date: 15 Dec 27 Call Price: 100.00 Yield to Maturity: 3.011% Maturity Date: 15 Dec 32							
BANK NOVA SCOTIA B C 1.3% DUE 06-11-2025BEO CUSIP: 064159VL7							
40,000.00	99.4636250	28.89	39,785.45	39,911.20	- 125.75	0.00	- 125.75
Issue Date: 11 Jun 20 Rate: 1.3% Yield to Maturity: 1.46% Maturity Date: 11 Jun 25							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
BARRICK GOLD CORP 5.25% DUE 04-01-2042 SEDOL: B8L1XS6							
20,000.00	130.0277500	262.50	26,005.55	21,009.00	4,996.55	0.00	4,996.55
Issue Date: 3 Apr 12 Rate: 5.25% Yield to Maturity: 3.219% Maturity Date: 1 Apr 42							
BARRICK N AMER FIN 5.7% DUE 05-30-2041 SEDOL: B4TYCN7							
30,000.00	136.2518000	147.25	40,875.54	32,833.20	8,042.34	0.00	8,042.34
Issue Date: 1 Jun 11 Rate: 5.7% Yield to Maturity: 3.182% Maturity Date: 30 May 41							
BARRICK N AMER FIN 5.75% DUE 05-01-2043 SEDOL: BCRWZ96							
30,000.00	136.2295670	287.50	40,868.87	35,716.50	5,152.37	0.00	5,152.37
Issue Date: 2 May 13 Rate: 5.75% Yield to Maturity: 3.357% Maturity Date: 1 May 43							
PVTPL BAUSCH HEALTH COS INC FIXED 7.25% 05-30-2029 CUSIP: 071734AF4							
10,000.00	99.0000000	62.43	9,900.00	10,975.00	- 1,075.00	0.00	- 1,075.00
Issue Date: 23 May 19 Rate: 7.25% Call Date: 30 May 24 Call Price: 103.62 Yield to Maturity: 7.426% Maturity Date: 30 May 29							
PVTPL GFL ENVIRONMENTAL INC SR SECD NT 144A 4.25% DUE 06-01-2025/04-29-2020 BEOCUSIP: 36168QAJ3							
20,000.00	102.8945000	70.83	20,578.90	20,000.00	578.90	0.00	578.90
Issue Date: 29 Apr 20 Rate: 4.25% Call Date: 1 Jun 22 Call Price: 102.12 Yield to Maturity: 3.345% Maturity Date: 1 Jun 25							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
PVTPL MEG ENERGY CORP 5.875% DUE 02-01-2029/02-02-2021 BEO CUSIP: 552704AF5							
10,000.00	104.8350000	244.79	10,483.50	10,000.00	483.50	0.00	483.50
Issue Date: 2 Feb 21 Rate: 5.875% Call Date: 1 Feb 24 Call Price: 102.93 Yield to Maturity: 5.053% Maturity Date: 1 Feb 29							
PVTPL 1011778 B C UNLIMITED LIAB CO/NEW 3.5% DUE 02-15-2029/11-09-2020 BEO CUSIP: 68245XAP4							
10,000.00	98.9700000	132.22	9,897.00	10,000.00	- 103.00	0.00	- 103.00
Issue Date: 9 Nov 20 Rate: 3.5% Call Date: 15 Feb 24 Call Price: 100.00 Yield to Maturity: 3.665% Maturity Date: 15 Feb 29							
PVTPL 1011778 B C UNLIMITED LIABILITY CO 3.875% DUE 01-15-2028 CUSIP: 68245XAH2							
10,000.00	101.2760000	114.10	10,127.60	10,025.00	102.60	0.00	102.60
Issue Date: 24 Sep 19 Rate: 3.875% Call Date: 15 Sep 22 Call Price: 101.93 Yield to Maturity: 3.637% Maturity Date: 15 Jan 28							
ROYAL BK CDA GLOBAL MEDIUM TERM SR BK NT1.15% DUE 06-10-2025 CUSIP: 78015K7H1							
40,000.00	99.1795250	26.83	39,671.81	39,860.80	- 188.99	0.00	- 188.99
Issue Date: 10 Jun 20 Rate: 1.15% Yield to Maturity: 1.395% Maturity Date: 10 Jun 25							
Total USD		1,610.07	329,991.47	309,585.70	20,405.77	0.00	20,405.77
Total Canada		1,610.07	329,991.47	309,585.70	20,405.77	0.00	20,405.77

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
China - USD							
PROSUS NV 3.061% 07-13-2031 CUSIP: 74365PAF5							
200,000.00	97.5876700	2,856.93	195,175.34	200,000.00	- 4,824.66	0.00	- 4,824.66
Issue Date: 13 Jul 21 Rate: 3.061% Call Date: 13 Apr 31 Call Price: 100.00 Yield to Maturity: 3.358% Maturity Date: 13 Jul 31							
PVTPL NXP B V/NXP FDG LLC/NXP USA INC 2.7% DUE 05-01-2025/05-01-2020 BEO CUSIP: 62954HAE8							
30,000.00	103.3380330	135.00	31,001.41	30,220.70	780.71	0.00	780.71
Issue Date: 1 May 20 Rate: 2.7% Call Date: 1 Apr 25 Call Price: 100.00 Yield to Maturity: 1.666% Maturity Date: 1 May 25							
SINOPEC GROUP 4.375% DUE 04-10-2024 CUSIP: 82937WAE5							
200,000.00	106.7510050	1,968.75	213,502.01	199,534.00	13,968.01	0.00	13,968.01
Issue Date: 10 Apr 14 Rate: 4.375% Yield to Maturity: 1.35% Maturity Date: 10 Apr 24							
Total USD		4,960.68	439,678.76	429,754.70	9,924.06	0.00	9,924.06
Total China		4,960.68	439,678.76	429,754.70	9,924.06	0.00	9,924.06
Colombia - USD							
ECOPETROL S A 5.875% DUE 05-28-2045 SEDOL: BMQXLW5							
230,000.00	95.6260000	1,238.65	219,939.80	213,836.00	6,103.80	0.00	6,103.80
Issue Date: 28 May 14 Rate: 5.875% Yield to Maturity: 6.232% Maturity Date: 28 May 45							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
Total USD		1,238.65	219,939.80	213,836.00	6,103.80	0.00	6,103.80
Total Colombia		1,238.65	219,939.80	213,836.00	6,103.80	0.00	6,103.80
Denmark - USD							
PVTPL DANSKE BK A/S MEDIUM TERM NTS BOOKENTRY 1.226% DUE 06-22-2024/06-22-2023 CUSIP: 23636AAW1							
200,000.00	99.8694900	61.30	199,738.98	200,000.00	- 261.02	0.00	- 261.02
Issue Date: 22 Jun 20 Rate: 1.226% Call Date: 22 Jun 23 Call Price: 100.00 Yield to Maturity: 1.279% Maturity Date: 22 Jun 24							
Total USD		61.30	199,738.98	200,000.00	- 261.02	0.00	- 261.02
Total Denmark		61.30	199,738.98	200,000.00	- 261.02	0.00	- 261.02
France - USD							
ARCELORMITTAL STEP CPN 7% DUE 10-15-2039 SEDOL: BFLRCV9							
10,000.00	137.7680000	147.78	13,776.80	7,900.00	5,876.80	0.00	5,876.80
Issue Date: 8 Oct 09 Rate: 7% Yield to Maturity: 4.009% Maturity Date: 15 Oct 39							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
PVTPL BNP PARIBAS SR NON PFD MED 4.4% 08-14-2028 CUSIP: 09659W2F0							
200,000.00	112.1619850	3,348.89	224,323.97	198,928.00	25,395.97	0.00	25,395.97
Issue Date: 14 Aug 18 Rate: 4.4% Yield to Maturity: 2.401% Maturity Date: 14 Aug 28							
PVTPL DANONE NT 144A 2.947% DUE 11-02-2026/11-02-2016 BEO CUSIP: 23636TAE0							
270,000.00	105.2774260	1,304.05	284,249.05	270,000.00	14,249.05	0.00	14,249.05
Issue Date: 2 Nov 16 Rate: 2.947% Call Date: 2 Aug 26 Call Price: 100.00 Yield to Maturity: 1.802% Maturity Date: 2 Nov 26							
Total USD		4,800.72	522,349.82	476,828.00	45,521.82	0.00	45,521.82
Total France		4,800.72	522,349.82	476,828.00	45,521.82	0.00	45,521.82
Germany - USD							
PVTPL FRESENIUS MED CARE US FIN II INC 5.875 DUE 01-31-2022 BEO CUSIP: 35802XAF0							
30,000.00	100.3546000	739.27	30,106.38	32,357.14	- 2,250.76	0.00	- 2,250.76
Rate: 5.875% Yield to Maturity: 1.587% Maturity Date: 31 Jan 22							
Total USD		739.27	30,106.38	32,357.14	- 2,250.76	0.00	- 2,250.76
Total Germany		739.27	30,106.38	32,357.14	- 2,250.76	0.00	- 2,250.76

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
Hong Kong - USD							
SANDS CHINA LTD FIXED 5.125% DUE 08-08-2025 CUSIP: 80007RAF2							
200,000.00	104.9060000	4,071.53	209,812.00	199,826.00	9,986.00	0.00	9,986.00
Issue Date: 9 Aug 18 Rate: 5.125% Call Date: 8 Jun 25 Call Price: 100.00 Yield to Maturity: 3.658% Maturity Date: 8 Aug 25							
Total USD		4,071.53	209,812.00	199,826.00	9,986.00	0.00	9,986.00
Total Hong Kong		4,071.53	209,812.00	199,826.00	9,986.00	0.00	9,986.00
Ireland - USD							
AERCAP IRELAND CAP / GLOBA 3.0% DUE 10-29-2028 SEDOL: BNVW1T1							
150,000.00	101.5004870	775.00	152,250.73	151,782.00	468.73	0.00	468.73
Issue Date: 29 Oct 21 Rate: 3% Call Date: 29 Aug 28 Call Price: 100.00 Yield to Maturity: 2.757% Maturity Date: 29 Oct 28							
AERCAP IRELAND CAP/GLOBA 2.45% DUE 10-29-2026 BEO SEDOL: BNVW1S0							
150,000.00	100.8861930	632.92	151,329.29	149,748.00	1,581.29	0.00	1,581.29
Issue Date: 29 Oct 21 Rate: 2.45% Call Date: 29 Sep 26 Call Price: 100.00 Yield to Maturity: 2.254% Maturity Date: 29 Oct 26							
PVTPL PARK AEROSPACE HLDGS LTD GTD 4.5% DUE 03-15-2023 CUSIP: 70014LAC4							
10,000.00	103.2069000	132.50	10,320.69	9,912.50	408.19	0.00	408.19
Issue Date: 25 Sep 17 Rate: 4.5% Call Date: 15 Feb 23 Call Price: 100.00 Yield to Maturity: 1.797% Maturity Date: 15 Mar 23							

Asset Detail - Base Currency

Description/Asset ID / Investment Mgr ID / Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	Translation	Total
Fixed Income							
Corporate bonds							
PVTPL PARK AEROSPACE HLDGS LTD 144A 5.5% DUE 02-15-2024 BEO CUSIP: 70014LAB6							
20,000.00	107.2493000	415.56	21,449.86	20,000.00	1,449.86	0.00	1,449.86
Issue Date: 3 Feb 17 Rate: 5.5% Yield to Maturity: 1.993% Maturity Date: 15 Feb 24							
PVTPL PARK AEROSPACE HLDGS 5.25% 08-15-2022 CUSIP: 70014LAA8							
5,000.00	102.1920000	99.17	5,109.60	5,129.17	- 19.57	0.00	- 19.57
Issue Date: 3 Feb 17 Rate: 5.25% Call Date: 15 Jul 22 Call Price: 100.00 Yield to Maturity: 1.69% Maturity Date: 15 Aug 22							
Total USD		2,055.15	340,460.17	336,571.67	3,888.50	0.00	3,888.50
Total Ireland		2,055.15	340,460.17	336,571.67	3,888.50	0.00	3,888.50
Israel - USD							
TEVA 2.8% DUE 07-21-2023 SEDOL: BD3GP22							
70,000.00	100.3464860	871.11	70,242.54	64,510.57	5,731.97	0.00	5,731.97
Issue Date: 21 Jul 16 Rate: 2.8% Yield to Maturity: 2.571% Maturity Date: 21 Jul 23							
TEVA 2.95% DUE 12-18-2022 SEDOL: BFNY973							
40,000.00	100.1132500	42.61	40,045.30	37,600.00	2,445.30	0.00	2,445.30
Issue Date: 18 Dec 12 Rate: 2.95% Yield to Maturity: 2.829% Maturity Date: 18 Dec 22							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
TEVA 3.15% DUE 10-01-2026 SEDOL: BD3GT31							
70,000.00	94.0000000	551.25	65,800.00	63,453.20	2,346.80	0.00	2,346.80
Issue Date: 21 Jul 16 Rate: 3.15% Yield to Maturity: 4.568% Maturity Date: 1 Oct 26							
TEVA 5.125% DUE 05-09-2029 SEDOL: BM92G80							
220,000.00	98.0310000	1,628.61	215,668.20	220,000.00	- 4,331.80	0.00	- 4,331.80
Issue Date: 9 Nov 21 Rate: 5.125% Call Date: 9 Feb 29 Call Price: 100.00 Yield to Maturity: 5.452% Maturity Date: 9 May 29							
Total USD		3,093.58	391,756.04	385,563.77	6,192.27	0.00	6,192.27
Total Israel		3,093.58	391,756.04	385,563.77	6,192.27	0.00	6,192.27
Italy - USD							
PVTPL INTESA SANPAOLO S P A RCPTS CL X 144A 3.125% DUE 07-14-2022 BEO CUSIP: 46115HAZ0							
200,000.00	101.1383100	2,899.31	202,276.62	199,688.00	2,588.62	0.00	2,588.62
Issue Date: 14 Jul 17 Rate: 3.125% Yield to Maturity: 0.99% Maturity Date: 14 Jul 22							
PVTPL INTESA SANPAOLO S P A 144A BD 5.017% DUE 06-26-2024 REG CUSIP: 46115HAT4							
200,000.00	107.1729800	139.36	214,345.96	200,000.00	14,345.96	0.00	14,345.96
Issue Date: 26 Jun 14 Rate: 5.017% Yield to Maturity: 2.043% Maturity Date: 26 Jun 24							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
Total USD		3,038.67	416,622.58	399,688.00	16,934.58	0.00	16,934.58
Total Italy		3,038.67	416,622.58	399,688.00	16,934.58	0.00	16,934.58
Japan - USD							
MITSUBISHI UFJ FINL GROUP INC 2.998% 02-22-2022 SEDOL: BD8BYB4							
40,000.00	100.3557250	429.71	40,142.29	40,156.00	- 13.71	0.00	- 13.71
Rate: 2.998% Yield to Maturity: 0.485% Maturity Date: 22 Feb 22							
PVTPL NISSAN MTR LTD 3.522% DUE 09-17-2025 BEO CUSIP: 654744AB7							
260,000.00	104.8648380	2,645.41	272,648.58	260,000.00	12,648.58	0.00	12,648.58
Issue Date: 17 Sep 20 Rate: 3.522% Call Date: 17 Aug 25 Call Price: 100.00 Yield to Maturity: 2.15% Maturity Date: 17 Sep 25							
Total USD		3,075.12	312,790.87	300,156.00	12,634.87	0.00	12,634.87
Total Japan		3,075.12	312,790.87	300,156.00	12,634.87	0.00	12,634.87

Asset Detail - Base Currency

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

Fixed Income

Corporate bonds

Netherlands - USD

COOPERATIEVE 4.375% DUE 08-04-2025 CUSIP: 21684AAC0

320,000.00	108.3768280	5,716.67	346,805.85	313,414.40	33,391.45	0.00	33,391.45

Issue Date: 4 Aug 15 Rate: 4.375% Yield to Maturity: 1.948% Maturity Date: 4 Aug 25

RABOBANK NEDERLAND UTREC 3.875 08 FEB 2022 CUSIP: 21685WDD6

50,000.00	100.3308600	769.62	50,165.43	52,378.00	- 2,212.57	0.00	- 2,212.57

Rate: 3.875% Yield to Maturity: 0.652% Maturity Date: 8 Feb 22

SHELL INTERNATIONAL FIN 4.375% DUE 05-11-2045 SEDOL: BXQ9DY6

60,000.00	121.8821830	364.58	73,129.31	59,880.60	13,248.71	0.00	13,248.71

Issue Date: 11 May 15 Rate: 4.375% Yield to Maturity: 3.057% Maturity Date: 11 May 45

SHELL INTERNATIONAL FIN 4.55 DUE 08-12-2043 REG SEDOL: BCZQWS8

40,000.00	125.0665250	702.72	50,026.61	41,968.80	8,057.81	0.00	8,057.81

Issue Date: 12 Aug 13 Rate: 4.55% Yield to Maturity: 2.97% Maturity Date: 12 Aug 43

SHELL INTL FIN B V 3.75% DUE 09-12-2046 SEDOL: BD5NF87

10,000.00	112.6762000	113.54	11,267.62	9,222.80	2,044.82	0.00	2,044.82

Issue Date: 12 Sep 16 Rate: 3.75% Yield to Maturity: 3.018% Maturity Date: 12 Sep 46

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
SHELL INTL FIN B V 4% DUE 05-10-2046 SEDOL: BDB2XM8							
20,000.00	116.6816500	113.33	23,336.33	21,054.20	2,282.13	0.00	2,282.13
Issue Date: 10 May 16 Rate: 4% Yield to Maturity: 3.026% Maturity Date: 10 May 46							
SHELL INTL FIN B V 6.375% DUE 12-15-2038 SEDOL: B90FLN7							
20,000.00	145.9555500	56.67	29,191.11	19,893.80	9,297.31	0.00	9,297.31
Issue Date: 11 Dec 08 Rate: 6.375% Yield to Maturity: 2.919% Maturity Date: 15 Dec 38							
Total USD		7,837.13	583,922.26	517,812.60	66,109.66	0.00	66,109.66
Total Netherlands		7,837.13	583,922.26	517,812.60	66,109.66	0.00	66,109.66
Peru - USD							
SOUTHN COPPER CORP 5.25% DUE 11-08-2042 SEDOL: B8FM8R9							
250,000.00	125.8750000	1,932.29	314,687.50	245,517.50	69,170.00	0.00	69,170.00
Issue Date: 8 Nov 12 Rate: 5.25% Yield to Maturity: 3.492% Maturity Date: 8 Nov 42							
Total USD		1,932.29	314,687.50	245,517.50	69,170.00	0.00	69,170.00
Total Peru		1,932.29	314,687.50	245,517.50	69,170.00	0.00	69,170.00

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
South Africa - USD							
PVTPL ANGLO AMERN CAP PLC GTD NT 3.625% 09-11-2024 CUSIP: 034863AS9							
200,000.00	104.9911350	2,215.28	209,982.27	199,890.00	10,092.27	0.00	10,092.27
Issue Date: 11 Sep 17 Rate: 3.625% Yield to Maturity: 1.72% Maturity Date: 11 Sep 24							
Total USD		2,215.28	209,982.27	199,890.00	10,092.27	0.00	10,092.27
Total South Africa		2,215.28	209,982.27	199,890.00	10,092.27	0.00	10,092.27
Spain - USD							
BANCO SANTANDER SA 3.848% 04-12-2023 SEDOL: BYWFD12							
200,000.00	103.4467650	1,688.84	206,893.53	199,900.00	6,993.53	0.00	6,993.53
Issue Date: 12 Apr 18 Rate: 3.848% Yield to Maturity: 1.128% Maturity Date: 12 Apr 23							
TELEFONICA EMISIONES S A U 5.213% 03-08-2047 REG SEDOL: BYWMQF8							
150,000.00	124.5389600	2,454.45	186,808.44	155,002.50	31,805.94	0.00	31,805.94
Issue Date: 8 Mar 17 Rate: 5.213% Yield to Maturity: 3.705% Maturity Date: 8 Mar 47							
Total USD		4,143.29	393,701.97	354,902.50	38,799.47	0.00	38,799.47

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
Total Spain		4,143.29	393,701.97	354,902.50	38,799.47	0.00	38,799.47
Sweden - USD							
SWEDBANK AB MEDIUM 1.3% DUE 06-02-2023 CUSIP: 87020PAK3							
200,000.00	100.5924550	209.44	201,184.91	199,766.00	1,418.91	0.00	1,418.91
Issue Date: 2 Jun 20 Rate: 1.3% Yield to Maturity: 0.879% Maturity Date: 2 Jun 23							
Total USD		209.44	201,184.91	199,766.00	1,418.91	0.00	1,418.91
Total Sweden		209.44	201,184.91	199,766.00	1,418.91	0.00	1,418.91
Switzerland - USD							
CR SUISSE AG NEW YORK BRH MEDIUM TRANCHE# SB 00771 2.95% 04-09-2025 SEDOL: BKPG0N5							
250,000.00	104.7163640	1,679.86	261,790.91	249,572.50	12,218.41	0.00	12,218.41
Issue Date: 9 Apr 20 Rate: 2.95% Yield to Maturity: 1.468% Maturity Date: 9 Apr 25							
PVTPL CREDIT SUISSE GROUP AG SR CALL NT 4.194% DUE 04-01-2031 BEO CUSIP: 225401AP3							
250,000.00	110.3905920	2,621.25	275,976.48	250,000.00	25,976.48	0.00	25,976.48
Issue Date: 1 Apr 20 Rate: 4.194% Call Date: 1 Apr 30 Call Price: 100.00 Yield to Maturity: 2.904% Maturity Date: 1 Apr 31							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
PVTPL UBS AG LONDON BRH NT 144A 1.75% DUE 04-21-2022 BEO CUSIP: 902674YA2							
200,000.00	100.3138200	680.56	200,627.64	199,738.00	889.64	0.00	889.64
Issue Date: 21 Apr 20 Rate: 1.75% Call Date: 21 Mar 22 Call Price: 100.00 Yield to Maturity: 0.721% Maturity Date: 21 Apr 22							
Total USD		4,981.67	738,395.03	699,310.50	39,084.53	0.00	39,084.53
Total Switzerland		4,981.67	738,395.03	699,310.50	39,084.53	0.00	39,084.53
United Kingdom - USD							
B A T CAP CORP FIXED 3.557% DUE 08-15-2027 SEDOL: BLR99M1							
140,000.00	104.9475290	1,881.26	146,926.54	140,002.69	6,923.85	0.00	6,923.85
Issue Date: 15 Aug 18 Rate: 3.557% Call Date: 15 May 27 Call Price: 100.00 Yield to Maturity: 2.605% Maturity Date: 15 Aug 27							
B A T CAP CORP 4.54% 08-15-2047 SEDOL: BLR9BY7							
20,000.00	104.9078000	343.02	20,981.56	20,000.00	981.56	0.00	981.56
Issue Date: 15 Aug 18 Rate: 4.54% Call Date: 15 Feb 47 Call Price: 100.00 Yield to Maturity: 4.224% Maturity Date: 15 Aug 47							
BARCLAYS PLC FLTG RT 5.088% DUE 06-20-2030 SEDOL: BHWTW96							
300,000.00	113.5315500	466.40	340,594.65	309,237.00	31,357.65	0.00	31,357.65
Issue Date: 20 Jun 19 Rate: 5.088% Call Date: 20 Jun 29 Call Price: 100.00 Yield to Maturity: 3.247% Maturity Date: 20 Jun 30							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
BARCLAYS PLC 4.972% 05-16-2029 SEDOL: BDCL2Z0							
200,000.00	114.1488950	1,243.00	228,297.79	197,686.00	30,611.79	0.00	30,611.79
Issue Date: 16 May 18 Rate: 4.972% Call Date: 16 May 28 Call Price: 100.00 Yield to Maturity: 2.832% Maturity Date: 16 May 29							
BP CAP MKTS P L C 3.506% DUE 03-17-2025 SEDOL: BWDRY09							
40,000.00	106.4661500	405.14	42,586.46	40,025.60	2,560.86	0.00	2,560.86
Issue Date: 17 Mar 15 Rate: 3.506% Yield to Maturity: 1.437% Maturity Date: 17 Mar 25							
BP CAP MKTS P L C 3.535% DUE 11-04-2024 SEDOL: BSL7FV1							
10,000.00	106.4595000	55.97	10,645.95	9,971.00	674.95	0.00	674.95
Issue Date: 4 Nov 14 Rate: 3.535% Yield to Maturity: 1.215% Maturity Date: 4 Nov 24							
DIAGEO INVT CORP 2.875% DUE 05-11-2022 SEDOL: BFN08R4							
20,000.00	100.8497000	79.86	20,169.94	19,927.60	242.34	0.00	242.34
Issue Date: 11 May 12 Rate: 2.875% Yield to Maturity: 0.517% Maturity Date: 11 May 22							
GLENCORE FDG LLC 3.875% DUE 10-27-2027 SEDOL: BDFW2K5							
10,000.00	107.4480000	68.89	10,744.80	9,474.10	1,270.70	0.00	1,270.70
Issue Date: 27 Oct 17 Rate: 3.875% Call Date: 27 Jul 27 Call Price: 100.00 Yield to Maturity: 2.492% Maturity Date: 27 Oct 27							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
HSBC HLDGS PLC 3.9% DUE 05-25-2026 SEDOL: BD0QRM9							
240,000.00	107.9037750	936.00	258,969.06	239,152.80	19,816.26	0.00	19,816.26
Issue Date: 25 May 16 Rate: 3.9% Yield to Maturity: 2.013% Maturity Date: 25 May 26							
LLOYDS BKG GROUP 0% DUE 03-22-2028 SEDOL: BG10BS5							
200,000.00	112.2671750	2,406.25	224,534.35	200,338.00	24,196.35	0.00	24,196.35
Issue Date: 22 Mar 18 Rate: 4.375% Yield to Maturity: 2.251% Maturity Date: 22 Mar 28							
NATWEST GROUP PLC FXD/FLTG SRNT 4.269% 03-22-2025 SEDOL: BHPHFB0							
200,000.00	105.9298150	2,347.95	211,859.63	200,000.00	11,859.63	0.00	11,859.63
Issue Date: 22 Mar 19 Rate: 4.269% Call Date: 22 Mar 24 Call Price: 100.00 Yield to Maturity: 2.348% Maturity Date: 22 Mar 25							
PVTPL GLENCORE FDG LLC 4.125% 03-12-2024 SEDOL: BJLBZH6							
100,000.00	105.1671800	1,248.96	105,167.18	100,136.91	5,030.27	0.00	5,030.27
Issue Date: 12 Mar 19 Rate: 4.125% Call Date: 12 Feb 24 Call Price: 100.00 Yield to Maturity: 1.717% Maturity Date: 12 Mar 24							
REYNOLDS AMERN INC FIXED 5.85% DUE 08-15-2045 SEDOL: BZ0HGQ3							
40,000.00	121.8444250	884.00	48,737.77	41,950.94	6,786.83	0.00	6,786.83
Issue Date: 12 Jun 15 Rate: 5.85% Call Date: 15 Feb 45 Call Price: 100.00 Yield to Maturity: 4.359% Maturity Date: 15 Aug 45							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
SHELL INTL FIN B V 2.75% DUE 04-06-2030 SEDOL: BJLV8W2							
20,000.00	104.5538000	129.86	20,910.76	19,987.80	922.96	0.00	922.96
Issue Date: 6 Apr 20 Rate: 2.75% Call Date: 6 Jan 30 Call Price: 100.00 Yield to Maturity: 2.145% Maturity Date: 6 Apr 30							
SHELL INTL FIN B V 3.25% DUE 04-06-2050 SEDOL: BJLV8X3							
60,000.00	106.7989170	460.42	64,079.35	58,669.80	5,409.55	0.00	5,409.55
Issue Date: 6 Apr 20 Rate: 3.25% Call Date: 6 Oct 49 Call Price: 100.00 Yield to Maturity: 2.896% Maturity Date: 6 Apr 50							
VODAFONE GROUP PLC 4.375% 05-30-2028 SEDOL: BFMLP00							
50,000.00	112.6060800	188.37	56,303.04	49,556.12	6,746.92	0.00	6,746.92
Issue Date: 30 May 18 Rate: 4.375% Yield to Maturity: 2.252% Maturity Date: 30 May 28							
Total USD		13,145.35	1,811,508.83	1,656,116.36	155,392.47	0.00	155,392.47
Total United Kingdom		13,145.35	1,811,508.83	1,656,116.36	155,392.47	0.00	155,392.47
United States - USD							
$ GEN CORP NEW 3.25% DUE 04-15-2023 SEDOL: B977WX3							
10,000.00	102.4228000	68.61	10,242.28	10,603.70	- 361.42	0.00	- 361.42
Issue Date: 11 Apr 13 Rate: 3.25% Call Date: 15 Jan 23 Call Price: 100.00 Yield to Maturity: 1.347% Maturity Date: 15 Apr 23							

Asset Detail - Base Currency

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

Fixed Income

Corporate bonds

#REORG/TARGA RES MANDATORY EXCHANGE TARGA RES 0004Z1BAWP 02-04-2022 SEDOL: BMDML36

10,000.00	104.5000000	184.44	10,450.00	10,000.00	450.00	0.00	450.00

Issue Date: 2 Feb 21 Rate: 4% Call Date: 15 Jul 26 Call Price: 102.00 Yield to Maturity: 3.465% Maturity Date: 15 Jan 32

ABBOTT LABS 3.75% DUE 11-30-2026 SEDOL: BYQHX36

40,000.00	110.5659250	129.17	44,226.37	39,702.40	4,523.97	0.00	4,523.97

Issue Date: 22 Nov 16 Rate: 3.75% Call Date: 30 Aug 26 Call Price: 100.00 Yield to Maturity: 1.51% Maturity Date: 30 Nov 26

ABBOTT LABS 4.75% DUE 11-30-2036 SEDOL: BYVQ5V0

30,000.00	127.8050000	122.71	38,341.50	29,808.00	8,533.50	0.00	8,533.50

Issue Date: 22 Nov 16 Rate: 4.75% Call Date: 30 May 36 Call Price: 100.00 Yield to Maturity: 2.504% Maturity Date: 30 Nov 36

ABBOTT LABS 4.9% DUE 11-30-2046 SEDOL: BYQHX58

30,000.00	137.1638330	126.58	41,149.15	29,773.27	11,375.88	0.00	11,375.88

Issue Date: 22 Nov 16 Rate: 4.9% Call Date: 30 May 46 Call Price: 100.00 Yield to Maturity: 2.814% Maturity Date: 30 Nov 46

ABBVIE INC FIXED 2.95% DUE 11-21-2026 SEDOL: BMCF750

30,000.00	105.4338330	98.33	31,630.15	29,964.30	1,665.85	0.00	1,665.85

Issue Date: 21 May 20 Rate: 2.95% Call Date: 21 Sep 26 Call Price: 100.00 Yield to Maturity: 1.784% Maturity Date: 21 Nov 26

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
ABBVIE INC 2.3% DUE 11-21-2022 REG SEDOL: BK76XL2							
160,000.00	101.4046250	408.89	162,247.40	159,843.20	2,404.20	0.00	2,404.20
Issue Date: 21 May 20 Rate: 2.3% Yield to Maturity: 0.712% Maturity Date: 21 Nov 22							
ABBVIE INC 2.6% DUE 11-21-2024 REG SEDOL: BK7BXL7							
150,000.00	103.7884930	433.33	155,682.74	149,961.10	5,721.64	0.00	5,721.64
Issue Date: 21 May 20 Rate: 2.6% Call Date: 21 Oct 24 Call Price: 100.00 Yield to Maturity: 1.26% Maturity Date: 21 Nov 24							
ABBVIE INC 3.2% 11-21-2029 CUSIP: 00287YBX6							
90,000.00	107.0192780	320.00	96,317.35	90,054.90	6,262.45	0.00	6,262.45
Issue Date: 21 May 20 Rate: 3.2% Call Date: 21 Aug 29 Call Price: 100.00 Yield to Maturity: 2.224% Maturity Date: 21 Nov 29							
ABBVIE INC 3.45% DUE 03-15-2022 REG SEDOL: BMWTZV4							
60,000.00	100.0914830	609.50	60,054.89	59,914.80	140.09	0.00	140.09
Issue Date: 15 Sep 20 Rate: 3.45% Yield to Maturity: 2.987% Maturity Date: 15 Mar 22							
ABBVIE INC 3.6% 05-14-2025 SEDOL: BXDZFX0							
50,000.00	106.3711000	235.00	53,185.55	49,912.50	3,273.05	0.00	3,273.05
Issue Date: 14 May 15 Rate: 3.6% Call Date: 14 Feb 25 Call Price: 100.00 Yield to Maturity: 1.648% Maturity Date: 14 May 25							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
ABBVIE INC 3.75% DUE 11-14-2023 SEDOL: BGQVY28							
10,000.00	104.7064000	48.96	10,470.64	10,822.50	- 351.86	0.00	- 351.86
Issue Date: 18 Sep 18 Rate: 3.75% Call Date: 14 Oct 23 Call Price: 100.00 Yield to Maturity: 1.196% Maturity Date: 14 Nov 23							
ABBVIE INC 3.85% DUE 03-15-2025 REG SEDOL: BN2W9S5							
40,000.00	106.4869000	447.56	42,594.76	39,858.00	2,736.76	0.00	2,736.76
Issue Date: 15 Sep 20 Rate: 3.8% Call Date: 15 Dec 24 Call Price: 100.00 Yield to Maturity: 1.711% Maturity Date: 15 Mar 25							
ABBVIE INC 4.25% DUE 11-21-2049 REG SEDOL: BJDRSH3							
20,000.00	119.8829500	94.44	23,976.59	21,887.10	2,089.49	0.00	2,089.49
Issue Date: 21 May 20 Rate: 4.25% Call Date: 21 May 49 Call Price: 100.00 Yield to Maturity: 3.17% Maturity Date: 21 Nov 49							
AETNA INC NEW 2.8% DUE 06-15-2023 SEDOL: BD203G5							
10,000.00	102.4691000	12.44	10,246.91	9,985.40	261.51	0.00	261.51
Issue Date: 9 Jun 16 Rate: 2.8% Call Date: 15 Apr 23 Call Price: 100.00 Yield to Maturity: 1.085% Maturity Date: 15 Jun 23							
ALPHABET INC FIXED .45% DUE 08-15-2025 CUSIP: 02079KAH0							
10,000.00	97.7424000	17.00	9,774.24	9,990.10	- 215.86	0.00	- 215.86
Issue Date: 5 Aug 20 Rate: 0.45% Call Date: 15 Jul 25 Call Price: 100.00 Yield to Maturity: 1.087% Maturity Date: 15 Aug 25							

Asset Detail - Base Currency

Description/Asset ID / Investment Mgr ID / Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss: Market	Translation	Total
Fixed Income							
Corporate bonds							
ALPHABET INC FIXED .8% DUE 08-15-2027 CUSIP: 02079KAJ6							
20,000.00	96.9004500	60.44	19,380.09	19,932.00	- 551.91	0.00	- 551.91
Issue Date: 5 Aug 20 Rate: 0.8% Call Date: 15 Jun 27 Call Price: 100.00 Yield to Maturity: 1.374% Maturity Date: 15 Aug 27							
ALPHABET INC 1.1% DUE 08-15-2030 CUSIP: 02079KAD9							
20,000.00	94.6566500	83.11	18,931.33	19,945.20	- 1,013.87	0.00	- 1,013.87
Issue Date: 5 Aug 20 Rate: 1.1% Call Date: 15 May 30 Call Price: 100.00 Yield to Maturity: 1.771% Maturity Date: 15 Aug 30							
ALPHABET INC 2.05% 08-15-2050 CUSIP: 02079KAF4							
20,000.00	89.6295000	154.89	17,925.90	19,831.00	- 1,905.10	0.00	- 1,905.10
Issue Date: 5 Aug 20 Rate: 2.05% Call Date: 15 Feb 50 Call Price: 100.00 Yield to Maturity: 2.563% Maturity Date: 15 Aug 50							
ALTRIA GROUP INC FIXED 2.35% DUE 05-06-2025 SEDOL: BMQ5X70							
10,000.00	102.3896000	35.90	10,238.96	9,995.80	243.16	0.00	243.16
Issue Date: 6 May 20 Rate: 2.35% Call Date: 6 Apr 25 Call Price: 100.00 Yield to Maturity: 1.613% Maturity Date: 6 May 25							
ALTRIA GROUP INC FIXED 4.4% DUE 02-14-2026 SEDOL: BFZ57X6							
32,000.00	110.0600000	535.82	35,219.20	32,122.35	3,096.85	0.00	3,096.85
Issue Date: 14 Feb 19 Rate: 4.4% Call Date: 14 Dec 25 Call Price: 100.00 Yield to Maturity: 1.852% Maturity Date: 14 Feb 26							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
ALTRIA GROUP INC 2.45% DUE 02-04-2032 SEDOL: BKPSXV0							
40,000.00	95.0571250	400.17	38,022.85	39,824.50	- 1,801.65	0.00	- 1,801.65
Issue Date: 4 Feb 21 Rate: 2.45% Call Date: 4 Nov 31 Call Price: 100.00 Yield to Maturity: 3.021% Maturity Date: 4 Feb 32							
ALTRIA GROUP INC 3.875% DUE 09-16-2046 SEDOL: BD91617							
20,000.00	97.0358000	226.04	19,407.16	16,725.00	2,682.16	0.00	2,682.16
Issue Date: 16 Sep 16 Rate: 3.875% Call Date: 16 Mar 46 Call Price: 100.00 Yield to Maturity: 4.066% Maturity Date: 16 Sep 46							
ALTRIA GROUP INC 4.8% DUE 02-14-2029 SEDOL: BFZ57Y7							
9,000.00	112.8858900	164.40	10,159.73	9,061.82	1,097.91	0.00	1,097.91
Issue Date: 14 Feb 19 Rate: 4.8% Call Date: 14 Nov 28 Call Price: 100.00 Yield to Maturity: 2.791% Maturity Date: 14 Feb 29							
ALTRIA GROUP INC 5.8% DUE 02-14-2039 SEDOL: BFZ57Z8							
50,000.00	120.4651000	1,103.61	60,232.55	49,927.80	10,304.75	0.00	10,304.75
Issue Date: 14 Feb 19 Rate: 5.8% Call Date: 14 Aug 38 Call Price: 100.00 Yield to Maturity: 4.121% Maturity Date: 14 Feb 39							
ALTRIA GROUP INC 5.95% DUE 02-14-2049 SEDOL: BFZ5800							
100,000.00	125.1699400	2,264.31	125,169.94	120,022.90	5,147.04	0.00	5,147.04
Issue Date: 14 Feb 19 Rate: 5.95% Call Date: 14 Aug 48 Call Price: 100.00 Yield to Maturity: 4.358% Maturity Date: 14 Feb 49							

Asset Detail - Base Currency

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

Fixed Income

Corporate bonds

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

12,000.00	130.7976670	283.13	15,695.72	11,988.24	3,707.48	0.00	3,707.48

Issue Date: 14 Feb 19 Rate: 6.2% Call Date: 14 Aug 58 Call Price: 100.00 Yield to Maturity: 4.487% Maturity Date: 14 Feb 59

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

30,000.00	117.6846000	416.56	35,305.38	29,925.30	5,380.08	0.00	5,380.08

Issue Date: 22 Feb 18 Rate: 3.875% Call Date: 22 Feb 37 Call Price: 100.00 Yield to Maturity: 2.501% Maturity Date: 22 Aug 37

AMAZON COM INC FIXED 4.25% DUE 08-22-2057 CUSIP: 023135BM7

20,000.00	128.5721000	304.58	25,714.42	28,158.40	- 2,443.98	0.00	- 2,443.98

Issue Date: 22 Feb 18 Rate: 4.25% Call Date: 22 Feb 57 Call Price: 100.00 Yield to Maturity: 2.949% Maturity Date: 22 Aug 57

AMAZON COM INC NT 3.1% 05-12-2051 SEDOL: BN45045

30,000.00	107.2222330	126.58	32,166.67	32,673.90	- 507.23	0.00	- 507.23

Issue Date: 12 May 21 Rate: 3.1% Call Date: 12 Nov 50 Call Price: 100.00 Yield to Maturity: 2.74% Maturity Date: 12 May 51

AMAZON COM INC 3.15% DUE 08-22-2027 BEO CUSIP: 023135BC9

60,000.00	108.0728500	677.25	64,843.71	59,892.60	4,951.11	0.00	4,951.11

Issue Date: 22 Feb 18 Rate: 3.15% Call Date: 22 May 27 Call Price: 100.00 Yield to Maturity: 1.645% Maturity Date: 22 Aug 27

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
AMAZON COM INC 4.05% 08-22-2047 CUSIP: 023135BJ4							
40,000.00	121.6601500	580.50	48,664.06	39,704.40	8,959.66	0.00	8,959.66
Issue Date: 22 Feb 18 Rate: 4.05% Call Date: 22 Feb 47 Call Price: 100.00 Yield to Maturity: 2.853% Maturity Date: 22 Aug 47							
AMAZON COM INC 4.95% DUE 12-05-2044 CUSIP: 023135AQ9							
30,000.00	136.8924670	107.25	41,067.74	29,546.50	11,521.24	0.00	11,521.24
Issue Date: 5 Dec 14 Rate: 4.95% Call Date: 5 Jun 44 Call Price: 100.00 Yield to Maturity: 2.766% Maturity Date: 5 Dec 44							
AMERICAN INTERNATIONAL GROUP INC BNDS 3.75% DUE 07-10-2025 REG SEDOL: BXSSDR4							
70,000.00	107.0454570	1,246.88	74,931.82	69,757.10	5,174.72	0.00	5,174.72
Issue Date: 10 Jul 15 Rate: 3.75% Call Date: 10 Apr 25 Call Price: 100.00 Yield to Maturity: 1.683% Maturity Date: 10 Jul 25							
AMERN EXPRESS CO 2.65 DUE 12-02-2022 SEDOL: B8DV8Y5							
49,000.00	101.9026940	104.60	49,932.32	45,540.30	4,392.02	0.00	4,392.02
Issue Date: 3 Dec 12 Rate: 2.65% Yield to Maturity: 0.572% Maturity Date: 2 Dec 22							
AMERN INTL GROUP 2.5% DUE 06-30-2025 SEDOL: BMCTLY9							
20,000.00	103.1539000	1.39	20,630.78	20,098.00	532.78	0.00	532.78
Issue Date: 11 May 20 Rate: 2.5% Call Date: 30 May 25 Call Price: 100.00 Yield to Maturity: 1.569% Maturity Date: 30 Jun 25							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
ANTHEM INC 2.95% 12-01-2022 SEDOL: BFXCMQ7							
40,000.00	101.9503750	98.33	40,780.15	39,981.20	798.95	0.00	798.95
Issue Date: 21 Nov 17 Rate: 2.95% Call Date: 1 Nov 22 Call Price: 100.00 Yield to Maturity: 0.81% Maturity Date: 1 Dec 22							
ANTHEM INC 3.35% DUE 12-01-2024 SEDOL: BFXCMR8							
20,000.00	105.6639500	55.83	21,132.79	19,993.60	1,139.19	0.00	1,139.19
Issue Date: 21 Nov 17 Rate: 3.35% Call Date: 1 Oct 24 Call Price: 100.00 Yield to Maturity: 1.362% Maturity Date: 1 Dec 24							
ANTHEM INC 3.65% 12-01-2027 SEDOL: BFXCMS9							
50,000.00	109.7803000	152.08	54,890.15	49,423.90	5,466.25	0.00	5,466.25
Issue Date: 21 Nov 17 Rate: 3.65% Call Date: 1 Sep 27 Call Price: 100.00 Yield to Maturity: 1.894% Maturity Date: 1 Dec 27							
APACHE CORP FIXED 4.25% DUE 01-15-2044 SEDOL: BLNMSB6							
70,000.00	101.2500000	1,371.81	70,875.00	68,115.00	2,760.00	0.00	2,760.00
Issue Date: 3 Dec 12 Rate: 4.25% Call Date: 15 Jul 43 Call Price: 100.00 Yield to Maturity: 4.162% Maturity Date: 15 Jan 44							
APACHE CORP 3.25 DUE 04-15-2022 REG SEDOL: B73KYD6							
46,000.00	99.8750000	315.61	45,942.50	45,844.06	98.44	0.00	98.44
Issue Date: 9 Apr 12 Rate: 3.25% Yield to Maturity: 3.676% Maturity Date: 15 Apr 22							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
APACHE CORP 4.375% 10-15-2028 SEDOL: BYZLW65							
10,000.00	108.9425000	92.36	10,894.25	9,437.25	1,457.00	0.00	1,457.00
Issue Date: 23 Aug 18 Rate: 4.375% Call Date: 15 Jul 28 Call Price: 100.00 Yield to Maturity: 2.913% Maturity Date: 15 Oct 28							
APACHE CORP 4.75% 04-15-2043 SEDOL: B7XL9Z6							
20,000.00	110.0000000	200.56	22,000.00	15,359.60	6,640.40	0.00	6,640.40
Issue Date: 9 Apr 12 Rate: 4.75% Call Date: 15 Oct 42 Call Price: 100.00 Yield to Maturity: 4.044% Maturity Date: 15 Apr 43							
APACHE CORP 5.1% DUE 09-01-2040 SEDOL: B58CQJ3							
30,000.00	113.0000000	510.00	33,900.00	28,813.25	5,086.75	0.00	5,086.75
Issue Date: 20 Aug 10 Rate: 5.1% Call Date: 1 Mar 40 Call Price: 100.00 Yield to Maturity: 4.096% Maturity Date: 1 Sep 40							
APACHE CORP 5.35% DUE 07-01-2049 SEDOL: BK1M286							
20,000.00	114.2500000	535.00	22,850.00	22,450.00	400.00	0.00	400.00
Issue Date: 19 Jun 19 Rate: 5.35% Call Date: 1 Jan 49 Call Price: 100.00 Yield to Maturity: 4.446% Maturity Date: 1 Jul 49							
APPLE INC 1.125% DUE 05-11-2025 CUSIP: 037833DT4							
70,000.00	99.7289710	109.38	69,810.28	69,874.70	- 64.42	0.00	- 64.42
Issue Date: 11 May 20 Rate: 1.125% Call Date: 11 Apr 25 Call Price: 100.00 Yield to Maturity: 1.207% Maturity Date: 11 May 25							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
APPLE INC 2.45% DUE 08-04-2026 CUSIP: 037833BZ2							
130,000.00	104.4865850	1,300.54	135,832.56	129,645.10	6,187.46	0.00	6,187.46
Issue Date: 4 Aug 16 Rate: 2.45% Call Date: 4 May 26 Call Price: 100.00 Yield to Maturity: 1.436% Maturity Date: 4 Aug 26							
AT&T INC FIXED 3.1% DUE 02-01-2043 CUSIP: 00206RKD3							
20,000.00	97.5088000	258.33	19,501.76	19,990.40	- 488.64	0.00	- 488.64
Issue Date: 4 Aug 20 Rate: 3.1% Call Date: 1 Aug 42 Call Price: 100.00 Yield to Maturity: 3.264% Maturity Date: 1 Feb 43							
AT&T INC 1.65% DUE 02-01-2028 SEDOL: BMDFQW9							
30,000.00	97.9629000	206.25	29,388.87	29,962.20	- 573.33	0.00	- 573.33
Issue Date: 4 Aug 20 Rate: 1.65% Call Date: 1 Dec 27 Call Price: 100.00 Yield to Maturity: 2.007% Maturity Date: 1 Feb 28							
AT&T INC 2.25% DUE 02-01-2032 SEDOL: BMDFQY1							
30,000.00	96.7511330	281.25	29,025.34	29,537.50	- 512.16	0.00	- 512.16
Issue Date: 4 Aug 20 Rate: 2.25% Call Date: 1 Nov 31 Call Price: 100.00 Yield to Maturity: 2.618% Maturity Date: 1 Feb 32							
AT&T INC 2.55% DUE 12-01-2033 SEDOL: BNLXVV6							
10,000.00	97.9415000	21.25	9,794.15	10,004.10	- 209.95	0.00	- 209.95
Issue Date: 1 Jun 21 Rate: 2.55% Call Date: 1 Sep 33 Call Price: 100.00 Yield to Maturity: 2.753% Maturity Date: 1 Dec 33							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
AT&T INC 3.3% DUE 02-01-2052 CUSIP: 00206RKE1							
10,000.00	98.3084000	137.50	9,830.84	9,755.00	75.84	0.00	75.84
Issue Date: 4 Aug 20 Rate: 3.3% Call Date: 1 Aug 51 Call Price: 100.00 Yield to Maturity: 3.39% Maturity Date: 1 Feb 52							
AT&T INC 3.5% DUE 09-15-2053 REG SEDOL: BNTFQF3							
10,000.00	101.2828000	103.06	10,128.28	10,398.70	- 270.42	0.00	- 270.42
Issue Date: 15 Mar 21 Rate: 3.5% Call Date: 15 Mar 53 Call Price: 100.00 Yield to Maturity: 3.433% Maturity Date: 15 Sep 53							
AT&T INC 3.55% DUE 09-15-2055 SEDOL: BNSLTY2							
80,000.00	100.7641380	836.22	80,611.31	66,277.97	14,333.34	0.00	14,333.34
Issue Date: 15 Mar 21 Rate: 3.55% Call Date: 15 Mar 55 Call Price: 100.00 Yield to Maturity: 3.511% Maturity Date: 15 Sep 55							
AT&T INC 3.65% DUE 09-15-2059 SEDOL: BNYDH60							
28,000.00	101.4117140	300.92	28,395.28	26,917.70	1,477.58	0.00	1,477.58
Issue Date: 15 Mar 21 Rate: 3.65% Call Date: 15 Mar 59 Call Price: 100.00 Yield to Maturity: 3.581% Maturity Date: 15 Sep 59							
AT&T INC 3% DUE 06-30-2022 SEDOL: BX2KBC7							
40,000.00	100.7619500	3.33	40,304.78	41,084.00	- 779.22	0.00	- 779.22
Issue Date: 4 May 15 Rate: 3% Call Date: 30 Apr 22 Call Price: 100.00 Yield to Maturity: 1.458% Maturity Date: 30 Jun 22							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
AT&T INC 4.35% DUE 06-15-2045 SEDOL: BBNC4H4							
19,000.00	113.0658420	36.73	21,482.51	17,273.49	4,209.02	0.00	4,209.02
Issue Date: 15 Jun 13 Rate: 4.35% Call Date: 15 Dec 44 Call Price: 100.00 Yield to Maturity: 3.526% Maturity Date: 15 Jun 45							
AT&T INC 4.5% DUE 03-09-2048 SEDOL: BD3HCY6							
42,000.00	116.9689050	588.00	49,126.94	39,551.46	9,575.48	0.00	9,575.48
Issue Date: 7 Sep 16 Rate: 4.5% Call Date: 9 Sep 47 Call Price: 100.00 Yield to Maturity: 3.504% Maturity Date: 9 Mar 48							
AT&T INC 5.35% DUE 09-01-2040 SEDOL: B4WPQV3							
10,000.00	127.2080000	178.33	12,720.80	12,796.90	- 76.10	0.00	- 76.10
Issue Date: 1 Mar 11 Rate: 5.35% Yield to Maturity: 3.373% Maturity Date: 1 Sep 40							
AT&T INC 5.55% DUE 08-15-2041 SEDOL: BB0R3H5							
10,000.00	131.6470000	209.67	13,164.70	13,304.00	- 139.30	0.00	- 139.30
Issue Date: 18 Aug 11 Rate: 5.55% Yield to Maturity: 3.338% Maturity Date: 15 Aug 41							
BALL CORP FIXED 3.125% 09-15-2031 SEDOL: BNTFKF1							
20,000.00	98.7500000	185.77	19,750.00	20,000.00	- 250.00	0.00	- 250.00
Issue Date: 14 Sep 21 Rate: 3.125% Call Date: 15 Jun 31 Call Price: 100.00 Yield to Maturity: 3.276% Maturity Date: 15 Sep 31							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
BANK AMER CORP BDS 4 04-01-2024 SEDOL: BLBP4G4							
60,000.00	106.3234170	600.00	63,794.05	59,822.45	3,971.60	0.00	3,971.60
Issue Date: 1 Apr 14 Rate: 4% Yield to Maturity: 1.144% Maturity Date: 1 Apr 24							
BANK AMER CORP CORP BD 4.125 DUE 01-22-2024 REG SEDOL: BJ7B570							
50,000.00	106.2623000	910.94	53,131.15	50,776.60	2,354.55	0.00	2,354.55
Issue Date: 21 Jan 14 Rate: 4.125% Yield to Maturity: 1.041% Maturity Date: 22 Jan 24							
BANK AMER CORP FLTG RT 6.25% DUE 09-29-2049 SEDOL: BRJSX82							
20,000.00	107.6250000	402.78	21,525.00	20,000.00	1,525.00	0.00	1,525.00
Issue Date: 5 Sep 14 Rate: 6.25% Call Date: 5 Sep 24 Call Price: 0.00 Yield to Maturity: 5.715% Maturity Date: 29 Sep 49							
BANK AMER CORP 2.572% DUE 10-20-2032 BEO SEDOL: BNTG8M7							
20,000.00	100.5997000	101.45	20,119.94	19,974.50	145.44	0.00	145.44
Issue Date: 20 Oct 21 Rate: 2.572% Call Date: 20 Apr 22 Call Price: 100.00 Yield to Maturity: 2.508% Maturity Date: 20 Oct 32							
BANK AMER CORP 2.592% DUE 04-29-2031 CUSIP: 06051GJB6							
90,000.00	101.1212330	401.76	91,009.11	90,000.00	1,009.11	0.00	1,009.11
Issue Date: 29 Apr 20 Rate: 2.592% Call Date: 29 Apr 30 Call Price: 100.00 Yield to Maturity: 2.456% Maturity Date: 29 Apr 31							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
BANK AMER CORP 3.3% DUE 01-11-2023 SEDOL: B799RR2							
30,000.00	102.7435000	467.50	30,823.05	29,646.60	1,176.45	0.00	1,176.45
Issue Date: 11 Jan 13 Rate: 3.3% Yield to Maturity: 0.618% Maturity Date: 11 Jan 23							
BANK AMER CORP 3.419% 12-20-2028 SEDOL: BF50RK8							
132,000.00	106.8425080	137.90	141,032.11	118,507.88	22,524.23	0.00	22,524.23
Issue Date: 20 Dec 17 Rate: 3.419% Call Date: 20 Dec 27 Call Price: 100.00 Yield to Maturity: 2.348% Maturity Date: 20 Dec 28							
BANK AMER CORP 3.593% DUE 07-21-2028 SEDOL: BF8F0V2							
40,000.00	107.6995000	638.76	43,079.80	40,080.40	2,999.40	0.00	2,999.40
Issue Date: 21 Jul 17 Rate: 3.593% Call Date: 21 Jul 27 Call Price: 100.00 Yield to Maturity: 2.32% Maturity Date: 21 Jul 28							
BANK AMER CORP 3.974% 02-07-2030 CUSIP: 06051GHQ5							
80,000.00	110.2479000	1,271.68	88,198.32	80,000.00	8,198.32	0.00	8,198.32
Issue Date: 7 Feb 19 Rate: 3.974% Call Date: 7 Feb 29 Call Price: 100.00 Yield to Maturity: 2.564% Maturity Date: 7 Feb 30							
BANK AMER CORP 4.083% DUE 03-20-2051 SEDOL: BLD6SH4							
120,000.00	120.5657830	1,374.61	144,678.94	125,387.11	19,291.83	0.00	19,291.83
Issue Date: 20 Mar 20 Rate: 4.083% Call Date: 20 Mar 50 Call Price: 100.00 Yield to Maturity: 3.018% Maturity Date: 20 Mar 51							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
BANK AMER CORP 4.25% DUE 10-22-2026 SEDOL: BRWR308							
10,000.00	110.4055000	81.46	11,040.55	11,028.00	12.55	0.00	12.55
Issue Date: 22 Oct 14 Rate: 4.25% Yield to Maturity: 1.97% Maturity Date: 22 Oct 26							
BANK AMER CORP 4.33% 03-15-2050 CUSIP: 06051GHS1							
30,000.00	124.1471330	382.48	37,244.14	30,000.00	7,244.14	0.00	7,244.14
Issue Date: 15 Mar 19 Rate: 4.33% Call Date: 15 Mar 49 Call Price: 100.00 Yield to Maturity: 3.047% Maturity Date: 15 Mar 50							
BANK AMER CORP 4.45% DUE 03-03-2026 SEDOL: BYYD0K2							
20,000.00	110.1506000	291.72	22,030.12	21,244.80	785.32	0.00	785.32
Issue Date: 3 Mar 16 Rate: 4.45% Yield to Maturity: 1.907% Maturity Date: 3 Mar 26							
BANK AMER CORP 4% DUE 01-22-2025 SEDOL: BVV2M05							
150,000.00	106.8322870	2,650.00	160,248.43	148,737.60	11,510.83	0.00	11,510.83
Issue Date: 22 Jan 15 Rate: 4% Yield to Maturity: 1.697% Maturity Date: 22 Jan 25							
BANK AMER CORP 5% DUE 01-21-2044 SEDOL: BJ7B592							
160,000.00	131.6953630	3,555.56	210,712.58	164,610.03	46,102.55	0.00	46,102.55
Issue Date: 21 Jan 14 Rate: 5% Yield to Maturity: 3.02% Maturity Date: 21 Jan 44							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
BANK OF AMERICA CORP 3.004% 12-20-2023 SEDOL: BG37Y96							
169,000.00	102.0729820	155.12	172,503.34	168,079.14	4,424.20	0.00	4,424.20
Issue Date: 20 Dec 17 Rate: 3.004% Call Date: 20 Dec 22 Call Price: 100.00 Yield to Maturity: 1.922% Maturity Date: 20 Dec 23							
BANK OF AMERICA CORP BNDS 4.2 DUE 08-26-2024 SEDOL: BQK7V65							
140,000.00	107.2116710	2,041.67	150,096.34	140,019.60	10,076.74	0.00	10,076.74
Issue Date: 26 Aug 14 Rate: 4.2% Yield to Maturity: 1.42% Maturity Date: 26 Aug 24							
BANK OF AMERICA CORP 3.55% 03-05-2024 SEDOL: BFN8M10							
90,000.00	102.9795780	1,029.50	92,681.62	90,000.00	2,681.62	0.00	2,681.62
Issue Date: 5 Mar 18 Rate: 3.55% Call Date: 5 Mar 23 Call Price: 100.00 Yield to Maturity: 2.141% Maturity Date: 5 Mar 24							
BECTON DICKINSON & 3.363% DUE 06-06-2024 SEDOL: BF2MPF8							
46,000.00	104.7131960	107.43	48,168.07	45,986.06	2,182.01	0.00	2,182.01
Issue Date: 6 Jun 17 Rate: 3.363% Call Date: 6 Apr 24 Call Price: 100.00 Yield to Maturity: 1.384% Maturity Date: 6 Jun 24							
BECTON DICKINSON & 3.734% DUE 12-15-2024 SEDOL: BTDD0Y2							
10,000.00	106.3153000	16.60	10,631.53	10,564.76	66.77	0.00	66.77
Issue Date: 15 Dec 14 Rate: 3.734% Call Date: 15 Sep 24 Call Price: 100.00 Yield to Maturity: 1.539% Maturity Date: 15 Dec 24							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
BECTON DICKINSON & 4.685% DUE 12-15-2044 SEDOL: BTDFT52							
16,000.00	125.8580000	33.32	20,137.28	15,800.64	4,336.64	0.00	4,336.64
Issue Date: 15 Dec 14 Rate: 4.685% Call Date: 15 Jun 44 Call Price: 100.00 Yield to Maturity: 3.101% Maturity Date: 15 Dec 44							
BERKSHIRE HATHAWAY FIN CORP 4.25% DUE 01-15-2049 SEDOL: BJ00PK7							
70,000.00	123.2174290	1,371.81	86,252.20	69,284.60	16,967.60	0.00	16,967.60
Issue Date: 11 Jan 19 Rate: 4.25% Call Date: 15 Jul 48 Call Price: 100.00 Yield to Maturity: 2.991% Maturity Date: 15 Jan 49							
BK NEW YORK MELLON 1.6% DUE 04-24-2025 SEDOL: BLFFMD3							
20,000.00	100.9600000	59.56	20,192.00	19,992.40	199.60	0.00	199.60
Issue Date: 24 Apr 20 Rate: 1.6% Call Date: 24 Mar 25 Call Price: 100.00 Yield to Maturity: 1.303% Maturity Date: 24 Apr 25							
BOEING CO FIXED 2.196% DUE 02-04-2026 SEDOL: BKPSXR6							
90,000.00	100.0037220	807.03	90,003.35	90,000.00	3.35	0.00	3.35
Issue Date: 4 Feb 21 Rate: 2.196% Call Date: 4 Feb 23 Call Price: 100.00 Yield to Maturity: 2.195% Maturity Date: 4 Feb 26							
BOEING CO FIXED 5.15% DUE 05-01-2030 SEDOL: BM8XFR6							
100,000.00	116.6181800	858.33	116,618.18	113,868.90	2,749.28	0.00	2,749.28
Issue Date: 4 May 20 Rate: 5.15% Call Date: 1 Feb 30 Call Price: 100.00 Yield to Maturity: 2.891% Maturity Date: 1 May 30							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
BOEING CO FIXED 5.705% DUE 05-01-2040 SEDOL: BM8XFQ5							
130,000.00	128.7469150	1,236.08	167,370.99	166,960.30	410.69	0.00	410.69
Issue Date: 4 May 20 Rate: 5.705% Call Date: 1 Nov 39 Call Price: 100.00 Yield to Maturity: 3.556% Maturity Date: 1 May 40							
BOEING CO 1.433% 02-04-2024 SEDOL: BKPSXQ5							
180,000.00	99.8637720	1,053.26	179,754.79	180,000.00	- 245.21	0.00	- 245.21
Issue Date: 4 Feb 21 Rate: 1.433% Yield to Maturity: 1.499% Maturity Date: 4 Feb 24							
BOEING CO 2.7% DUE 02-01-2027 SEDOL: BKPHQK7							
20,000.00	101.7403500	225.00	20,348.07	19,946.00	402.07	0.00	402.07
Issue Date: 31 Jul 19 Rate: 2.7% Call Date: 1 Dec 26 Call Price: 100.00 Yield to Maturity: 2.334% Maturity Date: 1 Feb 27							
BOEING CO 2.8% DUE 03-01-2027 SEDOL: BZBZQX3							
90,000.00	102.0897330	840.00	91,880.76	87,009.30	4,871.46	0.00	4,871.46
Issue Date: 16 Feb 17 Rate: 2.8% Call Date: 1 Dec 26 Call Price: 100.00 Yield to Maturity: 2.367% Maturity Date: 1 Mar 27							
BOEING CO 3.25% DUE 02-01-2035 SEDOL: BKPHQH4							
90,000.00	100.9094560	1,218.75	90,818.51	88,841.70	1,976.81	0.00	1,976.81
Issue Date: 31 Jul 19 Rate: 3.25% Call Date: 1 Nov 34 Call Price: 100.00 Yield to Maturity: 3.164% Maturity Date: 1 Feb 35							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
BOEING CO 3.75% DUE 02-01-2050 SEDOL: BJGV2H0							
30,000.00	104.3039000	468.75	31,291.17	28,942.50	2,348.67	0.00	2,348.67
Issue Date: 31 Jul 19 Rate: 3.75% Call Date: 1 Aug 49 Call Price: 100.00 Yield to Maturity: 3.507% Maturity Date: 1 Feb 50							
BP CAP MKTS AMER INC 3.0% DUE 02-24-2050 SEDOL: BLGM4V5							
90,000.00	97.8466220	952.50	88,061.96	88,807.43	- 745.47	0.00	- 745.47
Issue Date: 24 Feb 20 Rate: 3% Call Date: 24 Aug 49 Call Price: 100.00 Yield to Maturity: 3.115% Maturity Date: 24 Feb 50							
BP CAP MKTS AMER INC 3.119% 05-04-2026 SEDOL: BH4K3S3							
30,000.00	105.7776670	148.15	31,733.30	30,113.60	1,619.70	0.00	1,619.70
Issue Date: 4 Nov 18 Rate: 3.119% Call Date: 4 Feb 26 Call Price: 100.00 Yield to Maturity: 1.731% Maturity Date: 4 May 26							
BP CAP MKTS AMER 3.633% DUE 04-06-2030 SEDOL: BJLV8H7							
70,000.00	110.5402430	600.45	77,378.17	70,000.00	7,378.17	0.00	7,378.17
Issue Date: 6 Apr 20 Rate: 3.633% Call Date: 6 Jan 30 Call Price: 100.00 Yield to Maturity: 2.229% Maturity Date: 6 Apr 30							
BRISTOL MYERS FIXED 2.6% DUE 05-16-2022 SEDOL: BMX6FF8							
40,000.00	100.8289000	130.00	40,331.56	39,892.40	439.16	0.00	439.16
Issue Date: 16 May 20 Rate: 2.6% Yield to Maturity: 0.387% Maturity Date: 16 May 22							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
BRISTOL MYERS FIXED 2.9% DUE 07-26-2024 SEDOL: BMW2H17							
64,000.00	104.6633130	799.11	66,984.52	64,671.87	2,312.65	0.00	2,312.65
Issue Date: 26 Jan 20 Rate: 2.9% Call Date: 26 Jun 24 Call Price: 100.00 Yield to Maturity: 1.055% Maturity Date: 26 Jul 24							
BRISTOL MYERS FIXED 3.4% DUE 07-26-2029 SEDOL: BMWV996							
40,000.00	109.6034500	585.56	43,841.38	39,670.00	4,171.38	0.00	4,171.38
Issue Date: 26 Jan 20 Rate: 3.4% Call Date: 26 Apr 29 Call Price: 100.00 Yield to Maturity: 2.025% Maturity Date: 26 Jul 29							
BRISTOL MYERS FIXED 3.875% DUE 08-15-2025 SEDOL: BMX6F81							
48,000.00	108.2512710	702.67	51,960.61	48,217.23	3,743.38	0.00	3,743.38
Issue Date: 15 Feb 20 Rate: 3.875% Call Date: 15 May 25 Call Price: 100.00 Yield to Maturity: 1.524% Maturity Date: 15 Aug 25							
BRISTOL MYERS SQUIBB CO CORP 3.2% 06-15-2026 SEDOL: BMX6FC5							
60,000.00	107.5837670	85.33	64,550.26	59,836.80	4,713.46	0.00	4,713.46
Issue Date: 15 Jun 20 Rate: 3.2% Call Date: 15 Apr 26 Call Price: 100.00 Yield to Maturity: 1.436% Maturity Date: 15 Jun 26							
BRISTOL MYERS SQUIBB CO CORP 5.0% 08-15-2045 SEDOL: BMWV9C9							
16,000.00	133.2508750	302.22	21,320.14	15,979.70	5,340.44	0.00	5,340.44
Issue Date: 15 Feb 20 Rate: 5% Call Date: 15 Feb 45 Call Price: 100.00 Yield to Maturity: 3.02% Maturity Date: 15 Aug 45							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
BRISTOL MYERS SQUIBB CO 3.55% DUE 08-15-2022 REG SEDOL: BN4NJT7							
20,000.00	101.8969000	268.22	20,379.38	19,945.80	433.58	0.00	433.58
Issue Date: 15 Feb 20 Rate: 3.55% Yield to Maturity: 0.493% Maturity Date: 15 Aug 22							
CATHOLIC HEALTH INITIATI 4.35 DUE 11-01-2042 SEDOL: B8BB1R1							
10,000.00	115.0580000	72.50	11,505.80	8,901.80	2,604.00	0.00	2,604.00
Issue Date: 31 Oct 12 Rate: 4.35% Call Date: 1 Nov 40 Call Price: 33.33 Yield to Maturity: 3.308% Maturity Date: 1 Nov 42							
CCO HLDGS LLC/CCO HLDGS CAP CORP 4.5% 05-01-2032 SEDOL: BMBVFS8							
100,000.00	102.8750000	750.00	102,875.00	100,816.40	2,058.60	0.00	2,058.60
Issue Date: 1 May 21 Rate: 4.5% Call Date: 1 May 26 Call Price: 102.25 Yield to Maturity: 4.154% Maturity Date: 1 May 32							
CENTENE CORP DEL 3.375% DUE 02-15-2030/05-06-2020 REG SEDOL: BMVX1F3							
10,000.00	102.0210000	127.50	10,202.10	10,025.00	177.10	0.00	177.10
Issue Date: 13 Feb 20 Rate: 3.375% Call Date: 15 Feb 25 Call Price: 101.68 Yield to Maturity: 3.091% Maturity Date: 15 Feb 30							
CHARTER COMMUNICATIONS ENTMT I L P 3.5% 03-01-2042 SEDOL: BN7G7R7							
10,000.00	97.2632000	76.81	9,726.32	9,794.40	- 68.08	0.00	- 68.08
Issue Date: 12 Oct 21 Rate: 3.5% Call Date: 1 Sep 41 Call Price: 100.00 Yield to Maturity: 3.693% Maturity Date: 1 Mar 42							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
CHARTER COMMUNICATIONS OPER LLC / 5.05% 03-30-2029 SEDOL: BH420W2							
130,000.00	114.5746460	1,659.49	148,947.04	130,465.40	18,481.64	0.00	18,481.64
Issue Date: 17 Jan 19 Rate: 5.05% Call Date: 30 Dec 28 Call Price: 100.00 Yield to Maturity: 2.812% Maturity Date: 30 Mar 29							
CHARTER COMMUNICATIONS OPER LLC/CHARTE 4.8% DUE 03-01-2050 SEDOL: BKSVYZ7							
10,000.00	112.3305000	160.00	11,233.05	10,072.10	1,160.95	0.00	1,160.95
Issue Date: 24 Oct 19 Rate: 4.8% Call Date: 1 Sep 49 Call Price: 100.00 Yield to Maturity: 4.06% Maturity Date: 1 Mar 50							
CHARTER 4.908% DUE 07-23-2025 SEDOL: BZ06JV6							
190,000.00	110.0506000	4,092.73	209,096.14	208,461.40	634.74	0.00	634.74
Issue Date: 23 Jul 16 Rate: 4.908% Call Date: 23 Apr 25 Call Price: 100.00 Yield to Maturity: 1.971% Maturity Date: 23 Jul 25							
CHARTER 6.834% DUE 10-23-2055 SEDOL: BD3JMW0							
10,000.00	143.4845000	129.09	14,348.45	11,230.30	3,118.15	0.00	3,118.15
Issue Date: 23 Oct 16 Rate: 6.834% Call Date: 23 Apr 55 Call Price: 100.00 Yield to Maturity: 4.362% Maturity Date: 23 Oct 55							
CHENIERE ENERGY FIXED 4% DUE 03-01-2031 SEDOL: BM8JV21							
10,000.00	105.0000000	133.33	10,500.00	10,600.00	- 100.00	0.00	- 100.00
Issue Date: 1 Sep 21 Rate: 4% Call Date: 1 Mar 26 Call Price: 102.00 Yield to Maturity: 3.361% Maturity Date: 1 Mar 31							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
CHENIERE ENERGY 4.625% DUE 10-15-2028 SEDOL: BNMB2S3							
20,000.00	105.7500000	195.28	21,150.00	20,000.00	1,150.00	0.00	1,150.00
Issue Date: 15 Apr 21 Rate: 4.625% Call Date: 15 Oct 23 Call Price: 102.31 Yield to Maturity: 3.659% Maturity Date: 15 Oct 28							
CHEVRON CORP NEW 1.554% DUE 05-11-2025 SEDOL: BLB4160							
50,000.00	100.8900000	107.92	50,445.00	50,014.20	430.80	0.00	430.80
Issue Date: 11 May 20 Rate: 1.554% Call Date: 11 Apr 25 Call Price: 100.00 Yield to Maturity: 1.282% Maturity Date: 11 May 25							
CHEVRON CORP NEW 1.995% DUE 05-11-2027 SEDOL: BLB4137							
10,000.00	101.5624000	27.71	10,156.24	10,000.00	156.24	0.00	156.24
Issue Date: 11 May 20 Rate: 1.995% Call Date: 11 Mar 27 Call Price: 100.00 Yield to Maturity: 1.688% Maturity Date: 11 May 27							
CHEVRON CORP NEW 2.954% DUE 05-16-2026 SEDOL: BYP8MZ5							
40,000.00	105.9245500	147.70	42,369.82	40,000.00	2,369.82	0.00	2,369.82
Issue Date: 16 May 16 Rate: 2.954% Call Date: 16 Feb 26 Call Price: 100.00 Yield to Maturity: 1.548% Maturity Date: 16 May 26							
CHEVRON U S A INC 3.85% 01-15-2028 SEDOL: BMV7YS9							
80,000.00	110.7887750	1,420.22	88,631.02	81,431.70	7,199.32	0.00	7,199.32
Issue Date: 15 Jul 20 Rate: 3.85% Call Date: 15 Oct 27 Call Price: 100.00 Yield to Maturity: 1.947% Maturity Date: 15 Jan 28							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
CIGNA CORP NEW CORP 3.75% 07-15-2023 SEDOL: BKPHRZ9							
44,000.00	104.0001590	760.83	45,760.07	44,733.70	1,026.37	0.00	1,026.37
Issue Date: 15 Jul 19 Rate: 3.75% Call Date: 15 Jun 23 Call Price: 100.00 Yield to Maturity: 1.12% Maturity Date: 15 Jul 23							
CIGNA CORP NEW CORP 4.125% 11-15-2025 SEDOL: BKPHS01							
30,000.00	109.4114670	158.13	32,823.44	29,975.10	2,848.34	0.00	2,848.34
Issue Date: 15 May 19 Rate: 4.125% Call Date: 15 Sep 25 Call Price: 100.00 Yield to Maturity: 1.608% Maturity Date: 15 Nov 25							
CIGNA CORP NEW CORP 4.375% 10-15-2028 SEDOL: BKPHS12							
70,000.00	113.7400860	646.53	79,618.06	69,906.90	9,711.16	0.00	9,711.16
Issue Date: 15 Apr 19 Rate: 4.375% Call Date: 15 Jul 28 Call Price: 100.00 Yield to Maturity: 2.185% Maturity Date: 15 Oct 28							
CINTAS CORP NO 2 2.9% DUE 04-01-2022 SEDOL: BDC4N67							
40,000.00	100.4019000	290.00	40,160.76	40,120.60	40.16	0.00	40.16
Issue Date: 14 Mar 17 Rate: 2.9% Yield to Maturity: 1.283% Maturity Date: 1 Apr 22							
CINTAS CORP NO 2 3.7% DUE 04-01-2027 SEDOL: BD096S7							
50,000.00	109.4655600	462.50	54,732.78	49,981.80	4,750.98	0.00	4,750.98
Issue Date: 14 Mar 17 Rate: 3.7% Call Date: 1 Jan 27 Call Price: 100.00 Yield to Maturity: 1.802% Maturity Date: 1 Apr 27							

Asset Detail - Base Currency

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

Fixed Income

Corporate bonds

CIT GROUP INC NEW FIXED 5.25% DUE 03-07-2025 SEDOL: BYZQMH1

20,000.00	110.1630000	326.67	22,032.60	20,550.00	1,482.60	0.00	1,482.60

Issue Date: 9 Mar 18 Rate: 5.25% Call Date: 7 Dec 24 Call Price: 100.00 Yield to Maturity: 1.941% Maturity Date: 7 Mar 25

CITIGROUP INC DEP SHS REPSTG 5.95 12-29-2049 CUSIP: 172967GD7

60,000.00	103.0000000	1,497.42	61,800.00	60,000.00	1,800.00	0.00	1,800.00

Issue Date: 29 Oct 12 Rate: 5.95% Call Date: 30 Jan 23 Call Price: 100.00 Yield to Maturity: 5.739% Maturity Date: 29 Jul 49

CITIGROUP INC FLTG RT 1.678% DUE 05-15-2024 CUSIP: 172967MR9

40,000.00	101.1173500	85.76	40,446.94	40,000.00	446.94	0.00	446.94

Issue Date: 14 May 20 Rate: 1.678% Call Date: 15 May 23 Call Price: 100.00 Yield to Maturity: 1.198% Maturity Date: 15 May 24

CITIGROUP INC NT VAR RATE 12-31-2049 REG CUSIP: 172967JM4

70,000.00	107.0000000	532.19	74,900.00	70,000.00	4,900.00	0.00	4,900.00

Issue Date: 24 Apr 15 Rate: 5.95% Call Date: 15 May 26 Call Price: 100.00 Yield to Maturity: 5.472% Maturity Date: 31 Dec 49

CITIGROUP INC VAR RT DUE 12-29-2049 SEDOL: BLWX1S8

60,000.00	104.8130000	483.00	62,887.80	59,934.37	2,953.43	0.00	2,953.43

Issue Date: 30 Apr 14 Rate: 6.3% Call Date: 15 May 24 Call Price: 0.00 Yield to Maturity: 5.953% Maturity Date: 29 Dec 49

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
CITIGROUP INC 2.52% 11-03-2032 SEDOL: BNHX0P7							
10,000.00	100.0007000	40.60	10,000.07	10,007.80	- 7.73	0.00	- 7.73
Issue Date: 3 Nov 21 Rate: 2.52% Call Date: 3 May 22 Call Price: 100.00 Yield to Maturity: 2.519% Maturity Date: 3 Nov 32							
CITIGROUP INC 3.106% DUE 04-08-2026 SEDOL: BM8G779							
20,000.00	104.8756000	143.22	20,975.12	20,870.20	104.92	0.00	104.92
Issue Date: 8 Apr 20 Rate: 3.106% Call Date: 8 Apr 25 Call Price: 100.00 Yield to Maturity: 1.911% Maturity Date: 8 Apr 26							
CITIGROUP INC 3.5% DUE 05-15-2023 SEDOL: BFMYZM1							
80,000.00	103.3840250	357.78	82,707.22	77,116.12	5,591.10	0.00	5,591.10
Issue Date: 14 May 13 Rate: 3.5% Yield to Maturity: 1.01% Maturity Date: 15 May 23							
CITIGROUP INC 4.05% DUE 07-30-2022 SEDOL: BDZRH27							
80,000.00	102.0374750	1,359.00	81,629.98	83,073.83	- 1,443.85	0.00	- 1,443.85
Issue Date: 8 Feb 13 Rate: 4.05% Yield to Maturity: 0.53% Maturity Date: 30 Jul 22							
CITIGROUP INC 4.3% DUE 11-20-2026 SEDOL: BSPCB69							
30,000.00	110.7022330	146.92	33,210.67	30,395.10	2,815.57	0.00	2,815.57
Issue Date: 20 Nov 14 Rate: 4.3% Yield to Maturity: 1.99% Maturity Date: 20 Nov 26							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
CITIGROUP INC 4.4% DUE 06-10-2025 SEDOL: BYZZP79							
60,000.00	108.9397170	154.00	65,363.83	59,832.80	5,531.03	0.00	5,531.03
Issue Date: 10 Jun 15 Rate: 4.4% Yield to Maturity: 1.714% Maturity Date: 10 Jun 25							
CITIGROUP INC 4.412% DUE 03-31-2031 SEDOL: BMH3V24							
50,000.00	114.3162600	557.63	57,158.13	50,000.00	7,158.13	0.00	7,158.13
Issue Date: 31 Mar 20 Rate: 4.412% Call Date: 31 Mar 30 Call Price: 100.00 Yield to Maturity: 2.655% Maturity Date: 31 Mar 31							
CITIGROUP INC 4.5% DUE 01-14-2022 SEDOL: BBPV6C8							
160,000.00	100.1166810	3,340.00	160,186.69	154,534.40	5,652.29	0.00	5,652.29
Rate: 4.5% Yield to Maturity: 1.263% Maturity Date: 14 Jan 22							
CITIGROUP INC 4.65% DUE 07-30-2045 SEDOL: BYTHPH1							
182,000.00	126.4927030	3,549.76	230,216.72	182,371.28	47,845.44	0.00	47,845.44
Issue Date: 30 Jul 15 Rate: 4.65% Yield to Maturity: 3.063% Maturity Date: 30 Jul 45							
CITIGROUP INC 4.75% DUE 05-18-2046 SEDOL: BDGLCL2							
10,000.00	123.3570000	56.74	12,335.70	10,047.50	2,288.20	0.00	2,288.20
Issue Date: 18 May 16 Rate: 4.75% Yield to Maturity: 3.341% Maturity Date: 18 May 46							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
CITIGROUP INC 5.3 DUE 05-06-2044 SEDOL: BMH4H85							
31,000.00	130.8689680	251.01	40,569.38	32,400.04	8,169.34	0.00	8,169.34
Issue Date: 6 May 14 Rate: 5.3% Yield to Maturity: 3.33% Maturity Date: 6 May 44							
CITIGROUP INC 5.5% DUE 09-13-2025 SEDOL: BDT7Y00							
100,000.00	113.1331900	1,650.00	113,133.19	100,108.20	13,024.99	0.00	13,024.99
Issue Date: 13 Sep 13 Rate: 5.5% Yield to Maturity: 1.813% Maturity Date: 13 Sep 25							
CITIGROUP INC 8.125% DUE 07-15-2039 SEDOL: B8G0DX3							
16,000.00	169.4507500	599.44	27,112.12	23,083.98	4,028.14	0.00	4,028.14
Issue Date: 23 Jul 09 Rate: 8.125% Yield to Maturity: 3.002% Maturity Date: 15 Jul 39							
COCA COLA CO 1.45% DUE 06-01-2027 SEDOL: BLB7YV5							
40,000.00	99.4819750	48.33	39,792.79	40,093.70	- 300.91	0.00	- 300.91
Issue Date: 1 May 20 Rate: 1.45% Call Date: 1 Apr 27 Call Price: 100.00 Yield to Maturity: 1.55% Maturity Date: 1 Jun 27							
COCA COLA CO 2.6% DUE 06-01-2050 SEDOL: BLB7Z23							
10,000.00	98.0378000	21.67	9,803.78	9,925.10	- 121.32	0.00	- 121.32
Issue Date: 1 May 20 Rate: 2.6% Call Date: 1 Dec 49 Call Price: 100.00 Yield to Maturity: 2.699% Maturity Date: 1 Jun 50							

Asset Detail - Base Currency

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

Fixed Income

Corporate bonds

COCA COLA CO 3.375% DUE 03-25-2027 SEDOL: BL63CD6

20,000.00	108.0848500	180.00	21,616.97	22,964.10	- 1,347.13	0.00	- 1,347.13

Issue Date: 25 Mar 20 Rate: 3.375% Call Date: 25 Jan 27 Call Price: 100.00 Yield to Maturity: 1.751% Maturity Date: 25 Mar 27

COMCAST CORP NEW FIXED 3.4% DUE 04-01-2030 CUSIP: 20030NDG3

20,000.00	109.2461500	170.00	21,849.23	19,964.60	1,884.63	0.00	1,884.63

Issue Date: 27 Mar 20 Rate: 3.4% Call Date: 1 Jan 30 Call Price: 100.00 Yield to Maturity: 2.169% Maturity Date: 1 Apr 30

COMCAST CORP NEW 2.8% DUE 01-15-2051/05-28-2020 REG SEDOL: BL6D441

30,000.00	96.7382330	387.33	29,021.47	27,909.90	1,111.57	0.00	1,111.57

Issue Date: 28 May 20 Rate: 2.8% Call Date: 15 Jul 50 Call Price: 100.00 Yield to Maturity: 2.968% Maturity Date: 15 Jan 51

COMCAST CORP NEW 3.15% DUE 03-01-2026 CUSIP: 20030NBS9

20,000.00	106.6680000	210.00	21,333.60	19,015.80	2,317.80	0.00	2,317.80

Issue Date: 23 Feb 16 Rate: 3.15% Call Date: 1 Dec 25 Call Price: 100.00 Yield to Maturity: 1.493% Maturity Date: 1 Mar 26

COMCAST CORP NEW 3.45% DUE 02-01-2050 CUSIP: 20030NCZ2

10,000.00	107.1793000	143.75	10,717.93	10,792.31	- 74.38	0.00	- 74.38

Issue Date: 5 Nov 19 Rate: 3.45% Call Date: 1 Aug 49 Call Price: 100.00 Yield to Maturity: 3.066% Maturity Date: 1 Feb 50

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
COMCAST CORP NEW 3.95% 10-15-2025 CUSIP: 20030NCS8							
80,000.00	109.2218130	667.11	87,377.45	79,901.60	7,475.85	0.00	7,475.85
Issue Date: 5 Oct 18 Rate: 3.95% Call Date: 15 Aug 25 Call Price: 100.00 Yield to Maturity: 1.44% Maturity Date: 15 Oct 25							
COMCAST CORP NEW 4.15% DUE 10-15-2028 CUSIP: 20030NCT6							
190,000.00	113.6136210	1,664.61	215,865.88	190,160.40	25,705.48	0.00	25,705.48
Issue Date: 5 Oct 18 Rate: 4.15% Call Date: 15 Jul 28 Call Price: 100.00 Yield to Maturity: 1.995% Maturity Date: 15 Oct 28							
COMCAST CORP NEW 4.2% DUE 08-15-2034 CUSIP: 20030NBM2							
50,000.00	117.7658000	793.33	58,882.90	50,386.00	8,496.90	0.00	8,496.90
Issue Date: 12 Aug 14 Rate: 4.2% Call Date: 15 Feb 34 Call Price: 100.00 Yield to Maturity: 2.545% Maturity Date: 15 Aug 34							
COMCAST CORP NEW 4.25% DUE 10-15-2030 CUSIP: 20030NCU3							
50,000.00	115.5226800	448.61	57,761.34	49,937.20	7,824.14	0.00	7,824.14
Issue Date: 5 Oct 18 Rate: 4.25% Call Date: 15 Jul 30 Call Price: 100.00 Yield to Maturity: 2.289% Maturity Date: 15 Oct 30							
COMCAST CORP NEW 4% DUE 03-01-2048 SEDOL: BFY1YN4							
10,000.00	115.5833000	133.33	11,558.33	11,307.30	251.03	0.00	251.03
Issue Date: 8 Feb 18 Rate: 4% Call Date: 1 Sep 47 Call Price: 100.00 Yield to Maturity: 3.123% Maturity Date: 1 Mar 48							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
COMCAST CORP NEW 5.65% DUE 06-15-2035 SEDOL: B0B7ZQ0							
10,000.00	132.4495000	25.11	13,244.95	10,305.90	2,939.05	0.00	2,939.05
Issue Date: 9 Jun 05 Rate: 5.65% Yield to Maturity: 2.748% Maturity Date: 15 Jun 35							
COMCAST CORP 3.7% 04-15-2024 CUSIP: 20030NCR0							
40,000.00	106.2596500	312.44	42,503.86	39,888.80	2,615.06	0.00	2,615.06
Issue Date: 5 Oct 18 Rate: 3.7% Call Date: 15 Mar 24 Call Price: 100.00 Yield to Maturity: 0.929% Maturity Date: 15 Apr 24							
CONOCO INC 6.95% DUE 04-15-2029 SEDOL: B2PJ1B3							
70,000.00	131.6706710	1,027.06	92,169.47	76,395.41	15,774.06	0.00	15,774.06
Issue Date: 20 Apr 99 Rate: 6.95% Yield to Maturity: 2.219% Maturity Date: 15 Apr 29							
CONOCOPHILLIPS 3.75% DUE 10-01-2027 SEDOL: BNQPSJ4							
20,000.00	109.6875500	187.50	21,937.51	20,912.20	1,025.31	0.00	1,025.31
Issue Date: 1 Oct 20 Rate: 3.75% Call Date: 1 Jul 27 Call Price: 100.00 Yield to Maturity: 1.959% Maturity Date: 1 Oct 27							
CONSTELLATION 4.75% DUE 11-15-2024 SEDOL: BRSG3M1							
50,000.00	109.1073000	303.47	54,553.65	52,062.50	2,491.15	0.00	2,491.15
Issue Date: 3 Nov 14 Rate: 4.75% Yield to Maturity: 1.498% Maturity Date: 15 Nov 24							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
CONTL RES INC FIXED 3.8% DUE 06-01-2024 SEDOL: BZ02873							
20,000.00	104.3465000	63.33	20,869.30	19,938.65	930.65	0.00	930.65
Issue Date: 19 May 14 Rate: 3.8% Call Date: 1 Mar 24 Call Price: 100.00 Yield to Maturity: 1.949% Maturity Date: 1 Jun 24							
CONTL RES INC 4.375% DUE 01-15-2028 SEDOL: BF19CF9							
20,000.00	108.1050000	403.47	21,621.00	20,451.60	1,169.40	0.00	1,169.40
Issue Date: 8 Dec 17 Rate: 4.375% Call Date: 15 Oct 27 Call Price: 100.00 Yield to Maturity: 2.901% Maturity Date: 15 Jan 28							
CONTL RES INC 4.5 DUE 04-15-2023 SEDOL: BCCWFC4							
20,000.00	103.0470000	190.00	20,609.40	20,747.20	- 137.80	0.00	- 137.80
Issue Date: 5 Apr 13 Rate: 4.5% Call Date: 15 Jan 23 Call Price: 100.00 Yield to Maturity: 2.089% Maturity Date: 15 Apr 23							
CONTL RES INC 4.9% DUE 06-01-2044 SEDOL: BYN68H5							
30,000.00	110.8250000	122.50	33,247.50	32,395.30	852.20	0.00	852.20
Issue Date: 19 May 14 Rate: 4.9% Call Date: 1 Dec 43 Call Price: 100.00 Yield to Maturity: 4.153% Maturity Date: 1 Jun 44							
COSTCO WHOLESALE CORP NEW 1.6% DUE 04-20-2030 REG SEDOL: BMG2X93							
10,000.00	96.9789000	31.56	9,697.89	10,037.30	- 339.41	0.00	- 339.41
Issue Date: 20 Apr 20 Rate: 1.6% Call Date: 20 Jan 30 Call Price: 100.00 Yield to Maturity: 1.996% Maturity Date: 20 Apr 30							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
COSTCO WHSL CORP FIXED 1.375% DUE 06-20-2027 SEDOL: BMG1PD8							
40,000.00	99.2969250	16.81	39,718.77	40,232.70	- 513.93	0.00	- 513.93
Issue Date: 20 Apr 20 Rate: 1.375% Call Date: 20 Apr 27 Call Price: 100.00 Yield to Maturity: 1.509% Maturity Date: 20 Jun 27							
CVS HEALTH CORP 2.75% DUE 12-01-2022 SEDOL: B90QJ25							
100,000.00	101.3891100	229.17	101,389.11	99,861.00	1,528.11	0.00	1,528.11
Issue Date: 29 Nov 12 Rate: 2.75% Call Date: 1 Sep 22 Call Price: 100.00 Yield to Maturity: 1.221% Maturity Date: 1 Dec 22							
CVS HEALTH CORP 3.875% DUE 07-20-2025 SEDOL: BYPFB82							
44,000.00	107.5127950	762.51	47,305.63	43,557.36	3,748.27	0.00	3,748.27
Issue Date: 20 Jul 15 Rate: 3.875% Call Date: 20 Apr 25 Call Price: 100.00 Yield to Maturity: 1.687% Maturity Date: 20 Jul 25							
CVS HEALTH CORP 4.3% DUE 03-25-2028 SEDOL: BF3V2P3							
84,000.00	112.3009880	963.20	94,332.83	82,875.44	11,457.39	0.00	11,457.39
Issue Date: 9 Mar 18 Rate: 4.3% Call Date: 25 Dec 27 Call Price: 100.00 Yield to Maturity: 2.178% Maturity Date: 25 Mar 28							
CVS HEALTH CORP 5.05% DUE 03-25-2048 SEDOL: BF4JKH4							
30,000.00	131.1699670	404.00	39,350.99	39,912.10	- 561.11	0.00	- 561.11
Issue Date: 9 Mar 18 Rate: 5.05% Call Date: 25 Sep 47 Call Price: 100.00 Yield to Maturity: 3.27% Maturity Date: 25 Mar 48							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
CVS HEALTH CORP 5.125% DUE 07-20-2045 SEDOL: BYPFC45							
40,000.00	130.3803000	916.81	52,152.12	40,934.57	11,217.55	0.00	11,217.55
Issue Date: 20 Jul 15 Rate: 5.125% Yield to Maturity: 3.265% Maturity Date: 20 Jul 45							
CVS HEALTH CORPORATION 2.125% DUE 09-15-2031 BEO SEDOL: BN6SF14							
30,000.00	98.0442000	235.52	29,413.26	29,810.70	- 397.44	0.00	- 397.44
Issue Date: 18 Aug 21 Rate: 2.125% Call Date: 15 Jun 31 Call Price: 100.00 Yield to Maturity: 2.351% Maturity Date: 15 Sep 31							
DEERE & CO FIXED 3.1% DUE 04-15-2030 SEDOL: BMQ5M39							
10,000.00	107.8797000	65.44	10,787.97	9,981.10	806.87	0.00	806.87
Issue Date: 30 Mar 20 Rate: 3.1% Call Date: 15 Jan 30 Call Price: 100.00 Yield to Maturity: 2.06% Maturity Date: 15 Apr 30							
DEERE & CO FIXED 3.75% DUE 04-15-2050 SEDOL: BMQ5M40							
110,000.00	118.5521090	870.83	130,407.32	128,118.40	2,288.92	0.00	2,288.92
Issue Date: 30 Mar 20 Rate: 3.75% Call Date: 15 Oct 49 Call Price: 100.00 Yield to Maturity: 2.796% Maturity Date: 15 Apr 50							
DELTA AIR LINES 3.625% DUE 03-15-2022 SEDOL: BDH3QZ9							
20,000.00	100.0007000	213.47	20,000.14	16,650.00	3,350.14	0.00	3,350.14
Issue Date: 14 Mar 17 Rate: 3.625% Yield to Maturity: 3.605% Maturity Date: 15 Mar 22							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
DELTA AIR LINES 3.8% 04-19-2023 SEDOL: BFZP598							
20,000.00	102.2475000	152.00	20,449.50	17,850.00	2,599.50	0.00	2,599.50
Issue Date: 19 Apr 18 Rate: 3.8% Call Date: 19 Mar 23 Call Price: 100.00 Yield to Maturity: 2.037% Maturity Date: 19 Apr 23							
DEVON ENERGY CORP FIXED 5% DUE 06-15-2045 SEDOL: BYNCYY2							
30,000.00	121.2325000	66.67	36,369.75	35,172.30	1,197.45	0.00	1,197.45
Issue Date: 16 Jun 15 Rate: 5% Call Date: 15 Dec 44 Call Price: 100.00 Yield to Maturity: 3.645% Maturity Date: 15 Jun 45							
DEVON ENERGY CORP NEW 8.25% 08-01-2023 BEO SEDOL: BNXFS64							
60,000.00	109.2312830	2,062.50	65,538.77	68,800.00	- 3,261.23	0.00	- 3,261.23
Issue Date: 1 Aug 21 Rate: 8.25% Call Date: 1 Jun 23 Call Price: 100.00 Yield to Maturity: 2.278% Maturity Date: 1 Aug 23							
DEVON ENERGY CORP 5.6 DUE 07-15-2041 SEDOL: B3Q7W10							
70,000.00	125.7437000	1,807.56	88,020.59	79,472.25	8,548.34	0.00	8,548.34
Issue Date: 12 Jul 11 Rate: 5.6% Call Date: 15 Jan 41 Call Price: 100.00 Yield to Maturity: 3.732% Maturity Date: 15 Jul 41							
DEVON ENERGY CORP 5.85% DUE 12-15-2025 SEDOL: BYQ1PX2							
80,000.00	114.3889250	208.00	91,511.14	86,146.90	5,364.24	0.00	5,364.24
Issue Date: 15 Dec 15 Rate: 5.85% Call Date: 15 Sep 25 Call Price: 100.00 Yield to Maturity: 2.044% Maturity Date: 15 Dec 25							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
DIAMONDBACK ENERGY FIXED 3.25% DUE 12-01-2026 SEDOL: BJR45C4							
10,000.00	105.5235000	27.08	10,552.35	10,317.30	235.05	0.00	235.05
Issue Date: 5 Dec 19 Rate: 3.25% Call Date: 1 Oct 26 Call Price: 100.00 Yield to Maturity: 2.062% Maturity Date: 1 Dec 26							
DIAMONDBACK ENERGY INC 3.5% DUE 12-01-2029 SEDOL: BJR45B3							
20,000.00	106.0410500	58.33	21,208.21	20,511.00	697.21	0.00	697.21
Issue Date: 5 Dec 19 Rate: 3.5% Call Date: 1 Sep 29 Call Price: 100.00 Yield to Maturity: 2.648% Maturity Date: 1 Dec 29							
DISH DBS CORP 5.125% DUE 06-01-2029 SEDOL: BMDHSQ3							
50,000.00	91.0000000	213.54	45,500.00	49,877.00	- 4,377.00	0.00	- 4,377.00
Issue Date: 24 May 21 Rate: 5.125% Yield to Maturity: 6.682% Maturity Date: 1 Jun 29							
DISH DBS CORP 5.875% 11-15-2024 CUSIP: 25470XAW5							
25,000.00	102.6340000	187.67	25,658.50	24,233.69	1,424.81	0.00	1,424.81
Issue Date: 20 Nov 14 Rate: 5.875% Yield to Maturity: 4.878% Maturity Date: 15 Nov 24							
DISNEY WALT CO SR NT 6.2% 12-15-2034 SEDOL: BJQX577							
10,000.00	139.8736000	27.56	13,987.36	9,321.90	4,665.46	0.00	4,665.46
Issue Date: 15 Jun 19 Rate: 6.2% Yield to Maturity: 2.563% Maturity Date: 15 Dec 34							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
DISNEY WALT CO SR NT 6.65% 11-15-2037 CUSIP: 254687EH5							
10,000.00	148.5208000	84.97	14,852.08	9,855.00	4,997.08	0.00	4,997.08
Issue Date: 15 Nov 19 Rate: 6.65% Yield to Maturity: 2.832% Maturity Date: 15 Nov 37							
DUKE ENERGY 5.3% DUE 02-15-2040 SEDOL: B432721							
130,000.00	131.9544000	2,602.89	171,540.72	158,434.90	13,105.82	0.00	13,105.82
Issue Date: 19 Nov 09 Rate: 5.3% Yield to Maturity: 3% Maturity Date: 15 Feb 40							
EATON CORP OHIO 4.15 DUE 11-02-2042 REG SEDOL: BGLPFR7							
70,000.00	117.2316860	476.10	82,062.18	70,572.40	11,489.78	0.00	11,489.78
Issue Date: 2 Nov 13 Rate: 4.15% Yield to Maturity: 3.028% Maturity Date: 2 Nov 42							
EL PASO NAT GAS CO 8.375% DUE 06-15-2032 SEDOL: 2787237							
110,000.00	143.2685730	409.44	157,595.43	128,194.00	29,401.43	0.00	29,401.43
Issue Date: 15 Jun 03 Rate: 8.375% Call Date: 14 Jun 32 Call Price: 100.00 Yield to Maturity: 3.418% Maturity Date: 15 Jun 32							
ENERGY TRANSFER L P 6.75% 12-31-2099 USD SEDOL: BNLZ3S3							
40,000.00	100.0000000	345.00	40,000.00	40,562.50	- 562.50	0.00	- 562.50
Issue Date: 16 Nov 17 Rate: 6.75% Call Date: 15 May 25 Call Price: 100.00 Yield to Maturity: 6.75% Maturity Date: 31 Dec 99							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
ENERGY TRANSFER 3.75% DUE 05-15-2030 SEDOL: BL3BQ53							
90,000.00	106.0678780	431.25	95,461.09	91,744.80	3,716.29	0.00	3,716.29
Issue Date: 22 Jan 20 Rate: 3.75% Call Date: 15 Feb 30 Call Price: 100.00 Yield to Maturity: 2.927% Maturity Date: 15 May 30							
ENERGY TRANSFER 4.95% DUE 06-15-2028 SEDOL: BNR46T6							
20,000.00	112.5735500	44.00	22,514.71	21,379.60	1,135.11	0.00	1,135.11
Issue Date: 8 Jun 18 Rate: 4.95% Call Date: 15 Mar 28 Call Price: 100.00 Yield to Maturity: 2.806% Maturity Date: 15 Jun 28							
ENERGY TRANSFER 5.25% DUE 04-15-2029 SEDOL: BJCYMH3							
10,000.00	114.6342000	110.83	11,463.42	11,417.30	46.12	0.00	46.12
Issue Date: 15 Jan 19 Rate: 5.25% Call Date: 15 Jan 29 Call Price: 100.00 Yield to Maturity: 2.999% Maturity Date: 15 Apr 29							
ENERGY TRANSFER 6.25% DUE 04-15-2049 SEDOL: BJCYMJ5							
80,000.00	131.0195750	1,055.56	104,815.66	97,197.60	7,618.06	0.00	7,618.06
Issue Date: 15 Jan 19 Rate: 6.25% Call Date: 15 Oct 48 Call Price: 100.00 Yield to Maturity: 4.306% Maturity Date: 15 Apr 49							
ENERGY TRANSFER 7.6% DUE 02-01-2024 SEDOL: BHBF8H5							
40,000.00	109.9153000	1,266.67	43,966.12	46,381.20	- 2,415.08	0.00	- 2,415.08
Issue Date: 13 Dec 13 Rate: 7.6% Call Date: 1 Nov 23 Call Price: 100.00 Yield to Maturity: 2.673% Maturity Date: 1 Feb 24							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
ENTERPRISE PRODS FIXED 3.95% DUE 01-31-2060 SEDOL: BL39936							
20,000.00	108.4086500	331.36	21,681.73	20,790.70	891.03	0.00	891.03
Issue Date: 15 Jan 20 Rate: 3.95% Call Date: 31 Jul 59 Call Price: 100.00 Yield to Maturity: 3.545% Maturity Date: 31 Jan 60							
ENTERPRISE PRODS 2.8% DUE 01-31-2030 SEDOL: BKM3QG4							
40,000.00	104.3652000	469.78	41,746.08	40,889.00	857.08	0.00	857.08
Issue Date: 15 Jan 20 Rate: 2.8% Call Date: 31 Oct 29 Call Price: 100.00 Yield to Maturity: 2.207% Maturity Date: 31 Jan 30							
ENTERPRISE PRODS 3.7% DUE 01-31-2051 SEDOL: BL397H6							
20,000.00	105.2982500	310.39	21,059.65	19,755.60	1,304.05	0.00	1,304.05
Issue Date: 15 Jan 20 Rate: 3.7% Call Date: 31 Jul 50 Call Price: 100.00 Yield to Maturity: 3.411% Maturity Date: 31 Jan 51							
ENTERPRISE PRODS 4.15% DUE 10-16-2028 SEDOL: BFY5JK8							
90,000.00	112.3518440	778.13	101,116.66	96,133.60	4,983.06	0.00	4,983.06
Issue Date: 11 Oct 18 Rate: 4.15% Call Date: 16 Jul 28 Call Price: 100.00 Yield to Maturity: 2.183% Maturity Date: 16 Oct 28							
ENTERPRISE PRODS 4.2% DUE 01-31-2050 SEDOL: BKB02C4							
20,000.00	112.4981000	352.33	22,499.62	21,526.40	973.22	0.00	973.22
Issue Date: 8 Jul 19 Rate: 4.2% Call Date: 31 Jul 49 Call Price: 100.00 Yield to Maturity: 3.497% Maturity Date: 31 Jan 50							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
ENTERPRISE PRODS 5.7% DUE 02-15-2042 SEDOL: B56MMZ3							
20,000.00	130.2982500	430.67	26,059.65	20,553.54	5,506.11	0.00	5,506.11
Issue Date: 24 Aug 11 Rate: 5.7% Yield to Maturity: 3.575% Maturity Date: 15 Feb 42							
ENTERPRISE PRODS 7.55% DUE 04-15-2038 SEDOL: B57FW28							
10,000.00	149.2715000	159.39	14,927.15	14,502.30	424.85	0.00	424.85
Issue Date: 15 Oct 09 Rate: 7.55% Yield to Maturity: 3.542% Maturity Date: 15 Apr 38							
ENTERPRISE PRODUCTS OPER L P 3.125% DUE 07-31-2029 SEDOL: BKB02B3							
10,000.00	106.2861000	131.08	10,628.61	10,219.00	409.61	0.00	409.61
Issue Date: 8 Jul 19 Rate: 3.125% Call Date: 30 Apr 29 Call Price: 100.00 Yield to Maturity: 2.219% Maturity Date: 31 Jul 29							
EOG RES INC FIXED 3.9% DUE 04-01-2035 SEDOL: BWCN5Z0							
20,000.00	113.5101500	195.00	22,702.03	22,858.00	- 155.97	0.00	- 155.97
Issue Date: 17 Mar 15 Rate: 3.9% Call Date: 1 Oct 34 Call Price: 100.00 Yield to Maturity: 2.681% Maturity Date: 1 Apr 35							
EOG RES INC 4.15% DUE 01-15-2026 SEDOL: BYV01X6							
40,000.00	109.2863250	765.44	43,714.53	42,708.00	1,006.53	0.00	1,006.53
Issue Date: 14 Jan 16 Rate: 4.15% Call Date: 15 Oct 25 Call Price: 100.00 Yield to Maturity: 1.758% Maturity Date: 15 Jan 26							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
EQT CORP FIXED 3% DUE 10-01-2022 SEDOL: BYWG478							
30,000.00	101.0000000	225.00	30,300.00	29,700.00	600.00	0.00	600.00
Issue Date: 4 Oct 17 Rate: 3% Yield to Maturity: 1.65% Maturity Date: 1 Oct 22							
EQT CORP 3.9% DUE 10-01-2027 SEDOL: BYWG490							
50,000.00	107.3760000	487.50	53,688.00	54,362.50	- 674.50	0.00	- 674.50
Issue Date: 4 Oct 17 Rate: 3.9% Call Date: 1 Jul 27 Call Price: 100.00 Yield to Maturity: 2.513% Maturity Date: 1 Oct 27							
EQT CORPORATION 5.0% DUE 01-15-2029 BEO SEDOL: BMDMZ01							
10,000.00	110.7500000	230.56	11,075.00	11,451.00	- 376.00	0.00	- 376.00
Issue Date: 16 Nov 20 Rate: 5% Call Date: 15 Jul 28 Call Price: 100.00 Yield to Maturity: 3.277% Maturity Date: 15 Jan 29							
EXELON CORP 5.625% DUE 06-15-2035 SEDOL: B0LK7L8							
100,000.00	127.3259700	250.00	127,325.97	89,339.50	37,986.47	0.00	37,986.47
Issue Date: 9 Jun 05 Rate: 5.625% Yield to Maturity: 3.122% Maturity Date: 15 Jun 35							
EXXON MOBIL CORP FIXED 1.571% DUE 04-15-2023 SEDOL: BMDSC19							
10,000.00	101.1350000	33.17	10,113.50	10,046.80	66.70	0.00	66.70
Issue Date: 15 Apr 20 Rate: 1.571% Yield to Maturity: 0.684% Maturity Date: 15 Apr 23							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
EXXON MOBIL CORP FIXED 4.327% DUE 03-19-2050 SEDOL: BL68H70							
10,000.00	123.2219000	122.60	12,322.19	12,140.00	182.19	0.00	182.19
Issue Date: 19 Mar 20 Rate: 4.327% Call Date: 19 Sep 49 Call Price: 100.00 Yield to Maturity: 3.087% Maturity Date: 19 Mar 50							
EXXON MOBIL CORP 2.992% DUE 03-19-2025 SEDOL: BL68H25							
100,000.00	105.1333200	847.73	105,133.32	103,181.20	1,952.12	0.00	1,952.12
Issue Date: 19 Mar 20 Rate: 2.992% Call Date: 19 Feb 25 Call Price: 100.00 Yield to Maturity: 1.355% Maturity Date: 19 Mar 25							
EXXON MOBIL CORP 3.043% DUE 03-01-2026 SEDOL: BYYD0F7							
150,000.00	105.8418200	1,521.50	158,762.73	151,205.92	7,556.81	0.00	7,556.81
Issue Date: 3 Mar 16 Rate: 3.043% Call Date: 1 Dec 25 Call Price: 100.00 Yield to Maturity: 1.588% Maturity Date: 1 Mar 26							
EXXON MOBIL CORP 3.482% DUE 03-19-2030 SEDOL: BL68H47							
40,000.00	109.6173500	394.63	43,846.94	40,000.00	3,846.94	0.00	3,846.94
Issue Date: 19 Mar 20 Rate: 3.482% Call Date: 19 Dec 29 Call Price: 100.00 Yield to Maturity: 2.196% Maturity Date: 19 Mar 30							
FIRSTENERGY CORP 3.9% 07-15-2027 SEDOL: BDC3P91							
120,000.00	107.7552080	2,434.67	129,306.25	120,357.60	8,948.65	0.00	8,948.65
Issue Date: 21 Jun 17 Rate: 4.4% Call Date: 15 Apr 27 Call Price: 100.00 Yield to Maturity: 2.396% Maturity Date: 15 Jul 27							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
FIRSTENERGY CORP 4.25 DUE 03-15-2023 SEDOL: B9DM5H7							
40,000.00	104.0000000	559.44	41,600.00	39,258.83	2,341.17	0.00	2,341.17
Issue Date: 5 Mar 13 Rate: 4.75% Call Date: 15 Dec 22 Call Price: 100.00 Yield to Maturity: 0.905% Maturity Date: 15 Mar 23							
FIRSTENERGY CORP 7.375% DUE 11-15-2031 SEDOL: 2819486							
30,000.00	134.9400000	282.71	40,482.00	33,662.11	6,819.89	0.00	6,819.89
Issue Date: 15 Nov 01 Rate: 7.375% Call Date: 14 Nov 31 Call Price: 100.00 Yield to Maturity: 3.215% Maturity Date: 15 Nov 31							
FORD MTR CO DEL 3.25% 02-12-2032 SEDOL: BPLHQR3							
30,000.00	102.4000000	132.71	30,720.00	30,012.50	707.50	0.00	707.50
Issue Date: 12 Nov 21 Rate: 3.25% Call Date: 12 Nov 31 Call Price: 100.00 Yield to Maturity: 2.973% Maturity Date: 12 Feb 32							
FORD MTR CR CO LLC 2.9% DUE 02-16-2028 BEO SEDOL: BMT9FQ2							
200,000.00	100.2500000	2,175.00	200,500.00	197,500.00	3,000.00	0.00	3,000.00
Issue Date: 16 Feb 21 Rate: 2.9% Call Date: 16 Dec 27 Call Price: 100.00 Yield to Maturity: 2.854% Maturity Date: 16 Feb 28							
FOX CORP 4.03% DUE 01-25-2024 SEDOL: BJLV8C2							
30,000.00	105.6254000	523.90	31,687.62	30,000.00	1,687.62	0.00	1,687.62
Issue Date: 25 Jan 20 Rate: 4.03% Call Date: 25 Dec 23 Call Price: 100.00 Yield to Maturity: 1.263% Maturity Date: 25 Jan 24							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
FOX CORP 5.476% DUE 01-25-2039 SEDOL: BMPRYX0							
60,000.00	129.2634670	1,423.76	77,558.08	65,297.90	12,260.18	0.00	12,260.18
Issue Date: 25 Jan 20 Rate: 5.476% Call Date: 25 Jul 38 Call Price: 100.00 Yield to Maturity: 3.231% Maturity Date: 25 Jan 39							
FREEPORT-MCMORAN FIXED 4.625% DUE 08-01-2030 SEDOL: BN2XBT3							
10,000.00	107.2500000	192.71	10,725.00	10,000.00	725.00	0.00	725.00
Issue Date: 27 Jul 20 Rate: 4.625% Call Date: 1 Aug 25 Call Price: 102.31 Yield to Maturity: 3.633% Maturity Date: 1 Aug 30							
FREEPORT-MCMORAN 5.45% DUE 03-15-2043 SEDOL: BFPC4S1							
88,000.00	125.7090000	1,412.16	110,623.92	76,887.50	33,736.42	0.00	33,736.42
Issue Date: 15 Sep 13 Rate: 5.45% Call Date: 15 Sep 42 Call Price: 100.00 Yield to Maturity: 3.69% Maturity Date: 15 Mar 43							
GEN DYNAMICS CORP FIXED 4.25% DUE 04-01-2040 SEDOL: BMFFMZ2							
10,000.00	122.4220000	106.25	12,242.20	11,851.90	390.30	0.00	390.30
Issue Date: 25 Mar 20 Rate: 4.25% Call Date: 1 Oct 39 Call Price: 100.00 Yield to Maturity: 2.687% Maturity Date: 1 Apr 40							
GEN MTRS FINL CO 4.25 DUE 05-15-2023 SEDOL: BJT3FD0							
20,000.00	104.0774000	108.61	20,815.48	20,000.00	815.48	0.00	815.48
Issue Date: 15 Nov 13 Rate: 4.25% Yield to Maturity: 1.243% Maturity Date: 15 May 23							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
GENERAL DYNAMICS CORP 4.25% DUE 04-01-2050 REG SEDOL: BMFFN04							
30,000.00	127.9858670	318.75	38,395.76	37,567.00	828.76	0.00	828.76
Issue Date: 25 Mar 20 Rate: 4.25% Call Date: 1 Oct 49 Call Price: 100.00 Yield to Maturity: 2.808% Maturity Date: 1 Apr 50							
GENERAL MOTORS FINANCIAL 3.45% DUE 04-10-2022 BEO SEDOL: BYVDTM0							
10,000.00	100.3056000	77.63	10,030.56	9,605.70	424.86	0.00	424.86
Issue Date: 10 Apr 15 Rate: 3.45% Yield to Maturity: 2.321% Maturity Date: 10 Apr 22							
GENERAL MTRS CO 5.15% DUE 04-01-2038 SEDOL: BD93QC4							
30,000.00	120.7932000	386.25	36,237.96	31,798.50	4,439.46	0.00	4,439.46
Issue Date: 7 Aug 17 Rate: 5.15% Call Date: 1 Oct 37 Call Price: 100.00 Yield to Maturity: 3.465% Maturity Date: 1 Apr 38							
GENERAL MTRS CO 5.4% DUE 10-02-2023 SEDOL: BL6JLL5							
20,000.00	107.0473000	267.00	21,409.46	19,979.20	1,430.26	0.00	1,430.26
Issue Date: 12 May 20 Rate: 5.4% Call Date: 2 Aug 23 Call Price: 100.00 Yield to Maturity: 1.318% Maturity Date: 2 Oct 23							
GENERAL MTRS CO 6.125% DUE 10-01-2025 SEDOL: BMDX5X7							
20,000.00	114.9233000	306.25	22,984.66	19,979.80	3,004.86	0.00	3,004.86
Issue Date: 12 May 20 Rate: 6.125% Call Date: 1 Sep 25 Call Price: 100.00 Yield to Maturity: 1.975% Maturity Date: 1 Oct 25							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
GENERAL MTRS CO 6.25% DUE 10-02-2043 SEDOL: BP8Y7Q3							
20,000.00	137.2063500	309.03	27,441.27	23,275.00	4,166.27	0.00	4,166.27
Issue Date: 2 Apr 14 Rate: 6.25% Yield to Maturity: 3.735% Maturity Date: 2 Oct 43							
GILEAD SCIENCES 3.65% DUE 03-01-2026 CUSIP: 375558BF9							
20,000.00	107.7874000	243.33	21,557.48	19,977.70	1,579.78	0.00	1,579.78
Issue Date: 14 Sep 15 Rate: 3.65% Call Date: 1 Dec 25 Call Price: 100.00 Yield to Maturity: 1.705% Maturity Date: 1 Mar 26							
GILEAD SCIENCES 4.75% DUE 03-01-2046 CUSIP: 375558BD4							
50,000.00	127.1110400	791.67	63,555.52	50,711.37	12,844.15	0.00	12,844.15
Issue Date: 14 Sep 15 Rate: 4.75% Call Date: 1 Sep 45 Call Price: 100.00 Yield to Maturity: 3.14% Maturity Date: 1 Mar 46							
GOLDMAN SACHS FIXED 3.5% DUE 04-01-2025 SEDOL: BMQ5M51							
40,000.00	105.7769000	350.00	42,310.76	42,507.30	- 196.54	0.00	- 196.54
Issue Date: 30 Mar 20 Rate: 3.5% Call Date: 1 Mar 25 Call Price: 100.00 Yield to Maturity: 1.666% Maturity Date: 1 Apr 25							
GOLDMAN SACHS GROUP INC 4.223% 05-01-2029 CUSIP: 38141GWZ3							
40,000.00	111.1683250	281.53	44,467.33	39,069.50	5,397.83	0.00	5,397.83
Issue Date: 23 Apr 18 Rate: 4.223% Call Date: 1 May 28 Call Price: 100.00 Yield to Maturity: 2.543% Maturity Date: 1 May 29							

Asset Detail - Base Currency

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

Fixed Income

Corporate bonds

GOLDMAN SACHS 3.5% DUE 11-16-2026 SEDOL: BZ12537

60,000.00	106.6208500	262.50	63,972.51	59,518.20	4,454.31	0.00	4,454.31

Issue Date: 16 Nov 16 Rate: 3.5% Call Date: 16 Nov 25 Call Price: 100.00 Yield to Maturity: 2.065% Maturity Date: 16 Nov 26

GOLDMAN SACHS 4.25% DUE 10-21-2025 SEDOL: BYNMJP8

90,000.00	109.1001670	743.75	98,190.15	90,569.40	7,620.75	0.00	7,620.75

Issue Date: 21 Oct 15 Rate: 4.25% Yield to Maturity: 1.766% Maturity Date: 21 Oct 25

GOLDMAN SACHS 4% DUE 03-03-2024 SEDOL: BKGR2C0

90,000.00	106.0357330	1,180.00	95,432.16	89,709.49	5,722.67	0.00	5,722.67

Issue Date: 3 Mar 14 Rate: 4% Yield to Maturity: 1.177% Maturity Date: 3 Mar 24

GOLDMAN SACHS 5.15% DUE 05-22-2045 SEDOL: BY58YT3

110,000.00	130.3638180	613.71	143,400.20	110,691.40	32,708.80	0.00	32,708.80

Issue Date: 22 May 15 Rate: 5.15% Yield to Maturity: 3.28% Maturity Date: 22 May 45

GOLDMAN SACHS 6.25% DUE 02-01-2041 SEDOL: B920YP3

270,000.00	145.7372110	7,031.25	393,490.47	273,310.30	120,180.17	0.00	120,180.17

Issue Date: 28 Jan 11 Rate: 6.25% Yield to Maturity: 3.066% Maturity Date: 1 Feb 41

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
HALLIBURTON CO 4.85% DUE 11-15-2035 SEDOL: BYNR6K7							
20,000.00	117.6910500	123.94	23,538.21	20,485.20	3,053.01	0.00	3,053.01
Issue Date: 13 Nov 15 Rate: 4.85% Call Date: 15 May 35 Call Price: 100.00 Yield to Maturity: 3.254% Maturity Date: 15 Nov 35							
HALLIBURTON CO 5% DUE 11-15-2045 SEDOL: BYNR4N6							
10,000.00	119.8308000	63.89	11,983.08	10,166.20	1,816.88	0.00	1,816.88
Issue Date: 13 Nov 15 Rate: 5% Call Date: 15 May 45 Call Price: 100.00 Yield to Maturity: 3.736% Maturity Date: 15 Nov 45							
HARRIS CORP DEL 5.054% DUE 04-27-2045 SEDOL: BX1DFF8							
20,000.00	131.4727000	179.70	26,294.54	20,122.60	6,171.94	0.00	6,171.94
Issue Date: 27 Apr 15 Rate: 5.054% Call Date: 27 Oct 44 Call Price: 100.00 Yield to Maturity: 3.14% Maturity Date: 27 Apr 45							
HCA INC 4.75% 05-01-2023 SEDOL: B8ML9Q5							
100,000.00	104.7454900	791.67	104,745.49	101,750.00	2,995.49	0.00	2,995.49
Issue Date: 23 Oct 12 Rate: 4.75% Call Date: 1 Apr 22 Call Price: 0.00 Yield to Maturity: 1.152% Maturity Date: 1 May 23							
HCA INC 5.25% DUE 06-15-2026 SEDOL: BZ57YX1							
10,000.00	112.5108000	23.33	11,251.08	10,075.00	1,176.08	0.00	1,176.08
Issue Date: 15 Mar 16 Rate: 5.25% Call Date: 15 Dec 25 Call Price: 100.00 Yield to Maturity: 2.28% Maturity Date: 15 Jun 26							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
HCA INC 5.375% DUE 02-01-2025 SEDOL: BVFB628							
20,000.00	109.9000000	447.92	21,980.00	22,000.00	- 20.00	0.00	- 20.00
Issue Date: 16 Jan 15 Rate: 5.375% Yield to Maturity: 2.044% Maturity Date: 1 Feb 25							
HCA INC 5.5% DUE 06-15-2047 SEDOL: BF2XWB6							
10,000.00	131.2581000	24.44	13,125.81	10,250.00	2,875.81	0.00	2,875.81
Issue Date: 22 Jun 17 Rate: 5.5% Call Date: 15 Dec 46 Call Price: 100.00 Yield to Maturity: 3.611% Maturity Date: 15 Jun 47							
HCA INC 5% DUE 03-15-2024 SEDOL: BJZD8Y6							
30,000.00	107.5460000	441.67	32,263.80	30,262.50	2,001.30	0.00	2,001.30
Issue Date: 17 Mar 14 Rate: 5% Yield to Maturity: 1.507% Maturity Date: 15 Mar 24							
HERSHEY CO FIXED .9% DUE 06-01-2025 SEDOL: BMWP0B7							
10,000.00	98.7184000	7.50	9,871.84	9,981.50	- 109.66	0.00	- 109.66
Issue Date: 1 Jun 20 Rate: 0.9% Call Date: 1 May 25 Call Price: 100.00 Yield to Maturity: 1.284% Maturity Date: 1 Jun 25							
HILTON WORLDWIDE FIXED 4.875% DUE 04-01-2027 SEDOL: BZ5ZRW5							
30,000.00	103.0000000	365.63	30,900.00	29,850.00	1,050.00	0.00	1,050.00
Issue Date: 16 Mar 17 Rate: 4.875% Call Date: 1 Apr 22 Call Price: 102.43 Yield to Maturity: 4.23% Maturity Date: 1 Apr 27							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
HOME DEPOT INC 2.5% DUE 04-15-2027 SEDOL: BMQ5M62							
30,000.00	104.3514330	158.33	31,305.43	32,027.10	- 721.67	0.00	- 721.67
Issue Date: 30 Mar 20 Rate: 2.5% Call Date: 15 Feb 27 Call Price: 100.00 Yield to Maturity: 1.637% Maturity Date: 15 Apr 27							
HOME DEPOT INC 3.3% DUE 04-15-2040 REG SEDOL: BMQ5MC8							
60,000.00	108.7101000	418.00	65,226.06	61,304.90	3,921.16	0.00	3,921.16
Issue Date: 30 Mar 20 Rate: 3.3% Call Date: 15 Oct 39 Call Price: 100.00 Yield to Maturity: 2.693% Maturity Date: 15 Apr 40							
HOME DEPOT INC 3.35% DUE 04-15-2050 REG SEDOL: BK8TZG9							
80,000.00	109.4705880	565.78	87,576.47	84,266.87	3,309.60	0.00	3,309.60
Issue Date: 30 Mar 20 Rate: 3.35% Call Date: 15 Oct 49 Call Price: 100.00 Yield to Maturity: 2.859% Maturity Date: 15 Apr 50							
HOME DEPOT INC 3.9% DUE 06-15-2047 SEDOL: BDGLXQ4							
10,000.00	117.2266000	17.33	11,722.66	10,944.50	778.16	0.00	778.16
Issue Date: 5 Jun 17 Rate: 3.9% Call Date: 15 Dec 46 Call Price: 100.00 Yield to Maturity: 2.934% Maturity Date: 15 Jun 47							
HUMANA INC FIXED 3.95% DUE 03-15-2027 SEDOL: BYZKXV4							
20,000.00	109.3504500	232.61	21,870.09	20,137.50	1,732.59	0.00	1,732.59
Issue Date: 16 Mar 17 Rate: 3.95% Call Date: 15 Dec 26 Call Price: 100.00 Yield to Maturity: 2.046% Maturity Date: 15 Mar 27							

Asset Detail - Base Currency

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

Fixed Income

Corporate bonds

HUMANA INC 3.15 DUE 12-01-2022 SEDOL: B7D47L7

40,000.00	101.6540000	105.00	40,661.60	40,084.10	577.50	0.00	577.50

Issue Date: 10 Dec 12 Rate: 3.15% Call Date: 1 Sep 22 Call Price: 100.00 Yield to Maturity: 1.328% Maturity Date: 1 Dec 22

HUMANA INC 4.625 DUE 12-01-2042 SEDOL: B8VGK80

20,000.00	123.4343000	77.08	24,686.86	20,319.40	4,367.46	0.00	4,367.46

Issue Date: 10 Dec 12 Rate: 4.625% Call Date: 1 Jun 42 Call Price: 100.00 Yield to Maturity: 3.094% Maturity Date: 1 Dec 42

ILFC E-CAPITAL TR II BD 144A DUE 12-21-2065/12-21-2005 BEO CUSIP: 44965UAA2

100,000.00	85.2500000	112.14	85,250.00	97,534.00	- 12,284.00	0.00	- 12,284.00

Issue Date: 21 Dec 05 Rate: 3.67% Yield to Maturity: 4.479% Maturity Date: 21 Dec 65

INTEL CORP SR NT 3.05% 08-12-2051 CUSIP: 458140BW9

20,000.00	102.6957000	235.53	20,539.14	19,933.60	605.54	0.00	605.54

Issue Date: 12 Aug 21 Rate: 3.05% Call Date: 12 Feb 51 Call Price: 100.00 Yield to Maturity: 2.913% Maturity Date: 12 Aug 51

INTEL CORP 1.6% DUE 08-12-2028 BEO CUSIP: 458140BT6

50,000.00	98.8754600	308.89	49,437.73	49,898.00	- 460.27	0.00	- 460.27

Issue Date: 12 Aug 21 Rate: 1.6% Call Date: 12 Jun 28 Call Price: 100.00 Yield to Maturity: 1.781% Maturity Date: 12 Aug 28

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
INTEL CORP 3.7% DUE 07-29-2025 SEDOL: BWVFJP5							
30,000.00	107.9483000	468.67	32,384.49	29,955.30	2,429.19	0.00	2,429.19
Issue Date: 29 Jul 15 Rate: 3.7% Call Date: 29 Apr 25 Call Price: 100.00 Yield to Maturity: 1.413% Maturity Date: 29 Jul 25							
INTEL CORP 3.734% 12-08-2047 BEO SEDOL: BFMFJQ6							
21,000.00	114.2979520	50.10	24,002.57	17,397.94	6,604.63	0.00	6,604.63
Issue Date: 8 Jun 18 Rate: 3.734% Call Date: 8 Jun 47 Call Price: 100.00 Yield to Maturity: 2.942% Maturity Date: 8 Dec 47							
INTERNATIONAL BUSINESS MACHS CORP 3.0% DUE 05-15-2024 REG SEDOL: BK59294							
150,000.00	104.4797400	575.00	156,719.61	149,427.00	7,292.61	0.00	7,292.61
Issue Date: 15 May 19 Rate: 3% Yield to Maturity: 1.082% Maturity Date: 15 May 24							
JOHNSON & JOHNSON .55% DUE 09-01-2025 REG SEDOL: BMGYM81							
30,000.00	97.7573000	55.00	29,327.19	29,967.30	- 640.11	0.00	- 640.11
Issue Date: 25 Aug 20 Rate: 0.55% Call Date: 1 Aug 25 Call Price: 100.00 Yield to Maturity: 1.176% Maturity Date: 1 Sep 25							
JOHNSON & JOHNSON .95% DUE 09-01-2027 SEDOL: BMGYMH0							
50,000.00	97.8714800	158.33	48,935.74	49,966.00	- 1,030.26	0.00	- 1,030.26
Issue Date: 25 Aug 20 Rate: 0.95% Call Date: 1 Jul 27 Call Price: 100.00 Yield to Maturity: 1.341% Maturity Date: 1 Sep 27							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
JOHNSON & JOHNSON 3.625% DUE 03-03-2037 SEDOL: BF01Z57							
50,000.00	114.9993200	594.10	57,499.66	48,650.70	8,848.96	0.00	8,848.96
Issue Date: 3 Mar 17 Rate: 3.625% Call Date: 3 Sep 36 Call Price: 100.00 Yield to Maturity: 2.436% Maturity Date: 3 Mar 37							
JPMORGAN CHASE & CO 2.083% DUE 04-22-2026/10-22-2020 REG SEDOL: BMDLWG3							
70,000.00	101.5394290	279.47	71,077.60	70,000.00	1,077.60	0.00	1,077.60
Issue Date: 22 Apr 20 Rate: 2.083% Call Date: 22 Apr 25 Call Price: 100.00 Yield to Maturity: 1.71% Maturity Date: 22 Apr 26							
JPMORGAN CHASE & CO 2.522% DUE 04-22-2031 SEDOL: BMF03Y3							
40,000.00	101.1771500	193.35	40,470.86	40,000.00	470.86	0.00	470.86
Issue Date: 22 Apr 20 Rate: 2.522% Call Date: 22 Apr 30 Call Price: 100.00 Yield to Maturity: 2.38% Maturity Date: 22 Apr 31							
JPMORGAN CHASE & CO 3.109% DUE 04-22-2051 SEDOL: BMF0547							
30,000.00	103.7188330	178.77	31,115.65	30,884.70	230.95	0.00	230.95
Issue Date: 22 Apr 20 Rate: 3.109% Call Date: 22 Apr 50 Call Price: 100.00 Yield to Maturity: 2.919% Maturity Date: 22 Apr 51							
JPMORGAN CHASE & CO 4.25% 10-01-2027 SEDOL: BZ027V0							
20,000.00	112.2529500	212.50	22,450.59	21,432.80	1,017.79	0.00	1,017.79
Issue Date: 25 Sep 15 Rate: 4.25% Yield to Maturity: 1.984% Maturity Date: 1 Oct 27							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
JPMORGAN CHASE & CO 4.452% 12-05-2029 CUSIP: 46647PAX4							
20,000.00	113.5836500	64.31	22,716.73	20,000.00	2,716.73	0.00	2,716.73
Issue Date: 5 Dec 18 Rate: 4.452% Call Date: 5 Dec 28 Call Price: 100.00 Yield to Maturity: 2.548% Maturity Date: 5 Dec 29							
JPMORGAN CHASE & 4.023% DUE 12-05-2024 CUSIP: 46647PAY2							
130,000.00	105.4488850	377.72	137,083.55	130,000.00	7,083.55	0.00	7,083.55
Issue Date: 5 Dec 18 Rate: 4.023% Call Date: 5 Dec 23 Call Price: 100.00 Yield to Maturity: 2.094% Maturity Date: 5 Dec 24							
JPMORGAN CHASE & 4.203% DUE 07-23-2029 CUSIP: 46647PAV8							
60,000.00	111.9522670	1,106.79	67,171.36	60,000.00	7,171.36	0.00	7,171.36
Issue Date: 23 Jul 18 Rate: 4.203% Call Date: 23 Jul 28 Call Price: 100.00 Yield to Maturity: 2.46% Maturity Date: 23 Jul 29							
JPMORGAN CHASE & 4.95% DUE 06-01-2045 SEDOL: BYR8P32							
140,000.00	130.5500640	577.50	182,770.09	139,618.40	43,151.69	0.00	43,151.69
Issue Date: 29 May 15 Rate: 4.95% Yield to Maturity: 3.104% Maturity Date: 1 Jun 45							
KINDER MORGAN INC 4.3% 03-01-2028 SEDOL: BGB6GD3							
10,000.00	111.2005000	143.33	11,120.05	10,979.00	141.05	0.00	141.05
Issue Date: 1 Mar 18 Rate: 4.3% Call Date: 1 Dec 27 Call Price: 100.00 Yield to Maturity: 2.338% Maturity Date: 1 Mar 28							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
KINDER MORGAN 3.95% DUE 09-01-2022 SEDOL: B76YC20							
60,000.00	101.3406500	790.00	60,804.39	62,779.80	- 1,975.41	0.00	- 1,975.41
Issue Date: 14 Mar 12 Rate: 3.95% Call Date: 1 Jun 22 Call Price: 100.00 Yield to Maturity: 1.914% Maturity Date: 1 Sep 22							
KRAFT FOODS GROUP 5% DUE 06-04-2042 CUSIP: 50076QAE6							
10,000.00	124.3503000	37.50	12,435.03	10,525.00	1,910.03	0.00	1,910.03
Issue Date: 4 Dec 12 Rate: 5% Yield to Maturity: 3.344% Maturity Date: 4 Jun 42							
KRAFT HEINZ FOODS CO GTD SR NT 4.875% 10-01-2049 SEDOL: BKSYG05							
20,000.00	125.7802000	243.75	25,156.04	20,750.00	4,406.04	0.00	4,406.04
Issue Date: 1 Oct 20 Rate: 4.875% Call Date: 1 Apr 49 Call Price: 100.00 Yield to Maturity: 3.427% Maturity Date: 1 Oct 49							
KRAFT HEINZ FOODS CO GTD SR NT 5.5% 06-01-2050 SEDOL: BNG49V0							
10,000.00	135.8385000	45.83	13,583.85	10,000.00	3,583.85	0.00	3,583.85
Issue Date: 1 Dec 20 Rate: 5.5% Call Date: 1 Dec 49 Call Price: 100.00 Yield to Maturity: 3.499% Maturity Date: 1 Jun 50							
KRAFT HEINZ FOODS 3% DUE 06-01-2026 CUSIP: 50077LAD8							
19,000.00	104.6372110	47.50	19,881.07	18,119.54	1,761.53	0.00	1,761.53
Issue Date: 24 May 16 Rate: 3% Call Date: 1 Mar 26 Call Price: 100.00 Yield to Maturity: 1.9% Maturity Date: 1 Jun 26							

Asset Detail - Base Currency

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

Fixed Income

Corporate bonds

KRAFT HEINZ FOODS 4.25% DUE 03-01-2031 SEDOL: BNG49T8

10,000.00	113.8298000	141.67	11,382.98	10,000.00	1,382.98	0.00	1,382.98

Issue Date: 1 Sep 20 Rate: 4.25% Call Date: 1 Dec 30 Call Price: 100.00 Yield to Maturity: 2.548% Maturity Date: 1 Mar 31

KRAFT HEINZ FOODS 4.375% DUE 06-01-2046 CUSIP: 50077LAB2

20,000.00	117.2647500	72.92	23,452.95	19,400.00	4,052.95	0.00	4,052.95

Issue Date: 24 May 16 Rate: 4.375% Call Date: 1 Dec 45 Call Price: 100.00 Yield to Maturity: 3.335% Maturity Date: 1 Jun 46

KRAFT HEINZ FOODS 5.2% DUE 07-15-2045 CUSIP: 50077LAM8

10,000.00	127.3149000	239.78	12,731.49	12,075.00	656.49	0.00	656.49

Issue Date: 15 Jul 16 Rate: 5.2% Call Date: 15 Jan 45 Call Price: 100.00 Yield to Maturity: 3.489% Maturity Date: 15 Jul 45

LAS VEGAS SANDS 2.9% DUE 06-25-2025 SEDOL: BKV8626

10,000.00	99.7688000	4.83	9,976.88	9,798.00	178.88	0.00	178.88

Issue Date: 25 Nov 19 Rate: 2.9% Call Date: 25 May 25 Call Price: 100.00 Yield to Maturity: 2.97% Maturity Date: 25 Jun 25

LAS VEGAS SANDS 3.2% DUE 08-08-2024 SEDOL: BKPHQ63

90,000.00	101.8290000	1,144.00	91,646.10	89,928.90	1,717.20	0.00	1,717.20

Issue Date: 31 Jul 19 Rate: 3.2% Call Date: 8 Jul 24 Call Price: 100.00 Yield to Maturity: 2.469% Maturity Date: 8 Aug 24

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
LENNAR CORP 4.5% DUE 04-30-2024 SEDOL: BYWC0Q7							
30,000.00	106.2300000	228.75	31,869.00	30,000.00	1,869.00	0.00	1,869.00
Issue Date: 28 Apr 17 Rate: 4.5% Call Date: 31 Jan 24 Call Price: 100.00 Yield to Maturity: 1.758% Maturity Date: 30 Apr 24							
LOCKHEED MARTIN 3.55% DUE 01-15-2026 SEDOL: BDCRZH1							
100,000.00	108.3004000	1,636.94	108,300.40	100,433.80	7,866.60	0.00	7,866.60
Issue Date: 23 Nov 15 Rate: 3.55% Call Date: 15 Oct 25 Call Price: 100.00 Yield to Maturity: 1.427% Maturity Date: 15 Jan 26							
LOCKHEED MARTIN 4.5% DUE 05-15-2036 SEDOL: BDB6BN7							
20,000.00	122.2129500	115.00	24,442.59	21,324.20	3,118.39	0.00	3,118.39
Issue Date: 23 Nov 15 Rate: 4.5% Call Date: 15 Nov 35 Call Price: 100.00 Yield to Maturity: 2.633% Maturity Date: 15 May 36							
LOWES COS INC FIXED 4.5% DUE 04-15-2030 SEDOL: BMH1W14							
20,000.00	116.1898500	190.00	23,237.97	19,903.60	3,334.37	0.00	3,334.37
Issue Date: 26 Mar 20 Rate: 4.5% Call Date: 15 Jan 30 Call Price: 100.00 Yield to Maturity: 2.339% Maturity Date: 15 Apr 30							
MASTERCARD INC 3.85% DUE 03-26-2050 REG SEDOL: BMH9H80							
40,000.00	120.6264500	406.39	48,250.58	49,802.50	- 1,551.92	0.00	- 1,551.92
Issue Date: 26 Mar 20 Rate: 3.85% Call Date: 26 Sep 49 Call Price: 100.00 Yield to Maturity: 2.789% Maturity Date: 26 Mar 50							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
MCDONALD'S CORPORATION 3.3% 07-01-2025 SEDOL: BLB1MD5							
10,000.00	106.0525000	165.00	10,605.25	10,925.70	- 320.45	0.00	- 320.45
Issue Date: 27 Mar 20 Rate: 3.3% Call Date: 1 Jun 25 Call Price: 100.00 Yield to Maturity: 1.518% Maturity Date: 1 Jul 25							
MCDONALD'S CORPORATION 3.6% DUE 07-01-2030 SEDOL: BLCCBX0							
20,000.00	110.6153000	360.00	22,123.06	19,853.20	2,269.86	0.00	2,269.86
Issue Date: 27 Mar 20 Rate: 3.6% Call Date: 1 Apr 30 Call Price: 100.00 Yield to Maturity: 2.222% Maturity Date: 1 Jul 30							
MCDONALD'S CORPORATION 3.8% 04-01-2028 SEDOL: BFXSFH7							
10,000.00	109.9493000	95.00	10,994.93	10,053.30	941.63	0.00	941.63
Issue Date: 16 Mar 18 Rate: 3.8% Call Date: 1 Jan 28 Call Price: 100.00 Yield to Maturity: 2.093% Maturity Date: 1 Apr 28							
MCDONALDS CORP MED TERM 3.5% 07-01-2027 SEDOL: BKSG559							
20,000.00	108.5150500	350.00	21,703.01	22,792.60	- 1,089.59	0.00	- 1,089.59
Issue Date: 27 Mar 20 Rate: 3.5% Call Date: 1 May 27 Call Price: 100.00 Yield to Maturity: 1.863% Maturity Date: 1 Jul 27							
MCDONALDS CORP MEDIUM TERM NTS BOOK ENTRTRANCHE # TR 00122 3.5% DUE 03-01-2027 SEDOL: BDFC7V1							
20,000.00	108.0726500	233.33	21,614.53	20,951.65	662.88	0.00	662.88
Issue Date: 9 Mar 17 Rate: 3.5% Call Date: 1 Dec 26 Call Price: 100.00 Yield to Maturity: 1.854% Maturity Date: 1 Mar 27							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
MCDONALDS CORP MEDIUM TERM NTS BOOK 3.625% DUE 09-01-2049 SEDOL: BK0WS12							
20,000.00	110.7584000	241.67	22,151.68	22,343.40	- 191.72	0.00	- 191.72
Issue Date: 12 Aug 19 Rate: 3.625% Call Date: 1 Mar 49 Call Price: 100.00 Yield to Maturity: 3.046% Maturity Date: 1 Sep 49							
MCDONALDS CORP 1.45% DUE 09-01-2025 SEDOL: BLH1596							
10,000.00	100.9369000	48.33	10,093.69	9,955.90	137.79	0.00	137.79
Issue Date: 5 Mar 20 Rate: 1.45% Call Date: 1 Aug 25 Call Price: 100.00 Yield to Maturity: 1.188% Maturity Date: 1 Sep 25							
MCDONALDS CORP 3.7% DUE 01-30-2026 SEDOL: BYWKW76							
60,000.00	107.6386000	931.17	64,583.16	60,651.67	3,931.49	0.00	3,931.49
Issue Date: 9 Dec 15 Rate: 3.7% Call Date: 30 Oct 25 Call Price: 100.00 Yield to Maturity: 1.752% Maturity Date: 30 Jan 26							
MCDONALDS CORP 4.2% 04-01-2050 SEDOL: BKSG571							
150,000.00	121.4649330	1,575.00	182,197.40	165,316.30	16,881.10	0.00	16,881.10
Issue Date: 27 Mar 20 Rate: 4.2% Call Date: 1 Oct 49 Call Price: 100.00 Yield to Maturity: 3.059% Maturity Date: 1 Apr 50							
MEDTRONIC INC 3.5% DUE 03-15-2025 REG SEDOL: BYMLL27							
20,000.00	106.5102500	206.11	21,302.05	19,808.40	1,493.65	0.00	1,493.65
Issue Date: 15 Mar 15 Rate: 3.5% Yield to Maturity: 1.415% Maturity Date: 15 Mar 25							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
MERCK & CO INC NEW .75% DUE 02-24-2026 SEDOL: BMBQJW5							
40,000.00	98.0683750	105.83	39,227.35	39,798.80	- 571.45	0.00	- 571.45
Issue Date: 24 Jun 20 Rate: 0.75% Call Date: 24 Jan 26 Call Price: 100.00 Yield to Maturity: 1.229% Maturity Date: 24 Feb 26							
MERCK & CO INC NEW 1.45% DUE 06-24-2030 SEDOL: BMBQJX6							
20,000.00	95.8571000	5.64	19,171.42	19,828.20	- 656.78	0.00	- 656.78
Issue Date: 24 Jun 20 Rate: 1.45% Call Date: 24 Mar 30 Call Price: 100.00 Yield to Maturity: 1.983% Maturity Date: 24 Jun 30							
METLIFE INC 6.4% DUE 12-15-2066 SEDOL: B1L8RP3							
140,000.00	122.9784860	398.22	172,169.88	129,438.78	42,731.10	0.00	42,731.10
Issue Date: 21 Dec 06 Rate: 6.4% Call Date: 15 Dec 31 Call Price: 100.00 Yield to Maturity: 5.093% Maturity Date: 15 Dec 66							
MICROSOFT CORP FIXED 2.7% DUE 02-12-2025 CUSIP: 594918BB9							
30,000.00	104.7319000	312.75	31,419.57	29,211.30	2,208.27	0.00	2,208.27
Issue Date: 12 Feb 15 Rate: 2.7% Call Date: 12 Nov 24 Call Price: 100.00 Yield to Maturity: 1.148% Maturity Date: 12 Feb 25							
MICROSOFT CORP 2.4% DUE 08-08-2026 CUSIP: 594918BR4							
230,000.00	104.7045130	2,192.67	240,820.38	229,586.40	11,233.98	0.00	11,233.98
Issue Date: 8 Aug 16 Rate: 2.4% Call Date: 8 May 26 Call Price: 100.00 Yield to Maturity: 1.342% Maturity Date: 8 Aug 26							

Asset Detail - Base Currency

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

Fixed Income

Corporate bonds

MICROSOFT CORP 2.675% DUE 06-01-2060 BEO SEDOL: BM9GFY1

3,000.00	100.1370000	6.69	3,004.11	2,858.64	145.47	0.00	145.47

Issue Date: 1 Jun 20 Rate: 2.675% Call Date: 1 Dec 59 Call Price: 100.00 Yield to Maturity: 2.669% Maturity Date: 1 Jun 60

MICROSOFT CORP 2.875% DUE 02-06-2024 SEDOL: BYP2NV0

120,000.00	104.0975830	1,389.58	124,917.10	119,126.40	5,790.70	0.00	5,790.70

Issue Date: 6 Feb 17 Rate: 2.875% Call Date: 6 Dec 23 Call Price: 100.00 Yield to Maturity: 0.898% Maturity Date: 6 Feb 24

MICROSOFT CORP 3.041% 03-17-2062 SEDOL: BMFPF53

17,000.00	107.4709410	149.35	18,270.06	16,198.96	2,071.10	0.00	2,071.10

Issue Date: 17 Mar 21 Rate: 3.041% Call Date: 17 Sep 61 Call Price: 100.00 Yield to Maturity: 2.733% Maturity Date: 17 Mar 62

MICROSOFT CORP 3.3% DUE 02-06-2027 CUSIP: 594918BY9

180,000.00	109.0408940	2,392.50	196,273.61	179,361.00	16,912.61	0.00	16,912.61

Issue Date: 6 Feb 17 Rate: 3.3% Call Date: 6 Nov 26 Call Price: 100.00 Yield to Maturity: 1.453% Maturity Date: 6 Feb 27

MOLSON COORS 3.5 DUE 05-01-2022 SEDOL: BG49480

10,000.00	100.8264000	58.33	10,082.64	10,021.60	61.04	0.00	61.04

Issue Date: 3 May 12 Rate: 3.5% Yield to Maturity: 1.008% Maturity Date: 1 May 22

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
MONDELEZ INTL INC 1.5% DUE 05-04-2025 CUSIP: 609207AU9							
10,000.00	100.1342000	23.75	10,013.42	9,988.90	24.52	0.00	24.52
Issue Date: 4 May 20 Rate: 1.5% Call Date: 4 Apr 25 Call Price: 100.00 Yield to Maturity: 1.458% Maturity Date: 4 May 25							
MORGAN STANLEY 2.188% DUE 04-28-2026 SEDOL: BMYZ0Y8							
100,000.00	102.0046200	382.90	102,004.62	100,083.20	1,921.42	0.00	1,921.42
Issue Date: 28 Apr 20 Rate: 2.188% Call Date: 28 Apr 25 Call Price: 100.00 Yield to Maturity: 1.705% Maturity Date: 28 Apr 26							
MORGAN STANLEY 2.699% DUE 01-22-2031 SEDOL: BH3T5Q3							
110,000.00	102.4101730	1,311.26	112,651.19	110,000.00	2,651.19	0.00	2,651.19
Issue Date: 22 Jan 20 Rate: 2.699% Call Date: 22 Jan 30 Call Price: 100.00 Yield to Maturity: 2.401% Maturity Date: 22 Jan 31							
MORGAN STANLEY 3.737% DUE 04-24-2024 CUSIP: 61744YAQ1							
100,000.00	103.4623700	695.50	103,462.37	100,000.90	3,461.47	0.00	3,461.47
Issue Date: 24 Apr 18 Rate: 3.737% Call Date: 24 Apr 23 Call Price: 100.00 Yield to Maturity: 2.193% Maturity Date: 24 Apr 24							
MORGAN STANLEY 3.772% DUE 01-24-2029 CUSIP: 61744YAP3							
10,000.00	108.8991000	164.50	10,889.91	9,612.40	1,277.51	0.00	1,277.51
Issue Date: 23 Jan 18 Rate: 3.772% Call Date: 24 Jan 28 Call Price: 100.00 Yield to Maturity: 2.394% Maturity Date: 24 Jan 29							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
MORGAN STANLEY 4.431% 01-23-2030 CUSIP: 6174468G7							
4,000.00	114.0520000	77.79	4,562.08	4,000.00	562.08	0.00	562.08
Issue Date: 23 Jan 19 Rate: 4.431% Call Date: 23 Jan 29 Call Price: 100.00 Yield to Maturity: 2.495% Maturity Date: 23 Jan 30							
MPLX LP 4.7% 04-15-2048 SEDOL: BYZGJY7							
80,000.00	115.7564880	793.78	92,605.19	79,478.40	13,126.79	0.00	13,126.79
Issue Date: 8 Feb 18 Rate: 4.7% Call Date: 15 Oct 47 Call Price: 100.00 Yield to Maturity: 3.751% Maturity Date: 15 Apr 48							
MPLX LP 4.8% 02-15-2029 SEDOL: BF5M0H2							
40,000.00	114.2827250	725.33	45,713.09	40,256.80	5,456.29	0.00	5,456.29
Issue Date: 15 Nov 18 Rate: 4.8% Call Date: 15 Nov 28 Call Price: 100.00 Yield to Maturity: 2.59% Maturity Date: 15 Feb 29							
MPLX LP 4.875% DUE 06-01-2025 SEDOL: BYYHPS7							
70,000.00	109.4589000	284.38	76,621.23	64,312.50	12,308.73	0.00	12,308.73
Issue Date: 1 Jun 16 Rate: 4.875% Call Date: 1 Mar 25 Call Price: 100.00 Yield to Maturity: 1.997% Maturity Date: 1 Jun 25							
MPLX LP 4.875% DUE 12-01-2024 SEDOL: BDCG2P5							
70,000.00	108.5615860	284.38	75,993.11	71,248.86	4,744.25	0.00	4,744.25
Issue Date: 1 Jun 16 Rate: 4.875% Call Date: 1 Sep 24 Call Price: 100.00 Yield to Maturity: 1.846% Maturity Date: 1 Dec 24							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
MPLX LP 5.5% DUE 02-15-2049 SEDOL: BF5M0J4							
30,000.00	128.1045330	623.33	38,431.36	29,602.80	8,828.56	0.00	8,828.56
Issue Date: 15 Nov 18 Rate: 5.5% Call Date: 15 Aug 48 Call Price: 100.00 Yield to Maturity: 3.825% Maturity Date: 15 Feb 49							
NEW YORK LIFE GLOBAL FUNDING TRANCHE # TR 06/24/2020 .95% 06-24-2025 SEDOL: BL6JT77							
30,000.00	98.5780670	5.54	29,573.42	29,969.40	- 395.98	0.00	- 395.98
Issue Date: 24 Jun 20 Rate: 0.95% Yield to Maturity: 1.369% Maturity Date: 24 Jun 25							
NEWELL BRANDS INC 4.35% DUE 04-01-2023 SEDOL: BD3J3K5							
27,000.00	103.0000000	293.62	27,810.00	27,697.27	112.73	0.00	112.73
Issue Date: 30 Mar 16 Rate: 4.35% Call Date: 1 Feb 23 Call Price: 100.00 Yield to Maturity: 1.418% Maturity Date: 1 Apr 23							
NEWELL BRANDS INC 4.7% DUE 04-01-2026 SEDOL: BD3J3H2							
20,000.00	109.0250000	235.00	21,805.00	20,913.72	891.28	0.00	891.28
Issue Date: 30 Mar 16 Rate: 4.7% Yield to Maturity: 1.975% Maturity Date: 1 Apr 26							
NIKE INC FIXED 3.25% DUE 03-27-2040 SEDOL: BKSG5P9							
20,000.00	109.0778000	169.72	21,815.56	19,874.80	1,940.76	0.00	1,940.76
Issue Date: 27 Mar 20 Rate: 3.25% Call Date: 27 Sep 39 Call Price: 100.00 Yield to Maturity: 2.62% Maturity Date: 27 Mar 40							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
NIKE INC 2.4% DUE 03-27-2025 SEDOL: BKSG5F9							
10,000.00	103.5683000	62.67	10,356.83	10,589.50	- 232.67	0.00	- 232.67
Issue Date: 27 Mar 20 Rate: 2.4% Call Date: 27 Feb 25 Call Price: 100.00 Yield to Maturity: 1.271% Maturity Date: 27 Mar 25							
NIKE INC 2.75% DUE 03-27-2027 SEDOL: BKSG5H1							
40,000.00	106.0063750	287.22	42,402.55	43,575.60	- 1,173.05	0.00	- 1,173.05
Issue Date: 27 Mar 20 Rate: 2.75% Call Date: 27 Jan 27 Call Price: 100.00 Yield to Maturity: 1.551% Maturity Date: 27 Mar 27							
NIKE INC 3.375% DUE 03-27-2050 SEDOL: BKSG5Q0							
40,000.00	113.4705500	352.50	45,388.22	42,628.02	2,760.20	0.00	2,760.20
Issue Date: 27 Mar 20 Rate: 3.375% Call Date: 27 Sep 49 Call Price: 100.00 Yield to Maturity: 2.69% Maturity Date: 27 Mar 50							
NORTHROP GRUMMAN FIXED 5.25% DUE 05-01-2050 SEDOL: BMF33S6							
30,000.00	140.5446000	262.50	42,163.38	38,319.00	3,844.38	0.00	3,844.38
Issue Date: 23 Mar 20 Rate: 5.25% Call Date: 1 Nov 49 Call Price: 100.00 Yield to Maturity: 3.091% Maturity Date: 1 May 50							
NORTHROP GRUMMAN 2.93% DUE 01-15-2025 SEDOL: BF15KG4							
40,000.00	104.2071500	540.42	41,682.86	37,956.00	3,726.86	0.00	3,726.86
Issue Date: 13 Oct 17 Rate: 2.93% Call Date: 15 Nov 24 Call Price: 100.00 Yield to Maturity: 1.508% Maturity Date: 15 Jan 25							

Asset Detail - Base Currency

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

Fixed Income

Corporate bonds

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

140,000.00	107.1027570	2,098.06	149,943.86	139,925.80	10,018.06	0.00	10,018.06

Issue Date: 13 Oct 17 Rate: 3.25% Call Date: 15 Oct 27 Call Price: 100.00 Yield to Maturity: 1.995% Maturity Date: 15 Jan 28

NVIDIA CORP FIXED 3.7% DUE 04-01-2060 CUSIP: 67066GAJ3

30,000.00	120.0432000	277.50	36,012.96	32,575.20	3,437.76	0.00	3,437.76

Issue Date: 31 Mar 20 Rate: 3.7% Call Date: 1 Oct 59 Call Price: 100.00 Yield to Maturity: 2.837% Maturity Date: 1 Apr 60

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

30,000.00	112.6810330	262.50	33,804.31	30,692.80	3,111.51	0.00	3,111.51

Issue Date: 31 Mar 20 Rate: 3.5% Call Date: 1 Oct 39 Call Price: 100.00 Yield to Maturity: 2.621% Maturity Date: 1 Apr 40

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

170,000.00	114.4284290	1,487.50	194,528.33	180,847.80	13,680.53	0.00	13,680.53

Issue Date: 31 Mar 20 Rate: 3.5% Call Date: 1 Oct 49 Call Price: 100.00 Yield to Maturity: 2.761% Maturity Date: 1 Apr 50

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

30,000.00	127.5000000	569.75	38,250.00	34,500.30	3,749.70	0.00	3,749.70

Issue Date: 15 Sep 19 Rate: 6.45% Yield to Maturity: 3.963% Maturity Date: 15 Sep 36

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
OCCIDENTAL PETE CORP SR NT 6.6% 03-15-2046 SEDOL: BKVKRK7							
10,000.00	129.7500000	194.33	12,975.00	12,434.20	540.80	0.00	540.80
Issue Date: 15 Sep 19 Rate: 6.6% Call Date: 15 Sep 45 Call Price: 100.00 Yield to Maturity: 4.557% Maturity Date: 15 Mar 46							
OCCIDENTAL PETE CORP SR NT 6.95% 07-01-2024 SEDOL: BJSFZS2							
160,000.00	110.8960000	5,560.00	177,433.60	177,309.99	123.61	0.00	123.61
Issue Date: 1 Jul 19 Rate: 6.95% Yield to Maturity: 2.431% Maturity Date: 1 Jul 24							
OCCIDENTAL PETE FIXED 7.875% DUE 09-15-2031 SEDOL: BKXCDZ8							
30,000.00	133.5000000	695.63	40,050.00	34,666.89	5,383.11	0.00	5,383.11
Issue Date: 15 Sep 19 Rate: 7.875% Yield to Maturity: 3.728% Maturity Date: 15 Sep 31							
OCCIDENTAL PETE 3.4% DUE 04-15-2026 SEDOL: BDBFN27							
40,000.00	102.5000000	287.11	41,000.00	39,908.80	1,091.20	0.00	1,091.20
Issue Date: 4 Apr 16 Rate: 3.4% Call Date: 15 Jan 26 Call Price: 100.00 Yield to Maturity: 2.777% Maturity Date: 15 Apr 26							
OCCIDENTAL PETE 3% DUE 02-15-2027 SEDOL: BZ1C634							
50,000.00	101.5000000	566.67	50,750.00	49,827.20	922.80	0.00	922.80
Issue Date: 7 Nov 16 Rate: 3% Call Date: 15 Nov 26 Call Price: 100.00 Yield to Maturity: 2.684% Maturity Date: 15 Feb 27							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
OCCIDENTAL PETE 4.2% DUE 03-15-2048 SEDOL: BFMZD75							
20,000.00	100.0000000	247.33	20,000.00	19,434.10	565.90	0.00	565.90
Issue Date: 2 Mar 18 Rate: 4.2% Call Date: 15 Sep 47 Call Price: 100.00 Yield to Maturity: 4.199% Maturity Date: 15 Mar 48							
OCCIDENTAL PETE 4.4% DUE 04-15-2046 SEDOL: BDBFN16							
20,000.00	102.5000000	185.78	20,500.00	19,815.00	685.00	0.00	685.00
Issue Date: 4 Apr 16 Rate: 4.4% Call Date: 15 Oct 45 Call Price: 100.00 Yield to Maturity: 4.233% Maturity Date: 15 Apr 46							
OCCIDENTAL PETE 4.625% DUE 06-15-2045 SEDOL: BYQ27T5							
30,000.00	103.7500000	61.67	31,125.00	29,765.30	1,359.70	0.00	1,359.70
Issue Date: 23 Jun 15 Rate: 4.625% Call Date: 15 Dec 44 Call Price: 100.00 Yield to Maturity: 4.367% Maturity Date: 15 Jun 45							
ORACLE CORP FIXED 2.875% DUE 03-25-2031 SEDOL: BMYLX70							
90,000.00	100.7474890	690.00	90,672.74	90,253.90	418.84	0.00	418.84
Issue Date: 24 Mar 21 Rate: 2.875% Call Date: 25 Dec 30 Call Price: 100.00 Yield to Maturity: 2.782% Maturity Date: 25 Mar 31							
ORACLE CORP 1.65% 03-25-2026 SEDOL: BL66YR3							
90,000.00	99.2668220	396.00	89,340.14	89,956.80	- 616.66	0.00	- 616.66
Issue Date: 24 Mar 21 Rate: 1.65% Call Date: 25 Feb 26 Call Price: 100.00 Yield to Maturity: 1.83% Maturity Date: 25 Mar 26							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
OTIS WORLDWIDE CORP 2.056% DUE 04-05-2025 BEO SEDOL: BKP3Q50							
20,000.00	101.7035000	98.23	20,340.70	19,999.80	340.90	0.00	340.90
Issue Date: 27 Feb 20 Rate: 2.056% Call Date: 5 Mar 25 Call Price: 100.00 Yield to Maturity: 1.518% Maturity Date: 5 Apr 25							
PAC GAS & ELEC CO FIXED 1.75% DUE 06-16-2022 SEDOL: BMYQZZ7							
60,000.00	100.0002830	43.75	60,000.17	59,996.40	3.77	0.00	3.77
Issue Date: 19 Jun 20 Rate: 1.75% Yield to Maturity: 1.749% Maturity Date: 16 Jun 22							
PAC GAS & ELEC CO FIXED 2.1% DUE 08-01-2027 SEDOL: BMYQX42							
20,000.00	96.6106000	175.00	19,322.12	20,022.60	- 700.48	0.00	- 700.48
Issue Date: 19 Jun 20 Rate: 2.1% Call Date: 1 Jun 27 Call Price: 100.00 Yield to Maturity: 2.759% Maturity Date: 1 Aug 27							
PAC GAS & ELEC CO 3.3% DUE 08-01-2040 SEDOL: BMYXXQ5							
10,000.00	92.9562000	137.50	9,295.62	9,950.10	- 654.48	0.00	- 654.48
Issue Date: 19 Jun 20 Rate: 3.3% Call Date: 1 Feb 40 Call Price: 100.00 Yield to Maturity: 3.833% Maturity Date: 1 Aug 40							
PAC GAS & ELEC CO 3.5% DUE 08-01-2050 SEDOL: BMYR011							
10,000.00	92.9534000	145.83	9,295.34	9,936.90	- 641.56	0.00	- 641.56
Issue Date: 19 Jun 20 Rate: 3.5% Call Date: 1 Feb 50 Call Price: 100.00 Yield to Maturity: 3.911% Maturity Date: 1 Aug 50							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
PACIFIC GAS & ELEC CO 2.5% DUE 02-01-2031/06-19-2020 REG SEDOL: BMYXXW1							
20,000.00	95.3072500	208.33	19,061.45	19,979.20	- 917.75	0.00	- 917.75
Issue Date: 19 Jun 20 Rate: 2.5% Call Date: 1 Nov 30 Call Price: 100.00 Yield to Maturity: 3.096% Maturity Date: 1 Feb 31							
PAYPAL HLDGS INC FIXED 1.65% DUE 06-01-2025 CUSIP: 70450YAG8							
30,000.00	101.2651670	41.25	30,379.55	29,994.00	385.55	0.00	385.55
Issue Date: 18 May 20 Rate: 1.65% Call Date: 1 May 25 Call Price: 100.00 Yield to Maturity: 1.27% Maturity Date: 1 Jun 25							
PAYPAL HLDGS INC 1.35% DUE 06-01-2023 CUSIP: 70450YAF0							
30,000.00	100.8206000	33.75	30,246.18	29,972.40	273.78	0.00	273.78
Issue Date: 18 May 20 Rate: 1.35% Yield to Maturity: 0.766% Maturity Date: 1 Jun 23							
PEPSICO INC 2.25% DUE 03-19-2025 CUSIP: 713448EQ7							
10,000.00	103.3711000	63.75	10,337.11	10,572.30	- 235.19	0.00	- 235.19
Issue Date: 19 Mar 20 Rate: 2.25% Call Date: 19 Feb 25 Call Price: 100.00 Yield to Maturity: 1.178% Maturity Date: 19 Mar 25							
PEPSICO INC 2.875% DUE 10-15-2049 CUSIP: 713448EP9							
10,000.00	105.2620000	60.69	10,526.20	10,455.80	70.40	0.00	70.40
Issue Date: 9 Oct 19 Rate: 2.875% Call Date: 15 Apr 49 Call Price: 100.00 Yield to Maturity: 2.607% Maturity Date: 15 Oct 49							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
PFIZER INC .8% DUE 05-28-2025 SEDOL: BL58LF7							
50,000.00	98.8001200	36.67	49,400.06	49,688.00	- 287.94	0.00	- 287.94
Issue Date: 28 May 20 Rate: 0.8% Call Date: 28 Apr 25 Call Price: 100.00 Yield to Maturity: 1.16% Maturity Date: 28 May 25							
PFIZER INC 1.7% DUE 05-28-2030 SEDOL: BK94MR3							
40,000.00	98.0721000	62.33	39,228.84	39,875.60	- 646.76	0.00	- 646.76
Issue Date: 28 May 20 Rate: 1.7% Call Date: 28 Feb 30 Call Price: 100.00 Yield to Maturity: 1.949% Maturity Date: 28 May 30							
PFIZER INC 2.625% DUE 04-01-2030 SEDOL: BKSG5R1							
70,000.00	105.4740430	459.38	73,831.83	72,533.20	1,298.63	0.00	1,298.63
Issue Date: 27 Mar 20 Rate: 2.625% Call Date: 1 Jan 30 Call Price: 100.00 Yield to Maturity: 1.904% Maturity Date: 1 Apr 30							
PHILIP MORRIS INTL INC 2.5% 11-02-2022 SEDOL: BF8RVR1							
70,000.00	101.4274430	286.81	70,999.21	69,699.70	1,299.51	0.00	1,299.51
Issue Date: 2 Nov 17 Rate: 2.5% Call Date: 2 Oct 22 Call Price: 100.00 Yield to Maturity: 0.783% Maturity Date: 2 Nov 22							
PHILIP MORRIS INTL 1.125% DUE 05-01-2023 SEDOL: BLB7Z56							
20,000.00	100.4404500	37.50	20,088.09	19,933.00	155.09	0.00	155.09
Issue Date: 1 May 20 Rate: 1.125% Yield to Maturity: 0.792% Maturity Date: 1 May 23							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
PHILIP MORRIS INTL 2.1% DUE 05-01-2030 SEDOL: BLB7Z89							
30,000.00	97.9553000	105.00	29,386.59	29,814.90	- 428.31	0.00	- 428.31
Issue Date: 1 May 20 Rate: 2.1% Call Date: 1 Feb 30 Call Price: 100.00 Yield to Maturity: 2.371% Maturity Date: 1 May 30							
PHILIP MORRIS INTL 2.5% DUE 08-22-2022 SEDOL: B994CD2							
10,000.00	101.2634000	89.58	10,126.34	9,887.20	239.14	0.00	239.14
Issue Date: 21 Aug 12 Rate: 2.5% Yield to Maturity: 0.525% Maturity Date: 22 Aug 22							
PHILIP MORRIS INTL 4.5% DUE 03-20-2042 SEDOL: B94Q147							
10,000.00	116.2927000	126.25	11,629.27	9,755.50	1,873.77	0.00	1,873.77
Issue Date: 20 Mar 12 Rate: 4.5% Yield to Maturity: 3.38% Maturity Date: 20 Mar 42							
PIONEER NAT RES CO 1.125% DUE 01-15-2026 REG SEDOL: BMXYHH8							
10,000.00	97.1688000	51.88	9,716.88	9,998.10	- 281.22	0.00	- 281.22
Issue Date: 29 Jan 21 Rate: 1.125% Call Date: 15 Dec 25 Call Price: 100.00 Yield to Maturity: 1.856% Maturity Date: 15 Jan 26							
PIONEER NAT RES CO 2.15% DUE 01-15-2031 SEDOL: BM9PJB3							
40,000.00	96.1969250	396.56	38,478.77	39,972.30	- 1,493.53	0.00	- 1,493.53
Issue Date: 29 Jan 21 Rate: 2.15% Call Date: 15 Oct 30 Call Price: 100.00 Yield to Maturity: 2.625% Maturity Date: 15 Jan 31							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
PRIN LIFE GLOBAL FDG II GLOBAL TRANCHE #TR 101 06/23/2020 1.25% 06-23-2025 SEDOL: BM8TRF6							
10,000.00	98.8533000	2.78	9,885.33	9,991.80	- 106.47	0.00	- 106.47
Issue Date: 23 Jun 20 Rate: 1.25% Yield to Maturity: 1.59% Maturity Date: 23 Jun 25							
PROCTER & GAMBLE CO 3.0% DUE 03-25-2030 REG SEDOL: BL63MT2							
20,000.00	108.7981500	160.00	21,759.63	19,952.00	1,807.63	0.00	1,807.63
Issue Date: 25 Mar 20 Rate: 3% Call Date: 25 Dec 29 Call Price: 100.00 Yield to Maturity: 1.843% Maturity Date: 25 Mar 30							
PROCTER & GAMBLE 2.8% DUE 03-25-2027 SEDOL: BL63MS1							
10,000.00	105.8141000	74.67	10,581.41	11,028.20	- 446.79	0.00	- 446.79
Issue Date: 25 Mar 20 Rate: 2.8% Call Date: 25 Jan 27 Call Price: 100.00 Yield to Maturity: 1.636% Maturity Date: 25 Mar 27							
PVPTL CCO HLDGS LLC / CCO HLDGS CAP CORP 5.125% DUE 05-01-2027 SEDOL: BYM4WW3							
10,000.00	103.0000000	85.42	10,300.00	9,900.00	400.00	0.00	400.00
Issue Date: 6 Feb 17 Rate: 5.125% Call Date: 1 May 22 Call Price: 102.56 Yield to Maturity: 4.484% Maturity Date: 1 May 27							
PVPTL DELTA AIR LINES/SKYMILES 4.75% DUE 10-20-2028 SEDOL: BMT8BV6							
60,000.00	109.2672830	562.08	65,560.37	60,225.00	5,335.37	0.00	5,335.37
Issue Date: 23 Sep 20 Rate: 4.75% Yield to Maturity: 2.895% Maturity Date: 20 Oct 28							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
PVTPL BAUSCH HEALTH COS INC 6.25% DUE 02-15-2029 BEO CUSIP: 071734AK3							
30,000.00	95.0240000	708.33	28,507.20	30,000.00	- 1,492.80	0.00	- 1,492.80
Issue Date: 26 May 20 Rate: 6.25% Call Date: 15 Feb 24 Call Price: 103.12 Yield to Maturity: 7.152% Maturity Date: 15 Feb 29							
PVTPL BROADCOM INC 3.137% DUE 11-15-2035 BEO SEDOL: BMCP6P3							
120,000.00	100.7487080	481.01	120,898.45	121,935.70	- 1,037.25	0.00	- 1,037.25
Issue Date: 30 Sep 21 Rate: 3.137% Call Date: 15 Aug 35 Call Price: 100.00 Yield to Maturity: 3.07% Maturity Date: 15 Nov 35							
PVTPL CAMERON LNG LLC 2.902% 07-15-2031 SEDOL: BKPK071							
10,000.00	104.2301000	133.81	10,423.01	10,000.00	423.01	0.00	423.01
Issue Date: 13 Dec 19 Rate: 2.902% Call Date: 15 Apr 31 Call Price: 100.00 Yield to Maturity: 2.403% Maturity Date: 15 Jul 31							
PVTPL CAMERON LNG LLC 3.302% DUE 01-15-2035 SEDOL: BKPK082							
100,000.00	104.5293700	1,522.59	104,529.37	102,459.89	2,069.48	0.00	2,069.48
Issue Date: 13 Dec 19 Rate: 3.302% Call Date: 15 Sep 34 Call Price: 100.00 Yield to Maturity: 2.882% Maturity Date: 15 Jan 35							
PVTPL CARGILL INC NT 1.375% DUE 07-23-2023 BEO SEDOL: BMQ6BQ8							
40,000.00	100.7928500	241.39	40,317.14	40,036.70	280.44	0.00	280.44
Issue Date: 23 Apr 20 Rate: 1.375% Call Date: 23 Apr 23 Call Price: 100.00 Yield to Maturity: 0.863% Maturity Date: 23 Jul 23							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
PVTPL CHENIERE ENERGY PARTNERS L P 3.25%DUE 01-31-2032 BEO SEDOL: BMHLCC5							
40,000.00	101.0000000	339.44	40,400.00	40,150.00	250.00	0.00	250.00
Issue Date: 27 Sep 21 Rate: 3.25% Call Date: 31 Jan 25 Call Price: 100.00 Yield to Maturity: 3.133% Maturity Date: 31 Jan 32							
PVTPL COMCAST CORP NEW 2.887% DUE 11-01-2051 SEDOL: BN4FV08							
30,000.00	97.0969670	144.35	29,129.09	28,508.40	620.69	0.00	620.69
Issue Date: 19 Aug 21 Rate: 2.887% Call Date: 1 May 51 Call Price: 100.00 Yield to Maturity: 3.035% Maturity Date: 1 Nov 51							
PVTPL COMCAST CORP NEW NT 2.937% 11-01-2056 SEDOL: BP6K804							
40,000.00	95.6717500	195.80	38,268.70	31,659.57	6,609.13	0.00	6,609.13
Issue Date: 19 Aug 21 Rate: 2.937% Call Date: 1 May 56 Call Price: 100.00 Yield to Maturity: 3.142% Maturity Date: 1 Nov 56							
PVTPL CONOCOPHILLIPS 4.3% DUE 08-15-2028 BEO SEDOL: BM8MRW2							
60,000.00	112.3937170	974.67	67,436.23	60,789.60	6,646.63	0.00	6,646.63
Issue Date: 8 Feb 21 Rate: 4.3% Call Date: 15 May 28 Call Price: 100.00 Yield to Maturity: 2.273% Maturity Date: 15 Aug 28							
PVTPL CONTINENTAL RES INC 5.75% DUE 01-15-2031/11-25-2020 BEO SEDOL: BN4D2D2							
20,000.00	117.7620000	530.28	23,552.40	24,450.00	- 897.60	0.00	- 897.60
Issue Date: 25 Nov 20 Rate: 5.75% Call Date: 15 Jul 30 Call Price: 100.00 Yield to Maturity: 3.446% Maturity Date: 15 Jan 31							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
PVTPL CONTINENTAL RESOURCES 2.268% 11-15-2026 SEDOL: BM9HL24							
10,000.00	99.2500000	24.57	9,925.00	10,000.00	- 75.00	0.00	- 75.00
Issue Date: 22 Nov 21 Rate: 2.268% Call Date: 15 Nov 23 Call Price: 100.00 Yield to Maturity: 2.431% Maturity Date: 15 Nov 26							
PVTPL COTERRA ENERGY INC SR NT 3.9% 05-15-2027 SEDOL: BMCFPW3							
110,000.00	107.5282910	548.17	118,281.12	111,026.30	7,254.82	0.00	7,254.82
Issue Date: 15 May 21 Rate: 3.9% Call Date: 15 Feb 27 Call Price: 100.00 Yield to Maturity: 2.397% Maturity Date: 15 May 27							
PVTPL COTERRA ENERGY INC 4.375% DUE 03-15-2029 SEDOL: BMCF8G8							
30,000.00	111.8313330	386.46	33,549.40	31,595.60	1,953.80	0.00	1,953.80
Issue Date: 15 Sep 21 Rate: 4.375% Call Date: 15 Dec 28 Call Price: 100.00 Yield to Maturity: 2.565% Maturity Date: 15 Mar 29							
PVTPL DCP MID STREAM OPERATING 11-03-2036 SEDOL: B1GC716							
10,000.00	130.7500000	103.92	13,075.00	10,500.00	2,575.00	0.00	2,575.00
Issue Date: 27 Oct 06 Rate: 6.45% Yield to Maturity: 3.731% Maturity Date: 3 Nov 36							
PVTPL DELTA AIR LINES INC DEL SR SECD NT144A 7% DUE 05-01-2025 BEO SEDOL: BMF6KD9							
250,000.00	114.3863440	2,916.67	285,965.86	260,775.00	25,190.86	0.00	25,190.86
Issue Date: 29 Apr 20 Rate: 7% Yield to Maturity: 2.475% Maturity Date: 1 May 25							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
PVTPL DISH DBS CORP SR SECD NT 5.25% 12-01-2026 SEDOL: BNRLYV5							
10,000.00	101.5400000	51.04	10,154.00	10,000.00	154.00	0.00	154.00
Issue Date: 26 Nov 21 Rate: 5.25% Call Date: 1 Jun 26 Call Price: 100.00 Yield to Maturity: 4.892% Maturity Date: 1 Dec 26							
PVTPL EQT CORP SR NT 3.625% 05-15-2031 SEDOL: BMYY681							
20,000.00	103.7500000	92.64	20,750.00	21,000.00	- 250.00	0.00	- 250.00
Issue Date: 17 May 21 Rate: 3.625% Call Date: 15 Nov 30 Call Price: 100.00 Yield to Maturity: 3.159% Maturity Date: 15 May 31							
PVTPL GUARDIAN LIFE GLOBAL FDG SR SECD MEDIUM 1.1% DUE 06-23-2025 BEO SEDOL: BLF9NQ5							
20,000.00	99.0884500	4.89	19,817.69	19,981.60	- 163.91	0.00	- 163.91
Issue Date: 23 Jun 20 Rate: 1.1% Yield to Maturity: 1.369% Maturity Date: 23 Jun 25							
PVTPL KKR GROUP FIN CO II LLC 5.5 DUE 02-01-2043 SEDOL: B94CGZ1							
10,000.00	133.8740000	229.17	13,387.40	10,182.50	3,204.90	0.00	3,204.90
Issue Date: 1 Feb 13 Rate: 5.5% Call Date: 1 Aug 42 Call Price: 100.00 Yield to Maturity: 3.264% Maturity Date: 1 Feb 43							
PVTPL MARS INC DEL NT 2.7% 04-01-2025 SEDOL: BHND6G2							
30,000.00	104.0272330	202.50	31,208.17	29,980.20	1,227.97	0.00	1,227.97
Issue Date: 29 Mar 19 Rate: 2.7% Call Date: 1 Mar 25 Call Price: 100.00 Yield to Maturity: 1.427% Maturity Date: 1 Apr 25							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
PVTPL MARS INC DEL 3.2% 04-01-2030 SEDOL: BHND5D2							
20,000.00	107.7912000	160.00	21,558.24	19,941.00	1,617.24	0.00	1,617.24
Issue Date: 29 Mar 19 Rate: 3.2% Call Date: 1 Jan 30 Call Price: 100.00 Yield to Maturity: 2.163% Maturity Date: 1 Apr 30							
PVTPL MILEAGE PLUS HLDGS LLC/MILEAGE PLUS IN 6.5% DUE 06-20-2027 SEDOL: BMGHHT6							
40,000.00	106.7500000	72.22	42,700.00	39,500.00	3,200.00	0.00	3,200.00
Issue Date: 2 Jul 20 Rate: 6.5% Call Date: 30 Jun 23 Call Price: 103.25 Yield to Maturity: 4.134% Maturity Date: 20 Jun 27							
PVTPL PRIME SEC SVCS BORROWER LLC/PRIME FIN 5.75% 04-15-2026 SEDOL: BJTRRK3							
30,000.00	107.3670000	507.92	32,210.10	30,600.00	1,610.10	0.00	1,610.10
Issue Date: 4 Apr 19 Rate: 5.75% Yield to Maturity: 3.867% Maturity Date: 15 Apr 26							
PVTPL SKYMILES IP LTD & DELTA AIR LINES INC 4.5% DUE 10-20-2025 SEDOL: BMT6SM0							
60,000.00	105.1329500	532.50	63,079.77	60,577.88	2,501.89	0.00	2,501.89
Issue Date: 23 Sep 20 Rate: 4.5% Yield to Maturity: 2.312% Maturity Date: 20 Oct 25							
PVTPL SPIRIT IP CAYMAN LTD/SPIRIT LOYALTY CA 8.0% 09-20-2025 SEDOL: BN6RJR5							
35,904.00	110.1969980	566.49	39,565.13	36,694.01	2,871.12	0.00	2,871.12
Issue Date: 17 Sep 20 Rate: 8% Call Date: 20 Sep 23 Call Price: 104.00 Yield to Maturity: 4.979% Maturity Date: 20 Sep 25							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
PVTPL T-MOBILE USA INC 3.5% DUE 04-15-2031 BEO SEDOL: BN0WLC5							
30,000.00	104.0000000	221.67	31,200.00	30,300.00	900.00	0.00	900.00
Issue Date: 23 Mar 21 Rate: 3.5% Call Date: 15 Apr 26 Call Price: 101.75 Yield to Maturity: 3.002% Maturity Date: 15 Apr 31							
PVTPL TARGA RES PARTNERS LP 4.875% 08-30-2021 SEDOL: BP6T4Q9							
20,000.00	108.5950000	406.25	21,719.00	20,000.00	1,719.00	0.00	1,719.00
Issue Date: 18 Aug 20 Rate: 4.875% Call Date: 1 Feb 26 Call Price: 102.43 Yield to Maturity: 3.749% Maturity Date: 1 Feb 31							
PVTPL TEACHERS INS & 4.9% DUE 09-15-2044 SEDOL: BQVC9R6							
160,000.00	128.7507060	2,308.44	206,001.13	174,566.80	31,434.33	0.00	31,434.33
Issue Date: 18 Sep 14 Rate: 4.9% Yield to Maturity: 3.122% Maturity Date: 15 Sep 44							
PVTPL TENNESSEE GAS PIPELINE CO SR NT 144A 2.9% DUE 03-01-2030 SEDOL: BL1LY06							
40,000.00	101.6731500	386.67	40,669.26	39,987.10	682.16	0.00	682.16
Issue Date: 24 Feb 20 Rate: 2.9% Call Date: 1 Dec 29 Call Price: 100.00 Yield to Maturity: 2.67% Maturity Date: 1 Mar 30							
PVTPL UNITED AIRLINES INC 4.625% DUE 04-15-2029 BEO SEDOL: BMG8788							
30,000.00	103.1250000	292.92	30,937.50	30,450.00	487.50	0.00	487.50
Issue Date: 21 Apr 21 Rate: 4.625% Call Date: 15 Oct 28 Call Price: 100.00 Yield to Maturity: 4.123% Maturity Date: 15 Apr 29							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
PVTPL VALEANT PHARMACEUTICALS INTL 9.25% 144A 04-01-2026 CUSIP: 91911XAV6							
10,000.00	105.6250000	231.25	10,562.50	11,012.50	- 450.00	0.00	- 450.00
Issue Date: 26 Mar 18 Rate: 9.25% Call Date: 1 Apr 22 Call Price: 104.62 Yield to Maturity: 7.668% Maturity Date: 1 Apr 26							
PVTPL VERIZON COMMUNICATIONS INC 2.355% DUE 03-15-2032 BEO SEDOL: BMVH0D6							
181,000.00	98.6540720	1,195.88	178,563.87	183,368.06	- 4,804.19	0.00	- 4,804.19
Issue Date: 20 Sep 21 Rate: 2.355% Yield to Maturity: 2.505% Maturity Date: 15 Mar 32							
RANGE RES CORP 4.875% DUE 05-15-2025 SEDOL: BDHC311							
20,000.00	103.2500000	124.58	20,650.00	18,425.00	2,225.00	0.00	2,225.00
Issue Date: 15 Nov 15 Rate: 4.875% Call Date: 15 Feb 25 Call Price: 100.00 Yield to Maturity: 3.836% Maturity Date: 15 May 25							
RANGE RES CORP 5.0% 03-15-2023 SEDOL: BF3TMD5							
45,000.00	102.2500000	662.50	46,012.50	44,844.23	1,168.27	0.00	1,168.27
Issue Date: 15 Sep 17 Rate: 5% Call Date: 15 Dec 22 Call Price: 100.00 Yield to Maturity: 3.08% Maturity Date: 15 Mar 23							
REP SERVICES INC FIXED 2.5% DUE 08-15-2024 SEDOL: BJXKF82							
30,000.00	102.9268000	283.33	30,878.04	29,952.00	926.04	0.00	926.04
Issue Date: 7 Aug 19 Rate: 2.5% Call Date: 15 Jul 24 Call Price: 100.00 Yield to Maturity: 1.36% Maturity Date: 15 Aug 24							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
ROCK-TENN CO 4% DUE 03-01-2023 SEDOL: B9N5468							
10,000.00	102.6819000	133.33	10,268.19	9,937.20	330.99	0.00	330.99
Issue Date: 1 Mar 13 Rate: 4% Call Date: 1 Dec 22 Call Price: 100.00 Yield to Maturity: 1.668% Maturity Date: 1 Mar 23							
SALESFORCE COM INC 3.25% BNDS 04-11-2023 SEDOL: BYZGK55							
50,000.00	103.1541000	361.11	51,577.05	49,970.00	1,607.05	0.00	1,607.05
Issue Date: 11 Apr 18 Rate: 3.25% Call Date: 11 Mar 23 Call Price: 100.00 Yield to Maturity: 0.764% Maturity Date: 11 Apr 23							
SALESFORCE COM INC 3.7% DUE 04-11-2028 SEDOL: BYZGK66							
10,000.00	111.0463000	82.22	11,104.63	10,092.60	1,012.03	0.00	1,012.03
Issue Date: 11 Apr 18 Rate: 3.7% Call Date: 11 Jan 28 Call Price: 100.00 Yield to Maturity: 1.829% Maturity Date: 11 Apr 28							
SANTANDER HLDGS FIXED 4.5% DUE 07-17-2025 SEDOL: BYZ65K5							
10,000.00	108.2975000	205.00	10,829.75	10,108.50	721.25	0.00	721.25
Issue Date: 17 Jul 15 Rate: 4.5% Call Date: 18 Apr 25 Call Price: 100.00 Yield to Maturity: 2.06% Maturity Date: 17 Jul 25							
SPECTRUM BRANDS 5.75% DUE 07-15-2025 SEDOL: BD9N099							
2,000.00	102.1250000	53.03	2,042.50	2,090.00	- 47.50	0.00	- 47.50
Issue Date: 15 Jan 16 Rate: 5.75% Call Date: 15 Jul 22 Call Price: 100.95 Yield to Maturity: 5.085% Maturity Date: 15 Jul 25							

Asset Detail - Base Currency

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

Fixed Income

Corporate bonds

SPRINT CORPORATION 7.875% DUE 09-15-2023 SEDOL: BSDRYY5

30,000.00	110.1250000	695.63	33,037.50	30,836.54	2,200.96	0.00	2,200.96

Issue Date: 15 Sep 14 Rate: 7.875% Yield to Maturity: 1.816% Maturity Date: 15 Sep 23

STATE STR CORP 3.152% 03-30-2031 SEDOL: BKSC3Y2

30,000.00	108.3527670	239.03	32,505.83	30,000.00	2,505.83	0.00	2,505.83

Issue Date: 30 Sep 20 Rate: 3.152% Call Date: 30 Mar 30 Call Price: 100.00 Yield to Maturity: 2.15% Maturity Date: 30 Mar 31

T-MOBILE USA INC FIXED 3.75% DUE 04-15-2027 CUSIP: 87264ABD6

10,000.00	108.3567000	79.17	10,835.67	10,613.90	221.77	0.00	221.77

Issue Date: 15 Apr 21 Rate: 3.75% Call Date: 15 Feb 27 Call Price: 100.00 Yield to Maturity: 2.073% Maturity Date: 15 Apr 27

T-MOBILE USA INC 2.05% DUE 02-15-2028 SEDOL: BM8GZS6

10,000.00	99.3417000	77.44	9,934.17	10,265.90	- 331.73	0.00	- 331.73

Issue Date: 15 Feb 21 Rate: 2.05% Call Date: 15 Dec 27 Call Price: 100.00 Yield to Maturity: 2.165% Maturity Date: 15 Feb 28

T-MOBILE USA INC 2.25% DUE 02-15-2026 CUSIP: 87264ABR5

10,000.00	100.2500000	85.00	10,025.00	10,000.00	25.00	0.00	25.00

Issue Date: 14 Jan 21 Rate: 2.25% Call Date: 15 Feb 23 Call Price: 101.12 Yield to Maturity: 2.186% Maturity Date: 15 Feb 26

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
T-MOBILE USA INC 2.55% 02-15-2031 SEDOL: BMW1GN9							
20,000.00	99.6082500	192.67	19,921.65	20,863.60	- 941.95	0.00	- 941.95
Issue Date: 15 Feb 21 Rate: 2.55% Call Date: 15 Nov 30 Call Price: 100.00 Yield to Maturity: 2.598% Maturity Date: 15 Feb 31							
T-MOBILE USA INC 2.625% DUE 02-15-2029 CUSIP: 87264ABS3							
30,000.00	98.5000000	297.50	29,550.00	30,000.00	- 450.00	0.00	- 450.00
Issue Date: 14 Jan 21 Rate: 2.625% Call Date: 15 Feb 24 Call Price: 101.31 Yield to Maturity: 2.859% Maturity Date: 15 Feb 29							
T-MOBILE USA INC 2.875% DUE 02-15-2031/01-14-2021 REG CUSIP: 87264ABT1							
20,000.00	98.7600000	217.22	19,752.00	20,000.00	- 248.00	0.00	- 248.00
Issue Date: 14 Jan 21 Rate: 2.875% Call Date: 15 Feb 26 Call Price: 101.43 Yield to Maturity: 3.031% Maturity Date: 15 Feb 31							
T-MOBILE USA INC 3.5% DUE 04-15-2031 REG SEDOL: BMW23T7							
20,000.00	104.0000000	147.78	20,800.00	20,000.00	800.00	0.00	800.00
Issue Date: 23 Mar 21 Rate: 3.5% Call Date: 15 Apr 26 Call Price: 101.75 Yield to Maturity: 3.002% Maturity Date: 15 Apr 31							
T-MOBILE USA INC 3.5% 04-15-2025 SEDOL: BMW1BM3							
160,000.00	105.9897440	1,182.22	169,583.59	168,327.60	1,255.99	0.00	1,255.99
Issue Date: 15 Apr 21 Rate: 3.5% Call Date: 15 Mar 25 Call Price: 100.00 Yield to Maturity: 1.622% Maturity Date: 15 Apr 25							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
T-MOBILE USA INC 3.875% 04-15-2030 CUSIP: 87264ABF1							
130,000.00	109.5125380	1,063.47	142,366.30	129,061.40	13,304.90	0.00	13,304.90
Issue Date: 15 Apr 21 Rate: 3.875% Call Date: 15 Jan 30 Call Price: 100.00 Yield to Maturity: 2.592% Maturity Date: 15 Apr 30							
TARGA RES PARTNERS FIXED 5% DUE 01-15-2028 SEDOL: BFZRLM9							
10,000.00	105.3698000	230.56	10,536.98	10,525.00	11.98	0.00	11.98
Issue Date: 17 Oct 17 Rate: 5% Call Date: 15 Jan 23 Call Price: 102.50 Yield to Maturity: 3.99% Maturity Date: 15 Jan 28							
TARGET CORP 2.25% DUE 04-15-2025 SEDOL: BK8TZP8							
50,000.00	103.0961800	237.50	51,548.09	52,484.40	- 936.31	0.00	- 936.31
Issue Date: 31 Mar 20 Rate: 2.25% Call Date: 15 Mar 25 Call Price: 100.00 Yield to Maturity: 1.285% Maturity Date: 15 Apr 25							
TEACHERS INS & 6.85% DUE 12-16-2039 SEDOL: B50WZ61							
6,000.00	149.5370000	17.13	8,972.22	6,055.35	2,916.87	0.00	2,916.87
Issue Date: 16 Dec 09 Rate: 6.85% Yield to Maturity: 3.201% Maturity Date: 16 Dec 39							
TEXAS INSTRS INC 1.75% DUE 05-04-2030 CUSIP: 882508BJ2							
50,000.00	98.1676000	138.54	49,083.80	49,931.40	- 847.60	0.00	- 847.60
Issue Date: 4 May 20 Rate: 1.75% Call Date: 4 Feb 30 Call Price: 100.00 Yield to Maturity: 1.989% Maturity Date: 4 May 30							

Asset Detail - Base Currency

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

Fixed Income

Corporate bonds

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

30,000.00	125.0884670	225.21	37,526.54	32,164.96	5,361.58	0.00	5,361.58

Issue Date: 15 Nov 10 Rate: 5.875% Call Date: 15 May 40 Call Price: 100.00 Yield to Maturity: 3.972% Maturity Date: 15 Nov 40

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

20,000.00	131.0977500	218.33	26,219.55	24,995.35	1,224.20	0.00	1,224.20

Issue Date: 9 Apr 07 Rate: 6.55% Call Date: 30 Apr 37 Call Price: 100.00 Yield to Maturity: 3.846% Maturity Date: 1 May 37

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

30,000.00	136.5502670	90.00	40,965.08	29,139.30	11,825.78	0.00	11,825.78

Issue Date: 29 Jun 09 Rate: 6.75% Yield to Maturity: 3.853% Maturity Date: 15 Jun 39

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

70,000.00	141.8330000	2,555.00	99,283.10	86,067.90	13,215.20	0.00	13,215.20

Issue Date: 19 Jun 08 Rate: 7.3% Yield to Maturity: 3.85% Maturity Date: 1 Jul 38

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

20,000.00	103.2500000	184.72	20,650.00	19,975.00	675.00	0.00	675.00

Issue Date: 10 Apr 13 Rate: 4.375% Call Date: 15 Jan 23 Call Price: 100.00 Yield to Maturity: 1.81% Maturity Date: 15 Apr 23

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
TRCNTNTL GAS PIPE 7.85% DUE 02-01-2026 SEDOL: BYXR3R3							
110,000.00	122.1178730	3,597.92	134,329.66	110,827.40	23,502.26	0.00	23,502.26
Issue Date: 1 Aug 16 Rate: 7.85% Call Date: 1 Nov 25 Call Price: 100.00 Yield to Maturity: 2.161% Maturity Date: 1 Feb 26							
U S BANCORP MEDIUM FIXED 1.45% 05-12-2025 SEDOL: BMFHKW1							
80,000.00	100.4539380	157.89	80,363.15	79,908.00	455.15	0.00	455.15
Issue Date: 12 May 20 Rate: 1.45% Call Date: 11 Apr 25 Call Price: 100.00 Yield to Maturity: 1.311% Maturity Date: 12 May 25							
UNION PAC CORP FIXED 3.75% DUE 02-05-2070 SEDOL: BKDMLC1							
20,000.00	113.8355000	304.17	22,767.10	20,419.60	2,347.50	0.00	2,347.50
Issue Date: 31 Jan 20 Rate: 3.75% Call Date: 5 Aug 69 Call Price: 100.00 Yield to Maturity: 3.185% Maturity Date: 5 Feb 70							
UNION PAC CORP 2.891% DUE 04-06-2036 SEDOL: BMCFPB2							
100,000.00	104.9611400	682.60	104,961.14	99,920.90	5,040.24	0.00	5,040.24
Issue Date: 6 Apr 21 Rate: 2.891% Call Date: 6 Jan 36 Call Price: 100.00 Yield to Maturity: 2.475% Maturity Date: 6 Apr 36							
UNION PAC CORP 3.75% 07-15-2025 CUSIP: 907818ES3							
40,000.00	108.0670750	691.67	43,226.83	40,029.00	3,197.83	0.00	3,197.83
Issue Date: 8 Jun 18 Rate: 3.75% Call Date: 15 May 25 Call Price: 100.00 Yield to Maturity: 1.405% Maturity Date: 15 Jul 25							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
UNION PAC CORP 3.839% DUE 03-20-2060 BEO SEDOL: BLF0CQ1							
80,000.00	118.2503880	861.64	94,600.31	81,088.56	13,511.75	0.00	13,511.75
Issue Date: 20 Mar 20 Rate: 3.839% Call Date: 20 Sep 59 Call Price: 100.00 Yield to Maturity: 3.029% Maturity Date: 20 Mar 60							
UNITED RENTALS INC 3.875% DUE 02-15-2031REG SEDOL: BLFGYK7							
30,000.00	101.5000000	439.17	30,450.00	30,000.00	450.00	0.00	450.00
Issue Date: 10 Aug 20 Rate: 3.875% Call Date: 15 Aug 25 Call Price: 101.93 Yield to Maturity: 3.679% Maturity Date: 15 Feb 31							
UNITED RENTALS NORTH AMER INC 4.875% DUE01-15-2028 SEDOL: BDGSYG2							
10,000.00	105.0875000	224.79	10,508.75	10,125.00	383.75	0.00	383.75
Issue Date: 11 Aug 17 Rate: 4.875% Call Date: 15 Jan 23 Call Price: 102.43 Yield to Maturity: 3.92% Maturity Date: 15 Jan 28							
UNITED TECHNOLOGIES CORP 3.95% 08-16-2025 SEDOL: BYVN9D1							
30,000.00	108.4648670	444.38	32,539.46	29,949.00	2,590.46	0.00	2,590.46
Issue Date: 16 Aug 18 Rate: 3.95% Call Date: 16 Jun 25 Call Price: 100.00 Yield to Maturity: 1.539% Maturity Date: 16 Aug 25							
UNITED TECHNOLOGIES CORP 4.125% 11-16-2028 SEDOL: BYVN9F3							
30,000.00	111.9443330	154.69	33,583.30	30,063.85	3,519.45	0.00	3,519.45
Issue Date: 16 Aug 18 Rate: 4.125% Call Date: 16 Aug 28 Call Price: 100.00 Yield to Maturity: 2.24% Maturity Date: 16 Nov 28							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
UNITEDHEALTH GROUP FIXED 3.875% DUE 12-15-2028 SEDOL: BHSSQ28							
10,000.00	112.1668000	17.22	11,216.68	10,167.60	1,049.08	0.00	1,049.08
Issue Date: 17 Dec 18 Rate: 3.875% Yield to Maturity: 1.993% Maturity Date: 15 Dec 28							
UNITEDHEALTH GROUP 2.375% 10-15-2022 SEDOL: BD492H4							
10,000.00	101.4185000	50.14	10,141.85	10,313.30	- 171.45	0.00	- 171.45
Issue Date: 25 Oct 17 Rate: 2.375% Yield to Maturity: 0.57% Maturity Date: 15 Oct 22							
UNITEDHEALTH GROUP 3.7% DUE 08-15-2049 SEDOL: BHKDL04							
10,000.00	115.4916000	139.78	11,549.16	10,048.90	1,500.26	0.00	1,500.26
Issue Date: 25 Jul 19 Rate: 3.7% Call Date: 15 Feb 49 Call Price: 100.00 Yield to Maturity: 2.882% Maturity Date: 15 Aug 49							
UNITEDHEALTH GROUP 3.75% DUE 07-15-2025 SEDOL: BYTRVX9							
40,000.00	108.4739000	691.67	43,389.56	41,130.90	2,258.66	0.00	2,258.66
Issue Date: 23 Jul 15 Rate: 3.75% Yield to Maturity: 1.292% Maturity Date: 15 Jul 25							
UNITEDHEALTH GROUP 3.875% DUE 08-15-2059 SEDOL: BHKDL15							
30,000.00	120.1945670	439.17	36,058.37	30,579.90	5,478.47	0.00	5,478.47
Issue Date: 25 Jul 19 Rate: 3.875% Call Date: 15 Feb 59 Call Price: 100.00 Yield to Maturity: 2.978% Maturity Date: 15 Aug 59							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
UNITEDHEALTH GROUP 5.8% DUE 03-15-2036 SEDOL: BG49576							
30,000.00	138.9500000	512.33	41,685.00	30,801.60	10,883.40	0.00	10,883.40
Issue Date: 2 Mar 06 Rate: 5.8% Yield to Maturity: 2.52% Maturity Date: 15 Mar 36							
UTD RENTALS N AMER 3.875% DUE 11-15-2027 SEDOL: BK5HMZ4							
10,000.00	103.6188000	49.51	10,361.88	10,212.50	149.38	0.00	149.38
Issue Date: 4 Nov 19 Rate: 3.875% Call Date: 15 Nov 22 Call Price: 101.93 Yield to Maturity: 3.193% Maturity Date: 15 Nov 27							
UTD TECHNOLOGIES 4.5% DUE 06-01-2042 SEDOL: B8J6DZ0							
20,000.00	124.6288500	75.00	24,925.77	20,570.16	4,355.61	0.00	4,355.61
Issue Date: 1 Jun 12 Rate: 4.5% Yield to Maturity: 2.893% Maturity Date: 1 Jun 42							
VERIZON COMMUNICATIONS BNDS 5.25% DUE 03-16-2037 REG SEDOL: BYZKXZ8							
10,000.00	130.2003000	153.13	13,020.03	10,423.60	2,596.43	0.00	2,596.43
Issue Date: 16 Mar 17 Rate: 5.25% Yield to Maturity: 2.797% Maturity Date: 16 Mar 37							
VERIZON COMMUNICATIONS INC 3.15% DUE 03-22-2030 SEDOL: BLNNZ29							
30,000.00	105.9144670	259.88	31,774.34	29,907.90	1,866.44	0.00	1,866.44
Issue Date: 20 Mar 20 Rate: 3.15% Call Date: 22 Dec 29 Call Price: 100.00 Yield to Maturity: 2.354% Maturity Date: 22 Mar 30							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
VERIZON COMMUNICATIONS INC 4.329% 09-21-2028 SEDOL: BGDQ891							
30,000.00	113.6878000	360.75	34,106.34	30,496.50	3,609.84	0.00	3,609.84
Issue Date: 21 Jun 18 Rate: 4.329% Yield to Maturity: 2.132% Maturity Date: 21 Sep 28							
VERIZON COMMUNICATIONS 4.125% DUE 03-16-2027 SEDOL: BYZNV75							
40,000.00	111.1547250	481.25	44,461.89	40,566.93	3,894.96	0.00	3,894.96
Issue Date: 16 Mar 17 Rate: 4.125% Yield to Maturity: 1.867% Maturity Date: 16 Mar 27							
VERIZON COMMUNICATIONS 4.4% DUE 11-01-2034 REG SEDOL: BSBN5N1							
50,000.00	116.6353800	366.67	58,317.69	48,083.00	10,234.69	0.00	10,234.69
Issue Date: 29 Oct 14 Rate: 4.4% Call Date: 1 May 34 Call Price: 100.00 Yield to Maturity: 2.843% Maturity Date: 1 Nov 34							
VERIZON FIXED 2.1% DUE 03-22-2028 SEDOL: BKY5H54							
30,000.00	100.2713670	173.25	30,081.41	29,986.50	94.91	0.00	94.91
Issue Date: 22 Mar 21 Rate: 2.1% Call Date: 22 Jan 28 Call Price: 100.00 Yield to Maturity: 2.053% Maturity Date: 22 Mar 28							
VERIZON FIXED 2.55% DUE 03-21-2031 SEDOL: BKY5H43							
90,000.00	101.0022440	637.50	90,902.02	89,630.10	1,271.92	0.00	1,271.92
Issue Date: 22 Mar 21 Rate: 2.55% Call Date: 21 Dec 30 Call Price: 100.00 Yield to Maturity: 2.427% Maturity Date: 21 Mar 31							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
VERIZON 2.625% DUE 08-15-2026 SEDOL: BY7RR33							
90,000.00	104.1660780	892.50	93,749.47	81,720.33	12,029.14	0.00	12,029.14
Issue Date: 1 Aug 16 Rate: 2.625% Call Date: 15 May 26 Call Price: 100.00 Yield to Maturity: 1.684% Maturity Date: 15 Aug 26							
VERIZON 3.85% DUE 11-01-2042 SEDOL: B8HCRP8							
10,000.00	112.0933000	64.17	11,209.33	9,276.10	1,933.23	0.00	1,933.23
Issue Date: 7 Nov 12 Rate: 3.85% Call Date: 1 May 42 Call Price: 100.00 Yield to Maturity: 3.06% Maturity Date: 1 Nov 42							
VERIZON 3.875% DUE 02-08-2029 SEDOL: BJLV8M2							
10,000.00	110.9099000	153.92	11,090.99	9,981.10	1,109.89	0.00	1,109.89
Issue Date: 8 Feb 19 Rate: 3.875% Call Date: 8 Nov 28 Call Price: 100.00 Yield to Maturity: 2.206% Maturity Date: 8 Feb 29							
VERIZON 3% DUE 03-22-2027 SEDOL: BLNNX81							
10,000.00	105.6681000	82.50	10,566.81	9,995.60	571.21	0.00	571.21
Issue Date: 20 Mar 20 Rate: 3% Call Date: 22 Jan 27 Call Price: 100.00 Yield to Maturity: 1.856% Maturity Date: 22 Mar 27							
VERIZON 4.125% DUE 08-15-2046 SEDOL: BY7RR99							
20,000.00	116.3552000	311.67	23,271.04	23,472.00	- 200.96	0.00	- 200.96
Issue Date: 1 Aug 16 Rate: 4.125% Call Date: 15 Feb 46 Call Price: 100.00 Yield to Maturity: 3.163% Maturity Date: 15 Aug 46							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
VERIZON 4.5% DUE 08-10-2033 SEDOL: BF22PM5							
100,000.00	117.7152100	1,762.50	117,715.21	100,892.30	16,822.91	0.00	16,822.91
Issue Date: 10 Aug 17 Rate: 4.5% Yield to Maturity: 2.71% Maturity Date: 10 Aug 33							
VERIZON 4.862% DUE 08-21-2046 SEDOL: BXVMD62							
10,000.00	129.1164000	175.57	12,911.64	12,902.80	8.84	0.00	8.84
Issue Date: 21 Feb 15 Rate: 4.862% Yield to Maturity: 3.153% Maturity Date: 21 Aug 46							
VERIZON 4% DUE 03-22-2050 SEDOL: BLNP354							
30,000.00	116.2084000	330.00	34,862.52	35,799.20	- 936.68	0.00	- 936.68
Issue Date: 20 Mar 20 Rate: 4% Call Date: 22 Sep 49 Call Price: 100.00 Yield to Maturity: 3.13% Maturity Date: 22 Mar 50							
VERIZON 5.5% DUE 03-16-2047 SEDOL: BYZNV86							
10,000.00	139.9342000	160.42	13,993.42	10,589.00	3,404.42	0.00	3,404.42
Issue Date: 16 Mar 17 Rate: 5.5% Yield to Maturity: 3.183% Maturity Date: 16 Mar 47							
VIACOM INC NEW 3.875% DUE 04-01-2024 CUSIP: 92553PAX0							
20,000.00	105.3092500	193.75	21,061.85	18,713.60	2,348.25	0.00	2,348.25
Issue Date: 11 Mar 14 Rate: 3.875% Call Date: 1 Jan 24 Call Price: 100.00 Yield to Maturity: 1.466% Maturity Date: 1 Apr 24							

Asset Detail - Base Currency

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

Fixed Income

Corporate bonds

VISA INC 2.7% DUE 04-15-2040 SEDOL: BM6JP54

40,000.00	102.4690750	228.00	40,987.63	40,885.20	102.43	0.00	102.43

Issue Date: 2 Apr 20 Rate: 2.7% Call Date: 15 Oct 39 Call Price: 100.00 Yield to Maturity: 2.53% Maturity Date: 15 Apr 40

VISA INC 4.3% DUE 12-14-2045 SEDOL: BYPHFN1

210,000.00	126.2445100	426.42	265,113.47	214,194.65	50,918.82	0.00	50,918.82

Issue Date: 14 Dec 15 Rate: 4.3% Call Date: 14 Jun 45 Call Price: 100.00 Yield to Maturity: 2.79% Maturity Date: 14 Dec 45

WALMART INC 1.5% DUE 09-22-2028 BEO SEDOL: BMDP7Y8

20,000.00	99.4711000	82.50	19,894.22	19,978.80	- 84.58	0.00	- 84.58

Issue Date: 22 Sep 21 Rate: 1.5% Call Date: 22 Jul 28 Call Price: 100.00 Yield to Maturity: 1.583% Maturity Date: 22 Sep 28

WALMART INC 1.8% DUE 09-22-2031 BEO SEDOL: BMDP7Z9

10,000.00	99.1183000	49.50	9,911.83	9,964.50	- 52.67	0.00	- 52.67

Issue Date: 22 Sep 21 Rate: 1.8% Call Date: 22 Jun 31 Call Price: 100.00 Yield to Maturity: 1.899% Maturity Date: 22 Sep 31

WELLS FARGO & CO MEDIUM TERM 5.013% 04-04-2051 CUSIP: 95000U2M4

270,000.00	137.0315810	3,270.98	369,985.27	357,336.40	12,648.87	0.00	12,648.87

Issue Date: 30 Mar 20 Rate: 5.013% Call Date: 4 Apr 50 Call Price: 100.00 Yield to Maturity: 3.082% Maturity Date: 4 Apr 51

Asset Detail - Base Currency

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

Fixed Income

Corporate bonds

WELLS FARGO & CO MEDIUM TERM SR NTS BOOK2.188% DUE 04-30-2026 SEDOL: BMYML35

10,000.00	101.8092000	37.07	10,180.92	10,031.20	149.72	0.00	149.72

Issue Date: 30 Apr 20 Call Date: 30 Apr 25 Call Price: 100.00 Yield to Maturity: 1.752% Maturity Date: 30 Apr 26

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

30,000.00	121.4258000	220.88	36,427.74	29,927.40	6,500.34	0.00	6,500.34

Issue Date: 4 Nov 14 Rate: 4.65% Yield to Maturity: 3.306% Maturity Date: 4 Nov 44

WELLS FARGO & CO NEW MEDIUM TERM SR NTS TRANCHE # TR 00155 4.3% DUE 07-22-2027 SEDOL: BYQXN34

140,000.00	111.4802210	2,658.83	156,072.31	140,361.63	15,710.68	0.00	15,710.68

Issue Date: 22 Jul 15 Rate: 4.3% Yield to Maturity: 2.1% Maturity Date: 22 Jul 27

WELLS FARGO & CO TRANCHE # SR 00129 3.45DUE 02-13-2023 SEDOL: B8YNT14

80,000.00	102.8933380	1,058.00	82,314.67	80,421.96	1,892.71	0.00	1,892.71

Issue Date: 13 Feb 13 Rate: 3.45% Yield to Maturity: 0.841% Maturity Date: 13 Feb 23

WELLS FARGO & CO 2.879% DUE 10-30-2030 SEDOL: BKRKN36

60,000.00	104.0590500	292.70	62,435.43	59,691.17	2,744.26	0.00	2,744.26

Issue Date: 31 Oct 19 Rate: 2.879% Call Date: 30 Oct 29 Call Price: 100.00 Yield to Maturity: 2.366% Maturity Date: 30 Oct 30

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
WELLS FARGO & CO 3.75% DUE 01-24-2024 SEDOL: BJ60RC7							
20,000.00	105.0814500	327.08	21,016.29	19,963.80	1,052.49	0.00	1,052.49
Issue Date: 24 Jan 19 Rate: 3.75% Call Date: 22 Dec 23 Call Price: 100.00 Yield to Maturity: 1.248% Maturity Date: 24 Jan 24							
WELLS FARGO & CO 4.15% DUE 01-24-2029 SEDOL: BJ60RD8							
80,000.00	112.0330000	1,447.89	89,626.40	79,857.60	9,768.80	0.00	9,768.80
Issue Date: 24 Jan 19 Rate: 4.15% Call Date: 24 Oct 28 Call Price: 100.00 Yield to Maturity: 2.295% Maturity Date: 24 Jan 29							
WELLS FARGO & CO 4.4% DUE 06-14-2046 SEDOL: BD39X50							
20,000.00	118.8954000	41.56	23,779.08	19,920.60	3,858.48	0.00	3,858.48
Issue Date: 14 Jun 16 Rate: 4.4% Yield to Maturity: 3.271% Maturity Date: 14 Jun 46							
WELLS FARGO & CO 4.478% 04-04-2031 CUSIP: 95000U2L6							
30,000.00	116.2841000	324.66	34,885.23	30,000.00	4,885.23	0.00	4,885.23
Issue Date: 30 Mar 20 Rate: 4.478% Call Date: 4 Apr 30 Call Price: 100.00 Yield to Maturity: 2.496% Maturity Date: 4 Apr 31							
WELLS FARGO & CO 4.48% DUE 01-16-2024 SEDOL: BL25Y29							
89,000.00	106.2200340	1,827.47	94,535.83	83,576.64	10,959.19	0.00	10,959.19
Issue Date: 26 Nov 13 Rate: 4.48% Yield to Maturity: 1.379% Maturity Date: 16 Jan 24							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
WELLS FARGO & CO 4.9% DUE 11-17-2045 SEDOL: BYQ29R7							
110,000.00	126.1406180	658.78	138,754.68	109,607.60	29,147.08	0.00	29,147.08
Issue Date: 17 Nov 15 Rate: 4.9% Yield to Maturity: 3.307% Maturity Date: 17 Nov 45							
WELLS FARGO & CO 5.375% DUE 11-02-2043 SEDOL: BG48MR2							
60,000.00	132.5359330	528.54	79,521.56	59,822.40	19,699.16	0.00	19,699.16
Issue Date: 28 Oct 13 Rate: 5.375% Yield to Maturity: 3.276% Maturity Date: 2 Nov 43							
WESTERN MIDSTREAM OPER LP FRN 01-13-2023REG SEDOL: BKV8F52							
10,000.00	99.8530000	43.82	9,985.30	10,000.00	- 14.70	0.00	- 14.70
Issue Date: 13 Jan 20 Rate: 2.22175% Yield to Maturity: 2.372% Maturity Date: 13 Jan 23							
WESTERN MIDSTREAM OPER LP 3.1% DUE 02-01-2025 SEDOL: BKRMRD0							
40,000.00	104.5020000	725.00	41,800.80	40,030.90	1,769.90	0.00	1,769.90
Issue Date: 13 Jan 20 Rate: 3.6% Call Date: 1 Jan 25 Call Price: 100.00 Yield to Maturity: 1.597% Maturity Date: 1 Feb 25							
WESTERN MIDSTREAM OPER LP 4.05% DUE 02-01-2030/01-13-2020 REG SEDOL: BKRMR85							
90,000.00	110.1020000	1,987.50	99,091.80	90,735.07	8,356.73	0.00	8,356.73
Issue Date: 13 Jan 20 Rate: 5.3% Call Date: 1 Nov 29 Call Price: 100.00 Yield to Maturity: 2.653% Maturity Date: 1 Feb 30							

Asset Detail - Base Currency

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

Fixed Income

Corporate bonds

WESTN GAS PARTNERS 4.5% 03-01-2028 CUSIP: 958254AH7

10,000.00	108.7500000	150.00	10,875.00	10,310.90	564.10	0.00	564.10

Issue Date: 2 Mar 18 Rate: 4.5% Call Date: 1 Dec 27 Call Price: 100.00 Yield to Maturity: 2.937% Maturity Date: 1 Mar 28

WESTN GAS PARTNERS 5.5% DUE 08-15-2048 SEDOL: BFX84M5

20,000.00	119.5000000	415.56	23,900.00	23,450.00	450.00	0.00	450.00

Issue Date: 9 Aug 18 Rate: 5.5% Call Date: 15 Feb 48 Call Price: 100.00 Yield to Maturity: 4.267% Maturity Date: 15 Aug 48

WESTN MIDSTREAM STEP CPN 5.75% DUE 02-01-2050 SEDOL: BKRMRB8

30,000.00	118.2500000	812.50	35,475.00	29,377.30	6,097.70	0.00	6,097.70

Issue Date: 13 Jan 20 Rate: 6.5% Call Date: 1 Aug 49 Call Price: 100.00 Yield to Maturity: 4.144% Maturity Date: 1 Feb 50

WILLIAMS COS INC 7.5% DUE 01-15-2031 SEDOL: 2830807

68,000.00	135.3811470	2,351.67	92,059.18	72,266.03	19,793.15	0.00	19,793.15

Issue Date: 17 Jan 01 Rate: 7.5% Yield to Maturity: 3.001% Maturity Date: 15 Jan 31

WILLIAMS COS INC 7.75% DUE 06-15-2031 SEDOL: 2793063

60,000.00	135.4825830	206.67	81,289.55	73,125.00	8,164.55	0.00	8,164.55

Issue Date: 13 Jun 01 Rate: 7.75% Yield to Maturity: 3.342% Maturity Date: 15 Jun 31

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
WYETH NT 5.95 DUE 04-01-2037/03-27-2007 BEO SEDOL: B91ZLT2							
20,000.00	141.1374000	297.50	28,227.48	19,113.66	9,113.82	0.00	9,113.82
Issue Date: 27 Mar 07 Rate: 5.95% Yield to Maturity: 2.652% Maturity Date: 1 Apr 37							
3M CO FIXED 3.05% DUE 04-15-2030 SEDOL: BKSG5B5							
10,000.00	107.3318000	64.39	10,733.18	9,968.10	765.08	0.00	765.08
Issue Date: 27 Mar 20 Rate: 3.05% Call Date: 15 Jan 30 Call Price: 100.00 Yield to Maturity: 2.082% Maturity Date: 15 Apr 30							
3M CO 2.375% DUE 08-26-2029 SEDOL: BK4H0C8							
30,000.00	102.6761000	247.40	30,802.83	29,794.50	1,008.33	0.00	1,008.33
Issue Date: 26 Aug 19 Rate: 2.375% Call Date: 26 May 29 Call Price: 100.00 Yield to Maturity: 1.996% Maturity Date: 26 Aug 29							
3M CO 3.7% DUE 04-15-2050/03-27-2020 REG SEDOL: BKSG5C6							
120,000.00	117.6475420	937.33	141,177.05	133,374.90	7,802.15	0.00	7,802.15
Issue Date: 27 Mar 20 Rate: 3.7% Call Date: 15 Oct 49 Call Price: 100.00 Yield to Maturity: 2.793% Maturity Date: 15 Apr 50							
Total USD		246,242.39	25,509,545.57	23,527,164.70	1,982,380.87	0.00	1,982,380.87
Total United States		246,242.39	25,509,545.57	23,527,164.70	1,982,380.87	0.00	1,982,380.87

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
Total Corporate Bonds							
31,415,904.00		**328,731.77**	**34,571,174.19**	**31,914,833.20**	**2,656,340.99**	**0.00**	**2,656,340.99**
Funds - corporate bond							
United States - USD							
MFO VANGUARD BD INDEX FDS TOTAL BD MKT PORTFOLIO INSTL SHS CUSIP: 921937504							
7,165,608.24	11.1900000	130,166.44	80,183,156.21	79,223,130.80	960,025.41	0.00	960,025.41
Issue Date: 2 Sep 08							
Total USD		130,166.44	80,183,156.21	79,223,130.80	960,025.41	0.00	960,025.41
Total United States		130,166.44	80,183,156.21	79,223,130.80	960,025.41	0.00	960,025.41
Total Funds - Corporate Bond							
7,165,608.24		**130,166.44**	**80,183,156.21**	**79,223,130.80**	**960,025.41**	**0.00**	**960,025.41**

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate convertible bonds							
Switzerland - USD							
PVTPL UBS GROUP FDG SWITZ AG CONV CORP 7.0% 12-31-2049 CUSIP: 90352JAF0							
200,000.00	107.8250000	5,872.22	215,650.00	200,000.00	15,650.00	0.00	15,650.00
Issue Date: 31 Jan 19 Rate: 7% Call Date: 31 Jan 24 Call Price: 100.00 Yield to Maturity: 6.409% Maturity Date: 31 Dec 49							
Total USD		5,872.22	215,650.00	200,000.00	15,650.00	0.00	15,650.00
Total Switzerland		5,872.22	215,650.00	200,000.00	15,650.00	0.00	15,650.00
Total Corporate Convertible Bonds							
200,000.00		**5,872.22**	**215,650.00**	**200,000.00**	**15,650.00**	**0.00**	**15,650.00**
Bank loans							
Canada - USD							
AIR CANADA TERM LOAN B DUE 08-11-2028 BEO CUSIP: C0102MAP0							
30,000.00	99.5890000	173.54	29,876.70	29,831.25	45.45	0.00	45.45
Issue Date: 19 Jul 21 Yield to Maturity: 4.405% Maturity Date: 11 Aug 28							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Bank loans							
GARDA WORLD SECURITY CORPORATION TERM LOAN B FRN 10-30-2026 CUSIP: C4000KAD6							
20,611.96	99.6669890	9.29	20,543.32	20,199.72	343.60	0.00	343.60
Issue Date: 15 Mar 21 Yield to Maturity: 4.544% Maturity Date: 30 Oct 26							
GFL ENVIRONMENTAL INC 2020 REFINANCING TERM LOAN DUE 05-30-2025 BEO CUSIP: C7052BAH7							
9,466.67	100.2140100	58.13	9,486.93	9,457.44	29.49	0.00	29.49
Issue Date: 30 Sep 16 Yield to Maturity: 3.46% Maturity Date: 30 May 25							
1011778 B.C UNLTD LIAB CO TERM LOAN B4 DUE 11-19-2026 CUSIP: C6901LAH0							
79,924.44	98.4999960	126.66	78,725.57	79,928.59	- 1,203.02	0.00	- 1,203.02
Issue Date: 7 Nov 19 Yield to Maturity: 2.303% Maturity Date: 19 Nov 26							
Total USD		367.62	138,632.52	139,417.00	- 784.48	0.00	- 784.48
Total Canada		367.62	138,632.52	139,417.00	- 784.48	0.00	- 784.48
Ireland - USD							
AVOLON TLB BORRORWER 1 (US) LLC TLB LIEN1 12-01-2027 USD CUSIP: LX1967681							
19,800.00	100.0629800	16.68	19,812.47	19,602.00	210.47	0.00	210.47
Issue Date: 30 Jul 21 Yield to Maturity: 2.771% Maturity Date: 1 Dec 27							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Bank loans							
SETANTA AIRCRAFT LEASING DESIGNATED ACTIVITY COMPANY TLB DUE 11-02-2028 BEO CUSIP: G8057JAB2							
70,000.00	99.8750000	203.87	69,912.50	69,825.00	87.50	0.00	87.50
Issue Date: 2 Nov 21 Yield to Maturity: 2.282% Maturity Date: 2 Nov 28							
Total USD		220.55	89,724.97	89,427.00	297.97	0.00	297.97
Total Ireland		220.55	89,724.97	89,427.00	297.97	0.00	297.97
Italy - USD							
ALI GROUP S.R.L. TERM LOAN B 10-13-2028 BEO CUSIP: LX1973812							
60,000.00	99.3060000	0.00	59,583.60	59,462.50	121.10	0.00	121.10
Issue Date: 18 Aug 21 Yield to Maturity: 2.358% Maturity Date: 13 Oct 28							
Total USD		0.00	59,583.60	59,462.50	121.10	0.00	121.10
Total Italy		0.00	59,583.60	59,462.50	121.10	0.00	121.10

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Bank loans							
Luxembourg - USD							
ICON LUXEMBOURG S.A.R.L. TERM LOAN B 06-16-2028 CUSIP: L5000DAC1							
50,817.46	99.9580070	7.76	50,796.12	50,563.37	232.75	0.00	232.75
Issue Date: 8 Jun 21 Yield to Maturity: 2.85% Maturity Date: 16 Jun 28							
Total USD		7.76	50,796.12	50,563.37	232.75	0.00	232.75
Total Luxembourg		7.76	50,796.12	50,563.37	232.75	0.00	232.75
Spain - USD							
GRIFOLS WORLDWIDE OPERATIONS LIMITED DOLLAR TRANCHE B TERM LOAN 11-15-2027 CUSIP: 39843PAG8							
101,998.10	98.5000010	41.09	100,468.13	102,299.15	- 1,831.02	0.00	- 1,831.02
Issue Date: 15 Nov 19 Yield to Maturity: 2.558% Maturity Date: 15 Nov 27							
Total USD		41.09	100,468.13	102,299.15	- 1,831.02	0.00	- 1,831.02
Total Spain		41.09	100,468.13	102,299.15	- 1,831.02	0.00	- 1,831.02

Asset Detail - Base Currency

Description/Asset ID / Investment Mgr ID / Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	Translation	Total
Fixed Income							
Bank loans							
United Kingdom - USD							
FRONERI INTERNATIONAL PLC TERM LOAN 01-29-2027 CUSIP: G3679YAC6							
39,400.00	98.5800000	79.61	38,840.52	39,375.36	- 534.84	0.00	- 534.84
Issue Date: 30 Jan 20 Yield to Maturity: 3.031% Maturity Date: 29 Jan 27							
Total USD		79.61	38,840.52	39,375.36	- 534.84	0.00	- 534.84
Total United Kingdom		79.61	38,840.52	39,375.36	- 534.84	0.00	- 534.84
United States - USD							
ALLIED UNIVERSAL HOLDCO LLC INITIAL U.S.DOLLAR TERM LOAN DUE 05-12-2028 BEO CUSIP: 01957TAH0							
72,452.98	99.5629990	788.89	72,136.36	72,532.11	- 395.75	0.00	- 395.75
Issue Date: 8 Apr 21 Yield to Maturity: 4.381% Maturity Date: 12 May 28							
ALTICE US FINANCE I CORPORATION TERM LOAN SENIOR SECURED 01-15-2026 CUSIP: 64072UAH5							
9,948.84	98.5499800	30.48	9,804.58	9,786.76	17.82	0.00	17.82
Issue Date: 9 Oct 15 Yield to Maturity: 2.858% Maturity Date: 15 Jan 26							
AMWINS GROUP, LLC FLTG RT TBL 02-17-2028 CUSIP: 03234TAW8							
39,700.06	99.1670040	99.55	39,369.36	39,600.81	- 231.45	0.00	- 231.45
Issue Date: 8 Feb 21 Yield to Maturity: 3.177% Maturity Date: 17 Feb 28							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Bank loans							
API GROUP DE, INC INITIAL TERM LOAN 10-01-2026 CUSIP: 00186XAB9							
180,857.14	99.8499980	403.48	180,585.85	174,726.33	5,859.52	0.00	5,859.52
Issue Date: 1 Oct 19 Yield to Maturity: 2.847% Maturity Date: 1 Oct 26							
ASPLUNDH TREE EXPERT LLC FLTG RT TBL 09-07-2027 CUSIP: 04538FAD1							
29,625.00	99.5280000	47.07	29,485.17	29,699.05	- 213.88	0.00	- 213.88
Issue Date: 4 Sep 20 Yield to Maturity: 2.04% Maturity Date: 7 Sep 27							
ASURION LLC (FKA ASURION CORPORATION) SEN SEC TL 11-03-2024 CUSIP: 04649VAW0							
77,734.57	99.4819940	207.40	77,331.90	77,843.99	- 512.09	0.00	- 512.09
Issue Date: 24 May 11 Yield to Maturity: 3.478% Maturity Date: 3 Nov 24							
ASURION LLC TERM LOAN B8 DUE 12-23-2026 BEO CUSIP: 04649VAX8							
65,020.65	99.2500070	187.50	64,533.00	64,967.45	- 434.45	0.00	- 434.45
Issue Date: 24 May 11 Yield to Maturity: 3.613% Maturity Date: 23 Dec 26							
ASURION, LLC FLTG RT TBL 07-29-2027 CUSIP: 04649VAY6							
29,850.00	99.3000000	85.86	29,641.05	29,551.50	89.55	0.00	89.55
Issue Date: 25 Jan 21 Yield to Maturity: 3.701% Maturity Date: 29 Jul 27							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Bank loans							
ATHENAHEALTH, INC FLTG RT TBL 02-11-2026 CUSIP: 04685YAM1							
88,055.85	99.8999950	527.86	87,967.79	88,166.29	- 198.50	0.00	- 198.50
Issue Date: 25 Jan 21 Yield to Maturity: 4.584% Maturity Date: 11 Feb 26							
BERRY GLOBAL, INC FLTG RT TBL 07-01-2026 CUSIP: 08579JBG6							
50,935.42	99.2750040	134.48	50,566.14	51,062.76	- 496.62	0.00	- 496.62
Issue Date: 3 Apr 07 Yield to Maturity: 2.196% Maturity Date: 1 Jul 26							
BRIGHTVIEW LANDSCAPES, LLC TERM LOAN B DUE 08-08-2025 BEO CUSIP: 10801XAG2							
19,300.00	99.4169950	43.74	19,187.48	19,251.75	- 64.27	0.00	- 64.27
Issue Date: 18 Dec 13 Yield to Maturity: 2.899% Maturity Date: 15 Aug 25							
BROOKFIELD WEC HOLDINGS INC INITIAL TERMLOAN SENIOR SECURED DUE 08-01-2025 BEO CUSIP: 11284EAM5							
29,574.47	99.1559950	82.77	29,324.86	29,581.13	- 256.27	0.00	- 256.27
Issue Date: 1 Aug 18 Yield to Maturity: 3.593% Maturity Date: 1 Aug 25							
CAESARS RESORT COLLECTION LLC TERM LOAN DUE 06-19-2025 BEO CUSIP: 12769LAD1							
49,375.00	99.9750080	153.04	49,362.66	47,893.75	1,468.91	0.00	1,468.91
Issue Date: 18 Jun 20 Yield to Maturity: 3.867% Maturity Date: 19 Jun 25							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Bank loans							
CAESARS RESORT COLLECTION, LLC TERM LOANSENIOR SECURED DUE 10-02-2024 BEO CUSIP: 12769LAB5							
56,379.98	99.3750090	138.26	56,027.61	56,521.26	- 493.65	0.00	- 493.65
Issue Date: 22 Dec 17 Yield to Maturity: 3.129% Maturity Date: 23 Dec 24							
CASTLELAKE AVIATION LIMITED TLB 10-08-2026 CUSIP: 14855NAB2							
79,800.00	99.4689970	115.27	79,376.26	79,002.00	374.26	0.00	374.26
Issue Date: 8 Oct 21 Yield to Maturity: 3.463% Maturity Date: 8 Oct 26							
CHANGE HEALTHCARE HOLDINGS INC TLB SENIOR SECD 1ST LIEN DUE 03-01-2024BEO CUSIP: 15911AAC7							
107,493.07	99.8860020	323.97	107,370.53	107,244.74	125.79	0.00	125.79
Issue Date: 1 Mar 17 Yield to Maturity: 3.726% Maturity Date: 1 Mar 24							
CHARTER COMMUNICATIONS OPERATING LLC (AKA CCO SAFARI LLC) TERM LOAN 04-30-2025 CUSIP: 16117LBW8							
152,893.61	99.7249980	244.20	152,473.15	153,085.19	- 612.04	0.00	- 612.04
Issue Date: 18 Oct 19 Yield to Maturity: 2.09% Maturity Date: 30 Apr 25							
CHARTER COMMUNICATIONS OPERATING LLC AKA CCO ERM LOAN B2 DUE 02-01-27 CUSIP: 16117LBX6							
9,898.72	98.9840100	15.81	9,798.15	9,904.89	- 106.74	0.00	- 106.74
Issue Date: 18 Oct 19 Yield to Maturity: 2.204% Maturity Date: 1 Feb 27							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Bank loans							
CITADEL SECURITIES LP TERM LOAN B SENIORSECURED TERM LOAN 02-29-2028 CUSIP: 17288YAD4							
49,426.50	99.2990000	110.53	49,080.02	49,364.73	- 284.71	0.00	- 284.71
Issue Date: 22 Feb 19 Yield to Maturity: 2.878% Maturity Date: 2 Feb 28							
CITYCENTER HOLDINGS LLC CITYCENTER HOLNDS LLC TLB SR 1ST LIEN 04-18-2024 CUSIP: 17875LAL3							
0.01	100.0000000	0.00	0.01	0.01	0.00	0.00	0.00
Issue Date: 10 Apr 17 Yield to Maturity: 3.372% Maturity Date: 18 Apr 24							
CLARIOS GLOBAL LP FLTG RT TBL 04-30-2026 CUSIP: C8000CAG8							
76,795.31	99.3249980	220.90	76,276.94	76,288.17	- 11.23	0.00	- 11.23
Issue Date: 30 Apr 19 Yield to Maturity: 3.72% Maturity Date: 30 Apr 26							
CLOUDERA INC TERM LOAN SR SEC TL 08-10-2028 CUSIP: 74339VAB4							
20,000.00	99.6250000	73.19	19,925.00	19,800.00	125.00	0.00	125.00
Issue Date: 8 Jul 21 Yield to Maturity: 4.363% Maturity Date: 10 Aug 28							
CSC HOLDINGS LLC SEPTEMBER 2019 INITIAL TERM LOAN SENIOR SECURED 04-15-2027 CUSIP: 64072UAK8							
19,650.00	98.6249870	22.79	19,379.81	19,723.67	- 343.86	0.00	- 343.86
Issue Date: 9 Oct 15 Yield to Maturity: 3.007% Maturity Date: 15 Apr 27							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Bank loans							
DBAUSCH HEALTH COMPANIES INC. (FKA VALEANT PHARMA INTL, INC.) 11-14-2025 CUSIP: C9413PBB8							
69,406.37	99.3539930	181.99	68,958.00	68,664.41	293.59	0.00	293.59
Issue Date: 1 Jun 18 Yield to Maturity: 3.012% Maturity Date: 27 Nov 25							
DEERFIELD DAKOTA HOLD LLC FKA CORP AKA DUFF & PHELPS TLB 03-05-2027 CUSIP: 24440EAB3							
88,875.00	100.0469990	363.52	88,916.77	87,986.25	930.52	0.00	930.52
Issue Date: 25 Feb 20 Yield to Maturity: 4.899% Maturity Date: 5 Mar 27							
DIGICERT HOLDINGS, INC. USD DIGICERT TERM LOAN DUE 10-16-2026 BEO CUSIP: 24022KAB5							
68,348.88	99.7390010	240.74	68,170.49	68,291.99	- 121.50	0.00	- 121.50
Issue Date: 16 Oct 19 Yield to Maturity: 4.466% Maturity Date: 16 Oct 26							
ENERGIZER HOLDINGS, INC TERM LOAN 2020 12-22-2027 CUSIP: 29267YAS1							
19,850.00	99.5940050	13.65	19,769.41	19,750.75	18.66	0.00	18.66
Issue Date: 22 Dec 20 Yield to Maturity: 2.834% Maturity Date: 22 Dec 27							
EYECARE PARTNERS LIMITED DUE 02-18-2027 BEO CUSIP: 30233PAB6							
19,679.58	99.3439900	195.70	19,550.48	19,657.33	- 106.85	0.00	- 106.85
Issue Date: 18 Feb 20 Yield to Maturity: 4.213% Maturity Date: 18 Feb 27							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Bank loans							
FIRST EAGLE HOLDINGS INC (FKA ARNHOLD AND S. TERM LOAN DUE 02-01-2027 BEO CUSIP: 05554JAH0							
170,472.74	98.9060010	1,149.42	168,607.77	171,443.51	- 2,835.74	0.00	- 2,835.74
Issue Date: 31 Oct 18 Yield to Maturity: 3.054% Maturity Date: 1 Feb 27							
FLEETCOR TECHNOLOGIES OPERATING COMPANY TL B SR SEC TL 04-22-2028 USD CUSIP: 33903RAY5							
29,925.00	98.7250130	45.89	29,543.46	29,700.56	- 157.10	0.00	- 157.10
Issue Date: 13 Apr 21 Yield to Maturity: 2.203% Maturity Date: 22 Apr 28							
FOCUS FINANCIAL PARTNERS LLC TERM LOAN DUE 07-03-2024 CUSIP: 34416DAT5							
48,860.90	99.0629930	88.18	48,403.07	49,105.20	- 702.13	0.00	- 702.13
Issue Date: 10 Jan 20 Yield to Maturity: 2.839% Maturity Date: 3 Jul 24							
FOUR SEASONS HOLDINGS INC TERM LOAN DUE 11-30-2023 BEO CUSIP: 35100DAR7							
54,873.00	99.5000090	99.03	54,598.64	54,985.70	- 387.06	0.00	- 387.06
Issue Date: 30 Dec 13 Yield to Maturity: 2.577% Maturity Date: 30 Nov 23							
GENESEE & WYOMING INC TERM LOAN 11-06-2026 CUSIP: BL3089549							
98,373.63	99.3170020	537.22	97,701.74	99,024.55	- 1,322.81	0.00	- 1,322.81
Issue Date: 1 Jul 19 Rate: 3.87% Yield to Maturity: 2.329% Maturity Date: 6 Nov 26							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Bank loans							
GO DADDY OPERATING COMPANY LLC TLB 02-15-2024 BEO CUSIP: 38017BAN6							
19,621.77	99.3059750	31.21	19,485.59	19,556.90	- 71.31	0.00	- 71.31
Issue Date: 15 Feb 17 Yield to Maturity: 2.285% Maturity Date: 15 Feb 24							
GOLDEN NUGGET, INC INCREMENTAL TERM LOAN B 10-04-2023 CUSIP: 51508PAG9							
7,047.37	99.2950600	50.20	6,997.69	6,537.18	460.51	0.00	460.51
Issue Date: 4 Oct 16 Yield to Maturity: 3.948% Maturity Date: 4 Oct 23							
HARBOR FREIGHT TOOLS USA INC TERM LOAN B 10-19-2027 CUSIP: 41151PAP0							
39,699.25	99.7020090	111.10	39,580.95	39,997.00	- 416.05	0.00	- 416.05
Issue Date: 24 Jun 21 Yield to Maturity: 3.319% Maturity Date: 19 Oct 27							
HILTON WORLDWIDE FINANCE LLC TERM LOAN 06-22-2026 BEO CUSIP: 43289DAH6							
190,000.00	99.0930000	19.55	188,276.70	190,712.50	- 2,435.80	0.00	- 2,435.80
Issue Date: 25 Oct 13 Yield to Maturity: 2.13% Maturity Date: 22 Jun 26							
HUDSON RIVER TRADING LLC TL SENIOR SECURED 03-20-2028 CUSIP: 44413EAF5							
39,800.00	99.1610050	105.91	39,466.08	39,402.00	64.08	0.00	64.08
Issue Date: 18 Mar 21 Yield to Maturity: 3.356% Maturity Date: 20 Mar 28							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Bank loans							
ICON LUXEMBOURG S.A.R.L TERM LOAN B 06-16-2028 CUSIP: L5000DAD9							
12,661.21	99.9579820	1.93	12,655.89	12,597.90	57.99	0.00	57.99
Issue Date: 16 Jun 21 Yield to Maturity: 2.848% Maturity Date: 16 Jun 28							
IHEARTCOMMUNICATIONS INC TERM LOAN 05-01-2026 CUSIP: 45174UAF5							
26,881.73	99.2680160	71.54	26,684.96	26,747.32	- 62.36	0.00	- 62.36
Issue Date: 29 Jan 20 Yield to Maturity: 3.542% Maturity Date: 1 May 26							
INEOS QUATTRO HOLDINGS LTD USD INEOS QUATTRO US TERM LOAN 01-21-2026 CUSIP: LX1920425							
39,900.00	99.6459900	111.66	39,758.75	40,062.09	- 303.34	0.00	- 303.34
Issue Date: 21 Jan 21 Yield to Maturity: 3.353% Maturity Date: 21 Jan 26							
INTRAWEST CORP SERIES B-2 TERM LOAN DUE 07-30-2028 BEO CUSIP: 46124CAJ6							
48,615.55	99.7499980	406.14	48,494.01	48,508.34	- 14.33	0.00	- 14.33
Issue Date: 21 Jul 21 Yield to Maturity: 4.075% Maturity Date: 30 Jul 28							
JANE STR GROUP LLC TERM LN DUE 01-26-2028 BEO CUSIP: 47077DAG5							
117,265.91	99.1460010	286.82	116,264.46	117,119.33	- 854.87	0.00	- 854.87
Issue Date: 19 Jan 21 Yield to Maturity: 3.216% Maturity Date: 26 Jan 28							

Asset Detail - Base Currency

Description/Asset ID / Investment Mgr ID / Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss: Market	Translation	Total
Fixed Income							
Bank loans							
JANE STREET GROUP, LLC TERM LOAN 01-31-2025 CUSIP: 47077DAF7							
0.02	100.0000000	0.00	0.02	0.02	0.00	0.00	0.00
Issue Date: 25 Aug 17 Yield to Maturity: 3.513% Maturity Date: 31 Jan 25							
JAZZ PHARMACEUTICALS INC INITIAL DOLLAR TERM LOAN DUE 05-05-2028 BEO CUSIP: G5080AAF9							
79,800.00	100.3189970	274.87	80,054.56	79,401.00	653.56	0.00	653.56
Issue Date: 12 Apr 21 Yield to Maturity: 4.026% Maturity Date: 5 May 28							
LEVEL 3 FINANCING INC TERM LOAN B DUE 03-01-2027 CUSIP: 52729KAP1							
96,986.23	98.6250010	151.60	95,652.67	96,928.78	- 1,276.11	0.00	- 1,276.11
Issue Date: 21 Nov 19 Yield to Maturity: 2.279% Maturity Date: 1 Mar 27							
MAGENTA TERM LOAN (FIRST LIEN) DUE 07-27-2028 BEO CUSIP: 55910RAB9							
109,725.00	99.6560040	1,139.16	109,347.55	108,627.75	719.80	0.00	719.80
Issue Date: 27 Jul 21 Yield to Maturity: 5.917% Maturity Date: 27 Jul 28							
MICHAELS STORES INC TERM LOAN 04-08-2028 CUSIP: LX1937908							
19,875.06	99.0180160	318.49	19,679.89	19,676.31	3.58	0.00	3.58
Issue Date: 23 Mar 21 Yield to Maturity: 5.165% Maturity Date: 8 Apr 28							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Bank loans							
MILANO ASSICURAZIONI TERM LOAN B DUE 10-01-2027 BEO CUSIP: 59909TAC8							
119,097.75	100.1500030	1,449.37	119,276.40	118,948.89	327.51	0.00	327.51
Issue Date: 1 Oct 20 Yield to Maturity: 4.881% Maturity Date: 1 Oct 27							
MOZART DEBT MERGER SUB INC TERM LOAN B USD 09-30-2028 BEO CUSIP: 58503UAC7							
70,000.00	99.9560000	226.04	69,969.20	69,725.00	244.20	0.00	244.20
Issue Date: 15 Sep 21 Yield to Maturity: 3.861% Maturity Date: 30 Sep 28							
NEXSTAR BROADCASTING GROUP, INC. TERM LODUE 09-18-2026 BEO CUSIP: 65336RAW8							
122,510.58	99.7129960	265.36	122,158.97	122,392.77	- 233.80	0.00	- 233.80
Issue Date: 17 Jan 17 Yield to Maturity: 2.765% Maturity Date: 18 Sep 26							
PHOENIX GUARANTOR INC. (AKA BRIGHTSPRING) TERM LOAN B 03-05-2026 BEOCUSIP: 71913BAE2							
48,879.34	99.2499900	145.19	48,512.74	48,775.10	- 262.36	0.00	- 262.36
Issue Date: 5 Mar 19 Yield to Maturity: 3.686% Maturity Date: 5 Mar 26							
PHOENIX NEWCO INC INITIAL TERM LOAN (FIRST LIEN) DUE 11-15-2028 BEO CUSIP: 71911KAC8							
20,000.00	99.9550000	66.67	19,991.00	19,900.00	91.00	0.00	91.00
Issue Date: 15 Nov 21 Yield to Maturity: 4.078% Maturity Date: 15 Nov 28							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Bank loans							
PILOT TRAVEL CTRS LLC LIEN1 TBL DUE 07-28-2028 BEO CUSIP: LX1965628							
130,000.00	99.3210000	234.01	129,117.30	129,350.00	- 232.70	0.00	- 232.70
Issue Date: 29 Jul 21 Yield to Maturity: 2.345% Maturity Date: 28 Jul 28							
PRIME SECURITY SERVICES BORROWER, LLC FLTG RT TBL 09-23-2026 CUSIP: 03765VAK6							
74,259.25	99.8520050	735.29	74,149.35	73,903.62	245.73	0.00	245.73
Issue Date: 1 Jul 15 Yield to Maturity: 3.506% Maturity Date: 23 Sep 26							
QUIKRETE HOLDINGS INC B-1 FOURTH AMENDMENT LOAN (FIRST LIEN) 06-11-2028 CUSIP: 74839XAG4							
30,000.00	99.7220000	0.00	29,916.60	29,775.00	141.60	0.00	141.60
Issue Date: 15 Nov 16 Yield to Maturity: 3.287% Maturity Date: 11 Jun 28							
RACKSPACE TECHNOLOGY GLOBAL INC 2021 TERM B LOAN (FIRST LIEN) DUE 02-15-2028 BEOCUSIP: 75009XAB6							
39,700.00	99.1729970	201.21	39,371.68	39,774.43	- 402.75	0.00	- 402.75
Issue Date: 3 Nov 16 Yield to Maturity: 3.731% Maturity Date: 15 Feb 28							
REALPAGE INC INITIAL TERM LOAN (FIRST LIEN) DUE 04-24-2028 BEO CUSIP: 75605VAD4							
60,000.00	99.6410000	193.75	59,784.60	59,850.00	- 65.40	0.00	- 65.40
Issue Date: 22 Apr 21 Yield to Maturity: 3.883% Maturity Date: 24 Apr 28							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Bank loans							
REGIONALCARE HOSPITAL PARTNERS , INC. TERM LOAN B DUE 11-16-2025 CUSIP: 75915TAD4							
42,474.66	99.8129940	9.09	42,395.23	42,211.76	183.47	0.00	183.47
Issue Date: 16 Nov 18 Yield to Maturity: 4.111% Maturity Date: 16 Nov 25							
REYNOLDS CONSUMER PRODUCTS, INC. TERM LOAN 01-29-2027 CUSIP: 76171JAB7							
101,248.53	99.3569980	160.46	100,597.50	101,374.87	- 777.37	0.00	- 777.37
Issue Date: 21 Jan 20 Yield to Maturity: 2.119% Maturity Date: 29 Jan 27							
SCIENTIFIC GAMES INTERNATIONAL INC. DUE 08-14-2024 BEO CUSIP: 80875AAP6							
54,558.01	99.5780090	133.44	54,327.78	54,524.26	- 196.48	0.00	- 196.48
Issue Date: 18 Oct 13 Yield to Maturity: 3.335% Maturity Date: 14 Aug 24							
STATION CASINOS LLC TERM B-1 FACILITY LOAN SENIOR SECURED DUE 02-08-2027 BEO CUSIP: 85769EAZ4							
59,680.19	99.0679990	128.48	59,123.97	58,959.05	164.92	0.00	164.92
Issue Date: 8 Jun 16 Yield to Maturity: 2.781% Maturity Date: 8 Feb 27							
STERIGENICS-NORDION HOLDINGS, LLC FLTG RT TBL 12-13-2026 CUSIP: 83600VAE1							
100,000.00	99.5310000	568.75	99,531.00	100,000.00	- 469.00	0.00	- 469.00
Issue Date: 11 Jan 21 Yield to Maturity: 3.383% Maturity Date: 13 Dec 26							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Bank loans							
TRANSDIGM INC TERM LOAN F 12-24-2025 CUSIP: 89364MBR4							
9,924.25	98.5380300	20.00	9,779.16	9,775.39	3.77	0.00	3.77
Issue Date: 23 Jan 20 Yield to Maturity: 2.858% Maturity Date: 24 Dec 25							
TRITON WATER HOLDINGS INCORPORATED TL DUE 03-31-2028 BEO CUSIP: 89678QAB2							
59,713.44	98.8180050	611.80	59,007.63	59,414.87	- 407.24	0.00	- 407.24
Issue Date: 31 Mar 21 Yield to Maturity: 4.331% Maturity Date: 31 Mar 28							
UFC HOLDINGS, LLC FLTG RT TBL 04-29-2026 CUSIP: 90266UAJ2							
26,528.85	99.4459990	166.58	26,381.88	26,641.11	- 259.23	0.00	- 259.23
Issue Date: 18 Aug 16 Yield to Maturity: 3.731% Maturity Date: 29 Apr 26							
UNITED AIRLINES INC CLASS B TERM LOAN DUE 04-21-2028 BEO CUSIP: 90932RAJ3							
59,700.00	100.1359970	283.57	59,781.19	59,401.50	379.69	0.00	379.69
Issue Date: 21 Apr 21 Yield to Maturity: 4.607% Maturity Date: 21 Apr 28							
UNIVISION COMMUNICATIONS INC. TERM LOAN B 03-15-2026 BEO CUSIP: 914908BC1							
29,531.11	100.0940030	101.72	29,558.87	29,779.50	- 220.63	0.00	- 220.63
Issue Date: 21 Jun 21 Yield to Maturity: 4.034% Maturity Date: 15 Mar 26							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Bank loans							
VERSCEND HLDG CORP TERM B-1 LOAN DUE 08-27-2025 BEO CUSIP: 92531HAD9							
59,748.22	99.8749920	210.45	59,673.53	60,097.09	- 423.56	0.00	- 423.56
Issue Date: 27 Aug 18 Yield to Maturity: 4.35% Maturity Date: 27 Aug 25							
VIRGIN MEDIA BRISTOL LLC TERM LOAN 01-03-2028 CUSIP: G9368PBC7							
180,000.00	99.0210000	208.78	178,237.80	180,525.00	- 2,287.20	0.00	- 2,287.20
Issue Date: 30 Sep 19 Yield to Maturity: 2.841% Maturity Date: 3 Jan 28							
ZEBRA BUYER LLC TL 11-01-2028 BEO CUSIP: 98922AAC0							
32,000.00	100.2080000	170.00	32,066.56	31,819.65	246.91	0.00	246.91
Issue Date: 1 Nov 21 Yield to Maturity: 3.806% Maturity Date: 1 Nov 28							
Total USD		16,342.57	4,338,333.22	4,347,001.87	- 8,668.65	0.00	- 8,668.65
Total United States		16,342.57	4,338,333.22	4,347,001.87	- 8,668.65	0.00	- 8,668.65
Total Bank Loans							
4,842,884.19		**17,059.20**	**4,816,379.08**	**4,827,546.25**	**- 11,167.17**	**0.00**	**- 11,167.17**

Asset Detail - Base Currency

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

Fixed Income

Government mortgage backed securities

United States - USD

FEDERAL HOME LN MTG CORP FR SD0552 2.0% DUE 03-01-2051 REG CUSIP: 3132DMTH8

93,419.78	99.8342540	155.70	93,264.94	94,295.59	- 1,030.65	0.00	- 1,030.65

Issue Date: 1 Mar 21 Rate: 2% Yield to Maturity: 2.006% Maturity Date: 1 Mar 51

FEDERAL HOME LN MTG CORP POOL #A74793 5%03-01-2038 BEO CUSIP: 3128L8KE4

49,917.46	113.4758260	207.99	56,644.25	54,035.65	2,608.60	0.00	2,608.60

Issue Date: 1 Mar 08 Rate: 5% Yield to Maturity: 1.878% Maturity Date: 1 Mar 38

FEDERAL HOME LN MTG CORP POOL #G02427 5.5% 12-01-2036 BEO SEDOL: B3TYBV1

25,398.10	114.1463730	116.41	28,991.01	25,126.26	3,864.75	0.00	3,864.75

Issue Date: 1 Nov 06 Rate: 5.5% Yield to Maturity: 2.108% Maturity Date: 1 Dec 36

FEDERAL HOME LN MTG CORP POOL #G06172 5.5% 12-01-2038 BEO CUSIP: 3128M8FM1

15,617.85	114.5294650	71.58	17,887.04	16,899.01	988.03	0.00	988.03

Issue Date: 1 Nov 10 Rate: 5.5% Yield to Maturity: 2.121% Maturity Date: 1 Dec 38

FEDERAL HOME LN MTG CORP POOL #G06409 6%11-01-2039 BEO SEDOL: B60PMR7

52,520.98	115.8768550	262.60	60,859.66	58,528.09	2,331.57	0.00	2,331.57

Issue Date: 1 Apr 11 Rate: 6% Yield to Maturity: 2.182% Maturity Date: 1 Nov 39

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
FEDERAL HOME LN MTG CORP POOL #G08859 5%01-01-2049 BEO CUSIP: 3128MJ5V8							
40,537.94	109.3682860	168.91	44,335.65	42,495.17	1,840.48	0.00	1,840.48
Issue Date: 1 Dec 18 Rate: 5% Yield to Maturity: 2.844% Maturity Date: 1 Jan 49							
FEDERAL HOME LN MTG CORP POOL #J38164 2.5% 12-01-2032 BEO CUSIP: 31307VB96							
0.01	100.0000000	0.00	0.01	0.01	0.00	0.00	0.00
Issue Date: 1 Dec 17 Rate: 2.5% Yield to Maturity: 1.145% Maturity Date: 1 Dec 32							
FEDERAL HOME LN MTG CORP POOL #QB9290 2.0% DUE 03-01-2051 REG CUSIP: 3133AGKB4							
95,950.62	100.1215630	159.92	96,067.26	96,055.56	11.70	0.00	11.70
Issue Date: 1 Feb 21 Rate: 2% Yield to Maturity: 1.959% Maturity Date: 1 Mar 51							
FEDERAL HOME LN MTG CORP POOL #Q45737 3.0% DUE 3 01-01-2047 CUSIP: 3132WKLT3							
146,616.15	105.7405550	366.54	155,032.73	146,398.54	8,634.19	0.00	8,634.19
Issue Date: 1 Jan 17 Rate: 3% Yield to Maturity: 1.736% Maturity Date: 1 Jan 47							
FEDERAL HOME LN MTG CORP POOL #RA1878 3.5% DUE 12-01-2049 CUSIP: 3133KHCP9							
0.01	100.0000000	0.00	0.01	0.01	0.00	0.00	0.00
Issue Date: 1 Nov 19 Rate: 3.5% Yield to Maturity: 2.063% Maturity Date: 1 Dec 49							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
FEDERAL HOME LN MTG CORP POOL #U99045 3.5% 03-01-2043 BEO CUSIP: 3132H7BP8							
81,163.13	107.5410720	236.73	87,283.70	84,574.52	2,709.18	0.00	2,709.18
Issue Date: 1 May 13 Rate: 3.5% Yield to Maturity: 2.084% Maturity Date: 1 Mar 43							
FEDERAL HOME LN MTG CORP POOL #U99091 4.5% 03-01-2044 BEO CUSIP: 3132H7C51							
28,772.37	110.3376260	107.90	31,746.75	31,007.83	738.92	0.00	738.92
Issue Date: 1 Mar 14 Rate: 4.5% Yield to Maturity: 2.425% Maturity Date: 1 Mar 44							
FEDERAL HOME LN MTG CORP POOL #U99124 3.5% 03-01-2045 BEO CUSIP: 3132H7D68							
54,608.47	107.5394710	159.27	58,725.66	57,217.54	1,508.12	0.00	1,508.12
Issue Date: 1 Apr 15 Rate: 3.5% Yield to Maturity: 2.088% Maturity Date: 1 Mar 45							
FEDERAL HOME LN MTG CORP POOL #ZS4751 3.5% 01-01-2048 BEO CUSIP: 3132A5H40							
45,255.74	106.0240760	132.00	47,981.98	48,162.01	- 180.03	0.00	- 180.03
Issue Date: 1 Sep 18 Rate: 3.5% Yield to Maturity: 2.025% Maturity Date: 1 Jan 48							
FEDERAL HOME LN MTG CORP POOL #ZS9316 3.5% 01-01-2038 BEO CUSIP: 3132AAK52							
42,211.18	107.3666270	123.12	45,320.72	45,878.29	- 557.57	0.00	- 557.57
Issue Date: 1 Sep 18 Rate: 3.5% Yield to Maturity: 1.418% Maturity Date: 1 Jan 38							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
FEDERAL HOME LN MTG CORP POOL #ZT1257 3%01-01-2046 BEO SEDOL: BK4PDZ6							
57,687.47	106.1920210	144.22	61,259.49	62,879.33	- 1,619.84	0.00	- 1,619.84
Issue Date: 1 Oct 18 Rate: 3% Yield to Maturity: 1.583% Maturity Date: 1 Jan 46							
FEDERAL HOME LN MTG CORP POOL #ZT1408 2%10-01-2032 BEO CUSIP: 3132ADR59							
0.07	100.0000000	0.00	0.07	0.07	0.00	0.00	0.00
Issue Date: 1 Nov 18 Rate: 2% Yield to Maturity: 1.029% Maturity Date: 1 Oct 32							
FEDERAL HOME LN MTG CORP POOL #ZT1640 4.5% 01-01-2049 BEO CUSIP: 3132ADZD3							
0.02	100.0000000	0.00	0.02	0.02	0.00	0.00	0.00
Issue Date: 1 Jan 19 Rate: 4.5% Yield to Maturity: 2.623% Maturity Date: 1 Jan 49							
FEDERAL HOME LN MTG CORP POOL #841076 3.012% 11-01-2048 BEO CUSIP: 31288QFR6							
76,402.36	103.2598990	398.13	78,893.00	79,410.70	- 517.70	0.00	- 517.70
Issue Date: 1 Jun 20 Rate: 3.012% Yield to Maturity: 1.928% Maturity Date: 1 Nov 48							
FEDERAL HOME LN MTG CORP POOL #841077 2.872% 11-01-2047 BEO CUSIP: 31288QFS4							
87,164.75	103.2689480	433.42	90,014.12	90,664.96	- 650.84	0.00	- 650.84
Issue Date: 1 Jun 20 Rate: 2.872% Yield to Maturity: 1.827% Maturity Date: 1 Nov 47							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
FEDERAL HOME LN MTG CORP POOL #841081 3.089% 02-01-2050 BEO CUSIP: 31288QFW5							
107,578.90	103.3273070	575.97	111,158.38	111,445.02	- 286.64	0.00	- 286.64
Issue Date: 1 Jun 20 Rate: 3.089% Yield to Maturity: 1.83% Maturity Date: 1 Feb 50							
FEDERAL HOME LN MTG CORP 2% 10-25-2050 CUSIP: 3137FXC89							
92,327.44	12.6528910	153.88	11,682.09	11,685.22	- 3.13	0.00	- 3.13
Issue Date: 1 Sep 20 Rate: 2% Yield to Maturity: 2.709% Maturity Date: 25 Oct 50							
FEDERAL HOME LOAN MORTGAGE CORP POOL #RA5155 2.0% DUE 05-01-2051 BEO CUSIP: 3133KLWQ6							
212.50	99.9671000	97.53	212.43	214.05	- 1.62	0.00	- 1.62
Issue Date: 1 Apr 21 Rate: 2% Yield to Maturity: 1.979% Maturity Date: 1 May 51							
FEDERAL HOME LOAN MORTGAGE CORP 2% 09-01-2041 CUSIP: 3133KYVS5							
97,773.80	101.6603630	162.96	99,397.20	100,622.99	- 1,225.79	0.00	- 1,225.79
Issue Date: 1 Aug 21 Rate: 2% Yield to Maturity: 1.665% Maturity Date: 1 Sep 41							
FEDERAL HOME LOAN MORTGAGE CORP 4% 04-01-2049 CUSIP: 31329QM57							
32,667.61	108.1110620	108.89	35,317.30	35,403.53	- 86.23	0.00	- 86.23
Issue Date: 1 Apr 19 Rate: 4% Yield to Maturity: 2.069% Maturity Date: 1 Apr 49							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
FEDERAL NATIONAL MORTGAGE ASSOC 2.5% 04-01-2051 CUSIP: 3140L6AY0							
97,000.93	102.4447600	202.09	99,372.37	100,153.45	- 781.08	0.00	- 781.08
Issue Date: 1 Mar 21 Rate: 2.5% Yield to Maturity: 1.945% Maturity Date: 1 Apr 51							
FEDERAL NATIONAL MORTGAGE ASSOC 2.5% 09-01-2051 CUSIP: 3140M1BV5							
98,874.40	102.6296490	205.99	101,474.45	102,906.62	- 1,432.17	0.00	- 1,432.17
Issue Date: 1 Sep 21 Rate: 2.5% Yield to Maturity: 1.962% Maturity Date: 1 Sep 51							
FEDERAL NATIONAL MORTGAGE ASSOC 2.5% 10-01-2050 CUSIP: 3140KLH47							
85,805.39	102.5580790	178.76	88,000.36	91,007.34	- 3,006.98	0.00	- 3,006.98
Issue Date: 1 Sep 20 Rate: 2.5% Yield to Maturity: 1.937% Maturity Date: 1 Oct 50							
FEDERAL NATIONAL MORTGAGE ASSOC 2.5% 11-01-2050 CUSIP: 3140KRRC5							
86,441.08	102.2953320	180.09	88,425.19	91,560.01	- 3,134.82	0.00	- 3,134.82
Issue Date: 1 Oct 20 Rate: 2.5% Yield to Maturity: 1.796% Maturity Date: 1 Nov 50							
FEDERAL NATIONAL MORTGAGE ASSOC 2% 11-01-2050 CUSIP: 3140KSA98							
277,801.15	100.1439090	463.00	278,200.93	289,086.83	- 10,885.90	0.00	- 10,885.90
Issue Date: 1 Nov 20 Rate: 2% Yield to Maturity: 1.943% Maturity Date: 1 Nov 50							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
FEDERAL NATIONAL MORTGAGE ASSOC 3% 11-01-2049 CUSIP: 31339U6F2							
0.01	100.0000000	0.00	0.01	0.01	0.00	0.00	0.00
Issue Date: 1 Nov 19 Rate: 3% Yield to Maturity: 1.985% Maturity Date: 1 Nov 49							
FEDERAL NATIONAL MORTGAGE ASSOC 4% 04-01-2050 CUSIP: 3140QDD43							
0.05	100.0000000	0.00	0.05	0.05	0.00	0.00	0.00
Issue Date: 1 Mar 20 Rate: 4% Yield to Maturity: 1.829% Maturity Date: 1 Apr 50							
FEDERAL NATL MTG ASSN GTD MTG POOL #AH4169 4% 01-01-2041 BEO CUSIP: 3138A5T36							
37,168.85	109.0067090	123.90	40,516.54	39,915.86	600.68	0.00	600.68
Issue Date: 1 Jan 11 Rate: 4% Yield to Maturity: 2.053% Maturity Date: 1 Jan 41							
FEDERAL NATL MTG ASSN GTD MTG POOL #AL0814 6.5% 06-01-2040 BEO CUSIP: 3138EG3Y8							
20,358.24	113.9138260	110.27	23,190.85	22,801.24	389.61	0.00	389.61
Issue Date: 1 Oct 11 Rate: 6.5% Yield to Maturity: 3.157% Maturity Date: 1 Jun 40							
FEDERAL NATL MTG ASSN GTD MTG POOL #AL1176 6.5% 10-01-2039 BEO CUSIP: 3138EHJW3							
66,894.53	115.9786460	362.35	77,583.37	75,214.55	2,368.82	0.00	2,368.82
Issue Date: 1 Dec 11 Rate: 6.5% Yield to Maturity: 2.706% Maturity Date: 1 Oct 39							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
FEDERAL NATL MTG ASSN GTD MTG POOL #AL4593 5% 06-01-2026 BEO CUSIP: 3138EMC74							
2,212.58	103.1040700	9.22	2,281.26	2,369.53	- 88.27	0.00	- 88.27
Issue Date: 1 Dec 13 Rate: 5% Yield to Maturity: 1.129% Maturity Date: 1 Jun 26							
FEDERAL NATL MTG ASSN GTD MTG POOL #AL4741 4.5% 01-01-2044 BEO CUSIP: 3138EMHT1							
23,718.44	109.4984320	88.94	25,971.32	25,853.09	118.23	0.00	118.23
Issue Date: 1 Jan 14 Rate: 4.5% Yield to Maturity: 2.565% Maturity Date: 1 Jan 44							
FEDERAL NATL MTG ASSN GTD MTG POOL #AL6308 5% 08-01-2038 BEO CUSIP: 3138EPAJ3							
38,658.90	112.9206470	161.08	43,653.88	42,979.30	674.58	0.00	674.58
Issue Date: 1 Jan 15 Rate: 5% Yield to Maturity: 1.583% Maturity Date: 1 Aug 38							
FEDERAL NATL MTG ASSN GTD MTG POOL #AL9631 3% 12-01-2046 BEO CUSIP: 3138ERVZ0							
47,417.62	105.6999490	118.54	50,120.40	47,356.51	2,763.89	0.00	2,763.89
Issue Date: 1 Dec 16 Rate: 3% Yield to Maturity: 1.747% Maturity Date: 1 Dec 46							
FHLMC GOLD G07117 6 10-01-2036 CUSIP: 3128M9G22							
9,494.72	114.8707900	47.47	10,906.66	10,806.19	100.47	0.00	100.47
Issue Date: 1 Sep 12 Rate: 6% Yield to Maturity: 1.917% Maturity Date: 1 Oct 36							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
FHLMC GOLD G07335 7 03-01-2039 CUSIP: 3128M9PU0							
16,580.11	117.7014510	96.72	19,515.03	19,574.91	- 59.88	0.00	- 59.88
Issue Date: 1 Apr 13 Rate: 7% Yield to Maturity: 2.858% Maturity Date: 1 Mar 39							
FHLMC GOLD POOL #Q45819 Q45819 3 01-01-2047 CUSIP: 3132WKPD4							
53,532.06	105.8671010	133.83	56,672.84	53,389.85	3,282.99	0.00	3,282.99
Issue Date: 1 Jan 17 Rate: 3% Yield to Maturity: 1.65% Maturity Date: 1 Jan 47							
FHLMC GOLD POOL G67713 4.0% DUE 06-01-2048 CUSIP: 3132XCSA4							
270,913.88	108.6256560	903.05	294,281.98	296,439.05	- 2,157.07	0.00	- 2,157.07
Issue Date: 1 May 18 Rate: 4% Yield to Maturity: 2.01% Maturity Date: 1 Jun 48							
FHLMC GOLD POOL#Q17792 3.5 DUE 05-01-2043 CUSIP: 3132J9C63							
79,308.12	108.0771170	231.32	85,713.93	84,934.05	779.88	0.00	779.88
Issue Date: 1 Apr 13 Rate: 3.5% Yield to Maturity: 1.687% Maturity Date: 1 May 43							
FHLMC GOLD Q19611 4 07-01-2043 CUSIP: 3132JBDR1							
32,228.60	111.1823350	107.43	35,832.51	33,535.37	2,297.14	0.00	2,297.14
Issue Date: 1 Jun 13 Rate: 4% Yield to Maturity: 1.611% Maturity Date: 1 Jul 43							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
FHLMC GOLD Q19615 4 07-01-2043 CUSIP: 3132JBDV2							
28,166.60	110.0022010	93.89	30,983.88	29,229.42	1,754.46	0.00	1,754.46
Issue Date: 1 Jun 13 Rate: 4% Yield to Maturity: 1.793% Maturity Date: 1 Jul 43							
FHLMC GOLD Q45560 3.0% 01-01-2047 CUSIP: 3132WKFA1							
49,352.58	105.5101880	123.38	52,072.00	49,367.98	2,704.02	0.00	2,704.02
Issue Date: 1 Jan 17 Rate: 3% Yield to Maturity: 1.677% Maturity Date: 1 Jan 47							
FHLMC GOLD U90316 4 10-01-2042 CUSIP: 3132H3K51							
42,711.70	109.1127720	142.37	46,603.92	47,610.20	- 1,006.28	0.00	- 1,006.28
Issue Date: 1 Oct 12 Rate: 4% Yield to Maturity: 2.199% Maturity Date: 1 Oct 42							
FHLMC GOLD U95137 4 08-01-2043 CUSIP: 3132H5EK0							
26,962.94	109.4438140	89.88	29,509.27	27,689.67	1,819.60	0.00	1,819.60
Issue Date: 1 Jul 13 Rate: 4% Yield to Maturity: 2.185% Maturity Date: 1 Aug 43							
FHLMC MULTICLASS SER R007 CL ZA 6 05-15-2036 SEDOL: B80Q8T8							
17,159.82	114.8066240	85.80	19,700.61	19,393.87	306.74	0.00	306.74
Issue Date: 1 May 06 Rate: 6% Yield to Maturity: 2.298% Maturity Date: 15 May 36							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
FHLMC MULTICLASS SER 4813 CLS CJ 3 08-15-2048 CUSIP: 3137FGSM8							
9,804.54	103.1627200	24.51	10,114.63	9,421.55	693.08	0.00	693.08
Issue Date: 1 Jul 18 Rate: 3% Yield to Maturity: 2.383% Maturity Date: 15 Aug 48							
FHLMC POOL # QA1033 3.0% 07-01-2049 CUSIP: 31334XEE5							
0.03	100.0000000	0.00	0.03	0.03	0.00	0.00	0.00
Issue Date: 1 Jul 19 Rate: 3% Yield to Maturity: 1.996% Maturity Date: 1 Jul 49							
FHLMC POOL #QB1639 3% DUE 07-01-2050 BEO CUSIP: 3133A7ZC6							
65,414.10	104.9588540	163.54	68,657.89	69,655.80	- 997.91	0.00	- 997.91
Issue Date: 1 Jul 20 Rate: 3% Yield to Maturity: 1.855% Maturity Date: 1 Jul 50							
FHLMC POOL #RA1293 3.0% DUE 09-01-2049 CUSIP: 3133KGNJ3							
58,809.11	105.0086800	147.02	61,754.67	59,953.11	1,801.56	0.00	1,801.56
Issue Date: 1 Aug 19 Rate: 3% Yield to Maturity: 1.788% Maturity Date: 1 Sep 49							
FHLMC POOL#RA1496 3.0% 10-01-2049 CUSIP: 3133KGUV8							
0.01	166.6666666	0.00	0.01	0.01	0.00	0.00	0.00
Issue Date: 1 Sep 19 Rate: 3% Yield to Maturity: 1.776% Maturity Date: 1 Oct 49							

Asset Detail - Base Currency

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

Fixed Income

Government mortgage backed securities

FHLMC 4% MBS 01/10/2045 USD'Q3-6985' POOL #Q36985 4 10-01-2045 CUSIP: 3132QTXP6

21,464.84	107.4145440	71.55	23,056.36	22,390.51	665.85	0.00	665.85

Issue Date: 1 Oct 15 Rate: 4% Yield to Maturity: 2.164% Maturity Date: 1 Oct 45

FNMA FN BF0145 POOL #BF0145 3.5% DUE 03-01-2057 REG CUSIP: 3140FXET5

136,044.39	108.2623620	396.80	147,284.87	141,071.66	6,213.21	0.00	6,213.21

Issue Date: 1 May 17 Rate: 3.5% Yield to Maturity: 1.819% Maturity Date: 1 Mar 57

FNMA FNR 2012-51 B 7 DUE 05-25-2042 SEDOL: BYT4613

14,353.97	120.4619350	83.73	17,291.07	17,140.65	150.42	0.00	150.42

Issue Date: 1 Apr 12 Rate: 7% Yield to Maturity: 2.274% Maturity Date: 25 May 42

FNMA POOL #AB9683 4% DUE 06-01-2043 BEO CUSIP: 31417GXM3

21,530.95	109.8224180	71.77	23,645.81	22,291.24	1,354.57	0.00	1,354.57

Issue Date: 1 May 13 Rate: 4% Yield to Maturity: 1.757% Maturity Date: 1 Jun 43

FNMA POOL #AD7593 4.5% 07-01-2040 BEO CUSIP: 31418VNK4

70,013.24	109.5262270	262.55	76,682.86	75,789.35	893.51	0.00	893.51

Issue Date: 1 Jul 10 Rate: 4.5% Yield to Maturity: 2.339% Maturity Date: 1 Jul 40

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
FNMA POOL #AE0758 7% 02-01-2039 BEO CUSIP: 31419AZY6							
11,261.31	118.1022460	65.69	13,299.86	13,006.81	293.05	0.00	293.05
Issue Date: 1 Dec 10 Rate: 7% Yield to Maturity: 2.746% Maturity Date: 1 Feb 39							
FNMA POOL #AP4781 3% 09-01-2042 BEO CUSIP: 3138M8J38							
116,478.83	106.2252170	291.20	123,729.89	122,193.55	1,536.34	0.00	1,536.34
Issue Date: 1 Sep 12 Rate: 3% Yield to Maturity: 1.465% Maturity Date: 1 Sep 42							
FNMA POOL #AQ4555 4% 12-01-2042 BEO CUSIP: 3138MLBZ6							
16,525.00	108.9489260	55.08	18,003.81	18,012.27	- 8.46	0.00	- 8.46
Issue Date: 1 Nov 12 Rate: 4% Yield to Maturity: 1.858% Maturity Date: 1 Dec 42							
FNMA POOL #AS0070 4% DUE 08-01-2043 REG CUSIP: 3138W9CG3							
25,407.50	108.8032670	84.69	27,644.19	26,249.15	1,395.04	0.00	1,395.04
Issue Date: 1 Jul 13 Rate: 4% Yield to Maturity: 2.228% Maturity Date: 1 Aug 43							
FNMA POOL #AS4347 4% 01-01-2045 BEO CUSIP: 3138WDZM6							
24,868.81	109.8101200	82.90	27,308.47	26,773.80	534.67	0.00	534.67
Issue Date: 1 Jan 15 Rate: 4% Yield to Maturity: 1.912% Maturity Date: 1 Jan 45							

Asset Detail - Base Currency

Description/Asset ID / Investment Mgr ID / Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss: Market	Translation	Total
Fixed Income							
Government mortgage backed securities							
FNMA POOL #AS6541 3.5% 01-01-2046 BEO CUSIP: 3138WGHT4							
36,353.88	107.6989580	106.03	39,152.75	37,450.19	1,702.56	0.00	1,702.56
Issue Date: 1 Jan 16 Rate: 3.5% Yield to Maturity: 1.786% Maturity Date: 1 Jan 46							
FNMA POOL #AS6562 3.5% 01-01-2046 BEO CUSIP: 3138WGJG0							
29,219.64	107.2022450	85.22	31,324.11	30,055.13	1,268.98	0.00	1,268.98
Issue Date: 1 Jan 16 Rate: 3.5% Yield to Maturity: 1.883% Maturity Date: 1 Jan 46							
FNMA POOL #AS8623 3% 01-01-2047 BEO CUSIP: 3138WJSM1							
46,516.63	105.4348090	116.29	49,044.72	46,384.00	2,660.72	0.00	2,660.72
Issue Date: 1 Dec 16 Rate: 3% Yield to Maturity: 1.77% Maturity Date: 1 Jan 47							
FNMA POOL #AS8745 3% 02-01-2047 BEO CUSIP: 3138WJWF1							
139,920.02	105.6010360	349.80	147,756.99	139,674.07	8,082.92	0.00	8,082.92
Issue Date: 1 Jan 17 Rate: 3% Yield to Maturity: 1.767% Maturity Date: 1 Feb 47							
FNMA POOL #AT8394 4 DUE 06-01-2043 CUSIP: 3138WWKG3							
29,287.55	109.9566880	97.63	32,203.62	30,445.34	1,758.28	0.00	1,758.28
Issue Date: 1 Jun 13 Rate: 4% Yield to Maturity: 1.75% Maturity Date: 1 Jun 43							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
FNMA POOL #AT9637 4% DUE 07-01-2043 REG CUSIP: 3138WXV79							
57,672.99	110.2337510	192.24	63,575.10	59,853.75	3,721.35	0.00	3,721.35
Issue Date: 1 Jun 13 Rate: 4% Yield to Maturity: 1.669% Maturity Date: 1 Jul 43							
FNMA POOL #AT9653 4% DUE 07-01-2043 REG CUSIP: 3138WXWP8							
32,558.01	109.9569050	108.53	35,799.78	33,845.07	1,954.71	0.00	1,954.71
Issue Date: 1 Jun 13 Rate: 4% Yield to Maturity: 1.757% Maturity Date: 1 Jul 43							
FNMA POOL #AT9657 4% DUE 07-01-2043 REG CUSIP: 3138WXWT0							
25,027.32	109.8168320	83.42	27,484.21	25,954.09	1,530.12	0.00	1,530.12
Issue Date: 1 Jun 13 Rate: 4% Yield to Maturity: 1.74% Maturity Date: 1 Jul 43							
FNMA POOL #AW9453 3.5% 08-01-2044 BEO CUSIP: 3138XZQF1							
89,015.00	107.0003710	259.63	95,246.38	95,565.95	- 319.57	0.00	- 319.57
Issue Date: 1 Aug 14 Rate: 3.5% Yield to Maturity: 1.935% Maturity Date: 1 Aug 44							
FNMA POOL #BD2455 3% 01-01-2047 BEO SEDOL: BHPRBP6							
88,641.22	105.5697230	221.60	93,578.29	88,395.37	5,182.92	0.00	5,182.92
Issue Date: 1 Jan 17 Rate: 3% Yield to Maturity: 1.739% Maturity Date: 1 Jan 47							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
FNMA POOL #BF0148 4.5% 04-01-2056 BEO CUSIP: 3140FXEW8							
45,735.18	112.0262350	171.51	51,235.40	49,719.12	1,516.28	0.00	1,516.28
Issue Date: 1 May 17 Rate: 4.5% Yield to Maturity: 2.35% Maturity Date: 1 Apr 56							
FNMA POOL #BF0163 5% 11-01-2046 BEO CUSIP: 3140FXFD9							
93,655.96	111.8117310	390.23	104,718.35	102,443.51	2,274.84	0.00	2,274.84
Issue Date: 1 Jun 17 Rate: 5% Yield to Maturity: 2.08% Maturity Date: 1 Nov 46							
FNMA POOL #BF0222 4.5% 09-01-2057 BEO CUSIP: 3140FXG89							
97,094.92	111.0453360	364.11	107,819.38	101,835.88	5,983.50	0.00	5,983.50
Issue Date: 1 Apr 18 Rate: 4.5% Yield to Maturity: 2.415% Maturity Date: 1 Sep 57							
FNMA POOL #BK5332 4% 07-01-2048 BEO CUSIP: 3140HJ4S7							
63,334.60	108.5918440	211.12	68,776.21	69,163.36	- 387.15	0.00	- 387.15
Issue Date: 1 Jul 18 Rate: 4% Yield to Maturity: 1.997% Maturity Date: 1 Jul 48							
FNMA POOL #BL2454 3.16% DUE 05-01-2029 BEO CUSIP: 3140HTWQ8							
19,327.18	109.2394230	52.59	21,112.90	19,468.36	1,644.54	0.00	1,644.54
Issue Date: 1 May 19 Rate: 3.16% Yield to Maturity: 1.409% Maturity Date: 1 May 29							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
FNMA POOL #BL3540 2.79% DUE 08-01-2029 BEO CUSIP: 3140HU5A0							
100,000.00	107.1624700	240.25	107,162.47	102,171.88	4,990.59	0.00	4,990.59
Issue Date: 1 Aug 19 Rate: 2.79% Yield to Maturity: 1.585% Maturity Date: 1 Aug 29							
FNMA POOL #BL5850 2.26% DUE 04-01-2030 BEO CUSIP: 3140HXQC7							
96,673.61	104.2149250	188.14	100,748.33	100,132.74	615.59	0.00	615.59
Issue Date: 1 Apr 20 Rate: 2.26% Yield to Maturity: 1.548% Maturity Date: 1 Apr 30							
FNMA POOL #BN7753 3.0% DUE 09-01-2049 CUSIP: 3140JQTK9							
127,917.07	105.9329380	319.79	135,506.31	130,595.33	4,910.98	0.00	4,910.98
Issue Date: 1 Sep 19 Rate: 3% Yield to Maturity: 1.455% Maturity Date: 1 Sep 49							
FNMA POOL #BP5487 3% DUE 06-01-2050 BEO CUSIP: 3140KDCZ1							
57,948.74	104.2225940	144.87	60,395.68	61,706.35	- 1,310.67	0.00	- 1,310.67
Issue Date: 1 Jun 20 Rate: 3% Yield to Maturity: 2.005% Maturity Date: 1 Jun 50							
FNMA POOL #BR3290 2% DUE 03-01-2051 REG CUSIP: 3140L1UQ6							
93,384.04	99.8352930	155.64	93,230.23	93,457.01	- 226.78	0.00	- 226.78
Issue Date: 1 Feb 21 Rate: 2% Yield to Maturity: 2.006% Maturity Date: 1 Mar 51							

Asset Detail - Base Currency

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

Fixed Income

Government mortgage backed securities

FNMA POOL #BR7191 2.0% DUE 04-01-2051 CUSIP: 3140L57D2

97,090.86	99.9116090	161.82	97,005.04	98,016.26	- 1,011.22	0.00	- 1,011.22

Issue Date: 1 Mar 21 Rate: 2% Yield to Maturity: 1.99% Maturity Date: 1 Apr 51

FNMA POOL #CA2199 4.5% 08-01-2048 CUSIP: 3140Q9NR0

0.02	100.0000000	0.00	0.02	0.02	0.00	0.00	0.00

Issue Date: 1 Jul 18 Rate: 4.5% Yield to Maturity: 2.539% Maturity Date: 1 Aug 48

FNMA POOL #CA4819 4% DUE 12-01-2049 BEO CUSIP: 3140QCK96

0.01	100.0000000	0.00	0.01	0.01	0.00	0.00	0.00

Issue Date: 1 Nov 19 Rate: 4% Yield to Maturity: 2.031% Maturity Date: 1 Dec 49

FNMA POOL #CA5217 3% 02-01-2050 CUSIP: 3140QCYP5

0.01	100.0000000	0.00	0.01	0.01	0.00	0.00	0.00

Issue Date: 1 Jan 20 Rate: 3% Yield to Maturity: 1.741% Maturity Date: 1 Feb 50

FNMA POOL #CA5225 3% DUE 02-01-2050 REG CUSIP: 3140QCYX8

0.07	100.0000000	0.00	0.07	0.07	0.00	0.00	0.00

Issue Date: 1 Jan 20 Rate: 3% Yield to Maturity: 1.681% Maturity Date: 1 Feb 50

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
FNMA POOL #CA5379 4.5% DUE 03-01-2050 BEO CUSIP: 3140QC6R2							
11,722.40	109.5877980	43.96	12,846.32	12,934.94	- 88.62	0.00	- 88.62
Issue Date: 1 Feb 20 Rate: 4.5% Yield to Maturity: 2.102% Maturity Date: 1 Mar 50							
FNMA POOL #CB0470 2.5% 05-01-2041 CUSIP: 3140QKQY7							
94,432.21	103.2955920	196.73	97,544.31	98,659.53	- 1,115.22	0.00	- 1,115.22
Issue Date: 1 Apr 21 Rate: 2.5% Yield to Maturity: 1.825% Maturity Date: 1 May 41							
FNMA POOL #FM0062 3.5% 02-01-2050 BEO CUSIP: 3140X3B80							
0.02	100.0000000	0.00	0.02	0.02	0.00	0.00	0.00
Issue Date: 1 Feb 20 Rate: 3.5% Yield to Maturity: 2.059% Maturity Date: 1 Feb 50							
FNMA POOL #FM1459 3% 09-01-2049 BEO CUSIP: 3140X4TR7							
0.03	100.0000000	0.00	0.03	0.03	0.00	0.00	0.00
Issue Date: 1 Sep 19 Rate: 3% Yield to Maturity: 1.999% Maturity Date: 1 Sep 49							
FNMA POOL #FM1628 3.5% 09-01-2033 BEO CUSIP: 3140X4Y26							
0.01	100.0000000	0.00	0.01	0.01	0.00	0.00	0.00
Issue Date: 1 Sep 19 Rate: 3.5% Yield to Maturity: 1.621% Maturity Date: 1 Sep 33							

Asset Detail - Base Currency

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

Fixed Income

Government mortgage backed securities

FNMA POOL #FM1727 5% 09-01-2049 BEO CUSIP: 3140X44M5

0.04	100.0000000	0.00	0.04	0.04	0.00	0.00	0.00

Issue Date: 1 Oct 19 Rate: 5% Yield to Maturity: 2.626% Maturity Date: 1 Sep 49

FNMA POOL #FM1962 3.5% 11-01-2049 BEO CUSIP: 3140X5FC2

0.03	100.0000000	0.00	0.03	0.03	0.00	0.00	0.00

Issue Date: 1 Nov 19 Rate: 3.5% Yield to Maturity: 1.93% Maturity Date: 1 Nov 49

FNMA POOL #FM3278 3.5% 11-01-2048 BEO SEDOL: BMD1XV5

0.01	100.0000000	0.00	0.01	0.01	0.00	0.00	0.00

Issue Date: 1 May 20 Rate: 3.5% Yield to Maturity: 2.039% Maturity Date: 1 Nov 48

FNMA POOL #FM4650 2.5% 10-01-2040 BEO CUSIP: 3140X8EY9

171,897.98	103.4528210	358.12	177,833.31	182,963.90	- 5,130.59	0.00	- 5,130.59

Issue Date: 1 Oct 20 Rate: 2.5% Yield to Maturity: 1.592% Maturity Date: 1 Oct 40

FNMA POOL #FM5423 2.5% 01-01-2051 BEO CUSIP: 3140X9AZ8

88,936.97	102.8465780	185.29	91,468.63	94,926.32	- 3,457.69	0.00	- 3,457.69

Issue Date: 1 Dec 20 Rate: 2.5% Yield to Maturity: 1.863% Maturity Date: 1 Jan 51

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
FNMA POOL #FM5940 2% 02-01-2051 BEO CUSIP: 3140X9S63							
37,629.48	100.0702370	90.94	37,655.91	38,981.79	- 1,325.88	0.00	- 1,325.88
Issue Date: 1 Feb 21 Rate: 2% Yield to Maturity: 1.963% Maturity Date: 1 Feb 51							
FNMA POOL #FM6087 3% 02-01-2050 BEO CUSIP: 3140X9XR1							
0.03	100.0000000	0.00	0.03	0.03	0.00	0.00	0.00
Issue Date: 1 Mar 21 Rate: 3% Yield to Maturity: 1.937% Maturity Date: 1 Feb 50							
FNMA POOL #FM6134 3% 03-01-2040 BEO CUSIP: 3140X9Y82							
65,519.35	105.0411060	163.80	68,822.25	69,148.51	- 326.26	0.00	- 326.26
Issue Date: 1 Feb 21 Rate: 3% Yield to Maturity: 1.532% Maturity Date: 1 Mar 40							
FNMA POOL #FM6184 2% 03-01-2051 BEO CUSIP: 3140X92S3							
90,306.06	100.0394440	150.51	90,341.68	90,334.30	7.38	0.00	7.38
Issue Date: 1 Feb 21 Rate: 2% Yield to Maturity: 1.973% Maturity Date: 1 Mar 51							
FNMA POOL #FM6555 2% 04-01-2051 BEO CUSIP: 3140XAH96							
94,037.36	99.8983380	156.73	93,941.76	94,331.25	- 389.49	0.00	- 389.49
Issue Date: 1 Mar 21 Rate: 2% Yield to Maturity: 1.993% Maturity Date: 1 Apr 51							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
FNMA POOL #MA1213 3.5% DUE 10-01-2042 BEO CUSIP: 31418AK31							
44,359.34	107.4995710	129.38	47,686.10	47,208.06	478.04	0.00	478.04
Issue Date: 1 Sep 12 Rate: 3.5% Yield to Maturity: 2.099% Maturity Date: 1 Oct 42							
FNMA POOL #MA1217 4% 10-01-2042 BEO CUSIP: 31418AK72							
142,144.90	109.1556780	473.82	155,159.23	152,850.17	2,309.06	0.00	2,309.06
Issue Date: 1 Sep 12 Rate: 4% Yield to Maturity: 2.154% Maturity Date: 1 Oct 42							
FNMA POOL #MA1253 4% 11-01-2042 BEO CUSIP: 31418AMB1							
60,927.26	109.0090380	203.09	66,416.22	65,534.88	881.34	0.00	881.34
Issue Date: 1 Oct 12 Rate: 4% Yield to Maturity: 2.187% Maturity Date: 1 Nov 42							
FNMA POOL #MA1591 4.5% 09-01-2043 BEO CUSIP: 31418AXV5							
28,890.58	110.3136390	108.34	31,870.25	31,506.52	363.73	0.00	363.73
Issue Date: 1 Aug 13 Rate: 4.5% Yield to Maturity: 2.43% Maturity Date: 1 Sep 43							
FNMA POOL #MA1629 4.5% 10-01-2043 BEO CUSIP: 31418AY36							
25,687.57	110.2564390	96.33	28,322.20	28,013.47	308.73	0.00	308.73
Issue Date: 1 Sep 13 Rate: 4.5% Yield to Maturity: 2.437% Maturity Date: 1 Oct 43							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
FNMA POOL #MA1664 4.5% 11-01-2043 BEO CUSIP: 31418AZ68							
26,275.74	109.6213470	98.53	28,803.82	28,640.54	163.28	0.00	163.28
Issue Date: 1 Oct 13 Rate: 4.5% Yield to Maturity: 2.567% Maturity Date: 1 Nov 43							
FNMA POOL #MA1711 4.5% 12-01-2043 BEO CUSIP: 31418A3V8							
27,690.31	109.8163580	103.84	30,408.49	30,191.11	217.38	0.00	217.38
Issue Date: 1 Nov 13 Rate: 4.5% Yield to Maturity: 2.507% Maturity Date: 1 Dec 43							
FNMA POOL #MA2110 3.5% 12-01-2034 BEO CUSIP: 31418BKY1							
37,759.70	106.9799810	110.13	40,395.32	40,786.38	- 391.06	0.00	- 391.06
Issue Date: 1 Nov 14 Rate: 3.5% Yield to Maturity: 1.501% Maturity Date: 1 Dec 34							
FNMA POOL #MA2138 3.5% 01-01-2035 BEO CUSIP: 31418BLU8							
19,373.08	106.9811820	56.50	20,725.55	20,935.03	- 209.48	0.00	- 209.48
Issue Date: 1 Dec 14 Rate: 3.5% Yield to Maturity: 1.502% Maturity Date: 1 Jan 35							
FNMA POOL #MA2523 3% 02-01-2036 BEO CUSIP: 31418BYV2							
47,802.24	105.7016370	119.51	50,527.75	50,558.33	- 30.58	0.00	- 30.58
Issue Date: 1 Jan 16 Rate: 3% Yield to Maturity: 1.282% Maturity Date: 1 Feb 36							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
FNMA POOL #MA2579 3% 04-01-2036 BEO CUSIP: 31418B2M7							
22,258.60	105.6013410	55.65	23,505.38	23,538.46	- 33.08	0.00	- 33.08
Issue Date: 1 Mar 16 Rate: 3% Yield to Maturity: 1.311% Maturity Date: 1 Apr 36							
FNMA POOL #MA2672 3% 07-01-2036 BEO CUSIP: 31418B6J0							
78,060.47	105.0300360	195.15	81,986.94	82,646.53	- 659.59	0.00	- 659.59
Issue Date: 1 Jun 16 Rate: 3% Yield to Maturity: 1.471% Maturity Date: 1 Jul 36							
FNMA POOL #MA2707 3% 08-01-2036 BEO CUSIP: 31418CAH7							
81,080.48	105.1414720	202.70	85,249.21	86,021.31	- 772.10	0.00	- 772.10
Issue Date: 1 Jul 16 Rate: 3% Yield to Maturity: 1.444% Maturity Date: 1 Aug 36							
FNMA POOL #MA2773 3% 10-01-2036 BEO CUSIP: 31418CCK8							
147,652.43	105.2630760	369.13	155,423.49	156,650.00	- 1,226.51	0.00	- 1,226.51
Issue Date: 1 Sep 16 Rate: 3% Yield to Maturity: 1.426% Maturity Date: 1 Oct 36							
FNMA POOL #MA2832 3% 12-01-2036 BEO CUSIP: 31418CEE0							
61,575.93	105.1697960	153.94	64,759.28	65,280.11	- 520.83	0.00	- 520.83
Issue Date: 1 Nov 16 Rate: 3% Yield to Maturity: 1.47% Maturity Date: 1 Dec 36							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
FNMA POOL #254793 5% 07-01-2033 BEO SEDOL: B115HQ5							
2,405.90	112.7324500	10.02	2,712.23	2,599.11	113.12	0.00	113.12
Issue Date: 1 Jun 03 Rate: 5% Yield to Maturity: 1.444% Maturity Date: 1 Jul 33							
FNMA POOL #310088 5% DUE 06-01-2038 BEO CUSIP: 31374CND4							
22,883.21	112.6912700	95.35	25,787.38	24,906.97	880.41	0.00	880.41
Issue Date: 1 Aug 11 Rate: 5% Yield to Maturity: 1.958% Maturity Date: 1 Jun 38							
FNMA POOL #555743 5% 09-01-2033 BEO CUSIP: 31385XLY1							
2,699.59	112.5930200	11.25	3,039.55	2,916.39	123.16	0.00	123.16
Issue Date: 1 Aug 03 Rate: 5% Yield to Maturity: 1.464% Maturity Date: 1 Sep 33							
FNMA POOL #852523 5.5% 02-01-2036 BEO CUSIP: 31408JD40							
8,464.19	113.8396000	38.79	9,635.60	8,535.60	1,100.00	0.00	1,100.00
Issue Date: 1 Feb 06 Rate: 5.5% Yield to Maturity: 1.94% Maturity Date: 1 Feb 36							
FNMA POOL #888832 6.5% 11-01-2037 BEO CUSIP: 31410GPR8							
10,453.12	118.6466820	56.62	12,402.28	11,792.41	609.87	0.00	609.87
Issue Date: 1 Oct 07 Rate: 6.5% Yield to Maturity: 2.298% Maturity Date: 1 Nov 37							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
FNMA POOL #889117 5% 10-01-2035 BEO CUSIP: 31410GYN7							
13,441.26	112.7190460	56.01	15,150.86	14,524.95	625.91	0.00	625.91
Issue Date: 1 Jan 08 Rate: 5% Yield to Maturity: 1.469% Maturity Date: 1 Oct 35							
FNMA POOL #890604 4.5% 10-01-2044 BEO CUSIP: 31410LNV0							
104,715.55	110.4469870	392.68	115,655.17	114,827.16	828.01	0.00	828.01
Issue Date: 1 Oct 14 Rate: 4.5% Yield to Maturity: 2.365% Maturity Date: 1 Oct 44							
FNMA POOL #890843 3% 09-01-2047 BEO CUSIP: 31410LWC2							
49,467.84	105.4154170	123.67	52,146.73	48,633.06	3,513.67	0.00	3,513.67
Issue Date: 1 Aug 18 Rate: 3% Yield to Maturity: 1.758% Maturity Date: 1 Sep 47							
FNMA POOL #915154 5% DUE 04-01-2037 REG CUSIP: 31411UWP2							
17,440.93	113.2697050	72.67	19,755.29	18,985.99	769.30	0.00	769.30
Issue Date: 1 Apr 07 Rate: 5% Yield to Maturity: 1.889% Maturity Date: 1 Apr 37							
FNMA POOL #918552 5% DUE 06-01-2022 REG CUSIP: 31411YQD8							
1,289.43	102.9912400	5.37	1,328.00	1,389.36	- 61.36	0.00	- 61.36
Issue Date: 1 May 07 Rate: 5% Yield to Maturity: -11.197% Maturity Date: 1 Jun 22							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
FNMA POOL #924874 7% 10-01-2037 BEO CUSIP: 31412GQ38							
272.47	103.0242000	1.59	280.71	316.39	- 35.68	0.00	- 35.68
Issue Date: 1 Oct 07 Rate: 7% Yield to Maturity: 6.162% Maturity Date: 1 Oct 37							
FNMA POOL #928938 7% 12-01-2037 BEO CUSIP: 31412MBF4							
2,093.25	110.0876600	12.21	2,304.41	2,430.78	- 126.37	0.00	- 126.37
Issue Date: 1 Dec 07 Rate: 7% Yield to Maturity: 4.327% Maturity Date: 1 Dec 37							
FNMA POOL #934648 7% DUE 11-01-2038 BEO CUSIP: 31412TZM8							
3,240.94	120.7409000	18.91	3,913.14	3,763.53	149.61	0.00	149.61
Issue Date: 1 Nov 08 Rate: 7% Yield to Maturity: 2.227% Maturity Date: 1 Nov 38							
FNMA POOL #975097 5% 06-01-2038 BEO CUSIP: 31414SX24							
13,106.58	112.5726920	54.61	14,754.43	14,200.18	554.25	0.00	554.25
Issue Date: 1 Jun 08 Rate: 5% Yield to Maturity: 2.068% Maturity Date: 1 Jun 38							
FNMA POOL #995072 5.5% 08-01-2038 BEO CUSIP: 31416BMV7							
4,313.23	114.5825800	19.77	4,942.21	4,720.95	221.26	0.00	221.26
Issue Date: 1 Nov 08 Rate: 5.5% Yield to Maturity: 2.248% Maturity Date: 1 Aug 38							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
FNMA POOL CA2491 4.5% 10-01-2048 REG CUSIP: 3140Q9XV0							
0.01	100.0000000	0.00	0.01	0.01	0.00	0.00	0.00
Issue Date: 1 Sep 18 Rate: 4.5% Yield to Maturity: 2.746% Maturity Date: 1 Oct 48							
FNMA REMIC SER 2012-46 CL BA 6 DUE 05-25-2042 SEDOL: BYT4624							
22,057.12	115.2733450	110.29	25,425.98	25,317.43	108.55	0.00	108.55
Issue Date: 1 Apr 12 Rate: 6% Yield to Maturity: 2.333% Maturity Date: 25 May 42							
FNMA REMIC SER 2013-9 CL CB 5.50 04-25-2042 SEDOL: BYT47R6							
77,363.50	112.5783220	354.58	87,094.53	89,197.70	- 2,103.17	0.00	- 2,103.17
Issue Date: 1 Jan 13 Rate: 5.5% Yield to Maturity: 1.51% Maturity Date: 25 Apr 42							
FNMA REMIC TR 2005-29 CL-ZA 5.5% DUE 04-25-2035 SEDOL: BYT4JX6							
77,709.14	113.0376810	356.17	87,840.61	85,592.02	2,248.59	0.00	2,248.59
Issue Date: 1 Mar 05 Rate: 5.5% Yield to Maturity: 2.386% Maturity Date: 25 Apr 35							
FNMA SER 2012-28 CL B 6.5 06-25-2039 SEDOL: BYT45Z0							
2,641.79	108.3557000	14.31	2,862.53	3,087.58	- 225.05	0.00	- 225.05
Issue Date: 1 Feb 12 Rate: 6.5% Yield to Maturity: 0.888% Maturity Date: 25 Jun 39							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS SETTLES FEBRUARY CUSIP: 01F020620							
700,000.00	99.5434400	0.00	696,804.08	697,511.72	- 707.64	0.00	- 707.64
Issue Date: 1 Jan 22 Yield to Maturity: 2.091%							
FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS SETTLES FEBRUARY SEDOL: BMF7689							
600,000.00	101.8442220	0.00	611,065.33	611,367.20	- 301.87	0.00	- 301.87
Issue Date: 1 Jan 22 Yield to Maturity: 1.92% Maturity Date: 15 Feb 52							
FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS SETTLES JANUARY SEDOL: BMF7678							
300,000.00	102.0742200	0.00	306,222.66	306,225.58	- 2.92	0.00	- 2.92
Issue Date: 1 Feb 22 Yield to Maturity: 1.855%							
FNMA SINGLE FAMILY MORTGAGE 3.0% 30 YEARS SETTLES JANUARY SEDOL: BL3HYR9							
200,000.00	103.6445300	0.00	207,289.06	207,234.38	54.68	0.00	54.68
Issue Date: 1 Jan 02 Yield to Maturity: 1.982%							
FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES FEBRUARY SEDOL: BN4NPB1							
400,000.00	105.1873050	0.00	420,749.22	420,812.51	- 63.29	0.00	- 63.29
Issue Date: 1 Feb 22 Yield to Maturity: 2.078%							

Asset Detail - Base Currency

Description/Asset ID / Investment Mgr ID / Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	Translation	Total
Fixed Income							
Government mortgage backed securities							
FNMA 3% 09-01-2035 CUSIP: 3140KMTD2							
122,657.33	104.8560250	61.33	128,613.60	129,901.79	- 1,288.19	0.00	- 1,288.19
Issue Date: 1 Aug 20 Rate: 3% Yield to Maturity: 1.399% Maturity Date: 1 Sep 35							
FNMA 4.5% 01/04/2048 POOL #CA1565 4.5% DUE 04-01-2048 BEO CUSIP: 3140Q8W35							
0.01	100.0000000	0.00	0.01	0.01	0.00	0.00	0.00
Issue Date: 1 Mar 18 Rate: 4.5% Yield to Maturity: 2.623% Maturity Date: 1 Apr 48							
FREDDIE MAC 01/07/2051 2.5% 07-01-2051 CUSIP: 3133KMFR1							
193,779.12	102.8520200	403.71	199,305.74	202,711.13	- 3,405.39	0.00	- 3,405.39
Issue Date: 1 Jun 21 Rate: 2.5% Yield to Maturity: 1.919% Maturity Date: 1 Jul 51							
GNMA FLTG RT .43125% DUE 10-20-2060 CUSIP: 38375BGF3							
165,408.70	99.8750190	20.78	165,201.97	165,408.70	- 206.73	0.00	- 206.73
Issue Date: 20 Oct 10 Rate: 0.41113% Yield to Maturity: 0.427% Maturity Date: 20 Oct 60							
GNMA POOL #AB2892 3.0% 09-15-2042 CUSIP: 36178NF95							
12,923.34	104.7427370	32.31	13,536.26	12,836.51	699.75	0.00	699.75
Issue Date: 1 Sep 12 Rate: 3% Yield to Maturity: 1.8% Maturity Date: 15 Sep 42							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
GNMA POOL #AP6338 4% 10-20-2045 BEO CUSIP: 36189EBF2							
81,114.81	106.7264780	270.38	86,570.98	86,583.70	- 12.72	0.00	- 12.72
Issue Date: 1 Oct 15 Rate: 4% Yield to Maturity: 2.415% Maturity Date: 20 Oct 45							
GNMA POOL #BC4732 3.5% 10-20-2047 BEO CUSIP: 3617B8HH4							
36,808.46	105.0794840	107.36	38,678.14	38,336.88	341.26	0.00	341.26
Issue Date: 1 Oct 17 Rate: 3.5% Yield to Maturity: 2.117% Maturity Date: 20 Oct 47							
GNMA POOL #BD0384 3.5% 10-20-2047 BEO CUSIP: 3617BFM90							
36,334.99	106.6713100	105.98	38,759.01	37,843.74	915.27	0.00	915.27
Issue Date: 1 Oct 17 Rate: 3.5% Yield to Maturity: 1.754% Maturity Date: 20 Oct 47							
GNMA POOL #BT0812 3% 03-20-2050 BEO CUSIP: 3617MN3V3							
76,733.53	102.5718220	191.83	78,706.98	80,330.43	- 1,623.45	0.00	- 1,623.45
Issue Date: 1 Mar 20 Rate: 3% Yield to Maturity: 2.158% Maturity Date: 20 Mar 50							
GNMA POOL #MA3873 3% 08-20-2046 BEO SEDOL: BHQZ7V7							
45,785.17	104.4192260	114.46	47,808.52	48,739.76	- 931.24	0.00	- 931.24
Issue Date: 1 Aug 16 Rate: 3% Yield to Maturity: 1.856% Maturity Date: 20 Aug 46							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
GNMA POOL #MA3937 3.5% 09-20-2046 BEO SEDOL: BFX80G1							
22,501.33	105.2712880	65.63	23,687.44	23,390.85	296.59	0.00	296.59
Issue Date: 1 Sep 16 Rate: 3.5% Yield to Maturity: 2.112% Maturity Date: 20 Sep 46							
GNMA POOL #MA4451 3.5% 05-20-2047 BEO SEDOL: BG88VG0							
108,685.73	105.0724230	317.00	114,198.73	116,395.62	- 2,196.89	0.00	- 2,196.89
Issue Date: 1 May 17 Rate: 3.5% Yield to Maturity: 2.168% Maturity Date: 20 May 47							
GNMA POOL #MA5265 4.5% 06-20-2048 BEO SEDOL: BD5J4S8							
44,739.20	106.3619380	167.77	47,585.48	46,810.08	775.40	0.00	775.40
Issue Date: 1 Jun 18 Rate: 4.5% Yield to Maturity: 2.752% Maturity Date: 20 Jun 48							
GNMA POOL #MA5877 4.5% DUE 04-20-2049 REG CUSIP: 36179UQ62							
18,385.57	105.6615600	68.95	19,426.48	19,240.21	186.27	0.00	186.27
Issue Date: 1 Apr 19 Rate: 4.5% Yield to Maturity: 2.853% Maturity Date: 20 Apr 49							
GNMA POOL #MA6477 4.5% 02-20-2050 BEO CUSIP: 36179VFS4							
27,394.07	105.8779510	102.73	29,004.28	29,415.46	- 411.18	0.00	- 411.18
Issue Date: 1 Feb 20 Rate: 4.5% Yield to Maturity: 2.758% Maturity Date: 20 Feb 50							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
GNMA POOL #MA7056 4.5% 12-20-2050 BEO CUSIP: 36179VZV5							
136,840.05	106.1817280	513.15	145,299.13	146,012.61	- 713.48	0.00	- 713.48
Issue Date: 1 Dec 20 Rate: 4.5% Yield to Maturity: 2.654% Maturity Date: 20 Dec 50							
GNMA POOL #4245 6% 09-20-2038 BEO SEDOL: B8GQ869							
36,148.39	113.1893840	180.74	40,916.14	40,452.32	463.82	0.00	463.82
Issue Date: 1 Sep 08 Rate: 6% Yield to Maturity: 3.09% Maturity Date: 20 Sep 38							
GNMA POOL #4617 4.5% 01-20-2040 BEO CUSIP: 36202FDW3							
6,368.20	109.6421300	23.88	6,982.23	6,950.30	31.93	0.00	31.93
Issue Date: 1 Jan 10 Rate: 4.5% Yield to Maturity: 2.5% Maturity Date: 20 Jan 40							
GNMA POOL #4774 6% 08-20-2040 BEO CUSIP: 36202FJT4							
7,172.97	115.2713600	35.86	8,268.38	7,946.29	322.09	0.00	322.09
Issue Date: 1 Aug 10 Rate: 6% Yield to Maturity: 2.499% Maturity Date: 20 Aug 40							
GNMA POOL #4871 6% 11-20-2040 BEO CUSIP: 36202FMU7							
15,363.39	115.2616710	76.82	17,708.10	17,012.49	695.61	0.00	695.61
Issue Date: 1 Nov 10 Rate: 6% Yield to Maturity: 2.181% Maturity Date: 20 Nov 40							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
GNMA POOL #4928 6% 01-20-2041 BEO CUSIP: 36202FPM2							
4,967.11	115.1476400	24.84	5,719.51	5,501.85	217.66	0.00	217.66
Issue Date: 1 Jan 11 Rate: 6% Yield to Maturity: 1.598% Maturity Date: 20 Jan 41							
GNMA POOL #4978 4.5% 03-20-2041 BEO SEDOL: BF3CYP0							
66,599.69	110.2867450	249.75	73,450.63	70,512.39	2,938.24	0.00	2,938.24
Issue Date: 1 Mar 11 Rate: 4.5% Yield to Maturity: 2.361% Maturity Date: 20 Mar 41							
GNMA POOL #4991 6% 03-20-2041 BEO CUSIP: 36202FRL2							
8,840.45	115.1865600	44.20	10,183.01	9,779.73	403.28	0.00	403.28
Issue Date: 1 Mar 11 Rate: 6% Yield to Maturity: 2.454% Maturity Date: 20 Mar 41							
GNMA POOL #711067 5% 01-15-2040 BEO CUSIP: 36297F6C1							
7,908.41	115.2848700	32.95	9,117.20	8,242.04	875.16	0.00	875.16
Issue Date: 1 Jan 10 Rate: 5% Yield to Maturity: 1.972% Maturity Date: 15 Jan 40							
GNMA POOL #783704 0 DUE 06-15-2036 REG CUSIP: 3622A2DH2							
12,454.69	114.4848250	57.08	14,258.73	13,855.85	402.88	0.00	402.88
Issue Date: 1 Dec 12 Rate: 5.5% Yield to Maturity: 2.015% Maturity Date: 15 Jun 36							

Asset Detail - Base Currency

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

Fixed Income

Government mortgage backed securities

GNMA POOL #785221 2% 12-20-2050 BEO CUSIP: 3622AAVN1

0.02	100.0000000	0.00	0.02	0.02	0.00	0.00	0.00

Issue Date: 1 Dec 20 Rate: 2% Yield to Maturity: 1.724% Maturity Date: 20 Dec 50

GNMA SER 20-H04 CL FP FRN 06-20-2069 REG CUSIP: 38380L2S1

77,731.94	100.4243430	15.06	78,061.79	77,379.69	682.10	0.00	682.10

Issue Date: 20 Feb 20 Rate: 0.58113% Yield to Maturity: 0.539% Maturity Date: 20 Jun 69

GNMA SER 2010-H010 CL FC FLTG RT DUE 05-20-2060 CUSIP: 38375BCN0

49,570.12	101.1275540	18.06	50,129.05	50,618.25	- 489.20	0.00	- 489.20

Issue Date: 20 Jun 10 Rate: 1.093% Yield to Maturity: 0.923% Maturity Date: 20 May 60

GNMA 2.5% 08-20-2050 CUSIP: 38382HM98

90,695.08	12.7452890	188.95	11,559.35	12,442.21	- 882.86	0.00	- 882.86

Issue Date: 1 Aug 20 Rate: 2.5% Yield to Maturity: 0.599% Maturity Date: 20 Aug 50

GNMA 2010-H22 REMIC PASSTHRU CTF CL FE FLTG RATE 05-20-2059 CUSIP: 38375BHR6

9,093.95	99.9408400	3.64	9,088.57	9,093.95	- 5.38	0.00	- 5.38

Issue Date: 20 Nov 10 Rate: 0.43113% Yield to Maturity: 0.403% Maturity Date: 20 May 59

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
GNMA 2010-H24 CL FA 10-20-2060 CUSIP: 38375BGP1							
146,265.20	99.9152700	52.54	146,141.27	146,112.59	28.68	0.00	28.68
Issue Date: 20 Nov 10 Rate: 0.43113% Yield to Maturity: 0.441% Maturity Date: 20 Oct 60							
GNMA 2011-H06 REMIC PASSTHRU CTF CL FA FLTG RATE 02-20-2061 CUSIP: 38375BKL5							
98,427.20	100.1299030	17.43	98,555.06	98,242.87	312.19	0.00	312.19
Issue Date: 20 Feb 11 Rate: 0.53113% Yield to Maturity: 0.513% Maturity Date: 20 Feb 61							
GNMA 2011-H09 CL AF VAR 03-20-2061 CUSIP: 38375BLE0							
28,347.22	100.2062990	5.49	28,405.70	28,347.21	58.49	0.00	58.49
Issue Date: 20 Mar 11 Rate: 0.58113% Yield to Maturity: 0.546% Maturity Date: 20 Mar 61							
GNMA 2020-H13 REMIC PASSTHRU CTF .61171%07-20-2070 CUSIP: 38380QGU0							
70,022.85	100.5269570	11.85	70,391.84	69,913.43	478.41	0.00	478.41
Issue Date: 20 Aug 20 Rate: 0.55388% Yield to Maturity: 0.524% Maturity Date: 20 Jul 70							
GNMA 3.5% DUE 03-20-2046 SEDOL: BJ0CNM1							
72,511.15	105.8270070	211.49	76,736.38	77,405.65	- 669.27	0.00	- 669.27
Issue Date: 1 Mar 16 Rate: 3.5% Yield to Maturity: 2.067% Maturity Date: 20 Mar 46							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
GNMAII POOL #MA3597 SER 2046 3.5% DUE 04-20-2046 BEO SEDOL: BFX80C7							
19,403.28	105.6780090	56.59	20,505.00	20,713.01	- 208.01	0.00	- 208.01
Issue Date: 1 Apr 16 Rate: 3.5% Yield to Maturity: 2.085% Maturity Date: 20 Apr 46							
GNMAII POOL #MA4587 SER 2047 4% DUE 07-20-2047 REG SEDOL: BF5Q6D2							
76,783.26	106.5898480	255.94	81,843.16	83,093.90	- 1,250.74	0.00	- 1,250.74
Issue Date: 1 Jul 17 Rate: 4% Yield to Maturity: 2.229% Maturity Date: 20 Jul 47							
GNMAII POOL #MA4901 4% 12-20-2047 SEDOL: BJLKKH8							
20,710.97	106.5840950	69.04	22,074.60	21,380.85	693.75	0.00	693.75
Issue Date: 1 Dec 17 Rate: 4% Yield to Maturity: 2.167% Maturity Date: 20 Dec 47							
GNMAII POOL #MA5020 4.0% 02-20-2048 CUSIP: 36179TSH9							
19,971.60	106.5787420	66.57	21,285.48	20,895.28	390.20	0.00	390.20
Issue Date: 1 Feb 18 Rate: 4% Yield to Maturity: 2.182% Maturity Date: 20 Feb 48							
GNMAII POOL #MA5529 4.5% 10-20-2048 SEDOL: BDFVSF9							
31,120.55	105.7323860	116.70	32,904.50	33,522.66	- 618.16	0.00	- 618.16
Issue Date: 1 Oct 18 Rate: 4.5% Yield to Maturity: 2.877% Maturity Date: 20 Oct 48							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
GNMAII POOL #MA5596 4.5% 11-20-2048 REG SEDOL: BHJ43K2							
89,708.95	105.8083610	336.41	94,919.57	95,554.05	- 634.48	0.00	- 634.48
Issue Date: 1 Nov 18 Rate: 4.5% Yield to Maturity: 2.849% Maturity Date: 20 Nov 48							
GNMAII POOL #MA5652 SER 2048 4.5% DUE 12-20-2048 REG SEDOL: BGSPSL5							
13,616.83	105.7961360	51.06	14,406.08	14,638.10	- 232.02	0.00	- 232.02
Issue Date: 1 Dec 18 Rate: 4.5% Yield to Maturity: 2.866% Maturity Date: 20 Dec 48							
GNMAII POOL #MA7590 SER 2051 3% DUE 09-20-2051 REG SEDOL: BNBR1V8							
97,940.10	103.7623300	244.85	101,624.93	102,775.89	- 1,150.96	0.00	- 1,150.96
Issue Date: 1 Sep 21 Rate: 3% Yield to Maturity: 1.877% Maturity Date: 20 Sep 51							
GNMAII POOL #4040 SER 2037 6.5% DUE 10-20-2037 REG CUSIP: 36202EPZ6							
6,757.66	117.5583000	36.60	7,944.19	7,532.66	411.53	0.00	411.53
Issue Date: 1 Oct 07 Rate: 6.5% Yield to Maturity: 2.743% Maturity Date: 20 Oct 37							
GNMAII POOL #4195 SER 2038 6% DUE 07-20-2038 REG CUSIP: 36202EUU1							
6,374.20	115.1732000	31.87	7,341.37	7,145.11	196.26	0.00	196.26
Issue Date: 1 Jul 08 Rate: 6% Yield to Maturity: 2.649% Maturity Date: 20 Jul 38							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
GNMAII POOL #4696 SER 2040 4.5% DUE 05-20-2040 REG SEDOL: BYZBFN3							
11,839.24	109.6428490	44.40	12,980.88	12,921.43	59.45	0.00	59.45
Issue Date: 1 May 10 Rate: 4.5% Yield to Maturity: 2.502% Maturity Date: 20 May 40							
GNMAII POOL #4747 SER 2040 5% DUE 07-20-2040 BEO CUSIP: 36202FHY5							
27,709.28	112.6062100	115.46	31,202.37	30,820.09	382.28	0.00	382.28
Issue Date: 1 Jul 10 Rate: 5% Yield to Maturity: 2.439% Maturity Date: 20 Jul 40							
GNMAII POOL #783050 5 DUE 07-20-2040 CUSIP: 36241LL79							
16,659.08	111.8722640	69.41	18,636.89	17,878.58	758.31	0.00	758.31
Issue Date: 1 Aug 10 Rate: 5% Yield to Maturity: 2.601% Maturity Date: 20 Jul 40							
GNMAII POOL #783368 SER 2041 4.5% DUE 07-20-2041 BEO CUSIP: 36241LW51							
29,014.80	110.6545620	108.81	32,106.20	31,698.67	407.53	0.00	407.53
Issue Date: 1 Aug 11 Rate: 4.5% Yield to Maturity: 2.302% Maturity Date: 20 Jul 41							
GNMAII POOL MA5711 SER 2049 4.5% DUE 01-20-2049 REG SEDOL: BHZRYN5							
73,968.87	105.7670750	277.38	78,234.71	76,951.91	1,282.80	0.00	1,282.80
Issue Date: 1 Jan 19 Rate: 4.5% Yield to Maturity: 2.88% Maturity Date: 20 Jan 49							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
GOVERNMENT NATIONAL MORTGAGE ASSOC GNMA # MA7473 3% 07-20-2051 SEDOL: BNKSPX2							
57,119.65	103.6331460	142.80	59,194.89	60,102.81	- 907.92	0.00	- 907.92
Issue Date: 1 Jul 21 Rate: 3% Yield to Maturity: 1.875% Maturity Date: 20 Jul 51							
I/O FEDERAL HOME LN MTG CORP SER 4057 CLUI 3 05-15-2027 CUSIP: 3137ARKV7							
44,797.24	3.9819190	59.73	1,783.79	4,843.71	- 3,059.92	0.00	- 3,059.92
Issue Date: 1 Jun 12 Rate: 3% Yield to Maturity: 13.51% Maturity Date: 15 May 27							
I/O FEDERAL HOME LN MTG CORP SER 4194 CL BI 3.5% 04-01-2043 REG SEDOL: BYT4FT4							
14,547.50	11.6479120	42.43	1,694.48	2,404.88	- 710.40	0.00	- 710.40
Issue Date: 1 Apr 13 Rate: 3.5% Yield to Maturity: 11.731% Maturity Date: 15 Apr 43							
I/O FHLMC MULTICLASS SER 004298 CL PI 4.0% DUE 04-15-2043 SEDOL: BYT4GG8							
10,508.14	2.5565890	35.03	268.65	1,705.93	- 1,437.28	0.00	- 1,437.28
Issue Date: 1 Feb 14 Rate: 4% Yield to Maturity: 85.472% Maturity Date: 15 Apr 43							
I/O FHLMC MULTICLASS SER 4085 CL IO 3 06-15-2027 REG CUSIP: 3137ARUW4							
85,938.35	4.4166200	114.58	3,795.57	11,910.50	- 8,114.93	0.00	- 8,114.93
Issue Date: 1 Jul 12 Rate: 3% Yield to Maturity: 14.104% Maturity Date: 15 Jun 27							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
I/O FNMA REMIC SER 2012-70 CL YS FTLG RTDUE 02-25-2041 SEDOL: BYT46H9							
6,216.39	0.9117800	6.78	56.68	1,460.85	- 1,404.17	0.00	- 1,404.17
Issue Date: 25 Jun 12 Rate: 6.54812% Yield to Maturity: 193.103% Maturity Date: 25 Feb 41							
I/O FNMA REMIC TR 2012-101 CL-AI 3.0% 06-25-2027 SEDOL: BYT46G8							
99,832.34	3.3855660	49.92	3,379.89	13,065.55	- 9,685.66	0.00	- 9,685.66
Issue Date: 1 Aug 12 Rate: 3% Yield to Maturity: 16.121% Maturity Date: 25 Jun 27							
I/O FNMA REMIC TR 2012-101 CL-BI 4% 09-25-2027 CUSIP: 3136A76M9							
5,411.58	4.1692100	18.04	225.62	525.10	- 299.48	0.00	- 299.48
Issue Date: 1 Aug 12 Rate: 4% Yield to Maturity: 16.065% Maturity Date: 25 Sep 27							
I/O FNMA SER 2014-47 CL AI 1.8840 08-25-2044 CUSIP: 3136AKTB9							
70,085.82	5.3304360	95.00	3,735.88	5,289.28	- 1,553.40	0.00	- 1,553.40
Issue Date: 1 Jul 14 Rate: 1.61075% Yield to Maturity: 11.724% Maturity Date: 25 Aug 44							
I/O FNMA SMBS TR 000390 CL C3 6.00% 07-25-2038 SEDOL: BYT4BK7							
6,966.16	20.3881300	34.83	1,420.27	1,245.22	175.05	0.00	175.05
Issue Date: 1 Jul 08 Rate: 6% Yield to Maturity: 7.602% Maturity Date: 25 Jul 38							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
I/O FNMA STRIPPED MTG BACKED SECS SMBS TR 407 CL 41 01-25-2038 SEDOL: BYT4BQ3							
5,114.96	16.7639600	25.57	857.47	919.09	- 61.62	0.00	- 61.62
Issue Date: 1 Apr 11 Rate: 6% Yield to Maturity: 14.133% Maturity Date: 25 Jan 38							
I/O FNMA 407 CL 22 5% 01-25-2039 SEDOL: BYT4BL8							
7,797.33	14.2927100	32.49	1,114.45	1,480.03	- 365.58	0.00	- 365.58
Issue Date: 1 Apr 11 Rate: 5% Yield to Maturity: 14.501% Maturity Date: 25 Jan 39							
I/O GNMA REMIC SER 2015-036 CL MI 5.50% 03-20-2045 CUSIP: 38379JA50							
98,971.41	20.1744930	453.62	19,966.98	20,412.86	- 445.88	0.00	- 445.88
Issue Date: 1 Mar 15 Rate: 5.5% Yield to Maturity: -0.308% Maturity Date: 20 Mar 45							
I/O GNMA SER 2020-160 CL YI 2.5% 10-20-2050 REG CUSIP: 38382KQ97							
92,518.76	13.1973880	192.75	12,210.06	13,010.45	- 800.39	0.00	- 800.39
Issue Date: 1 Oct 20 Rate: 2.5% Yield to Maturity: 1.071% Maturity Date: 20 Oct 50							
I/O GNMA 2012-H27 CL AI FLTG 10-20-2062 CUSIP: 38375BZC9							
81,336.88	4.3438970	119.53	3,533.19	5,718.98	- 2,185.79	0.00	- 2,185.79
Issue Date: 1 Nov 12 Rate: 1.76256% Yield to Maturity: 15.689% Maturity Date: 20 Oct 62							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
I/O GNMA 2012-066 REMIC PASS THRU CL CI 3.5 02-20-2038 REG CUSIP: 38378EMF7							
8,945.45	0.1326900	26.09	11.87	1,610.18	- 1,598.31	0.00	- 1,598.31
Issue Date: 1 May 12 Rate: 3.5% Yield to Maturity: -193.167% Maturity Date: 20 Feb 38							
I/O GNMA 2015-167 REMIC PASS THRU CTF CLOI 04-16-2045 CUSIP: 38379FFB0							
28,576.22	15.7343760	47.63	4,496.29	6,617.17	- 2,120.88	0.00	- 2,120.88
Issue Date: 1 Nov 15 Rate: 4% Yield to Maturity: 7.559% Maturity Date: 16 Apr 45							
PVTPL CMO CONNECTICUT AVE SECS TR 2019-R07 NT CL 1M-2 VAR RT 10-25-2039 SEDOL: BJTM1C8							
56,444.37	100.2212980	17.27	56,569.28	56,673.67	- 104.39	0.00	- 104.39
Issue Date: 6 Nov 19 Rate: 2.20275% Yield to Maturity: 2.052% Maturity Date: 25 Oct 39							
PVTPL FREDDIE MAC -STACR SR 20-DNA1 CL M2 FLTG 01-25-2050 SEDOL: BKTLC74							
125,323.58	100.1908420	31.38	125,562.75	124,550.10	1,012.65	0.00	1,012.65
Issue Date: 28 Jan 20 Rate: 1.80275% Yield to Maturity: 1.657% Maturity Date: 25 Jan 50							
Total USD		27,272.08	12,234,809.13	12,194,823.01	39,986.12	0.00	39,986.12
Total United States		27,272.08	12,234,809.13	12,194,823.01	39,986.12	0.00	39,986.12

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
Total Government Mortgage Backed Securities							
12,419,609.07		**27,272.08**	**12,234,809.13**	**12,194,823.01**	**39,986.12**	**0.00**	**39,986.12**
Gov't-issued commercial mortgage-backed							
United States - USD							
FEDERAL HOME LN MTG CORP SER 0K1519 CL X1 .60908001661% 12-25-2035 CUSIP: 3137F8TU7							
2,112,456.55	6.3665500	1,072.88	134,490.60	146,813.62	- 12,323.02	0.00	- 12,323.02
Issue Date: 1 Jan 21 Rate: 0.609080016 61% Yield to Maturity: 3.201% Maturity Date: 25 Dec 35							
FEDERAL HOME LN MTG CORP SER 005010 CL JI 2.5% 09-25-2050 CUSIP: 3137FVQG0							
88,974.66	14.5037140	185.36	12,904.63	11,288.65	1,615.98	0.00	1,615.98
Issue Date: 1 Aug 20 Rate: 2.5% Yield to Maturity: 3.819% Maturity Date: 25 Sep 50							
GNMA SER 19-28 CLS AB VAR 06-16-2060 CUSIP: 38380MP88							
10,794.36	100.8496100	28.34	10,886.07	10,624.86	261.21	0.00	261.21
Issue Date: 1 Feb 19 Rate: 3.15000009537% Yield to Maturity: 2.616% Maturity Date: 16 Jun 60							
GNMA SRS 20-178 CL IO 1.425% DUE 10-16-2060 CUSIP: 38380RFZ8							
1,292,348.64	10.4196400	1,521.81	134,658.08	131,859.95	2,798.13	0.00	2,798.13
Issue Date: 1 Nov 20 Rate: 1.42503% Yield to Maturity: 7.495% Maturity Date: 16 Oct 60							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Gov't-issued commercial mortgage-backed							
I/O FHLMC MULTICLASS SER 00K091 CL X1 03-25-2029 CUSIP: 3137FLNB6							
1,044,419.96	3.7754600	612.91	39,431.66	50,266.89	- 10,835.23	0.00	- 10,835.23
Issue Date: 1 Apr 19 Rate: 0.55943799019% Yield to Maturity: 3.162% Maturity Date: 25 Mar 29							
I/O FHLMC MULTICLASS TRANCHE 00048 08-25-2027 CUSIP: 3137FBBZ8							
505,094.18	2.2440190	36.79	11,334.41	18,558.69	- 7,224.28	0.00	- 7,224.28
Issue Date: 1 Oct 17 Rate: 0.42863699794% Yield to Maturity: 3.283% Maturity Date: 25 Aug 27							
I/O FHLMC MULTICLASS TRANCHE 08-25-2023 CUSIP: 3137BSPY3							
600,134.84	1.2450700	456.58	7,472.10	27,803.13	- 20,331.03	0.00	- 20,331.03
Issue Date: 1 Nov 16 Rate: 0.91219902039% Yield to Maturity: 9.908% Maturity Date: 25 Aug 23							
I/O FHLMC MULTICLASS 1.33103% 07/25/203507-25-2035 CUSIP: 3137FWHG8							
239,685.21	14.3200200	265.78	34,322.97	34,773.30	- 450.33	0.00	- 450.33
Issue Date: 1 Sep 20 Rate: 1.33103% Yield to Maturity: 2.799% Maturity Date: 25 Jul 35							
I/O FNMA TRANCHE SERIES 2014-M8 CLS X2 FLT RT 06-25-2024 SEDOL: BYT48Z1							
2,729,958.38	0.9978300	657.30	27,240.34	89,683.43	- 62,443.09	0.00	- 62,443.09
Issue Date: 1 Jul 14 Rate: 0.54238% Yield to Maturity: 19.15% Maturity Date: 25 Jun 24							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Gov't-issued commercial mortgage-backed							
I/O FREMF 2012-K20 MTG .2% DUE 05-25-2045 SEDOL: BYT4442							
1,191,997.61	0.0283900	39.73	338.41	14,123.97	- 13,785.56	0.00	- 13,785.56
Issue Date: 1 Sep 12 Rate: 0.2% Yield to Maturity: 139.059% Maturity Date: 25 May 45							
I/O GNMA VAR RT .89457% DUE 08-16-2054 CUSIP: 38378XW72							
274,003.20	1.6181890	172.69	4,433.89	19,726.08	- 15,292.19	0.00	- 15,292.19
Issue Date: 1 Dec 14 Rate: 0.39129000902% Yield to Maturity: 15.522% Maturity Date: 16 Aug 54							
Total USD		5,050.17	417,513.16	555,522.57	- 138,009.41	0.00	- 138,009.41
Total United States		5,050.17	417,513.16	555,522.57	- 138,009.41	0.00	- 138,009.41
Total Gov't-issued Commercial Mortgage-Backed							
10,089,867.59		**5,050.17**	**417,513.16**	**555,522.57**	**- 138,009.41**	**0.00**	**- 138,009.41**
Commercial mortgage-backed							
United States - USD							
BBCCRE TR 2015-GTP FLTG RT 4.5626% DUE 08-10-2033 SEDOL: BD60LR8							
210,000.00	99.7415000	691.99	209,457.15	196,395.78	13,061.37	0.00	13,061.37
Issue Date: 6 Aug 15 Rate: 4.5626% Yield to Maturity: 4.688% Maturity Date: 10 Aug 33							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Commercial mortgage-backed							
BX COML MTG TR FLTG RT 1.5877% DUE 10-15-2038 CUSIP: 05609KAG4							
100,000.00	99.3796500	71.15	99,379.65	99,499.97	- 120.32	0.00	- 120.32
Issue Date: 26 Oct 21 Rate: 1.5067% Yield to Maturity: 1.641% Maturity Date: 15 Oct 38							
CMO COMM 2012-LC4 MTG TR CTF CL AM VAR RT DUE 12-10-2044 REG SEDOL: B7L8MB6							
100,000.00	96.9583600	329.39	96,958.36	113,164.06	- 16,205.70	0.00	- 16,205.70
Issue Date: 1 Mar 12 Rate: 5.55807% Yield to Maturity: 20.971% Maturity Date: 10 Dec 44							
CMO COMM 2013-CCRE12 MTG TR MTG PASS THRU CTF CL B 4.762% DUE 10-10-2046 REG SEDOL: BD6CTY7							
10,000.00	103.3497000	41.01	10,334.97	10,299.56	35.41	0.00	35.41
Issue Date: 1 Nov 13 Rate: 4.762% Yield to Maturity: 2.839% Maturity Date: 10 Oct 46							
CMO COMM 2014-CCRE20 MTG SER 2014-CR20 CL A-M 3.938 DUE 11-10-2047 REG SEDOL: BRYG949							
110,000.00	104.3845910	360.98	114,823.05	113,296.90	1,526.15	0.00	1,526.15
Issue Date: 1 Oct 14 Rate: 3.93799996376% Yield to Maturity: 2.24% Maturity Date: 10 Nov 47							
CMO GS MTG SECS TR 2013-GCJ16 COML MTG PASSTHRU CTF CL B 5.161 DUE 11-01-2046 SEDOL: BKM4NF5							
30,000.00	103.9561000	133.33	31,186.83	30,898.00	288.83	0.00	288.83
Issue Date: 1 Nov 13 Rate: 5.161% Yield to Maturity: 2.886% Maturity Date: 10 Nov 46							

Asset Detail - Base Currency

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

Fixed Income

Commercial mortgage-backed

CMO J P MORGAN CHASE COML MTG SECS TR 2012-C CTF CL D VAR RT 05-15-2045 REG CUSIP: 46634SAJ4

100,000.00	97.7120100	441.08	97,712.01	108,093.75	- 10,381.74	0.00	- 10,381.74

Issue Date: 1 Apr 12 Rate: 5.12457% Yield to Maturity: 12.447% Maturity Date: 15 May 45

CMO JPMBB COML MTG SECS TR 2013-C17 COMLMTG PASSTHRU CTF CL B DUE 01-15-2047 REGCUSIP: 46640UAJ1

20,000.00	105.0366500	84.15	21,007.33	20,363.96	643.37	0.00	643.37

Issue Date: 1 Dec 13 Rate: 4.88551% Yield to Maturity: 2.213% Maturity Date: 15 Jan 47

CMO WELLS FARGO COMMERCIAL MTG TST SR 2013-LC12 CL B VAR RT 07-15-2046 CUSIP: 94988QAQ4

20,000.00	99.2628500	74.15	19,852.57	20,768.75	- 916.18	0.00	- 916.18

Issue Date: 1 Jul 13 Rate: 4.30522% Yield to Maturity: 4.794% Maturity Date: 15 Jul 46

COMM 2013-CCRE12 MTG TR MTG PASS THRU CTF CL C VAR RATE DUE 10-10-2046 SEDOL: BD6CTZ8

10,000.00	98.9633000	43.67	9,896.33	10,136.86	- 240.53	0.00	- 240.53

Issue Date: 1 Nov 13 Rate: 5.07033% Yield to Maturity: 5.659% Maturity Date: 10 Oct 46

COMM 2013-CCRE12 4.3% DUE 10-10-2046 SEDOL: BD6CTX6

10,000.00	103.2769000	35.83	10,327.69	10,299.31	28.38	0.00	28.38

Issue Date: 1 Nov 13 Rate: 4.3% Yield to Maturity: 2.355% Maturity Date: 10 Oct 46

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Commercial mortgage-backed							
CVS HEALTH CORP 6.943% DUE 01-10-2030 SEDOL: B3TDF49							
54,785.76	118.5511340	221.89	64,949.14	54,785.75	10,163.39	0.00	10,163.39
Issue Date: 10 Jun 09 Rate: 6.943% Yield to Maturity: 2.39% Maturity Date: 10 Jan 30							
I/O CMO WFRBS COML MTG TR 2012-C7 PASSTHRU CTF CL X-A 144A 06-15-2045 BEO CUSIP: 92936TAF9							
79,208.99	0.0958860	84.56	75.95	8,466.17	- 8,390.22	0.00	- 8,390.22
Issue Date: 1 Jun 12 Rate: 1.19215% Yield to Maturity: 1.681% Maturity Date: 15 Jun 45							
I/O CMO WFRBS COML MTG TR 2013-C12 PASSTHRU CTF CL X-A 144A 3-15-48 BEO CUSIP: 92937FAJ0							
559,836.65	0.9594500	509.80	5,371.35	48,482.73	- 43,111.38	0.00	- 43,111.38
Issue Date: 1 Mar 13 Rate: 1.09089% Yield to Maturity: 21.487% Maturity Date: 15 Mar 48							
I/O CMO WFRBS COML MTG TR 2013-C13 CL X-A 144A VAR RT 05-17-2045 BEO CUSIP: 92937UAS7							
895,549.78	1.1156100	876.98	9,990.84	77,381.14	- 67,390.30	0.00	- 67,390.30
Issue Date: 1 May 13 Rate: 1.17413% Yield to Maturity: 37.069% Maturity Date: 15 May 45							
I/O WFRBS COML MTG TR FLTG RT 1.36% DUE 08-15-2047 CUSIP: 92939FBA6							
923,169.54	2.1158100	783.64	19,532.51	76,600.94	- 57,068.43	0.00	- 57,068.43
Issue Date: 1 Aug 14 Rate: 1.01488% Yield to Maturity: 10.596% Maturity Date: 15 Aug 47							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Commercial mortgage-backed							
MORGAN STANLEY BK 3.561% DUE 05-15-2046 SEDOL: BY9D1V5							
160,000.00	103.2255130	474.80	165,160.82	164,794.74	366.08	0.00	366.08
Issue Date: 1 Apr 15 Rate: 3.561% Yield to Maturity: 2.492% Maturity Date: 15 May 46							
MOTEL TR 2021-MTL6 2.2% DUE 09-24-2038 CUSIP: 61977KAJ5							
140,000.00	99.9698430	146.09	139,957.78	140,000.00	- 42.22	0.00	- 42.22
Issue Date: 15 Sep 21 Rate: 2.20975% Yield to Maturity: 2.237% Maturity Date: 15 Sep 38							
PVTPL CMO CHT 2017-COSMO MTG TR COML CL A VAR RT DUE 11-15-2034 SEDOL: BLB8B73							
120,000.00	99.9385920	58.92	119,926.31	120,000.00	- 73.69	0.00	- 73.69
Issue Date: 15 Dec 17 Rate: 1.03975% Yield to Maturity: 1.174% Maturity Date: 15 Nov 36							
PVTPL CMO GS MTG SECS CORP TR 2018-SRP5 COML MTG PASSTHRU CTF CL A 08-25-2023 CUSIP: 36255TAA0							
210,984.36	90.8884380	165.39	191,760.39	210,984.36	- 19,223.97	0.00	- 19,223.97
Issue Date: 15 Jun 18 Rate: 1.66% Yield to Maturity: 4.397% Maturity Date: 15 Sep 31							
PVTPL CMO JP MORGAN CHASE SEC TRUST SER 2015-FL7 CL D DUE 05-15-2028 BEO CUSIP: 46644PAG4							
114,920.47	85.9999960	87.87	98,831.60	112,622.06	- 13,790.46	0.00	- 13,790.46
Issue Date: 30 Jun 15 Rate: 1.63913% Yield to Maturity: 8.188% Maturity Date: 15 May 28							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Commercial mortgage-backed							
PVTPL CMO MSCCG TR 2015-ALDR 3.57714% DUE 06-07-2035 BEO CUSIP: 55352NAC1							
320,000.00	103.6945690	953.90	331,822.62	325,749.95	6,072.67	0.00	6,072.67
Issue Date: 1 May 15 Rate: 3.46175% Yield to Maturity: 2.371% Maturity Date: 7 Jun 35							
PVTPL CMO NATIXIS COML MTG SECS TR SER 2019-FAME CL B 3.6553% 144A 08-15-2024 CUSIP: 63873VAE3							
230,000.00	98.5921780	373.65	226,762.01	236,899.77	- 10,137.76	0.00	- 10,137.76
Issue Date: 1 Aug 19 Rate: 3.6553% Yield to Maturity: 4.161% Maturity Date: 15 Aug 36							
PVTPL CREDIT SUISSE MORTGAGE TRUST SER 2017-PFHP CL A FLTG RT 12-15-2020 CUSIP: 12595KAA9							
200,000.00	99.9903500	100.11	199,980.70	200,000.00	- 19.30	0.00	- 19.30
Issue Date: 19 Dec 17 Rate: 1.06% Yield to Maturity: 1.057% Maturity Date: 15 Dec 30							
PVTPL LFT CRE 2021-FL1 LTD / LFT CRE CL A 1.26025% 06-15-2039 CUSIP: 50203JAA6							
170,000.00	99.6445590	90.65	169,395.75	170,000.00	- 604.25	0.00	- 604.25
Issue Date: 14 Jun 21 Rate: 1.27975% Yield to Maturity: 1.367% Maturity Date: 15 Jun 39							
PVTPL NATIXIS COML MTG SR 2019-FAME CL A 3.0469% 08-15-2024 CUSIP: 63873VAA1							
110,000.00	100.4700270	279.30	110,517.03	113,299.56	- 2,782.53	0.00	- 2,782.53
Issue Date: 1 Aug 19 Rate: 3.0469% Yield to Maturity: 2.81% Maturity Date: 15 Aug 36							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Commercial mortgage-backed							
SREIT TR 2021-PALM VAR RT 1.151% DUE 10-15-2034 CUSIP: 85237AAE3							
110,000.00	99.2623640	55.58	109,188.60	109,514.02	- 325.42	0.00	- 325.42
Issue Date: 21 Oct 21 Rate: 1.07% Yield to Maturity: 1.223% Maturity Date: 15 Oct 34							
WELLS FARGO COML FLTG RT 3.872% DUE 05-15-2048 CUSIP: 94989JBB1							
150,000.00	105.4823530	483.75	158,223.53	154,491.00	3,732.53	0.00	3,732.53
Issue Date: 1 May 15 Rate: 3.872% Yield to Maturity: 2.096% Maturity Date: 15 May 48							
WELLS FARGO COML 3.467% DUE 04-30-2050 CUSIP: 94989EAG2							
100,000.00	103.6670300	288.92	103,667.03	102,994.70	672.33	0.00	672.33
Issue Date: 1 Mar 15 Rate: 3.46700000763% Yield to Maturity: 2.234% Maturity Date: 15 Apr 50							
WFRBS COML MTG TR FLTG RT 4.29% DUE 11-15-2047 CUSIP: 92939KAK4							
110,000.00	92.3238820	406.36	101,556.27	109,999.12	- 8,442.85	0.00	- 8,442.85
Issue Date: 1 Nov 14 Rate: 4.29% Yield to Maturity: 7.184% Maturity Date: 15 Nov 47							
Total USD		8,748.89	3,047,606.17	3,270,282.91	- 222,676.74	0.00	- 222,676.74
Total United States		8,748.89	3,047,606.17	3,270,282.91	- 222,676.74	0.00	- 222,676.74

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Commercial mortgage-backed							
Total Commercial Mortgage-Backed							
5,478,455.55		**8,748.89**	**3,047,606.17**	**3,270,282.91**	**- 222,676.74**	**0.00**	**- 222,676.74**
Asset backed securities							
Cayman Islands - USD							
HILDENE CMNTY FDG CDO LTD / HILDENE SR SECD NT CL A-RR 144A 3C7 2.6% 11-01-2035CUSIP: 43133KAC9							
140,000.00	99.9666930	374.11	139,953.37	140,000.00	- 46.63	0.00	- 46.63
Issue Date: 24 Nov 21 Rate: 2.6% Yield to Maturity: 2.599% Maturity Date: 1 Nov 35							
PVTPL CERBERUS SER 19-2A CL 2A FLTG DUE 01-15-2032 CUSIP: 15673FAA8							
250,000.00	100.0723520	1,042.03	250,180.88	250,000.00	180.88	0.00	180.88
Issue Date: 12 Dec 19 Rate: 1.92375% Yield to Maturity: 1.952% Maturity Date: 15 Jan 32							
PVTPL NEWARK BSL CLO 2 LTD SER 17-1A CL A-1-R FLTG 12-31-2049 CUSIP: 65023PAN0							
320,000.00	99.9781500	661.19	319,930.08	320,000.00	- 69.92	0.00	- 69.92
Issue Date: 3 Mar 21 Rate: 1.09388% Yield to Maturity: 1.17% Maturity Date: 25 Jul 30							
PVTPL OAK HILL CREDIT PARTNERS SR 20-7A CL A FLTG 10-19-2032 CUSIP: 67098WAA9							
150,000.00	100.0213130	423.54	150,031.97	150,000.00	31.97	0.00	31.97
Issue Date: 5 Nov 20 Rate: 1.37363% Yield to Maturity: 1.42% Maturity Date: 19 Oct 32							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Asset backed securities							
Total USD		2,500.87	860,096.30	860,000.00	96.30	0.00	96.30
Total Cayman Islands		2,500.87	860,096.30	860,000.00	96.30	0.00	96.30
United States - USD							
APPLEBEES FDG LLC 4.194% DUE 06-07-2049 SEDOL: BJYMZH6							
148,500.00	101.1020000	449.81	150,136.47	148,500.00	1,636.47	0.00	1,636.47
Issue Date: 5 Jun 19 Rate: 4.194% Yield to Maturity: 6.009% Maturity Date: 5 Jun 49							
BEAR STEARNS AST FLTG RT .75686% DUE 08-25-2034 CUSIP: 073879CU0							
252,737.09	99.7542780	33.59	252,116.06	249,261.96	2,854.10	0.00	2,854.10
Issue Date: 30 Jul 04 Rate: 0.95688% Yield to Maturity: 1.049% Maturity Date: 25 Aug 34							
CITIGROUP MTG LN FLTG RT .43686% DUE 06-25-2037 CUSIP: 17313CAC3							
13,376.03	99.9472940	0.65	13,368.98	13,292.44	76.54	0.00	76.54
Issue Date: 25 Jun 07 Rate: 0.35188% Yield to Maturity: 1.115% Maturity Date: 25 Jun 37							
COUNTRYWIDE AST-BACKED CERTIFICATES SER 2007-13 RATE 02-25-2036 REG SEDOL: BD6CZW7							
99,895.91	99.6150190	10.01	99,511.33	90,156.08	9,355.25	0.00	9,355.25
Issue Date: 30 Oct 07 Rate: 0.90188% Yield to Maturity: 1.197% Maturity Date: 25 Oct 47							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Asset backed securities							
FORD CR FLOORPLAN MASTER OWNER TR SER 18-4 CL A 4.06% 11-15-2030 REG SEDOL: BHWCD92							
170,000.00	112.0124590	306.76	190,421.18	169,898.09	20,523.09	0.00	20,523.09
Issue Date: 21 Dec 18 Rate: 4.06% Yield to Maturity: -0.81% Maturity Date: 15 Nov 30							
MORGAN STANLEY CAP I INC 2006-NC2 MTG FLTG A-2D 02-25-2036 REG SEDOL: B8DK6K4							
128,991.37	99.9254600	7.02	128,895.22	127,943.31	951.91	0.00	951.91
Issue Date: 30 Mar 06 Rate: 0.68188% Yield to Maturity: 0.79% Maturity Date: 25 Feb 36							
OCEAN TRAILS CLO X / OCEAN TRAILS 1.33340001106% 10-15-2034 CUSIP: 67516CAN9							
130,000.00	99.9983230	288.26	129,997.82	130,000.00	- 2.18	0.00	- 2.18
Issue Date: 3 Nov 21 Rate: 1.33648002148% Yield to Maturity: 1.392% Maturity Date: 15 Oct 34							
PVTPL ABPCI DIRECT LENDING FD CLO X LP/ABPCI SR SECD NT CL A-1A F01-20-2032 CUSIP: 000848AA9							
260,000.00	100.1080810	1,097.41	260,281.01	260,910.00	- 628.99	0.00	- 628.99
Issue Date: 29 Dec 20 Rate: 2.204% Yield to Maturity: 2.107% Maturity Date: 20 Jan 32							
PVTPL BASSWOOD PK CLO LTD/BASSWOOD PK CLO LL SER 21-1A CL A FLTG RT 04-20-2034CUSIP: 070252AA9							
100,000.00	99.8003000	229.44	99,800.30	100,000.00	- 199.70	0.00	- 199.70
Issue Date: 29 Apr 21 Rate: 1.1315% Yield to Maturity: 1.209% Maturity Date: 20 Apr 34							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Asset backed securities							
PVTPL CARLYLE GLOBAL MKT SER 14-3RA CL A1A FLTG 07-27-2031 CUSIP: 14315LAA2							
247,958.18	99.9309480	538.46	247,786.96	239,403.62	8,383.34	0.00	8,383.34
Issue Date: 12 Jun 18 Rate: 1.1845% Yield to Maturity: 1.257% Maturity Date: 27 Jul 31							
PVTPL CAYUGA PK CLO LTD SER 20-1A CL AR FLTG 07-17-2034 CUSIP: 149791AP0							
110,000.00	99.9444820	284.68	109,938.93	110,000.00	- 61.07	0.00	- 61.07
Issue Date: 3 Aug 21 Rate: 1.24225% Yield to Maturity: 1.303% Maturity Date: 17 Jul 34							
PVTPL CWABS AST-BACKED NTS TR 2006-SD4 MTG BACKED A-1 144A VAR DUE 12-25-2036 CUSIP: 232433AA0							
57,152.29	84.5520280	3.51	48,323.42	56,214.49	- 7,891.07	0.00	- 7,891.07
Issue Date: 29 Dec 06 Rate: 0.78188% Yield to Maturity: 18.498% Maturity Date: 25 Dec 36							
PVTPL MASTR AST BACKED SER 07-NCW CL A-1FLTG RT 5-25-37 SEDOL: BL6C567							
131,985.55	92.6583780	7.37	122,295.67	121,722.85	572.82	0.00	572.82
Issue Date: 14 Aug 07 Rate: 0.40188% Yield to Maturity: 3.442% Maturity Date: 25 May 37							
PVTPL NAVIENT STUDENT LN TR SER 16-3A CL A3 FLTG 06-25-2065 CUSIP: 63940HAC7							
160,420.41	102.9079780	32.37	165,085.40	163,227.77	1,857.63	0.00	1,857.63
Issue Date: 16 Jun 16 Rate: 1.45275% Yield to Maturity: 0.946% Maturity Date: 25 Jun 65							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Asset backed securities							
PVTPL NAVIENT STUDENT LN TR 2017-1A CL A-3 FLTG RT 07-25-2066 CUSIP: 63940NAC4							
139,319.64	101.3081290	24.24	141,142.12	141,436.64	- 294.52	0.00	- 294.52
Issue Date: 16 Feb 17 Rate: 1.25275% Yield to Maturity: 1.029% Maturity Date: 26 Jul 66							
PVTPL NEW RESDNTL MTG LN TR 2018-1 SER 18-1A CL A1A VAR RT DUE 12-25-2057 BEO CUSIP: 64830GAB2							
171,920.74	105.2527400	592.17	180,951.29	186,802.63	- 5,851.34	0.00	- 5,851.34
Issue Date: 1 Jan 18 Rate: 4% Yield to Maturity: 1.869% Maturity Date: 25 Dec 57							
PVTPL PALMER SQUARE CLO 2019-1 LTD CL A-1-R FLTG 11-14-2034 CUSIP: 69700GAJ1							
280,000.00	99.9999210	251.42	279,999.78	280,000.00	- 0.22	0.00	- 0.22
Issue Date: 7 Dec 21 Rate: 1.54486000538% Yield to Maturity: 1.331% Maturity Date: 14 Nov 34							
PVTPL POINT AU ROCHE PARK CLO, LTD SER 21-1A A FLTG 07-20-2034 CUSIP: 73052VAA3							
130,000.00	99.7212380	839.05	129,637.61	130,000.00	- 362.39	0.00	- 362.39
Issue Date: 30 Jun 21 Rate: 1.25596% Yield to Maturity: 1.304% Maturity Date: 20 Jul 34							
PVTPL SASCO MTG LN TR SASCO MTG LN TRSER 04-GEL3 CL A FLGT DUE 08-25-2034 REG CUSIP: 80382UAR4							
27,669.89	100.0140950	4.08	27,673.79	27,635.32	38.47	0.00	38.47
Issue Date: 1 Sep 04 Rate: 1.06188% Yield to Maturity: 1.456% Maturity Date: 25 Aug 34							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Asset backed securities							
PVTPL SOFI PROFESSIONAL LN PROGRAM SER 2018-B CL A-2FX 3.34% 08-26-2047 SEDOL: BYVRTW2							
44,385.58	101.7325000	24.71	45,154.56	44,940.39	214.17	0.00	214.17
Issue Date: 16 Mar 18 Rate: 3.34% Yield to Maturity: 2.193% Maturity Date: 25 Aug 47							
PVTPL SOUND POINT CLO XX LTD (US) SER 18-2A CLS A FLTG RT 07-26-2031 CUSIP: 83611JAA3							
290,000.00	99.8003410	661.09	289,420.99	286,868.00	2,552.99	0.00	2,552.99
Issue Date: 28 Jun 18 Rate: 1.22488% Yield to Maturity: 1.343% Maturity Date: 26 Jul 31							
PVTPL STRUCTURED AST SECS CORP MTG LN TR2006-ARS1 CL A1 VAR RT DUE 02-25-2036BEOCUSIP: 86358LAA8							
268,936.59	3.2733400	9.62	8,803.21	140,815.76	- 132,012.55	0.00	- 132,012.55
Issue Date: 25 Jun 06 Rate: 0.32188% Yield to Maturity: 9.037% Maturity Date: 25 Feb 36							
PVTPL VOYA CLO LTD SER 18-3A CL A1A FLTG 10-15-2031 CUSIP: 92917KAA2							
250,000.00	99.9998320	689.95	249,999.58	248,000.00	1,999.58	0.00	1,999.58
Issue Date: 29 Oct 18 Rate: 1.27375% Yield to Maturity: 1.319% Maturity Date: 15 Oct 31							
PVTPL WHITEBOX CLO II LTD/WHITEBOX CLO II LL SR 20-2A CL A1R VAR RT 10-24-2034 CUSIP: 96466CAL2							
260,000.00	99.9999620	0.00	259,999.90	260,000.00	- 0.10	0.00	- 0.10
Issue Date: 18 Nov 21 Rate: 1.37999999523% Yield to Maturity: 1.408% Maturity Date: 24 Oct 34							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Asset backed securities							
PVTPL YORK CLO LTD SER 15-1A CL A-R FLTG 01-22-2031 CUSIP: 98625TAJ4							
250,000.00	99.9997600	630.25	249,999.40	248,950.00	1,049.40	0.00	1,049.40
Issue Date: 12 Dec 17 Rate: 1.27825% Yield to Maturity: 1.324% Maturity Date: 22 Jan 31							
SLM STUDENT LN TR SLM STUDENT LOAN 03-15-2033 REG SEDOL: BYYXBV0							
66,072.28	98.8132390	29.73	65,288.16	65,783.21	- 495.05	0.00	- 495.05
Issue Date: 16 Apr 03 Rate: 0.95275% Yield to Maturity: 1.081% Maturity Date: 15 Mar 33							
SMB PRIVATE ED LN TR 2021-A PVT ED LN BKD NT CL A-2B 1.59% 01-15-2053 CUSIP: 78448YAC5							
180,000.00	99.0360000	127.20	178,264.80	179,903.97	- 1,639.17	0.00	- 1,639.17
Issue Date: 9 Feb 21 Rate: 1.59% Yield to Maturity: 1.777% Maturity Date: 15 Jan 53							
SMB PRIVATE ED LN TR 2021-A PVT ED LN BKD NT CL C 144A 2.99% 01-15-2053 CUSIP: 78448YAE1							
120,000.00	99.6929830	159.47	119,631.58	119,997.53	- 365.95	0.00	- 365.95
Issue Date: 9 Feb 21 Rate: 2.99% Yield to Maturity: 3.035% Maturity Date: 15 Jan 53							
SMB PRIVATE ED LN TR 2021-C 1.39% 01-15-2053 SEDOL: BNBVM39							
147,188.18	98.3244920	90.93	144,722.03	147,159.03	- 2,437.00	0.00	- 2,437.00
Issue Date: 27 May 21 Rate: 1.39% Yield to Maturity: 1.77% Maturity Date: 15 Jan 53							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Asset backed securities							
STRUCTURED AST INVT LN TR 2004-7 MTG PASSTHRU CTF CL A8 VAR 08-25-2034 REG CUSIP: 86358EKJ4							
110,000.00	100.2521090	10.72	110,277.32	110,275.00	2.32	0.00	2.32
Issue Date: 25 Jul 04 Rate: 1.30188% Yield to Maturity: 1.199% Maturity Date: 25 Aug 34							
Total USD		7,433.97	4,498,924.87	4,599,098.09	- 100,173.22	0.00	- 100,173.22
Total United States		7,433.97	4,498,924.87	4,599,098.09	- 100,173.22	0.00	- 100,173.22
Total Asset Backed Securities							
5,606,509.73		**9,934.84**	**5,359,021.17**	**5,459,098.09**	**- 100,076.92**	**0.00**	**- 100,076.92**
Non-government backed c.m.o.s							
United States - USD							
CIM TR 2020-R2 FLTG RT 2.581% DUE 10-25-2059 CUSIP: 12558WAA8							
166,225.91	101.7309820	357.52	169,103.25	174,744.98	- 5,641.73	0.00	- 5,641.73
Issue Date: 1 Mar 20 Rate: 2.581% Yield to Maturity: 1.956% Maturity Date: 25 Oct 59							
CMO BEAR STEARNS ALT-A TR FLTG RT SER 2004-6 CL M-1 DUE 07-25-2034 SEDOL: BZ0C624							
199,637.72	101.7712280	18.07	203,173.76	178,675.75	24,498.01	0.00	24,498.01
Issue Date: 30 Jun 04 Rate: 0.92688% Yield to Maturity: -2.023% Maturity Date: 25 Jul 34							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Non-government backed c.m.o.s							
CMO CSMC 2018-J1 TR CL A-2 FLTGE 02-01-2048 CUSIP: 12653TAB7							
198,141.49	101.5373510	597.18	201,187.62	191,502.99	9,684.63	0.00	9,684.63
Issue Date: 1 Jun 18 Rate: 3.5% Yield to Maturity: 3.024% Maturity Date: 25 Feb 48							
CMO FED HOME LN MTG CORP SER 2016-DNA1 CL M-3 FLTG RATE DUE 07-25-2028 REG CUSIP: 3137G0HW2							
189,072.02	104.1346680	148.44	196,889.52	192,380.79	4,508.73	0.00	4,508.73
Issue Date: 21 Jan 16 Rate: 5.65275% Yield to Maturity: 5.036% Maturity Date: 25 Jul 28							
CMO FEDERAL HOME LN MTG CORP SER 16-DNA2 CL M3 FLTG 10-25-2028 CUSIP: 3137G0JU4							
440,663.31	103.5718200	290.88	456,403.01	444,342.79	12,060.22	0.00	12,060.22
Issue Date: 10 May 16 Rate: 4.75275% Yield to Maturity: 3.334% Maturity Date: 25 Oct 28							
CMO HARBORVIEW MTG LN TR 2006-13 MTG PASSTHRU CTF CL A DUE 11-19-2046 REG SEDOL: B1L4B48							
28,260.02	80.9829580	2.67	22,885.80	27,896.82	- 5,011.02	0.00	- 5,011.02
Issue Date: 13 Dec 06 Rate: 0.28388% Yield to Maturity: 14.083% Maturity Date: 19 Nov 46							
CMO J P MORGAN MTG TR 2004-A3 MTG PASSTHRU CTF CL S-F-3 DUE 06-25-2034 REGCUSIP: 466247DD2							
4,204.51	99.7543100	6.47	4,194.18	3,615.85	578.33	0.00	578.33
Issue Date: 1 Jun 04 Rate: 1.85692% Yield to Maturity: 1.989% Maturity Date: 25 Jun 34							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Non-government backed c.m.o.s							
CMO MASTR ADJ RATE MTG TR 2006 2 CL 3 A 1 VAR RATE DUE 01-25-2036 REG CUSIP: 576438AD7							
7,559.13	100.3521600	17.79	7,585.75	7,431.91	153.84	0.00	153.84
Issue Date: 1 Apr 06 Rate: 2.31946% Yield to Maturity: 3.03% Maturity Date: 25 Jan 36							
CMO MORGAN STANLEY MTG LN TR 2004-2AR DUE 09-25-2034 REG SEDOL: B67YKW8							
6,682.30	103.5116700	13.75	6,916.96	5,972.30	944.66	0.00	944.66
Issue Date: 1 Aug 04 Rate: 2.4475% Yield to Maturity: 0.123% Maturity Date: 25 Sep 34							
CMO STRUCTURED ASSET SECS CORP 2004-2 CL4-A1 DUE 03-25-2034 REG CUSIP: 86359BLE9							
22,742.01	100.5002200	49.60	22,855.77	20,027.18	2,828.59	0.00	2,828.59
Issue Date: 1 Feb 04 Rate: 2.61686% Yield to Maturity: 2.18% Maturity Date: 25 Mar 34							
CMO WAMU MTG PASS-THROUGH CTFS SER 2004-AR2 CL A FLT RT DUE 04-25-2044 REG SEDOL: B03SL52							
115,096.24	102.9478900	146.88	118,489.15	111,931.10	6,558.05	0.00	6,558.05
Issue Date: 1 Apr 04 Rate: 1.48203% Yield to Maturity: 0.269% Maturity Date: 25 Apr 44							
CMO WAMU MTG PASS-THROUGH CTFS 2005-AR17CL A-1A2 DUE 12-25-2045 REG SEDOL: B6QV150							
40,724.67	95.4293310	3.60	38,863.28	40,878.94	- 2,015.66	0.00	- 2,015.66
Issue Date: 21 Dec 05 Rate: 0.68188% Yield to Maturity: 2.666% Maturity Date: 25 Dec 45							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Non-government backed c.m.o.s							
CSMC 2021-RPL3 TR FLTG RT 2% DUE 01-25-2060 CUSIP: 12661GAA7							
135,335.42	100.4971130	233.08	136,008.19	137,417.67	- 1,409.48	0.00	- 1,409.48
Issue Date: 1 Mar 21 Rate: 2% Yield to Maturity: 1.808% Maturity Date: 25 Jan 60							
CSMC 2021-RPL6 TR FLTG RT 2% DUE 10-25-2060 CUSIP: 12657GAA3							
144,268.88	99.9102370	248.46	144,139.38	147,414.68	- 3,275.30	0.00	- 3,275.30
Issue Date: 1 Jul 21 Rate: 2% Yield to Maturity: 1.979% Maturity Date: 25 Oct 60							
FLAGSTAR MTG TR 2018-2 MTG SER 2018-2 CLS A4 VAR 04-25-2048 CUSIP: 33851HAD5							
4,209.35	100.1798400	12.69	4,216.92	4,148.84	68.08	0.00	68.08
Issue Date: 1 Apr 18 Rate: 3.5% Yield to Maturity: 2.886% Maturity Date: 25 Apr 48							
NEW RESDNTL MTG LN 3.5% DUE 09-25-2059 CUSIP: 64828GAD2							
149,569.34	103.3703300	450.79	154,610.32	153,004.41	1,605.91	0.00	1,605.91
Issue Date: 1 Nov 19 Rate: 3.5% Yield to Maturity: 1.777% Maturity Date: 25 Sep 59							
OBX 2021-NQM2 TR 1.101% 05-25-2061 CUSIP: 670857AA9							
136,146.09	99.1544230	129.08	134,994.87	136,145.84	- 1,150.97	0.00	- 1,150.97
Issue Date: 1 Jun 21 Rate: 1.101% Yield to Maturity: 1.347% Maturity Date: 25 May 61							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Non-government backed c.m.o.s							
PVTPL CMO LA HIPOTECARIA PANAMANIAN MTG 2007-1 TR CTF 144A VAR RT 12-23-36 BEO CUSIP: 50346AAA3							
63,753.85	100.3201060	183.29	63,957.93	63,747.45	210.48	0.00	210.48
Issue Date: 22 Mar 07 Rate: 4.5% Yield to Maturity: 4.417% Maturity Date: 23 Dec 36							
PVTPL CMO NEW RESIDENTIAL MTG LN SER 21-NQM3 CL A1 VAR 11-27-2056 SEDOL: BMDTQN2							
96,467.85	99.3656750	96.04	95,855.93	96,467.85	- 611.92	0.00	- 611.92
Issue Date: 1 Sep 21 Rate: 1.15612% Yield to Maturity: 1.381% Maturity Date: 27 Nov 56							
PVTPL CMO NEW RESIDENTIAL MTG LN TR 2016-4A CL B-1A FLTG RT 11-25-2056 CUSIP: 64829LAQ1							
209,585.68	107.2327820	157.19	224,744.55	216,790.18	7,954.37	0.00	7,954.37
Issue Date: 1 Nov 16 Rate: 4.5% Yield to Maturity: 2.479% Maturity Date: 25 Nov 56							
PVTPL CMO NEW RESIDENTIAL SER 19-NQM4 CLS A1 VAR RT 09-25-2059 CUSIP: 64828EAA3							
66,605.86	100.3118040	142.92	66,813.54	66,605.84	207.70	0.00	207.70
Issue Date: 1 Sep 19 Rate: 2.49188% Yield to Maturity: 2.262% Maturity Date: 25 Sep 59							
PVTPL EVERBANK MTG LN TR SER 2018-1 CL A-22 VAR DUE 02-25-2048 CUSIP: 29978CAX8							
47,491.32	101.2076310	143.13	48,064.84	46,897.67	1,167.17	0.00	1,167.17
Issue Date: 1 Feb 18 Rate: 3.5% Yield to Maturity: 3.084% Maturity Date: 25 Feb 48							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Non-government backed c.m.o.s							
PVTPL J P MORGAN MTG TR SER 18-5 CL A1 VAR 10-25-2048 CUSIP: 46649KAA3							
32,446.47	100.6950520	97.79	32,671.99	31,812.74	859.25	0.00	859.25
Issue Date: 1 May 18 Rate: 3.5% Yield to Maturity: 3.224% Maturity Date: 25 Oct 48							
Total USD		3,547.31	2,554,626.51	2,499,854.57	54,771.94	0.00	54,771.94
Total United States		3,547.31	2,554,626.51	2,499,854.57	54,771.94	0.00	54,771.94
Total Non-Government Backed C.M.O.s							
2,504,889.44		**3,547.31**	**2,554,626.51**	**2,499,854.57**	**54,771.94**	**0.00**	**54,771.94**
Funds - other fixed income							
United States - USD							
MFO VANGUARD TARGET RETIREMENT INCOME TRUST I CUSIP: 92202V633							
1,214,032.74	65.9600000	0.00	80,077,599.53	65,401,336.14	14,676,263.39	0.00	14,676,263.39
Total USD		0.00	80,077,599.53	65,401,336.14	14,676,263.39	0.00	14,676,263.39
Total United States		0.00	80,077,599.53	65,401,336.14	14,676,263.39	0.00	14,676,263.39

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Funds - other fixed income							
Total Funds - Other Fixed Income							
1,214,032.74		**0.00**	**80,077,599.53**	**65,401,336.14**	**14,676,263.39**	**0.00**	**14,676,263.39**
Fixed income derivatives - futures							
Germany - EUR							
FUT MAR 22 EURO BUXL BND CUSIP: 999599GH0							
- 1.00	206.7400000	0.00	- 235,104.75	- 239,726.09	6,823.20	- 2,201.86	4,621.34
Yield to Maturity: 0.635% Maturity Date: 8 Mar 22							
FUT MAR 22 EURX EUR-BUND CUSIP: 999599GH0							
- 17.00	171.3700000	0.00	- 3,312,993.79	- 3,327,822.43	42,610.89	- 27,782.25	14,828.64
Yield to Maturity: 0.562% Maturity Date: 8 Mar 22							
Total EUR		0.00	- 3,548,098.54	- 3,567,548.52	49,434.09	- 29,984.11	19,449.98
Total Germany		0.00	- 3,548,098.54	- 3,567,548.52	49,434.09	- 29,984.11	19,449.98

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Fixed income derivatives - futures							
United States - USD							
FUT MAR 22 CBT UL T-BONDS CUSIP: 999599GH0							
30.00	197.1250000	0.00	5,913,750.00	5,878,953.13	34,796.87	0.00	34,796.87
Yield to Maturity: 1.999% Maturity Date: 22 Mar 22							
FUT MAR 22 CBT 5Y T-NOTE CUSIP: 999599GH0							
154.00	120.9766000	0.00	18,630,390.63	18,621,652.34	8,738.29	0.00	8,738.29
Yield to Maturity: 1.16% Maturity Date: 31 Mar 22							
FUT MAR 22 U.S. T-BONDS CUSIP: 999599GH0							
- 2.00	160.4400000	0.00	- 320,875.00	- 324,187.50	3,312.50	0.00	3,312.50
Yield to Maturity: 1.685% Maturity Date: 22 Mar 22							
FUT MAR 22 10 YR T-NOTES CUSIP: 999599GH0							
- 12.00	130.4690000	0.00	- 1,565,625.00	- 1,574,421.93	8,796.93	0.00	8,796.93
Yield to Maturity: 1.507% Maturity Date: 22 Mar 22							
Total USD		0.00	22,657,640.63	22,601,996.04	55,644.59	0.00	55,644.59
Total United States		0.00	22,657,640.63	22,601,996.04	55,644.59	0.00	55,644.59

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Fixed income derivatives - futures							
Total Fixed Income Derivatives - Futures							
152.00		**0.00**	**19,109,542.09**	**19,034,447.52**	**105,078.68**	**- 29,984.11**	**75,094.57**
Total Fixed Income							
5,814,041,734.22		**631,824.81**	**261,217,388.43**	**243,862,226.96**	**17,815,262.04**	**- 460,100.57**	**17,355,161.47**
Other Assets							
Swaps							
Brazil - BRL							
OIS CHASUS33 04/01/2027 BRL P 1DBZDIO / R 7.044% 0WP296593-0WR29659 SEDOL: 9JXCT5U 0WP296593-0WR296							
481,834.13	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00
OIS SBNYUS33 04/01/2027 BRL P 1DBZDIO / R 7.024% 0WP296510-0WR29651 SEDOL: 9JXENKU 0WP296510-0WR296							
542,818.35	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00
OIS SBNYUS33 04/01/2027 BRL P 1DBZDIO / R 7.024% 0WP296635-0WR29663 SEDOL: 9JXDEXU 0WP296635-0WR296							
663,444.66	0.0000000	0.00	0.00	351.73	- 236.78	- 114.95	- 351.73
OIS SBNYUS33 04/01/2027 BRL P 1DBZDIO / R 7.024% 0WP296759-0WR29675 SEDOL: 9JXENYU 0WP296759-0WR296							
659,222.74	0.0000000	0.00	0.00	403.65	- 271.21	- 132.44	- 403.65

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Other Assets							
Swaps							
Total BRL		0.00	0.00	755.38	- 507.99	- 247.39	- 755.38
Total Brazil		0.00	0.00	755.38	- 507.99	- 247.39	- 755.38
Total Swaps							
2,347,319.88		**0.00**	**0.00**	**755.38**	**- 507.99**	**- 247.39**	**- 755.38**
Miscellaneous							
United States - USD							
&&&TYCO PARTICIPANT LOAN FUND CUSIP: 000675900							
23,453,982.18	1.0000000	0.00	23,453,982.18	23,453,982.18	0.00	0.00	0.00
ESC GCB LEHMAN BROTHERS HL D06/14/06 0.010 FA65 ESCROW CUSIP: 525ESCRB7							
60,000.00	0.0000000	0.00	0.00	36,600.00	- 36,600.00	0.00	- 36,600.00
ESC GCB LEHMAN BRTH HLD D12/21/07 6.750 JD17 ESCROW CUSIP: 524ESC7M6							
200,000.00	0.0010000	0.00	2.00	199,852.00	- 199,850.00	0.00	- 199,850.00
ESC LEHMAN BROTH HLD INC D05/17/07 5.857MN56 CUSIP: 524ESCXA3							
100,000.00	0.0000000	0.00	0.00	97,206.00	- 97,206.00	0.00	- 97,206.00

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Other Assets							
Miscellaneous							
Total USD		0.00	23,453,984.18	23,787,640.18	- 333,656.00	0.00	- 333,656.00
Total United States		0.00	23,453,984.18	23,787,640.18	- 333,656.00	0.00	- 333,656.00
Total Miscellaneous							
23,813,982.18		**0.00**	**23,453,984.18**	**23,787,640.18**	**- 333,656.00**	**0.00**	**- 333,656.00**
Cash collateral held elsewhere							
Luxembourg - EUR							
CCPC RECEIVABLE FROM BARCLAYS DE ZOETE WEDD, UNITED STATES SEDOL: 9J4XTPU							
- 500.42	1.0000000	0.00	- 569.08	- 612.59	0.00	43.51	43.51
OTC CCPC RECEIVABLE FROM BARCLAYSCAPITAL SECURITIES LTD SEDOL: 9JXKE1U WESTERN							
500.00	1.0000000	0.00	568.60	556.58	0.00	12.02	12.02
Total EUR		0.00	- 0.48	- 56.01	0.00	55.53	55.53
Total Luxembourg		0.00	- 0.48	- 56.01	0.00	55.53	55.53

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Other Assets							
Cash collateral held elsewhere							
Mexico - MXN							
OTC CASH COLLATERAL RECEIVABLE FROM MORGAN STANLEY AND CO SEDOL: 9L2QLCU WESTERN ASSET MG							
17,184.56	100.0000000	0.00	839.70	852.48	0.00	- 12.78	- 12.78
Total MXN		0.00	839.70	852.48	0.00	- 12.78	- 12.78
Total Mexico		0.00	839.70	852.48	0.00	- 12.78	- 12.78
United States - USD							
CCP DUE FROM MORGAN STANLEY CO LL C SEDOL: 9B7P13U							
223,000.00	100.0000000	0.00	223,000.00	223,000.00	0.00	0.00	0.00
FX VARIATION MARGIN RECEIVABLE FROM UBSWUS33 06912-0305 SEDOL: 9G71D6U ARROW							
100,000.00	100.0000000	0.00	100,000.00	100,000.00	0.00	0.00	0.00
OTC DER CASH COLL REC FROM BARCLAYS SEDOL: 9A32GFU							
2,000.00	1.0000000	0.00	2,000.00	2,000.00	0.00	0.00	0.00
OTC DERIV CASH COLLATERAL REC FROM STANDARD CHARTERED BANK, SEDOL: 9B54HYU							
270,000.00	1.0000000	0.00	270,000.00	270,000.00	0.00	0.00	0.00

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Other Assets							
Cash collateral held elsewhere							
OTC DERIVATIVE CASH COLL RECEIVABLE FROMCITIBANK SEDOL: 9A32GLU							
190,000.00	100.0000000	0.00	190,000.00	190,000.00	0.00	0.00	0.00
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM MS COLMSUSD0 SEDOL: 9A32HKU							
560,000.00	1.0000000	0.00	560,000.00	560,000.00	0.00	0.00	0.00
Total USD		0.00	1,345,000.00	1,345,000.00	0.00	0.00	0.00
Total United States		0.00	1,345,000.00	1,345,000.00	0.00	0.00	0.00
Total Cash Collateral Held Elsewhere							
1,362,184.14		**0.00**	**1,345,839.22**	**1,345,796.47**	**0.00**	**42.75**	**42.75**
Exchange cleared swaps - other assets							
Mexico - MXN							
CME_IRS MSNYUS33 18/07/2029 MXN P 28DTIIE / R 7.45% 0WS031724-0WZ031 SEDOL: 9JXLTPU 0WS031724							
15,390,000.00	0.0000000	2,551.15	0.01	0.00	0.01	0.00	0.01
CME_IRS MSNYUS33 20/07/2029 MXN P 28DTIIE / R 7.44% 0WS031849-0WZ031 SEDOL: 9JXNB4U 0WS031849							
16,050,000.00	0.0000000	2,344.39	0.01	0.00	0.01	0.00	0.01

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Other Assets							
Exchange cleared swaps - other assets							
Total MXN		4,895.54	0.02	0.00	0.02	0.00	0.02
Total Mexico		4,895.54	0.02	0.00	0.02	0.00	0.02
United States - USD							
CME_IRS MSNYUS33 02/15/2047 USD P 1.2% / R 3MLIBOR 0WS040048-0WZ04004 SEDOL: 9K7N52U 0WS040048 360,000.00	0.1169560	72.56	42,103.98	0.00	42,103.98	0.00	42,103.98
CME_IRS MSNYUS33 02/15/2047 USD P 1.225% / R 3MLIBOR 0WS040063-0WZ04006 SEDOL: 9K7PAHU 0WS040063 181,000.00	0.1116900	36.48	20,215.84	0.00	20,215.84	0.00	20,215.84
CME_IRS MSNYUS33 02/15/2047 USD P 1.6% / R 3MLIBOR 0WS044560-0WZ04456 SEDOL: 9K8VZXU 0WS044560 223,000.00	0.0327960	44.95	7,313.44	1,313.08	6,000.36	0.00	6,000.36
CME_IRS MSNYUS33 03/17/2050 USD P 0.9% / R 3MLIBOR 0WS034686-0WZ034 SEDOL: 9K32U4U 0WS034686 332,000.00	0.1951500	29.83	64,789.80	0.00	64,789.80	0.00	64,789.80
CME_IRS MSNYUS33 07/09/2051 USD P 1.671% / R 3MLIBOR 0WS053264-0WZ05326 SEDOL: 9KZK00U 0WS053264 323,000.00	0.0156730	93.18	5,062.44	0.00	5,062.44	0.00	5,062.44

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Other Assets							
Exchange cleared swaps - other assets							
CME_IRS MSNYUS33 10/07/2050 USD P 1.2% / R 3MLIBOR 0WS039545-0WZ03954 SEDOL: 9K71RNU 0WS039545							
463,000.00	0.1271020	137.15	58,848.04	0.00	58,848.04	0.00	58,848.04
CME_IRS MSNYUS33 11/15/2045 USD P 0.8% / R 3MLIBOR 0WS035485-0WZ03548 SEDOL: 9K5KFJU 0WS035485							
191,000.00	0.1939310	38.50	37,040.88	0.00	37,040.88	0.00	37,040.88
CME_OIS MSNYUS33 02/15/2047 USD P 1.52% / R 1OSOFR 0WS053223-0WZ05322 SEDOL: 9L1DL5U 0WS053223							
455,000.00	0.0000000	0.00	0.00	1,582.25	- 1,582.25	0.00	- 1,582.25
CME_OIS MSNYUS33 05/15/2027 USD P 0.71% / R 1OSOFR 0WS058263-0WZ05826 SEDOL: 9L1WN0U 0WS058263							
2,957,000.00	0.0182240	0.00	53,888.07	192.14	53,695.93	0.00	53,695.93
ICE_CDX MSNYUS33 12/20/2026 BUY CDX.NA.IG.37 0WS058420-0WZ05842 SEDOL: 9L22VPU 0WZ058422							
3,299,900.00	- 0.0244340	- 1,099.97	- 80,629.76	- 78,447.21	- 2,182.55	0.00	- 2,182.55
Total USD		- 647.32	208,632.73	- 75,359.74	283,992.47	0.00	283,992.47
Total United States		- 647.32	208,632.73	- 75,359.74	283,992.47	0.00	283,992.47
Total Exchange Cleared Swaps - Other Assets							
40,224,900.00		**4,248.22**	**208,632.75**	**- 75,359.74**	**283,992.49**	**0.00**	**283,992.49**

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Other Assets							
Exchange cleared swaps - other assets							
Total Other Assets							
67,748,386.20		**4,248.22**	**25,008,456.15**	**25,058,832.29**	**- 50,171.50**	**- 204.64**	**- 50,376.14**
Derivative Offsets							
Fixed income futures							
Germany - EUR							
FUT MAR 22 EURO BUXL BND	CUSIP: 999599GH0						
1.00	206.7400000	0.00	235,104.75	239,726.09	- 6,823.20	2,201.86	- 4,621.34
FUT MAR 22 EURX EUR-BUND	CUSIP: 999599GH0						
17.00	171.3700000	0.00	3,312,993.79	3,327,822.43	- 42,610.89	27,782.25	- 14,828.64
Total EUR		0.00	3,548,098.54	3,567,548.52	- 49,434.09	29,984.11	- 19,449.98
Total Germany		0.00	3,548,098.54	3,567,548.52	- 49,434.09	29,984.11	- 19,449.98
United States - USD							
FUT MAR 22 CBT UL T-BONDS	CUSIP: 999599GH0						
- 30.00	197.1250000	0.00	- 5,913,750.00	- 5,878,953.13	- 34,796.87	0.00	- 34,796.87

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Derivative Offsets							
Fixed income futures							
FUT MAR 22 CBT 5Y T-NOTE CUSIP: 999599GH0							
- 154.00	120.9766000	0.00	- 18,630,390.63	- 18,621,652.34	- 8,738.29	0.00	- 8,738.29
FUT MAR 22 U.S. T-BONDS CUSIP: 999599GH0							
2.00	160.4400000	0.00	320,875.00	324,187.50	- 3,312.50	0.00	- 3,312.50
FUT MAR 22 10 YR T-NOTES CUSIP: 999599GH0							
12.00	130.4690000	0.00	1,565,625.00	1,574,421.93	- 8,796.93	0.00	- 8,796.93
Total USD		0.00	- 22,657,640.63	- 22,601,996.04	- 55,644.59	0.00	- 55,644.59
Total United States		0.00	- 22,657,640.63	- 22,601,996.04	- 55,644.59	0.00	- 55,644.59
Total Fixed Income Futures							
-152.00		**0.00**	**- 19,109,542.09**	**- 19,034,447.52**	**- 105,078.68**	**29,984.11**	**- 75,094.57**
Total Derivative Offsets							
-152.00		**0.00**	**- 19,109,542.09**	**- 19,034,447.52**	**- 105,078.68**	**29,984.11**	**- 75,094.57**

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Liabilities							
Expense accruals							
United States - USD							
INVESTMENT MANAGEMENT EXPENSE ACCRUAL SEDOL: 3879785							
0.00	0.0000000	- 63,371.89	0.00	0.00	0.00	0.00	0.00
Total USD		- 63,371.89	0.00	0.00	0.00	0.00	0.00
Total United States		- 63,371.89	0.00	0.00	0.00	0.00	0.00
Total Expense Accruals							
0.00		**- 63,371.89**	**0.00**	**0.00**	**0.00**	**0.00**	**0.00**
Swap liabilities							
Brazil - BRL							
OIS CHASUS33 04/01/2027 BRL P 1DBZDIO / R 7.044% 0WP296593-0WR29659 SEDOL: 9JXCT5L 0WP296593-0WR296							
- 481,834.13	0.0885470	0.00	- 7,659.80	0.00	- 7,659.80	0.00	- 7,659.80
OIS SBNYUS33 04/01/2027 BRL P 1DBZDIO / R 7.024% 0WP296510-0WR29651 SEDOL: 9JXENKL 0WP296510-0WR296							
- 542,818.35	0.0899930	0.00	- 8,770.13	0.00	- 8,770.13	0.00	- 8,770.13

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Liabilities							
Swap liabilities							
OIS SBNYUS33 04/01/2027 BRL P 1DBZDIO / R 7.024% 0WP296635-0WR29663 SEDOL: 9JXDEXL 0WP296635-0WR296 - 663,444.66	0.0899930	0.00	- 10,719.05	0.00	- 10,719.05	0.00	- 10,719.05
OIS SBNYUS33 04/01/2027 BRL P 1DBZDIO / R 7.024% 0WP296759-0WR29675 SEDOL: 9JXENYL 0WP296759-0WR296 - 659,222.74	0.0899930	0.00	- 10,650.84	0.00	- 10,650.84	0.00	- 10,650.84
Total BRL		0.00	- 37,799.82	0.00	- 37,799.82	0.00	- 37,799.82
Total Brazil		0.00	- 37,799.82	0.00	- 37,799.82	0.00	- 37,799.82
Total Swap Liabilities **-2,347,319.88**		**0.00**	**- 37,799.82**	**0.00**	**- 37,799.82**	**0.00**	**- 37,799.82**
Obligation to return cash collateral hld							
United States - USD							
CCP DUE TO BARCLAYS SEDOL: 9AYQMCL - 4,751.17	1.0000000	0.00	- 4,751.17	- 4,751.17	0.00	0.00	0.00
OTC DER CASH COLL PAY TO SOCIETE GENERALE SEDOL: 9B3XGBL - 10,000.00	1.0000000	0.00	- 10,000.00	- 10,000.00	0.00	0.00	0.00

Asset Detail - Base Currency

Description/Asset ID / Investment Mgr ID / Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	Translation	Total
Liabilities							
Obligation to return cash collateral hld							
OTC DERIVATIVE CASH COLL PAY TO RBS GREENWICH SEDOL: 9A32HML							
- 150,000.00	100.0000000	0.00	- 150,000.00	- 150,000.00	0.00	0.00	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE BANK NA SEDOL: 9A32HHL							
- 10,000.00	1.0000000	0.00	- 10,000.00	- 10,000.00	0.00	0.00	0.00
Total USD		0.00	- 174,751.17	- 174,751.17	0.00	0.00	0.00
Total United States		0.00	- 174,751.17	- 174,751.17	0.00	0.00	0.00
Total Obligation to Return Cash Collateral Hld							
-174,751.17		**0.00**	**- 174,751.17**	**- 174,751.17**	**0.00**	**0.00**	**0.00**
Exchange cleared swap liabilities							
Mexico - MXN							
CME_IRS MSNYUS33 18/07/2029 MXN P 28DTIIE / R 7.45% 0WS031724-0WZ031 SEDOL: 9JXLTPL 0WZ031726							
- 15,390,000.00	0.0009250	- 1,793.99	- 695.24	0.00	- 695.24	0.00	- 695.24
CME_IRS MSNYUS33 20/07/2029 MXN P 28DTIIE / R 7.44% 0WS031849-0WZ031 SEDOL: 9JXNB4L 0WZ031841							
- 16,050,000.00	0.0015070	- 1,654.03	- 1,181.81	0.00	- 1,181.81	0.00	- 1,181.81

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Liabilities							
Exchange cleared swap liabilities							
Total MXN		- 3,448.02	- 1,877.05	0.00	- 1,877.05	0.00	- 1,877.05
Total Mexico		- 3,448.02	- 1,877.05	0.00	- 1,877.05	0.00	- 1,877.05
United States - USD							
CME_IRS MSNYUS33 02/15/2047 USD P 1.2% / R 3MLIBOR 0WS040048-0WZ04004 SEDOL: 9K7N52L 0WZ040040 - 360,000.00	0.0000000	- 1,632.00	0.00	0.00	0.00	0.00	0.00
CME_IRS MSNYUS33 02/15/2047 USD P 1.225% / R 3MLIBOR 0WS040063-0WZ04006 SEDOL: 9K7PAHL 0WZ040065 - 181,000.00	0.0000000	- 837.63	0.00	0.00	0.00	0.00	0.00
CME_IRS MSNYUS33 02/15/2047 USD P 1.6% / R 3MLIBOR 0WS044560-0WZ04456 SEDOL: 9K8VZXL 0WZ044562 - 223,000.00	0.0000000	- 1,347.91	0.00	0.00	0.00	0.00	0.00
CME_IRS MSNYUS33 03/17/2050 USD P 0.9% / R 3MLIBOR 0WS034686-0WZ034 SEDOL: 9K32U4L 0WZ034688 - 332,000.00	0.0000000	- 863.20	0.00	0.00	0.00	0.00	0.00
CME_IRS MSNYUS33 07/09/2051 USD P 1.671% / R 3MLIBOR 0WS053264-0WZ05326 SEDOL: 9KZK00L 0WZ053266 - 323,000.00	0.0000000	- 2,579.11	0.00	- 1,439.57	1,439.57	0.00	1,439.57

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Liabilities							
Exchange cleared swap liabilities							
CME_IRS MSNYUS33 10/07/2050 USD P 1.2% / R 3MLIBOR 0WS039545-0WZ03954 SEDOL: 9K71RNL 0WZ039547							
- 463,000.00	0.0000000	- 1,296.40	0.00	0.00	0.00	0.00	0.00
CME_IRS MSNYUS33 11/15/2045 USD P 0.8% / R 3MLIBOR 0WS035485-0WZ03548 SEDOL: 9K5KFJL 0WZ035487							
- 191,000.00	0.0000000	- 195.24	0.00	0.00	0.00	0.00	0.00
CME_OIS MSNYUS33 02/15/2047 USD P 1.52% / R 1OSOFR 0WS053223-0WZ05322 SEDOL: 9L1DL5L 0WZ053225							
- 455,000.00	0.0127290	0.00	- 5,791.60	- 9,364.93	3,573.33	0.00	3,573.33
CME_OIS MSNYUS33 05/15/2027 USD P 0.71% / R 1OSOFR 0WS058263-0WZ05826 SEDOL: 9L1WN0L 0WZ058265							
- 2,957,000.00	0.0000000	0.00	- 0.03	0.00	- 0.03	0.00	- 0.03
ICE_CDX MSNYUS33 12/20/2026 SELL CDX.NA.HY.37 0WS058909-0WZ05890 SEDOL: 9L27UCL 0WS058909							
- 359,000.00	- 0.0919650	598.33	33,015.54	34,037.60	- 1,022.06	0.00	- 1,022.06
Total USD		- 8,153.16	27,223.91	23,233.10	3,990.81	0.00	3,990.81
Total United States		- 8,153.16	27,223.91	23,233.10	3,990.81	0.00	3,990.81
Total Exchange Cleared Swap Liabilities							
-37,284,000.00		**- 11,601.18**	**25,346.86**	**23,233.10**	**2,113.76**	**0.00**	**2,113.76**

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Liabilities							
Exchange cleared swap liabilities							
Total Liabilities							
-39,806,071.05		**- 74,973.07**	**- 187,204.13**	**- 151,518.07**	**- 35,686.06**	**0.00**	**- 35,686.06**
All Other							
Recoverable taxes							
AUD - Australian dollar	1.3754212	1,676.19	0.00	0.00	0.00	0.00	0.00
CAD - Canadian dollar	1.2631500	528.84	0.00	0.00	0.00	0.00	0.00
CHF - Swiss franc	0.9111500	83,778.67	0.00	0.00	0.00	0.00	0.00
DKK - Danish krone	6.5402500	52,139.03	0.00	0.00	0.00	0.00	0.00
EUR - Euro	0.8793527	219,707.95	0.00	0.00	0.00	0.00	0.00

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
All Other							
Recoverable taxes							
SEK - Swedish krona	9.0538500	1,431.10	0.00	0.00	0.00	0.00	0.00
USD - United States dollar	1.0000000	34,994.79	0.00	0.00	0.00	0.00	0.00
Total recoverable taxes - all currencies		394,256.57	0.00	0.00	0.00	0.00	0.00
Total recoverable taxes - all countries		394,256.57	0.00	0.00	0.00	0.00	0.00
Total Recoverable taxes							
0.00		**394,256.57**	**0.00**	**0.00**	**0.00**	**0.00**	**0.00**
Total All Other							
0.00		**394,256.57**	**0.00**	**0.00**	**0.00**	**0.00**	**0.00**

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Cash and Cash Equivalents							
Short term bills and notes							
United States - USD							
UNITED STATES TREAS BILLS 04-26-2022 SEDOL: BMD2GK8							
320,000.00	99.9764590	0.00	319,924.67	319,883.64	41.03	0.00	41.03
Total USD		0.00	319,924.67	319,883.64	41.03	0.00	41.03
Total United States		0.00	319,924.67	319,883.64	41.03	0.00	41.03
Total Short Term Bills and Notes							
320,000.00		**0.00**	**319,924.67**	**319,883.64**	**41.03**	**0.00**	**41.03**
Cash							
ARS - Argentine peso	102.6917000	0.00	62,790.05	93,260.23	0.00	- 30,470.18	- 30,470.18
AUD - Australian dollar	1.3754212	0.00	1,003.94	1,002.53	0.00	1.41	1.41
BRL - Brazilian real	5.5700000	0.00	573,802.57	596,340.21	0.00	- 22,537.64	- 22,537.64

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Cash and Cash Equivalents							
Cash							
CAD - Canadian dollar	1.2631500	0.00	3,147.84	3,079.10	0.00	68.74	68.74
CHF - Swiss franc	0.9111500	0.00	1,010.04	1,007.17	0.00	2.87	2.87
CZK - Czech koruna	21.8519000	0.00	0.02	0.02	0.00	0.00	0.00
DKK - Danish krone	6.5402500	0.00	205,520.95	204,478.89	0.00	1,042.06	1,042.06
EUR - Euro	0.8793527	0.00	240,558.95	241,957.04	0.00	- 1,398.09	- 1,398.09
GBP - British pound sterling	0.7383070	0.00	5,225.27	5,167.69	0.00	57.58	57.58
HKD - Hong Kong dollar	7.7963000	0.00	1,000.30	999.84	0.00	0.46	0.46

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Cash and Cash Equivalents							
Cash							
HUF - Hungarian forint	324.0987000	0.00	904.56	985.96	0.00	- 81.40	- 81.40
IDR - Indonesian rupiah	14,252.5000000	0.00	71,038.41	71,211.99	0.00	- 173.58	- 173.58
ILS - New Israeli shekel	3.1124000	0.00	2,615.19	2,593.38	0.00	21.81	21.81
JPY - Japanese yen	115.1550000	0.00	1,229.44	1,229.50	0.00	- 0.06	- 0.06
MXN - Mexican peso	20.4650000	0.00	66,567.26	65,332.12	0.00	1,235.14	1,235.14
MYR - Malaysian ringgit	4.1660000	0.00	1,862.42	1,877.52	0.00	- 15.10	- 15.10
NOK - Norwegian krone	8.8183000	0.00	948.31	918.28	0.00	30.03	30.03

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Cash and Cash Equivalents							
Cash							
NZD - New Zealand dollar	1.4606003	0.00	964.16	947.97	0.00	16.19	16.19
PHP - Philippine peso	50.9925000	0.00	0.00	0.00	0.00	0.00	0.00
PLN - Polish zloty	4.0304000	0.00	1.91	2.00	0.00	- 0.09	- 0.09
RUB - Russian ruble	75.0062500	0.00	28,711.55	29,840.72	0.00	- 1,129.17	- 1,129.17
SEK - Swedish krona	9.0538500	0.00	1,861.68	1,861.20	0.00	0.48	0.48
SGD - Singapore dollar	1.3481500	0.00	1,006.11	990.64	0.00	15.47	15.47
THB - Thai baht	33.4050000	0.00	7,564.68	7,490.57	0.00	74.11	74.11

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Cash and Cash Equivalents							
Cash							
TRY - Turkish lira	13.2797500	0.00	628.94	754.90	0.00	- 125.96	- 125.96
TWD - New Taiwan dollar	27.6670000	0.00	7,609.69	7,583.32	0.00	26.37	26.37
ZAR - South African rand	15.9600000	0.00	911.57	973.19	0.00	- 61.62	- 61.62
Total cash - all currencies		0.00	1,288,485.81	1,341,885.98	0.00	- 53,400.17	- 53,400.17
Total cash - all countries		0.00	1,288,485.81	1,341,885.98	0.00	- 53,400.17	- 53,400.17
Total Cash							
1,288,485.81		**0.00**	**1,288,485.81**	**1,341,885.98**	**0.00**	**- 53,400.17**	**- 53,400.17**
Invested cash							
USD - United States dollar	1.0000000	1.58	1,109,519.57	1,109,519.57	0.00	0.00	0.00

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Cash and Cash Equivalents							
Invested cash							
Total invested cash - all currencies		1.58	1,109,519.57	1,109,519.57	0.00	0.00	0.00
Total invested cash - all countries		1.58	1,109,519.57	1,109,519.57	0.00	0.00	0.00
Total Invested cash							
1,109,519.57		**1.58**	**1,109,519.57**	**1,109,519.57**	**0.00**	**0.00**	**0.00**
Funds - short term investment							
United States - USD							
COLTV SHORT TERM INVT FD CUSIP: 195998AI0							
83,405.15	1.0000000	5.54	83,405.15	83,405.15	0.00	0.00	0.00
MFO VANGUARD FEDERAL MONEY MARKET FUND CUSIP: 922906300							
179,597,316.41	1.0000000	1,517.56	179,597,316.41	179,597,324.93	- 8.52	0.00	- 8.52
Total USD		1,523.10	179,680,721.56	179,680,730.08	- 8.52	0.00	- 8.52
Total United States		1,523.10	179,680,721.56	179,680,730.08	- 8.52	0.00	- 8.52

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Cash and Cash Equivalents							
Funds - short term investment							
Total Funds - Short Term Investment							
179,680,721.56		**1,523.10**	**179,680,721.56**	**179,680,730.08**	**- 8.52**	**0.00**	**- 8.52**
Cash collateral due to/from ccp broker							
MXN - Mexican peso	20.4650000	0.00	- 656.40	- 656.40	0.00	0.00	0.00
USD - United States dollar	1.0000000	0.00	- 238,129.13	- 238,129.13	0.00	0.00	0.00
Total cash collateral due to/from ccp broker - all currencies		0.00	- 238,785.53	- 238,785.53	0.00	0.00	0.00
Total cash collateral due to/from ccp broker - all countries		0.00	- 238,785.53	- 238,785.53	0.00	0.00	0.00
Total Cash Collateral Due to/from CCP Broker							
-238,785.53		**0.00**	**- 238,785.53**	**- 238,785.53**	**0.00**	**0.00**	**0.00**

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Cash and Cash Equivalents							
Cash collateral due to/from ccp broker							
Total Cash and Cash Equivalents							
182,159,941.41		**1,524.68**	**182,159,866.08**	**182,213,233.74**	**32.51**	**- 53,400.17**	**- 53,367.66**
Adjustments To Cash							
Pending foreign exchange purchases							
AUD - Australian dollar	1.3754212	0.00	5,363,448.16	5,494,807.43	0.00	- 131,359.27	- 131,359.27
BRL - Brazilian real	5.5700000	0.00	108,324.56	109,152.44	0.00	- 827.88	- 827.88
CAD - Canadian dollar	1.2631500	0.00	15,096,964.57	15,365,860.62	0.00	- 268,896.05	- 268,896.05
CHF - Swiss franc	0.9111500	0.00	14,532,908.79	14,437,298.77	0.00	95,610.02	95,610.02
DKK - Danish krone	6.5402500	0.00	2,934,212.66	2,939,943.53	0.00	- 5,730.87	- 5,730.87

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Adjustments To Cash							
Pending foreign exchange purchases							
EUR - Euro	0.8793527	0.00	13,870,878.57	14,256,304.95	0.00	- 385,426.38	- 385,426.38
GBP - British pound sterling	0.7383070	0.00	18,221,076.75	18,224,480.26	0.00	- 3,403.51	- 3,403.51
HKD - Hong Kong dollar	7.7963000	0.00	4,383,162.01	4,386,738.07	0.00	- 3,576.06	- 3,576.06
IDR - Indonesian rupiah	14,252.5000000	0.00	50,706.23	50,054.05	0.00	652.18	652.18
ILS - New Israeli shekel	3.1124000	0.00	1,595,598.25	1,564,457.65	0.00	31,140.60	31,140.60
INR - Indian rupee	74.3356500	0.00	64,396.12	63,885.23	0.00	510.89	510.89
JPY - Japanese yen	115.1550000	0.00	38,854,599.93	40,128,970.26	0.00	- 1,274,370.33	- 1,274,370.33

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Adjustments To Cash							
Pending foreign exchange purchases							
MXN - Mexican peso	20.4650000	0.00	136,501.76	133,471.57	0.00	3,030.19	3,030.19
NOK - Norwegian krone	8.8183000	0.00	8,781,889.21	8,956,963.67	0.00	- 175,074.46	- 175,074.46
NZD - New Zealand dollar	1.4606003	0.00	7,034,222.91	7,249,595.44	0.00	- 215,372.53	- 215,372.53
SEK - Swedish krona	9.0538500	0.00	3,360,665.01	3,483,483.34	0.00	- 122,818.33	- 122,818.33
SGD - Singapore dollar	1.3481500	0.00	2,007,335.83	1,987,138.07	0.00	20,197.76	20,197.76
TRY - Turkish lira	13.2797500	0.00	46,438.59	46,630.19	0.00	- 191.60	- 191.60
USD - United States dollar	1.0000000	0.00	138,510,580.03	138,510,580.03	0.00	0.00	0.00
Total pending foreign exchange purchases - all currencies		0.00	274,953,909.94	277,389,815.57	0.00	- 2,435,905.63	- 2,435,905.63

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Adjustments To Cash							
Pending foreign exchange purchases							
Total pending foreign exchange purchases - all countries		0.00	274,953,909.94	277,389,815.57	0.00	- 2,435,905.63	- 2,435,905.63
Total Pending foreign exchange purchases							
0.00		**0.00**	**274,953,909.94**	**277,389,815.57**	**0.00**	**- 2,435,905.63**	**- 2,435,905.63**
Pending foreign exchange sales							
AUD - Australian dollar	1.3754212	0.00	- 4,763,926.63	- 4,774,472.06	0.00	10,545.43	10,545.43
CAD - Canadian dollar	1.2631500	0.00	- 10,664,649.57	- 10,632,702.59	0.00	- 31,946.98	- 31,946.98
CHF - Swiss franc	0.9111500	0.00	- 14,527,507.13	- 14,391,431.60	0.00	- 136,075.53	- 136,075.53
DKK - Danish krone	6.5402500	0.00	- 3,402,308.27	- 3,395,270.52	0.00	- 7,037.75	- 7,037.75
EUR - Euro	0.8793527	0.00	- 19,575,305.05	- 19,980,232.86	0.00	404,927.81	404,927.81

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Adjustments To Cash							
Pending foreign exchange sales							
GBP - British pound sterling	0.7383070	0.00	- 13,159,683.09	- 12,993,314.26	0.00	- 166,368.83	- 166,368.83
HKD - Hong Kong dollar	7.7963000	0.00	- 4,168,717.00	- 4,175,301.83	0.00	6,584.83	6,584.83
ILS - New Israeli shekel	3.1124000	0.00	- 1,643,409.24	- 1,595,989.55	0.00	- 47,419.69	- 47,419.69
JPY - Japanese yen	115.1550000	0.00	- 44,059,572.37	- 45,696,938.40	0.00	1,637,366.03	1,637,366.03
KRW - South Korean won	1,188.7500000	0.00	- 53,824.84	- 53,982.22	0.00	157.38	157.38
MXN - Mexican peso	20.4650000	0.00	- 427,962.34	- 418,449.40	0.00	- 9,512.94	- 9,512.94
NOK - Norwegian krone	8.8183000	0.00	- 8,785,827.57	- 8,679,126.83	0.00	- 106,700.74	- 106,700.74

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Adjustments To Cash							
Pending foreign exchange sales							
NZD - New Zealand dollar	1.4606003	0.00	- 6,870,654.29	- 6,886,473.15	0.00	15,818.86	15,818.86
RUB - Russian ruble	75.0062500	0.00	- 335,854.52	- 340,375.86	0.00	4,521.34	4,521.34
SEK - Swedish krona	9.0538500	0.00	- 2,623,216.56	- 2,663,907.25	0.00	40,690.69	40,690.69
SGD - Singapore dollar	1.3481500	0.00	- 1,850,611.18	- 1,832,611.65	0.00	- 17,999.53	- 17,999.53
USD - United States dollar	1.0000000	0.00	- 138,879,235.54	- 138,879,235.54	0.00	0.00	0.00
Total pending foreign exchange sales - all currencies		0.00	- 275,792,265.19	- 277,389,815.57	0.00	1,597,550.38	1,597,550.38
Total pending foreign exchange sales - all countries		0.00	- 275,792,265.19	- 277,389,815.57	0.00	1,597,550.38	1,597,550.38
Total Pending foreign exchange sales							
0.00		**0.00**	**- 275,792,265.19**	**- 277,389,815.57**	**0.00**	**1,597,550.38**	**1,597,550.38**

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Adjustments To Cash							
Pending trade purchases							
AUD - Australian dollar	1.3754212	0.00	- 50,087.30	- 49,970.19	0.00	- 117.11	- 117.11
DKK - Danish krone	6.5402500	0.00	- 304,904.06	- 303,579.95	0.00	- 1,324.11	- 1,324.11
JPY - Japanese yen	115.1550000	0.00	- 55,884.68	- 55,991.65	0.00	106.97	106.97
TRY - Turkish lira	13.2797500	0.00	- 46,438.59	- 47,345.95	0.00	907.36	907.36
USD - United States dollar	1.0000000	0.00	- 2,654,582.84	- 2,654,582.84	0.00	0.00	0.00
Total pending trade purchases - all currencies		0.00	- 3,111,897.47	- 3,111,470.58	0.00	- 426.89	- 426.89
Total pending trade purchases - all countries		0.00	- 3,111,897.47	- 3,111,470.58	0.00	- 426.89	- 426.89
Total Pending trade purchases							
0.00		**0.00**	**- 3,111,897.47**	**- 3,111,470.58**	**0.00**	**- 426.89**	**- 426.89**

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Adjustments To Cash							
Pending trade sales							
EUR - Euro	0.8793527	0.00	199,059.94	198,683.59	0.00	376.35	376.35
JPY - Japanese yen	115.1550000	0.00	54,819.16	55,005.45	0.00	- 186.29	- 186.29
KRW - South Korean won	1,188.7500000	0.00	53,824.83	53,856.54	0.00	- 31.71	- 31.71
SEK - Swedish krona	9.0538500	0.00	9,149.62	9,153.45	0.00	- 3.83	- 3.83
TRY - Turkish lira	13.2797500	0.00	76,413.49	77,906.53	0.00	- 1,493.04	- 1,493.04
USD - United States dollar	1.0000000	0.00	452,620.18	452,620.18	0.00	0.00	0.00
Total pending trade sales - all currencies		0.00	845,887.22	847,225.74	0.00	- 1,338.52	- 1,338.52
Total pending trade sales - all countries		0.00	845,887.22	847,225.74	0.00	- 1,338.52	- 1,338.52

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Adjustments To Cash							
Pending trade sales							
Total Pending trade sales							
0.00		**0.00**	**845,887.22**	**847,225.74**	**0.00**	**- 1,338.52**	**- 1,338.52**
Pending mark-to-markets receivable							
USD - United States dollar	1.0000000	0.00	57,703.13	57,703.13	0.00	0.00	0.00
Total pending mark-to-markets receivable - all currencies		0.00	57,703.13	57,703.13	0.00	0.00	0.00
Total pending mark-to-markets receivable - all countries		0.00	57,703.13	57,703.13	0.00	0.00	0.00
Total Pending mark-to-markets receivable							
0.00		**0.00**	**57,703.13**	**57,703.13**	**0.00**	**0.00**	**0.00**
Pending mark-to-markets payable							
USD - United States dollar	1.0000000	0.00	- 1,875.00	- 1,875.00	0.00	0.00	0.00
Total pending mark-to-markets payable - all currencies		0.00	- 1,875.00	- 1,875.00	0.00	0.00	0.00

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Adjustments To Cash							
Pending mark-to-markets payable							
Total pending mark-to-markets payable - all countries		0.00	- 1,875.00	- 1,875.00	0.00	0.00	0.00
Total Pending mark-to-markets payable							
0.00		**0.00**	**- 1,875.00**	**- 1,875.00**	**0.00**	**0.00**	**0.00**
Total Adjustments To Cash							
0.00		**0.00**	**- 3,048,537.37**	**- 2,208,416.71**	**0.00**	**- 840,120.66**	**- 840,120.66**
Total							
6,085,074,867.24		**1,087,396.73**	**3,156,244,750.38**	**1,822,293,146.86**	**1,336,503,204.54**	**- 2,551,601.02**	**1,333,951,603.52**

++ Informational Only Asset - an asset that is not held in the account but that is included in Northern Trust's reports at the client's request solely as a matter of convenience to the client. Custodial and other responsibilities for this asset rest solely with the client or another custodian. Northern Trust has no custodial or other responsibilities for this asset, and the asset is not an asset of any Northern Trust account for purposes of the applicable account agreement.

TE CONNECTIVITY RETIREMENT SAVINGS AND INVESTMENT PLAN
SCHEDULE H, LINE 4i—SCHEDULE OF ASSETS (HELD AT END OF YEAR)
EIN 23-0332575, PLAN 008
DECEMBER 31, 2021

See Attached

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
Australia - AUD							
BHP GROUP LIMITED SEDOL: 6144690 BHP AU							
20,088.00	41.5000000	0.00	606,106.70	602,313.60	- 1,215.98	5,009.08	3,793.10
JAMES HARDIE INDUSTRIES PLC SEDOL: B60QWJ2							
16,789.00	55.3000000	0.00	675,016.28	574,420.63	137,730.16	- 37,134.51	100,595.65
RIO TINTO LIMITED NPV SEDOL: 6220103 RIO.AU							
4,691.00	100.1100000	0.00	341,434.33	425,793.37	- 78,054.39	- 6,304.65	- 84,359.04
SOUTH32 LTD NPV SEDOL: BWSW5D9							
17,158.00	4.0100000	0.00	50,023.64	49,970.19	- 63.66	117.11	53.45
Total AUD		0.00	1,672,580.95	1,652,497.79	58,396.13	- 38,312.97	20,083.16
Total Australia		0.00	1,672,580.95	1,652,497.79	58,396.13	- 38,312.97	20,083.16
Austria - EUR							
ANDRITZ AG NPV (BR) SEDOL: B1WVF68 ANDR.A							
23.00	45.3800000	0.00	1,186.94	1,287.59	- 70.36	- 30.29	- 100.65

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
MAYR-MELNHOF KARTO NPV SEDOL: 4563640							
839.00	176.6000000	0.00	168,495.99	181,694.37	- 5,677.54	- 7,520.84	- 13,198.38
OMV AG NPV SEDOL: 4651459 OMV AV							
4,272.00	49.9500000	0.00	242,663.04	231,156.24	21,475.02	- 9,968.22	11,506.80
PORR AG NPV SEDOL: 4019950							
5,854.00	13.7400000	0.00	91,469.51	118,132.74	- 22,616.70	- 4,046.53	- 26,663.23
VOESTALPINE AG NPV SEDOL: 4943402							
1,793.00	32.0000000	0.00	65,247.99	50,461.22	16,449.58	- 1,662.81	14,786.77
Total EUR		0.00	569,063.47	582,732.16	9,560.00	- 23,228.69	- 13,668.69
Total Austria		0.00	569,063.47	582,732.16	9,560.00	- 23,228.69	- 13,668.69
Belgium - EUR							
AGEAS NPV SEDOL: B86S2N0 AGS.BB							
2,471.00	45.5500000	0.00	127,996.48	120,741.98	9,872.09	- 2,617.59	7,254.50

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
SOFINA SA NPV SEDOL: 4820301							
971.00	432.0000000	0.00	477,023.61	431,214.40	63,709.06	- 17,899.85	45,809.21
SOLVAY SA NPV SEDOL: 4821100							
4,144.00	102.2000000	0.00	481,623.36	517,626.37	- 25,151.88	- 10,851.13	- 36,003.01
UMICORE NPV SEDOL: BF44466							
7,010.00	35.7500000	0.00	284,990.88	443,983.84	- 142,454.46	- 16,538.50	- 158,992.96
Total EUR		0.00	1,371,634.33	1,513,566.59	- 94,025.19	- 47,907.07	- 141,932.26
Total Belgium		0.00	1,371,634.33	1,513,566.59	- 94,025.19	- 47,907.07	- 141,932.26
Brazil - BRL							
TELEFONICA BRASIL COM NPV SEDOL: B6XFBX3							
0.00	0.0000000	1,379.14	0.00	0.00	0.00	0.00	0.00
VALE SA COM NPV SEDOL: 2196286 VALE3 BZ							
17,200.00	77.9600000	0.00	240,738.24	178,240.55	75,706.96	- 13,209.27	62,497.69
Total BRL		1,379.14	240,738.24	178,240.55	75,706.96	- 13,209.27	62,497.69

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
Brazil - USD							
ADR PETROLEO BRASILEIRO SA PETROBRAS SPONSORED ADR SEDOL: 2616580 PBR							
33,100.00	10.9800000	0.00	363,438.00	346,014.85	17,423.15	0.00	17,423.15
ADR PETROLEO BRASILEIRO SA PETROBRAS SPONSORED ADR REPSTG PFD SHS SEDOL: 2683410							
106,168.00	10.1100000	0.00	1,073,358.48	1,108,261.19	- 34,902.71	0.00	- 34,902.71
ADR VALE S A ADR SEDOL: 2857334 VALE							
28,688.00	14.0200000	0.00	402,205.76	594,592.93	- 192,387.17	0.00	- 192,387.17
ADR YARA INTL ASA SPONSORED ADR SEDOL: B00FHC5							
1,300.00	25.3145000	0.00	32,908.85	32,889.87	18.98	0.00	18.98
Total USD		0.00	1,871,911.09	2,081,758.84	- 209,847.75	0.00	- 209,847.75
Total Brazil		1,379.14	2,112,649.33	2,259,999.39	- 134,140.79	- 13,209.27	- 147,350.06
Canada - CAD							
CGI INC SEDOL: BJ2L575							
2,800.00	111.8500000	0.00	247,935.72	216,811.11	30,171.99	952.62	31,124.61

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
CONSTELLATION SOFT COM STK NPV SEDOL: B15C4L6							
200.00	2,346.9400000	202.56	371,601.16	206,059.02	141,602.64	23,939.50	165,542.14
Total CAD		202.56	619,536.88	422,870.13	171,774.63	24,892.12	196,666.75
Canada - USD							
AIMIA INC COM SEDOL: B84YJ51							
19,200.00	3.9350700	0.00	75,553.34	58,643.25	16,910.09	0.00	16,910.09
CGI INC COM STOCK SEDOL: BJ2L553							
266.00	88.5000000	0.00	23,541.00	18,986.26	4,554.74	0.00	4,554.74
OPEN TEXT CORP COM SEDOL: 2655657 OTEX							
3,600.00	47.4800000	0.00	170,928.00	156,084.98	14,843.02	0.00	14,843.02
Total USD		0.00	270,022.34	233,714.49	36,307.85	0.00	36,307.85
Total Canada		202.56	889,559.22	656,584.62	208,082.48	24,892.12	232,974.60

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
Cayman Islands - USD							
ADR CK HUTCHISON HLDGS LTD ADR SEDOL: BWH65X2 CKHUY							
6,815.00	6.4200000	0.00	43,752.30	46,988.52	- 3,236.22	0.00	- 3,236.22
Total USD		0.00	43,752.30	46,988.52	- 3,236.22	0.00	- 3,236.22
Total Cayman Islands		0.00	43,752.30	46,988.52	- 3,236.22	0.00	- 3,236.22
China - HKD							
BANK OF CHINA LTD H CNY1 SEDOL: B154564 3988 HK							
391,000.00	2.8100000	0.00	140,927.11	142,111.21	- 521.51	- 662.59	- 1,184.10
CHINA BLUECHEMICAL LTD H SHS SEDOL: B1DN3X6							
170,000.00	2.1700000	0.00	47,317.32	60,819.28	- 13,916.59	414.63	- 13,501.96
CHINA CITIC BANK CORPORATION LTD HCNY1 SEDOL: B1W0JF2 998 HK							
326,000.00	3.3800000	0.00	141,333.71	193,551.75	- 53,528.86	1,310.82	- 52,218.04
CHINA COAL ENERGY 'H'CNY1 SEDOL: B1JNK84							
470,000.00	4.5000000	0.00	271,282.53	268,624.81	3,727.66	- 1,069.94	2,657.72

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
CHINA EVERBRIGHT L NPV SEDOL: 6455143							
90,000.00	9.3200000	0.00	107,589.50	108,677.37	- 1,103.90	16.03	- 1,087.87
CHINA INTL MARINE COMSTK SEDOL: B87RSJ4							
8,900.00	14.0200000	0.00	16,004.77	14,900.29	1,186.48	- 82.00	1,104.48
CHINA PETROLEUM & CHEMICAL CORP CNY1'H'SHS SEDOL: 6291819 386 HK							
1,338,000.00	3.6300000	0.00	622,980.13	792,497.15	- 169,030.38	- 486.64	- 169,517.02
CHINA RY GROUP LTD COMMON STOCK SEDOL: B297KM7							
748,000.00	4.1200000	0.00	395,284.94	398,010.58	- 1,011.88	- 1,713.76	- 2,725.64
CHONGQING RURAL CO CNY1 H SHARE SEDOL: B4Q1Y57 HK3618							
612,000.00	2.7700000	0.00	217,441.61	241,465.26	- 23,124.82	- 898.83	- 24,023.65
CNOOC LTD HKD0.02 SEDOL: B00G0S5 883 HK							
447,000.00	8.0300000	0.00	460,399.16	485,106.85	- 21,954.43	- 2,753.26	- 24,707.69
COSCO SHIPPING HOLDINGS CO LTD SEDOL: B0B8Z18 1919 HK							
44,000.00	15.1200000	0.00	85,332.79	79,408.21	6,215.18	- 290.60	5,924.58

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
DATANG INTL POWER 'H'CNY1 SEDOL: 6080716							
286,000.00	1.7600000	0.00	64,563.96	50,226.53	14,473.68	- 136.25	14,337.43
E-COMMODITIES HLDG NPV SEDOL: BZ13Q93							
948,000.00	1.1700000	0.00	142,267.49	104,644.87	37,577.14	45.48	37,622.62
MAANSHAN IRON&STL 'H'CNY1 SEDOL: 6600879							
380,000.00	2.8600000	0.00	139,399.46	148,251.55	- 8,166.95	- 685.14	- 8,852.09
PAX GLOBAL TECHNOLOGY LIMITED COMSTK SEDOL: B3LX5R0							
73,000.00	5.5200000	0.00	51,686.06	47,764.64	3,876.99	44.43	3,921.42
PETROCHINA COMPANY LIMITED H CNY1 SEDOL: 6226576							
480,000.00	3.4700000	0.00	213,639.80	308,913.69	- 95,619.40	345.51	- 95,273.89
QINGDAO PORT INTERNATIONAL H SEDOL: BN320D6							
94,000.00	4.3200000	0.00	52,086.25	58,968.13	- 6,605.25	- 276.63	- 6,881.88
SHENWAN HONGYUAN G CNY1 H SEDOL: BK6NTS3							
1,327,200.00	1.9000000	0.00	323,445.74	345,601.32	- 21,132.38	- 1,023.20	- 22,155.58

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
SINOPEC OILFIELD SERVICE CORP SEDOL: 6984669							
834,000.00	0.6500000	0.00	69,532.98	66,965.11	2,942.37	- 374.50	2,567.87
SINOPEC S/PETROCHE 'H'CNY1 SEDOL: 6797458							
1,020,000.00	1.7900000	0.00	234,188.01	237,540.58	- 2,202.41	- 1,150.16	- 3,352.57
Total HKD		0.00	3,796,703.32	4,154,049.18	- 347,919.26	- 9,426.60	- 357,345.86
China - USD							
ADR BANK CHINA LTD ADR ADR SEDOL: B3F2FD9 BACHY							
92,176.00	8.9300000	0.00	823,131.68	894,170.98	- 71,039.30	0.00	- 71,039.30
ADR CHINA LIFE INS CO LTD SPONSORED ADR REPSTG H SHS SEDOL: 2196963 LFC							
36,300.00	8.2300000	0.00	298,749.00	368,736.48	- 69,987.48	0.00	- 69,987.48
ADR IND & COMM BK OF-UNSPON ADR ADR IND & COMM BK OF-UNSPON ADR SEDOL: B3F3Q17 IDCBY							
22,918.00	11.2300000	0.00	257,369.14	298,137.63	- 40,768.49	0.00	- 40,768.49
Total USD		0.00	1,379,249.82	1,561,045.09	- 181,795.27	0.00	- 181,795.27
Total China		0.00	5,175,953.14	5,715,094.27	- 529,714.53	- 9,426.60	- 539,141.13

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
Denmark - DKK							
CBRAIN A/S DKK0.25 SEDOL: B0Y9080							
1,363.00	282.0000000	0.00	58,769.31	58,225.16	29.13	515.02	544.15
DSV A S DKK1 SEDOL: B1WT5G2 DSV DC							
2,950.00	1,527.5000000	0.00	688,983.60	648,427.35	34,414.27	6,141.98	40,556.25
NOVO-NORDISK AS DKK0.2 SERIES'B' SEDOL: BHC8X90							
5,250.00	735.0000000	0.00	590,000.38	468,707.24	138,611.01	- 17,317.87	121,293.14
ROCKWOOL INTL SER'A'DKK10 SEDOL: 4955601							
276.00	2,400.0000000	0.00	101,280.53	99,928.92	942.96	408.65	1,351.61
ROCKWOOL INTL SER'B'DKK10 SEDOL: 4713490							
474.00	2,860.0000000	0.00	207,276.48	203,651.03	2,709.99	915.46	3,625.45
SOLAR A/S SER'B'DKK100 SEDOL: 4821672							
311.00	795.0000000	0.00	37,803.60	15,092.27	23,177.69	- 466.36	22,711.33
Total DKK		0.00	1,684,113.90	1,494,031.97	199,885.05	- 9,803.12	190,081.93

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
Denmark - USD							
ADR CARLSBERG AS SPONSORED ADR SEDOL: B620WP8 CABGY							
4,000.00	34.7200000	0.00	138,880.00	115,359.24	23,520.76	0.00	23,520.76
Total USD		0.00	138,880.00	115,359.24	23,520.76	0.00	23,520.76
Total Denmark		0.00	1,822,993.90	1,609,391.21	223,405.81	- 9,803.12	213,602.69
Estonia - EUR							
TALLINNA SADAM EUR1 SEDOL: BZ16ZZ1							
140,763.00	1.8580000	0.00	297,420.65	340,116.58	- 20,438.40	- 22,257.53	- 42,695.93
Total EUR		0.00	297,420.65	340,116.58	- 20,438.40	- 22,257.53	- 42,695.93
Total Estonia		0.00	297,420.65	340,116.58	- 20,438.40	- 22,257.53	- 42,695.93
Finland - EUR							
NOKIA OYJ EUR0.06 SEDOL: 5902941 NOKIA.							
42,117.00	5.5740000	0.00	266,969.28	185,233.61	90,882.96	- 9,147.29	81,735.67

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
OUTOKUMPU OYJ SER'A'NPV SEDOL: 4665148							
48,480.00	5.5000000	0.00	303,223.04	289,362.82	11,254.27	2,605.95	13,860.22
Total EUR		0.00	570,192.32	474,596.43	102,137.23	- 6,541.34	95,595.89
Finland - USD							
ADR NOKIA CORP SPONSORED ADR SEDOL: 2640891							
8,900.00	6.2200000	0.00	55,358.00	51,343.93	4,014.07	0.00	4,014.07
Total USD		0.00	55,358.00	51,343.93	4,014.07	0.00	4,014.07
Total Finland		0.00	625,550.32	525,940.36	106,151.30	- 6,541.34	99,609.96
France - EUR							
STMICROELECTRONICS EUR1.04 SEDOL: 5962343							
5,196.00	43.7600000	0.00	258,573.11	266,750.43	- 3,182.53	- 4,994.79	- 8,177.32
SYNERGIE EUR5 SEDOL: 5999749							
1,225.00	36.4000000	0.00	50,707.75	46,892.35	6,237.22	- 2,421.82	3,815.40

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
Total EUR		0.00	309,280.86	313,642.78	3,054.69	- 7,416.61	- 4,361.92
Total France		0.00	309,280.86	313,642.78	3,054.69	- 7,416.61	- 4,361.92
Germany - EUR							
ADIDAS AG SEDOL: 4031976 ADS GR 1,618.00	253.2000000	0.00	465,885.42	557,333.62	- 73,051.59	- 18,396.61	- 91,448.20
ALLIANZ SE NPV(REGD)(VINKULIERT) SEDOL: 5231485 2,068.00	207.6500000	0.00	488,336.70	461,671.78	23,762.35	2,902.57	26,664.92
AROUNDTOWN SA EUR0.01 SEDOL: BF0CK44 112,989.00	5.3200000	0.00	683,572.68	775,743.40	- 80,711.88	- 11,458.84	- 92,170.72
BASLER AG NPV SEDOL: 5644588 310.00	158.8000000	0.00	55,982.09	52,498.82	4,401.75	- 918.48	3,483.27
BAYERISCHE MOTOREN WERKE A G COM SEDOL: 5756029 BMW GR 5,712.00	88.4900000	0.00	574,803.35	609,949.44	- 36,359.86	1,213.77	- 35,146.09

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
BRENNTAG SE NPV SEDOL: B4YVF56 BNR GR							
7,795.00	79.5800000	0.00	705,434.92	753,052.96	- 24,946.19	- 22,671.85	- 47,618.04
CONTINENTAL AG ORD NPV SEDOL: 4598589 CON.GR							
2,970.00	93.1100000	0.00	314,477.57	338,344.68	- 11,899.89	- 11,967.22	- 23,867.11
COVESTRO AG NPV SEDOL: BYTBWY9							
1,588.00	54.2000000	0.00	97,878.36	140,289.34	- 38,655.71	- 3,755.27	- 42,410.98
DEUTSCHE TELEKOM NPV(REGD) SEDOL: 5842359 DTE.GR							
49,008.00	16.3000000	0.00	908,430.03	866,447.11	34,024.65	7,958.27	41,982.92
EVONIK INDUSTRIES NPV SEDOL: B5ZQ9D3							
15,791.00	28.4700000	0.00	511,250.80	546,587.15	- 18,248.28	- 17,088.07	- 35,336.35
GEA GROUP AG NPV SEDOL: 4557104 G1A.GR							
10,747.00	48.0900000	0.00	587,731.44	381,146.11	208,120.84	- 1,535.51	206,585.33
MERCK KGAA NPV SEDOL: 4741844 MRK GR							
3,542.00	227.0000000	0.00	914,347.56	710,229.07	229,211.58	- 25,093.09	204,118.49

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
SAP SE SEDOL: 4846288 SAP GR 3,709.00	124.9000000	0.00	526,812.62	493,248.89	29,623.34	3,940.39	33,563.73
Total EUR		0.00	6,834,943.54	6,686,542.37	245,271.11	- 96,869.94	148,401.17
Germany - USD							
ADR ADIDAS AG SPONSORED ADR SEDOL: B05H2C1 ADDYY 622.00	144.0000000	0.00	89,568.00	104,961.49	- 15,393.49	0.00	- 15,393.49
ADR DEUTSCHE BOERSE ADR SEDOL: B3DY5P9 DBOEY 18,029.00	16.6100000	0.00	299,461.69	281,089.52	18,372.17	0.00	18,372.17
SAP SE-SPONSORED ADR SEDOL: 2775135 SAP 801.00	140.1100000	0.00	112,228.11	103,260.40	8,967.71	0.00	8,967.71
Total USD		0.00	501,257.80	489,311.41	11,946.39	0.00	11,946.39
Total Germany		0.00	7,336,201.34	7,175,853.78	257,217.50	- 96,869.94	160,347.56

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
Greece - USD							
STAR BULK CARRIERS CORP STAR BULK SBLK	CARRIERS CORP SEDOL: BD6NYK1						
13,000.00	22.6700000	0.00	294,710.00	65,330.90	229,379.10	0.00	229,379.10
Total USD		0.00	294,710.00	65,330.90	229,379.10	0.00	229,379.10
Total Greece		0.00	294,710.00	65,330.90	229,379.10	0.00	229,379.10
Hong Kong - HKD							
PACIFIC BASIN SHIP USD0.01	SEDOL: B01RQM3						
406,000.00	2.8600000	0.00	148,937.32	77,877.61	71,505.71	- 446.00	71,059.71
PC PARTNER GROUP L HKD0.1	SEDOL: B6RRLG8						
56,000.00	13.6800000	0.00	98,262.00	115,376.47	- 17,200.31	85.84	- 17,114.47
SUNLIGHT REAL EST NPV REIT	SEDOL: B1KR438						
79,000.00	4.3400000	0.00	43,977.27	33,851.81	10,321.15	- 195.69	10,125.46
SWIRE PACIFIC 'A' NPV 19 HK	SEDOL: 6867748						
4,500.00	44.3500000	0.00	25,598.68	27,841.65	- 2,115.48	- 127.49	- 2,242.97

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
TECHTRONIC INDUSTR NPV SEDOL: B0190C7 669 HK							
3,000.00	155.2000000	0.00	59,720.64	21,934.59	37,658.74	127.31	37,786.05
TRULY INTL HLDGS HKD0.02 SEDOL: 6905745							
710,000.00	3.1900000	0.00	290,509.60	83,960.69	207,022.58	- 473.67	206,548.91
VTECH HOLDINGS LTD COMSTK SEDOL: 6928560							
16,000.00	61.0500000	0.00	125,290.20	146,671.18	- 22,272.71	891.73	- 21,380.98
WH GROUP LIMITED COMSTK SEDOL: BLLHKZ1 288 HK							
137,218.00	4.8900000	0.00	86,065.96	116,664.72	- 29,929.48	- 669.28	- 30,598.76
Total HKD		0.00	878,361.67	624,178.72	254,990.20	- 807.25	254,182.95
Hong Kong - USD							
HONGKONG LAND HLD ORD USD0.10(SINGAPORE REG) SEDOL: 6434915							
36,700.00	5.2000000	0.00	190,840.00	181,704.23	9,135.77	0.00	9,135.77
JARDINE MATHESON HLDGS USD0.25(SINGAPORE REG) SEDOL: 6472119 JM SP							
1,700.00	55.0100000	0.00	93,517.00	108,724.79	- 15,207.79	0.00	- 15,207.79

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
Total USD		0.00	284,357.00	290,429.02	- 6,072.02	0.00	- 6,072.02
Total Hong Kong		0.00	1,162,718.67	914,607.74	248,918.18	- 807.25	248,110.93
Hungary - HUF							
MOL HUNGARIAN OIL HUF125(POST SUBDIVISION) SEDOL: BD5ZXH8							
24,010.00	2,520.0000000	0.00	186,687.57	200,212.47	11,800.08	- 25,324.98	- 13,524.90
Total HUF		0.00	186,687.57	200,212.47	11,800.08	- 25,324.98	- 13,524.90
Total Hungary		0.00	186,687.57	200,212.47	11,800.08	- 25,324.98	- 13,524.90
Israel - ILS							
ISRACARD LTD NPV SEDOL: BJ0CJC3							
11,231.00	15.3500000	0.00	55,390.00	42,896.94	10,259.60	2,233.46	12,493.06
ISRAEL DISCOUNT BK ILS0.10 SEDOL: 6451271							
53,070.00	20.9400000	0.00	357,051.09	247,264.58	97,861.81	11,924.70	109,786.51
Total ILS		0.00	412,441.09	290,161.52	108,121.41	14,158.16	122,279.57

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
Total Israel		0.00	412,441.09	290,161.52	108,121.41	14,158.16	122,279.57
Italy - EUR							
CNH INDUSTRIAL NV COM EUR0.01 SEDOL: BDSV2V0							
14,849.00	17.0700000	0.00	288,248.88	120,252.54	169,114.68	- 1,118.34	167,996.34
DANIELI & C DI RISP EUR1(NON CNV) SEDOL: 4253372							
6,774.00	17.2000000	0.00	132,498.37	69,472.44	65,732.49	- 2,706.56	63,025.93
DIGITAL VALUE SPA NPV SEDOL: BGGLZL4							
172.00	114.0000000	0.00	22,298.22	17,382.72	5,219.61	- 304.11	4,915.50
ENEL SPA EUR1 SEDOL: 7144569 ENEL IM							
17,003.00	7.0460000	0.00	136,240.15	128,300.13	6,514.08	1,425.94	7,940.02
ENI SPA EUR1 SEDOL: 7145056 ENI IM							
34,921.00	12.2200000	0.00	485,282.66	443,199.37	62,780.22	- 20,696.93	42,083.29
INFRASTRUTTURE WIRELESS ITALIA SPA NPV 144A SEDOL: BZ0P4R4							
24,406.00	10.6800000	0.00	296,418.13	282,824.20	11,173.39	2,420.54	13,593.93

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
STELLANTIS N.V COM EUR0.01 SEDOL: BMD8F98							
31,697.00	16.6780000	0.00	601,172.40	631,709.44	- 9,254.35	- 21,282.69	- 30,537.04
STELLANTIS N.V COM EUR0.01 SEDOL: BMD8KX7							
41,884.00	16.6860000	0.00	794,762.35	607,075.16	206,532.58	- 18,845.39	187,687.19
Total EUR		0.00	2,756,921.16	2,300,216.00	517,812.70	- 61,107.54	456,705.16
Italy - USD							
ADR ENI S P A SPONSORED ADR SEDOL: 2297435 E							
9,631.00	27.6500000	0.00	266,297.15	199,630.50	66,666.65	0.00	66,666.65
Total USD		0.00	266,297.15	199,630.50	66,666.65	0.00	66,666.65
Total Italy		0.00	3,023,218.31	2,499,846.50	584,479.35	- 61,107.54	523,371.81
Japan - HKD							
DYNAM JAPAN HLDGS NPV SEDOL: B74FH64							
18,800.00	6.9000000	846.73	16,638.66	17,953.05	- 1,287.54	- 26.85	- 1,314.39

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
Total HKD		846.73	16,638.66	17,953.05	- 1,287.54	- 26.85	- 1,314.39
Japan - JPY							
ADVANTEST CORP NPV SEDOL: 6870490							
2,900.00	10,900.0000000	0.00	274,499.59	226,608.97	68,398.90	- 20,508.28	47,890.62
ANEST IWATA CORP NPV SEDOL: 6468141							
6,300.00	889.0000000	0.00	48,636.19	50,069.17	138.81	- 1,571.79	- 1,432.98
BROTHER INDUSTRIES NPV SEDOL: 6146500 6448 JP							
5,300.00	2,211.0000000	0.00	101,761.10	90,329.04	22,864.56	- 11,432.50	11,432.06
CANON INC NPV SEDOL: 6172323 7751 JP							
7,000.00	2,801.0000000	3,343.32	170,266.16	173,992.35	904.85	- 4,631.04	- 3,726.19
CHIBA BANK NPV SEDOL: 6190563							
66,600.00	659.0000000	0.00	381,133.26	435,233.18	- 31,226.30	- 22,873.62	- 54,099.92
CHUDENKO CORP NPV SEDOL: 6195869							
3,500.00	2,126.0000000	0.00	64,617.26	71,951.63	- 4,097.79	- 3,236.58	- 7,334.37

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
CHUGOKU MAR PAINTS NPV SEDOL: 6196000							
44,400.00	950.0000000	0.00	366,288.91	361,787.54	8,695.65	- 4,194.28	4,501.37
CHUO SPRING CO NPV SEDOL: 6196572							
6,800.00	847.0000000	0.00	50,016.07	56,633.89	- 3,487.48	- 3,130.34	- 6,617.82
COSMO ENERGY HOLDINGS CO LTD COMSTK SEDOL: BYSJJ43							
4,900.00	2,248.0000000	0.00	95,655.42	101,258.86	- 4,653.76	- 949.68	- 5,603.44
DAI-ICHI LIFE HOLD NPV SEDOL: B601QS4							
9,500.00	2,325.5000000	0.00	191,847.94	186,061.69	14,758.32	- 8,972.07	5,786.25
DAIKIN INDUSTRIES NPV SEDOL: 6250724 6367 JP							
2,200.00	26,090.0000000	0.00	498,441.23	398,780.48	131,252.66	- 31,591.91	99,660.75
DAIWA SECS GROUP INC SEDOL: 6251448							
25,900.00	648.7000000	0.00	145,901.87	145,590.79	7,821.04	- 7,509.96	311.08
DIGITAL HOLDINGS INC SEDOL: 6731393							
2,300.00	1,318.0000000	679.08	26,324.52	41,703.42	- 12,798.58	- 2,580.32	- 15,378.90

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
DOUBLE STANDARD IN NPV SEDOL: BYM5T69							
4,700.00	3,020.0000000	0.00	123,259.95	134,574.24	- 9,027.36	- 2,286.93	- 11,314.29
ELEMATEC CORP NPV SEDOL: 6406237							
18,900.00	1,080.0000000	0.00	177,256.74	205,938.38	- 19,918.15	- 8,763.49	- 28,681.64
FUJIFILM HOLDINGS CORP NPV SEDOL: 6356525							
1,500.00	8,526.0000000	0.00	111,059.01	111,293.46	4,201.63	- 4,436.08	- 234.45
FUJITSU NPV SEDOL: 6356945							
2,000.00	19,730.0000000	0.00	342,668.58	134,723.73	214,578.36	- 6,633.51	207,944.85
FURYU CORPORATION NPV SEDOL: BYYHNF0							
5,500.00	1,370.0000000	0.00	65,433.55	78,435.35	- 9,558.70	- 3,443.10	- 13,001.80
FUTABA INDUSTRIAL NPV SEDOL: 6357744							
10,900.00	435.0000000	0.00	41,174.94	45,927.70	- 4,008.94	- 743.82	- 4,752.76
HITACHI NPV SEDOL: 6429104 JP6501							
5,300.00	6,230.0000000	0.00	286,735.27	157,376.92	134,977.61	- 5,619.26	129,358.35

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
HOYA CORP NPV SEDOL: 6441506 JP7741 1,900.00	17,110.0000000	0.00	282,306.46	100,158.31	187,000.18	- 4,852.03	182,148.15
IDEMITSU KOSAN CO NPV SEDOL: B1FF8P7 7,300.00	2,937.0000000	0.00	186,184.71	178,463.14	25,350.14	- 17,628.57	7,721.57
INPEX CORPORATION NPV SEDOL: B10RB15 13,100.00	1,002.0000000	2,275.19	113,987.23	115,168.94	- 601.63	- 580.08	- 1,181.71
ITOCHU CORP NPV SEDOL: 6467803 8001 JP 5,400.00	3,518.0000000	0.00	164,970.69	164,743.27	9,769.67	- 9,542.25	227.42
JAPAN EXCHANGE GROUP INC NPV SEDOL: 6743882 16,200.00	2,518.0000000	0.00	354,232.12	374,636.85	13,527.46	- 33,932.19	- 20,404.73
JSR CORP NPV SEDOL: 6470986 300.00	4,375.0000000	0.00	11,397.68	8,148.21	4,064.96	- 815.49	3,249.47
KANSAI PAINT CO NPV SEDOL: 6483746 JP4613 4,000.00	2,500.0000000	0.00	86,839.48	109,638.40	- 12,087.86	- 10,711.06	- 22,798.92

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
KAWADA TECHNOLOGIE NPV SEDOL: B3V2W32							
1,500.00	4,280.0000000	0.00	55,750.94	55,991.65	- 133.73	- 106.98	- 240.71
KDDI CORP NPV SEDOL: 6248990 9433 JP							
6,000.00	3,362.0000000	0.00	175,172.59	184,818.61	- 1,890.44	- 7,755.58	- 9,646.02
KEYENCE CORP NPV SEDOL: 6490995 6861 JP							
600.00	72,280.0000000	0.00	376,605.44	324,350.26	74,456.18	- 22,201.00	52,255.18
KIKUSUI ELECTRONIC NPV SEDOL: 6491307							
6,800.00	1,576.0000000	0.00	93,064.13	80,798.85	13,710.17	- 1,444.89	12,265.28
KOEI TECMO HOLDINGS CO LTD SEDOL: B60DR09							
780.00	4,525.0000000	0.00	30,649.99	37,075.35	- 3,022.23	- 3,403.13	- 6,425.36
KYB CORPORATION NPV SEDOL: 6485009							
6,000.00	3,225.0000000	0.00	168,034.39	162,211.66	8,120.43	- 2,297.70	5,822.73
KYOCERA CORP NPV SEDOL: 6499260 6971 JP							
3,000.00	7,187.0000000	0.00	187,234.60	183,850.45	6,928.48	- 3,544.33	3,384.15

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
MAX CO LTD NPV SEDOL: 6574220							
19,100.00	1,920.0000000	0.00	318,457.73	311,840.99	11,370.37	- 4,753.63	6,616.74
MISUMI GROUP INC NPV SEDOL: 6595179							
2,600.00	4,720.0000000	0.00	106,569.41	74,706.15	36,449.88	- 4,586.62	31,863.26
MITSUBISHI PENCIL NPV SEDOL: 6596763 7976 JP							
4,600.00	1,211.0000000	639.14	48,374.80	51,747.53	- 2,375.12	- 997.61	- 3,372.73
MOS FOOD SERVICES NPV SEDOL: 6605830							
6,200.00	3,080.0000000	0.00	165,828.67	177,670.81	- 6,484.37	- 5,357.77	- 11,842.14
MS&AD INS GP HLDGS NPV SEDOL: B2Q4CS1 8725 JP							
3,700.00	3,549.0000000	0.00	114,031.52	121,663.79	- 4,097.44	- 3,534.83	- 7,632.27
MTG CO LTD NPV SEDOL: BG1VQG1							
2,800.00	1,469.0000000	0.00	35,718.81	31,956.60	6,318.08	- 2,555.87	3,762.21
NICHICON CORP NPV SEDOL: 6638546							
18,400.00	1,263.0000000	0.00	201,808.00	184,492.90	19,211.27	- 1,896.17	17,315.10

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
NIPPON TELEGRAPH & TELEPHONE CORP NPV SEDOL: 6641373 9432 JP							
12,200.00	3,150.0000000	0.00	333,724.11	264,108.51	75,494.41	- 5,878.81	69,615.60
NISSAN MOTOR CO LTD SEDOL: 6642860 7201 JP							
41,000.00	555.8000000	0.00	197,888.06	130,659.99	74,154.64	- 6,926.57	67,228.07
NISSIN ELECTRIC NPV SEDOL: 6641663							
1,700.00	1,576.0000000	0.00	23,266.03	20,845.39	3,434.35	- 1,013.71	2,420.64
NITTO KOHKI CO LTD NPV SEDOL: 6625894							
2,700.00	1,831.0000000	0.00	42,930.83	47,942.72	- 3,083.03	- 1,928.86	- 5,011.89
NOMURA HOLDINGS NPV SEDOL: 6643108 JP8604							
22,100.00	501.7000000	0.00	96,283.88	107,212.60	- 4,390.30	- 6,538.42	- 10,928.72
OBIC CO LTD NPV SEDOL: 6136749							
1,100.00	21,600.0000000	0.00	206,330.60	192,229.26	29,976.47	- 15,875.13	14,101.34
OLYMPUS CORP NPV SEDOL: 6658801							
2,100.00	2,649.5000000	0.00	48,317.05	38,938.21	11,186.18	- 1,807.34	9,378.84

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
OMRON CORP NPV SEDOL: 6659428							
3,400.00	11,460.0000000	0.00	338,361.34	172,872.41	175,404.45	- 9,915.52	165,488.93
OYO CORP NPV SEDOL: 6665061							
9,500.00	2,150.0000000	2,144.94	177,369.63	116,185.27	67,661.80	- 6,477.44	61,184.36
PANASONIC CORP SEDOL: 6572707							
40,400.00	1,265.0000000	0.00	443,801.83	495,242.77	- 21,207.28	- 30,233.66	- 51,440.94
RENESAS ELECTRONICS CORPORATION NPV SEDOL: 6635677 JP6723							
300.00	1,423.0000000	0.00	3,707.18	1,846.94	1,974.02	- 113.78	1,860.24
RESONA HOLDINGS NPV SEDOL: 6421553 JP8308							
93,082.00	447.4000020	0.00	361,642.02	359,586.89	8,377.66	- 6,322.53	2,055.13
ROHM CO LTD NPV SEDOL: 6747204 R6963							
1,800.00	10,470.0000000	0.00	163,657.68	136,168.18	39,834.56	- 12,345.06	27,489.50
RYOSAN CO LTD NPV SEDOL: 6763200							
3,300.00	2,273.0000000	0.00	65,137.42	68,412.77	467.44	- 3,742.79	- 3,275.35

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
SEKISUI HOUSE NPV SEDOL: 6793906 1928 JP							
31,200.00	2,469.0000000	0.00	668,948.81	615,698.91	106,930.74	- 53,680.84	53,249.90
SHIN-ETSU CHEMICAL NPV SEDOL: 6804585 S4063							
3,300.00	19,920.0000000	0.00	570,847.99	289,766.29	292,431.29	- 11,349.59	281,081.70
SHINKO SHOJI CO NPV SEDOL: 6804972							
18,700.00	918.0000000	0.00	149,073.86	145,823.00	11,166.91	- 7,916.05	3,250.86
SHINSHO CORP NPV SEDOL: 6804983							
1,400.00	3,470.0000000	0.00	42,186.62	42,787.54	92.05	- 692.97	- 600.92
SOMPO HOLDINGS INC SEDOL: B62G7K6 8630 JP							
14,100.00	4,859.0000000	0.00	594,953.76	616,323.54	8,600.33	- 29,970.11	- 21,369.78
SUMITOMO DAINIPPON PHARMA CO LTD NPV SEDOL: 6250865 4506 JP							
11,900.00	1,325.0000000	0.00	136,924.15	238,941.70	- 91,805.16	- 10,212.39	- 102,017.55
SUMITOMO OSAKA CEM NPV SEDOL: 6858548							
7,900.00	3,535.0000000	0.00	242,512.27	253,087.72	- 7,674.36	- 2,901.09	- 10,575.45

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
SUNCALL CORP NPV SEDOL: 6775034							
23,000.00	618.0000000	0.00	123,433.63	96,827.04	27,938.34	- 1,331.75	26,606.59
SUNTORY BEVERAGE & NPV SEDOL: BBD7Q84							
1,700.00	4,160.0000000	575.75	61,412.88	64,727.61	2,153.35	- 5,468.08	- 3,314.73
T RAD CO LTD JPY50 SEDOL: 6899923							
1,700.00	2,803.0000000	0.00	41,379.88	35,808.13	7,159.19	- 1,587.44	5,571.75
T&D HOLDINGS INC NPV SEDOL: 6744294							
8,000.00	1,472.0000000	0.00	102,262.17	105,662.60	- 2,574.62	- 825.81	- 3,400.43
TOKIO MARINE HOLDINGS INC NPV SEDOL: 6513126 8766 JP							
9,200.00	6,392.0000000	0.00	510,671.70	473,676.39	73,670.55	- 36,675.24	36,995.31
TOKYO ELECTRON NPV SEDOL: 6895675							
2,100.00	66,280.0000000	0.00	1,208,701.32	457,035.09	775,919.14	- 24,252.91	751,666.23
TOTO LTD NPV SEDOL: 6897466							
400.00	5,290.0000000	0.00	18,375.23	24,550.01	- 3,944.80	- 2,229.98	- 6,174.78

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
TOYOTA TSUSHO CORP NPV SEDOL: 6900580							
8,200.00	5,300.0000000	0.00	377,404.37	363,967.58	42,578.21	- 29,141.42	13,436.79
YAMAHA CORP NPV SEDOL: 6642387							
2,700.00	5,670.0000000	0.00	132,942.56	151,161.28	- 8,938.10	- 9,280.62	- 18,218.72
YAMATO HOLDINGS NPV SEDOL: 6985565							
5,300.00	2,703.0000000	0.00	124,405.37	132,108.59	2,862.20	- 10,565.42	- 7,703.22
ZUKEN INC NPV SEDOL: 6989976							
3,100.00	3,700.0000000	0.00	99,604.88	121,886.26	- 17,198.25	- 5,083.13	- 22,281.38
Total JPY		9,657.42	14,548,656.06	12,624,494.70	2,574,052.16	- 649,890.80	1,924,161.36
Japan - KRW							
SNK CORP-KDR 100 DR EACH REPR 1 SHS SEDOL: BJHDG39							
6,070.00	36,050.0000000	0.00	184,078.65	99,264.94	85,016.79	- 203.08	84,813.71
Total KRW		0.00	184,078.65	99,264.94	85,016.79	- 203.08	84,813.71

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
Japan - USD							
ADR CANON INC SPONSORED ADR SEDOL: 2173706 CAJ							
21,201.00	24.4300000	8,299.66	517,940.43	494,029.12	23,911.31	0.00	23,911.31
ADR HONDA MTR LTD ADR REPRESENTING 1 ORDSHS SEDOL: 2435279 HMC							
4,900.00	28.4500000	0.00	139,405.00	150,127.71	- 10,722.71	0.00	- 10,722.71
ADR MITSUI & CO LTD ADR ISIN #US6068272029 SEDOL: 2597061 MITSY							
163.00	474.6000000	0.00	77,359.80	73,297.29	4,062.51	0.00	4,062.51
ADR SEIKO EPSON CORP UNSPONSORED ADR ADR SEDOL: 2328186							
17,346.00	9.2000000	0.00	159,583.20	133,420.66	26,162.54	0.00	26,162.54
Total USD		8,299.66	894,288.43	850,874.78	43,413.65	0.00	43,413.65
Total Japan		18,803.81	15,643,661.80	13,592,587.47	2,701,195.06	- 650,120.73	2,051,074.33
Korea, Republic of - KRW							
GS HOLDINGS CORP KRW5000 SEDOL: B01RJV3 078930 KS							
2,207.00	39,100.0000000	2,751.44	72,591.97	94,864.05	- 16,757.80	- 5,514.28	- 22,272.08

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
HANA FINANCIAL GRP KRW5000 SEDOL: B0RNRF5 086790 KS							
7,643.00	42,050.0000000	7,773.20	270,358.07	178,120.67	93,091.47	- 854.07	92,237.40
KOREA ZINC KRW5000 SEDOL: 6495428 010130 KS							
1,023.00	511,000.0000000	10,068.65	439,750.16	449,475.10	- 1,028.48	- 8,696.46	- 9,724.94
POSCO HOLDINGS INC SEDOL: 6693233 005490 KS							
1,228.00	274,500.0000000	4,834.53	283,563.41	375,461.18	- 78,170.87	- 13,726.90	- 91,897.77
SAMSUNG ELECTRONIC KRW100 SEDOL: 6771720 K05930							
31,353.00	78,300.0000000	7,426.61	2,065,143.97	1,099,548.90	1,025,360.58	- 59,765.51	965,595.07
VALUE ADDED TECHNO KRW500 SEDOL: B1FMQF4							
5,253.00	35,350.0000000	344.67	156,209.09	182,642.49	- 21,087.10	- 5,346.30	- 26,433.40
Total KRW		33,199.10	3,287,616.67	2,380,112.39	1,001,407.80	- 93,903.52	907,504.28
Korea, Republic of - USD							
ADR SHINHAN FINL GROUP CO LTD SPONSORED ADR SEDOL: 2730800							
15,923.00	30.9100000	15,696.28	492,179.93	590,313.87	- 98,133.94	0.00	- 98,133.94

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
Total USD		15,696.28	492,179.93	590,313.87	- 98,133.94	0.00	- 98,133.94
Total Korea, Republic of		48,895.38	3,779,796.60	2,970,426.26	903,273.86	- 93,903.52	809,370.34
Mexico - USD							
ADR TERNIUM S A SPONSORED ADR SEDOL: B0XGGY0							
17,083.00	43.5200000	0.00	743,452.16	626,482.06	116,970.10	0.00	116,970.10
Total USD		0.00	743,452.16	626,482.06	116,970.10	0.00	116,970.10
Total Mexico		0.00	743,452.16	626,482.06	116,970.10	0.00	116,970.10
Netherlands - EUR							
ASM INTL NV EUR0.04 SEDOL: 5165294							
116.00	388.7000000	0.00	51,275.44	51,196.75	1,977.43	- 1,898.74	78.69
ASML HOLDING NV EUR0.09 SEDOL: B929F46							
3,147.00	706.7000000	0.00	2,529,115.91	1,110,070.03	1,446,468.89	- 27,423.01	1,419,045.88

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
COCA-COLA EUROPACIFIC PARTNERS ORD EUR0.01 SEDOL: BD4D942							
1,978.00	49.0800000	0.00	110,399.66	118,505.42	- 3,215.29	- 4,890.47	- 8,105.76
KON AHOLD DELHAIZE EUR0.01 SEDOL: BD0Q398 AD NA							
1,533.00	30.1350000	0.00	52,535.19	52,662.66	- 374.06	246.59	- 127.47
NEDAP (NED APP) NV EUR0.10 SEDOL: 5228614							
2,352.00	62.6000000	0.00	167,435.89	127,517.02	44,902.94	- 4,984.07	39,918.87
NN GROUP N.V. EUR0.12 SEDOL: BNG8PQ9 NN NA							
9,341.00	47.6100000	0.00	505,741.34	374,810.52	128,289.76	2,641.06	130,930.82
NSI N.V. EUR3.68(POST CONSOLIDATION) SEDOL: BZBY737							
1,339.00	35.0000000	0.00	53,294.88	56,626.37	- 1,330.82	- 2,000.67	- 3,331.49
WOLTERS KLUWER EUR0.12 SEDOL: 5671519							
11,440.00	103.6000000	0.00	1,347,791.39	1,059,582.49	295,844.77	- 7,635.87	288,208.90
Total EUR		0.00	4,817,589.70	2,950,971.26	1,912,563.62	- 45,945.18	1,866,618.44

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
Netherlands - USD							
ADR ADYEN N V ADR SEDOL: BJXK4M9							
19,540.00	26.3200000	0.00	514,292.80	471,503.28	42,789.52	0.00	42,789.52
Total USD		0.00	514,292.80	471,503.28	42,789.52	0.00	42,789.52
Total Netherlands		0.00	5,331,882.50	3,422,474.54	1,955,353.14	- 45,945.18	1,909,407.96
Norway - NOK							
YARA INTERNATIONAL NOK1.7 SEDOL: 7751259							
3,954.00	445.0000000	0.00	199,531.66	163,290.77	28,287.72	7,953.17	36,240.89
Total NOK		0.00	199,531.66	163,290.77	28,287.72	7,953.17	36,240.89
Total Norway		0.00	199,531.66	163,290.77	28,287.72	7,953.17	36,240.89
Russian Federation - RUB							
GAZPROM PJSC RUB5(RUB) SEDOL: B59L4L7							
277,620.00	343.2800000	0.00	1,270,579.37	981,294.15	309,623.55	- 20,338.33	289,285.22

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
LUKOIL PJSC SEDOL: B59SNS8							
9,893.00	6,570.0000000	40,360.08	866,554.59	680,503.34	200,094.16	- 14,042.91	186,051.25
MMC NORILSK NICKEL PJSC SEDOL: B5B1TX2							
854.00	22,828.0000000	0.00	259,913.17	180,418.48	103,051.54	- 23,556.85	79,494.69
ROSNEFT OIL CO RUB0.01(RUB) SEDOL: B59SS16							
58,719.00	599.9000000	0.00	469,634.57	416,938.65	50,102.01	2,593.91	52,695.92
SBERBANK OF RUSSIA SEDOL: 4767981							
175,770.00	293.6200000	0.00	688,070.49	608,686.64	98,436.21	- 19,052.36	79,383.85
Total RUB		40,360.08	3,554,752.19	2,867,841.26	761,307.47	- 74,396.54	686,910.93
Russian Federation - USD							
GAZPROM PJSC SPON ADR-EACH REPR 2 ORD SHS SEDOL: 5140989 OGZD LI							
11,910.00	9.2400000	0.00	110,048.40	73,419.59	36,628.81	0.00	36,628.81
Total USD		0.00	110,048.40	73,419.59	36,628.81	0.00	36,628.81
Total Russian Federation		40,360.08	3,664,800.59	2,941,260.85	797,936.28	- 74,396.54	723,539.74

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
Singapore - SGD							
BEST WORLD INTL NPV (POST SUBDIVISION) SEDOL: BD370L9							
74,600.00	1.3600000	0.00	75,255.72	78,108.25	- 3,284.16	431.63	- 2,852.53
GOLDEN AGRI-RESOURCES LTD USD0.025 SEDOL: 6164472 GGR SP							
1,474,900.00	0.2450000	0.00	268,034.34	236,086.69	28,848.04	3,099.61	31,947.65
Total SGD		0.00	343,290.06	314,194.94	25,563.88	3,531.24	29,095.12
Singapore - USD							
KEPPEL PACIFIC OAK US REIT SEDOL: BF249P2							
75,600.00	0.8000000	0.00	60,480.00	55,765.77	4,714.23	0.00	4,714.23
Total USD		0.00	60,480.00	55,765.77	4,714.23	0.00	4,714.23
Total Singapore		0.00	403,770.06	369,960.71	30,278.11	3,531.24	33,809.35
Slovenia - EUR							
NOVA LJUBLJANSKA 5 GDR EACH REPR 1 ORD SHS SEDOL: BGRPD22							
5,005.00	15.0500000	0.00	85,659.88	67,330.87	21,731.77	- 3,402.76	18,329.01

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
Total EUR		0.00	85,659.88	67,330.87	21,731.77	- 3,402.76	18,329.01
Total Slovenia		0.00	85,659.88	67,330.87	21,731.77	- 3,402.76	18,329.01
South Africa - USD							
ADR ANGLO AMERN PLC SPONSORED ADR SEDOL: BYYWFP9 NGLOY 5,300.00	20.5800000	0.00	109,074.00	112,313.65	- 3,239.65	0.00	- 3,239.65
ADR SASOL LTD SPONSORED ADR SEDOL: 2777294 SSL 8,498.00	16.4000000	0.00	139,367.20	73,054.55	66,312.65	0.00	66,312.65
Total USD		0.00	248,441.20	185,368.20	63,073.00	0.00	63,073.00
South Africa - ZAR							
NORTHAM PLATINUM HLDGS LTD NPV SEDOL: BMZ1NS0 9,638.00	209.5000000	0.00	126,513.85	62,151.24	59,102.93	5,259.68	64,362.61
Total ZAR		0.00	126,513.85	62,151.24	59,102.93	5,259.68	64,362.61
Total South Africa		0.00	374,955.05	247,519.44	122,175.93	5,259.68	127,435.61

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
Spain - EUR							
LETS GOWEX SA EUR0.01 SEDOL: B9JHSH7							
1,627.00	7.9500000	0.00	14,709.29	46,100.79	- 23,214.48	- 8,177.02	- 31,391.50
REPSOL SA EUR1 SEDOL: 5669354 REP SM							
18,171.00	10.4360000	0.00	215,650.17	183,480.17	44,433.12	- 12,263.12	32,170.00
Total EUR		0.00	230,359.46	229,580.96	21,218.64	- 20,440.14	778.50
Total Spain		0.00	230,359.46	229,580.96	21,218.64	- 20,440.14	778.50
Sweden - SEK							
BIOTAGE AB NPV SEDOL: B1VN5T8							
1,799.00	262.0000000	0.00	52,059.40	51,392.97	354.51	311.92	666.43
INDUSTRIVARDEN AB SER'A'NPV SEDOL: B1VSK10							
7,383.00	288.4000000	0.00	235,176.99	287,661.88	- 36,544.71	- 15,940.18	- 52,484.89
INDUTRADE AB NPV SEDOL: B0LDBX7							
8,573.00	277.2000000	0.00	262,477.91	256,048.97	15,046.06	- 8,617.12	6,428.94

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
LUNDIN ENERGY AB SEDOL: 7187627							
1,735.00	324.5000000	0.00	62,184.32	71,368.91	- 5,418.97	- 3,765.62	- 9,184.59
SVOLDER AB SER'B'NPV SEDOL: BFF5BL2							
993.00	367.0000000	0.00	40,251.50	32,140.49	10,545.71	- 2,434.70	8,111.01
SWEDBANK AB SER'A'NPV SEDOL: 4846523 SWEDA SS							
8,183.00	182.1000000	0.00	164,584.60	180,991.74	- 6,752.46	- 9,654.68	- 16,407.14
Total SEK		0.00	816,734.72	879,604.96	- 22,769.86	- 40,100.38	- 62,870.24
Sweden - USD							
ADR EVOLUTION AB ADR UNSP ADR EACH REPR 1 ORD SEDOL: BD079T3							
1,241.00	142.9600000	0.00	177,413.36	126,692.02	50,721.34	0.00	50,721.34
Total USD		0.00	177,413.36	126,692.02	50,721.34	0.00	50,721.34
Total Sweden		0.00	994,148.08	1,006,296.98	27,951.48	- 40,100.38	- 12,148.90

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
Switzerland - CHF							
ADECCO GROUP AG CHF0.1 (REGD) SEDOL: 7110720 ADEN SW							
1,497.00	46.6000000	0.00	76,562.81	99,552.13	- 23,710.94	721.62	- 22,989.32
EMS-CHEMIE HLDG AG CHF0.01 (REGD) SEDOL: 7635610 EMSN SW							
321.00	1,021.0000000	0.00	359,700.38	297,413.57	69,533.24	- 7,246.43	62,286.81
GEBERIT AG CHF0.10 (REGD) SEDOL: B1WGG93							
421.00	745.2000000	0.00	344,322.23	330,398.15	8,847.45	5,076.63	13,924.08
NAMEN-AKT BELIMO HOLDING AG (SPLIT HOLDING AG (SPLIT) SEDOL: BP0QDP8							
295.00	580.0000000	0.00	187,784.67	182,517.98	3,522.37	1,744.32	5,266.69
NOVARTIS AG CHF0.50 (REGD) SEDOL: 7103065 NOVN VX							
1,230.00	80.2800000	0.00	108,373.37	113,697.54	- 5,935.61	611.44	- 5,324.17
PARTNERS GROUP HLG CHF0.01 (REGD) SEDOL: B119QG0							
90.00	1,512.5000000	0.00	149,399.11	148,699.78	- 132.99	832.32	699.33
RICHEMONT(CIE FIN) CHF1 (REGD) SEDOL: BCRWZ18							
5,320.00	136.9500000	0.00	799,620.26	653,969.21	139,837.35	5,813.70	145,651.05

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
ROCHE HLDGS AG GENUSSCHEINE NPV SEDOL: 7110388 ROCZG							
2,941.00	379.1000000	0.00	1,223,654.83	873,737.07	308,903.43	41,014.33	349,917.76
SCHINDLER-HLDG AG CHF0.10 (PTG CERT) SEDOL: B11TCY0							
1,825.00	245.5000000	0.00	491,727.49	495,649.22	- 7,864.74	3,943.01	- 3,921.73
SGS SA CHF1 (REGD) SEDOL: 4824778							
58.00	3,047.0000000	0.00	193,959.28	181,371.47	10,537.52	2,050.29	12,587.81
SWATCH GROUP CHF0.45(REGD) SEDOL: 7184736							
3,313.00	53.4500000	0.00	194,347.64	136,264.03	58,300.93	- 217.32	58,083.61
TEMENOS AG CHF5 (REGD) SEDOL: 7147892							
209.00	126.0500000	0.00	28,913.41	32,991.69	- 4,491.07	412.79	- 4,078.28
ZURICH INSURANCE GROUP AG CHF0.10 SEDOL: 5983816							
736.00	400.4000000	0.00	323,431.27	314,343.94	738.40	8,348.93	9,087.33
Total CHF		0.00	4,481,796.75	3,860,605.78	558,085.34	63,105.63	621,190.97

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
Switzerland - USD							
SGS SA SEDOL: 2545770 SGSOY							
3,700.00	33.8200000	0.00	125,134.00	108,391.04	16,742.96	0.00	16,742.96
Total USD		0.00	125,134.00	108,391.04	16,742.96	0.00	16,742.96
Total Switzerland		0.00	4,606,930.75	3,968,996.82	574,828.30	63,105.63	637,933.93
Taiwan - TWD							
EVERGREEN MARINE C TWD10 SEDOL: 6324500							
76,000.00	142.5000000	0.00	391,441.07	338,723.68	51,180.90	1,536.49	52,717.39
TAIWAN SEMICON MAN TWD10 SEDOL: 6889106 2330 TT							
13,000.00	615.0000000	1,020.80	288,972.42	227,896.56	55,916.65	5,159.21	61,075.86
ZIPPY TECHNOLOGY TWD10 SEDOL: 6993427							
82,000.00	45.2500000	0.00	134,112.84	111,399.85	20,005.20	2,707.79	22,712.99
Total TWD		1,020.80	814,526.33	678,020.09	127,102.75	9,403.49	136,506.24

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
Taiwan - USD							
ADR TAIWAN SEMICONDUCTOR MANUFACTURING SPON ADS EACH REP 5 ORD TWD10 SEDOL: 2113382 TSM							
10,691.00	120.3100000	4,188.97	1,286,234.21	785,986.04	500,248.17	0.00	500,248.17
Total USD		4,188.97	1,286,234.21	785,986.04	500,248.17	0.00	500,248.17
Total Taiwan		5,209.77	2,100,760.54	1,464,006.13	627,350.92	9,403.49	636,754.41
Thailand - THB							
SCG PACKAGING PCL THB1 (ALIEN) SEDOL: BMC0T48							
34,500.00	69.2500000	0.00	71,519.98	69,625.78	3,348.00	- 1,453.80	1,894.20
Total THB		0.00	71,519.98	69,625.78	3,348.00	- 1,453.80	1,894.20
Total Thailand		0.00	71,519.98	69,625.78	3,348.00	- 1,453.80	1,894.20
Turkey - TRY							
EREGLI DEMIR CELIK TRY1 (B SHARES) SEDOL: B03MS97							
165,970.00	28.1600000	0.00	351,943.01	221,817.96	208,577.35	- 78,452.30	130,125.05

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
Total TRY		0.00	351,943.01	221,817.96	208,577.35	- 78,452.30	130,125.05
Total Turkey		0.00	351,943.01	221,817.96	208,577.35	- 78,452.30	130,125.05
United Kingdom - EUR							
RELX PLC ORD GBP0.1444 SEDOL: BYWLC68							
18,422.00	28.5200000	0.00	597,479.76	590,232.42	3,866.95	3,380.39	7,247.34
Total EUR		0.00	597,479.76	590,232.42	3,866.95	3,380.39	7,247.34
United Kingdom - GBP							
ANGLO AMERICAN USD0.54945 SEDOL: B1XZS82 AAL LN							
5,469.00	30.1600000	0.00	223,409.83	155,864.86	62,710.66	4,834.31	67,544.97
BHP GROUP PLC ORD USD0.50 SEDOL: BH0P3Z9							
15,161.00	21.9950000	0.00	451,663.33	257,686.19	176,605.45	17,371.69	193,977.14
JOHNSON MATTHEY SEDOL: BZ4BQC7							
0.00	0.0000000	640.65	0.00	0.00	0.00	0.00	0.00

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
RIO TINTO ORD GBP0.10 SEDOL: 0718875 RIO LN							
5,125.00	48.9200000	0.00	339,580.96	293,439.17	35,262.23	10,879.56	46,141.79
SHELL PLC SEDOL: B03MM40 RDSB LN							
7,547.00	16.2240000	0.00	165,842.30	91,433.81	59,635.42	14,773.07	74,408.49
SPECTRIS ORD GBP0.05 SEDOL: 0330860							
4,511.00	36.5800000	0.00	223,501.04	155,427.47	59,264.22	8,809.35	68,073.57
Total GBP		640.65	1,403,997.46	953,851.50	393,477.98	56,667.98	450,145.96
United Kingdom - USD							
ADR RIO TINTO PLC SPONSORED ADR SEDOL: 2740434 RIO							
6,919.00	66.9400000	0.00	463,157.86	376,140.43	87,017.43	0.00	87,017.43
ADR UNILEVER PLC SPONSORED ADR NEW SEDOL: 2416520 UL							
3,534.00	53.7900000	0.00	190,093.86	184,911.14	5,182.72	0.00	5,182.72
Total USD		0.00	653,251.72	561,051.57	92,200.15	0.00	92,200.15
Total United Kingdom		640.65	2,654,728.94	2,105,135.49	489,545.08	60,048.37	549,593.45

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
Total Common Stock							
16,444,316.00		**115,491.39**	**68,544,316.51**	**59,829,360.27**	**9,897,032.64**	**- 1,182,076.40**	**8,714,956.24**
Funds - common stock							
International Region - USD							
MFO VANGUARD DEVELOPED MARKETS INDEX INSTL CUSIP: 921943882							
1,770,976.27	16.4600000	0.00	29,150,269.40	24,646,071.60	4,504,197.80	0.00	4,504,197.80
Total USD		0.00	29,150,269.40	24,646,071.60	4,504,197.80	0.00	4,504,197.80
Total International Region		0.00	29,150,269.40	24,646,071.60	4,504,197.80	0.00	4,504,197.80
United States - USD							
MFO BLACKROCK MID CAPITALIZATION EQUITY INDEX NL FUNDM CUSIP: 09257F404							
896,882.07	32.8456000	0.00	29,458,629.72	21,178,277.92	8,280,351.80	0.00	8,280,351.80
MFO COL LSV US SMALL CAP VALUE TIER 5. CUSIP: 66585Y208							
3,877,714.93	13.2700000	0.00	51,457,277.12	39,194,404.04	12,262,873.08	0.00	12,262,873.08

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Funds - common stock							
MFO FIDELITY GROWTH COMPANY COMMINGLED POOL CLASS 2 CUSIP: 31617E711							
16,344,563.03	52.6700000	0.00	860,868,134.79	185,796,480.36	675,071,654.43	0.00	675,071,654.43
MFO VANGUARD TARGET RETIREMENT 2015 TRUST 1 CUSIP: 92202V617							
163,229.40	66.9000000	0.00	10,920,046.86	9,985,828.73	934,218.13	0.00	934,218.13
MFO VANGUARD TARGET RETIREMENT 2020 TRUST I CUSIP: 92202V591							
2,908,332.51	72.6200000	0.00	211,203,106.88	149,042,166.05	62,160,940.83	0.00	62,160,940.83
MFO VANGUARD TARGET RETIREMENT 2025 TRUST 1 CUSIP: 92202V583							
841,037.08	75.6500000	0.00	63,624,455.10	53,326,338.16	10,298,116.94	0.00	10,298,116.94
MFO VANGUARD TARGET RETIREMENT 2030 TRUST I CUSIP: 92202V575							
4,153,942.26	78.1600000	0.00	324,672,127.04	217,008,295.88	107,663,831.16	0.00	107,663,831.16
MFO VANGUARD TARGET RETIREMENT 2035 TRUST 1 CUSIP: 92202V567							
402,117.88	81.7600000	0.00	32,877,157.87	26,815,833.14	6,061,324.73	0.00	6,061,324.73
MFO VANGUARD TARGET RETIREMENT 2040 TRUST I CUSIP: 92202V559							
1,801,370.85	86.3200000	0.00	155,494,331.77	102,052,595.68	53,441,736.09	0.00	53,441,736.09

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Funds - common stock							
MFO VANGUARD TARGET RETIREMENT 2045 TRUST 1 CUSIP: 92202V542							
209,904.13	88.6500000	0.00	18,608,001.12	14,771,292.74	3,836,708.38	0.00	3,836,708.38
MFO VANGUARD TARGET RETIREMENT 2050 TRUST I CUSIP: 92202V534							
799,477.84	89.4900000	0.00	71,545,271.90	47,143,732.48	24,401,539.42	0.00	24,401,539.42
MFO VANGUARD TARGET RETIREMENT 2055 TRUST 1 CUSIP: 92202V484							
93,055.99	109.1200000	0.00	10,154,269.63	8,091,002.55	2,063,267.08	0.00	2,063,267.08
MFO VANGUARD TARGET RETIREMENT 2060 TRUST 1 CUSIP: 92202V211							
241,472.68	57.3200000	0.00	13,841,214.02	10,361,499.46	3,479,714.56	0.00	3,479,714.56
MFO VANGUARD TARGET RETIREMENT 2065 TRUST I CUSIP: 92202V146							
132,483.18	35.2600000	0.00	4,671,356.93	4,034,293.22	637,063.71	0.00	637,063.71
MFO VANGUARD WINDSOR II FD ADMIRAL SHS CUSIP: 922018304							
2,242,108.25	81.8700000	0.00	183,561,402.43	140,072,464.86	43,488,937.57	0.00	43,488,937.57
MFO WELLINGTON CIT II MID CAP OPPORTUNITES S3 FUND CUSIP: 94966R428 94966R428							
4,845,874.31	22.3700000	0.00	108,402,208.31	77,214,409.84	31,187,798.47	0.00	31,187,798.47

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Funds - common stock							
MFOFIDELITY 500 INDEX-INST PREM CUSIP: 315911750							
2,663,644.65	165.3200000	0.00	440,353,733.54	183,323,990.98	257,029,742.56	0.00	257,029,742.56
NT COLLECTIVE RUSSELL 2000 INDEX FUND - DC -NON LENDING TIER THREE CUSIP: 66586W391							
52,825.15	354.5400000	0.00	18,728,628.68	16,651,807.06	2,076,821.62	0.00	2,076,821.62
Total USD		0.00	2,610,441,353.71	1,306,064,713.15	1,304,376,640.56	0.00	1,304,376,640.56
Total United States		0.00	2,610,441,353.71	1,306,064,713.15	1,304,376,640.56	0.00	1,304,376,640.56
Total Funds - Common Stock							
44,441,012.46		**0.00**	**2,639,591,623.11**	**1,330,710,784.75**	**1,308,880,838.36**	**0.00**	**1,308,880,838.36**
Preferred stock							
Germany - EUR							
BAYER MOTOREN WERK NON VTG PRF EUR1 SEDOL: 5756030							
2,501.00	73.3000000	0.00	208,475.28	214,063.13	1,518.75	- 7,106.60	- 5,587.85
VOLKSWAGEN AG NON VTG PRF NPV SEDOL: 5497168 VOW3 GR							
2,649.00	177.4800000	0.00	534,648.41	546,957.00	- 14,343.47	2,034.88	- 12,308.59

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Preferred stock							
Total EUR		0.00	743,123.69	761,020.13	- 12,824.72	- 5,071.72	- 17,896.44
Total Germany		0.00	743,123.69	761,020.13	- 12,824.72	- 5,071.72	- 17,896.44
Korea, Republic of - KRW							
CJ CHEILJEDANG 1ST PRF KRW5000 SEDOL: B24GTQ6							
143.00	177,500.0000000	380.01	21,352.26	26,504.54	- 3,852.41	- 1,299.87	- 5,152.28
HYUNDAI MOTOR CO 3RD PRF KRW5000 SEDOL: 6152488							
538.00	93,300.0000000	1,076.68	42,225.36	45,890.92	- 1,679.27	- 1,986.29	- 3,665.56
LG ELECTRONICS INC PRF KRW5000 SEDOL: 6520966							
612.00	65,500.0000000	501.95	33,721.14	17,444.20	17,100.81	- 823.87	16,276.94
NH INVESTMENT & SE PFD KRW5000 SEDOL: 6537159							
20,440.00	11,650.0000000	10,058.80	200,316.30	172,444.76	37,804.36	- 9,932.82	27,871.54
SAMSUNG ELECTRONIC PFD KRW100 SEDOL: 6773812							
10,118.00	71,200.0000000	2,403.30	606,016.07	567,879.99	64,619.19	- 26,483.11	38,136.08
Total KRW		14,420.74	903,631.13	830,164.41	113,992.68	- 40,525.96	73,466.72

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Preferred stock							
Total Korea, Republic of		14,420.74	903,631.13	830,164.41	113,992.68	- 40,525.96	73,466.72
Russian Federation - RUB							
SBERBANK OF RUSSIA RUB3 PRF(RUB) SEDOL: 5036323							
660.00	278.1500000	0.00	2,447.52	2,671.63	- 139.10	- 85.01	- 224.11
Total RUB		0.00	2,447.52	2,671.63	- 139.10	- 85.01	- 224.11
Total Russian Federation		0.00	2,447.52	2,671.63	- 139.10	- 85.01	- 224.11
Total Preferred Stock							
37,661.00		**14,420.74**	**1,649,202.34**	**1,593,856.17**	**101,028.86**	**- 45,682.69**	**55,346.17**
Funds - equities etf							
Europe Region - USD							
MFC ISHARES INC MSCI EUROZONE ETF SEDOL: 2670605							
4,145.00	49.0100000	501.75	203,146.45	198,286.01	4,860.44	0.00	4,860.44
Total USD		501.75	203,146.45	198,286.01	4,860.44	0.00	4,860.44

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Funds - equities etf							
Total Europe Region		501.75	203,146.45	198,286.01	4,860.44	0.00	4,860.44
International Region - USD							
MFC ETF I SHARES MSCI EAFE SEDOL: 2801290							
623.00	78.6800000	101.64	49,017.64	49,610.46	- 592.82	0.00	- 592.82
VANGUARD FTSE DEVELOPED MARKETS ETF SEDOL: B23MX41							
3,271.00	51.0600000	0.00	167,017.26	171,338.51	- 4,321.25	0.00	- 4,321.25
Total USD		101.64	216,034.90	220,948.97	- 4,914.07	0.00	- 4,914.07
Total International Region		101.64	216,034.90	220,948.97	- 4,914.07	0.00	- 4,914.07
Total Funds - Equities ETF							
8,039.00		**603.39**	**419,181.35**	**419,234.98**	**- 53.63**	**0.00**	**- 53.63**
Total Equities							
60,931,028.46		**130,515.52**	**2,710,204,323.31**	**1,392,553,236.17**	**1,318,878,846.23**	**- 1,227,759.09**	**1,317,651,087.14**

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government bonds							
Argentina - USD							
ARGENTINA REP .6% DUE 07-09-2041 REG CUSIP: 040114HV5							
230,000.00	35.2500000	2,747.22	81,075.00	102,927.30	- 21,852.30	0.00	- 21,852.30
Issue Date: 4 Sep 20 Rate: 2.5% Yield to Maturity: 16.511% Maturity Date: 9 Jul 41							
ARGENTINA REP AMORTIZING STEP UP 0.125% 07-09-2030 CUSIP: 040114HS2							
128,975.00	35.0010000	308.11	45,142.54	66,423.79	- 21,281.25	0.00	- 21,281.25
Issue Date: 4 Sep 20 Rate: 0.5% Yield to Maturity: 22.258% Maturity Date: 9 Jul 30							
ARGENTINA REP BD 1.0% 07-09-2029 CUSIP: 040114HX1							
15,993.00	36.2509850	76.41	5,797.62	8,716.59	- 2,918.97	0.00	- 2,918.97
Issue Date: 4 Sep 20 Rate: 1% Yield to Maturity: 22.969% Maturity Date: 9 Jul 29							
ARGENTINA REP STEP UP DUE 07-09-2035 CUSIP: 040114HT0							
94,124.00	32.0009990	505.92	30,120.62	43,532.46	- 13,411.84	0.00	- 13,411.84
Issue Date: 4 Sep 20 Rate: 1.125% Yield to Maturity: 18.356% Maturity Date: 9 Jul 35							
Total USD		3,637.66	162,135.78	221,600.14	- 59,464.36	0.00	- 59,464.36
Total Argentina		3,637.66	162,135.78	221,600.14	- 59,464.36	0.00	- 59,464.36

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government bonds							
Brazil - BRL							
BRAZIL(FED REP OF) 10% GTD SNR 01/01/2023 BRL SEDOL: B4Q5YM6							
310,000.00	1,031.0890000	2,782.76	57,385.56	84,645.54	- 4,698.22	- 22,561.76	- 27,259.98
Issue Date: 1 Jan 12 Rate: 10% Yield to Maturity: 6.733% Maturity Date: 1 Jan 23							
SECRETARIA TESOURO 10% GTD SNR 01/01/2027 BRL SEDOL: BYYCKC1							
295,000.00	1,027.3180000	0.00	54,409.12	71,285.14	- 5,015.86	- 11,860.16	- 16,876.02
Issue Date: 1 Jan 16 Rate: 10% Yield to Maturity: 9.304% Maturity Date: 1 Jan 27							
Total BRL		2,782.76	111,794.68	155,930.68	- 9,714.08	- 34,421.92	- 44,136.00
Brazil - USD							
BRAZIL FEDERATIVE REP GLOBAL BD 5 T BOND 01-27-2045 CUSIP: 105756BW9							
200,000.00	93.7000000	4,277.78	187,400.00	163,250.00	24,150.00	0.00	24,150.00
Issue Date: 1 Aug 14 Rate: 5% Yield to Maturity: 5.484% Maturity Date: 27 Jan 45							
BRAZIL FEDERATIVE REP GLOBAL NT 5.625% DUE 01-07-2041 REG SEDOL: B7YZ7Z3							
210,000.00	101.9790000	5,709.38	214,155.90	194,686.94	19,468.96	0.00	19,468.96
Issue Date: 7 Oct 09 Rate: 5.625% Yield to Maturity: 5.456% Maturity Date: 7 Jan 41							
Total USD		9,987.16	401,555.90	357,936.94	43,618.96	0.00	43,618.96

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government bonds							
Total Brazil		12,769.92	513,350.58	513,867.62	33,904.88	- 34,421.92	- 517.04
Indonesia - IDR							
INDONESIA(REP OF) 8.25% SNR 15/05/2029 IDR SEDOL: BF4Y9X8							
5,621,000,000.00	111.6712030	3,801.97	440,416.65	425,471.94	18,817.00	- 3,872.29	14,944.71
Issue Date: 15 May 18 Rate: 8.25% Yield to Maturity: 6.248% Maturity Date: 15 May 29							
Total IDR		3,801.97	440,416.65	425,471.94	18,817.00	- 3,872.29	14,944.71
Indonesia - USD							
INDONESIA REP MEDIUM TERM NT 144A 3.75% DUE 04-25-2022 BEO SEDOL: B828NL9							
240,000.00	100.8870080	1,650.00	242,128.82	225,240.00	16,888.82	0.00	16,888.82
Issue Date: 25 Apr 12 Rate: 3.75% Yield to Maturity: 0.935% Maturity Date: 25 Apr 22							
REPUBLIC OF INDONESIA 4.35% 01-11-2048 CUSIP: 455780CE4							
220,000.00	114.3825820	4,519.17	251,641.68	218,165.20	33,476.48	0.00	33,476.48
Issue Date: 11 Dec 17 Rate: 4.35% Yield to Maturity: 3.503% Maturity Date: 11 Jan 48							
Total USD		6,169.17	493,770.50	443,405.20	50,365.30	0.00	50,365.30

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government bonds							
Total Indonesia		9,971.14	934,187.15	868,877.14	69,182.30	- 3,872.29	65,310.01
Kuwait - USD							
KUWAIT ST NT 144A 3.5% DUE 03-20-2027 BEO CUSIP: 501499AB3							
200,000.00	108.8910000	1,963.89	217,782.00	198,052.00	19,730.00	0.00	19,730.00
Issue Date: 20 Mar 17 Rate: 3.5% Yield to Maturity: 1.711% Maturity Date: 20 Mar 27							
Total USD		1,963.89	217,782.00	198,052.00	19,730.00	0.00	19,730.00
Total Kuwait		1,963.89	217,782.00	198,052.00	19,730.00	0.00	19,730.00
Mexico - MXN							
MEXICO(UNITED MEXICAN STATES) 7.75% NTS 13/11/42 SEDOL: B7V21L1							
11,554,200.00	97.1420000	2,673.93	548,447.64	678,846.39	- 88,375.26	- 42,023.49	- 130,398.75
Issue Date: 22 Dec 11 Rate: 7.75% Yield to Maturity: 8.033% Maturity Date: 13 Nov 42							
MEXICO(UNITED MEXICAN STATES) 10% 05/12/24 SEDOL: B05QN14							
7,730,000.00	107.1617870	2,308.28	404,769.42	652,965.57	- 86,861.74	- 161,334.41	- 248,196.15
Issue Date: 30 Dec 04 Rate: 10% Yield to Maturity: 7.237% Maturity Date: 5 Dec 24							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government bonds							
MEXICO(UTD MEX ST) 8.5% GTD SNR 31/05/2029 MXN SEDOL: B4XH544							
9,030,000.00	105.9006330	2,292.00	467,277.16	506,331.44	- 15,761.91	- 23,292.37	- 39,054.28
Issue Date: 24 Dec 08 Rate: 8.5% Yield to Maturity: 7.448% Maturity Date: 31 May 29							
MEXICO(UTD MEX ST) 8% GTD SNR 07/11/47 MXN100 SEDOL: BDH3PR4							
7,850,000.00	99.2606010	1,875.29	380,745.52	444,118.51	- 35,685.47	- 27,687.52	- 63,372.99
Issue Date: 23 Feb 17 Rate: 8% Yield to Maturity: 8.067% Maturity Date: 7 Nov 47							
Total MXN		9,149.50	1,801,239.74	2,282,261.91	- 226,684.38	- 254,337.79	- 481,022.17
Mexico - USD							
UTD MEXICAN STS TRANCHE # TR 00026 4.75 DUE 03-08-2044 CUSIP: 91086QBB3							
20,000.00	108.8760000	298.19	21,775.20	20,950.00	825.20	0.00	825.20
Issue Date: 8 Mar 12 Rate: 4.75% Yield to Maturity: 4.134% Maturity Date: 8 Mar 44							
Total USD		298.19	21,775.20	20,950.00	825.20	0.00	825.20
Total Mexico		9,447.69	1,823,014.94	2,303,211.91	- 225,859.18	- 254,337.79	- 480,196.97

Asset Detail - Base Currency

Description/Asset ID / Investment Mgr ID / Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	Translation	Total
Fixed Income							
Government bonds							
Peru - USD							
PERU REP US$ GLOBAL BD 5.625% DUE 11-18-2050 REG SEDOL: B84L725							
40,000.00	140.5010000	268.75	56,200.40	44,972.00	11,228.40	0.00	11,228.40
Issue Date: 18 Nov 10 Rate: 5.625% Yield to Maturity: 3.409% Maturity Date: 18 Nov 50							
Total USD		268.75	56,200.40	44,972.00	11,228.40	0.00	11,228.40
Total Peru		268.75	56,200.40	44,972.00	11,228.40	0.00	11,228.40
Poland - USD							
STATE TREAS REP POLAND 4 DUE 01-22-2024 REG CUSIP: 857524AC6							
110,000.00	105.7238000	1,943.33	116,296.18	109,113.40	7,182.78	0.00	7,182.78
Issue Date: 22 Jan 14 Rate: 4% Yield to Maturity: 1.177% Maturity Date: 22 Jan 24							
Total USD		1,943.33	116,296.18	109,113.40	7,182.78	0.00	7,182.78
Total Poland		1,943.33	116,296.18	109,113.40	7,182.78	0.00	7,182.78

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government bonds							
Qatar - USD							
QATAR ST 4.4% 144A 04-16-2050 REG CUSIP: 74727PBE0							
260,000.00	124.2292000	2,383.33	322,995.92	260,000.00	62,995.92	0.00	62,995.92
Issue Date: 16 Apr 20 Rate: 4.4% Yield to Maturity: 3.106% Maturity Date: 16 Apr 50							
Total USD		2,383.33	322,995.92	260,000.00	62,995.92	0.00	62,995.92
Total Qatar		2,383.33	322,995.92	260,000.00	62,995.92	0.00	62,995.92
Russian Federation - RUB							
RUSSIAN FEDERATION 6.9% SNR 23/05/2029 RUB1000 SEDOL: BFX1TW9							
27,818,000.00	92.5445000	2,103.32	343,225.12	430,205.99	- 32,133.54	- 54,847.33	- 86,980.87
Issue Date: 21 Feb 18 Rate: 6.9% Yield to Maturity: 8.265% Maturity Date: 23 May 29							
RUSSIAN FEDERATION 7.25% SNR 10/05/34 RUB1000 SEDOL: BYWR3W9							
1,080,000.00	92.6000000	108.68	13,333.29	16,833.17	- 878.33	- 2,621.55	- 3,499.88
Issue Date: 21 Feb 18 Rate: 7.25% Yield to Maturity: 8.212% Maturity Date: 10 May 34							
RUSSIAN FEDERATION 7.65% SNR 10/04/30 RUB1000 SEDOL: BJLSQR4							
16,390,000.00	96.5600000	3,343.28	210,998.20	266,877.05	- 12,744.01	- 43,134.84	- 55,878.85
Issue Date: 24 Apr 19 Rate: 7.65% Yield to Maturity: 8.228% Maturity Date: 10 Apr 30							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government bonds							
RUSSIAN FEDERATION 7.7% SNR 16/03/2039 RUB1000 SEDOL: BJXXZL4							
14,100,000.00	95.1600000	3,450.16	178,885.89	248,403.71	- 32,637.08	- 36,880.74	- 69,517.82
Issue Date: 5 Jun 19 Rate: 7.7% Yield to Maturity: 8.228% Maturity Date: 16 Mar 39							
Total RUB		9,005.44	746,442.50	962,319.92	- 78,392.96	- 137,484.46	- 215,877.42
Russian Federation - USD							
RUSSIAN FEDN US$ BD 144A 7.5 DUE 03-31-2030/09-30-2009 REG SEDOL: 2646048							
15,600.00	113.1539740	295.75	17,652.02	17,710.39	- 58.37	0.00	- 58.37
Issue Date: 31 Mar 00 Rate: 7.5% Yield to Maturity: 2.15% Maturity Date: 31 Mar 30							
RUSSIAN FOREIGN BOND- EUROBOND STEP CPN DUE 31/03/2030 SEDOL: 4230814							
51,090.00	113.5145040	968.58	57,994.56	60,127.63	- 2,133.07	0.00	- 2,133.07
Issue Date: 31 Mar 00 Rate: 7.5% Yield to Maturity: 2.021% Maturity Date: 31 Mar 30							
Total USD		1,264.33	75,646.58	77,838.02	- 2,191.44	0.00	- 2,191.44
Total Russian Federation		10,269.77	822,089.08	1,040,157.94	- 80,584.40	- 137,484.46	- 218,068.86

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government bonds							
United States - USD							
UNITED STATES OF AMER TREAS BONDS 2.0% 08-15-2051 SEDOL: BMWVP21							
460,000.00	102.4062500	3,475.00	471,068.75	466,691.50	4,377.25	0.00	4,377.25
Issue Date: 15 Aug 21 Rate: 2% Yield to Maturity: 1.893% Maturity Date: 15 Aug 51							
UNITED STATES OF AMER TREAS NOTES DTD 09/30/2020 .25% 09-30-2025 SEDOL: BMT6SJ7							
20,000.00	96.8750000	12.77	19,375.00	19,966.41	- 591.41	0.00	- 591.41
Issue Date: 30 Sep 20 Rate: 0.25% Yield to Maturity: 1.103% Maturity Date: 30 Sep 25							
UNITED STATES OF AMER TREAS NOTES DTD 10/31/2020 .25% 10-31-2025 SEDOL: BMYVTV6							
30,000.00	96.6914000	12.85	29,007.42	29,807.81	- 800.39	0.00	- 800.39
Issue Date: 31 Oct 20 Rate: 0.25% Yield to Maturity: 1.135% Maturity Date: 31 Oct 25							
UNITED STATES OF AMER TREAS NOTES WIT 1 1/8 11/30/26 1.25% DUE 11-30-2026 BEO SEDOL: BP39M24							
10,000.00	100.0000000	10.99	10,000.00	10,024.61	- 24.61	0.00	- 24.61
Issue Date: 30 Nov 21 Rate: 1.25% Yield to Maturity: 1.249% Maturity Date: 30 Nov 26							
UNITED STATES OF AMER TREAS NOTES 1.0% 07-31-2028 SEDOL: BMD9ZD5							
570,000.00	97.4375000	2,385.33	555,393.75	568,082.67	- 12,688.92	0.00	- 12,688.92
Issue Date: 31 Jul 21 Rate: 1% Yield to Maturity: 1.408% Maturity Date: 31 Jul 28							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government bonds							
UNITED STATES OF AMER TREAS NOTES 1.125%DUE 10-31-2026 SEDOL: BN7DP63							
380,000.00	99.3984370	732.18	377,714.06	379,411.15	- 1,697.09	0.00	- 1,697.09
Issue Date: 31 Oct 21 Rate: 1.125% Yield to Maturity: 1.253% Maturity Date: 31 Oct 26							
UNITED STATES OF AMER TREAS NOTES 1.125%NTS 08-31-2028 USD SEDOL: BN4FTZ9							
110,000.00	98.1484360	420.48	107,963.28	109,778.70	- 1,815.42	0.00	- 1,815.42
Issue Date: 31 Aug 21 Rate: 1.125% Yield to Maturity: 1.417% Maturity Date: 31 Aug 28							
UNITED STATES TREAS BDS DTD 00271 1.125%DUE 08-15-2040 SEDOL: BKVKF47							
1,490,000.00	87.5937500	6,331.49	1,305,146.88	1,426,907.55	- 121,760.67	0.00	- 121,760.67
Issue Date: 15 Aug 20 Rate: 1.125% Yield to Maturity: 1.925% Maturity Date: 15 Aug 40							
UNITED STATES TREAS BDS DTD 08/15/2020 1.375% 08-15-2050 SEDOL: BMDNWD6							
370,000.00	88.0156240	1,921.64	325,657.81	347,107.00	- 21,449.19	0.00	- 21,449.19
Issue Date: 15 Aug 20 Rate: 1.375% Yield to Maturity: 1.921% Maturity Date: 15 Aug 50							
UNITED STATES TREAS BDS DTD 11/15/2020 1.625% 11-15-2050 SEDOL: BN7JWV5							
500,000.00	93.6054700	1,054.90	468,027.35	429,825.02	38,202.33	0.00	38,202.33
Issue Date: 15 Nov 20 Rate: 1.625% Yield to Maturity: 1.914% Maturity Date: 15 Nov 50							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government bonds							
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG SEDOL: BLDBLR0							
20,000.00	97.2656500	132.20	19,453.13	19,646.88	- 193.75	0.00	- 193.75
Issue Date: 15 Aug 21 Rate: 1.75% Yield to Maturity: 1.917% Maturity Date: 15 Aug 41							
UNITED STATES TREAS BDS 1.25% DUE 05-15-2050 SEDOL: BMHCRG7							
450,000.00	85.3281240	730.32	383,976.56	425,152.54	- 41,175.98	0.00	- 41,175.98
Issue Date: 15 May 20 Rate: 1.25% Yield to Maturity: 1.923% Maturity Date: 15 May 50							
UNITED STATES TREAS BDS 1.875% DUE 02-15-2051 REG SEDOL: BM9WFN8							
760,000.00	99.3906250	5,382.47	755,368.75	740,165.97	15,202.78	0.00	15,202.78
Issue Date: 15 Feb 21 Rate: 1.875% Yield to Maturity: 1.902% Maturity Date: 15 Feb 51							
UNITED STATES TREAS BDS 1.875% 11-15-2051 SEDOL: BMCNFZ0							
360,000.00	99.6718750	876.38	358,818.75	358,357.19	461.56	0.00	461.56
Issue Date: 15 Nov 21 Rate: 1.875% Yield to Maturity: 1.889% Maturity Date: 15 Nov 51							
UNITED STATES TREAS BDS 2.25% 05-15-2041 REG SEDOL: BMCXZ94							
40,000.00	105.3593750	116.85	42,143.75	40,880.47	1,263.28	0.00	1,263.28
Issue Date: 15 May 21 Rate: 2.25% Yield to Maturity: 1.917% Maturity Date: 15 May 41							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government bonds							
UNITED STATES TREAS BDS 2.25% DUE 05-15-2051 REG SEDOL: BMHV4V8							
1,120,000.00	110.9375000	3,453.59	1,242,500.00	1,139,291.73	103,208.27	0.00	103,208.27
Issue Date: 15 May 21 Rate: 2.375% Yield to Maturity: 1.888% Maturity Date: 15 May 51							
UNITED STATES TREAS BDS 2% 11-15-2041 SEDOL: BPBMDF5							
360,000.00	101.4687500	934.81	365,287.50	361,102.04	4,185.46	0.00	4,185.46
Issue Date: 15 Nov 21 Rate: 2% Yield to Maturity: 1.91% Maturity Date: 15 Nov 41							
UNITED STATES TREAS NTS 1.125% DUE 12-31-2026 SEDOL: BPP1JT4							
1,020,000.00	99.9609380	35.22	1,019,601.57	1,019,359.46	242.11	0.00	242.11
Issue Date: 31 Dec 21 Rate: 1.25% Yield to Maturity: 1.258% Maturity Date: 31 Dec 26							
UNITED STATES TREAS NTS 1.375% DUE 12-31-2028 SEDOL: BPP1JW7							
620,000.00	99.6406260	23.55	617,771.88	615,686.24	2,085.64	0.00	2,085.64
Issue Date: 31 Dec 21 Rate: 1.375% Yield to Maturity: 1.429% Maturity Date: 31 Dec 28							
UNITED STATES TREAS NTS DTD 04/30/2021 .75% 04-30-2026 SEDOL: BLPKF06							
90,000.00	98.0703110	115.61	88,263.28	89,564.73	- 1,301.45	0.00	- 1,301.45
Issue Date: 30 Apr 21 Rate: 0.75% Yield to Maturity: 1.208% Maturity Date: 30 Apr 26							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government bonds							
UNITED STATES TREAS NTS DTD 05/15/2021 1.625% 05-15-2031 SEDOL: BMHV4S5							
270,000.00	101.3750000	569.65	273,712.50	275,908.84	- 2,196.34	0.00	- 2,196.34
Issue Date: 15 May 21 Rate: 1.625% Yield to Maturity: 1.467% Maturity Date: 15 May 31							
UNITED STATES TREAS NTS DTD 06/30/2021 1.25% 06-30-2028 SEDOL: BMBYXD8							
310,000.00	99.0585940	10.70	307,081.64	309,710.13	- 2,628.49	0.00	- 2,628.49
Issue Date: 30 Jun 21 Rate: 1.25% Yield to Maturity: 1.402% Maturity Date: 30 Jun 28							
UNITED STATES TREAS NTS DTD 09/30/2021 1.25% 09-30-2028 SEDOL: BMCV844							
1,120,000.00	98.9101560	3,576.92	1,107,793.75	1,113,881.23	- 6,087.48	0.00	- 6,087.48
Issue Date: 30 Sep 21 Rate: 1.25% Yield to Maturity: 1.419% Maturity Date: 30 Sep 28							
UNITED STATES TREAS NTS DTD 10/31/2021 .375% 10-31-2023 SEDOL: BN7DP30							
430,000.00	99.4218740	276.17	427,514.06	428,773.83	- 1,259.77	0.00	- 1,259.77
Issue Date: 31 Oct 21 Rate: 0.375% Yield to Maturity: 0.694% Maturity Date: 31 Oct 23							
UNITED STATES TREAS NTS 1.375% 11-15-2031 SEDOL: BMCNFW7							
420,000.00	98.8593760	749.79	415,209.38	417,401.75	- 2,192.37	0.00	- 2,192.37
Issue Date: 15 Nov 21 Rate: 1.375% Yield to Maturity: 1.499% Maturity Date: 15 Nov 31							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government bonds							
UNITED STATES TREAS NTS 1.5% DUE 10-31-2028 REG SEDOL: BN7DP74							
370,000.00	99.6875000	871.34	368,843.75	366,531.25	2,312.50	0.00	2,312.50
Issue Date: 31 Oct 21 Rate: 1.375% Yield to Maturity: 1.423% Maturity Date: 31 Oct 28							
UNITED STS TREAS NTS 0.25% 11-15-2023 SEDOL: BN7JWS2							
10,000.00	99.1875000	3.25	9,918.75	10,010.16	- 91.41	0.00	- 91.41
Issue Date: 15 Nov 20 Rate: 0.25% Yield to Maturity: 0.687% Maturity Date: 15 Nov 23							
UNITED STS TREAS 1.25% 05-31-2028 SEDOL: BM9BQW1							
1,580,000.00	99.0937500	1,736.26	1,565,681.25	1,583,902.16	- 18,220.91	0.00	- 18,220.91
Issue Date: 31 May 21 Rate: 1.25% Yield to Maturity: 1.398% Maturity Date: 31 May 28							
US TREASURY N/B 1.25% DUE 08-15-2031 REG SEDOL: BMWVP09							
290,000.00	97.8906240	1,369.23	283,882.81	287,742.19	- 3,859.38	0.00	- 3,859.38
Issue Date: 15 Aug 21 Rate: 1.25% Yield to Maturity: 1.486% Maturity Date: 15 Aug 31							
Total USD		37,321.94	13,322,177.36	13,390,671.21	- 68,493.85	0.00	- 68,493.85
Total United States		37,321.94	13,322,177.36	13,390,671.21	- 68,493.85	0.00	- 68,493.85

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government bonds							
Total Government Bonds							
5,732,772,982.00		**89,977.42**	**18,290,229.39**	**18,950,523.36**	**- 230,177.51**	**- 430,116.46**	**- 660,293.97**
Government agencies							
Mexico - USD							
PEMEX PROJ FDG MASTER TR GTD BD 6.625% DUE 06-15-2035 REG SEDOL: B7GPR51							
10,000.00	96.0795000	29.44	9,607.95	10,912.67	- 1,304.72	0.00	- 1,304.72
Issue Date: 15 Dec 05 Rate: 6.625% Yield to Maturity: 7.081% Maturity Date: 15 Jun 35							
PETROLEOS MEXICANOS GTD 6.875% DUE 08-04-2026 REG CUSIP: 71654QCB6							
60,000.00	109.9500000	1,684.38	65,970.00	59,889.00	6,081.00	0.00	6,081.00
Issue Date: 4 Aug 16 Rate: 6.875% Yield to Maturity: 4.201% Maturity Date: 4 Aug 26							
PETROLEOS MEXICANOS 6.375% 01-23-2045 CUSIP: 71654QBR2							
10,000.00	86.8500000	279.79	8,685.00	9,925.20	- 1,240.20	0.00	- 1,240.20
Issue Date: 23 Jul 14 Rate: 6.375% Yield to Maturity: 7.59% Maturity Date: 23 Jan 45							
Total USD		1,993.61	84,262.95	80,726.87	3,536.08	0.00	3,536.08
Total Mexico		1,993.61	84,262.95	80,726.87	3,536.08	0.00	3,536.08

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government agencies							
Qatar - USD							
PVTPL QATAR PETE 3.125% DUE 07-12-2041/07-12-2021 BEO CUSIP: 74730DAE3							
200,000.00	101.0616000	2,934.03	202,123.20	199,262.00	2,861.20	0.00	2,861.20
Issue Date: 12 Jul 21 Rate: 3.125% Call Date: 12 Jan 41 Call Price: 100.00 Yield to Maturity: 3.052% Maturity Date: 12 Jul 41							
Total USD		2,934.03	202,123.20	199,262.00	2,861.20	0.00	2,861.20
Total Qatar		2,934.03	202,123.20	199,262.00	2,861.20	0.00	2,861.20
United States - USD							
SMALL BUSINESS ADMIN GTD DEV PARTN SER 2019-25G CL 1 2.69% FIXED 07-01-2044 CUSIP: 83162CC68							
26,345.89	104.5811320	354.35	27,552.83	26,345.89	1,206.94	0.00	1,206.94
Issue Date: 17 Jul 19 Rate: 2.69% Yield to Maturity: 2.239% Maturity Date: 1 Jul 44							
SMALL BUSINESS ADMIN GTD SER 2019-20D CL 1 2.98% 04-01-2039 SEDOL: BK6NXF8							
24,493.78	106.7324850	182.48	26,142.82	24,493.78	1,649.04	0.00	1,649.04
Issue Date: 17 Apr 19 Rate: 2.98% Yield to Maturity: 2.16% Maturity Date: 1 Apr 39							
Total USD		536.83	53,695.65	50,839.67	2,855.98	0.00	2,855.98

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government agencies							
Total United States		536.83	53,695.65	50,839.67	2,855.98	0.00	2,855.98
Total Government Agencies							
330,839.67		**5,464.47**	**340,081.80**	**330,828.54**	**9,253.26**	**0.00**	**9,253.26**
Corporate bonds							
Australia - USD							
BHP BILLITON FIN 2.875% DUE 02-24-2022 SEDOL: B71D2M2							
5,000.00	100.2852000	50.71	5,014.26	5,019.20	- 4.94	0.00	- 4.94
Rate: 2.875% Yield to Maturity: 0.928% Maturity Date: 24 Feb 22							
BHP BILLITON FIN 5% DUE 09-30-2043 SEDOL: BFD3PF0							
10,000.00	132.6217000	126.39	13,262.17	9,998.50	3,263.67	0.00	3,263.67
Issue Date: 30 Sep 13 Rate: 5% Yield to Maturity: 2.955% Maturity Date: 30 Sep 43							
GLENCORE FDG LLC 4% DUE 03-27-2027 SEDOL: BYQ47H9							
120,000.00	107.9469670	1,253.33	129,536.36	118,725.32	10,811.04	0.00	10,811.04
Issue Date: 27 Mar 17 Rate: 4% Call Date: 27 Dec 26 Call Price: 100.00 Yield to Maturity: 2.377% Maturity Date: 27 Mar 27							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
PVTPL COMMONWEALTH BANK AUST 3.9% 07-12-2047 SEDOL: BF550C6							
10,000.00	120.6116000	183.08	12,061.16	9,963.10	2,098.06	0.00	2,098.06
Issue Date: 12 Jul 17 Rate: 3.9% Yield to Maturity: 2.768% Maturity Date: 12 Jul 47							
PVTPL1 GLENCORE FDG LLC GTD 4.125% DUE 05-30-2023 BEO SEDOL: BB18C25							
10,000.00	103.9920000	35.52	10,399.20	10,290.50	108.70	0.00	108.70
Issue Date: 30 May 13 Rate: 4.125% Yield to Maturity: 1.266% Maturity Date: 30 May 23							
Total USD		1,649.03	170,273.15	153,996.62	16,276.53	0.00	16,276.53
Total Australia		1,649.03	170,273.15	153,996.62	16,276.53	0.00	16,276.53
Belgium - USD							
ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046 SEDOL: BJXS2M9							
150,000.00	126.7852930	3,062.50	190,177.94	149,747.54	40,430.40	0.00	40,430.40
Issue Date: 1 Feb 19 Rate: 4.9% Call Date: 1 Aug 45 Call Price: 100.00 Yield to Maturity: 3.282% Maturity Date: 1 Feb 46							
ANHEUSER-BUSCH FIXED 4.35% DUE 06-01-2040 SEDOL: BM8GDK4							
50,000.00	117.8321800	181.25	58,916.09	49,968.50	8,947.59	0.00	8,947.59
Issue Date: 3 Apr 20 Rate: 4.35% Call Date: 1 Dec 39 Call Price: 100.00 Yield to Maturity: 3.074% Maturity Date: 1 Jun 40							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
ANHEUSER-BUSCH FIXED 4.5% DUE 06-01-2050 SEDOL: BM8MLZ3							
30,000.00	123.7154330	112.50	37,114.63	29,977.20	7,137.43	0.00	7,137.43
Issue Date: 3 Apr 20 Rate: 4.5% Call Date: 1 Dec 49 Call Price: 100.00 Yield to Maturity: 3.219% Maturity Date: 1 Jun 50							
ANHEUSER-BUSCH 3.5% DUE 06-01-2030 SEDOL: BM8GDL5							
20,000.00	109.7130500	58.33	21,942.61	19,958.00	1,984.61	0.00	1,984.61
Issue Date: 3 Apr 20 Rate: 3.5% Call Date: 1 Mar 30 Call Price: 100.00 Yield to Maturity: 2.227% Maturity Date: 1 Jun 30							
Total USD		3,414.58	308,151.27	249,651.24	58,500.03	0.00	58,500.03
Total Belgium		3,414.58	308,151.27	249,651.24	58,500.03	0.00	58,500.03
Brazil - USD							
PETROBRAS GLOBAL FIN B V 6.9% 03-19-2049 SEDOL: BJDS8N2							
130,000.00	106.5000000	2,541.50	138,450.00	130,000.00	8,450.00	0.00	8,450.00
Issue Date: 19 Mar 19 Rate: 6.9% Yield to Maturity: 6.392% Maturity Date: 19 Mar 49							
PETROBRAS GLOBAL FINANCE BNDS 6.85% DUE 06-05-2115 REG SEDOL: BZ0C914							
120,000.00	99.2500000	593.67	119,100.00	97,284.00	21,816.00	0.00	21,816.00
Issue Date: 5 Jun 15 Rate: 6.85% Yield to Maturity: 6.901% Maturity Date: 5 Jun 15							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
PETROBRAS GLOBAL FINANCE 5.299% 01-27-2025 SEDOL: BGSDJG1							
278,000.00	107.5000000	6,301.69	298,850.00	268,401.31	30,448.69	0.00	30,448.69
Issue Date: 27 Jul 18 Rate: 5.299% Yield to Maturity: 2.736% Maturity Date: 27 Jan 25							
PETROBRAS GLOBAL 6.25% DUE 03-17-2024 SEDOL: BLMP0R6							
102,000.00	108.0000000	1,841.67	110,160.00	102,009.80	8,150.20	0.00	8,150.20
Issue Date: 17 Mar 14 Rate: 6.25% Yield to Maturity: 2.505% Maturity Date: 17 Mar 24							
PETROBRAS GLOBAL 7.375% DUE 01-17-2027 SEDOL: BYNCHH6							
10,000.00	116.4000000	335.97	11,640.00	10,487.50	1,152.50	0.00	1,152.50
Issue Date: 17 Jan 17 Rate: 7.375% Yield to Maturity: 3.773% Maturity Date: 17 Jan 27							
SUZANO AUSTRIA GMBH 3.125% 01-15-2032 SEDOL: BND7ML3							
20,000.00	96.7510000	312.50	19,350.20	19,725.40	- 375.20	0.00	- 375.20
Issue Date: 1 Jul 21 Rate: 3.125% Call Date: 15 Oct 31 Call Price: 100.00 Yield to Maturity: 3.511% Maturity Date: 15 Jan 32							
SUZANO AUSTRIA GMBH 3.75% DUE 01-15-2031BEO SEDOL: BLF7RQ7							
90,000.00	101.6260000	1,556.25	91,463.40	93,381.10	- 1,917.70	0.00	- 1,917.70
Issue Date: 14 Sep 20 Rate: 3.75% Call Date: 15 Oct 30 Call Price: 100.00 Yield to Maturity: 3.651% Maturity Date: 15 Jan 31							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
VALE OVERSEAS LTD 6.875% DUE 11-21-2036 SEDOL: B1HMKF0							
96,000.00	132.8760000	733.33	127,560.96	105,249.09	22,311.87	0.00	22,311.87
Issue Date: 21 Nov 06 Rate: 6.875% Yield to Maturity: 3.935% Maturity Date: 21 Nov 36							
Total USD		14,216.58	916,574.56	826,538.20	90,036.36	0.00	90,036.36
Total Brazil		14,216.58	916,574.56	826,538.20	90,036.36	0.00	90,036.36
Canada - USD							
BANK MONTREAL MEDIUM TERM SR NTS 1.85% 05-01-2025 CUSIP: 06367WB85							
70,000.00	101.5196430	215.83	71,063.75	69,946.80	1,116.95	0.00	1,116.95
Issue Date: 27 Apr 20 Rate: 1.85% Yield to Maturity: 1.381% Maturity Date: 1 May 25							
BANK MONTREAL QUE 3.803% 12-15-2032 CUSIP: 06368BGS1							
10,000.00	107.3350000	16.90	10,733.50	9,308.20	1,425.30	0.00	1,425.30
Issue Date: 12 Dec 17 Rate: 3.803% Call Date: 15 Dec 27 Call Price: 100.00 Yield to Maturity: 3.011% Maturity Date: 15 Dec 32							
BANK NOVA SCOTIA B C 1.3% DUE 06-11-2025BEO CUSIP: 064159VL7							
40,000.00	99.4636250	28.89	39,785.45	39,911.20	- 125.75	0.00	- 125.75
Issue Date: 11 Jun 20 Rate: 1.3% Yield to Maturity: 1.46% Maturity Date: 11 Jun 25							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
BARRICK GOLD CORP 5.25% DUE 04-01-2042 SEDOL: B8L1XS6							
20,000.00	130.0277500	262.50	26,005.55	21,009.00	4,996.55	0.00	4,996.55
Issue Date: 3 Apr 12 Rate: 5.25% Yield to Maturity: 3.219% Maturity Date: 1 Apr 42							
BARRICK N AMER FIN 5.7% DUE 05-30-2041 SEDOL: B4TYCN7							
30,000.00	136.2518000	147.25	40,875.54	32,833.20	8,042.34	0.00	8,042.34
Issue Date: 1 Jun 11 Rate: 5.7% Yield to Maturity: 3.182% Maturity Date: 30 May 41							
BARRICK N AMER FIN 5.75% DUE 05-01-2043 SEDOL: BCRWZ96							
30,000.00	136.2295670	287.50	40,868.87	35,716.50	5,152.37	0.00	5,152.37
Issue Date: 2 May 13 Rate: 5.75% Yield to Maturity: 3.357% Maturity Date: 1 May 43							
PVTPL BAUSCH HEALTH COS INC FIXED 7.25% 05-30-2029 CUSIP: 071734AF4							
10,000.00	99.0000000	62.43	9,900.00	10,975.00	- 1,075.00	0.00	- 1,075.00
Issue Date: 23 May 19 Rate: 7.25% Call Date: 30 May 24 Call Price: 103.62 Yield to Maturity: 7.426% Maturity Date: 30 May 29							
PVTPL GFL ENVIRONMENTAL INC SR SECD NT 144A 4.25% DUE 06-01-2025/04-29-2020 BEOCUSIP: 36168QAJ3							
20,000.00	102.8945000	70.83	20,578.90	20,000.00	578.90	0.00	578.90
Issue Date: 29 Apr 20 Rate: 4.25% Call Date: 1 Jun 22 Call Price: 102.12 Yield to Maturity: 3.345% Maturity Date: 1 Jun 25							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
PVTPL MEG ENERGY CORP 5.875% DUE 02-01-2029/02-02-2021 BEO CUSIP: 552704AF5							
10,000.00	104.8350000	244.79	10,483.50	10,000.00	483.50	0.00	483.50
Issue Date: 2 Feb 21 Rate: 5.875% Call Date: 1 Feb 24 Call Price: 102.93 Yield to Maturity: 5.053% Maturity Date: 1 Feb 29							
PVTPL 1011778 B C UNLIMITED LIAB CO/NEW 3.5% DUE 02-15-2029/11-09-2020 BEO CUSIP: 68245XAP4							
10,000.00	98.9700000	132.22	9,897.00	10,000.00	- 103.00	0.00	- 103.00
Issue Date: 9 Nov 20 Rate: 3.5% Call Date: 15 Feb 24 Call Price: 100.00 Yield to Maturity: 3.665% Maturity Date: 15 Feb 29							
PVTPL 1011778 B C UNLIMITED LIABILITY CO 3.875% DUE 01-15-2028 CUSIP: 68245XAH2							
10,000.00	101.2760000	114.10	10,127.60	10,025.00	102.60	0.00	102.60
Issue Date: 24 Sep 19 Rate: 3.875% Call Date: 15 Sep 22 Call Price: 101.93 Yield to Maturity: 3.637% Maturity Date: 15 Jan 28							
ROYAL BK CDA GLOBAL MEDIUM TERM SR BK NT1.15% DUE 06-10-2025 CUSIP: 78015K7H1							
40,000.00	99.1795250	26.83	39,671.81	39,860.80	- 188.99	0.00	- 188.99
Issue Date: 10 Jun 20 Rate: 1.15% Yield to Maturity: 1.395% Maturity Date: 10 Jun 25							
Total USD		1,610.07	329,991.47	309,585.70	20,405.77	0.00	20,405.77
Total Canada		1,610.07	329,991.47	309,585.70	20,405.77	0.00	20,405.77

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
China - USD							
PROSUS NV 3.061% 07-13-2031 CUSIP: 74365PAF5							
200,000.00	97.5876700	2,856.93	195,175.34	200,000.00	- 4,824.66	0.00	- 4,824.66
Issue Date: 13 Jul 21 Rate: 3.061% Call Date: 13 Apr 31 Call Price: 100.00 Yield to Maturity: 3.358% Maturity Date: 13 Jul 31							
PVTPL NXP B V/NXP FDG LLC/NXP USA INC 2.7% DUE 05-01-2025/05-01-2020 BEO CUSIP: 62954HAE8							
30,000.00	103.3380330	135.00	31,001.41	30,220.70	780.71	0.00	780.71
Issue Date: 1 May 20 Rate: 2.7% Call Date: 1 Apr 25 Call Price: 100.00 Yield to Maturity: 1.666% Maturity Date: 1 May 25							
SINOPEC GROUP 4.375% DUE 04-10-2024 CUSIP: 82937WAE5							
200,000.00	106.7510050	1,968.75	213,502.01	199,534.00	13,968.01	0.00	13,968.01
Issue Date: 10 Apr 14 Rate: 4.375% Yield to Maturity: 1.35% Maturity Date: 10 Apr 24							
Total USD		4,960.68	439,678.76	429,754.70	9,924.06	0.00	9,924.06
Total China		4,960.68	439,678.76	429,754.70	9,924.06	0.00	9,924.06
Colombia - USD							
ECOPETROL S A 5.875% DUE 05-28-2045 SEDOL: BMQXLW5							
230,000.00	95.6260000	1,238.65	219,939.80	213,836.00	6,103.80	0.00	6,103.80
Issue Date: 28 May 14 Rate: 5.875% Yield to Maturity: 6.232% Maturity Date: 28 May 45							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
Total USD		1,238.65	219,939.80	213,836.00	6,103.80	0.00	6,103.80
Total Colombia		1,238.65	219,939.80	213,836.00	6,103.80	0.00	6,103.80
Denmark - USD							
PVTPL DANSKE BK A/S MEDIUM TERM NTS BOOKENTRY 1.226% DUE 06-22-2024/06-22-2023 CUSIP: 23636AAW1							
200,000.00	99.8694900	61.30	199,738.98	200,000.00	- 261.02	0.00	- 261.02
Issue Date: 22 Jun 20 Rate: 1.226% Call Date: 22 Jun 23 Call Price: 100.00 Yield to Maturity: 1.279% Maturity Date: 22 Jun 24							
Total USD		61.30	199,738.98	200,000.00	- 261.02	0.00	- 261.02
Total Denmark		61.30	199,738.98	200,000.00	- 261.02	0.00	- 261.02
France - USD							
ARCELORMITTAL STEP CPN 7% DUE 10-15-2039 SEDOL: BFLRCV9							
10,000.00	137.7680000	147.78	13,776.80	7,900.00	5,876.80	0.00	5,876.80
Issue Date: 8 Oct 09 Rate: 7% Yield to Maturity: 4.009% Maturity Date: 15 Oct 39							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
PVTPL BNP PARIBAS SR NON PFD MED 4.4% 08-14-2028 CUSIP: 09659W2F0							
200,000.00	112.1619850	3,348.89	224,323.97	198,928.00	25,395.97	0.00	25,395.97
Issue Date: 14 Aug 18 Rate: 4.4% Yield to Maturity: 2.401% Maturity Date: 14 Aug 28							
PVTPL DANONE NT 144A 2.947% DUE 11-02-2026/11-02-2016 BEO CUSIP: 23636TAE0							
270,000.00	105.2774260	1,304.05	284,249.05	270,000.00	14,249.05	0.00	14,249.05
Issue Date: 2 Nov 16 Rate: 2.947% Call Date: 2 Aug 26 Call Price: 100.00 Yield to Maturity: 1.802% Maturity Date: 2 Nov 26							
Total USD		4,800.72	522,349.82	476,828.00	45,521.82	0.00	45,521.82
Total France		4,800.72	522,349.82	476,828.00	45,521.82	0.00	45,521.82
Germany - USD							
PVTPL FRESENIUS MED CARE US FIN II INC 5.875 DUE 01-31-2022 BEO CUSIP: 35802XAF0							
30,000.00	100.3546000	739.27	30,106.38	32,357.14	- 2,250.76	0.00	- 2,250.76
Rate: 5.875% Yield to Maturity: 1.587% Maturity Date: 31 Jan 22							
Total USD		739.27	30,106.38	32,357.14	- 2,250.76	0.00	- 2,250.76
Total Germany		739.27	30,106.38	32,357.14	- 2,250.76	0.00	- 2,250.76

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
Hong Kong - USD							
SANDS CHINA LTD FIXED 5.125% DUE 08-08-2025 CUSIP: 80007RAF2							
200,000.00	104.9060000	4,071.53	209,812.00	199,826.00	9,986.00	0.00	9,986.00
Issue Date: 9 Aug 18 Rate: 5.125% Call Date: 8 Jun 25 Call Price: 100.00 Yield to Maturity: 3.658% Maturity Date: 8 Aug 25							
Total USD		4,071.53	209,812.00	199,826.00	9,986.00	0.00	9,986.00
Total Hong Kong		4,071.53	209,812.00	199,826.00	9,986.00	0.00	9,986.00
Ireland - USD							
AERCAP IRELAND CAP / GLOBA 3.0% DUE 10-29-2028 SEDOL: BNVW1T1							
150,000.00	101.5004870	775.00	152,250.73	151,782.00	468.73	0.00	468.73
Issue Date: 29 Oct 21 Rate: 3% Call Date: 29 Aug 28 Call Price: 100.00 Yield to Maturity: 2.757% Maturity Date: 29 Oct 28							
AERCAP IRELAND CAP/GLOBA 2.45% DUE 10-29-2026 BEO SEDOL: BNVW1S0							
150,000.00	100.8861930	632.92	151,329.29	149,748.00	1,581.29	0.00	1,581.29
Issue Date: 29 Oct 21 Rate: 2.45% Call Date: 29 Sep 26 Call Price: 100.00 Yield to Maturity: 2.254% Maturity Date: 29 Oct 26							
PVTPL PARK AEROSPACE HLDGS LTD GTD 4.5% DUE 03-15-2023 CUSIP: 70014LAC4							
10,000.00	103.2069000	132.50	10,320.69	9,912.50	408.19	0.00	408.19
Issue Date: 25 Sep 17 Rate: 4.5% Call Date: 15 Feb 23 Call Price: 100.00 Yield to Maturity: 1.797% Maturity Date: 15 Mar 23							

Asset Detail - Base Currency

Description/Asset ID / Investment Mgr ID / Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	Translation	Total
Fixed Income							
Corporate bonds							
PVTPL PARK AEROSPACE HLDGS LTD 144A 5.5% DUE 02-15-2024 BEO CUSIP: 70014LAB6							
20,000.00	107.2493000	415.56	21,449.86	20,000.00	1,449.86	0.00	1,449.86
Issue Date: 3 Feb 17 Rate: 5.5% Yield to Maturity: 1.993% Maturity Date: 15 Feb 24							
PVTPL PARK AEROSPACE HLDGS 5.25% 08-15-2022 CUSIP: 70014LAA8							
5,000.00	102.1920000	99.17	5,109.60	5,129.17	- 19.57	0.00	- 19.57
Issue Date: 3 Feb 17 Rate: 5.25% Call Date: 15 Jul 22 Call Price: 100.00 Yield to Maturity: 1.69% Maturity Date: 15 Aug 22							
Total USD		2,055.15	340,460.17	336,571.67	3,888.50	0.00	3,888.50
Total Ireland		2,055.15	340,460.17	336,571.67	3,888.50	0.00	3,888.50
Israel - USD							
TEVA 2.8% DUE 07-21-2023 SEDOL: BD3GP22							
70,000.00	100.3464860	871.11	70,242.54	64,510.57	5,731.97	0.00	5,731.97
Issue Date: 21 Jul 16 Rate: 2.8% Yield to Maturity: 2.571% Maturity Date: 21 Jul 23							
TEVA 2.95% DUE 12-18-2022 SEDOL: BFNY973							
40,000.00	100.1132500	42.61	40,045.30	37,600.00	2,445.30	0.00	2,445.30
Issue Date: 18 Dec 12 Rate: 2.95% Yield to Maturity: 2.829% Maturity Date: 18 Dec 22							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
TEVA 3.15% DUE 10-01-2026 SEDOL: BD3GT31							
70,000.00	94.0000000	551.25	65,800.00	63,453.20	2,346.80	0.00	2,346.80
Issue Date: 21 Jul 16 Rate: 3.15% Yield to Maturity: 4.568% Maturity Date: 1 Oct 26							
TEVA 5.125% DUE 05-09-2029 SEDOL: BM92G80							
220,000.00	98.0310000	1,628.61	215,668.20	220,000.00	- 4,331.80	0.00	- 4,331.80
Issue Date: 9 Nov 21 Rate: 5.125% Call Date: 9 Feb 29 Call Price: 100.00 Yield to Maturity: 5.452% Maturity Date: 9 May 29							
Total USD		3,093.58	391,756.04	385,563.77	6,192.27	0.00	6,192.27
Total Israel		3,093.58	391,756.04	385,563.77	6,192.27	0.00	6,192.27
Italy - USD							
PVTPL INTESA SANPAOLO S P A RCPTS CL X 144A 3.125% DUE 07-14-2022 BEO CUSIP: 46115HAZ0							
200,000.00	101.1383100	2,899.31	202,276.62	199,688.00	2,588.62	0.00	2,588.62
Issue Date: 14 Jul 17 Rate: 3.125% Yield to Maturity: 0.99% Maturity Date: 14 Jul 22							
PVTPL INTESA SANPAOLO S P A 144A BD 5.017% DUE 06-26-2024 REG CUSIP: 46115HAT4							
200,000.00	107.1729800	139.36	214,345.96	200,000.00	14,345.96	0.00	14,345.96
Issue Date: 26 Jun 14 Rate: 5.017% Yield to Maturity: 2.043% Maturity Date: 26 Jun 24							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
Total USD		3,038.67	416,622.58	399,688.00	16,934.58	0.00	16,934.58
Total Italy		3,038.67	416,622.58	399,688.00	16,934.58	0.00	16,934.58
Japan - USD							
MITSUBISHI UFJ FINL GROUP INC 2.998% 02-22-2022 SEDOL: BD8BYB4							
40,000.00	100.3557250	429.71	40,142.29	40,156.00	- 13.71	0.00	- 13.71
Rate: 2.998% Yield to Maturity: 0.485% Maturity Date: 22 Feb 22							
PVTPL NISSAN MTR LTD 3.522% DUE 09-17-2025 BEO CUSIP: 654744AB7							
260,000.00	104.8648380	2,645.41	272,648.58	260,000.00	12,648.58	0.00	12,648.58
Issue Date: 17 Sep 20 Rate: 3.522% Call Date: 17 Aug 25 Call Price: 100.00 Yield to Maturity: 2.15% Maturity Date: 17 Sep 25							
Total USD		3,075.12	312,790.87	300,156.00	12,634.87	0.00	12,634.87
Total Japan		3,075.12	312,790.87	300,156.00	12,634.87	0.00	12,634.87

Asset Detail - Base Currency

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

Fixed Income

Corporate bonds

Netherlands - USD

COOPERATIEVE 4.375% DUE 08-04-2025 CUSIP: 21684AAC0

320,000.00	108.3768280	5,716.67	346,805.85	313,414.40	33,391.45	0.00	33,391.45

Issue Date: 4 Aug 15 Rate: 4.375% Yield to Maturity: 1.948% Maturity Date: 4 Aug 25

RABOBANK NEDERLAND UTREC 3.875 08 FEB 2022 CUSIP: 21685WDD6

50,000.00	100.3308600	769.62	50,165.43	52,378.00	- 2,212.57	0.00	- 2,212.57

Rate: 3.875% Yield to Maturity: 0.652% Maturity Date: 8 Feb 22

SHELL INTERNATIONAL FIN 4.375% DUE 05-11-2045 SEDOL: BXQ9DY6

60,000.00	121.8821830	364.58	73,129.31	59,880.60	13,248.71	0.00	13,248.71

Issue Date: 11 May 15 Rate: 4.375% Yield to Maturity: 3.057% Maturity Date: 11 May 45

SHELL INTERNATIONAL FIN 4.55 DUE 08-12-2043 REG SEDOL: BCZQWS8

40,000.00	125.0665250	702.72	50,026.61	41,968.80	8,057.81	0.00	8,057.81

Issue Date: 12 Aug 13 Rate: 4.55% Yield to Maturity: 2.97% Maturity Date: 12 Aug 43

SHELL INTL FIN B V 3.75% DUE 09-12-2046 SEDOL: BD5NF87

10,000.00	112.6762000	113.54	11,267.62	9,222.80	2,044.82	0.00	2,044.82

Issue Date: 12 Sep 16 Rate: 3.75% Yield to Maturity: 3.018% Maturity Date: 12 Sep 46

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
SHELL INTL FIN B V 4% DUE 05-10-2046 SEDOL: BDB2XM8							
20,000.00	116.6816500	113.33	23,336.33	21,054.20	2,282.13	0.00	2,282.13
Issue Date: 10 May 16 Rate: 4% Yield to Maturity: 3.026% Maturity Date: 10 May 46							
SHELL INTL FIN B V 6.375% DUE 12-15-2038 SEDOL: B90FLN7							
20,000.00	145.9555500	56.67	29,191.11	19,893.80	9,297.31	0.00	9,297.31
Issue Date: 11 Dec 08 Rate: 6.375% Yield to Maturity: 2.919% Maturity Date: 15 Dec 38							
Total USD		7,837.13	583,922.26	517,812.60	66,109.66	0.00	66,109.66
Total Netherlands		7,837.13	583,922.26	517,812.60	66,109.66	0.00	66,109.66
Peru - USD							
SOUTHN COPPER CORP 5.25% DUE 11-08-2042 SEDOL: B8FM8R9							
250,000.00	125.8750000	1,932.29	314,687.50	245,517.50	69,170.00	0.00	69,170.00
Issue Date: 8 Nov 12 Rate: 5.25% Yield to Maturity: 3.492% Maturity Date: 8 Nov 42							
Total USD		1,932.29	314,687.50	245,517.50	69,170.00	0.00	69,170.00
Total Peru		1,932.29	314,687.50	245,517.50	69,170.00	0.00	69,170.00

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
South Africa - USD							
PVTPL ANGLO AMERN CAP PLC GTD NT 3.625% 09-11-2024 CUSIP: 034863AS9							
200,000.00	104.9911350	2,215.28	209,982.27	199,890.00	10,092.27	0.00	10,092.27
Issue Date: 11 Sep 17 Rate: 3.625% Yield to Maturity: 1.72% Maturity Date: 11 Sep 24							
Total USD		2,215.28	209,982.27	199,890.00	10,092.27	0.00	10,092.27
Total South Africa		2,215.28	209,982.27	199,890.00	10,092.27	0.00	10,092.27
Spain - USD							
BANCO SANTANDER SA 3.848% 04-12-2023 SEDOL: BYWFD12							
200,000.00	103.4467650	1,688.84	206,893.53	199,900.00	6,993.53	0.00	6,993.53
Issue Date: 12 Apr 18 Rate: 3.848% Yield to Maturity: 1.128% Maturity Date: 12 Apr 23							
TELEFONICA EMISIONES S A U 5.213% 03-08-2047 REG SEDOL: BYWMQF8							
150,000.00	124.5389600	2,454.45	186,808.44	155,002.50	31,805.94	0.00	31,805.94
Issue Date: 8 Mar 17 Rate: 5.213% Yield to Maturity: 3.705% Maturity Date: 8 Mar 47							
Total USD		4,143.29	393,701.97	354,902.50	38,799.47	0.00	38,799.47

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
Total Spain		4,143.29	393,701.97	354,902.50	38,799.47	0.00	38,799.47
Sweden - USD							
SWEDBANK AB MEDIUM 1.3% DUE 06-02-2023 CUSIP: 87020PAK3							
200,000.00	100.5924550	209.44	201,184.91	199,766.00	1,418.91	0.00	1,418.91
Issue Date: 2 Jun 20 Rate: 1.3% Yield to Maturity: 0.879% Maturity Date: 2 Jun 23							
Total USD		209.44	201,184.91	199,766.00	1,418.91	0.00	1,418.91
Total Sweden		209.44	201,184.91	199,766.00	1,418.91	0.00	1,418.91
Switzerland - USD							
CR SUISSE AG NEW YORK BRH MEDIUM TRANCHE# SB 00771 2.95% 04-09-2025 SEDOL: BKPG0N5							
250,000.00	104.7163640	1,679.86	261,790.91	249,572.50	12,218.41	0.00	12,218.41
Issue Date: 9 Apr 20 Rate: 2.95% Yield to Maturity: 1.468% Maturity Date: 9 Apr 25							
PVTPL CREDIT SUISSE GROUP AG SR CALL NT 4.194% DUE 04-01-2031 BEO CUSIP: 225401AP3							
250,000.00	110.3905920	2,621.25	275,976.48	250,000.00	25,976.48	0.00	25,976.48
Issue Date: 1 Apr 20 Rate: 4.194% Call Date: 1 Apr 30 Call Price: 100.00 Yield to Maturity: 2.904% Maturity Date: 1 Apr 31							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
PVTPL UBS AG LONDON BRH NT 144A 1.75% DUE 04-21-2022 BEO CUSIP: 902674YA2							
200,000.00	100.3138200	680.56	200,627.64	199,738.00	889.64	0.00	889.64
Issue Date: 21 Apr 20 Rate: 1.75% Call Date: 21 Mar 22 Call Price: 100.00 Yield to Maturity: 0.721% Maturity Date: 21 Apr 22							
Total USD		4,981.67	738,395.03	699,310.50	39,084.53	0.00	39,084.53
Total Switzerland		4,981.67	738,395.03	699,310.50	39,084.53	0.00	39,084.53
United Kingdom - USD							
B A T CAP CORP FIXED 3.557% DUE 08-15-2027 SEDOL: BLR99M1							
140,000.00	104.9475290	1,881.26	146,926.54	140,002.69	6,923.85	0.00	6,923.85
Issue Date: 15 Aug 18 Rate: 3.557% Call Date: 15 May 27 Call Price: 100.00 Yield to Maturity: 2.605% Maturity Date: 15 Aug 27							
B A T CAP CORP 4.54% 08-15-2047 SEDOL: BLR9BY7							
20,000.00	104.9078000	343.02	20,981.56	20,000.00	981.56	0.00	981.56
Issue Date: 15 Aug 18 Rate: 4.54% Call Date: 15 Feb 47 Call Price: 100.00 Yield to Maturity: 4.224% Maturity Date: 15 Aug 47							
BARCLAYS PLC FLTG RT 5.088% DUE 06-20-2030 SEDOL: BHWTW96							
300,000.00	113.5315500	466.40	340,594.65	309,237.00	31,357.65	0.00	31,357.65
Issue Date: 20 Jun 19 Rate: 5.088% Call Date: 20 Jun 29 Call Price: 100.00 Yield to Maturity: 3.247% Maturity Date: 20 Jun 30							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
BARCLAYS PLC 4.972% 05-16-2029 SEDOL: BDCL2Z0							
200,000.00	114.1488950	1,243.00	228,297.79	197,686.00	30,611.79	0.00	30,611.79
Issue Date: 16 May 18 Rate: 4.972% Call Date: 16 May 28 Call Price: 100.00 Yield to Maturity: 2.832% Maturity Date: 16 May 29							
BP CAP MKTS P L C 3.506% DUE 03-17-2025 SEDOL: BWDRY09							
40,000.00	106.4661500	405.14	42,586.46	40,025.60	2,560.86	0.00	2,560.86
Issue Date: 17 Mar 15 Rate: 3.506% Yield to Maturity: 1.437% Maturity Date: 17 Mar 25							
BP CAP MKTS P L C 3.535% DUE 11-04-2024 SEDOL: BSL7FV1							
10,000.00	106.4595000	55.97	10,645.95	9,971.00	674.95	0.00	674.95
Issue Date: 4 Nov 14 Rate: 3.535% Yield to Maturity: 1.215% Maturity Date: 4 Nov 24							
DIAGEO INVT CORP 2.875% DUE 05-11-2022 SEDOL: BFN08R4							
20,000.00	100.8497000	79.86	20,169.94	19,927.60	242.34	0.00	242.34
Issue Date: 11 May 12 Rate: 2.875% Yield to Maturity: 0.517% Maturity Date: 11 May 22							
GLENCORE FDG LLC 3.875% DUE 10-27-2027 SEDOL: BDFW2K5							
10,000.00	107.4480000	68.89	10,744.80	9,474.10	1,270.70	0.00	1,270.70
Issue Date: 27 Oct 17 Rate: 3.875% Call Date: 27 Jul 27 Call Price: 100.00 Yield to Maturity: 2.492% Maturity Date: 27 Oct 27							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
HSBC HLDGS PLC 3.9% DUE 05-25-2026 SEDOL: BD0QRM9							
240,000.00	107.9037750	936.00	258,969.06	239,152.80	19,816.26	0.00	19,816.26
Issue Date: 25 May 16 Rate: 3.9% Yield to Maturity: 2.013% Maturity Date: 25 May 26							
LLOYDS BKG GROUP 0% DUE 03-22-2028 SEDOL: BG10BS5							
200,000.00	112.2671750	2,406.25	224,534.35	200,338.00	24,196.35	0.00	24,196.35
Issue Date: 22 Mar 18 Rate: 4.375% Yield to Maturity: 2.251% Maturity Date: 22 Mar 28							
NATWEST GROUP PLC FXD/FLTG SRNT 4.269% 03-22-2025 SEDOL: BHPHFB0							
200,000.00	105.9298150	2,347.95	211,859.63	200,000.00	11,859.63	0.00	11,859.63
Issue Date: 22 Mar 19 Rate: 4.269% Call Date: 22 Mar 24 Call Price: 100.00 Yield to Maturity: 2.348% Maturity Date: 22 Mar 25							
PVTPL GLENCORE FDG LLC 4.125% 03-12-2024 SEDOL: BJLBZH6							
100,000.00	105.1671800	1,248.96	105,167.18	100,136.91	5,030.27	0.00	5,030.27
Issue Date: 12 Mar 19 Rate: 4.125% Call Date: 12 Feb 24 Call Price: 100.00 Yield to Maturity: 1.717% Maturity Date: 12 Mar 24							
REYNOLDS AMERN INC FIXED 5.85% DUE 08-15-2045 SEDOL: BZ0HGQ3							
40,000.00	121.8444250	884.00	48,737.77	41,950.94	6,786.83	0.00	6,786.83
Issue Date: 12 Jun 15 Rate: 5.85% Call Date: 15 Feb 45 Call Price: 100.00 Yield to Maturity: 4.359% Maturity Date: 15 Aug 45							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
SHELL INTL FIN B V 2.75% DUE 04-06-2030 SEDOL: BJLV8W2							
20,000.00	104.5538000	129.86	20,910.76	19,987.80	922.96	0.00	922.96
Issue Date: 6 Apr 20 Rate: 2.75% Call Date: 6 Jan 30 Call Price: 100.00 Yield to Maturity: 2.145% Maturity Date: 6 Apr 30							
SHELL INTL FIN B V 3.25% DUE 04-06-2050 SEDOL: BJLV8X3							
60,000.00	106.7989170	460.42	64,079.35	58,669.80	5,409.55	0.00	5,409.55
Issue Date: 6 Apr 20 Rate: 3.25% Call Date: 6 Oct 49 Call Price: 100.00 Yield to Maturity: 2.896% Maturity Date: 6 Apr 50							
VODAFONE GROUP PLC 4.375% 05-30-2028 SEDOL: BFMLP00							
50,000.00	112.6060800	188.37	56,303.04	49,556.12	6,746.92	0.00	6,746.92
Issue Date: 30 May 18 Rate: 4.375% Yield to Maturity: 2.252% Maturity Date: 30 May 28							
Total USD		13,145.35	1,811,508.83	1,656,116.36	155,392.47	0.00	155,392.47
Total United Kingdom		13,145.35	1,811,508.83	1,656,116.36	155,392.47	0.00	155,392.47
United States - USD							
$ GEN CORP NEW 3.25% DUE 04-15-2023 SEDOL: B977WX3							
10,000.00	102.4228000	68.61	10,242.28	10,603.70	- 361.42	0.00	- 361.42
Issue Date: 11 Apr 13 Rate: 3.25% Call Date: 15 Jan 23 Call Price: 100.00 Yield to Maturity: 1.347% Maturity Date: 15 Apr 23							

Asset Detail - Base Currency

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

Fixed Income

Corporate bonds

#REORG/TARGA RES MANDATORY EXCHANGE TARGA RES 0004Z1BAWP 02-04-2022 SEDOL: BMDML36

10,000.00	104.5000000	184.44	10,450.00	10,000.00	450.00	0.00	450.00

Issue Date: 2 Feb 21 Rate: 4% Call Date: 15 Jul 26 Call Price: 102.00 Yield to Maturity: 3.465% Maturity Date: 15 Jan 32

ABBOTT LABS 3.75% DUE 11-30-2026 SEDOL: BYQHX36

40,000.00	110.5659250	129.17	44,226.37	39,702.40	4,523.97	0.00	4,523.97

Issue Date: 22 Nov 16 Rate: 3.75% Call Date: 30 Aug 26 Call Price: 100.00 Yield to Maturity: 1.51% Maturity Date: 30 Nov 26

ABBOTT LABS 4.75% DUE 11-30-2036 SEDOL: BYVQ5V0

30,000.00	127.8050000	122.71	38,341.50	29,808.00	8,533.50	0.00	8,533.50

Issue Date: 22 Nov 16 Rate: 4.75% Call Date: 30 May 36 Call Price: 100.00 Yield to Maturity: 2.504% Maturity Date: 30 Nov 36

ABBOTT LABS 4.9% DUE 11-30-2046 SEDOL: BYQHX58

30,000.00	137.1638330	126.58	41,149.15	29,773.27	11,375.88	0.00	11,375.88

Issue Date: 22 Nov 16 Rate: 4.9% Call Date: 30 May 46 Call Price: 100.00 Yield to Maturity: 2.814% Maturity Date: 30 Nov 46

ABBVIE INC FIXED 2.95% DUE 11-21-2026 SEDOL: BMCF750

30,000.00	105.4338330	98.33	31,630.15	29,964.30	1,665.85	0.00	1,665.85

Issue Date: 21 May 20 Rate: 2.95% Call Date: 21 Sep 26 Call Price: 100.00 Yield to Maturity: 1.784% Maturity Date: 21 Nov 26

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
ABBVIE INC 2.3% DUE 11-21-2022 REG SEDOL: BK76XL2							
160,000.00	101.4046250	408.89	162,247.40	159,843.20	2,404.20	0.00	2,404.20
Issue Date: 21 May 20 Rate: 2.3% Yield to Maturity: 0.712% Maturity Date: 21 Nov 22							
ABBVIE INC 2.6% DUE 11-21-2024 REG SEDOL: BK7BXL7							
150,000.00	103.7884930	433.33	155,682.74	149,961.10	5,721.64	0.00	5,721.64
Issue Date: 21 May 20 Rate: 2.6% Call Date: 21 Oct 24 Call Price: 100.00 Yield to Maturity: 1.26% Maturity Date: 21 Nov 24							
ABBVIE INC 3.2% 11-21-2029 CUSIP: 00287YBX6							
90,000.00	107.0192780	320.00	96,317.35	90,054.90	6,262.45	0.00	6,262.45
Issue Date: 21 May 20 Rate: 3.2% Call Date: 21 Aug 29 Call Price: 100.00 Yield to Maturity: 2.224% Maturity Date: 21 Nov 29							
ABBVIE INC 3.45% DUE 03-15-2022 REG SEDOL: BMWTZV4							
60,000.00	100.0914830	609.50	60,054.89	59,914.80	140.09	0.00	140.09
Issue Date: 15 Sep 20 Rate: 3.45% Yield to Maturity: 2.987% Maturity Date: 15 Mar 22							
ABBVIE INC 3.6% 05-14-2025 SEDOL: BXDZFX0							
50,000.00	106.3711000	235.00	53,185.55	49,912.50	3,273.05	0.00	3,273.05
Issue Date: 14 May 15 Rate: 3.6% Call Date: 14 Feb 25 Call Price: 100.00 Yield to Maturity: 1.648% Maturity Date: 14 May 25							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
ABBVIE INC 3.75% DUE 11-14-2023 SEDOL: BGQVY28							
10,000.00	104.7064000	48.96	10,470.64	10,822.50	- 351.86	0.00	- 351.86
Issue Date: 18 Sep 18 Rate: 3.75% Call Date: 14 Oct 23 Call Price: 100.00 Yield to Maturity: 1.196% Maturity Date: 14 Nov 23							
ABBVIE INC 3.85% DUE 03-15-2025 REG SEDOL: BN2W9S5							
40,000.00	106.4869000	447.56	42,594.76	39,858.00	2,736.76	0.00	2,736.76
Issue Date: 15 Sep 20 Rate: 3.8% Call Date: 15 Dec 24 Call Price: 100.00 Yield to Maturity: 1.711% Maturity Date: 15 Mar 25							
ABBVIE INC 4.25% DUE 11-21-2049 REG SEDOL: BJDRSH3							
20,000.00	119.8829500	94.44	23,976.59	21,887.10	2,089.49	0.00	2,089.49
Issue Date: 21 May 20 Rate: 4.25% Call Date: 21 May 49 Call Price: 100.00 Yield to Maturity: 3.17% Maturity Date: 21 Nov 49							
AETNA INC NEW 2.8% DUE 06-15-2023 SEDOL: BD203G5							
10,000.00	102.4691000	12.44	10,246.91	9,985.40	261.51	0.00	261.51
Issue Date: 9 Jun 16 Rate: 2.8% Call Date: 15 Apr 23 Call Price: 100.00 Yield to Maturity: 1.085% Maturity Date: 15 Jun 23							
ALPHABET INC FIXED .45% DUE 08-15-2025 CUSIP: 02079KAH0							
10,000.00	97.7424000	17.00	9,774.24	9,990.10	- 215.86	0.00	- 215.86
Issue Date: 5 Aug 20 Rate: 0.45% Call Date: 15 Jul 25 Call Price: 100.00 Yield to Maturity: 1.087% Maturity Date: 15 Aug 25							

Asset Detail - Base Currency

Description/Asset ID / Investment Mgr ID / Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss: Market	Translation	Total
Fixed Income							
Corporate bonds							
ALPHABET INC FIXED .8% DUE 08-15-2027 CUSIP: 02079KAJ6							
20,000.00	96.9004500	60.44	19,380.09	19,932.00	- 551.91	0.00	- 551.91
Issue Date: 5 Aug 20 Rate: 0.8% Call Date: 15 Jun 27 Call Price: 100.00 Yield to Maturity: 1.374% Maturity Date: 15 Aug 27							
ALPHABET INC 1.1% DUE 08-15-2030 CUSIP: 02079KAD9							
20,000.00	94.6566500	83.11	18,931.33	19,945.20	- 1,013.87	0.00	- 1,013.87
Issue Date: 5 Aug 20 Rate: 1.1% Call Date: 15 May 30 Call Price: 100.00 Yield to Maturity: 1.771% Maturity Date: 15 Aug 30							
ALPHABET INC 2.05% 08-15-2050 CUSIP: 02079KAF4							
20,000.00	89.6295000	154.89	17,925.90	19,831.00	- 1,905.10	0.00	- 1,905.10
Issue Date: 5 Aug 20 Rate: 2.05% Call Date: 15 Feb 50 Call Price: 100.00 Yield to Maturity: 2.563% Maturity Date: 15 Aug 50							
ALTRIA GROUP INC FIXED 2.35% DUE 05-06-2025 SEDOL: BMQ5X70							
10,000.00	102.3896000	35.90	10,238.96	9,995.80	243.16	0.00	243.16
Issue Date: 6 May 20 Rate: 2.35% Call Date: 6 Apr 25 Call Price: 100.00 Yield to Maturity: 1.613% Maturity Date: 6 May 25							
ALTRIA GROUP INC FIXED 4.4% DUE 02-14-2026 SEDOL: BFZ57X6							
32,000.00	110.0600000	535.82	35,219.20	32,122.35	3,096.85	0.00	3,096.85
Issue Date: 14 Feb 19 Rate: 4.4% Call Date: 14 Dec 25 Call Price: 100.00 Yield to Maturity: 1.852% Maturity Date: 14 Feb 26							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
ALTRIA GROUP INC 2.45% DUE 02-04-2032 SEDOL: BKPSXV0							
40,000.00	95.0571250	400.17	38,022.85	39,824.50	- 1,801.65	0.00	- 1,801.65
Issue Date: 4 Feb 21 Rate: 2.45% Call Date: 4 Nov 31 Call Price: 100.00 Yield to Maturity: 3.021% Maturity Date: 4 Feb 32							
ALTRIA GROUP INC 3.875% DUE 09-16-2046 SEDOL: BD91617							
20,000.00	97.0358000	226.04	19,407.16	16,725.00	2,682.16	0.00	2,682.16
Issue Date: 16 Sep 16 Rate: 3.875% Call Date: 16 Mar 46 Call Price: 100.00 Yield to Maturity: 4.066% Maturity Date: 16 Sep 46							
ALTRIA GROUP INC 4.8% DUE 02-14-2029 SEDOL: BFZ57Y7							
9,000.00	112.8858900	164.40	10,159.73	9,061.82	1,097.91	0.00	1,097.91
Issue Date: 14 Feb 19 Rate: 4.8% Call Date: 14 Nov 28 Call Price: 100.00 Yield to Maturity: 2.791% Maturity Date: 14 Feb 29							
ALTRIA GROUP INC 5.8% DUE 02-14-2039 SEDOL: BFZ57Z8							
50,000.00	120.4651000	1,103.61	60,232.55	49,927.80	10,304.75	0.00	10,304.75
Issue Date: 14 Feb 19 Rate: 5.8% Call Date: 14 Aug 38 Call Price: 100.00 Yield to Maturity: 4.121% Maturity Date: 14 Feb 39							
ALTRIA GROUP INC 5.95% DUE 02-14-2049 SEDOL: BFZ5800							
100,000.00	125.1699400	2,264.31	125,169.94	120,022.90	5,147.04	0.00	5,147.04
Issue Date: 14 Feb 19 Rate: 5.95% Call Date: 14 Aug 48 Call Price: 100.00 Yield to Maturity: 4.358% Maturity Date: 14 Feb 49							

Asset Detail - Base Currency

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

Fixed Income

Corporate bonds

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

12,000.00	130.7976670	283.13	15,695.72	11,988.24	3,707.48	0.00	3,707.48

Issue Date: 14 Feb 19 Rate: 6.2% Call Date: 14 Aug 58 Call Price: 100.00 Yield to Maturity: 4.487% Maturity Date: 14 Feb 59

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

30,000.00	117.6846000	416.56	35,305.38	29,925.30	5,380.08	0.00	5,380.08

Issue Date: 22 Feb 18 Rate: 3.875% Call Date: 22 Feb 37 Call Price: 100.00 Yield to Maturity: 2.501% Maturity Date: 22 Aug 37

AMAZON COM INC FIXED 4.25% DUE 08-22-2057 CUSIP: 023135BM7

20,000.00	128.5721000	304.58	25,714.42	28,158.40	- 2,443.98	0.00	- 2,443.98

Issue Date: 22 Feb 18 Rate: 4.25% Call Date: 22 Feb 57 Call Price: 100.00 Yield to Maturity: 2.949% Maturity Date: 22 Aug 57

AMAZON COM INC NT 3.1% 05-12-2051 SEDOL: BN45045

30,000.00	107.2222330	126.58	32,166.67	32,673.90	- 507.23	0.00	- 507.23

Issue Date: 12 May 21 Rate: 3.1% Call Date: 12 Nov 50 Call Price: 100.00 Yield to Maturity: 2.74% Maturity Date: 12 May 51

AMAZON COM INC 3.15% DUE 08-22-2027 BEO CUSIP: 023135BC9

60,000.00	108.0728500	677.25	64,843.71	59,892.60	4,951.11	0.00	4,951.11

Issue Date: 22 Feb 18 Rate: 3.15% Call Date: 22 May 27 Call Price: 100.00 Yield to Maturity: 1.645% Maturity Date: 22 Aug 27

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
AMAZON COM INC 4.05% 08-22-2047 CUSIP: 023135BJ4							
40,000.00	121.6601500	580.50	48,664.06	39,704.40	8,959.66	0.00	8,959.66
Issue Date: 22 Feb 18 Rate: 4.05% Call Date: 22 Feb 47 Call Price: 100.00 Yield to Maturity: 2.853% Maturity Date: 22 Aug 47							
AMAZON COM INC 4.95% DUE 12-05-2044 CUSIP: 023135AQ9							
30,000.00	136.8924670	107.25	41,067.74	29,546.50	11,521.24	0.00	11,521.24
Issue Date: 5 Dec 14 Rate: 4.95% Call Date: 5 Jun 44 Call Price: 100.00 Yield to Maturity: 2.766% Maturity Date: 5 Dec 44							
AMERICAN INTERNATIONAL GROUP INC BNDS 3.75% DUE 07-10-2025 REG SEDOL: BXSSDR4							
70,000.00	107.0454570	1,246.88	74,931.82	69,757.10	5,174.72	0.00	5,174.72
Issue Date: 10 Jul 15 Rate: 3.75% Call Date: 10 Apr 25 Call Price: 100.00 Yield to Maturity: 1.683% Maturity Date: 10 Jul 25							
AMERN EXPRESS CO 2.65 DUE 12-02-2022 SEDOL: B8DV8Y5							
49,000.00	101.9026940	104.60	49,932.32	45,540.30	4,392.02	0.00	4,392.02
Issue Date: 3 Dec 12 Rate: 2.65% Yield to Maturity: 0.572% Maturity Date: 2 Dec 22							
AMERN INTL GROUP 2.5% DUE 06-30-2025 SEDOL: BMCTLY9							
20,000.00	103.1539000	1.39	20,630.78	20,098.00	532.78	0.00	532.78
Issue Date: 11 May 20 Rate: 2.5% Call Date: 30 May 25 Call Price: 100.00 Yield to Maturity: 1.569% Maturity Date: 30 Jun 25							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
ANTHEM INC 2.95% 12-01-2022 SEDOL: BFXCMQ7							
40,000.00	101.9503750	98.33	40,780.15	39,981.20	798.95	0.00	798.95
Issue Date: 21 Nov 17 Rate: 2.95% Call Date: 1 Nov 22 Call Price: 100.00 Yield to Maturity: 0.81% Maturity Date: 1 Dec 22							
ANTHEM INC 3.35% DUE 12-01-2024 SEDOL: BFXCMR8							
20,000.00	105.6639500	55.83	21,132.79	19,993.60	1,139.19	0.00	1,139.19
Issue Date: 21 Nov 17 Rate: 3.35% Call Date: 1 Oct 24 Call Price: 100.00 Yield to Maturity: 1.362% Maturity Date: 1 Dec 24							
ANTHEM INC 3.65% 12-01-2027 SEDOL: BFXCMS9							
50,000.00	109.7803000	152.08	54,890.15	49,423.90	5,466.25	0.00	5,466.25
Issue Date: 21 Nov 17 Rate: 3.65% Call Date: 1 Sep 27 Call Price: 100.00 Yield to Maturity: 1.894% Maturity Date: 1 Dec 27							
APACHE CORP FIXED 4.25% DUE 01-15-2044 SEDOL: BLNMSB6							
70,000.00	101.2500000	1,371.81	70,875.00	68,115.00	2,760.00	0.00	2,760.00
Issue Date: 3 Dec 12 Rate: 4.25% Call Date: 15 Jul 43 Call Price: 100.00 Yield to Maturity: 4.162% Maturity Date: 15 Jan 44							
APACHE CORP 3.25 DUE 04-15-2022 REG SEDOL: B73KYD6							
46,000.00	99.8750000	315.61	45,942.50	45,844.06	98.44	0.00	98.44
Issue Date: 9 Apr 12 Rate: 3.25% Yield to Maturity: 3.676% Maturity Date: 15 Apr 22							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
APACHE CORP 4.375% 10-15-2028 SEDOL: BYZLW65							
10,000.00	108.9425000	92.36	10,894.25	9,437.25	1,457.00	0.00	1,457.00
Issue Date: 23 Aug 18 Rate: 4.375% Call Date: 15 Jul 28 Call Price: 100.00 Yield to Maturity: 2.913% Maturity Date: 15 Oct 28							
APACHE CORP 4.75% 04-15-2043 SEDOL: B7XL9Z6							
20,000.00	110.0000000	200.56	22,000.00	15,359.60	6,640.40	0.00	6,640.40
Issue Date: 9 Apr 12 Rate: 4.75% Call Date: 15 Oct 42 Call Price: 100.00 Yield to Maturity: 4.044% Maturity Date: 15 Apr 43							
APACHE CORP 5.1% DUE 09-01-2040 SEDOL: B58CQJ3							
30,000.00	113.0000000	510.00	33,900.00	28,813.25	5,086.75	0.00	5,086.75
Issue Date: 20 Aug 10 Rate: 5.1% Call Date: 1 Mar 40 Call Price: 100.00 Yield to Maturity: 4.096% Maturity Date: 1 Sep 40							
APACHE CORP 5.35% DUE 07-01-2049 SEDOL: BK1M286							
20,000.00	114.2500000	535.00	22,850.00	22,450.00	400.00	0.00	400.00
Issue Date: 19 Jun 19 Rate: 5.35% Call Date: 1 Jan 49 Call Price: 100.00 Yield to Maturity: 4.446% Maturity Date: 1 Jul 49							
APPLE INC 1.125% DUE 05-11-2025 CUSIP: 037833DT4							
70,000.00	99.7289710	109.38	69,810.28	69,874.70	- 64.42	0.00	- 64.42
Issue Date: 11 May 20 Rate: 1.125% Call Date: 11 Apr 25 Call Price: 100.00 Yield to Maturity: 1.207% Maturity Date: 11 May 25							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
APPLE INC 2.45% DUE 08-04-2026 CUSIP: 037833BZ2							
130,000.00	104.4865850	1,300.54	135,832.56	129,645.10	6,187.46	0.00	6,187.46
Issue Date: 4 Aug 16 Rate: 2.45% Call Date: 4 May 26 Call Price: 100.00 Yield to Maturity: 1.436% Maturity Date: 4 Aug 26							
AT&T INC FIXED 3.1% DUE 02-01-2043 CUSIP: 00206RKD3							
20,000.00	97.5088000	258.33	19,501.76	19,990.40	- 488.64	0.00	- 488.64
Issue Date: 4 Aug 20 Rate: 3.1% Call Date: 1 Aug 42 Call Price: 100.00 Yield to Maturity: 3.264% Maturity Date: 1 Feb 43							
AT&T INC 1.65% DUE 02-01-2028 SEDOL: BMDFQW9							
30,000.00	97.9629000	206.25	29,388.87	29,962.20	- 573.33	0.00	- 573.33
Issue Date: 4 Aug 20 Rate: 1.65% Call Date: 1 Dec 27 Call Price: 100.00 Yield to Maturity: 2.007% Maturity Date: 1 Feb 28							
AT&T INC 2.25% DUE 02-01-2032 SEDOL: BMDFQY1							
30,000.00	96.7511330	281.25	29,025.34	29,537.50	- 512.16	0.00	- 512.16
Issue Date: 4 Aug 20 Rate: 2.25% Call Date: 1 Nov 31 Call Price: 100.00 Yield to Maturity: 2.618% Maturity Date: 1 Feb 32							
AT&T INC 2.55% DUE 12-01-2033 SEDOL: BNLXVV6							
10,000.00	97.9415000	21.25	9,794.15	10,004.10	- 209.95	0.00	- 209.95
Issue Date: 1 Jun 21 Rate: 2.55% Call Date: 1 Sep 33 Call Price: 100.00 Yield to Maturity: 2.753% Maturity Date: 1 Dec 33							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
AT&T INC 3.3% DUE 02-01-2052 CUSIP: 00206RKE1							
10,000.00	98.3084000	137.50	9,830.84	9,755.00	75.84	0.00	75.84
Issue Date: 4 Aug 20 Rate: 3.3% Call Date: 1 Aug 51 Call Price: 100.00 Yield to Maturity: 3.39% Maturity Date: 1 Feb 52							
AT&T INC 3.5% DUE 09-15-2053 REG SEDOL: BNTFQF3							
10,000.00	101.2828000	103.06	10,128.28	10,398.70	- 270.42	0.00	- 270.42
Issue Date: 15 Mar 21 Rate: 3.5% Call Date: 15 Mar 53 Call Price: 100.00 Yield to Maturity: 3.433% Maturity Date: 15 Sep 53							
AT&T INC 3.55% DUE 09-15-2055 SEDOL: BNSLTY2							
80,000.00	100.7641380	836.22	80,611.31	66,277.97	14,333.34	0.00	14,333.34
Issue Date: 15 Mar 21 Rate: 3.55% Call Date: 15 Mar 55 Call Price: 100.00 Yield to Maturity: 3.511% Maturity Date: 15 Sep 55							
AT&T INC 3.65% DUE 09-15-2059 SEDOL: BNYDH60							
28,000.00	101.4117140	300.92	28,395.28	26,917.70	1,477.58	0.00	1,477.58
Issue Date: 15 Mar 21 Rate: 3.65% Call Date: 15 Mar 59 Call Price: 100.00 Yield to Maturity: 3.581% Maturity Date: 15 Sep 59							
AT&T INC 3% DUE 06-30-2022 SEDOL: BX2KBC7							
40,000.00	100.7619500	3.33	40,304.78	41,084.00	- 779.22	0.00	- 779.22
Issue Date: 4 May 15 Rate: 3% Call Date: 30 Apr 22 Call Price: 100.00 Yield to Maturity: 1.458% Maturity Date: 30 Jun 22							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
AT&T INC 4.35% DUE 06-15-2045 SEDOL: BBNC4H4							
19,000.00	113.0658420	36.73	21,482.51	17,273.49	4,209.02	0.00	4,209.02
Issue Date: 15 Jun 13 Rate: 4.35% Call Date: 15 Dec 44 Call Price: 100.00 Yield to Maturity: 3.526% Maturity Date: 15 Jun 45							
AT&T INC 4.5% DUE 03-09-2048 SEDOL: BD3HCY6							
42,000.00	116.9689050	588.00	49,126.94	39,551.46	9,575.48	0.00	9,575.48
Issue Date: 7 Sep 16 Rate: 4.5% Call Date: 9 Sep 47 Call Price: 100.00 Yield to Maturity: 3.504% Maturity Date: 9 Mar 48							
AT&T INC 5.35% DUE 09-01-2040 SEDOL: B4WPQV3							
10,000.00	127.2080000	178.33	12,720.80	12,796.90	- 76.10	0.00	- 76.10
Issue Date: 1 Mar 11 Rate: 5.35% Yield to Maturity: 3.373% Maturity Date: 1 Sep 40							
AT&T INC 5.55% DUE 08-15-2041 SEDOL: BB0R3H5							
10,000.00	131.6470000	209.67	13,164.70	13,304.00	- 139.30	0.00	- 139.30
Issue Date: 18 Aug 11 Rate: 5.55% Yield to Maturity: 3.338% Maturity Date: 15 Aug 41							
BALL CORP FIXED 3.125% 09-15-2031 SEDOL: BNTFKF1							
20,000.00	98.7500000	185.77	19,750.00	20,000.00	- 250.00	0.00	- 250.00
Issue Date: 14 Sep 21 Rate: 3.125% Call Date: 15 Jun 31 Call Price: 100.00 Yield to Maturity: 3.276% Maturity Date: 15 Sep 31							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
BANK AMER CORP BDS 4 04-01-2024 SEDOL: BLBP4G4							
60,000.00	106.3234170	600.00	63,794.05	59,822.45	3,971.60	0.00	3,971.60
Issue Date: 1 Apr 14 Rate: 4% Yield to Maturity: 1.144% Maturity Date: 1 Apr 24							
BANK AMER CORP CORP BD 4.125 DUE 01-22-2024 REG SEDOL: BJ7B570							
50,000.00	106.2623000	910.94	53,131.15	50,776.60	2,354.55	0.00	2,354.55
Issue Date: 21 Jan 14 Rate: 4.125% Yield to Maturity: 1.041% Maturity Date: 22 Jan 24							
BANK AMER CORP FLTG RT 6.25% DUE 09-29-2049 SEDOL: BRJSX82							
20,000.00	107.6250000	402.78	21,525.00	20,000.00	1,525.00	0.00	1,525.00
Issue Date: 5 Sep 14 Rate: 6.25% Call Date: 5 Sep 24 Call Price: 0.00 Yield to Maturity: 5.715% Maturity Date: 29 Sep 49							
BANK AMER CORP 2.572% DUE 10-20-2032 BEO SEDOL: BNTG8M7							
20,000.00	100.5997000	101.45	20,119.94	19,974.50	145.44	0.00	145.44
Issue Date: 20 Oct 21 Rate: 2.572% Call Date: 20 Apr 22 Call Price: 100.00 Yield to Maturity: 2.508% Maturity Date: 20 Oct 32							
BANK AMER CORP 2.592% DUE 04-29-2031 CUSIP: 06051GJB6							
90,000.00	101.1212330	401.76	91,009.11	90,000.00	1,009.11	0.00	1,009.11
Issue Date: 29 Apr 20 Rate: 2.592% Call Date: 29 Apr 30 Call Price: 100.00 Yield to Maturity: 2.456% Maturity Date: 29 Apr 31							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
BANK AMER CORP 3.3% DUE 01-11-2023 SEDOL: B799RR2							
30,000.00	102.7435000	467.50	30,823.05	29,646.60	1,176.45	0.00	1,176.45
Issue Date: 11 Jan 13 Rate: 3.3% Yield to Maturity: 0.618% Maturity Date: 11 Jan 23							
BANK AMER CORP 3.419% 12-20-2028 SEDOL: BF50RK8							
132,000.00	106.8425080	137.90	141,032.11	118,507.88	22,524.23	0.00	22,524.23
Issue Date: 20 Dec 17 Rate: 3.419% Call Date: 20 Dec 27 Call Price: 100.00 Yield to Maturity: 2.348% Maturity Date: 20 Dec 28							
BANK AMER CORP 3.593% DUE 07-21-2028 SEDOL: BF8F0V2							
40,000.00	107.6995000	638.76	43,079.80	40,080.40	2,999.40	0.00	2,999.40
Issue Date: 21 Jul 17 Rate: 3.593% Call Date: 21 Jul 27 Call Price: 100.00 Yield to Maturity: 2.32% Maturity Date: 21 Jul 28							
BANK AMER CORP 3.974% 02-07-2030 CUSIP: 06051GHQ5							
80,000.00	110.2479000	1,271.68	88,198.32	80,000.00	8,198.32	0.00	8,198.32
Issue Date: 7 Feb 19 Rate: 3.974% Call Date: 7 Feb 29 Call Price: 100.00 Yield to Maturity: 2.564% Maturity Date: 7 Feb 30							
BANK AMER CORP 4.083% DUE 03-20-2051 SEDOL: BLD6SH4							
120,000.00	120.5657830	1,374.61	144,678.94	125,387.11	19,291.83	0.00	19,291.83
Issue Date: 20 Mar 20 Rate: 4.083% Call Date: 20 Mar 50 Call Price: 100.00 Yield to Maturity: 3.018% Maturity Date: 20 Mar 51							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
BANK AMER CORP 4.25% DUE 10-22-2026 SEDOL: BRWR308							
10,000.00	110.4055000	81.46	11,040.55	11,028.00	12.55	0.00	12.55
Issue Date: 22 Oct 14 Rate: 4.25% Yield to Maturity: 1.97% Maturity Date: 22 Oct 26							
BANK AMER CORP 4.33% 03-15-2050 CUSIP: 06051GHS1							
30,000.00	124.1471330	382.48	37,244.14	30,000.00	7,244.14	0.00	7,244.14
Issue Date: 15 Mar 19 Rate: 4.33% Call Date: 15 Mar 49 Call Price: 100.00 Yield to Maturity: 3.047% Maturity Date: 15 Mar 50							
BANK AMER CORP 4.45% DUE 03-03-2026 SEDOL: BYYD0K2							
20,000.00	110.1506000	291.72	22,030.12	21,244.80	785.32	0.00	785.32
Issue Date: 3 Mar 16 Rate: 4.45% Yield to Maturity: 1.907% Maturity Date: 3 Mar 26							
BANK AMER CORP 4% DUE 01-22-2025 SEDOL: BVV2M05							
150,000.00	106.8322870	2,650.00	160,248.43	148,737.60	11,510.83	0.00	11,510.83
Issue Date: 22 Jan 15 Rate: 4% Yield to Maturity: 1.697% Maturity Date: 22 Jan 25							
BANK AMER CORP 5% DUE 01-21-2044 SEDOL: BJ7B592							
160,000.00	131.6953630	3,555.56	210,712.58	164,610.03	46,102.55	0.00	46,102.55
Issue Date: 21 Jan 14 Rate: 5% Yield to Maturity: 3.02% Maturity Date: 21 Jan 44							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
BANK OF AMERICA CORP 3.004% 12-20-2023 SEDOL: BG37Y96							
169,000.00	102.0729820	155.12	172,503.34	168,079.14	4,424.20	0.00	4,424.20
Issue Date: 20 Dec 17 Rate: 3.004% Call Date: 20 Dec 22 Call Price: 100.00 Yield to Maturity: 1.922% Maturity Date: 20 Dec 23							
BANK OF AMERICA CORP BNDS 4.2 DUE 08-26-2024 SEDOL: BQK7V65							
140,000.00	107.2116710	2,041.67	150,096.34	140,019.60	10,076.74	0.00	10,076.74
Issue Date: 26 Aug 14 Rate: 4.2% Yield to Maturity: 1.42% Maturity Date: 26 Aug 24							
BANK OF AMERICA CORP 3.55% 03-05-2024 SEDOL: BFN8M10							
90,000.00	102.9795780	1,029.50	92,681.62	90,000.00	2,681.62	0.00	2,681.62
Issue Date: 5 Mar 18 Rate: 3.55% Call Date: 5 Mar 23 Call Price: 100.00 Yield to Maturity: 2.141% Maturity Date: 5 Mar 24							
BECTON DICKINSON & 3.363% DUE 06-06-2024 SEDOL: BF2MPF8							
46,000.00	104.7131960	107.43	48,168.07	45,986.06	2,182.01	0.00	2,182.01
Issue Date: 6 Jun 17 Rate: 3.363% Call Date: 6 Apr 24 Call Price: 100.00 Yield to Maturity: 1.384% Maturity Date: 6 Jun 24							
BECTON DICKINSON & 3.734% DUE 12-15-2024 SEDOL: BTDD0Y2							
10,000.00	106.3153000	16.60	10,631.53	10,564.76	66.77	0.00	66.77
Issue Date: 15 Dec 14 Rate: 3.734% Call Date: 15 Sep 24 Call Price: 100.00 Yield to Maturity: 1.539% Maturity Date: 15 Dec 24							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
BECTON DICKINSON & 4.685% DUE 12-15-2044 SEDOL: BTDFT52							
16,000.00	125.8580000	33.32	20,137.28	15,800.64	4,336.64	0.00	4,336.64
Issue Date: 15 Dec 14 Rate: 4.685% Call Date: 15 Jun 44 Call Price: 100.00 Yield to Maturity: 3.101% Maturity Date: 15 Dec 44							
BERKSHIRE HATHAWAY FIN CORP 4.25% DUE 01-15-2049 SEDOL: BJ00PK7							
70,000.00	123.2174290	1,371.81	86,252.20	69,284.60	16,967.60	0.00	16,967.60
Issue Date: 11 Jan 19 Rate: 4.25% Call Date: 15 Jul 48 Call Price: 100.00 Yield to Maturity: 2.991% Maturity Date: 15 Jan 49							
BK NEW YORK MELLON 1.6% DUE 04-24-2025 SEDOL: BLFFMD3							
20,000.00	100.9600000	59.56	20,192.00	19,992.40	199.60	0.00	199.60
Issue Date: 24 Apr 20 Rate: 1.6% Call Date: 24 Mar 25 Call Price: 100.00 Yield to Maturity: 1.303% Maturity Date: 24 Apr 25							
BOEING CO FIXED 2.196% DUE 02-04-2026 SEDOL: BKPSXR6							
90,000.00	100.0037220	807.03	90,003.35	90,000.00	3.35	0.00	3.35
Issue Date: 4 Feb 21 Rate: 2.196% Call Date: 4 Feb 23 Call Price: 100.00 Yield to Maturity: 2.195% Maturity Date: 4 Feb 26							
BOEING CO FIXED 5.15% DUE 05-01-2030 SEDOL: BM8XFR6							
100,000.00	116.6181800	858.33	116,618.18	113,868.90	2,749.28	0.00	2,749.28
Issue Date: 4 May 20 Rate: 5.15% Call Date: 1 Feb 30 Call Price: 100.00 Yield to Maturity: 2.891% Maturity Date: 1 May 30							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
BOEING CO FIXED 5.705% DUE 05-01-2040 SEDOL: BM8XFQ5							
130,000.00	128.7469150	1,236.08	167,370.99	166,960.30	410.69	0.00	410.69
Issue Date: 4 May 20 Rate: 5.705% Call Date: 1 Nov 39 Call Price: 100.00 Yield to Maturity: 3.556% Maturity Date: 1 May 40							
BOEING CO 1.433% 02-04-2024 SEDOL: BKPSXQ5							
180,000.00	99.8637720	1,053.26	179,754.79	180,000.00	- 245.21	0.00	- 245.21
Issue Date: 4 Feb 21 Rate: 1.433% Yield to Maturity: 1.499% Maturity Date: 4 Feb 24							
BOEING CO 2.7% DUE 02-01-2027 SEDOL: BKPHQK7							
20,000.00	101.7403500	225.00	20,348.07	19,946.00	402.07	0.00	402.07
Issue Date: 31 Jul 19 Rate: 2.7% Call Date: 1 Dec 26 Call Price: 100.00 Yield to Maturity: 2.334% Maturity Date: 1 Feb 27							
BOEING CO 2.8% DUE 03-01-2027 SEDOL: BZBZQX3							
90,000.00	102.0897330	840.00	91,880.76	87,009.30	4,871.46	0.00	4,871.46
Issue Date: 16 Feb 17 Rate: 2.8% Call Date: 1 Dec 26 Call Price: 100.00 Yield to Maturity: 2.367% Maturity Date: 1 Mar 27							
BOEING CO 3.25% DUE 02-01-2035 SEDOL: BKPHQH4							
90,000.00	100.9094560	1,218.75	90,818.51	88,841.70	1,976.81	0.00	1,976.81
Issue Date: 31 Jul 19 Rate: 3.25% Call Date: 1 Nov 34 Call Price: 100.00 Yield to Maturity: 3.164% Maturity Date: 1 Feb 35							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
BOEING CO 3.75% DUE 02-01-2050 SEDOL: BJGV2H0							
30,000.00	104.3039000	468.75	31,291.17	28,942.50	2,348.67	0.00	2,348.67
Issue Date: 31 Jul 19 Rate: 3.75% Call Date: 1 Aug 49 Call Price: 100.00 Yield to Maturity: 3.507% Maturity Date: 1 Feb 50							
BP CAP MKTS AMER INC 3.0% DUE 02-24-2050 SEDOL: BLGM4V5							
90,000.00	97.8466220	952.50	88,061.96	88,807.43	- 745.47	0.00	- 745.47
Issue Date: 24 Feb 20 Rate: 3% Call Date: 24 Aug 49 Call Price: 100.00 Yield to Maturity: 3.115% Maturity Date: 24 Feb 50							
BP CAP MKTS AMER INC 3.119% 05-04-2026 SEDOL: BH4K3S3							
30,000.00	105.7776670	148.15	31,733.30	30,113.60	1,619.70	0.00	1,619.70
Issue Date: 4 Nov 18 Rate: 3.119% Call Date: 4 Feb 26 Call Price: 100.00 Yield to Maturity: 1.731% Maturity Date: 4 May 26							
BP CAP MKTS AMER 3.633% DUE 04-06-2030 SEDOL: BJLV8H7							
70,000.00	110.5402430	600.45	77,378.17	70,000.00	7,378.17	0.00	7,378.17
Issue Date: 6 Apr 20 Rate: 3.633% Call Date: 6 Jan 30 Call Price: 100.00 Yield to Maturity: 2.229% Maturity Date: 6 Apr 30							
BRISTOL MYERS FIXED 2.6% DUE 05-16-2022 SEDOL: BMX6FF8							
40,000.00	100.8289000	130.00	40,331.56	39,892.40	439.16	0.00	439.16
Issue Date: 16 May 20 Rate: 2.6% Yield to Maturity: 0.387% Maturity Date: 16 May 22							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
BRISTOL MYERS FIXED 2.9% DUE 07-26-2024 SEDOL: BMW2H17							
64,000.00	104.6633130	799.11	66,984.52	64,671.87	2,312.65	0.00	2,312.65
Issue Date: 26 Jan 20 Rate: 2.9% Call Date: 26 Jun 24 Call Price: 100.00 Yield to Maturity: 1.055% Maturity Date: 26 Jul 24							
BRISTOL MYERS FIXED 3.4% DUE 07-26-2029 SEDOL: BMWV996							
40,000.00	109.6034500	585.56	43,841.38	39,670.00	4,171.38	0.00	4,171.38
Issue Date: 26 Jan 20 Rate: 3.4% Call Date: 26 Apr 29 Call Price: 100.00 Yield to Maturity: 2.025% Maturity Date: 26 Jul 29							
BRISTOL MYERS FIXED 3.875% DUE 08-15-2025 SEDOL: BMX6F81							
48,000.00	108.2512710	702.67	51,960.61	48,217.23	3,743.38	0.00	3,743.38
Issue Date: 15 Feb 20 Rate: 3.875% Call Date: 15 May 25 Call Price: 100.00 Yield to Maturity: 1.524% Maturity Date: 15 Aug 25							
BRISTOL MYERS SQUIBB CO CORP 3.2% 06-15-2026 SEDOL: BMX6FC5							
60,000.00	107.5837670	85.33	64,550.26	59,836.80	4,713.46	0.00	4,713.46
Issue Date: 15 Jun 20 Rate: 3.2% Call Date: 15 Apr 26 Call Price: 100.00 Yield to Maturity: 1.436% Maturity Date: 15 Jun 26							
BRISTOL MYERS SQUIBB CO CORP 5.0% 08-15-2045 SEDOL: BMWV9C9							
16,000.00	133.2508750	302.22	21,320.14	15,979.70	5,340.44	0.00	5,340.44
Issue Date: 15 Feb 20 Rate: 5% Call Date: 15 Feb 45 Call Price: 100.00 Yield to Maturity: 3.02% Maturity Date: 15 Aug 45							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
BRISTOL MYERS SQUIBB CO 3.55% DUE 08-15-2022 REG SEDOL: BN4NJT7							
20,000.00	101.8969000	268.22	20,379.38	19,945.80	433.58	0.00	433.58
Issue Date: 15 Feb 20 Rate: 3.55% Yield to Maturity: 0.493% Maturity Date: 15 Aug 22							
CATHOLIC HEALTH INITIATI 4.35 DUE 11-01-2042 SEDOL: B8BB1R1							
10,000.00	115.0580000	72.50	11,505.80	8,901.80	2,604.00	0.00	2,604.00
Issue Date: 31 Oct 12 Rate: 4.35% Call Date: 1 Nov 40 Call Price: 33.33 Yield to Maturity: 3.308% Maturity Date: 1 Nov 42							
CCO HLDGS LLC/CCO HLDGS CAP CORP 4.5% 05-01-2032 SEDOL: BMBVFS8							
100,000.00	102.8750000	750.00	102,875.00	100,816.40	2,058.60	0.00	2,058.60
Issue Date: 1 May 21 Rate: 4.5% Call Date: 1 May 26 Call Price: 102.25 Yield to Maturity: 4.154% Maturity Date: 1 May 32							
CENTENE CORP DEL 3.375% DUE 02-15-2030/05-06-2020 REG SEDOL: BMVX1F3							
10,000.00	102.0210000	127.50	10,202.10	10,025.00	177.10	0.00	177.10
Issue Date: 13 Feb 20 Rate: 3.375% Call Date: 15 Feb 25 Call Price: 101.68 Yield to Maturity: 3.091% Maturity Date: 15 Feb 30							
CHARTER COMMUNICATIONS ENTMT I L P 3.5% 03-01-2042 SEDOL: BN7G7R7							
10,000.00	97.2632000	76.81	9,726.32	9,794.40	- 68.08	0.00	- 68.08
Issue Date: 12 Oct 21 Rate: 3.5% Call Date: 1 Sep 41 Call Price: 100.00 Yield to Maturity: 3.693% Maturity Date: 1 Mar 42							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
CHARTER COMMUNICATIONS OPER LLC / 5.05% 03-30-2029 SEDOL: BH420W2							
130,000.00	114.5746460	1,659.49	148,947.04	130,465.40	18,481.64	0.00	18,481.64
Issue Date: 17 Jan 19 Rate: 5.05% Call Date: 30 Dec 28 Call Price: 100.00 Yield to Maturity: 2.812% Maturity Date: 30 Mar 29							
CHARTER COMMUNICATIONS OPER LLC/CHARTE 4.8% DUE 03-01-2050 SEDOL: BKSVYZ7							
10,000.00	112.3305000	160.00	11,233.05	10,072.10	1,160.95	0.00	1,160.95
Issue Date: 24 Oct 19 Rate: 4.8% Call Date: 1 Sep 49 Call Price: 100.00 Yield to Maturity: 4.06% Maturity Date: 1 Mar 50							
CHARTER 4.908% DUE 07-23-2025 SEDOL: BZ06JV6							
190,000.00	110.0506000	4,092.73	209,096.14	208,461.40	634.74	0.00	634.74
Issue Date: 23 Jul 16 Rate: 4.908% Call Date: 23 Apr 25 Call Price: 100.00 Yield to Maturity: 1.971% Maturity Date: 23 Jul 25							
CHARTER 6.834% DUE 10-23-2055 SEDOL: BD3JMW0							
10,000.00	143.4845000	129.09	14,348.45	11,230.30	3,118.15	0.00	3,118.15
Issue Date: 23 Oct 16 Rate: 6.834% Call Date: 23 Apr 55 Call Price: 100.00 Yield to Maturity: 4.362% Maturity Date: 23 Oct 55							
CHENIERE ENERGY FIXED 4% DUE 03-01-2031 SEDOL: BM8JV21							
10,000.00	105.0000000	133.33	10,500.00	10,600.00	- 100.00	0.00	- 100.00
Issue Date: 1 Sep 21 Rate: 4% Call Date: 1 Mar 26 Call Price: 102.00 Yield to Maturity: 3.361% Maturity Date: 1 Mar 31							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
CHENIERE ENERGY 4.625% DUE 10-15-2028 SEDOL: BNMB2S3							
20,000.00	105.7500000	195.28	21,150.00	20,000.00	1,150.00	0.00	1,150.00
Issue Date: 15 Apr 21 Rate: 4.625% Call Date: 15 Oct 23 Call Price: 102.31 Yield to Maturity: 3.659% Maturity Date: 15 Oct 28							
CHEVRON CORP NEW 1.554% DUE 05-11-2025 SEDOL: BLB4160							
50,000.00	100.8900000	107.92	50,445.00	50,014.20	430.80	0.00	430.80
Issue Date: 11 May 20 Rate: 1.554% Call Date: 11 Apr 25 Call Price: 100.00 Yield to Maturity: 1.282% Maturity Date: 11 May 25							
CHEVRON CORP NEW 1.995% DUE 05-11-2027 SEDOL: BLB4137							
10,000.00	101.5624000	27.71	10,156.24	10,000.00	156.24	0.00	156.24
Issue Date: 11 May 20 Rate: 1.995% Call Date: 11 Mar 27 Call Price: 100.00 Yield to Maturity: 1.688% Maturity Date: 11 May 27							
CHEVRON CORP NEW 2.954% DUE 05-16-2026 SEDOL: BYP8MZ5							
40,000.00	105.9245500	147.70	42,369.82	40,000.00	2,369.82	0.00	2,369.82
Issue Date: 16 May 16 Rate: 2.954% Call Date: 16 Feb 26 Call Price: 100.00 Yield to Maturity: 1.548% Maturity Date: 16 May 26							
CHEVRON U S A INC 3.85% 01-15-2028 SEDOL: BMV7YS9							
80,000.00	110.7887750	1,420.22	88,631.02	81,431.70	7,199.32	0.00	7,199.32
Issue Date: 15 Jul 20 Rate: 3.85% Call Date: 15 Oct 27 Call Price: 100.00 Yield to Maturity: 1.947% Maturity Date: 15 Jan 28							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
CIGNA CORP NEW CORP 3.75% 07-15-2023 SEDOL: BKPHRZ9							
44,000.00	104.0001590	760.83	45,760.07	44,733.70	1,026.37	0.00	1,026.37
Issue Date: 15 Jul 19 Rate: 3.75% Call Date: 15 Jun 23 Call Price: 100.00 Yield to Maturity: 1.12% Maturity Date: 15 Jul 23							
CIGNA CORP NEW CORP 4.125% 11-15-2025 SEDOL: BKPHS01							
30,000.00	109.4114670	158.13	32,823.44	29,975.10	2,848.34	0.00	2,848.34
Issue Date: 15 May 19 Rate: 4.125% Call Date: 15 Sep 25 Call Price: 100.00 Yield to Maturity: 1.608% Maturity Date: 15 Nov 25							
CIGNA CORP NEW CORP 4.375% 10-15-2028 SEDOL: BKPHS12							
70,000.00	113.7400860	646.53	79,618.06	69,906.90	9,711.16	0.00	9,711.16
Issue Date: 15 Apr 19 Rate: 4.375% Call Date: 15 Jul 28 Call Price: 100.00 Yield to Maturity: 2.185% Maturity Date: 15 Oct 28							
CINTAS CORP NO 2 2.9% DUE 04-01-2022 SEDOL: BDC4N67							
40,000.00	100.4019000	290.00	40,160.76	40,120.60	40.16	0.00	40.16
Issue Date: 14 Mar 17 Rate: 2.9% Yield to Maturity: 1.283% Maturity Date: 1 Apr 22							
CINTAS CORP NO 2 3.7% DUE 04-01-2027 SEDOL: BD096S7							
50,000.00	109.4655600	462.50	54,732.78	49,981.80	4,750.98	0.00	4,750.98
Issue Date: 14 Mar 17 Rate: 3.7% Call Date: 1 Jan 27 Call Price: 100.00 Yield to Maturity: 1.802% Maturity Date: 1 Apr 27							

Asset Detail - Base Currency

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

Fixed Income

Corporate bonds

CIT GROUP INC NEW FIXED 5.25% DUE 03-07-2025 SEDOL: BYZQMH1

20,000.00	110.1630000	326.67	22,032.60	20,550.00	1,482.60	0.00	1,482.60

Issue Date: 9 Mar 18 Rate: 5.25% Call Date: 7 Dec 24 Call Price: 100.00 Yield to Maturity: 1.941% Maturity Date: 7 Mar 25

CITIGROUP INC DEP SHS REPSTG 5.95 12-29-2049 CUSIP: 172967GD7

60,000.00	103.0000000	1,497.42	61,800.00	60,000.00	1,800.00	0.00	1,800.00

Issue Date: 29 Oct 12 Rate: 5.95% Call Date: 30 Jan 23 Call Price: 100.00 Yield to Maturity: 5.739% Maturity Date: 29 Jul 49

CITIGROUP INC FLTG RT 1.678% DUE 05-15-2024 CUSIP: 172967MR9

40,000.00	101.1173500	85.76	40,446.94	40,000.00	446.94	0.00	446.94

Issue Date: 14 May 20 Rate: 1.678% Call Date: 15 May 23 Call Price: 100.00 Yield to Maturity: 1.198% Maturity Date: 15 May 24

CITIGROUP INC NT VAR RATE 12-31-2049 REG CUSIP: 172967JM4

70,000.00	107.0000000	532.19	74,900.00	70,000.00	4,900.00	0.00	4,900.00

Issue Date: 24 Apr 15 Rate: 5.95% Call Date: 15 May 26 Call Price: 100.00 Yield to Maturity: 5.472% Maturity Date: 31 Dec 49

CITIGROUP INC VAR RT DUE 12-29-2049 SEDOL: BLWX1S8

60,000.00	104.8130000	483.00	62,887.80	59,934.37	2,953.43	0.00	2,953.43

Issue Date: 30 Apr 14 Rate: 6.3% Call Date: 15 May 24 Call Price: 0.00 Yield to Maturity: 5.953% Maturity Date: 29 Dec 49

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
CITIGROUP INC 2.52% 11-03-2032 SEDOL: BNHX0P7							
10,000.00	100.0007000	40.60	10,000.07	10,007.80	- 7.73	0.00	- 7.73
Issue Date: 3 Nov 21 Rate: 2.52% Call Date: 3 May 22 Call Price: 100.00 Yield to Maturity: 2.519% Maturity Date: 3 Nov 32							
CITIGROUP INC 3.106% DUE 04-08-2026 SEDOL: BM8G779							
20,000.00	104.8756000	143.22	20,975.12	20,870.20	104.92	0.00	104.92
Issue Date: 8 Apr 20 Rate: 3.106% Call Date: 8 Apr 25 Call Price: 100.00 Yield to Maturity: 1.911% Maturity Date: 8 Apr 26							
CITIGROUP INC 3.5% DUE 05-15-2023 SEDOL: BFMYZM1							
80,000.00	103.3840250	357.78	82,707.22	77,116.12	5,591.10	0.00	5,591.10
Issue Date: 14 May 13 Rate: 3.5% Yield to Maturity: 1.01% Maturity Date: 15 May 23							
CITIGROUP INC 4.05% DUE 07-30-2022 SEDOL: BDZRH27							
80,000.00	102.0374750	1,359.00	81,629.98	83,073.83	- 1,443.85	0.00	- 1,443.85
Issue Date: 8 Feb 13 Rate: 4.05% Yield to Maturity: 0.53% Maturity Date: 30 Jul 22							
CITIGROUP INC 4.3% DUE 11-20-2026 SEDOL: BSPCB69							
30,000.00	110.7022330	146.92	33,210.67	30,395.10	2,815.57	0.00	2,815.57
Issue Date: 20 Nov 14 Rate: 4.3% Yield to Maturity: 1.99% Maturity Date: 20 Nov 26							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
CITIGROUP INC 4.4% DUE 06-10-2025 SEDOL: BYZZP79							
60,000.00	108.9397170	154.00	65,363.83	59,832.80	5,531.03	0.00	5,531.03
Issue Date: 10 Jun 15 Rate: 4.4% Yield to Maturity: 1.714% Maturity Date: 10 Jun 25							
CITIGROUP INC 4.412% DUE 03-31-2031 SEDOL: BMH3V24							
50,000.00	114.3162600	557.63	57,158.13	50,000.00	7,158.13	0.00	7,158.13
Issue Date: 31 Mar 20 Rate: 4.412% Call Date: 31 Mar 30 Call Price: 100.00 Yield to Maturity: 2.655% Maturity Date: 31 Mar 31							
CITIGROUP INC 4.5% DUE 01-14-2022 SEDOL: BBPV6C8							
160,000.00	100.1166810	3,340.00	160,186.69	154,534.40	5,652.29	0.00	5,652.29
Rate: 4.5% Yield to Maturity: 1.263% Maturity Date: 14 Jan 22							
CITIGROUP INC 4.65% DUE 07-30-2045 SEDOL: BYTHPH1							
182,000.00	126.4927030	3,549.76	230,216.72	182,371.28	47,845.44	0.00	47,845.44
Issue Date: 30 Jul 15 Rate: 4.65% Yield to Maturity: 3.063% Maturity Date: 30 Jul 45							
CITIGROUP INC 4.75% DUE 05-18-2046 SEDOL: BDGLCL2							
10,000.00	123.3570000	56.74	12,335.70	10,047.50	2,288.20	0.00	2,288.20
Issue Date: 18 May 16 Rate: 4.75% Yield to Maturity: 3.341% Maturity Date: 18 May 46							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
CITIGROUP INC 5.3 DUE 05-06-2044 SEDOL: BMH4H85							
31,000.00	130.8689680	251.01	40,569.38	32,400.04	8,169.34	0.00	8,169.34
Issue Date: 6 May 14 Rate: 5.3% Yield to Maturity: 3.33% Maturity Date: 6 May 44							
CITIGROUP INC 5.5% DUE 09-13-2025 SEDOL: BDT7Y00							
100,000.00	113.1331900	1,650.00	113,133.19	100,108.20	13,024.99	0.00	13,024.99
Issue Date: 13 Sep 13 Rate: 5.5% Yield to Maturity: 1.813% Maturity Date: 13 Sep 25							
CITIGROUP INC 8.125% DUE 07-15-2039 SEDOL: B8G0DX3							
16,000.00	169.4507500	599.44	27,112.12	23,083.98	4,028.14	0.00	4,028.14
Issue Date: 23 Jul 09 Rate: 8.125% Yield to Maturity: 3.002% Maturity Date: 15 Jul 39							
COCA COLA CO 1.45% DUE 06-01-2027 SEDOL: BLB7YV5							
40,000.00	99.4819750	48.33	39,792.79	40,093.70	- 300.91	0.00	- 300.91
Issue Date: 1 May 20 Rate: 1.45% Call Date: 1 Apr 27 Call Price: 100.00 Yield to Maturity: 1.55% Maturity Date: 1 Jun 27							
COCA COLA CO 2.6% DUE 06-01-2050 SEDOL: BLB7Z23							
10,000.00	98.0378000	21.67	9,803.78	9,925.10	- 121.32	0.00	- 121.32
Issue Date: 1 May 20 Rate: 2.6% Call Date: 1 Dec 49 Call Price: 100.00 Yield to Maturity: 2.699% Maturity Date: 1 Jun 50							

Asset Detail - Base Currency

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

Fixed Income

Corporate bonds

COCA COLA CO 3.375% DUE 03-25-2027 SEDOL: BL63CD6

20,000.00	108.0848500	180.00	21,616.97	22,964.10	- 1,347.13	0.00	- 1,347.13

Issue Date: 25 Mar 20 Rate: 3.375% Call Date: 25 Jan 27 Call Price: 100.00 Yield to Maturity: 1.751% Maturity Date: 25 Mar 27

COMCAST CORP NEW FIXED 3.4% DUE 04-01-2030 CUSIP: 20030NDG3

20,000.00	109.2461500	170.00	21,849.23	19,964.60	1,884.63	0.00	1,884.63

Issue Date: 27 Mar 20 Rate: 3.4% Call Date: 1 Jan 30 Call Price: 100.00 Yield to Maturity: 2.169% Maturity Date: 1 Apr 30

COMCAST CORP NEW 2.8% DUE 01-15-2051/05-28-2020 REG SEDOL: BL6D441

30,000.00	96.7382330	387.33	29,021.47	27,909.90	1,111.57	0.00	1,111.57

Issue Date: 28 May 20 Rate: 2.8% Call Date: 15 Jul 50 Call Price: 100.00 Yield to Maturity: 2.968% Maturity Date: 15 Jan 51

COMCAST CORP NEW 3.15% DUE 03-01-2026 CUSIP: 20030NBS9

20,000.00	106.6680000	210.00	21,333.60	19,015.80	2,317.80	0.00	2,317.80

Issue Date: 23 Feb 16 Rate: 3.15% Call Date: 1 Dec 25 Call Price: 100.00 Yield to Maturity: 1.493% Maturity Date: 1 Mar 26

COMCAST CORP NEW 3.45% DUE 02-01-2050 CUSIP: 20030NCZ2

10,000.00	107.1793000	143.75	10,717.93	10,792.31	- 74.38	0.00	- 74.38

Issue Date: 5 Nov 19 Rate: 3.45% Call Date: 1 Aug 49 Call Price: 100.00 Yield to Maturity: 3.066% Maturity Date: 1 Feb 50

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
COMCAST CORP NEW 3.95% 10-15-2025 CUSIP: 20030NCS8							
80,000.00	109.2218130	667.11	87,377.45	79,901.60	7,475.85	0.00	7,475.85
Issue Date: 5 Oct 18 Rate: 3.95% Call Date: 15 Aug 25 Call Price: 100.00 Yield to Maturity: 1.44% Maturity Date: 15 Oct 25							
COMCAST CORP NEW 4.15% DUE 10-15-2028 CUSIP: 20030NCT6							
190,000.00	113.6136210	1,664.61	215,865.88	190,160.40	25,705.48	0.00	25,705.48
Issue Date: 5 Oct 18 Rate: 4.15% Call Date: 15 Jul 28 Call Price: 100.00 Yield to Maturity: 1.995% Maturity Date: 15 Oct 28							
COMCAST CORP NEW 4.2% DUE 08-15-2034 CUSIP: 20030NBM2							
50,000.00	117.7658000	793.33	58,882.90	50,386.00	8,496.90	0.00	8,496.90
Issue Date: 12 Aug 14 Rate: 4.2% Call Date: 15 Feb 34 Call Price: 100.00 Yield to Maturity: 2.545% Maturity Date: 15 Aug 34							
COMCAST CORP NEW 4.25% DUE 10-15-2030 CUSIP: 20030NCU3							
50,000.00	115.5226800	448.61	57,761.34	49,937.20	7,824.14	0.00	7,824.14
Issue Date: 5 Oct 18 Rate: 4.25% Call Date: 15 Jul 30 Call Price: 100.00 Yield to Maturity: 2.289% Maturity Date: 15 Oct 30							
COMCAST CORP NEW 4% DUE 03-01-2048 SEDOL: BFY1YN4							
10,000.00	115.5833000	133.33	11,558.33	11,307.30	251.03	0.00	251.03
Issue Date: 8 Feb 18 Rate: 4% Call Date: 1 Sep 47 Call Price: 100.00 Yield to Maturity: 3.123% Maturity Date: 1 Mar 48							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
COMCAST CORP NEW 5.65% DUE 06-15-2035 SEDOL: B0B7ZQ0							
10,000.00	132.4495000	25.11	13,244.95	10,305.90	2,939.05	0.00	2,939.05
Issue Date: 9 Jun 05 Rate: 5.65% Yield to Maturity: 2.748% Maturity Date: 15 Jun 35							
COMCAST CORP 3.7% 04-15-2024 CUSIP: 20030NCR0							
40,000.00	106.2596500	312.44	42,503.86	39,888.80	2,615.06	0.00	2,615.06
Issue Date: 5 Oct 18 Rate: 3.7% Call Date: 15 Mar 24 Call Price: 100.00 Yield to Maturity: 0.929% Maturity Date: 15 Apr 24							
CONOCO INC 6.95% DUE 04-15-2029 SEDOL: B2PJ1B3							
70,000.00	131.6706710	1,027.06	92,169.47	76,395.41	15,774.06	0.00	15,774.06
Issue Date: 20 Apr 99 Rate: 6.95% Yield to Maturity: 2.219% Maturity Date: 15 Apr 29							
CONOCOPHILLIPS 3.75% DUE 10-01-2027 SEDOL: BNQPSJ4							
20,000.00	109.6875500	187.50	21,937.51	20,912.20	1,025.31	0.00	1,025.31
Issue Date: 1 Oct 20 Rate: 3.75% Call Date: 1 Jul 27 Call Price: 100.00 Yield to Maturity: 1.959% Maturity Date: 1 Oct 27							
CONSTELLATION 4.75% DUE 11-15-2024 SEDOL: BRSG3M1							
50,000.00	109.1073000	303.47	54,553.65	52,062.50	2,491.15	0.00	2,491.15
Issue Date: 3 Nov 14 Rate: 4.75% Yield to Maturity: 1.498% Maturity Date: 15 Nov 24							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
CONTL RES INC FIXED 3.8% DUE 06-01-2024 SEDOL: BZ02873							
20,000.00	104.3465000	63.33	20,869.30	19,938.65	930.65	0.00	930.65
Issue Date: 19 May 14 Rate: 3.8% Call Date: 1 Mar 24 Call Price: 100.00 Yield to Maturity: 1.949% Maturity Date: 1 Jun 24							
CONTL RES INC 4.375% DUE 01-15-2028 SEDOL: BF19CF9							
20,000.00	108.1050000	403.47	21,621.00	20,451.60	1,169.40	0.00	1,169.40
Issue Date: 8 Dec 17 Rate: 4.375% Call Date: 15 Oct 27 Call Price: 100.00 Yield to Maturity: 2.901% Maturity Date: 15 Jan 28							
CONTL RES INC 4.5 DUE 04-15-2023 SEDOL: BCCWFC4							
20,000.00	103.0470000	190.00	20,609.40	20,747.20	- 137.80	0.00	- 137.80
Issue Date: 5 Apr 13 Rate: 4.5% Call Date: 15 Jan 23 Call Price: 100.00 Yield to Maturity: 2.089% Maturity Date: 15 Apr 23							
CONTL RES INC 4.9% DUE 06-01-2044 SEDOL: BYN68H5							
30,000.00	110.8250000	122.50	33,247.50	32,395.30	852.20	0.00	852.20
Issue Date: 19 May 14 Rate: 4.9% Call Date: 1 Dec 43 Call Price: 100.00 Yield to Maturity: 4.153% Maturity Date: 1 Jun 44							
COSTCO WHOLESALE CORP NEW 1.6% DUE 04-20-2030 REG SEDOL: BMG2X93							
10,000.00	96.9789000	31.56	9,697.89	10,037.30	- 339.41	0.00	- 339.41
Issue Date: 20 Apr 20 Rate: 1.6% Call Date: 20 Jan 30 Call Price: 100.00 Yield to Maturity: 1.996% Maturity Date: 20 Apr 30							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
COSTCO WHSL CORP FIXED 1.375% DUE 06-20-2027 SEDOL: BMG1PD8							
40,000.00	99.2969250	16.81	39,718.77	40,232.70	- 513.93	0.00	- 513.93
Issue Date: 20 Apr 20 Rate: 1.375% Call Date: 20 Apr 27 Call Price: 100.00 Yield to Maturity: 1.509% Maturity Date: 20 Jun 27							
CVS HEALTH CORP 2.75% DUE 12-01-2022 SEDOL: B90QJ25							
100,000.00	101.3891100	229.17	101,389.11	99,861.00	1,528.11	0.00	1,528.11
Issue Date: 29 Nov 12 Rate: 2.75% Call Date: 1 Sep 22 Call Price: 100.00 Yield to Maturity: 1.221% Maturity Date: 1 Dec 22							
CVS HEALTH CORP 3.875% DUE 07-20-2025 SEDOL: BYPFB82							
44,000.00	107.5127950	762.51	47,305.63	43,557.36	3,748.27	0.00	3,748.27
Issue Date: 20 Jul 15 Rate: 3.875% Call Date: 20 Apr 25 Call Price: 100.00 Yield to Maturity: 1.687% Maturity Date: 20 Jul 25							
CVS HEALTH CORP 4.3% DUE 03-25-2028 SEDOL: BF3V2P3							
84,000.00	112.3009880	963.20	94,332.83	82,875.44	11,457.39	0.00	11,457.39
Issue Date: 9 Mar 18 Rate: 4.3% Call Date: 25 Dec 27 Call Price: 100.00 Yield to Maturity: 2.178% Maturity Date: 25 Mar 28							
CVS HEALTH CORP 5.05% DUE 03-25-2048 SEDOL: BF4JKH4							
30,000.00	131.1699670	404.00	39,350.99	39,912.10	- 561.11	0.00	- 561.11
Issue Date: 9 Mar 18 Rate: 5.05% Call Date: 25 Sep 47 Call Price: 100.00 Yield to Maturity: 3.27% Maturity Date: 25 Mar 48							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
CVS HEALTH CORP 5.125% DUE 07-20-2045 SEDOL: BYPFC45							
40,000.00	130.3803000	916.81	52,152.12	40,934.57	11,217.55	0.00	11,217.55
Issue Date: 20 Jul 15 Rate: 5.125% Yield to Maturity: 3.265% Maturity Date: 20 Jul 45							
CVS HEALTH CORPORATION 2.125% DUE 09-15-2031 BEO SEDOL: BN6SF14							
30,000.00	98.0442000	235.52	29,413.26	29,810.70	- 397.44	0.00	- 397.44
Issue Date: 18 Aug 21 Rate: 2.125% Call Date: 15 Jun 31 Call Price: 100.00 Yield to Maturity: 2.351% Maturity Date: 15 Sep 31							
DEERE & CO FIXED 3.1% DUE 04-15-2030 SEDOL: BMQ5M39							
10,000.00	107.8797000	65.44	10,787.97	9,981.10	806.87	0.00	806.87
Issue Date: 30 Mar 20 Rate: 3.1% Call Date: 15 Jan 30 Call Price: 100.00 Yield to Maturity: 2.06% Maturity Date: 15 Apr 30							
DEERE & CO FIXED 3.75% DUE 04-15-2050 SEDOL: BMQ5M40							
110,000.00	118.5521090	870.83	130,407.32	128,118.40	2,288.92	0.00	2,288.92
Issue Date: 30 Mar 20 Rate: 3.75% Call Date: 15 Oct 49 Call Price: 100.00 Yield to Maturity: 2.796% Maturity Date: 15 Apr 50							
DELTA AIR LINES 3.625% DUE 03-15-2022 SEDOL: BDH3QZ9							
20,000.00	100.0007000	213.47	20,000.14	16,650.00	3,350.14	0.00	3,350.14
Issue Date: 14 Mar 17 Rate: 3.625% Yield to Maturity: 3.605% Maturity Date: 15 Mar 22							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
DELTA AIR LINES 3.8% 04-19-2023 SEDOL: BFZP598							
20,000.00	102.2475000	152.00	20,449.50	17,850.00	2,599.50	0.00	2,599.50
Issue Date: 19 Apr 18 Rate: 3.8% Call Date: 19 Mar 23 Call Price: 100.00 Yield to Maturity: 2.037% Maturity Date: 19 Apr 23							
DEVON ENERGY CORP FIXED 5% DUE 06-15-2045 SEDOL: BYNCYY2							
30,000.00	121.2325000	66.67	36,369.75	35,172.30	1,197.45	0.00	1,197.45
Issue Date: 16 Jun 15 Rate: 5% Call Date: 15 Dec 44 Call Price: 100.00 Yield to Maturity: 3.645% Maturity Date: 15 Jun 45							
DEVON ENERGY CORP NEW 8.25% 08-01-2023 BEO SEDOL: BNXFS64							
60,000.00	109.2312830	2,062.50	65,538.77	68,800.00	- 3,261.23	0.00	- 3,261.23
Issue Date: 1 Aug 21 Rate: 8.25% Call Date: 1 Jun 23 Call Price: 100.00 Yield to Maturity: 2.278% Maturity Date: 1 Aug 23							
DEVON ENERGY CORP 5.6 DUE 07-15-2041 SEDOL: B3Q7W10							
70,000.00	125.7437000	1,807.56	88,020.59	79,472.25	8,548.34	0.00	8,548.34
Issue Date: 12 Jul 11 Rate: 5.6% Call Date: 15 Jan 41 Call Price: 100.00 Yield to Maturity: 3.732% Maturity Date: 15 Jul 41							
DEVON ENERGY CORP 5.85% DUE 12-15-2025 SEDOL: BYQ1PX2							
80,000.00	114.3889250	208.00	91,511.14	86,146.90	5,364.24	0.00	5,364.24
Issue Date: 15 Dec 15 Rate: 5.85% Call Date: 15 Sep 25 Call Price: 100.00 Yield to Maturity: 2.044% Maturity Date: 15 Dec 25							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
DIAMONDBACK ENERGY FIXED 3.25% DUE 12-01-2026 SEDOL: BJR45C4							
10,000.00	105.5235000	27.08	10,552.35	10,317.30	235.05	0.00	235.05
Issue Date: 5 Dec 19 Rate: 3.25% Call Date: 1 Oct 26 Call Price: 100.00 Yield to Maturity: 2.062% Maturity Date: 1 Dec 26							
DIAMONDBACK ENERGY INC 3.5% DUE 12-01-2029 SEDOL: BJR45B3							
20,000.00	106.0410500	58.33	21,208.21	20,511.00	697.21	0.00	697.21
Issue Date: 5 Dec 19 Rate: 3.5% Call Date: 1 Sep 29 Call Price: 100.00 Yield to Maturity: 2.648% Maturity Date: 1 Dec 29							
DISH DBS CORP 5.125% DUE 06-01-2029 SEDOL: BMDHSQ3							
50,000.00	91.0000000	213.54	45,500.00	49,877.00	- 4,377.00	0.00	- 4,377.00
Issue Date: 24 May 21 Rate: 5.125% Yield to Maturity: 6.682% Maturity Date: 1 Jun 29							
DISH DBS CORP 5.875% 11-15-2024 CUSIP: 25470XAW5							
25,000.00	102.6340000	187.67	25,658.50	24,233.69	1,424.81	0.00	1,424.81
Issue Date: 20 Nov 14 Rate: 5.875% Yield to Maturity: 4.878% Maturity Date: 15 Nov 24							
DISNEY WALT CO SR NT 6.2% 12-15-2034 SEDOL: BJQX577							
10,000.00	139.8736000	27.56	13,987.36	9,321.90	4,665.46	0.00	4,665.46
Issue Date: 15 Jun 19 Rate: 6.2% Yield to Maturity: 2.563% Maturity Date: 15 Dec 34							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
DISNEY WALT CO SR NT 6.65% 11-15-2037 CUSIP: 254687EH5							
10,000.00	148.5208000	84.97	14,852.08	9,855.00	4,997.08	0.00	4,997.08
Issue Date: 15 Nov 19 Rate: 6.65% Yield to Maturity: 2.832% Maturity Date: 15 Nov 37							
DUKE ENERGY 5.3% DUE 02-15-2040 SEDOL: B432721							
130,000.00	131.9544000	2,602.89	171,540.72	158,434.90	13,105.82	0.00	13,105.82
Issue Date: 19 Nov 09 Rate: 5.3% Yield to Maturity: 3% Maturity Date: 15 Feb 40							
EATON CORP OHIO 4.15 DUE 11-02-2042 REG SEDOL: BGLPFR7							
70,000.00	117.2316860	476.10	82,062.18	70,572.40	11,489.78	0.00	11,489.78
Issue Date: 2 Nov 13 Rate: 4.15% Yield to Maturity: 3.028% Maturity Date: 2 Nov 42							
EL PASO NAT GAS CO 8.375% DUE 06-15-2032 SEDOL: 2787237							
110,000.00	143.2685730	409.44	157,595.43	128,194.00	29,401.43	0.00	29,401.43
Issue Date: 15 Jun 03 Rate: 8.375% Call Date: 14 Jun 32 Call Price: 100.00 Yield to Maturity: 3.418% Maturity Date: 15 Jun 32							
ENERGY TRANSFER L P 6.75% 12-31-2099 USD SEDOL: BNLZ3S3							
40,000.00	100.0000000	345.00	40,000.00	40,562.50	- 562.50	0.00	- 562.50
Issue Date: 16 Nov 17 Rate: 6.75% Call Date: 15 May 25 Call Price: 100.00 Yield to Maturity: 6.75% Maturity Date: 31 Dec 99							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
ENERGY TRANSFER 3.75% DUE 05-15-2030 SEDOL: BL3BQ53							
90,000.00	106.0678780	431.25	95,461.09	91,744.80	3,716.29	0.00	3,716.29
Issue Date: 22 Jan 20 Rate: 3.75% Call Date: 15 Feb 30 Call Price: 100.00 Yield to Maturity: 2.927% Maturity Date: 15 May 30							
ENERGY TRANSFER 4.95% DUE 06-15-2028 SEDOL: BNR46T6							
20,000.00	112.5735500	44.00	22,514.71	21,379.60	1,135.11	0.00	1,135.11
Issue Date: 8 Jun 18 Rate: 4.95% Call Date: 15 Mar 28 Call Price: 100.00 Yield to Maturity: 2.806% Maturity Date: 15 Jun 28							
ENERGY TRANSFER 5.25% DUE 04-15-2029 SEDOL: BJCYMH3							
10,000.00	114.6342000	110.83	11,463.42	11,417.30	46.12	0.00	46.12
Issue Date: 15 Jan 19 Rate: 5.25% Call Date: 15 Jan 29 Call Price: 100.00 Yield to Maturity: 2.999% Maturity Date: 15 Apr 29							
ENERGY TRANSFER 6.25% DUE 04-15-2049 SEDOL: BJCYMJ5							
80,000.00	131.0195750	1,055.56	104,815.66	97,197.60	7,618.06	0.00	7,618.06
Issue Date: 15 Jan 19 Rate: 6.25% Call Date: 15 Oct 48 Call Price: 100.00 Yield to Maturity: 4.306% Maturity Date: 15 Apr 49							
ENERGY TRANSFER 7.6% DUE 02-01-2024 SEDOL: BHBF8H5							
40,000.00	109.9153000	1,266.67	43,966.12	46,381.20	- 2,415.08	0.00	- 2,415.08
Issue Date: 13 Dec 13 Rate: 7.6% Call Date: 1 Nov 23 Call Price: 100.00 Yield to Maturity: 2.673% Maturity Date: 1 Feb 24							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
ENTERPRISE PRODS FIXED 3.95% DUE 01-31-2060 SEDOL: BL39936							
20,000.00	108.4086500	331.36	21,681.73	20,790.70	891.03	0.00	891.03
Issue Date: 15 Jan 20 Rate: 3.95% Call Date: 31 Jul 59 Call Price: 100.00 Yield to Maturity: 3.545% Maturity Date: 31 Jan 60							
ENTERPRISE PRODS 2.8% DUE 01-31-2030 SEDOL: BKM3QG4							
40,000.00	104.3652000	469.78	41,746.08	40,889.00	857.08	0.00	857.08
Issue Date: 15 Jan 20 Rate: 2.8% Call Date: 31 Oct 29 Call Price: 100.00 Yield to Maturity: 2.207% Maturity Date: 31 Jan 30							
ENTERPRISE PRODS 3.7% DUE 01-31-2051 SEDOL: BL397H6							
20,000.00	105.2982500	310.39	21,059.65	19,755.60	1,304.05	0.00	1,304.05
Issue Date: 15 Jan 20 Rate: 3.7% Call Date: 31 Jul 50 Call Price: 100.00 Yield to Maturity: 3.411% Maturity Date: 31 Jan 51							
ENTERPRISE PRODS 4.15% DUE 10-16-2028 SEDOL: BFY5JK8							
90,000.00	112.3518440	778.13	101,116.66	96,133.60	4,983.06	0.00	4,983.06
Issue Date: 11 Oct 18 Rate: 4.15% Call Date: 16 Jul 28 Call Price: 100.00 Yield to Maturity: 2.183% Maturity Date: 16 Oct 28							
ENTERPRISE PRODS 4.2% DUE 01-31-2050 SEDOL: BKB02C4							
20,000.00	112.4981000	352.33	22,499.62	21,526.40	973.22	0.00	973.22
Issue Date: 8 Jul 19 Rate: 4.2% Call Date: 31 Jul 49 Call Price: 100.00 Yield to Maturity: 3.497% Maturity Date: 31 Jan 50							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
ENTERPRISE PRODS 5.7% DUE 02-15-2042 SEDOL: B56MMZ3							
20,000.00	130.2982500	430.67	26,059.65	20,553.54	5,506.11	0.00	5,506.11
Issue Date: 24 Aug 11 Rate: 5.7% Yield to Maturity: 3.575% Maturity Date: 15 Feb 42							
ENTERPRISE PRODS 7.55% DUE 04-15-2038 SEDOL: B57FW28							
10,000.00	149.2715000	159.39	14,927.15	14,502.30	424.85	0.00	424.85
Issue Date: 15 Oct 09 Rate: 7.55% Yield to Maturity: 3.542% Maturity Date: 15 Apr 38							
ENTERPRISE PRODUCTS OPER L P 3.125% DUE 07-31-2029 SEDOL: BKB02B3							
10,000.00	106.2861000	131.08	10,628.61	10,219.00	409.61	0.00	409.61
Issue Date: 8 Jul 19 Rate: 3.125% Call Date: 30 Apr 29 Call Price: 100.00 Yield to Maturity: 2.219% Maturity Date: 31 Jul 29							
EOG RES INC FIXED 3.9% DUE 04-01-2035 SEDOL: BWCN5Z0							
20,000.00	113.5101500	195.00	22,702.03	22,858.00	- 155.97	0.00	- 155.97
Issue Date: 17 Mar 15 Rate: 3.9% Call Date: 1 Oct 34 Call Price: 100.00 Yield to Maturity: 2.681% Maturity Date: 1 Apr 35							
EOG RES INC 4.15% DUE 01-15-2026 SEDOL: BYV01X6							
40,000.00	109.2863250	765.44	43,714.53	42,708.00	1,006.53	0.00	1,006.53
Issue Date: 14 Jan 16 Rate: 4.15% Call Date: 15 Oct 25 Call Price: 100.00 Yield to Maturity: 1.758% Maturity Date: 15 Jan 26							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
EQT CORP FIXED 3% DUE 10-01-2022 SEDOL: BYWG478							
30,000.00	101.0000000	225.00	30,300.00	29,700.00	600.00	0.00	600.00
Issue Date: 4 Oct 17 Rate: 3% Yield to Maturity: 1.65% Maturity Date: 1 Oct 22							
EQT CORP 3.9% DUE 10-01-2027 SEDOL: BYWG490							
50,000.00	107.3760000	487.50	53,688.00	54,362.50	- 674.50	0.00	- 674.50
Issue Date: 4 Oct 17 Rate: 3.9% Call Date: 1 Jul 27 Call Price: 100.00 Yield to Maturity: 2.513% Maturity Date: 1 Oct 27							
EQT CORPORATION 5.0% DUE 01-15-2029 BEO SEDOL: BMDMZ01							
10,000.00	110.7500000	230.56	11,075.00	11,451.00	- 376.00	0.00	- 376.00
Issue Date: 16 Nov 20 Rate: 5% Call Date: 15 Jul 28 Call Price: 100.00 Yield to Maturity: 3.277% Maturity Date: 15 Jan 29							
EXELON CORP 5.625% DUE 06-15-2035 SEDOL: B0LK7L8							
100,000.00	127.3259700	250.00	127,325.97	89,339.50	37,986.47	0.00	37,986.47
Issue Date: 9 Jun 05 Rate: 5.625% Yield to Maturity: 3.122% Maturity Date: 15 Jun 35							
EXXON MOBIL CORP FIXED 1.571% DUE 04-15-2023 SEDOL: BMDSC19							
10,000.00	101.1350000	33.17	10,113.50	10,046.80	66.70	0.00	66.70
Issue Date: 15 Apr 20 Rate: 1.571% Yield to Maturity: 0.684% Maturity Date: 15 Apr 23							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
EXXON MOBIL CORP FIXED 4.327% DUE 03-19-2050 SEDOL: BL68H70							
10,000.00	123.2219000	122.60	12,322.19	12,140.00	182.19	0.00	182.19
Issue Date: 19 Mar 20 Rate: 4.327% Call Date: 19 Sep 49 Call Price: 100.00 Yield to Maturity: 3.087% Maturity Date: 19 Mar 50							
EXXON MOBIL CORP 2.992% DUE 03-19-2025 SEDOL: BL68H25							
100,000.00	105.1333200	847.73	105,133.32	103,181.20	1,952.12	0.00	1,952.12
Issue Date: 19 Mar 20 Rate: 2.992% Call Date: 19 Feb 25 Call Price: 100.00 Yield to Maturity: 1.355% Maturity Date: 19 Mar 25							
EXXON MOBIL CORP 3.043% DUE 03-01-2026 SEDOL: BYYD0F7							
150,000.00	105.8418200	1,521.50	158,762.73	151,205.92	7,556.81	0.00	7,556.81
Issue Date: 3 Mar 16 Rate: 3.043% Call Date: 1 Dec 25 Call Price: 100.00 Yield to Maturity: 1.588% Maturity Date: 1 Mar 26							
EXXON MOBIL CORP 3.482% DUE 03-19-2030 SEDOL: BL68H47							
40,000.00	109.6173500	394.63	43,846.94	40,000.00	3,846.94	0.00	3,846.94
Issue Date: 19 Mar 20 Rate: 3.482% Call Date: 19 Dec 29 Call Price: 100.00 Yield to Maturity: 2.196% Maturity Date: 19 Mar 30							
FIRSTENERGY CORP 3.9% 07-15-2027 SEDOL: BDC3P91							
120,000.00	107.7552080	2,434.67	129,306.25	120,357.60	8,948.65	0.00	8,948.65
Issue Date: 21 Jun 17 Rate: 4.4% Call Date: 15 Apr 27 Call Price: 100.00 Yield to Maturity: 2.396% Maturity Date: 15 Jul 27							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
FIRSTENERGY CORP 4.25 DUE 03-15-2023 SEDOL: B9DM5H7							
40,000.00	104.0000000	559.44	41,600.00	39,258.83	2,341.17	0.00	2,341.17
Issue Date: 5 Mar 13 Rate: 4.75% Call Date: 15 Dec 22 Call Price: 100.00 Yield to Maturity: 0.905% Maturity Date: 15 Mar 23							
FIRSTENERGY CORP 7.375% DUE 11-15-2031 SEDOL: 2819486							
30,000.00	134.9400000	282.71	40,482.00	33,662.11	6,819.89	0.00	6,819.89
Issue Date: 15 Nov 01 Rate: 7.375% Call Date: 14 Nov 31 Call Price: 100.00 Yield to Maturity: 3.215% Maturity Date: 15 Nov 31							
FORD MTR CO DEL 3.25% 02-12-2032 SEDOL: BPLHQR3							
30,000.00	102.4000000	132.71	30,720.00	30,012.50	707.50	0.00	707.50
Issue Date: 12 Nov 21 Rate: 3.25% Call Date: 12 Nov 31 Call Price: 100.00 Yield to Maturity: 2.973% Maturity Date: 12 Feb 32							
FORD MTR CR CO LLC 2.9% DUE 02-16-2028 BEO SEDOL: BMT9FQ2							
200,000.00	100.2500000	2,175.00	200,500.00	197,500.00	3,000.00	0.00	3,000.00
Issue Date: 16 Feb 21 Rate: 2.9% Call Date: 16 Dec 27 Call Price: 100.00 Yield to Maturity: 2.854% Maturity Date: 16 Feb 28							
FOX CORP 4.03% DUE 01-25-2024 SEDOL: BJLV8C2							
30,000.00	105.6254000	523.90	31,687.62	30,000.00	1,687.62	0.00	1,687.62
Issue Date: 25 Jan 20 Rate: 4.03% Call Date: 25 Dec 23 Call Price: 100.00 Yield to Maturity: 1.263% Maturity Date: 25 Jan 24							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
FOX CORP 5.476% DUE 01-25-2039 SEDOL: BMPRYX0							
60,000.00	129.2634670	1,423.76	77,558.08	65,297.90	12,260.18	0.00	12,260.18
Issue Date: 25 Jan 20 Rate: 5.476% Call Date: 25 Jul 38 Call Price: 100.00 Yield to Maturity: 3.231% Maturity Date: 25 Jan 39							
FREEPORT-MCMORAN FIXED 4.625% DUE 08-01-2030 SEDOL: BN2XBT3							
10,000.00	107.2500000	192.71	10,725.00	10,000.00	725.00	0.00	725.00
Issue Date: 27 Jul 20 Rate: 4.625% Call Date: 1 Aug 25 Call Price: 102.31 Yield to Maturity: 3.633% Maturity Date: 1 Aug 30							
FREEPORT-MCMORAN 5.45% DUE 03-15-2043 SEDOL: BFPC4S1							
88,000.00	125.7090000	1,412.16	110,623.92	76,887.50	33,736.42	0.00	33,736.42
Issue Date: 15 Sep 13 Rate: 5.45% Call Date: 15 Sep 42 Call Price: 100.00 Yield to Maturity: 3.69% Maturity Date: 15 Mar 43							
GEN DYNAMICS CORP FIXED 4.25% DUE 04-01-2040 SEDOL: BMFFMZ2							
10,000.00	122.4220000	106.25	12,242.20	11,851.90	390.30	0.00	390.30
Issue Date: 25 Mar 20 Rate: 4.25% Call Date: 1 Oct 39 Call Price: 100.00 Yield to Maturity: 2.687% Maturity Date: 1 Apr 40							
GEN MTRS FINL CO 4.25 DUE 05-15-2023 SEDOL: BJT3FD0							
20,000.00	104.0774000	108.61	20,815.48	20,000.00	815.48	0.00	815.48
Issue Date: 15 Nov 13 Rate: 4.25% Yield to Maturity: 1.243% Maturity Date: 15 May 23							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
GENERAL DYNAMICS CORP 4.25% DUE 04-01-2050 REG SEDOL: BMFFN04							
30,000.00	127.9858670	318.75	38,395.76	37,567.00	828.76	0.00	828.76
Issue Date: 25 Mar 20 Rate: 4.25% Call Date: 1 Oct 49 Call Price: 100.00 Yield to Maturity: 2.808% Maturity Date: 1 Apr 50							
GENERAL MOTORS FINANCIAL 3.45% DUE 04-10-2022 BEO SEDOL: BYVDTM0							
10,000.00	100.3056000	77.63	10,030.56	9,605.70	424.86	0.00	424.86
Issue Date: 10 Apr 15 Rate: 3.45% Yield to Maturity: 2.321% Maturity Date: 10 Apr 22							
GENERAL MTRS CO 5.15% DUE 04-01-2038 SEDOL: BD93QC4							
30,000.00	120.7932000	386.25	36,237.96	31,798.50	4,439.46	0.00	4,439.46
Issue Date: 7 Aug 17 Rate: 5.15% Call Date: 1 Oct 37 Call Price: 100.00 Yield to Maturity: 3.465% Maturity Date: 1 Apr 38							
GENERAL MTRS CO 5.4% DUE 10-02-2023 SEDOL: BL6JLL5							
20,000.00	107.0473000	267.00	21,409.46	19,979.20	1,430.26	0.00	1,430.26
Issue Date: 12 May 20 Rate: 5.4% Call Date: 2 Aug 23 Call Price: 100.00 Yield to Maturity: 1.318% Maturity Date: 2 Oct 23							
GENERAL MTRS CO 6.125% DUE 10-01-2025 SEDOL: BMDX5X7							
20,000.00	114.9233000	306.25	22,984.66	19,979.80	3,004.86	0.00	3,004.86
Issue Date: 12 May 20 Rate: 6.125% Call Date: 1 Sep 25 Call Price: 100.00 Yield to Maturity: 1.975% Maturity Date: 1 Oct 25							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
GENERAL MTRS CO 6.25% DUE 10-02-2043 SEDOL: BP8Y7Q3							
20,000.00	137.2063500	309.03	27,441.27	23,275.00	4,166.27	0.00	4,166.27
Issue Date: 2 Apr 14 Rate: 6.25% Yield to Maturity: 3.735% Maturity Date: 2 Oct 43							
GILEAD SCIENCES 3.65% DUE 03-01-2026 CUSIP: 375558BF9							
20,000.00	107.7874000	243.33	21,557.48	19,977.70	1,579.78	0.00	1,579.78
Issue Date: 14 Sep 15 Rate: 3.65% Call Date: 1 Dec 25 Call Price: 100.00 Yield to Maturity: 1.705% Maturity Date: 1 Mar 26							
GILEAD SCIENCES 4.75% DUE 03-01-2046 CUSIP: 375558BD4							
50,000.00	127.1110400	791.67	63,555.52	50,711.37	12,844.15	0.00	12,844.15
Issue Date: 14 Sep 15 Rate: 4.75% Call Date: 1 Sep 45 Call Price: 100.00 Yield to Maturity: 3.14% Maturity Date: 1 Mar 46							
GOLDMAN SACHS FIXED 3.5% DUE 04-01-2025 SEDOL: BMQ5M51							
40,000.00	105.7769000	350.00	42,310.76	42,507.30	- 196.54	0.00	- 196.54
Issue Date: 30 Mar 20 Rate: 3.5% Call Date: 1 Mar 25 Call Price: 100.00 Yield to Maturity: 1.666% Maturity Date: 1 Apr 25							
GOLDMAN SACHS GROUP INC 4.223% 05-01-2029 CUSIP: 38141GWZ3							
40,000.00	111.1683250	281.53	44,467.33	39,069.50	5,397.83	0.00	5,397.83
Issue Date: 23 Apr 18 Rate: 4.223% Call Date: 1 May 28 Call Price: 100.00 Yield to Maturity: 2.543% Maturity Date: 1 May 29							

Asset Detail - Base Currency

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

Fixed Income

Corporate bonds

GOLDMAN SACHS 3.5% DUE 11-16-2026 SEDOL: BZ12537

60,000.00	106.6208500	262.50	63,972.51	59,518.20	4,454.31	0.00	4,454.31

Issue Date: 16 Nov 16 Rate: 3.5% Call Date: 16 Nov 25 Call Price: 100.00 Yield to Maturity: 2.065% Maturity Date: 16 Nov 26

GOLDMAN SACHS 4.25% DUE 10-21-2025 SEDOL: BYNMJP8

90,000.00	109.1001670	743.75	98,190.15	90,569.40	7,620.75	0.00	7,620.75

Issue Date: 21 Oct 15 Rate: 4.25% Yield to Maturity: 1.766% Maturity Date: 21 Oct 25

GOLDMAN SACHS 4% DUE 03-03-2024 SEDOL: BKGR2C0

90,000.00	106.0357330	1,180.00	95,432.16	89,709.49	5,722.67	0.00	5,722.67

Issue Date: 3 Mar 14 Rate: 4% Yield to Maturity: 1.177% Maturity Date: 3 Mar 24

GOLDMAN SACHS 5.15% DUE 05-22-2045 SEDOL: BY58YT3

110,000.00	130.3638180	613.71	143,400.20	110,691.40	32,708.80	0.00	32,708.80

Issue Date: 22 May 15 Rate: 5.15% Yield to Maturity: 3.28% Maturity Date: 22 May 45

GOLDMAN SACHS 6.25% DUE 02-01-2041 SEDOL: B920YP3

270,000.00	145.7372110	7,031.25	393,490.47	273,310.30	120,180.17	0.00	120,180.17

Issue Date: 28 Jan 11 Rate: 6.25% Yield to Maturity: 3.066% Maturity Date: 1 Feb 41

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
HALLIBURTON CO 4.85% DUE 11-15-2035 SEDOL: BYNR6K7							
20,000.00	117.6910500	123.94	23,538.21	20,485.20	3,053.01	0.00	3,053.01
Issue Date: 13 Nov 15 Rate: 4.85% Call Date: 15 May 35 Call Price: 100.00 Yield to Maturity: 3.254% Maturity Date: 15 Nov 35							
HALLIBURTON CO 5% DUE 11-15-2045 SEDOL: BYNR4N6							
10,000.00	119.8308000	63.89	11,983.08	10,166.20	1,816.88	0.00	1,816.88
Issue Date: 13 Nov 15 Rate: 5% Call Date: 15 May 45 Call Price: 100.00 Yield to Maturity: 3.736% Maturity Date: 15 Nov 45							
HARRIS CORP DEL 5.054% DUE 04-27-2045 SEDOL: BX1DFF8							
20,000.00	131.4727000	179.70	26,294.54	20,122.60	6,171.94	0.00	6,171.94
Issue Date: 27 Apr 15 Rate: 5.054% Call Date: 27 Oct 44 Call Price: 100.00 Yield to Maturity: 3.14% Maturity Date: 27 Apr 45							
HCA INC 4.75% 05-01-2023 SEDOL: B8ML9Q5							
100,000.00	104.7454900	791.67	104,745.49	101,750.00	2,995.49	0.00	2,995.49
Issue Date: 23 Oct 12 Rate: 4.75% Call Date: 1 Apr 22 Call Price: 0.00 Yield to Maturity: 1.152% Maturity Date: 1 May 23							
HCA INC 5.25% DUE 06-15-2026 SEDOL: BZ57YX1							
10,000.00	112.5108000	23.33	11,251.08	10,075.00	1,176.08	0.00	1,176.08
Issue Date: 15 Mar 16 Rate: 5.25% Call Date: 15 Dec 25 Call Price: 100.00 Yield to Maturity: 2.28% Maturity Date: 15 Jun 26							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
HCA INC 5.375% DUE 02-01-2025 SEDOL: BVFB628							
20,000.00	109.9000000	447.92	21,980.00	22,000.00	- 20.00	0.00	- 20.00
Issue Date: 16 Jan 15 Rate: 5.375% Yield to Maturity: 2.044% Maturity Date: 1 Feb 25							
HCA INC 5.5% DUE 06-15-2047 SEDOL: BF2XWB6							
10,000.00	131.2581000	24.44	13,125.81	10,250.00	2,875.81	0.00	2,875.81
Issue Date: 22 Jun 17 Rate: 5.5% Call Date: 15 Dec 46 Call Price: 100.00 Yield to Maturity: 3.611% Maturity Date: 15 Jun 47							
HCA INC 5% DUE 03-15-2024 SEDOL: BJZD8Y6							
30,000.00	107.5460000	441.67	32,263.80	30,262.50	2,001.30	0.00	2,001.30
Issue Date: 17 Mar 14 Rate: 5% Yield to Maturity: 1.507% Maturity Date: 15 Mar 24							
HERSHEY CO FIXED .9% DUE 06-01-2025 SEDOL: BMWP0B7							
10,000.00	98.7184000	7.50	9,871.84	9,981.50	- 109.66	0.00	- 109.66
Issue Date: 1 Jun 20 Rate: 0.9% Call Date: 1 May 25 Call Price: 100.00 Yield to Maturity: 1.284% Maturity Date: 1 Jun 25							
HILTON WORLDWIDE FIXED 4.875% DUE 04-01-2027 SEDOL: BZ5ZRW5							
30,000.00	103.0000000	365.63	30,900.00	29,850.00	1,050.00	0.00	1,050.00
Issue Date: 16 Mar 17 Rate: 4.875% Call Date: 1 Apr 22 Call Price: 102.43 Yield to Maturity: 4.23% Maturity Date: 1 Apr 27							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
HOME DEPOT INC 2.5% DUE 04-15-2027 SEDOL: BMQ5M62							
30,000.00	104.3514330	158.33	31,305.43	32,027.10	- 721.67	0.00	- 721.67
Issue Date: 30 Mar 20 Rate: 2.5% Call Date: 15 Feb 27 Call Price: 100.00 Yield to Maturity: 1.637% Maturity Date: 15 Apr 27							
HOME DEPOT INC 3.3% DUE 04-15-2040 REG SEDOL: BMQ5MC8							
60,000.00	108.7101000	418.00	65,226.06	61,304.90	3,921.16	0.00	3,921.16
Issue Date: 30 Mar 20 Rate: 3.3% Call Date: 15 Oct 39 Call Price: 100.00 Yield to Maturity: 2.693% Maturity Date: 15 Apr 40							
HOME DEPOT INC 3.35% DUE 04-15-2050 REG SEDOL: BK8TZG9							
80,000.00	109.4705880	565.78	87,576.47	84,266.87	3,309.60	0.00	3,309.60
Issue Date: 30 Mar 20 Rate: 3.35% Call Date: 15 Oct 49 Call Price: 100.00 Yield to Maturity: 2.859% Maturity Date: 15 Apr 50							
HOME DEPOT INC 3.9% DUE 06-15-2047 SEDOL: BDGLXQ4							
10,000.00	117.2266000	17.33	11,722.66	10,944.50	778.16	0.00	778.16
Issue Date: 5 Jun 17 Rate: 3.9% Call Date: 15 Dec 46 Call Price: 100.00 Yield to Maturity: 2.934% Maturity Date: 15 Jun 47							
HUMANA INC FIXED 3.95% DUE 03-15-2027 SEDOL: BYZKXV4							
20,000.00	109.3504500	232.61	21,870.09	20,137.50	1,732.59	0.00	1,732.59
Issue Date: 16 Mar 17 Rate: 3.95% Call Date: 15 Dec 26 Call Price: 100.00 Yield to Maturity: 2.046% Maturity Date: 15 Mar 27							

Asset Detail - Base Currency

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

Fixed Income

Corporate bonds

HUMANA INC 3.15 DUE 12-01-2022 SEDOL: B7D47L7

40,000.00	101.6540000	105.00	40,661.60	40,084.10	577.50	0.00	577.50

Issue Date: 10 Dec 12 Rate: 3.15% Call Date: 1 Sep 22 Call Price: 100.00 Yield to Maturity: 1.328% Maturity Date: 1 Dec 22

HUMANA INC 4.625 DUE 12-01-2042 SEDOL: B8VGK80

20,000.00	123.4343000	77.08	24,686.86	20,319.40	4,367.46	0.00	4,367.46

Issue Date: 10 Dec 12 Rate: 4.625% Call Date: 1 Jun 42 Call Price: 100.00 Yield to Maturity: 3.094% Maturity Date: 1 Dec 42

ILFC E-CAPITAL TR II BD 144A DUE 12-21-2065/12-21-2005 BEO CUSIP: 44965UAA2

100,000.00	85.2500000	112.14	85,250.00	97,534.00	- 12,284.00	0.00	- 12,284.00

Issue Date: 21 Dec 05 Rate: 3.67% Yield to Maturity: 4.479% Maturity Date: 21 Dec 65

INTEL CORP SR NT 3.05% 08-12-2051 CUSIP: 458140BW9

20,000.00	102.6957000	235.53	20,539.14	19,933.60	605.54	0.00	605.54

Issue Date: 12 Aug 21 Rate: 3.05% Call Date: 12 Feb 51 Call Price: 100.00 Yield to Maturity: 2.913% Maturity Date: 12 Aug 51

INTEL CORP 1.6% DUE 08-12-2028 BEO CUSIP: 458140BT6

50,000.00	98.8754600	308.89	49,437.73	49,898.00	- 460.27	0.00	- 460.27

Issue Date: 12 Aug 21 Rate: 1.6% Call Date: 12 Jun 28 Call Price: 100.00 Yield to Maturity: 1.781% Maturity Date: 12 Aug 28

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
INTEL CORP 3.7% DUE 07-29-2025 SEDOL: BWVFJP5							
30,000.00	107.9483000	468.67	32,384.49	29,955.30	2,429.19	0.00	2,429.19
Issue Date: 29 Jul 15 Rate: 3.7% Call Date: 29 Apr 25 Call Price: 100.00 Yield to Maturity: 1.413% Maturity Date: 29 Jul 25							
INTEL CORP 3.734% 12-08-2047 BEO SEDOL: BFMFJQ6							
21,000.00	114.2979520	50.10	24,002.57	17,397.94	6,604.63	0.00	6,604.63
Issue Date: 8 Jun 18 Rate: 3.734% Call Date: 8 Jun 47 Call Price: 100.00 Yield to Maturity: 2.942% Maturity Date: 8 Dec 47							
INTERNATIONAL BUSINESS MACHS CORP 3.0% DUE 05-15-2024 REG SEDOL: BK59294							
150,000.00	104.4797400	575.00	156,719.61	149,427.00	7,292.61	0.00	7,292.61
Issue Date: 15 May 19 Rate: 3% Yield to Maturity: 1.082% Maturity Date: 15 May 24							
JOHNSON & JOHNSON .55% DUE 09-01-2025 REG SEDOL: BMGYM81							
30,000.00	97.7573000	55.00	29,327.19	29,967.30	- 640.11	0.00	- 640.11
Issue Date: 25 Aug 20 Rate: 0.55% Call Date: 1 Aug 25 Call Price: 100.00 Yield to Maturity: 1.176% Maturity Date: 1 Sep 25							
JOHNSON & JOHNSON .95% DUE 09-01-2027 SEDOL: BMGYMH0							
50,000.00	97.8714800	158.33	48,935.74	49,966.00	- 1,030.26	0.00	- 1,030.26
Issue Date: 25 Aug 20 Rate: 0.95% Call Date: 1 Jul 27 Call Price: 100.00 Yield to Maturity: 1.341% Maturity Date: 1 Sep 27							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
JOHNSON & JOHNSON 3.625% DUE 03-03-2037 SEDOL: BF01Z57							
50,000.00	114.9993200	594.10	57,499.66	48,650.70	8,848.96	0.00	8,848.96
Issue Date: 3 Mar 17 Rate: 3.625% Call Date: 3 Sep 36 Call Price: 100.00 Yield to Maturity: 2.436% Maturity Date: 3 Mar 37							
JPMORGAN CHASE & CO 2.083% DUE 04-22-2026/10-22-2020 REG SEDOL: BMDLWG3							
70,000.00	101.5394290	279.47	71,077.60	70,000.00	1,077.60	0.00	1,077.60
Issue Date: 22 Apr 20 Rate: 2.083% Call Date: 22 Apr 25 Call Price: 100.00 Yield to Maturity: 1.71% Maturity Date: 22 Apr 26							
JPMORGAN CHASE & CO 2.522% DUE 04-22-2031 SEDOL: BMF03Y3							
40,000.00	101.1771500	193.35	40,470.86	40,000.00	470.86	0.00	470.86
Issue Date: 22 Apr 20 Rate: 2.522% Call Date: 22 Apr 30 Call Price: 100.00 Yield to Maturity: 2.38% Maturity Date: 22 Apr 31							
JPMORGAN CHASE & CO 3.109% DUE 04-22-2051 SEDOL: BMF0547							
30,000.00	103.7188330	178.77	31,115.65	30,884.70	230.95	0.00	230.95
Issue Date: 22 Apr 20 Rate: 3.109% Call Date: 22 Apr 50 Call Price: 100.00 Yield to Maturity: 2.919% Maturity Date: 22 Apr 51							
JPMORGAN CHASE & CO 4.25% 10-01-2027 SEDOL: BZ027V0							
20,000.00	112.2529500	212.50	22,450.59	21,432.80	1,017.79	0.00	1,017.79
Issue Date: 25 Sep 15 Rate: 4.25% Yield to Maturity: 1.984% Maturity Date: 1 Oct 27							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
JPMORGAN CHASE & CO 4.452% 12-05-2029 CUSIP: 46647PAX4							
20,000.00	113.5836500	64.31	22,716.73	20,000.00	2,716.73	0.00	2,716.73
Issue Date: 5 Dec 18 Rate: 4.452% Call Date: 5 Dec 28 Call Price: 100.00 Yield to Maturity: 2.548% Maturity Date: 5 Dec 29							
JPMORGAN CHASE & 4.023% DUE 12-05-2024 CUSIP: 46647PAY2							
130,000.00	105.4488850	377.72	137,083.55	130,000.00	7,083.55	0.00	7,083.55
Issue Date: 5 Dec 18 Rate: 4.023% Call Date: 5 Dec 23 Call Price: 100.00 Yield to Maturity: 2.094% Maturity Date: 5 Dec 24							
JPMORGAN CHASE & 4.203% DUE 07-23-2029 CUSIP: 46647PAV8							
60,000.00	111.9522670	1,106.79	67,171.36	60,000.00	7,171.36	0.00	7,171.36
Issue Date: 23 Jul 18 Rate: 4.203% Call Date: 23 Jul 28 Call Price: 100.00 Yield to Maturity: 2.46% Maturity Date: 23 Jul 29							
JPMORGAN CHASE & 4.95% DUE 06-01-2045 SEDOL: BYR8P32							
140,000.00	130.5500640	577.50	182,770.09	139,618.40	43,151.69	0.00	43,151.69
Issue Date: 29 May 15 Rate: 4.95% Yield to Maturity: 3.104% Maturity Date: 1 Jun 45							
KINDER MORGAN INC 4.3% 03-01-2028 SEDOL: BGB6GD3							
10,000.00	111.2005000	143.33	11,120.05	10,979.00	141.05	0.00	141.05
Issue Date: 1 Mar 18 Rate: 4.3% Call Date: 1 Dec 27 Call Price: 100.00 Yield to Maturity: 2.338% Maturity Date: 1 Mar 28							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
KINDER MORGAN 3.95% DUE 09-01-2022 SEDOL: B76YC20							
60,000.00	101.3406500	790.00	60,804.39	62,779.80	- 1,975.41	0.00	- 1,975.41
Issue Date: 14 Mar 12 Rate: 3.95% Call Date: 1 Jun 22 Call Price: 100.00 Yield to Maturity: 1.914% Maturity Date: 1 Sep 22							
KRAFT FOODS GROUP 5% DUE 06-04-2042 CUSIP: 50076QAE6							
10,000.00	124.3503000	37.50	12,435.03	10,525.00	1,910.03	0.00	1,910.03
Issue Date: 4 Dec 12 Rate: 5% Yield to Maturity: 3.344% Maturity Date: 4 Jun 42							
KRAFT HEINZ FOODS CO GTD SR NT 4.875% 10-01-2049 SEDOL: BKSYG05							
20,000.00	125.7802000	243.75	25,156.04	20,750.00	4,406.04	0.00	4,406.04
Issue Date: 1 Oct 20 Rate: 4.875% Call Date: 1 Apr 49 Call Price: 100.00 Yield to Maturity: 3.427% Maturity Date: 1 Oct 49							
KRAFT HEINZ FOODS CO GTD SR NT 5.5% 06-01-2050 SEDOL: BNG49V0							
10,000.00	135.8385000	45.83	13,583.85	10,000.00	3,583.85	0.00	3,583.85
Issue Date: 1 Dec 20 Rate: 5.5% Call Date: 1 Dec 49 Call Price: 100.00 Yield to Maturity: 3.499% Maturity Date: 1 Jun 50							
KRAFT HEINZ FOODS 3% DUE 06-01-2026 CUSIP: 50077LAD8							
19,000.00	104.6372110	47.50	19,881.07	18,119.54	1,761.53	0.00	1,761.53
Issue Date: 24 May 16 Rate: 3% Call Date: 1 Mar 26 Call Price: 100.00 Yield to Maturity: 1.9% Maturity Date: 1 Jun 26							

Asset Detail - Base Currency

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

Fixed Income

Corporate bonds

KRAFT HEINZ FOODS 4.25% DUE 03-01-2031 SEDOL: BNG49T8

10,000.00	113.8298000	141.67	11,382.98	10,000.00	1,382.98	0.00	1,382.98

Issue Date: 1 Sep 20 Rate: 4.25% Call Date: 1 Dec 30 Call Price: 100.00 Yield to Maturity: 2.548% Maturity Date: 1 Mar 31

KRAFT HEINZ FOODS 4.375% DUE 06-01-2046 CUSIP: 50077LAB2

20,000.00	117.2647500	72.92	23,452.95	19,400.00	4,052.95	0.00	4,052.95

Issue Date: 24 May 16 Rate: 4.375% Call Date: 1 Dec 45 Call Price: 100.00 Yield to Maturity: 3.335% Maturity Date: 1 Jun 46

KRAFT HEINZ FOODS 5.2% DUE 07-15-2045 CUSIP: 50077LAM8

10,000.00	127.3149000	239.78	12,731.49	12,075.00	656.49	0.00	656.49

Issue Date: 15 Jul 16 Rate: 5.2% Call Date: 15 Jan 45 Call Price: 100.00 Yield to Maturity: 3.489% Maturity Date: 15 Jul 45

LAS VEGAS SANDS 2.9% DUE 06-25-2025 SEDOL: BKV8626

10,000.00	99.7688000	4.83	9,976.88	9,798.00	178.88	0.00	178.88

Issue Date: 25 Nov 19 Rate: 2.9% Call Date: 25 May 25 Call Price: 100.00 Yield to Maturity: 2.97% Maturity Date: 25 Jun 25

LAS VEGAS SANDS 3.2% DUE 08-08-2024 SEDOL: BKPHQ63

90,000.00	101.8290000	1,144.00	91,646.10	89,928.90	1,717.20	0.00	1,717.20

Issue Date: 31 Jul 19 Rate: 3.2% Call Date: 8 Jul 24 Call Price: 100.00 Yield to Maturity: 2.469% Maturity Date: 8 Aug 24

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
LENNAR CORP 4.5% DUE 04-30-2024 SEDOL: BYWC0Q7							
30,000.00	106.2300000	228.75	31,869.00	30,000.00	1,869.00	0.00	1,869.00
Issue Date: 28 Apr 17 Rate: 4.5% Call Date: 31 Jan 24 Call Price: 100.00 Yield to Maturity: 1.758% Maturity Date: 30 Apr 24							
LOCKHEED MARTIN 3.55% DUE 01-15-2026 SEDOL: BDCRZH1							
100,000.00	108.3004000	1,636.94	108,300.40	100,433.80	7,866.60	0.00	7,866.60
Issue Date: 23 Nov 15 Rate: 3.55% Call Date: 15 Oct 25 Call Price: 100.00 Yield to Maturity: 1.427% Maturity Date: 15 Jan 26							
LOCKHEED MARTIN 4.5% DUE 05-15-2036 SEDOL: BDB6BN7							
20,000.00	122.2129500	115.00	24,442.59	21,324.20	3,118.39	0.00	3,118.39
Issue Date: 23 Nov 15 Rate: 4.5% Call Date: 15 Nov 35 Call Price: 100.00 Yield to Maturity: 2.633% Maturity Date: 15 May 36							
LOWES COS INC FIXED 4.5% DUE 04-15-2030 SEDOL: BMH1W14							
20,000.00	116.1898500	190.00	23,237.97	19,903.60	3,334.37	0.00	3,334.37
Issue Date: 26 Mar 20 Rate: 4.5% Call Date: 15 Jan 30 Call Price: 100.00 Yield to Maturity: 2.339% Maturity Date: 15 Apr 30							
MASTERCARD INC 3.85% DUE 03-26-2050 REG SEDOL: BMH9H80							
40,000.00	120.6264500	406.39	48,250.58	49,802.50	- 1,551.92	0.00	- 1,551.92
Issue Date: 26 Mar 20 Rate: 3.85% Call Date: 26 Sep 49 Call Price: 100.00 Yield to Maturity: 2.789% Maturity Date: 26 Mar 50							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
MCDONALD'S CORPORATION 3.3% 07-01-2025 SEDOL: BLB1MD5							
10,000.00	106.0525000	165.00	10,605.25	10,925.70	- 320.45	0.00	- 320.45
Issue Date: 27 Mar 20 Rate: 3.3% Call Date: 1 Jun 25 Call Price: 100.00 Yield to Maturity: 1.518% Maturity Date: 1 Jul 25							
MCDONALD'S CORPORATION 3.6% DUE 07-01-2030 SEDOL: BLCCBX0							
20,000.00	110.6153000	360.00	22,123.06	19,853.20	2,269.86	0.00	2,269.86
Issue Date: 27 Mar 20 Rate: 3.6% Call Date: 1 Apr 30 Call Price: 100.00 Yield to Maturity: 2.222% Maturity Date: 1 Jul 30							
MCDONALD'S CORPORATION 3.8% 04-01-2028 SEDOL: BFXSFH7							
10,000.00	109.9493000	95.00	10,994.93	10,053.30	941.63	0.00	941.63
Issue Date: 16 Mar 18 Rate: 3.8% Call Date: 1 Jan 28 Call Price: 100.00 Yield to Maturity: 2.093% Maturity Date: 1 Apr 28							
MCDONALDS CORP MED TERM 3.5% 07-01-2027 SEDOL: BKSG559							
20,000.00	108.5150500	350.00	21,703.01	22,792.60	- 1,089.59	0.00	- 1,089.59
Issue Date: 27 Mar 20 Rate: 3.5% Call Date: 1 May 27 Call Price: 100.00 Yield to Maturity: 1.863% Maturity Date: 1 Jul 27							
MCDONALDS CORP MEDIUM TERM NTS BOOK ENTRTRANCHE # TR 00122 3.5% DUE 03-01-2027 SEDOL: BDFC7V1							
20,000.00	108.0726500	233.33	21,614.53	20,951.65	662.88	0.00	662.88
Issue Date: 9 Mar 17 Rate: 3.5% Call Date: 1 Dec 26 Call Price: 100.00 Yield to Maturity: 1.854% Maturity Date: 1 Mar 27							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
MCDONALDS CORP MEDIUM TERM NTS BOOK 3.625% DUE 09-01-2049 SEDOL: BK0WS12							
20,000.00	110.7584000	241.67	22,151.68	22,343.40	- 191.72	0.00	- 191.72
Issue Date: 12 Aug 19 Rate: 3.625% Call Date: 1 Mar 49 Call Price: 100.00 Yield to Maturity: 3.046% Maturity Date: 1 Sep 49							
MCDONALDS CORP 1.45% DUE 09-01-2025 SEDOL: BLH1596							
10,000.00	100.9369000	48.33	10,093.69	9,955.90	137.79	0.00	137.79
Issue Date: 5 Mar 20 Rate: 1.45% Call Date: 1 Aug 25 Call Price: 100.00 Yield to Maturity: 1.188% Maturity Date: 1 Sep 25							
MCDONALDS CORP 3.7% DUE 01-30-2026 SEDOL: BYWKW76							
60,000.00	107.6386000	931.17	64,583.16	60,651.67	3,931.49	0.00	3,931.49
Issue Date: 9 Dec 15 Rate: 3.7% Call Date: 30 Oct 25 Call Price: 100.00 Yield to Maturity: 1.752% Maturity Date: 30 Jan 26							
MCDONALDS CORP 4.2% 04-01-2050 SEDOL: BKSG571							
150,000.00	121.4649330	1,575.00	182,197.40	165,316.30	16,881.10	0.00	16,881.10
Issue Date: 27 Mar 20 Rate: 4.2% Call Date: 1 Oct 49 Call Price: 100.00 Yield to Maturity: 3.059% Maturity Date: 1 Apr 50							
MEDTRONIC INC 3.5% DUE 03-15-2025 REG SEDOL: BYMLL27							
20,000.00	106.5102500	206.11	21,302.05	19,808.40	1,493.65	0.00	1,493.65
Issue Date: 15 Mar 15 Rate: 3.5% Yield to Maturity: 1.415% Maturity Date: 15 Mar 25							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
MERCK & CO INC NEW .75% DUE 02-24-2026 SEDOL: BMBQJW5							
40,000.00	98.0683750	105.83	39,227.35	39,798.80	- 571.45	0.00	- 571.45
Issue Date: 24 Jun 20 Rate: 0.75% Call Date: 24 Jan 26 Call Price: 100.00 Yield to Maturity: 1.229% Maturity Date: 24 Feb 26							
MERCK & CO INC NEW 1.45% DUE 06-24-2030 SEDOL: BMBQJX6							
20,000.00	95.8571000	5.64	19,171.42	19,828.20	- 656.78	0.00	- 656.78
Issue Date: 24 Jun 20 Rate: 1.45% Call Date: 24 Mar 30 Call Price: 100.00 Yield to Maturity: 1.983% Maturity Date: 24 Jun 30							
METLIFE INC 6.4% DUE 12-15-2066 SEDOL: B1L8RP3							
140,000.00	122.9784860	398.22	172,169.88	129,438.78	42,731.10	0.00	42,731.10
Issue Date: 21 Dec 06 Rate: 6.4% Call Date: 15 Dec 31 Call Price: 100.00 Yield to Maturity: 5.093% Maturity Date: 15 Dec 66							
MICROSOFT CORP FIXED 2.7% DUE 02-12-2025 CUSIP: 594918BB9							
30,000.00	104.7319000	312.75	31,419.57	29,211.30	2,208.27	0.00	2,208.27
Issue Date: 12 Feb 15 Rate: 2.7% Call Date: 12 Nov 24 Call Price: 100.00 Yield to Maturity: 1.148% Maturity Date: 12 Feb 25							
MICROSOFT CORP 2.4% DUE 08-08-2026 CUSIP: 594918BR4							
230,000.00	104.7045130	2,192.67	240,820.38	229,586.40	11,233.98	0.00	11,233.98
Issue Date: 8 Aug 16 Rate: 2.4% Call Date: 8 May 26 Call Price: 100.00 Yield to Maturity: 1.342% Maturity Date: 8 Aug 26							

Asset Detail - Base Currency

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

Fixed Income

Corporate bonds

MICROSOFT CORP 2.675% DUE 06-01-2060 BEO SEDOL: BM9GFY1

3,000.00	100.1370000	6.69	3,004.11	2,858.64	145.47	0.00	145.47

Issue Date: 1 Jun 20 Rate: 2.675% Call Date: 1 Dec 59 Call Price: 100.00 Yield to Maturity: 2.669% Maturity Date: 1 Jun 60

MICROSOFT CORP 2.875% DUE 02-06-2024 SEDOL: BYP2NV0

120,000.00	104.0975830	1,389.58	124,917.10	119,126.40	5,790.70	0.00	5,790.70

Issue Date: 6 Feb 17 Rate: 2.875% Call Date: 6 Dec 23 Call Price: 100.00 Yield to Maturity: 0.898% Maturity Date: 6 Feb 24

MICROSOFT CORP 3.041% 03-17-2062 SEDOL: BMFPF53

17,000.00	107.4709410	149.35	18,270.06	16,198.96	2,071.10	0.00	2,071.10

Issue Date: 17 Mar 21 Rate: 3.041% Call Date: 17 Sep 61 Call Price: 100.00 Yield to Maturity: 2.733% Maturity Date: 17 Mar 62

MICROSOFT CORP 3.3% DUE 02-06-2027 CUSIP: 594918BY9

180,000.00	109.0408940	2,392.50	196,273.61	179,361.00	16,912.61	0.00	16,912.61

Issue Date: 6 Feb 17 Rate: 3.3% Call Date: 6 Nov 26 Call Price: 100.00 Yield to Maturity: 1.453% Maturity Date: 6 Feb 27

MOLSON COORS 3.5 DUE 05-01-2022 SEDOL: BG49480

10,000.00	100.8264000	58.33	10,082.64	10,021.60	61.04	0.00	61.04

Issue Date: 3 May 12 Rate: 3.5% Yield to Maturity: 1.008% Maturity Date: 1 May 22

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
MONDELEZ INTL INC 1.5% DUE 05-04-2025 CUSIP: 609207AU9							
10,000.00	100.1342000	23.75	10,013.42	9,988.90	24.52	0.00	24.52
Issue Date: 4 May 20 Rate: 1.5% Call Date: 4 Apr 25 Call Price: 100.00 Yield to Maturity: 1.458% Maturity Date: 4 May 25							
MORGAN STANLEY 2.188% DUE 04-28-2026 SEDOL: BMYZ0Y8							
100,000.00	102.0046200	382.90	102,004.62	100,083.20	1,921.42	0.00	1,921.42
Issue Date: 28 Apr 20 Rate: 2.188% Call Date: 28 Apr 25 Call Price: 100.00 Yield to Maturity: 1.705% Maturity Date: 28 Apr 26							
MORGAN STANLEY 2.699% DUE 01-22-2031 SEDOL: BH3T5Q3							
110,000.00	102.4101730	1,311.26	112,651.19	110,000.00	2,651.19	0.00	2,651.19
Issue Date: 22 Jan 20 Rate: 2.699% Call Date: 22 Jan 30 Call Price: 100.00 Yield to Maturity: 2.401% Maturity Date: 22 Jan 31							
MORGAN STANLEY 3.737% DUE 04-24-2024 CUSIP: 61744YAQ1							
100,000.00	103.4623700	695.50	103,462.37	100,000.90	3,461.47	0.00	3,461.47
Issue Date: 24 Apr 18 Rate: 3.737% Call Date: 24 Apr 23 Call Price: 100.00 Yield to Maturity: 2.193% Maturity Date: 24 Apr 24							
MORGAN STANLEY 3.772% DUE 01-24-2029 CUSIP: 61744YAP3							
10,000.00	108.8991000	164.50	10,889.91	9,612.40	1,277.51	0.00	1,277.51
Issue Date: 23 Jan 18 Rate: 3.772% Call Date: 24 Jan 28 Call Price: 100.00 Yield to Maturity: 2.394% Maturity Date: 24 Jan 29							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
MORGAN STANLEY 4.431% 01-23-2030 CUSIP: 6174468G7							
4,000.00	114.0520000	77.79	4,562.08	4,000.00	562.08	0.00	562.08
Issue Date: 23 Jan 19 Rate: 4.431% Call Date: 23 Jan 29 Call Price: 100.00 Yield to Maturity: 2.495% Maturity Date: 23 Jan 30							
MPLX LP 4.7% 04-15-2048 SEDOL: BYZGJY7							
80,000.00	115.7564880	793.78	92,605.19	79,478.40	13,126.79	0.00	13,126.79
Issue Date: 8 Feb 18 Rate: 4.7% Call Date: 15 Oct 47 Call Price: 100.00 Yield to Maturity: 3.751% Maturity Date: 15 Apr 48							
MPLX LP 4.8% 02-15-2029 SEDOL: BF5M0H2							
40,000.00	114.2827250	725.33	45,713.09	40,256.80	5,456.29	0.00	5,456.29
Issue Date: 15 Nov 18 Rate: 4.8% Call Date: 15 Nov 28 Call Price: 100.00 Yield to Maturity: 2.59% Maturity Date: 15 Feb 29							
MPLX LP 4.875% DUE 06-01-2025 SEDOL: BYYHPS7							
70,000.00	109.4589000	284.38	76,621.23	64,312.50	12,308.73	0.00	12,308.73
Issue Date: 1 Jun 16 Rate: 4.875% Call Date: 1 Mar 25 Call Price: 100.00 Yield to Maturity: 1.997% Maturity Date: 1 Jun 25							
MPLX LP 4.875% DUE 12-01-2024 SEDOL: BDCG2P5							
70,000.00	108.5615860	284.38	75,993.11	71,248.86	4,744.25	0.00	4,744.25
Issue Date: 1 Jun 16 Rate: 4.875% Call Date: 1 Sep 24 Call Price: 100.00 Yield to Maturity: 1.846% Maturity Date: 1 Dec 24							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
MPLX LP 5.5% DUE 02-15-2049 SEDOL: BF5M0J4							
30,000.00	128.1045330	623.33	38,431.36	29,602.80	8,828.56	0.00	8,828.56
Issue Date: 15 Nov 18 Rate: 5.5% Call Date: 15 Aug 48 Call Price: 100.00 Yield to Maturity: 3.825% Maturity Date: 15 Feb 49							
NEW YORK LIFE GLOBAL FUNDING TRANCHE # TR 06/24/2020 .95% 06-24-2025 SEDOL: BL6JT77							
30,000.00	98.5780670	5.54	29,573.42	29,969.40	- 395.98	0.00	- 395.98
Issue Date: 24 Jun 20 Rate: 0.95% Yield to Maturity: 1.369% Maturity Date: 24 Jun 25							
NEWELL BRANDS INC 4.35% DUE 04-01-2023 SEDOL: BD3J3K5							
27,000.00	103.0000000	293.62	27,810.00	27,697.27	112.73	0.00	112.73
Issue Date: 30 Mar 16 Rate: 4.35% Call Date: 1 Feb 23 Call Price: 100.00 Yield to Maturity: 1.418% Maturity Date: 1 Apr 23							
NEWELL BRANDS INC 4.7% DUE 04-01-2026 SEDOL: BD3J3H2							
20,000.00	109.0250000	235.00	21,805.00	20,913.72	891.28	0.00	891.28
Issue Date: 30 Mar 16 Rate: 4.7% Yield to Maturity: 1.975% Maturity Date: 1 Apr 26							
NIKE INC FIXED 3.25% DUE 03-27-2040 SEDOL: BKSG5P9							
20,000.00	109.0778000	169.72	21,815.56	19,874.80	1,940.76	0.00	1,940.76
Issue Date: 27 Mar 20 Rate: 3.25% Call Date: 27 Sep 39 Call Price: 100.00 Yield to Maturity: 2.62% Maturity Date: 27 Mar 40							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
NIKE INC 2.4% DUE 03-27-2025 SEDOL: BKSG5F9							
10,000.00	103.5683000	62.67	10,356.83	10,589.50	- 232.67	0.00	- 232.67
Issue Date: 27 Mar 20 Rate: 2.4% Call Date: 27 Feb 25 Call Price: 100.00 Yield to Maturity: 1.271% Maturity Date: 27 Mar 25							
NIKE INC 2.75% DUE 03-27-2027 SEDOL: BKSG5H1							
40,000.00	106.0063750	287.22	42,402.55	43,575.60	- 1,173.05	0.00	- 1,173.05
Issue Date: 27 Mar 20 Rate: 2.75% Call Date: 27 Jan 27 Call Price: 100.00 Yield to Maturity: 1.551% Maturity Date: 27 Mar 27							
NIKE INC 3.375% DUE 03-27-2050 SEDOL: BKSG5Q0							
40,000.00	113.4705500	352.50	45,388.22	42,628.02	2,760.20	0.00	2,760.20
Issue Date: 27 Mar 20 Rate: 3.375% Call Date: 27 Sep 49 Call Price: 100.00 Yield to Maturity: 2.69% Maturity Date: 27 Mar 50							
NORTHROP GRUMMAN FIXED 5.25% DUE 05-01-2050 SEDOL: BMF33S6							
30,000.00	140.5446000	262.50	42,163.38	38,319.00	3,844.38	0.00	3,844.38
Issue Date: 23 Mar 20 Rate: 5.25% Call Date: 1 Nov 49 Call Price: 100.00 Yield to Maturity: 3.091% Maturity Date: 1 May 50							
NORTHROP GRUMMAN 2.93% DUE 01-15-2025 SEDOL: BF15KG4							
40,000.00	104.2071500	540.42	41,682.86	37,956.00	3,726.86	0.00	3,726.86
Issue Date: 13 Oct 17 Rate: 2.93% Call Date: 15 Nov 24 Call Price: 100.00 Yield to Maturity: 1.508% Maturity Date: 15 Jan 25							

Asset Detail - Base Currency

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

Fixed Income

Corporate bonds

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

140,000.00	107.1027570	2,098.06	149,943.86	139,925.80	10,018.06	0.00	10,018.06

Issue Date: 13 Oct 17 Rate: 3.25% Call Date: 15 Oct 27 Call Price: 100.00 Yield to Maturity: 1.995% Maturity Date: 15 Jan 28

NVIDIA CORP FIXED 3.7% DUE 04-01-2060 CUSIP: 67066GAJ3

30,000.00	120.0432000	277.50	36,012.96	32,575.20	3,437.76	0.00	3,437.76

Issue Date: 31 Mar 20 Rate: 3.7% Call Date: 1 Oct 59 Call Price: 100.00 Yield to Maturity: 2.837% Maturity Date: 1 Apr 60

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

30,000.00	112.6810330	262.50	33,804.31	30,692.80	3,111.51	0.00	3,111.51

Issue Date: 31 Mar 20 Rate: 3.5% Call Date: 1 Oct 39 Call Price: 100.00 Yield to Maturity: 2.621% Maturity Date: 1 Apr 40

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

170,000.00	114.4284290	1,487.50	194,528.33	180,847.80	13,680.53	0.00	13,680.53

Issue Date: 31 Mar 20 Rate: 3.5% Call Date: 1 Oct 49 Call Price: 100.00 Yield to Maturity: 2.761% Maturity Date: 1 Apr 50

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

30,000.00	127.5000000	569.75	38,250.00	34,500.30	3,749.70	0.00	3,749.70

Issue Date: 15 Sep 19 Rate: 6.45% Yield to Maturity: 3.963% Maturity Date: 15 Sep 36

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
OCCIDENTAL PETE CORP SR NT 6.6% 03-15-2046 SEDOL: BKVKRK7							
10,000.00	129.7500000	194.33	12,975.00	12,434.20	540.80	0.00	540.80
Issue Date: 15 Sep 19 Rate: 6.6% Call Date: 15 Sep 45 Call Price: 100.00 Yield to Maturity: 4.557% Maturity Date: 15 Mar 46							
OCCIDENTAL PETE CORP SR NT 6.95% 07-01-2024 SEDOL: BJSFZS2							
160,000.00	110.8960000	5,560.00	177,433.60	177,309.99	123.61	0.00	123.61
Issue Date: 1 Jul 19 Rate: 6.95% Yield to Maturity: 2.431% Maturity Date: 1 Jul 24							
OCCIDENTAL PETE FIXED 7.875% DUE 09-15-2031 SEDOL: BKXCDZ8							
30,000.00	133.5000000	695.63	40,050.00	34,666.89	5,383.11	0.00	5,383.11
Issue Date: 15 Sep 19 Rate: 7.875% Yield to Maturity: 3.728% Maturity Date: 15 Sep 31							
OCCIDENTAL PETE 3.4% DUE 04-15-2026 SEDOL: BDBFN27							
40,000.00	102.5000000	287.11	41,000.00	39,908.80	1,091.20	0.00	1,091.20
Issue Date: 4 Apr 16 Rate: 3.4% Call Date: 15 Jan 26 Call Price: 100.00 Yield to Maturity: 2.777% Maturity Date: 15 Apr 26							
OCCIDENTAL PETE 3% DUE 02-15-2027 SEDOL: BZ1C634							
50,000.00	101.5000000	566.67	50,750.00	49,827.20	922.80	0.00	922.80
Issue Date: 7 Nov 16 Rate: 3% Call Date: 15 Nov 26 Call Price: 100.00 Yield to Maturity: 2.684% Maturity Date: 15 Feb 27							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
OCCIDENTAL PETE 4.2% DUE 03-15-2048 SEDOL: BFMZD75							
20,000.00	100.0000000	247.33	20,000.00	19,434.10	565.90	0.00	565.90
Issue Date: 2 Mar 18 Rate: 4.2% Call Date: 15 Sep 47 Call Price: 100.00 Yield to Maturity: 4.199% Maturity Date: 15 Mar 48							
OCCIDENTAL PETE 4.4% DUE 04-15-2046 SEDOL: BDBFN16							
20,000.00	102.5000000	185.78	20,500.00	19,815.00	685.00	0.00	685.00
Issue Date: 4 Apr 16 Rate: 4.4% Call Date: 15 Oct 45 Call Price: 100.00 Yield to Maturity: 4.233% Maturity Date: 15 Apr 46							
OCCIDENTAL PETE 4.625% DUE 06-15-2045 SEDOL: BYQ27T5							
30,000.00	103.7500000	61.67	31,125.00	29,765.30	1,359.70	0.00	1,359.70
Issue Date: 23 Jun 15 Rate: 4.625% Call Date: 15 Dec 44 Call Price: 100.00 Yield to Maturity: 4.367% Maturity Date: 15 Jun 45							
ORACLE CORP FIXED 2.875% DUE 03-25-2031 SEDOL: BMYLX70							
90,000.00	100.7474890	690.00	90,672.74	90,253.90	418.84	0.00	418.84
Issue Date: 24 Mar 21 Rate: 2.875% Call Date: 25 Dec 30 Call Price: 100.00 Yield to Maturity: 2.782% Maturity Date: 25 Mar 31							
ORACLE CORP 1.65% 03-25-2026 SEDOL: BL66YR3							
90,000.00	99.2668220	396.00	89,340.14	89,956.80	- 616.66	0.00	- 616.66
Issue Date: 24 Mar 21 Rate: 1.65% Call Date: 25 Feb 26 Call Price: 100.00 Yield to Maturity: 1.83% Maturity Date: 25 Mar 26							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
OTIS WORLDWIDE CORP 2.056% DUE 04-05-2025 BEO SEDOL: BKP3Q50							
20,000.00	101.7035000	98.23	20,340.70	19,999.80	340.90	0.00	340.90
Issue Date: 27 Feb 20 Rate: 2.056% Call Date: 5 Mar 25 Call Price: 100.00 Yield to Maturity: 1.518% Maturity Date: 5 Apr 25							
PAC GAS & ELEC CO FIXED 1.75% DUE 06-16-2022 SEDOL: BMYQZZ7							
60,000.00	100.0002830	43.75	60,000.17	59,996.40	3.77	0.00	3.77
Issue Date: 19 Jun 20 Rate: 1.75% Yield to Maturity: 1.749% Maturity Date: 16 Jun 22							
PAC GAS & ELEC CO FIXED 2.1% DUE 08-01-2027 SEDOL: BMYQX42							
20,000.00	96.6106000	175.00	19,322.12	20,022.60	- 700.48	0.00	- 700.48
Issue Date: 19 Jun 20 Rate: 2.1% Call Date: 1 Jun 27 Call Price: 100.00 Yield to Maturity: 2.759% Maturity Date: 1 Aug 27							
PAC GAS & ELEC CO 3.3% DUE 08-01-2040 SEDOL: BMYXXQ5							
10,000.00	92.9562000	137.50	9,295.62	9,950.10	- 654.48	0.00	- 654.48
Issue Date: 19 Jun 20 Rate: 3.3% Call Date: 1 Feb 40 Call Price: 100.00 Yield to Maturity: 3.833% Maturity Date: 1 Aug 40							
PAC GAS & ELEC CO 3.5% DUE 08-01-2050 SEDOL: BMYR011							
10,000.00	92.9534000	145.83	9,295.34	9,936.90	- 641.56	0.00	- 641.56
Issue Date: 19 Jun 20 Rate: 3.5% Call Date: 1 Feb 50 Call Price: 100.00 Yield to Maturity: 3.911% Maturity Date: 1 Aug 50							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
PACIFIC GAS & ELEC CO 2.5% DUE 02-01-2031/06-19-2020 REG SEDOL: BMYXXW1							
20,000.00	95.3072500	208.33	19,061.45	19,979.20	- 917.75	0.00	- 917.75
Issue Date: 19 Jun 20 Rate: 2.5% Call Date: 1 Nov 30 Call Price: 100.00 Yield to Maturity: 3.096% Maturity Date: 1 Feb 31							
PAYPAL HLDGS INC FIXED 1.65% DUE 06-01-2025 CUSIP: 70450YAG8							
30,000.00	101.2651670	41.25	30,379.55	29,994.00	385.55	0.00	385.55
Issue Date: 18 May 20 Rate: 1.65% Call Date: 1 May 25 Call Price: 100.00 Yield to Maturity: 1.27% Maturity Date: 1 Jun 25							
PAYPAL HLDGS INC 1.35% DUE 06-01-2023 CUSIP: 70450YAF0							
30,000.00	100.8206000	33.75	30,246.18	29,972.40	273.78	0.00	273.78
Issue Date: 18 May 20 Rate: 1.35% Yield to Maturity: 0.766% Maturity Date: 1 Jun 23							
PEPSICO INC 2.25% DUE 03-19-2025 CUSIP: 713448EQ7							
10,000.00	103.3711000	63.75	10,337.11	10,572.30	- 235.19	0.00	- 235.19
Issue Date: 19 Mar 20 Rate: 2.25% Call Date: 19 Feb 25 Call Price: 100.00 Yield to Maturity: 1.178% Maturity Date: 19 Mar 25							
PEPSICO INC 2.875% DUE 10-15-2049 CUSIP: 713448EP9							
10,000.00	105.2620000	60.69	10,526.20	10,455.80	70.40	0.00	70.40
Issue Date: 9 Oct 19 Rate: 2.875% Call Date: 15 Apr 49 Call Price: 100.00 Yield to Maturity: 2.607% Maturity Date: 15 Oct 49							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
PFIZER INC .8% DUE 05-28-2025 SEDOL: BL58LF7							
50,000.00	98.8001200	36.67	49,400.06	49,688.00	- 287.94	0.00	- 287.94
Issue Date: 28 May 20 Rate: 0.8% Call Date: 28 Apr 25 Call Price: 100.00 Yield to Maturity: 1.16% Maturity Date: 28 May 25							
PFIZER INC 1.7% DUE 05-28-2030 SEDOL: BK94MR3							
40,000.00	98.0721000	62.33	39,228.84	39,875.60	- 646.76	0.00	- 646.76
Issue Date: 28 May 20 Rate: 1.7% Call Date: 28 Feb 30 Call Price: 100.00 Yield to Maturity: 1.949% Maturity Date: 28 May 30							
PFIZER INC 2.625% DUE 04-01-2030 SEDOL: BKSG5R1							
70,000.00	105.4740430	459.38	73,831.83	72,533.20	1,298.63	0.00	1,298.63
Issue Date: 27 Mar 20 Rate: 2.625% Call Date: 1 Jan 30 Call Price: 100.00 Yield to Maturity: 1.904% Maturity Date: 1 Apr 30							
PHILIP MORRIS INTL INC 2.5% 11-02-2022 SEDOL: BF8RVR1							
70,000.00	101.4274430	286.81	70,999.21	69,699.70	1,299.51	0.00	1,299.51
Issue Date: 2 Nov 17 Rate: 2.5% Call Date: 2 Oct 22 Call Price: 100.00 Yield to Maturity: 0.783% Maturity Date: 2 Nov 22							
PHILIP MORRIS INTL 1.125% DUE 05-01-2023 SEDOL: BLB7Z56							
20,000.00	100.4404500	37.50	20,088.09	19,933.00	155.09	0.00	155.09
Issue Date: 1 May 20 Rate: 1.125% Yield to Maturity: 0.792% Maturity Date: 1 May 23							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
PHILIP MORRIS INTL 2.1% DUE 05-01-2030 SEDOL: BLB7Z89							
30,000.00	97.9553000	105.00	29,386.59	29,814.90	- 428.31	0.00	- 428.31
Issue Date: 1 May 20 Rate: 2.1% Call Date: 1 Feb 30 Call Price: 100.00 Yield to Maturity: 2.371% Maturity Date: 1 May 30							
PHILIP MORRIS INTL 2.5% DUE 08-22-2022 SEDOL: B994CD2							
10,000.00	101.2634000	89.58	10,126.34	9,887.20	239.14	0.00	239.14
Issue Date: 21 Aug 12 Rate: 2.5% Yield to Maturity: 0.525% Maturity Date: 22 Aug 22							
PHILIP MORRIS INTL 4.5% DUE 03-20-2042 SEDOL: B94Q147							
10,000.00	116.2927000	126.25	11,629.27	9,755.50	1,873.77	0.00	1,873.77
Issue Date: 20 Mar 12 Rate: 4.5% Yield to Maturity: 3.38% Maturity Date: 20 Mar 42							
PIONEER NAT RES CO 1.125% DUE 01-15-2026 REG SEDOL: BMXYHH8							
10,000.00	97.1688000	51.88	9,716.88	9,998.10	- 281.22	0.00	- 281.22
Issue Date: 29 Jan 21 Rate: 1.125% Call Date: 15 Dec 25 Call Price: 100.00 Yield to Maturity: 1.856% Maturity Date: 15 Jan 26							
PIONEER NAT RES CO 2.15% DUE 01-15-2031 SEDOL: BM9PJB3							
40,000.00	96.1969250	396.56	38,478.77	39,972.30	- 1,493.53	0.00	- 1,493.53
Issue Date: 29 Jan 21 Rate: 2.15% Call Date: 15 Oct 30 Call Price: 100.00 Yield to Maturity: 2.625% Maturity Date: 15 Jan 31							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
PRIN LIFE GLOBAL FDG II GLOBAL TRANCHE #TR 101 06/23/2020 1.25% 06-23-2025 SEDOL: BM8TRF6							
10,000.00	98.8533000	2.78	9,885.33	9,991.80	- 106.47	0.00	- 106.47
Issue Date: 23 Jun 20 Rate: 1.25% Yield to Maturity: 1.59% Maturity Date: 23 Jun 25							
PROCTER & GAMBLE CO 3.0% DUE 03-25-2030 REG SEDOL: BL63MT2							
20,000.00	108.7981500	160.00	21,759.63	19,952.00	1,807.63	0.00	1,807.63
Issue Date: 25 Mar 20 Rate: 3% Call Date: 25 Dec 29 Call Price: 100.00 Yield to Maturity: 1.843% Maturity Date: 25 Mar 30							
PROCTER & GAMBLE 2.8% DUE 03-25-2027 SEDOL: BL63MS1							
10,000.00	105.8141000	74.67	10,581.41	11,028.20	- 446.79	0.00	- 446.79
Issue Date: 25 Mar 20 Rate: 2.8% Call Date: 25 Jan 27 Call Price: 100.00 Yield to Maturity: 1.636% Maturity Date: 25 Mar 27							
PVPTL CCO HLDGS LLC / CCO HLDGS CAP CORP 5.125% DUE 05-01-2027 SEDOL: BYM4WW3							
10,000.00	103.0000000	85.42	10,300.00	9,900.00	400.00	0.00	400.00
Issue Date: 6 Feb 17 Rate: 5.125% Call Date: 1 May 22 Call Price: 102.56 Yield to Maturity: 4.484% Maturity Date: 1 May 27							
PVPTL DELTA AIR LINES/SKYMILES 4.75% DUE 10-20-2028 SEDOL: BMT8BV6							
60,000.00	109.2672830	562.08	65,560.37	60,225.00	5,335.37	0.00	5,335.37
Issue Date: 23 Sep 20 Rate: 4.75% Yield to Maturity: 2.895% Maturity Date: 20 Oct 28							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
PVTPL BAUSCH HEALTH COS INC 6.25% DUE 02-15-2029 BEO CUSIP: 071734AK3							
30,000.00	95.0240000	708.33	28,507.20	30,000.00	- 1,492.80	0.00	- 1,492.80
Issue Date: 26 May 20 Rate: 6.25% Call Date: 15 Feb 24 Call Price: 103.12 Yield to Maturity: 7.152% Maturity Date: 15 Feb 29							
PVTPL BROADCOM INC 3.137% DUE 11-15-2035 BEO SEDOL: BMCP6P3							
120,000.00	100.7487080	481.01	120,898.45	121,935.70	- 1,037.25	0.00	- 1,037.25
Issue Date: 30 Sep 21 Rate: 3.137% Call Date: 15 Aug 35 Call Price: 100.00 Yield to Maturity: 3.07% Maturity Date: 15 Nov 35							
PVTPL CAMERON LNG LLC 2.902% 07-15-2031 SEDOL: BKPK071							
10,000.00	104.2301000	133.81	10,423.01	10,000.00	423.01	0.00	423.01
Issue Date: 13 Dec 19 Rate: 2.902% Call Date: 15 Apr 31 Call Price: 100.00 Yield to Maturity: 2.403% Maturity Date: 15 Jul 31							
PVTPL CAMERON LNG LLC 3.302% DUE 01-15-2035 SEDOL: BKPK082							
100,000.00	104.5293700	1,522.59	104,529.37	102,459.89	2,069.48	0.00	2,069.48
Issue Date: 13 Dec 19 Rate: 3.302% Call Date: 15 Sep 34 Call Price: 100.00 Yield to Maturity: 2.882% Maturity Date: 15 Jan 35							
PVTPL CARGILL INC NT 1.375% DUE 07-23-2023 BEO SEDOL: BMQ6BQ8							
40,000.00	100.7928500	241.39	40,317.14	40,036.70	280.44	0.00	280.44
Issue Date: 23 Apr 20 Rate: 1.375% Call Date: 23 Apr 23 Call Price: 100.00 Yield to Maturity: 0.863% Maturity Date: 23 Jul 23							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
PVTPL CHENIERE ENERGY PARTNERS L P 3.25%DUE 01-31-2032 BEO SEDOL: BMHLCC5							
40,000.00	101.0000000	339.44	40,400.00	40,150.00	250.00	0.00	250.00
Issue Date: 27 Sep 21 Rate: 3.25% Call Date: 31 Jan 25 Call Price: 100.00 Yield to Maturity: 3.133% Maturity Date: 31 Jan 32							
PVTPL COMCAST CORP NEW 2.887% DUE 11-01-2051 SEDOL: BN4FV08							
30,000.00	97.0969670	144.35	29,129.09	28,508.40	620.69	0.00	620.69
Issue Date: 19 Aug 21 Rate: 2.887% Call Date: 1 May 51 Call Price: 100.00 Yield to Maturity: 3.035% Maturity Date: 1 Nov 51							
PVTPL COMCAST CORP NEW NT 2.937% 11-01-2056 SEDOL: BP6K804							
40,000.00	95.6717500	195.80	38,268.70	31,659.57	6,609.13	0.00	6,609.13
Issue Date: 19 Aug 21 Rate: 2.937% Call Date: 1 May 56 Call Price: 100.00 Yield to Maturity: 3.142% Maturity Date: 1 Nov 56							
PVTPL CONOCOPHILLIPS 4.3% DUE 08-15-2028 BEO SEDOL: BM8MRW2							
60,000.00	112.3937170	974.67	67,436.23	60,789.60	6,646.63	0.00	6,646.63
Issue Date: 8 Feb 21 Rate: 4.3% Call Date: 15 May 28 Call Price: 100.00 Yield to Maturity: 2.273% Maturity Date: 15 Aug 28							
PVTPL CONTINENTAL RES INC 5.75% DUE 01-15-2031/11-25-2020 BEO SEDOL: BN4D2D2							
20,000.00	117.7620000	530.28	23,552.40	24,450.00	- 897.60	0.00	- 897.60
Issue Date: 25 Nov 20 Rate: 5.75% Call Date: 15 Jul 30 Call Price: 100.00 Yield to Maturity: 3.446% Maturity Date: 15 Jan 31							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
PVTPL CONTINENTAL RESOURCES 2.268% 11-15-2026 SEDOL: BM9HL24							
10,000.00	99.2500000	24.57	9,925.00	10,000.00	- 75.00	0.00	- 75.00
Issue Date: 22 Nov 21 Rate: 2.268% Call Date: 15 Nov 23 Call Price: 100.00 Yield to Maturity: 2.431% Maturity Date: 15 Nov 26							
PVTPL COTERRA ENERGY INC SR NT 3.9% 05-15-2027 SEDOL: BMCFPW3							
110,000.00	107.5282910	548.17	118,281.12	111,026.30	7,254.82	0.00	7,254.82
Issue Date: 15 May 21 Rate: 3.9% Call Date: 15 Feb 27 Call Price: 100.00 Yield to Maturity: 2.397% Maturity Date: 15 May 27							
PVTPL COTERRA ENERGY INC 4.375% DUE 03-15-2029 SEDOL: BMCF8G8							
30,000.00	111.8313330	386.46	33,549.40	31,595.60	1,953.80	0.00	1,953.80
Issue Date: 15 Sep 21 Rate: 4.375% Call Date: 15 Dec 28 Call Price: 100.00 Yield to Maturity: 2.565% Maturity Date: 15 Mar 29							
PVTPL DCP MID STREAM OPERATING 11-03-2036 SEDOL: B1GC716							
10,000.00	130.7500000	103.92	13,075.00	10,500.00	2,575.00	0.00	2,575.00
Issue Date: 27 Oct 06 Rate: 6.45% Yield to Maturity: 3.731% Maturity Date: 3 Nov 36							
PVTPL DELTA AIR LINES INC DEL SR SECD NT144A 7% DUE 05-01-2025 BEO SEDOL: BMF6KD9							
250,000.00	114.3863440	2,916.67	285,965.86	260,775.00	25,190.86	0.00	25,190.86
Issue Date: 29 Apr 20 Rate: 7% Yield to Maturity: 2.475% Maturity Date: 1 May 25							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
PVTPL DISH DBS CORP SR SECD NT 5.25% 12-01-2026 SEDOL: BNRLYV5							
10,000.00	101.5400000	51.04	10,154.00	10,000.00	154.00	0.00	154.00
Issue Date: 26 Nov 21 Rate: 5.25% Call Date: 1 Jun 26 Call Price: 100.00 Yield to Maturity: 4.892% Maturity Date: 1 Dec 26							
PVTPL EQT CORP SR NT 3.625% 05-15-2031 SEDOL: BMYY681							
20,000.00	103.7500000	92.64	20,750.00	21,000.00	- 250.00	0.00	- 250.00
Issue Date: 17 May 21 Rate: 3.625% Call Date: 15 Nov 30 Call Price: 100.00 Yield to Maturity: 3.159% Maturity Date: 15 May 31							
PVTPL GUARDIAN LIFE GLOBAL FDG SR SECD MEDIUM 1.1% DUE 06-23-2025 BEO SEDOL: BLF9NQ5							
20,000.00	99.0884500	4.89	19,817.69	19,981.60	- 163.91	0.00	- 163.91
Issue Date: 23 Jun 20 Rate: 1.1% Yield to Maturity: 1.369% Maturity Date: 23 Jun 25							
PVTPL KKR GROUP FIN CO II LLC 5.5 DUE 02-01-2043 SEDOL: B94CGZ1							
10,000.00	133.8740000	229.17	13,387.40	10,182.50	3,204.90	0.00	3,204.90
Issue Date: 1 Feb 13 Rate: 5.5% Call Date: 1 Aug 42 Call Price: 100.00 Yield to Maturity: 3.264% Maturity Date: 1 Feb 43							
PVTPL MARS INC DEL NT 2.7% 04-01-2025 SEDOL: BHND6G2							
30,000.00	104.0272330	202.50	31,208.17	29,980.20	1,227.97	0.00	1,227.97
Issue Date: 29 Mar 19 Rate: 2.7% Call Date: 1 Mar 25 Call Price: 100.00 Yield to Maturity: 1.427% Maturity Date: 1 Apr 25							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
PVTPL MARS INC DEL 3.2% 04-01-2030 SEDOL: BHND5D2							
20,000.00	107.7912000	160.00	21,558.24	19,941.00	1,617.24	0.00	1,617.24
Issue Date: 29 Mar 19 Rate: 3.2% Call Date: 1 Jan 30 Call Price: 100.00 Yield to Maturity: 2.163% Maturity Date: 1 Apr 30							
PVTPL MILEAGE PLUS HLDGS LLC/MILEAGE PLUS IN 6.5% DUE 06-20-2027 SEDOL: BMGHHT6							
40,000.00	106.7500000	72.22	42,700.00	39,500.00	3,200.00	0.00	3,200.00
Issue Date: 2 Jul 20 Rate: 6.5% Call Date: 30 Jun 23 Call Price: 103.25 Yield to Maturity: 4.134% Maturity Date: 20 Jun 27							
PVTPL PRIME SEC SVCS BORROWER LLC/PRIME FIN 5.75% 04-15-2026 SEDOL: BJTRRK3							
30,000.00	107.3670000	507.92	32,210.10	30,600.00	1,610.10	0.00	1,610.10
Issue Date: 4 Apr 19 Rate: 5.75% Yield to Maturity: 3.867% Maturity Date: 15 Apr 26							
PVTPL SKYMILES IP LTD & DELTA AIR LINES INC 4.5% DUE 10-20-2025 SEDOL: BMT6SM0							
60,000.00	105.1329500	532.50	63,079.77	60,577.88	2,501.89	0.00	2,501.89
Issue Date: 23 Sep 20 Rate: 4.5% Yield to Maturity: 2.312% Maturity Date: 20 Oct 25							
PVTPL SPIRIT IP CAYMAN LTD/SPIRIT LOYALTY CA 8.0% 09-20-2025 SEDOL: BN6RJR5							
35,904.00	110.1969980	566.49	39,565.13	36,694.01	2,871.12	0.00	2,871.12
Issue Date: 17 Sep 20 Rate: 8% Call Date: 20 Sep 23 Call Price: 104.00 Yield to Maturity: 4.979% Maturity Date: 20 Sep 25							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
PVTPL T-MOBILE USA INC 3.5% DUE 04-15-2031 BEO SEDOL: BN0WLC5							
30,000.00	104.0000000	221.67	31,200.00	30,300.00	900.00	0.00	900.00
Issue Date: 23 Mar 21 Rate: 3.5% Call Date: 15 Apr 26 Call Price: 101.75 Yield to Maturity: 3.002% Maturity Date: 15 Apr 31							
PVTPL TARGA RES PARTNERS LP 4.875% 08-30-2021 SEDOL: BP6T4Q9							
20,000.00	108.5950000	406.25	21,719.00	20,000.00	1,719.00	0.00	1,719.00
Issue Date: 18 Aug 20 Rate: 4.875% Call Date: 1 Feb 26 Call Price: 102.43 Yield to Maturity: 3.749% Maturity Date: 1 Feb 31							
PVTPL TEACHERS INS & 4.9% DUE 09-15-2044 SEDOL: BQVC9R6							
160,000.00	128.7507060	2,308.44	206,001.13	174,566.80	31,434.33	0.00	31,434.33
Issue Date: 18 Sep 14 Rate: 4.9% Yield to Maturity: 3.122% Maturity Date: 15 Sep 44							
PVTPL TENNESSEE GAS PIPELINE CO SR NT 144A 2.9% DUE 03-01-2030 SEDOL: BL1LY06							
40,000.00	101.6731500	386.67	40,669.26	39,987.10	682.16	0.00	682.16
Issue Date: 24 Feb 20 Rate: 2.9% Call Date: 1 Dec 29 Call Price: 100.00 Yield to Maturity: 2.67% Maturity Date: 1 Mar 30							
PVTPL UNITED AIRLINES INC 4.625% DUE 04-15-2029 BEO SEDOL: BMG8788							
30,000.00	103.1250000	292.92	30,937.50	30,450.00	487.50	0.00	487.50
Issue Date: 21 Apr 21 Rate: 4.625% Call Date: 15 Oct 28 Call Price: 100.00 Yield to Maturity: 4.123% Maturity Date: 15 Apr 29							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
PVTPL VALEANT PHARMACEUTICALS INTL 9.25% 144A 04-01-2026 CUSIP: 91911XAV6							
10,000.00	105.6250000	231.25	10,562.50	11,012.50	- 450.00	0.00	- 450.00
Issue Date: 26 Mar 18 Rate: 9.25% Call Date: 1 Apr 22 Call Price: 104.62 Yield to Maturity: 7.668% Maturity Date: 1 Apr 26							
PVTPL VERIZON COMMUNICATIONS INC 2.355% DUE 03-15-2032 BEO SEDOL: BMVH0D6							
181,000.00	98.6540720	1,195.88	178,563.87	183,368.06	- 4,804.19	0.00	- 4,804.19
Issue Date: 20 Sep 21 Rate: 2.355% Yield to Maturity: 2.505% Maturity Date: 15 Mar 32							
RANGE RES CORP 4.875% DUE 05-15-2025 SEDOL: BDHC311							
20,000.00	103.2500000	124.58	20,650.00	18,425.00	2,225.00	0.00	2,225.00
Issue Date: 15 Nov 15 Rate: 4.875% Call Date: 15 Feb 25 Call Price: 100.00 Yield to Maturity: 3.836% Maturity Date: 15 May 25							
RANGE RES CORP 5.0% 03-15-2023 SEDOL: BF3TMD5							
45,000.00	102.2500000	662.50	46,012.50	44,844.23	1,168.27	0.00	1,168.27
Issue Date: 15 Sep 17 Rate: 5% Call Date: 15 Dec 22 Call Price: 100.00 Yield to Maturity: 3.08% Maturity Date: 15 Mar 23							
REP SERVICES INC FIXED 2.5% DUE 08-15-2024 SEDOL: BJXKF82							
30,000.00	102.9268000	283.33	30,878.04	29,952.00	926.04	0.00	926.04
Issue Date: 7 Aug 19 Rate: 2.5% Call Date: 15 Jul 24 Call Price: 100.00 Yield to Maturity: 1.36% Maturity Date: 15 Aug 24							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
ROCK-TENN CO 4% DUE 03-01-2023 SEDOL: B9N5468							
10,000.00	102.6819000	133.33	10,268.19	9,937.20	330.99	0.00	330.99
Issue Date: 1 Mar 13 Rate: 4% Call Date: 1 Dec 22 Call Price: 100.00 Yield to Maturity: 1.668% Maturity Date: 1 Mar 23							
SALESFORCE COM INC 3.25% BNDS 04-11-2023 SEDOL: BYZGK55							
50,000.00	103.1541000	361.11	51,577.05	49,970.00	1,607.05	0.00	1,607.05
Issue Date: 11 Apr 18 Rate: 3.25% Call Date: 11 Mar 23 Call Price: 100.00 Yield to Maturity: 0.764% Maturity Date: 11 Apr 23							
SALESFORCE COM INC 3.7% DUE 04-11-2028 SEDOL: BYZGK66							
10,000.00	111.0463000	82.22	11,104.63	10,092.60	1,012.03	0.00	1,012.03
Issue Date: 11 Apr 18 Rate: 3.7% Call Date: 11 Jan 28 Call Price: 100.00 Yield to Maturity: 1.829% Maturity Date: 11 Apr 28							
SANTANDER HLDGS FIXED 4.5% DUE 07-17-2025 SEDOL: BYZ65K5							
10,000.00	108.2975000	205.00	10,829.75	10,108.50	721.25	0.00	721.25
Issue Date: 17 Jul 15 Rate: 4.5% Call Date: 18 Apr 25 Call Price: 100.00 Yield to Maturity: 2.06% Maturity Date: 17 Jul 25							
SPECTRUM BRANDS 5.75% DUE 07-15-2025 SEDOL: BD9N099							
2,000.00	102.1250000	53.03	2,042.50	2,090.00	- 47.50	0.00	- 47.50
Issue Date: 15 Jan 16 Rate: 5.75% Call Date: 15 Jul 22 Call Price: 100.95 Yield to Maturity: 5.085% Maturity Date: 15 Jul 25							

Asset Detail - Base Currency

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

Fixed Income

Corporate bonds

SPRINT CORPORATION 7.875% DUE 09-15-2023 SEDOL: BSDRYY5

30,000.00	110.1250000	695.63	33,037.50	30,836.54	2,200.96	0.00	2,200.96

Issue Date: 15 Sep 14 Rate: 7.875% Yield to Maturity: 1.816% Maturity Date: 15 Sep 23

STATE STR CORP 3.152% 03-30-2031 SEDOL: BKSC3Y2

30,000.00	108.3527670	239.03	32,505.83	30,000.00	2,505.83	0.00	2,505.83

Issue Date: 30 Sep 20 Rate: 3.152% Call Date: 30 Mar 30 Call Price: 100.00 Yield to Maturity: 2.15% Maturity Date: 30 Mar 31

T-MOBILE USA INC FIXED 3.75% DUE 04-15-2027 CUSIP: 87264ABD6

10,000.00	108.3567000	79.17	10,835.67	10,613.90	221.77	0.00	221.77

Issue Date: 15 Apr 21 Rate: 3.75% Call Date: 15 Feb 27 Call Price: 100.00 Yield to Maturity: 2.073% Maturity Date: 15 Apr 27

T-MOBILE USA INC 2.05% DUE 02-15-2028 SEDOL: BM8GZS6

10,000.00	99.3417000	77.44	9,934.17	10,265.90	- 331.73	0.00	- 331.73

Issue Date: 15 Feb 21 Rate: 2.05% Call Date: 15 Dec 27 Call Price: 100.00 Yield to Maturity: 2.165% Maturity Date: 15 Feb 28

T-MOBILE USA INC 2.25% DUE 02-15-2026 CUSIP: 87264ABR5

10,000.00	100.2500000	85.00	10,025.00	10,000.00	25.00	0.00	25.00

Issue Date: 14 Jan 21 Rate: 2.25% Call Date: 15 Feb 23 Call Price: 101.12 Yield to Maturity: 2.186% Maturity Date: 15 Feb 26

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
T-MOBILE USA INC 2.55% 02-15-2031 SEDOL: BMW1GN9							
20,000.00	99.6082500	192.67	19,921.65	20,863.60	- 941.95	0.00	- 941.95
Issue Date: 15 Feb 21 Rate: 2.55% Call Date: 15 Nov 30 Call Price: 100.00 Yield to Maturity: 2.598% Maturity Date: 15 Feb 31							
T-MOBILE USA INC 2.625% DUE 02-15-2029 CUSIP: 87264ABS3							
30,000.00	98.5000000	297.50	29,550.00	30,000.00	- 450.00	0.00	- 450.00
Issue Date: 14 Jan 21 Rate: 2.625% Call Date: 15 Feb 24 Call Price: 101.31 Yield to Maturity: 2.859% Maturity Date: 15 Feb 29							
T-MOBILE USA INC 2.875% DUE 02-15-2031/01-14-2021 REG CUSIP: 87264ABT1							
20,000.00	98.7600000	217.22	19,752.00	20,000.00	- 248.00	0.00	- 248.00
Issue Date: 14 Jan 21 Rate: 2.875% Call Date: 15 Feb 26 Call Price: 101.43 Yield to Maturity: 3.031% Maturity Date: 15 Feb 31							
T-MOBILE USA INC 3.5% DUE 04-15-2031 REG SEDOL: BMW23T7							
20,000.00	104.0000000	147.78	20,800.00	20,000.00	800.00	0.00	800.00
Issue Date: 23 Mar 21 Rate: 3.5% Call Date: 15 Apr 26 Call Price: 101.75 Yield to Maturity: 3.002% Maturity Date: 15 Apr 31							
T-MOBILE USA INC 3.5% 04-15-2025 SEDOL: BMW1BM3							
160,000.00	105.9897440	1,182.22	169,583.59	168,327.60	1,255.99	0.00	1,255.99
Issue Date: 15 Apr 21 Rate: 3.5% Call Date: 15 Mar 25 Call Price: 100.00 Yield to Maturity: 1.622% Maturity Date: 15 Apr 25							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
T-MOBILE USA INC 3.875% 04-15-2030 CUSIP: 87264ABF1							
130,000.00	109.5125380	1,063.47	142,366.30	129,061.40	13,304.90	0.00	13,304.90
Issue Date: 15 Apr 21 Rate: 3.875% Call Date: 15 Jan 30 Call Price: 100.00 Yield to Maturity: 2.592% Maturity Date: 15 Apr 30							
TARGA RES PARTNERS FIXED 5% DUE 01-15-2028 SEDOL: BFZRLM9							
10,000.00	105.3698000	230.56	10,536.98	10,525.00	11.98	0.00	11.98
Issue Date: 17 Oct 17 Rate: 5% Call Date: 15 Jan 23 Call Price: 102.50 Yield to Maturity: 3.99% Maturity Date: 15 Jan 28							
TARGET CORP 2.25% DUE 04-15-2025 SEDOL: BK8TZP8							
50,000.00	103.0961800	237.50	51,548.09	52,484.40	- 936.31	0.00	- 936.31
Issue Date: 31 Mar 20 Rate: 2.25% Call Date: 15 Mar 25 Call Price: 100.00 Yield to Maturity: 1.285% Maturity Date: 15 Apr 25							
TEACHERS INS & 6.85% DUE 12-16-2039 SEDOL: B50WZ61							
6,000.00	149.5370000	17.13	8,972.22	6,055.35	2,916.87	0.00	2,916.87
Issue Date: 16 Dec 09 Rate: 6.85% Yield to Maturity: 3.201% Maturity Date: 16 Dec 39							
TEXAS INSTRS INC 1.75% DUE 05-04-2030 CUSIP: 882508BJ2							
50,000.00	98.1676000	138.54	49,083.80	49,931.40	- 847.60	0.00	- 847.60
Issue Date: 4 May 20 Rate: 1.75% Call Date: 4 Feb 30 Call Price: 100.00 Yield to Maturity: 1.989% Maturity Date: 4 May 30							

Asset Detail - Base Currency

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

Fixed Income

Corporate bonds

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

30,000.00	125.0884670	225.21	37,526.54	32,164.96	5,361.58	0.00	5,361.58

Issue Date: 15 Nov 10 Rate: 5.875% Call Date: 15 May 40 Call Price: 100.00 Yield to Maturity: 3.972% Maturity Date: 15 Nov 40

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

20,000.00	131.0977500	218.33	26,219.55	24,995.35	1,224.20	0.00	1,224.20

Issue Date: 9 Apr 07 Rate: 6.55% Call Date: 30 Apr 37 Call Price: 100.00 Yield to Maturity: 3.846% Maturity Date: 1 May 37

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

30,000.00	136.5502670	90.00	40,965.08	29,139.30	11,825.78	0.00	11,825.78

Issue Date: 29 Jun 09 Rate: 6.75% Yield to Maturity: 3.853% Maturity Date: 15 Jun 39

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

70,000.00	141.8330000	2,555.00	99,283.10	86,067.90	13,215.20	0.00	13,215.20

Issue Date: 19 Jun 08 Rate: 7.3% Yield to Maturity: 3.85% Maturity Date: 1 Jul 38

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

20,000.00	103.2500000	184.72	20,650.00	19,975.00	675.00	0.00	675.00

Issue Date: 10 Apr 13 Rate: 4.375% Call Date: 15 Jan 23 Call Price: 100.00 Yield to Maturity: 1.81% Maturity Date: 15 Apr 23

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
TRCNTNTL GAS PIPE 7.85% DUE 02-01-2026 SEDOL: BYXR3R3							
110,000.00	122.1178730	3,597.92	134,329.66	110,827.40	23,502.26	0.00	23,502.26
Issue Date: 1 Aug 16 Rate: 7.85% Call Date: 1 Nov 25 Call Price: 100.00 Yield to Maturity: 2.161% Maturity Date: 1 Feb 26							
U S BANCORP MEDIUM FIXED 1.45% 05-12-2025 SEDOL: BMFHKW1							
80,000.00	100.4539380	157.89	80,363.15	79,908.00	455.15	0.00	455.15
Issue Date: 12 May 20 Rate: 1.45% Call Date: 11 Apr 25 Call Price: 100.00 Yield to Maturity: 1.311% Maturity Date: 12 May 25							
UNION PAC CORP FIXED 3.75% DUE 02-05-2070 SEDOL: BKDMLC1							
20,000.00	113.8355000	304.17	22,767.10	20,419.60	2,347.50	0.00	2,347.50
Issue Date: 31 Jan 20 Rate: 3.75% Call Date: 5 Aug 69 Call Price: 100.00 Yield to Maturity: 3.185% Maturity Date: 5 Feb 70							
UNION PAC CORP 2.891% DUE 04-06-2036 SEDOL: BMCFPB2							
100,000.00	104.9611400	682.60	104,961.14	99,920.90	5,040.24	0.00	5,040.24
Issue Date: 6 Apr 21 Rate: 2.891% Call Date: 6 Jan 36 Call Price: 100.00 Yield to Maturity: 2.475% Maturity Date: 6 Apr 36							
UNION PAC CORP 3.75% 07-15-2025 CUSIP: 907818ES3							
40,000.00	108.0670750	691.67	43,226.83	40,029.00	3,197.83	0.00	3,197.83
Issue Date: 8 Jun 18 Rate: 3.75% Call Date: 15 May 25 Call Price: 100.00 Yield to Maturity: 1.405% Maturity Date: 15 Jul 25							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
UNION PAC CORP 3.839% DUE 03-20-2060 BEO SEDOL: BLF0CQ1							
80,000.00	118.2503880	861.64	94,600.31	81,088.56	13,511.75	0.00	13,511.75
Issue Date: 20 Mar 20 Rate: 3.839% Call Date: 20 Sep 59 Call Price: 100.00 Yield to Maturity: 3.029% Maturity Date: 20 Mar 60							
UNITED RENTALS INC 3.875% DUE 02-15-2031REG SEDOL: BLFGYK7							
30,000.00	101.5000000	439.17	30,450.00	30,000.00	450.00	0.00	450.00
Issue Date: 10 Aug 20 Rate: 3.875% Call Date: 15 Aug 25 Call Price: 101.93 Yield to Maturity: 3.679% Maturity Date: 15 Feb 31							
UNITED RENTALS NORTH AMER INC 4.875% DUE01-15-2028 SEDOL: BDGSYG2							
10,000.00	105.0875000	224.79	10,508.75	10,125.00	383.75	0.00	383.75
Issue Date: 11 Aug 17 Rate: 4.875% Call Date: 15 Jan 23 Call Price: 102.43 Yield to Maturity: 3.92% Maturity Date: 15 Jan 28							
UNITED TECHNOLOGIES CORP 3.95% 08-16-2025 SEDOL: BYVN9D1							
30,000.00	108.4648670	444.38	32,539.46	29,949.00	2,590.46	0.00	2,590.46
Issue Date: 16 Aug 18 Rate: 3.95% Call Date: 16 Jun 25 Call Price: 100.00 Yield to Maturity: 1.539% Maturity Date: 16 Aug 25							
UNITED TECHNOLOGIES CORP 4.125% 11-16-2028 SEDOL: BYVN9F3							
30,000.00	111.9443330	154.69	33,583.30	30,063.85	3,519.45	0.00	3,519.45
Issue Date: 16 Aug 18 Rate: 4.125% Call Date: 16 Aug 28 Call Price: 100.00 Yield to Maturity: 2.24% Maturity Date: 16 Nov 28							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
UNITEDHEALTH GROUP FIXED 3.875% DUE 12-15-2028 SEDOL: BHSSQ28							
10,000.00	112.1668000	17.22	11,216.68	10,167.60	1,049.08	0.00	1,049.08
Issue Date: 17 Dec 18 Rate: 3.875% Yield to Maturity: 1.993% Maturity Date: 15 Dec 28							
UNITEDHEALTH GROUP 2.375% 10-15-2022 SEDOL: BD492H4							
10,000.00	101.4185000	50.14	10,141.85	10,313.30	- 171.45	0.00	- 171.45
Issue Date: 25 Oct 17 Rate: 2.375% Yield to Maturity: 0.57% Maturity Date: 15 Oct 22							
UNITEDHEALTH GROUP 3.7% DUE 08-15-2049 SEDOL: BHKDL04							
10,000.00	115.4916000	139.78	11,549.16	10,048.90	1,500.26	0.00	1,500.26
Issue Date: 25 Jul 19 Rate: 3.7% Call Date: 15 Feb 49 Call Price: 100.00 Yield to Maturity: 2.882% Maturity Date: 15 Aug 49							
UNITEDHEALTH GROUP 3.75% DUE 07-15-2025 SEDOL: BYTRVX9							
40,000.00	108.4739000	691.67	43,389.56	41,130.90	2,258.66	0.00	2,258.66
Issue Date: 23 Jul 15 Rate: 3.75% Yield to Maturity: 1.292% Maturity Date: 15 Jul 25							
UNITEDHEALTH GROUP 3.875% DUE 08-15-2059 SEDOL: BHKDL15							
30,000.00	120.1945670	439.17	36,058.37	30,579.90	5,478.47	0.00	5,478.47
Issue Date: 25 Jul 19 Rate: 3.875% Call Date: 15 Feb 59 Call Price: 100.00 Yield to Maturity: 2.978% Maturity Date: 15 Aug 59							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
UNITEDHEALTH GROUP 5.8% DUE 03-15-2036 SEDOL: BG49576							
30,000.00	138.9500000	512.33	41,685.00	30,801.60	10,883.40	0.00	10,883.40
Issue Date: 2 Mar 06 Rate: 5.8% Yield to Maturity: 2.52% Maturity Date: 15 Mar 36							
UTD RENTALS N AMER 3.875% DUE 11-15-2027 SEDOL: BK5HMZ4							
10,000.00	103.6188000	49.51	10,361.88	10,212.50	149.38	0.00	149.38
Issue Date: 4 Nov 19 Rate: 3.875% Call Date: 15 Nov 22 Call Price: 101.93 Yield to Maturity: 3.193% Maturity Date: 15 Nov 27							
UTD TECHNOLOGIES 4.5% DUE 06-01-2042 SEDOL: B8J6DZ0							
20,000.00	124.6288500	75.00	24,925.77	20,570.16	4,355.61	0.00	4,355.61
Issue Date: 1 Jun 12 Rate: 4.5% Yield to Maturity: 2.893% Maturity Date: 1 Jun 42							
VERIZON COMMUNICATIONS BNDS 5.25% DUE 03-16-2037 REG SEDOL: BYZKXZ8							
10,000.00	130.2003000	153.13	13,020.03	10,423.60	2,596.43	0.00	2,596.43
Issue Date: 16 Mar 17 Rate: 5.25% Yield to Maturity: 2.797% Maturity Date: 16 Mar 37							
VERIZON COMMUNICATIONS INC 3.15% DUE 03-22-2030 SEDOL: BLNNZ29							
30,000.00	105.9144670	259.88	31,774.34	29,907.90	1,866.44	0.00	1,866.44
Issue Date: 20 Mar 20 Rate: 3.15% Call Date: 22 Dec 29 Call Price: 100.00 Yield to Maturity: 2.354% Maturity Date: 22 Mar 30							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
VERIZON COMMUNICATIONS INC 4.329% 09-21-2028 SEDOL: BGDQ891							
30,000.00	113.6878000	360.75	34,106.34	30,496.50	3,609.84	0.00	3,609.84
Issue Date: 21 Jun 18 Rate: 4.329% Yield to Maturity: 2.132% Maturity Date: 21 Sep 28							
VERIZON COMMUNICATIONS 4.125% DUE 03-16-2027 SEDOL: BYZNV75							
40,000.00	111.1547250	481.25	44,461.89	40,566.93	3,894.96	0.00	3,894.96
Issue Date: 16 Mar 17 Rate: 4.125% Yield to Maturity: 1.867% Maturity Date: 16 Mar 27							
VERIZON COMMUNICATIONS 4.4% DUE 11-01-2034 REG SEDOL: BSBN5N1							
50,000.00	116.6353800	366.67	58,317.69	48,083.00	10,234.69	0.00	10,234.69
Issue Date: 29 Oct 14 Rate: 4.4% Call Date: 1 May 34 Call Price: 100.00 Yield to Maturity: 2.843% Maturity Date: 1 Nov 34							
VERIZON FIXED 2.1% DUE 03-22-2028 SEDOL: BKY5H54							
30,000.00	100.2713670	173.25	30,081.41	29,986.50	94.91	0.00	94.91
Issue Date: 22 Mar 21 Rate: 2.1% Call Date: 22 Jan 28 Call Price: 100.00 Yield to Maturity: 2.053% Maturity Date: 22 Mar 28							
VERIZON FIXED 2.55% DUE 03-21-2031 SEDOL: BKY5H43							
90,000.00	101.0022440	637.50	90,902.02	89,630.10	1,271.92	0.00	1,271.92
Issue Date: 22 Mar 21 Rate: 2.55% Call Date: 21 Dec 30 Call Price: 100.00 Yield to Maturity: 2.427% Maturity Date: 21 Mar 31							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
VERIZON 2.625% DUE 08-15-2026 SEDOL: BY7RR33							
90,000.00	104.1660780	892.50	93,749.47	81,720.33	12,029.14	0.00	12,029.14
Issue Date: 1 Aug 16 Rate: 2.625% Call Date: 15 May 26 Call Price: 100.00 Yield to Maturity: 1.684% Maturity Date: 15 Aug 26							
VERIZON 3.85% DUE 11-01-2042 SEDOL: B8HCRP8							
10,000.00	112.0933000	64.17	11,209.33	9,276.10	1,933.23	0.00	1,933.23
Issue Date: 7 Nov 12 Rate: 3.85% Call Date: 1 May 42 Call Price: 100.00 Yield to Maturity: 3.06% Maturity Date: 1 Nov 42							
VERIZON 3.875% DUE 02-08-2029 SEDOL: BJLV8M2							
10,000.00	110.9099000	153.92	11,090.99	9,981.10	1,109.89	0.00	1,109.89
Issue Date: 8 Feb 19 Rate: 3.875% Call Date: 8 Nov 28 Call Price: 100.00 Yield to Maturity: 2.206% Maturity Date: 8 Feb 29							
VERIZON 3% DUE 03-22-2027 SEDOL: BLNNX81							
10,000.00	105.6681000	82.50	10,566.81	9,995.60	571.21	0.00	571.21
Issue Date: 20 Mar 20 Rate: 3% Call Date: 22 Jan 27 Call Price: 100.00 Yield to Maturity: 1.856% Maturity Date: 22 Mar 27							
VERIZON 4.125% DUE 08-15-2046 SEDOL: BY7RR99							
20,000.00	116.3552000	311.67	23,271.04	23,472.00	- 200.96	0.00	- 200.96
Issue Date: 1 Aug 16 Rate: 4.125% Call Date: 15 Feb 46 Call Price: 100.00 Yield to Maturity: 3.163% Maturity Date: 15 Aug 46							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
VERIZON 4.5% DUE 08-10-2033 SEDOL: BF22PM5							
100,000.00	117.7152100	1,762.50	117,715.21	100,892.30	16,822.91	0.00	16,822.91
Issue Date: 10 Aug 17 Rate: 4.5% Yield to Maturity: 2.71% Maturity Date: 10 Aug 33							
VERIZON 4.862% DUE 08-21-2046 SEDOL: BXVMD62							
10,000.00	129.1164000	175.57	12,911.64	12,902.80	8.84	0.00	8.84
Issue Date: 21 Feb 15 Rate: 4.862% Yield to Maturity: 3.153% Maturity Date: 21 Aug 46							
VERIZON 4% DUE 03-22-2050 SEDOL: BLNP354							
30,000.00	116.2084000	330.00	34,862.52	35,799.20	- 936.68	0.00	- 936.68
Issue Date: 20 Mar 20 Rate: 4% Call Date: 22 Sep 49 Call Price: 100.00 Yield to Maturity: 3.13% Maturity Date: 22 Mar 50							
VERIZON 5.5% DUE 03-16-2047 SEDOL: BYZNV86							
10,000.00	139.9342000	160.42	13,993.42	10,589.00	3,404.42	0.00	3,404.42
Issue Date: 16 Mar 17 Rate: 5.5% Yield to Maturity: 3.183% Maturity Date: 16 Mar 47							
VIACOM INC NEW 3.875% DUE 04-01-2024 CUSIP: 92553PAX0							
20,000.00	105.3092500	193.75	21,061.85	18,713.60	2,348.25	0.00	2,348.25
Issue Date: 11 Mar 14 Rate: 3.875% Call Date: 1 Jan 24 Call Price: 100.00 Yield to Maturity: 1.466% Maturity Date: 1 Apr 24							

Asset Detail - Base Currency

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

Fixed Income

Corporate bonds

VISA INC 2.7% DUE 04-15-2040 SEDOL: BM6JP54

40,000.00	102.4690750	228.00	40,987.63	40,885.20	102.43	0.00	102.43

Issue Date: 2 Apr 20 Rate: 2.7% Call Date: 15 Oct 39 Call Price: 100.00 Yield to Maturity: 2.53% Maturity Date: 15 Apr 40

VISA INC 4.3% DUE 12-14-2045 SEDOL: BYPHFN1

210,000.00	126.2445100	426.42	265,113.47	214,194.65	50,918.82	0.00	50,918.82

Issue Date: 14 Dec 15 Rate: 4.3% Call Date: 14 Jun 45 Call Price: 100.00 Yield to Maturity: 2.79% Maturity Date: 14 Dec 45

WALMART INC 1.5% DUE 09-22-2028 BEO SEDOL: BMDP7Y8

20,000.00	99.4711000	82.50	19,894.22	19,978.80	- 84.58	0.00	- 84.58

Issue Date: 22 Sep 21 Rate: 1.5% Call Date: 22 Jul 28 Call Price: 100.00 Yield to Maturity: 1.583% Maturity Date: 22 Sep 28

WALMART INC 1.8% DUE 09-22-2031 BEO SEDOL: BMDP7Z9

10,000.00	99.1183000	49.50	9,911.83	9,964.50	- 52.67	0.00	- 52.67

Issue Date: 22 Sep 21 Rate: 1.8% Call Date: 22 Jun 31 Call Price: 100.00 Yield to Maturity: 1.899% Maturity Date: 22 Sep 31

WELLS FARGO & CO MEDIUM TERM 5.013% 04-04-2051 CUSIP: 95000U2M4

270,000.00	137.0315810	3,270.98	369,985.27	357,336.40	12,648.87	0.00	12,648.87

Issue Date: 30 Mar 20 Rate: 5.013% Call Date: 4 Apr 50 Call Price: 100.00 Yield to Maturity: 3.082% Maturity Date: 4 Apr 51

Asset Detail - Base Currency

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

Fixed Income

Corporate bonds

WELLS FARGO & CO MEDIUM TERM SR NTS BOOK2.188% DUE 04-30-2026 SEDOL: BMYML35

10,000.00	101.8092000	37.07	10,180.92	10,031.20	149.72	0.00	149.72

Issue Date: 30 Apr 20 Call Date: 30 Apr 25 Call Price: 100.00 Yield to Maturity: 1.752% Maturity Date: 30 Apr 26

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

30,000.00	121.4258000	220.88	36,427.74	29,927.40	6,500.34	0.00	6,500.34

Issue Date: 4 Nov 14 Rate: 4.65% Yield to Maturity: 3.306% Maturity Date: 4 Nov 44

WELLS FARGO & CO NEW MEDIUM TERM SR NTS TRANCHE # TR 00155 4.3% DUE 07-22-2027 SEDOL: BYQXN34

140,000.00	111.4802210	2,658.83	156,072.31	140,361.63	15,710.68	0.00	15,710.68

Issue Date: 22 Jul 15 Rate: 4.3% Yield to Maturity: 2.1% Maturity Date: 22 Jul 27

WELLS FARGO & CO TRANCHE # SR 00129 3.45DUE 02-13-2023 SEDOL: B8YNT14

80,000.00	102.8933380	1,058.00	82,314.67	80,421.96	1,892.71	0.00	1,892.71

Issue Date: 13 Feb 13 Rate: 3.45% Yield to Maturity: 0.841% Maturity Date: 13 Feb 23

WELLS FARGO & CO 2.879% DUE 10-30-2030 SEDOL: BKRKN36

60,000.00	104.0590500	292.70	62,435.43	59,691.17	2,744.26	0.00	2,744.26

Issue Date: 31 Oct 19 Rate: 2.879% Call Date: 30 Oct 29 Call Price: 100.00 Yield to Maturity: 2.366% Maturity Date: 30 Oct 30

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
WELLS FARGO & CO 3.75% DUE 01-24-2024 SEDOL: BJ60RC7							
20,000.00	105.0814500	327.08	21,016.29	19,963.80	1,052.49	0.00	1,052.49
Issue Date: 24 Jan 19 Rate: 3.75% Call Date: 22 Dec 23 Call Price: 100.00 Yield to Maturity: 1.248% Maturity Date: 24 Jan 24							
WELLS FARGO & CO 4.15% DUE 01-24-2029 SEDOL: BJ60RD8							
80,000.00	112.0330000	1,447.89	89,626.40	79,857.60	9,768.80	0.00	9,768.80
Issue Date: 24 Jan 19 Rate: 4.15% Call Date: 24 Oct 28 Call Price: 100.00 Yield to Maturity: 2.295% Maturity Date: 24 Jan 29							
WELLS FARGO & CO 4.4% DUE 06-14-2046 SEDOL: BD39X50							
20,000.00	118.8954000	41.56	23,779.08	19,920.60	3,858.48	0.00	3,858.48
Issue Date: 14 Jun 16 Rate: 4.4% Yield to Maturity: 3.271% Maturity Date: 14 Jun 46							
WELLS FARGO & CO 4.478% 04-04-2031 CUSIP: 95000U2L6							
30,000.00	116.2841000	324.66	34,885.23	30,000.00	4,885.23	0.00	4,885.23
Issue Date: 30 Mar 20 Rate: 4.478% Call Date: 4 Apr 30 Call Price: 100.00 Yield to Maturity: 2.496% Maturity Date: 4 Apr 31							
WELLS FARGO & CO 4.48% DUE 01-16-2024 SEDOL: BL25Y29							
89,000.00	106.2200340	1,827.47	94,535.83	83,576.64	10,959.19	0.00	10,959.19
Issue Date: 26 Nov 13 Rate: 4.48% Yield to Maturity: 1.379% Maturity Date: 16 Jan 24							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
WELLS FARGO & CO 4.9% DUE 11-17-2045 SEDOL: BYQ29R7							
110,000.00	126.1406180	658.78	138,754.68	109,607.60	29,147.08	0.00	29,147.08
Issue Date: 17 Nov 15 Rate: 4.9% Yield to Maturity: 3.307% Maturity Date: 17 Nov 45							
WELLS FARGO & CO 5.375% DUE 11-02-2043 SEDOL: BG48MR2							
60,000.00	132.5359330	528.54	79,521.56	59,822.40	19,699.16	0.00	19,699.16
Issue Date: 28 Oct 13 Rate: 5.375% Yield to Maturity: 3.276% Maturity Date: 2 Nov 43							
WESTERN MIDSTREAM OPER LP FRN 01-13-2023REG SEDOL: BKV8F52							
10,000.00	99.8530000	43.82	9,985.30	10,000.00	- 14.70	0.00	- 14.70
Issue Date: 13 Jan 20 Rate: 2.22175% Yield to Maturity: 2.372% Maturity Date: 13 Jan 23							
WESTERN MIDSTREAM OPER LP 3.1% DUE 02-01-2025 SEDOL: BKRMRD0							
40,000.00	104.5020000	725.00	41,800.80	40,030.90	1,769.90	0.00	1,769.90
Issue Date: 13 Jan 20 Rate: 3.6% Call Date: 1 Jan 25 Call Price: 100.00 Yield to Maturity: 1.597% Maturity Date: 1 Feb 25							
WESTERN MIDSTREAM OPER LP 4.05% DUE 02-01-2030/01-13-2020 REG SEDOL: BKRMR85							
90,000.00	110.1020000	1,987.50	99,091.80	90,735.07	8,356.73	0.00	8,356.73
Issue Date: 13 Jan 20 Rate: 5.3% Call Date: 1 Nov 29 Call Price: 100.00 Yield to Maturity: 2.653% Maturity Date: 1 Feb 30							

Asset Detail - Base Currency

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

Fixed Income

Corporate bonds

WESTN GAS PARTNERS 4.5% 03-01-2028 CUSIP: 958254AH7

10,000.00	108.7500000	150.00	10,875.00	10,310.90	564.10	0.00	564.10

Issue Date: 2 Mar 18 Rate: 4.5% Call Date: 1 Dec 27 Call Price: 100.00 Yield to Maturity: 2.937% Maturity Date: 1 Mar 28

WESTN GAS PARTNERS 5.5% DUE 08-15-2048 SEDOL: BFX84M5

20,000.00	119.5000000	415.56	23,900.00	23,450.00	450.00	0.00	450.00

Issue Date: 9 Aug 18 Rate: 5.5% Call Date: 15 Feb 48 Call Price: 100.00 Yield to Maturity: 4.267% Maturity Date: 15 Aug 48

WESTN MIDSTREAM STEP CPN 5.75% DUE 02-01-2050 SEDOL: BKRMRB8

30,000.00	118.2500000	812.50	35,475.00	29,377.30	6,097.70	0.00	6,097.70

Issue Date: 13 Jan 20 Rate: 6.5% Call Date: 1 Aug 49 Call Price: 100.00 Yield to Maturity: 4.144% Maturity Date: 1 Feb 50

WILLIAMS COS INC 7.5% DUE 01-15-2031 SEDOL: 2830807

68,000.00	135.3811470	2,351.67	92,059.18	72,266.03	19,793.15	0.00	19,793.15

Issue Date: 17 Jan 01 Rate: 7.5% Yield to Maturity: 3.001% Maturity Date: 15 Jan 31

WILLIAMS COS INC 7.75% DUE 06-15-2031 SEDOL: 2793063

60,000.00	135.4825830	206.67	81,289.55	73,125.00	8,164.55	0.00	8,164.55

Issue Date: 13 Jun 01 Rate: 7.75% Yield to Maturity: 3.342% Maturity Date: 15 Jun 31

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
WYETH NT 5.95 DUE 04-01-2037/03-27-2007 BEO SEDOL: B91ZLT2							
20,000.00	141.1374000	297.50	28,227.48	19,113.66	9,113.82	0.00	9,113.82
Issue Date: 27 Mar 07 Rate: 5.95% Yield to Maturity: 2.652% Maturity Date: 1 Apr 37							
3M CO FIXED 3.05% DUE 04-15-2030 SEDOL: BKSG5B5							
10,000.00	107.3318000	64.39	10,733.18	9,968.10	765.08	0.00	765.08
Issue Date: 27 Mar 20 Rate: 3.05% Call Date: 15 Jan 30 Call Price: 100.00 Yield to Maturity: 2.082% Maturity Date: 15 Apr 30							
3M CO 2.375% DUE 08-26-2029 SEDOL: BK4H0C8							
30,000.00	102.6761000	247.40	30,802.83	29,794.50	1,008.33	0.00	1,008.33
Issue Date: 26 Aug 19 Rate: 2.375% Call Date: 26 May 29 Call Price: 100.00 Yield to Maturity: 1.996% Maturity Date: 26 Aug 29							
3M CO 3.7% DUE 04-15-2050/03-27-2020 REG SEDOL: BKSG5C6							
120,000.00	117.6475420	937.33	141,177.05	133,374.90	7,802.15	0.00	7,802.15
Issue Date: 27 Mar 20 Rate: 3.7% Call Date: 15 Oct 49 Call Price: 100.00 Yield to Maturity: 2.793% Maturity Date: 15 Apr 50							
Total USD		246,242.39	25,509,545.57	23,527,164.70	1,982,380.87	0.00	1,982,380.87
Total United States		246,242.39	25,509,545.57	23,527,164.70	1,982,380.87	0.00	1,982,380.87

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
Total Corporate Bonds							
31,415,904.00		**328,731.77**	**34,571,174.19**	**31,914,833.20**	**2,656,340.99**	**0.00**	**2,656,340.99**
Funds - corporate bond							
United States - USD							
MFO VANGUARD BD INDEX FDS TOTAL BD MKT PORTFOLIO INSTL SHS CUSIP: 921937504							
7,165,608.24	11.1900000	130,166.44	80,183,156.21	79,223,130.80	960,025.41	0.00	960,025.41
Issue Date: 2 Sep 08							
Total USD		130,166.44	80,183,156.21	79,223,130.80	960,025.41	0.00	960,025.41
Total United States		130,166.44	80,183,156.21	79,223,130.80	960,025.41	0.00	960,025.41
Total Funds - Corporate Bond							
7,165,608.24		**130,166.44**	**80,183,156.21**	**79,223,130.80**	**960,025.41**	**0.00**	**960,025.41**

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate convertible bonds							
Switzerland - USD							
PVTPL UBS GROUP FDG SWITZ AG CONV CORP 7.0% 12-31-2049 CUSIP: 90352JAF0							
200,000.00	107.8250000	5,872.22	215,650.00	200,000.00	15,650.00	0.00	15,650.00
Issue Date: 31 Jan 19 Rate: 7% Call Date: 31 Jan 24 Call Price: 100.00 Yield to Maturity: 6.409% Maturity Date: 31 Dec 49							
Total USD		5,872.22	215,650.00	200,000.00	15,650.00	0.00	15,650.00
Total Switzerland		5,872.22	215,650.00	200,000.00	15,650.00	0.00	15,650.00
Total Corporate Convertible Bonds							
200,000.00		**5,872.22**	**215,650.00**	**200,000.00**	**15,650.00**	**0.00**	**15,650.00**
Bank loans							
Canada - USD							
AIR CANADA TERM LOAN B DUE 08-11-2028 BEO CUSIP: C0102MAP0							
30,000.00	99.5890000	173.54	29,876.70	29,831.25	45.45	0.00	45.45
Issue Date: 19 Jul 21 Yield to Maturity: 4.405% Maturity Date: 11 Aug 28							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Bank loans							
GARDA WORLD SECURITY CORPORATION TERM LOAN B FRN 10-30-2026 CUSIP: C4000KAD6							
20,611.96	99.6669890	9.29	20,543.32	20,199.72	343.60	0.00	343.60
Issue Date: 15 Mar 21 Yield to Maturity: 4.544% Maturity Date: 30 Oct 26							
GFL ENVIRONMENTAL INC 2020 REFINANCING TERM LOAN DUE 05-30-2025 BEO CUSIP: C7052BAH7							
9,466.67	100.2140100	58.13	9,486.93	9,457.44	29.49	0.00	29.49
Issue Date: 30 Sep 16 Yield to Maturity: 3.46% Maturity Date: 30 May 25							
1011778 B.C UNLTD LIAB CO TERM LOAN B4 DUE 11-19-2026 CUSIP: C6901LAH0							
79,924.44	98.4999960	126.66	78,725.57	79,928.59	- 1,203.02	0.00	- 1,203.02
Issue Date: 7 Nov 19 Yield to Maturity: 2.303% Maturity Date: 19 Nov 26							
Total USD		367.62	138,632.52	139,417.00	- 784.48	0.00	- 784.48
Total Canada		367.62	138,632.52	139,417.00	- 784.48	0.00	- 784.48
Ireland - USD							
AVOLON TLB BORRORWER 1 (US) LLC TLB LIEN1 12-01-2027 USD CUSIP: LX1967681							
19,800.00	100.0629800	16.68	19,812.47	19,602.00	210.47	0.00	210.47
Issue Date: 30 Jul 21 Yield to Maturity: 2.771% Maturity Date: 1 Dec 27							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Bank loans							
SETANTA AIRCRAFT LEASING DESIGNATED ACTIVITY COMPANY TLB DUE 11-02-2028 BEO CUSIP: G8057JAB2							
70,000.00	99.8750000	203.87	69,912.50	69,825.00	87.50	0.00	87.50
Issue Date: 2 Nov 21 Yield to Maturity: 2.282% Maturity Date: 2 Nov 28							
Total USD		220.55	89,724.97	89,427.00	297.97	0.00	297.97
Total Ireland		220.55	89,724.97	89,427.00	297.97	0.00	297.97
Italy - USD							
ALI GROUP S.R.L. TERM LOAN B 10-13-2028 BEO CUSIP: LX1973812							
60,000.00	99.3060000	0.00	59,583.60	59,462.50	121.10	0.00	121.10
Issue Date: 18 Aug 21 Yield to Maturity: 2.358% Maturity Date: 13 Oct 28							
Total USD		0.00	59,583.60	59,462.50	121.10	0.00	121.10
Total Italy		0.00	59,583.60	59,462.50	121.10	0.00	121.10

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Bank loans							
Luxembourg - USD							
ICON LUXEMBOURG S.A.R.L. TERM LOAN B 06-16-2028 CUSIP: L5000DAC1							
50,817.46	99.9580070	7.76	50,796.12	50,563.37	232.75	0.00	232.75
Issue Date: 8 Jun 21 Yield to Maturity: 2.85% Maturity Date: 16 Jun 28							
Total USD		7.76	50,796.12	50,563.37	232.75	0.00	232.75
Total Luxembourg		7.76	50,796.12	50,563.37	232.75	0.00	232.75
Spain - USD							
GRIFOLS WORLDWIDE OPERATIONS LIMITED DOLLAR TRANCHE B TERM LOAN 11-15-2027 CUSIP: 39843PAG8							
101,998.10	98.5000010	41.09	100,468.13	102,299.15	- 1,831.02	0.00	- 1,831.02
Issue Date: 15 Nov 19 Yield to Maturity: 2.558% Maturity Date: 15 Nov 27							
Total USD		41.09	100,468.13	102,299.15	- 1,831.02	0.00	- 1,831.02
Total Spain		41.09	100,468.13	102,299.15	- 1,831.02	0.00	- 1,831.02

Asset Detail - Base Currency

Description/Asset ID / Investment Mgr ID / Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	Translation	Total
Fixed Income							
Bank loans							
United Kingdom - USD							
FRONERI INTERNATIONAL PLC TERM LOAN 01-29-2027 CUSIP: G3679YAC6							
39,400.00	98.5800000	79.61	38,840.52	39,375.36	- 534.84	0.00	- 534.84
Issue Date: 30 Jan 20 Yield to Maturity: 3.031% Maturity Date: 29 Jan 27							
Total USD		79.61	38,840.52	39,375.36	- 534.84	0.00	- 534.84
Total United Kingdom		79.61	38,840.52	39,375.36	- 534.84	0.00	- 534.84
United States - USD							
ALLIED UNIVERSAL HOLDCO LLC INITIAL U.S.DOLLAR TERM LOAN DUE 05-12-2028 BEO CUSIP: 01957TAH0							
72,452.98	99.5629990	788.89	72,136.36	72,532.11	- 395.75	0.00	- 395.75
Issue Date: 8 Apr 21 Yield to Maturity: 4.381% Maturity Date: 12 May 28							
ALTICE US FINANCE I CORPORATION TERM LOAN SENIOR SECURED 01-15-2026 CUSIP: 64072UAH5							
9,948.84	98.5499800	30.48	9,804.58	9,786.76	17.82	0.00	17.82
Issue Date: 9 Oct 15 Yield to Maturity: 2.858% Maturity Date: 15 Jan 26							
AMWINS GROUP, LLC FLTG RT TBL 02-17-2028 CUSIP: 03234TAW8							
39,700.06	99.1670040	99.55	39,369.36	39,600.81	- 231.45	0.00	- 231.45
Issue Date: 8 Feb 21 Yield to Maturity: 3.177% Maturity Date: 17 Feb 28							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Bank loans							
API GROUP DE, INC INITIAL TERM LOAN 10-01-2026 CUSIP: 00186XAB9							
180,857.14	99.8499980	403.48	180,585.85	174,726.33	5,859.52	0.00	5,859.52
Issue Date: 1 Oct 19 Yield to Maturity: 2.847% Maturity Date: 1 Oct 26							
ASPLUNDH TREE EXPERT LLC FLTG RT TBL 09-07-2027 CUSIP: 04538FAD1							
29,625.00	99.5280000	47.07	29,485.17	29,699.05	- 213.88	0.00	- 213.88
Issue Date: 4 Sep 20 Yield to Maturity: 2.04% Maturity Date: 7 Sep 27							
ASURION LLC (FKA ASURION CORPORATION) SEN SEC TL 11-03-2024 CUSIP: 04649VAW0							
77,734.57	99.4819940	207.40	77,331.90	77,843.99	- 512.09	0.00	- 512.09
Issue Date: 24 May 11 Yield to Maturity: 3.478% Maturity Date: 3 Nov 24							
ASURION LLC TERM LOAN B8 DUE 12-23-2026 BEO CUSIP: 04649VAX8							
65,020.65	99.2500070	187.50	64,533.00	64,967.45	- 434.45	0.00	- 434.45
Issue Date: 24 May 11 Yield to Maturity: 3.613% Maturity Date: 23 Dec 26							
ASURION, LLC FLTG RT TBL 07-29-2027 CUSIP: 04649VAY6							
29,850.00	99.3000000	85.86	29,641.05	29,551.50	89.55	0.00	89.55
Issue Date: 25 Jan 21 Yield to Maturity: 3.701% Maturity Date: 29 Jul 27							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Bank loans							
ATHENAHEALTH, INC FLTG RT TBL 02-11-2026 CUSIP: 04685YAM1							
88,055.85	99.8999950	527.86	87,967.79	88,166.29	- 198.50	0.00	- 198.50
Issue Date: 25 Jan 21 Yield to Maturity: 4.584% Maturity Date: 11 Feb 26							
BERRY GLOBAL, INC FLTG RT TBL 07-01-2026 CUSIP: 08579JBG6							
50,935.42	99.2750040	134.48	50,566.14	51,062.76	- 496.62	0.00	- 496.62
Issue Date: 3 Apr 07 Yield to Maturity: 2.196% Maturity Date: 1 Jul 26							
BRIGHTVIEW LANDSCAPES, LLC TERM LOAN B DUE 08-08-2025 BEO CUSIP: 10801XAG2							
19,300.00	99.4169950	43.74	19,187.48	19,251.75	- 64.27	0.00	- 64.27
Issue Date: 18 Dec 13 Yield to Maturity: 2.899% Maturity Date: 15 Aug 25							
BROOKFIELD WEC HOLDINGS INC INITIAL TERMLOAN SENIOR SECURED DUE 08-01-2025 BEO CUSIP: 11284EAM5							
29,574.47	99.1559950	82.77	29,324.86	29,581.13	- 256.27	0.00	- 256.27
Issue Date: 1 Aug 18 Yield to Maturity: 3.593% Maturity Date: 1 Aug 25							
CAESARS RESORT COLLECTION LLC TERM LOAN DUE 06-19-2025 BEO CUSIP: 12769LAD1							
49,375.00	99.9750080	153.04	49,362.66	47,893.75	1,468.91	0.00	1,468.91
Issue Date: 18 Jun 20 Yield to Maturity: 3.867% Maturity Date: 19 Jun 25							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Bank loans							
CAESARS RESORT COLLECTION, LLC TERM LOANSENIOR SECURED DUE 10-02-2024 BEO CUSIP: 12769LAB5							
56,379.98	99.3750090	138.26	56,027.61	56,521.26	- 493.65	0.00	- 493.65
Issue Date: 22 Dec 17 Yield to Maturity: 3.129% Maturity Date: 23 Dec 24							
CASTLELAKE AVIATION LIMITED TLB 10-08-2026 CUSIP: 14855NAB2							
79,800.00	99.4689970	115.27	79,376.26	79,002.00	374.26	0.00	374.26
Issue Date: 8 Oct 21 Yield to Maturity: 3.463% Maturity Date: 8 Oct 26							
CHANGE HEALTHCARE HOLDINGS INC TLB SENIOR SECD 1ST LIEN DUE 03-01-2024BEO CUSIP: 15911AAC7							
107,493.07	99.8860020	323.97	107,370.53	107,244.74	125.79	0.00	125.79
Issue Date: 1 Mar 17 Yield to Maturity: 3.726% Maturity Date: 1 Mar 24							
CHARTER COMMUNICATIONS OPERATING LLC (AKA CCO SAFARI LLC) TERM LOAN 04-30-2025 CUSIP: 16117LBW8							
152,893.61	99.7249980	244.20	152,473.15	153,085.19	- 612.04	0.00	- 612.04
Issue Date: 18 Oct 19 Yield to Maturity: 2.09% Maturity Date: 30 Apr 25							
CHARTER COMMUNICATIONS OPERATING LLC AKA CCO ERM LOAN B2 DUE 02-01-27 CUSIP: 16117LBX6							
9,898.72	98.9840100	15.81	9,798.15	9,904.89	- 106.74	0.00	- 106.74
Issue Date: 18 Oct 19 Yield to Maturity: 2.204% Maturity Date: 1 Feb 27							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Bank loans							
CITADEL SECURITIES LP TERM LOAN B SENIORSECURED TERM LOAN 02-29-2028 CUSIP: 17288YAD4							
49,426.50	99.2990000	110.53	49,080.02	49,364.73	- 284.71	0.00	- 284.71
Issue Date: 22 Feb 19 Yield to Maturity: 2.878% Maturity Date: 2 Feb 28							
CITYCENTER HOLDINGS LLC CITYCENTER HOLNDS LLC TLB SR 1ST LIEN 04-18-2024 CUSIP: 17875LAL3							
0.01	100.0000000	0.00	0.01	0.01	0.00	0.00	0.00
Issue Date: 10 Apr 17 Yield to Maturity: 3.372% Maturity Date: 18 Apr 24							
CLARIOS GLOBAL LP FLTG RT TBL 04-30-2026 CUSIP: C8000CAG8							
76,795.31	99.3249980	220.90	76,276.94	76,288.17	- 11.23	0.00	- 11.23
Issue Date: 30 Apr 19 Yield to Maturity: 3.72% Maturity Date: 30 Apr 26							
CLOUDERA INC TERM LOAN SR SEC TL 08-10-2028 CUSIP: 74339VAB4							
20,000.00	99.6250000	73.19	19,925.00	19,800.00	125.00	0.00	125.00
Issue Date: 8 Jul 21 Yield to Maturity: 4.363% Maturity Date: 10 Aug 28							
CSC HOLDINGS LLC SEPTEMBER 2019 INITIAL TERM LOAN SENIOR SECURED 04-15-2027 CUSIP: 64072UAK8							
19,650.00	98.6249870	22.79	19,379.81	19,723.67	- 343.86	0.00	- 343.86
Issue Date: 9 Oct 15 Yield to Maturity: 3.007% Maturity Date: 15 Apr 27							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Bank loans							
DBAUSCH HEALTH COMPANIES INC. (FKA VALEANT PHARMA INTL, INC.) 11-14-2025 CUSIP: C9413PBB8							
69,406.37	99.3539930	181.99	68,958.00	68,664.41	293.59	0.00	293.59
Issue Date: 1 Jun 18 Yield to Maturity: 3.012% Maturity Date: 27 Nov 25							
DEERFIELD DAKOTA HOLD LLC FKA CORP AKA DUFF & PHELPS TLB 03-05-2027 CUSIP: 24440EAB3							
88,875.00	100.0469990	363.52	88,916.77	87,986.25	930.52	0.00	930.52
Issue Date: 25 Feb 20 Yield to Maturity: 4.899% Maturity Date: 5 Mar 27							
DIGICERT HOLDINGS, INC. USD DIGICERT TERM LOAN DUE 10-16-2026 BEO CUSIP: 24022KAB5							
68,348.88	99.7390010	240.74	68,170.49	68,291.99	- 121.50	0.00	- 121.50
Issue Date: 16 Oct 19 Yield to Maturity: 4.466% Maturity Date: 16 Oct 26							
ENERGIZER HOLDINGS, INC TERM LOAN 2020 12-22-2027 CUSIP: 29267YAS1							
19,850.00	99.5940050	13.65	19,769.41	19,750.75	18.66	0.00	18.66
Issue Date: 22 Dec 20 Yield to Maturity: 2.834% Maturity Date: 22 Dec 27							
EYECARE PARTNERS LIMITED DUE 02-18-2027 BEO CUSIP: 30233PAB6							
19,679.58	99.3439900	195.70	19,550.48	19,657.33	- 106.85	0.00	- 106.85
Issue Date: 18 Feb 20 Yield to Maturity: 4.213% Maturity Date: 18 Feb 27							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Bank loans							
FIRST EAGLE HOLDINGS INC (FKA ARNHOLD AND S. TERM LOAN DUE 02-01-2027 BEO CUSIP: 05554JAH0							
170,472.74	98.9060010	1,149.42	168,607.77	171,443.51	- 2,835.74	0.00	- 2,835.74
Issue Date: 31 Oct 18 Yield to Maturity: 3.054% Maturity Date: 1 Feb 27							
FLEETCOR TECHNOLOGIES OPERATING COMPANY TL B SR SEC TL 04-22-2028 USD CUSIP: 33903RAY5							
29,925.00	98.7250130	45.89	29,543.46	29,700.56	- 157.10	0.00	- 157.10
Issue Date: 13 Apr 21 Yield to Maturity: 2.203% Maturity Date: 22 Apr 28							
FOCUS FINANCIAL PARTNERS LLC TERM LOAN DUE 07-03-2024 CUSIP: 34416DAT5							
48,860.90	99.0629930	88.18	48,403.07	49,105.20	- 702.13	0.00	- 702.13
Issue Date: 10 Jan 20 Yield to Maturity: 2.839% Maturity Date: 3 Jul 24							
FOUR SEASONS HOLDINGS INC TERM LOAN DUE 11-30-2023 BEO CUSIP: 35100DAR7							
54,873.00	99.5000090	99.03	54,598.64	54,985.70	- 387.06	0.00	- 387.06
Issue Date: 30 Dec 13 Yield to Maturity: 2.577% Maturity Date: 30 Nov 23							
GENESEE & WYOMING INC TERM LOAN 11-06-2026 CUSIP: BL3089549							
98,373.63	99.3170020	537.22	97,701.74	99,024.55	- 1,322.81	0.00	- 1,322.81
Issue Date: 1 Jul 19 Rate: 3.87% Yield to Maturity: 2.329% Maturity Date: 6 Nov 26							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Bank loans							
GO DADDY OPERATING COMPANY LLC TLB 02-15-2024 BEO CUSIP: 38017BAN6							
19,621.77	99.3059750	31.21	19,485.59	19,556.90	- 71.31	0.00	- 71.31
Issue Date: 15 Feb 17 Yield to Maturity: 2.285% Maturity Date: 15 Feb 24							
GOLDEN NUGGET, INC INCREMENTAL TERM LOAN B 10-04-2023 CUSIP: 51508PAG9							
7,047.37	99.2950600	50.20	6,997.69	6,537.18	460.51	0.00	460.51
Issue Date: 4 Oct 16 Yield to Maturity: 3.948% Maturity Date: 4 Oct 23							
HARBOR FREIGHT TOOLS USA INC TERM LOAN B 10-19-2027 CUSIP: 41151PAP0							
39,699.25	99.7020090	111.10	39,580.95	39,997.00	- 416.05	0.00	- 416.05
Issue Date: 24 Jun 21 Yield to Maturity: 3.319% Maturity Date: 19 Oct 27							
HILTON WORLDWIDE FINANCE LLC TERM LOAN 06-22-2026 BEO CUSIP: 43289DAH6							
190,000.00	99.0930000	19.55	188,276.70	190,712.50	- 2,435.80	0.00	- 2,435.80
Issue Date: 25 Oct 13 Yield to Maturity: 2.13% Maturity Date: 22 Jun 26							
HUDSON RIVER TRADING LLC TL SENIOR SECURED 03-20-2028 CUSIP: 44413EAF5							
39,800.00	99.1610050	105.91	39,466.08	39,402.00	64.08	0.00	64.08
Issue Date: 18 Mar 21 Yield to Maturity: 3.356% Maturity Date: 20 Mar 28							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Bank loans							
ICON LUXEMBOURG S.A.R.L TERM LOAN B 06-16-2028 CUSIP: L5000DAD9							
12,661.21	99.9579820	1.93	12,655.89	12,597.90	57.99	0.00	57.99
Issue Date: 16 Jun 21 Yield to Maturity: 2.848% Maturity Date: 16 Jun 28							
IHEARTCOMMUNICATIONS INC TERM LOAN 05-01-2026 CUSIP: 45174UAF5							
26,881.73	99.2680160	71.54	26,684.96	26,747.32	- 62.36	0.00	- 62.36
Issue Date: 29 Jan 20 Yield to Maturity: 3.542% Maturity Date: 1 May 26							
INEOS QUATTRO HOLDINGS LTD USD INEOS QUATTRO US TERM LOAN 01-21-2026 CUSIP: LX1920425							
39,900.00	99.6459900	111.66	39,758.75	40,062.09	- 303.34	0.00	- 303.34
Issue Date: 21 Jan 21 Yield to Maturity: 3.353% Maturity Date: 21 Jan 26							
INTRAWEST CORP SERIES B-2 TERM LOAN DUE 07-30-2028 BEO CUSIP: 46124CAJ6							
48,615.55	99.7499980	406.14	48,494.01	48,508.34	- 14.33	0.00	- 14.33
Issue Date: 21 Jul 21 Yield to Maturity: 4.075% Maturity Date: 30 Jul 28							
JANE STR GROUP LLC TERM LN DUE 01-26-2028 BEO CUSIP: 47077DAG5							
117,265.91	99.1460010	286.82	116,264.46	117,119.33	- 854.87	0.00	- 854.87
Issue Date: 19 Jan 21 Yield to Maturity: 3.216% Maturity Date: 26 Jan 28							

Asset Detail - Base Currency

Description/Asset ID / Investment Mgr ID / Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss: Market	Translation	Total
Fixed Income							
Bank loans							
JANE STREET GROUP, LLC TERM LOAN 01-31-2025 CUSIP: 47077DAF7							
0.02	100.0000000	0.00	0.02	0.02	0.00	0.00	0.00
Issue Date: 25 Aug 17 Yield to Maturity: 3.513% Maturity Date: 31 Jan 25							
JAZZ PHARMACEUTICALS INC INITIAL DOLLAR TERM LOAN DUE 05-05-2028 BEO CUSIP: G5080AAF9							
79,800.00	100.3189970	274.87	80,054.56	79,401.00	653.56	0.00	653.56
Issue Date: 12 Apr 21 Yield to Maturity: 4.026% Maturity Date: 5 May 28							
LEVEL 3 FINANCING INC TERM LOAN B DUE 03-01-2027 CUSIP: 52729KAP1							
96,986.23	98.6250010	151.60	95,652.67	96,928.78	- 1,276.11	0.00	- 1,276.11
Issue Date: 21 Nov 19 Yield to Maturity: 2.279% Maturity Date: 1 Mar 27							
MAGENTA TERM LOAN (FIRST LIEN) DUE 07-27-2028 BEO CUSIP: 55910RAB9							
109,725.00	99.6560040	1,139.16	109,347.55	108,627.75	719.80	0.00	719.80
Issue Date: 27 Jul 21 Yield to Maturity: 5.917% Maturity Date: 27 Jul 28							
MICHAELS STORES INC TERM LOAN 04-08-2028 CUSIP: LX1937908							
19,875.06	99.0180160	318.49	19,679.89	19,676.31	3.58	0.00	3.58
Issue Date: 23 Mar 21 Yield to Maturity: 5.165% Maturity Date: 8 Apr 28							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Bank loans							
MILANO ASSICURAZIONI TERM LOAN B DUE 10-01-2027 BEO CUSIP: 59909TAC8							
119,097.75	100.1500030	1,449.37	119,276.40	118,948.89	327.51	0.00	327.51
Issue Date: 1 Oct 20 Yield to Maturity: 4.881% Maturity Date: 1 Oct 27							
MOZART DEBT MERGER SUB INC TERM LOAN B USD 09-30-2028 BEO CUSIP: 58503UAC7							
70,000.00	99.9560000	226.04	69,969.20	69,725.00	244.20	0.00	244.20
Issue Date: 15 Sep 21 Yield to Maturity: 3.861% Maturity Date: 30 Sep 28							
NEXSTAR BROADCASTING GROUP, INC. TERM LODUE 09-18-2026 BEO CUSIP: 65336RAW8							
122,510.58	99.7129960	265.36	122,158.97	122,392.77	- 233.80	0.00	- 233.80
Issue Date: 17 Jan 17 Yield to Maturity: 2.765% Maturity Date: 18 Sep 26							
PHOENIX GUARANTOR INC. (AKA BRIGHTSPRING) TERM LOAN B 03-05-2026 BEOCUSIP: 71913BAE2							
48,879.34	99.2499900	145.19	48,512.74	48,775.10	- 262.36	0.00	- 262.36
Issue Date: 5 Mar 19 Yield to Maturity: 3.686% Maturity Date: 5 Mar 26							
PHOENIX NEWCO INC INITIAL TERM LOAN (FIRST LIEN) DUE 11-15-2028 BEO CUSIP: 71911KAC8							
20,000.00	99.9550000	66.67	19,991.00	19,900.00	91.00	0.00	91.00
Issue Date: 15 Nov 21 Yield to Maturity: 4.078% Maturity Date: 15 Nov 28							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Bank loans							
PILOT TRAVEL CTRS LLC LIEN1 TBL DUE 07-28-2028 BEO CUSIP: LX1965628							
130,000.00	99.3210000	234.01	129,117.30	129,350.00	- 232.70	0.00	- 232.70
Issue Date: 29 Jul 21 Yield to Maturity: 2.345% Maturity Date: 28 Jul 28							
PRIME SECURITY SERVICES BORROWER, LLC FLTG RT TBL 09-23-2026 CUSIP: 03765VAK6							
74,259.25	99.8520050	735.29	74,149.35	73,903.62	245.73	0.00	245.73
Issue Date: 1 Jul 15 Yield to Maturity: 3.506% Maturity Date: 23 Sep 26							
QUIKRETE HOLDINGS INC B-1 FOURTH AMENDMENT LOAN (FIRST LIEN) 06-11-2028 CUSIP: 74839XAG4							
30,000.00	99.7220000	0.00	29,916.60	29,775.00	141.60	0.00	141.60
Issue Date: 15 Nov 16 Yield to Maturity: 3.287% Maturity Date: 11 Jun 28							
RACKSPACE TECHNOLOGY GLOBAL INC 2021 TERM B LOAN (FIRST LIEN) DUE 02-15-2028 BEOCUSIP: 75009XAB6							
39,700.00	99.1729970	201.21	39,371.68	39,774.43	- 402.75	0.00	- 402.75
Issue Date: 3 Nov 16 Yield to Maturity: 3.731% Maturity Date: 15 Feb 28							
REALPAGE INC INITIAL TERM LOAN (FIRST LIEN) DUE 04-24-2028 BEO CUSIP: 75605VAD4							
60,000.00	99.6410000	193.75	59,784.60	59,850.00	- 65.40	0.00	- 65.40
Issue Date: 22 Apr 21 Yield to Maturity: 3.883% Maturity Date: 24 Apr 28							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Bank loans							
REGIONALCARE HOSPITAL PARTNERS , INC. TERM LOAN B DUE 11-16-2025 CUSIP: 75915TAD4							
42,474.66	99.8129940	9.09	42,395.23	42,211.76	183.47	0.00	183.47
Issue Date: 16 Nov 18 Yield to Maturity: 4.111% Maturity Date: 16 Nov 25							
REYNOLDS CONSUMER PRODUCTS, INC. TERM LOAN 01-29-2027 CUSIP: 76171JAB7							
101,248.53	99.3569980	160.46	100,597.50	101,374.87	- 777.37	0.00	- 777.37
Issue Date: 21 Jan 20 Yield to Maturity: 2.119% Maturity Date: 29 Jan 27							
SCIENTIFIC GAMES INTERNATIONAL INC. DUE 08-14-2024 BEO CUSIP: 80875AAP6							
54,558.01	99.5780090	133.44	54,327.78	54,524.26	- 196.48	0.00	- 196.48
Issue Date: 18 Oct 13 Yield to Maturity: 3.335% Maturity Date: 14 Aug 24							
STATION CASINOS LLC TERM B-1 FACILITY LOAN SENIOR SECURED DUE 02-08-2027 BEO CUSIP: 85769EAZ4							
59,680.19	99.0679990	128.48	59,123.97	58,959.05	164.92	0.00	164.92
Issue Date: 8 Jun 16 Yield to Maturity: 2.781% Maturity Date: 8 Feb 27							
STERIGENICS-NORDION HOLDINGS, LLC FLTG RT TBL 12-13-2026 CUSIP: 83600VAE1							
100,000.00	99.5310000	568.75	99,531.00	100,000.00	- 469.00	0.00	- 469.00
Issue Date: 11 Jan 21 Yield to Maturity: 3.383% Maturity Date: 13 Dec 26							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Bank loans							
TRANSDIGM INC TERM LOAN F 12-24-2025 CUSIP: 89364MBR4							
9,924.25	98.5380300	20.00	9,779.16	9,775.39	3.77	0.00	3.77
Issue Date: 23 Jan 20 Yield to Maturity: 2.858% Maturity Date: 24 Dec 25							
TRITON WATER HOLDINGS INCORPORATED TL DUE 03-31-2028 BEO CUSIP: 89678QAB2							
59,713.44	98.8180050	611.80	59,007.63	59,414.87	- 407.24	0.00	- 407.24
Issue Date: 31 Mar 21 Yield to Maturity: 4.331% Maturity Date: 31 Mar 28							
UFC HOLDINGS, LLC FLTG RT TBL 04-29-2026 CUSIP: 90266UAJ2							
26,528.85	99.4459990	166.58	26,381.88	26,641.11	- 259.23	0.00	- 259.23
Issue Date: 18 Aug 16 Yield to Maturity: 3.731% Maturity Date: 29 Apr 26							
UNITED AIRLINES INC CLASS B TERM LOAN DUE 04-21-2028 BEO CUSIP: 90932RAJ3							
59,700.00	100.1359970	283.57	59,781.19	59,401.50	379.69	0.00	379.69
Issue Date: 21 Apr 21 Yield to Maturity: 4.607% Maturity Date: 21 Apr 28							
UNIVISION COMMUNICATIONS INC. TERM LOAN B 03-15-2026 BEO CUSIP: 914908BC1							
29,531.11	100.0940030	101.72	29,558.87	29,779.50	- 220.63	0.00	- 220.63
Issue Date: 21 Jun 21 Yield to Maturity: 4.034% Maturity Date: 15 Mar 26							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Bank loans							
VERSCEND HLDG CORP TERM B-1 LOAN DUE 08-27-2025 BEO CUSIP: 92531HAD9							
59,748.22	99.8749920	210.45	59,673.53	60,097.09	- 423.56	0.00	- 423.56
Issue Date: 27 Aug 18 Yield to Maturity: 4.35% Maturity Date: 27 Aug 25							
VIRGIN MEDIA BRISTOL LLC TERM LOAN 01-03-2028 CUSIP: G9368PBC7							
180,000.00	99.0210000	208.78	178,237.80	180,525.00	- 2,287.20	0.00	- 2,287.20
Issue Date: 30 Sep 19 Yield to Maturity: 2.841% Maturity Date: 3 Jan 28							
ZEBRA BUYER LLC TL 11-01-2028 BEO CUSIP: 98922AAC0							
32,000.00	100.2080000	170.00	32,066.56	31,819.65	246.91	0.00	246.91
Issue Date: 1 Nov 21 Yield to Maturity: 3.806% Maturity Date: 1 Nov 28							
Total USD		16,342.57	4,338,333.22	4,347,001.87	- 8,668.65	0.00	- 8,668.65
Total United States		16,342.57	4,338,333.22	4,347,001.87	- 8,668.65	0.00	- 8,668.65
Total Bank Loans							
4,842,884.19		**17,059.20**	**4,816,379.08**	**4,827,546.25**	**- 11,167.17**	**0.00**	**- 11,167.17**

Asset Detail - Base Currency

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

Fixed Income

Government mortgage backed securities

United States - USD

FEDERAL HOME LN MTG CORP FR SD0552 2.0% DUE 03-01-2051 REG CUSIP: 3132DMTH8

93,419.78	99.8342540	155.70	93,264.94	94,295.59	- 1,030.65	0.00	- 1,030.65

Issue Date: 1 Mar 21 Rate: 2% Yield to Maturity: 2.006% Maturity Date: 1 Mar 51

FEDERAL HOME LN MTG CORP POOL #A74793 5%03-01-2038 BEO CUSIP: 3128L8KE4

49,917.46	113.4758260	207.99	56,644.25	54,035.65	2,608.60	0.00	2,608.60

Issue Date: 1 Mar 08 Rate: 5% Yield to Maturity: 1.878% Maturity Date: 1 Mar 38

FEDERAL HOME LN MTG CORP POOL #G02427 5.5% 12-01-2036 BEO SEDOL: B3TYBV1

25,398.10	114.1463730	116.41	28,991.01	25,126.26	3,864.75	0.00	3,864.75

Issue Date: 1 Nov 06 Rate: 5.5% Yield to Maturity: 2.108% Maturity Date: 1 Dec 36

FEDERAL HOME LN MTG CORP POOL #G06172 5.5% 12-01-2038 BEO CUSIP: 3128M8FM1

15,617.85	114.5294650	71.58	17,887.04	16,899.01	988.03	0.00	988.03

Issue Date: 1 Nov 10 Rate: 5.5% Yield to Maturity: 2.121% Maturity Date: 1 Dec 38

FEDERAL HOME LN MTG CORP POOL #G06409 6%11-01-2039 BEO SEDOL: B60PMR7

52,520.98	115.8768550	262.60	60,859.66	58,528.09	2,331.57	0.00	2,331.57

Issue Date: 1 Apr 11 Rate: 6% Yield to Maturity: 2.182% Maturity Date: 1 Nov 39

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
FEDERAL HOME LN MTG CORP POOL #G08859 5%01-01-2049 BEO CUSIP: 3128MJ5V8							
40,537.94	109.3682860	168.91	44,335.65	42,495.17	1,840.48	0.00	1,840.48
Issue Date: 1 Dec 18 Rate: 5% Yield to Maturity: 2.844% Maturity Date: 1 Jan 49							
FEDERAL HOME LN MTG CORP POOL #J38164 2.5% 12-01-2032 BEO CUSIP: 31307VB96							
0.01	100.0000000	0.00	0.01	0.01	0.00	0.00	0.00
Issue Date: 1 Dec 17 Rate: 2.5% Yield to Maturity: 1.145% Maturity Date: 1 Dec 32							
FEDERAL HOME LN MTG CORP POOL #QB9290 2.0% DUE 03-01-2051 REG CUSIP: 3133AGKB4							
95,950.62	100.1215630	159.92	96,067.26	96,055.56	11.70	0.00	11.70
Issue Date: 1 Feb 21 Rate: 2% Yield to Maturity: 1.959% Maturity Date: 1 Mar 51							
FEDERAL HOME LN MTG CORP POOL #Q45737 3.0% DUE 3 01-01-2047 CUSIP: 3132WKLT3							
146,616.15	105.7405550	366.54	155,032.73	146,398.54	8,634.19	0.00	8,634.19
Issue Date: 1 Jan 17 Rate: 3% Yield to Maturity: 1.736% Maturity Date: 1 Jan 47							
FEDERAL HOME LN MTG CORP POOL #RA1878 3.5% DUE 12-01-2049 CUSIP: 3133KHCP9							
0.01	100.0000000	0.00	0.01	0.01	0.00	0.00	0.00
Issue Date: 1 Nov 19 Rate: 3.5% Yield to Maturity: 2.063% Maturity Date: 1 Dec 49							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
FEDERAL HOME LN MTG CORP POOL #U99045 3.5% 03-01-2043 BEO CUSIP: 3132H7BP8							
81,163.13	107.5410720	236.73	87,283.70	84,574.52	2,709.18	0.00	2,709.18
Issue Date: 1 May 13 Rate: 3.5% Yield to Maturity: 2.084% Maturity Date: 1 Mar 43							
FEDERAL HOME LN MTG CORP POOL #U99091 4.5% 03-01-2044 BEO CUSIP: 3132H7C51							
28,772.37	110.3376260	107.90	31,746.75	31,007.83	738.92	0.00	738.92
Issue Date: 1 Mar 14 Rate: 4.5% Yield to Maturity: 2.425% Maturity Date: 1 Mar 44							
FEDERAL HOME LN MTG CORP POOL #U99124 3.5% 03-01-2045 BEO CUSIP: 3132H7D68							
54,608.47	107.5394710	159.27	58,725.66	57,217.54	1,508.12	0.00	1,508.12
Issue Date: 1 Apr 15 Rate: 3.5% Yield to Maturity: 2.088% Maturity Date: 1 Mar 45							
FEDERAL HOME LN MTG CORP POOL #ZS4751 3.5% 01-01-2048 BEO CUSIP: 3132A5H40							
45,255.74	106.0240760	132.00	47,981.98	48,162.01	- 180.03	0.00	- 180.03
Issue Date: 1 Sep 18 Rate: 3.5% Yield to Maturity: 2.025% Maturity Date: 1 Jan 48							
FEDERAL HOME LN MTG CORP POOL #ZS9316 3.5% 01-01-2038 BEO CUSIP: 3132AAK52							
42,211.18	107.3666270	123.12	45,320.72	45,878.29	- 557.57	0.00	- 557.57
Issue Date: 1 Sep 18 Rate: 3.5% Yield to Maturity: 1.418% Maturity Date: 1 Jan 38							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
FEDERAL HOME LN MTG CORP POOL #ZT1257 3%01-01-2046 BEO SEDOL: BK4PDZ6							
57,687.47	106.1920210	144.22	61,259.49	62,879.33	- 1,619.84	0.00	- 1,619.84
Issue Date: 1 Oct 18 Rate: 3% Yield to Maturity: 1.583% Maturity Date: 1 Jan 46							
FEDERAL HOME LN MTG CORP POOL #ZT1408 2%10-01-2032 BEO CUSIP: 3132ADR59							
0.07	100.0000000	0.00	0.07	0.07	0.00	0.00	0.00
Issue Date: 1 Nov 18 Rate: 2% Yield to Maturity: 1.029% Maturity Date: 1 Oct 32							
FEDERAL HOME LN MTG CORP POOL #ZT1640 4.5% 01-01-2049 BEO CUSIP: 3132ADZD3							
0.02	100.0000000	0.00	0.02	0.02	0.00	0.00	0.00
Issue Date: 1 Jan 19 Rate: 4.5% Yield to Maturity: 2.623% Maturity Date: 1 Jan 49							
FEDERAL HOME LN MTG CORP POOL #841076 3.012% 11-01-2048 BEO CUSIP: 31288QFR6							
76,402.36	103.2598990	398.13	78,893.00	79,410.70	- 517.70	0.00	- 517.70
Issue Date: 1 Jun 20 Rate: 3.012% Yield to Maturity: 1.928% Maturity Date: 1 Nov 48							
FEDERAL HOME LN MTG CORP POOL #841077 2.872% 11-01-2047 BEO CUSIP: 31288QFS4							
87,164.75	103.2689480	433.42	90,014.12	90,664.96	- 650.84	0.00	- 650.84
Issue Date: 1 Jun 20 Rate: 2.872% Yield to Maturity: 1.827% Maturity Date: 1 Nov 47							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
FEDERAL HOME LN MTG CORP POOL #841081 3.089% 02-01-2050 BEO CUSIP: 31288QFW5							
107,578.90	103.3273070	575.97	111,158.38	111,445.02	- 286.64	0.00	- 286.64
Issue Date: 1 Jun 20 Rate: 3.089% Yield to Maturity: 1.83% Maturity Date: 1 Feb 50							
FEDERAL HOME LN MTG CORP 2% 10-25-2050 CUSIP: 3137FXC89							
92,327.44	12.6528910	153.88	11,682.09	11,685.22	- 3.13	0.00	- 3.13
Issue Date: 1 Sep 20 Rate: 2% Yield to Maturity: 2.709% Maturity Date: 25 Oct 50							
FEDERAL HOME LOAN MORTGAGE CORP POOL #RA5155 2.0% DUE 05-01-2051 BEO CUSIP: 3133KLWQ6							
212.50	99.9671000	97.53	212.43	214.05	- 1.62	0.00	- 1.62
Issue Date: 1 Apr 21 Rate: 2% Yield to Maturity: 1.979% Maturity Date: 1 May 51							
FEDERAL HOME LOAN MORTGAGE CORP 2% 09-01-2041 CUSIP: 3133KYVS5							
97,773.80	101.6603630	162.96	99,397.20	100,622.99	- 1,225.79	0.00	- 1,225.79
Issue Date: 1 Aug 21 Rate: 2% Yield to Maturity: 1.665% Maturity Date: 1 Sep 41							
FEDERAL HOME LOAN MORTGAGE CORP 4% 04-01-2049 CUSIP: 31329QM57							
32,667.61	108.1110620	108.89	35,317.30	35,403.53	- 86.23	0.00	- 86.23
Issue Date: 1 Apr 19 Rate: 4% Yield to Maturity: 2.069% Maturity Date: 1 Apr 49							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
FEDERAL NATIONAL MORTGAGE ASSOC 2.5% 04-01-2051 CUSIP: 3140L6AY0							
97,000.93	102.4447600	202.09	99,372.37	100,153.45	- 781.08	0.00	- 781.08
Issue Date: 1 Mar 21 Rate: 2.5% Yield to Maturity: 1.945% Maturity Date: 1 Apr 51							
FEDERAL NATIONAL MORTGAGE ASSOC 2.5% 09-01-2051 CUSIP: 3140M1BV5							
98,874.40	102.6296490	205.99	101,474.45	102,906.62	- 1,432.17	0.00	- 1,432.17
Issue Date: 1 Sep 21 Rate: 2.5% Yield to Maturity: 1.962% Maturity Date: 1 Sep 51							
FEDERAL NATIONAL MORTGAGE ASSOC 2.5% 10-01-2050 CUSIP: 3140KLH47							
85,805.39	102.5580790	178.76	88,000.36	91,007.34	- 3,006.98	0.00	- 3,006.98
Issue Date: 1 Sep 20 Rate: 2.5% Yield to Maturity: 1.937% Maturity Date: 1 Oct 50							
FEDERAL NATIONAL MORTGAGE ASSOC 2.5% 11-01-2050 CUSIP: 3140KRRC5							
86,441.08	102.2953320	180.09	88,425.19	91,560.01	- 3,134.82	0.00	- 3,134.82
Issue Date: 1 Oct 20 Rate: 2.5% Yield to Maturity: 1.796% Maturity Date: 1 Nov 50							
FEDERAL NATIONAL MORTGAGE ASSOC 2% 11-01-2050 CUSIP: 3140KSA98							
277,801.15	100.1439090	463.00	278,200.93	289,086.83	- 10,885.90	0.00	- 10,885.90
Issue Date: 1 Nov 20 Rate: 2% Yield to Maturity: 1.943% Maturity Date: 1 Nov 50							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
FEDERAL NATIONAL MORTGAGE ASSOC 3% 11-01-2049 CUSIP: 31339U6F2							
0.01	100.0000000	0.00	0.01	0.01	0.00	0.00	0.00
Issue Date: 1 Nov 19 Rate: 3% Yield to Maturity: 1.985% Maturity Date: 1 Nov 49							
FEDERAL NATIONAL MORTGAGE ASSOC 4% 04-01-2050 CUSIP: 3140QDD43							
0.05	100.0000000	0.00	0.05	0.05	0.00	0.00	0.00
Issue Date: 1 Mar 20 Rate: 4% Yield to Maturity: 1.829% Maturity Date: 1 Apr 50							
FEDERAL NATL MTG ASSN GTD MTG POOL #AH4169 4% 01-01-2041 BEO CUSIP: 3138A5T36							
37,168.85	109.0067090	123.90	40,516.54	39,915.86	600.68	0.00	600.68
Issue Date: 1 Jan 11 Rate: 4% Yield to Maturity: 2.053% Maturity Date: 1 Jan 41							
FEDERAL NATL MTG ASSN GTD MTG POOL #AL0814 6.5% 06-01-2040 BEO CUSIP: 3138EG3Y8							
20,358.24	113.9138260	110.27	23,190.85	22,801.24	389.61	0.00	389.61
Issue Date: 1 Oct 11 Rate: 6.5% Yield to Maturity: 3.157% Maturity Date: 1 Jun 40							
FEDERAL NATL MTG ASSN GTD MTG POOL #AL1176 6.5% 10-01-2039 BEO CUSIP: 3138EHJW3							
66,894.53	115.9786460	362.35	77,583.37	75,214.55	2,368.82	0.00	2,368.82
Issue Date: 1 Dec 11 Rate: 6.5% Yield to Maturity: 2.706% Maturity Date: 1 Oct 39							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
FEDERAL NATL MTG ASSN GTD MTG POOL #AL4593 5% 06-01-2026 BEO CUSIP: 3138EMC74							
2,212.58	103.1040700	9.22	2,281.26	2,369.53	- 88.27	0.00	- 88.27
Issue Date: 1 Dec 13 Rate: 5% Yield to Maturity: 1.129% Maturity Date: 1 Jun 26							
FEDERAL NATL MTG ASSN GTD MTG POOL #AL4741 4.5% 01-01-2044 BEO CUSIP: 3138EMHT1							
23,718.44	109.4984320	88.94	25,971.32	25,853.09	118.23	0.00	118.23
Issue Date: 1 Jan 14 Rate: 4.5% Yield to Maturity: 2.565% Maturity Date: 1 Jan 44							
FEDERAL NATL MTG ASSN GTD MTG POOL #AL6308 5% 08-01-2038 BEO CUSIP: 3138EPAJ3							
38,658.90	112.9206470	161.08	43,653.88	42,979.30	674.58	0.00	674.58
Issue Date: 1 Jan 15 Rate: 5% Yield to Maturity: 1.583% Maturity Date: 1 Aug 38							
FEDERAL NATL MTG ASSN GTD MTG POOL #AL9631 3% 12-01-2046 BEO CUSIP: 3138ERVZ0							
47,417.62	105.6999490	118.54	50,120.40	47,356.51	2,763.89	0.00	2,763.89
Issue Date: 1 Dec 16 Rate: 3% Yield to Maturity: 1.747% Maturity Date: 1 Dec 46							
FHLMC GOLD G07117 6 10-01-2036 CUSIP: 3128M9G22							
9,494.72	114.8707900	47.47	10,906.66	10,806.19	100.47	0.00	100.47
Issue Date: 1 Sep 12 Rate: 6% Yield to Maturity: 1.917% Maturity Date: 1 Oct 36							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
FHLMC GOLD G07335 7 03-01-2039 CUSIP: 3128M9PU0							
16,580.11	117.7014510	96.72	19,515.03	19,574.91	- 59.88	0.00	- 59.88
Issue Date: 1 Apr 13 Rate: 7% Yield to Maturity: 2.858% Maturity Date: 1 Mar 39							
FHLMC GOLD POOL #Q45819 Q45819 3 01-01-2047 CUSIP: 3132WKPD4							
53,532.06	105.8671010	133.83	56,672.84	53,389.85	3,282.99	0.00	3,282.99
Issue Date: 1 Jan 17 Rate: 3% Yield to Maturity: 1.65% Maturity Date: 1 Jan 47							
FHLMC GOLD POOL G67713 4.0% DUE 06-01-2048 CUSIP: 3132XCSA4							
270,913.88	108.6256560	903.05	294,281.98	296,439.05	- 2,157.07	0.00	- 2,157.07
Issue Date: 1 May 18 Rate: 4% Yield to Maturity: 2.01% Maturity Date: 1 Jun 48							
FHLMC GOLD POOL#Q17792 3.5 DUE 05-01-2043 CUSIP: 3132J9C63							
79,308.12	108.0771170	231.32	85,713.93	84,934.05	779.88	0.00	779.88
Issue Date: 1 Apr 13 Rate: 3.5% Yield to Maturity: 1.687% Maturity Date: 1 May 43							
FHLMC GOLD Q19611 4 07-01-2043 CUSIP: 3132JBDR1							
32,228.60	111.1823350	107.43	35,832.51	33,535.37	2,297.14	0.00	2,297.14
Issue Date: 1 Jun 13 Rate: 4% Yield to Maturity: 1.611% Maturity Date: 1 Jul 43							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
FHLMC GOLD Q19615 4 07-01-2043 CUSIP: 3132JBDV2							
28,166.60	110.0022010	93.89	30,983.88	29,229.42	1,754.46	0.00	1,754.46
Issue Date: 1 Jun 13 Rate: 4% Yield to Maturity: 1.793% Maturity Date: 1 Jul 43							
FHLMC GOLD Q45560 3.0% 01-01-2047 CUSIP: 3132WKFA1							
49,352.58	105.5101880	123.38	52,072.00	49,367.98	2,704.02	0.00	2,704.02
Issue Date: 1 Jan 17 Rate: 3% Yield to Maturity: 1.677% Maturity Date: 1 Jan 47							
FHLMC GOLD U90316 4 10-01-2042 CUSIP: 3132H3K51							
42,711.70	109.1127720	142.37	46,603.92	47,610.20	- 1,006.28	0.00	- 1,006.28
Issue Date: 1 Oct 12 Rate: 4% Yield to Maturity: 2.199% Maturity Date: 1 Oct 42							
FHLMC GOLD U95137 4 08-01-2043 CUSIP: 3132H5EK0							
26,962.94	109.4438140	89.88	29,509.27	27,689.67	1,819.60	0.00	1,819.60
Issue Date: 1 Jul 13 Rate: 4% Yield to Maturity: 2.185% Maturity Date: 1 Aug 43							
FHLMC MULTICLASS SER R007 CL ZA 6 05-15-2036 SEDOL: B80Q8T8							
17,159.82	114.8066240	85.80	19,700.61	19,393.87	306.74	0.00	306.74
Issue Date: 1 May 06 Rate: 6% Yield to Maturity: 2.298% Maturity Date: 15 May 36							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
FHLMC MULTICLASS SER 4813 CLS CJ 3 08-15-2048 CUSIP: 3137FGSM8							
9,804.54	103.1627200	24.51	10,114.63	9,421.55	693.08	0.00	693.08
Issue Date: 1 Jul 18 Rate: 3% Yield to Maturity: 2.383% Maturity Date: 15 Aug 48							
FHLMC POOL # QA1033 3.0% 07-01-2049 CUSIP: 31334XEE5							
0.03	100.0000000	0.00	0.03	0.03	0.00	0.00	0.00
Issue Date: 1 Jul 19 Rate: 3% Yield to Maturity: 1.996% Maturity Date: 1 Jul 49							
FHLMC POOL #QB1639 3% DUE 07-01-2050 BEO CUSIP: 3133A7ZC6							
65,414.10	104.9588540	163.54	68,657.89	69,655.80	- 997.91	0.00	- 997.91
Issue Date: 1 Jul 20 Rate: 3% Yield to Maturity: 1.855% Maturity Date: 1 Jul 50							
FHLMC POOL #RA1293 3.0% DUE 09-01-2049 CUSIP: 3133KGNJ3							
58,809.11	105.0086800	147.02	61,754.67	59,953.11	1,801.56	0.00	1,801.56
Issue Date: 1 Aug 19 Rate: 3% Yield to Maturity: 1.788% Maturity Date: 1 Sep 49							
FHLMC POOL#RA1496 3.0% 10-01-2049 CUSIP: 3133KGUV8							
0.01	166.6666666	0.00	0.01	0.01	0.00	0.00	0.00
Issue Date: 1 Sep 19 Rate: 3% Yield to Maturity: 1.776% Maturity Date: 1 Oct 49							

Asset Detail - Base Currency

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

Fixed Income

Government mortgage backed securities

FHLMC 4% MBS 01/10/2045 USD'Q3-6985' POOL #Q36985 4 10-01-2045 CUSIP: 3132QTXP6

21,464.84	107.4145440	71.55	23,056.36	22,390.51	665.85	0.00	665.85

Issue Date: 1 Oct 15 Rate: 4% Yield to Maturity: 2.164% Maturity Date: 1 Oct 45

FNMA FN BF0145 POOL #BF0145 3.5% DUE 03-01-2057 REG CUSIP: 3140FXET5

136,044.39	108.2623620	396.80	147,284.87	141,071.66	6,213.21	0.00	6,213.21

Issue Date: 1 May 17 Rate: 3.5% Yield to Maturity: 1.819% Maturity Date: 1 Mar 57

FNMA FNR 2012-51 B 7 DUE 05-25-2042 SEDOL: BYT4613

14,353.97	120.4619350	83.73	17,291.07	17,140.65	150.42	0.00	150.42

Issue Date: 1 Apr 12 Rate: 7% Yield to Maturity: 2.274% Maturity Date: 25 May 42

FNMA POOL #AB9683 4% DUE 06-01-2043 BEO CUSIP: 31417GXM3

21,530.95	109.8224180	71.77	23,645.81	22,291.24	1,354.57	0.00	1,354.57

Issue Date: 1 May 13 Rate: 4% Yield to Maturity: 1.757% Maturity Date: 1 Jun 43

FNMA POOL #AD7593 4.5% 07-01-2040 BEO CUSIP: 31418VNK4

70,013.24	109.5262270	262.55	76,682.86	75,789.35	893.51	0.00	893.51

Issue Date: 1 Jul 10 Rate: 4.5% Yield to Maturity: 2.339% Maturity Date: 1 Jul 40

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
FNMA POOL #AE0758 7% 02-01-2039 BEO CUSIP: 31419AZY6							
11,261.31	118.1022460	65.69	13,299.86	13,006.81	293.05	0.00	293.05
Issue Date: 1 Dec 10 Rate: 7% Yield to Maturity: 2.746% Maturity Date: 1 Feb 39							
FNMA POOL #AP4781 3% 09-01-2042 BEO CUSIP: 3138M8J38							
116,478.83	106.2252170	291.20	123,729.89	122,193.55	1,536.34	0.00	1,536.34
Issue Date: 1 Sep 12 Rate: 3% Yield to Maturity: 1.465% Maturity Date: 1 Sep 42							
FNMA POOL #AQ4555 4% 12-01-2042 BEO CUSIP: 3138MLBZ6							
16,525.00	108.9489260	55.08	18,003.81	18,012.27	- 8.46	0.00	- 8.46
Issue Date: 1 Nov 12 Rate: 4% Yield to Maturity: 1.858% Maturity Date: 1 Dec 42							
FNMA POOL #AS0070 4% DUE 08-01-2043 REG CUSIP: 3138W9CG3							
25,407.50	108.8032670	84.69	27,644.19	26,249.15	1,395.04	0.00	1,395.04
Issue Date: 1 Jul 13 Rate: 4% Yield to Maturity: 2.228% Maturity Date: 1 Aug 43							
FNMA POOL #AS4347 4% 01-01-2045 BEO CUSIP: 3138WDZM6							
24,868.81	109.8101200	82.90	27,308.47	26,773.80	534.67	0.00	534.67
Issue Date: 1 Jan 15 Rate: 4% Yield to Maturity: 1.912% Maturity Date: 1 Jan 45							

Asset Detail - Base Currency

Description/Asset ID / Investment Mgr ID / Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss: Market	Translation	Total
Fixed Income							
Government mortgage backed securities							
FNMA POOL #AS6541 3.5% 01-01-2046 BEO CUSIP: 3138WGHT4							
36,353.88	107.6989580	106.03	39,152.75	37,450.19	1,702.56	0.00	1,702.56
Issue Date: 1 Jan 16 Rate: 3.5% Yield to Maturity: 1.786% Maturity Date: 1 Jan 46							
FNMA POOL #AS6562 3.5% 01-01-2046 BEO CUSIP: 3138WGJG0							
29,219.64	107.2022450	85.22	31,324.11	30,055.13	1,268.98	0.00	1,268.98
Issue Date: 1 Jan 16 Rate: 3.5% Yield to Maturity: 1.883% Maturity Date: 1 Jan 46							
FNMA POOL #AS8623 3% 01-01-2047 BEO CUSIP: 3138WJSM1							
46,516.63	105.4348090	116.29	49,044.72	46,384.00	2,660.72	0.00	2,660.72
Issue Date: 1 Dec 16 Rate: 3% Yield to Maturity: 1.77% Maturity Date: 1 Jan 47							
FNMA POOL #AS8745 3% 02-01-2047 BEO CUSIP: 3138WJWF1							
139,920.02	105.6010360	349.80	147,756.99	139,674.07	8,082.92	0.00	8,082.92
Issue Date: 1 Jan 17 Rate: 3% Yield to Maturity: 1.767% Maturity Date: 1 Feb 47							
FNMA POOL #AT8394 4 DUE 06-01-2043 CUSIP: 3138WWKG3							
29,287.55	109.9566880	97.63	32,203.62	30,445.34	1,758.28	0.00	1,758.28
Issue Date: 1 Jun 13 Rate: 4% Yield to Maturity: 1.75% Maturity Date: 1 Jun 43							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
FNMA POOL #AT9637 4% DUE 07-01-2043 REG CUSIP: 3138WXV79							
57,672.99	110.2337510	192.24	63,575.10	59,853.75	3,721.35	0.00	3,721.35
Issue Date: 1 Jun 13 Rate: 4% Yield to Maturity: 1.669% Maturity Date: 1 Jul 43							
FNMA POOL #AT9653 4% DUE 07-01-2043 REG CUSIP: 3138WXWP8							
32,558.01	109.9569050	108.53	35,799.78	33,845.07	1,954.71	0.00	1,954.71
Issue Date: 1 Jun 13 Rate: 4% Yield to Maturity: 1.757% Maturity Date: 1 Jul 43							
FNMA POOL #AT9657 4% DUE 07-01-2043 REG CUSIP: 3138WXWT0							
25,027.32	109.8168320	83.42	27,484.21	25,954.09	1,530.12	0.00	1,530.12
Issue Date: 1 Jun 13 Rate: 4% Yield to Maturity: 1.74% Maturity Date: 1 Jul 43							
FNMA POOL #AW9453 3.5% 08-01-2044 BEO CUSIP: 3138XZQF1							
89,015.00	107.0003710	259.63	95,246.38	95,565.95	- 319.57	0.00	- 319.57
Issue Date: 1 Aug 14 Rate: 3.5% Yield to Maturity: 1.935% Maturity Date: 1 Aug 44							
FNMA POOL #BD2455 3% 01-01-2047 BEO SEDOL: BHPRBP6							
88,641.22	105.5697230	221.60	93,578.29	88,395.37	5,182.92	0.00	5,182.92
Issue Date: 1 Jan 17 Rate: 3% Yield to Maturity: 1.739% Maturity Date: 1 Jan 47							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
FNMA POOL #BF0148 4.5% 04-01-2056 BEO CUSIP: 3140FXEW8							
45,735.18	112.0262350	171.51	51,235.40	49,719.12	1,516.28	0.00	1,516.28
Issue Date: 1 May 17 Rate: 4.5% Yield to Maturity: 2.35% Maturity Date: 1 Apr 56							
FNMA POOL #BF0163 5% 11-01-2046 BEO CUSIP: 3140FXFD9							
93,655.96	111.8117310	390.23	104,718.35	102,443.51	2,274.84	0.00	2,274.84
Issue Date: 1 Jun 17 Rate: 5% Yield to Maturity: 2.08% Maturity Date: 1 Nov 46							
FNMA POOL #BF0222 4.5% 09-01-2057 BEO CUSIP: 3140FXG89							
97,094.92	111.0453360	364.11	107,819.38	101,835.88	5,983.50	0.00	5,983.50
Issue Date: 1 Apr 18 Rate: 4.5% Yield to Maturity: 2.415% Maturity Date: 1 Sep 57							
FNMA POOL #BK5332 4% 07-01-2048 BEO CUSIP: 3140HJ4S7							
63,334.60	108.5918440	211.12	68,776.21	69,163.36	- 387.15	0.00	- 387.15
Issue Date: 1 Jul 18 Rate: 4% Yield to Maturity: 1.997% Maturity Date: 1 Jul 48							
FNMA POOL #BL2454 3.16% DUE 05-01-2029 BEO CUSIP: 3140HTWQ8							
19,327.18	109.2394230	52.59	21,112.90	19,468.36	1,644.54	0.00	1,644.54
Issue Date: 1 May 19 Rate: 3.16% Yield to Maturity: 1.409% Maturity Date: 1 May 29							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
FNMA POOL #BL3540 2.79% DUE 08-01-2029 BEO CUSIP: 3140HU5A0							
100,000.00	107.1624700	240.25	107,162.47	102,171.88	4,990.59	0.00	4,990.59
Issue Date: 1 Aug 19 Rate: 2.79% Yield to Maturity: 1.585% Maturity Date: 1 Aug 29							
FNMA POOL #BL5850 2.26% DUE 04-01-2030 BEO CUSIP: 3140HXQC7							
96,673.61	104.2149250	188.14	100,748.33	100,132.74	615.59	0.00	615.59
Issue Date: 1 Apr 20 Rate: 2.26% Yield to Maturity: 1.548% Maturity Date: 1 Apr 30							
FNMA POOL #BN7753 3.0% DUE 09-01-2049 CUSIP: 3140JQTK9							
127,917.07	105.9329380	319.79	135,506.31	130,595.33	4,910.98	0.00	4,910.98
Issue Date: 1 Sep 19 Rate: 3% Yield to Maturity: 1.455% Maturity Date: 1 Sep 49							
FNMA POOL #BP5487 3% DUE 06-01-2050 BEO CUSIP: 3140KDCZ1							
57,948.74	104.2225940	144.87	60,395.68	61,706.35	- 1,310.67	0.00	- 1,310.67
Issue Date: 1 Jun 20 Rate: 3% Yield to Maturity: 2.005% Maturity Date: 1 Jun 50							
FNMA POOL #BR3290 2% DUE 03-01-2051 REG CUSIP: 3140L1UQ6							
93,384.04	99.8352930	155.64	93,230.23	93,457.01	- 226.78	0.00	- 226.78
Issue Date: 1 Feb 21 Rate: 2% Yield to Maturity: 2.006% Maturity Date: 1 Mar 51							

Asset Detail - Base Currency

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

Fixed Income

Government mortgage backed securities

FNMA POOL #BR7191 2.0% DUE 04-01-2051 CUSIP: 3140L57D2

97,090.86	99.9116090	161.82	97,005.04	98,016.26	- 1,011.22	0.00	- 1,011.22

Issue Date: 1 Mar 21 Rate: 2% Yield to Maturity: 1.99% Maturity Date: 1 Apr 51

FNMA POOL #CA2199 4.5% 08-01-2048 CUSIP: 3140Q9NR0

0.02	100.0000000	0.00	0.02	0.02	0.00	0.00	0.00

Issue Date: 1 Jul 18 Rate: 4.5% Yield to Maturity: 2.539% Maturity Date: 1 Aug 48

FNMA POOL #CA4819 4% DUE 12-01-2049 BEO CUSIP: 3140QCK96

0.01	100.0000000	0.00	0.01	0.01	0.00	0.00	0.00

Issue Date: 1 Nov 19 Rate: 4% Yield to Maturity: 2.031% Maturity Date: 1 Dec 49

FNMA POOL #CA5217 3% 02-01-2050 CUSIP: 3140QCYP5

0.01	100.0000000	0.00	0.01	0.01	0.00	0.00	0.00

Issue Date: 1 Jan 20 Rate: 3% Yield to Maturity: 1.741% Maturity Date: 1 Feb 50

FNMA POOL #CA5225 3% DUE 02-01-2050 REG CUSIP: 3140QCYX8

0.07	100.0000000	0.00	0.07	0.07	0.00	0.00	0.00

Issue Date: 1 Jan 20 Rate: 3% Yield to Maturity: 1.681% Maturity Date: 1 Feb 50

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
FNMA POOL #CA5379 4.5% DUE 03-01-2050 BEO CUSIP: 3140QC6R2							
11,722.40	109.5877980	43.96	12,846.32	12,934.94	- 88.62	0.00	- 88.62
Issue Date: 1 Feb 20 Rate: 4.5% Yield to Maturity: 2.102% Maturity Date: 1 Mar 50							
FNMA POOL #CB0470 2.5% 05-01-2041 CUSIP: 3140QKQY7							
94,432.21	103.2955920	196.73	97,544.31	98,659.53	- 1,115.22	0.00	- 1,115.22
Issue Date: 1 Apr 21 Rate: 2.5% Yield to Maturity: 1.825% Maturity Date: 1 May 41							
FNMA POOL #FM0062 3.5% 02-01-2050 BEO CUSIP: 3140X3B80							
0.02	100.0000000	0.00	0.02	0.02	0.00	0.00	0.00
Issue Date: 1 Feb 20 Rate: 3.5% Yield to Maturity: 2.059% Maturity Date: 1 Feb 50							
FNMA POOL #FM1459 3% 09-01-2049 BEO CUSIP: 3140X4TR7							
0.03	100.0000000	0.00	0.03	0.03	0.00	0.00	0.00
Issue Date: 1 Sep 19 Rate: 3% Yield to Maturity: 1.999% Maturity Date: 1 Sep 49							
FNMA POOL #FM1628 3.5% 09-01-2033 BEO CUSIP: 3140X4Y26							
0.01	100.0000000	0.00	0.01	0.01	0.00	0.00	0.00
Issue Date: 1 Sep 19 Rate: 3.5% Yield to Maturity: 1.621% Maturity Date: 1 Sep 33							

Asset Detail - Base Currency

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

Fixed Income

Government mortgage backed securities

FNMA POOL #FM1727 5% 09-01-2049 BEO CUSIP: 3140X44M5

0.04	100.0000000	0.00	0.04	0.04	0.00	0.00	0.00

Issue Date: 1 Oct 19 Rate: 5% Yield to Maturity: 2.626% Maturity Date: 1 Sep 49

FNMA POOL #FM1962 3.5% 11-01-2049 BEO CUSIP: 3140X5FC2

0.03	100.0000000	0.00	0.03	0.03	0.00	0.00	0.00

Issue Date: 1 Nov 19 Rate: 3.5% Yield to Maturity: 1.93% Maturity Date: 1 Nov 49

FNMA POOL #FM3278 3.5% 11-01-2048 BEO SEDOL: BMD1XV5

0.01	100.0000000	0.00	0.01	0.01	0.00	0.00	0.00

Issue Date: 1 May 20 Rate: 3.5% Yield to Maturity: 2.039% Maturity Date: 1 Nov 48

FNMA POOL #FM4650 2.5% 10-01-2040 BEO CUSIP: 3140X8EY9

171,897.98	103.4528210	358.12	177,833.31	182,963.90	- 5,130.59	0.00	- 5,130.59

Issue Date: 1 Oct 20 Rate: 2.5% Yield to Maturity: 1.592% Maturity Date: 1 Oct 40

FNMA POOL #FM5423 2.5% 01-01-2051 BEO CUSIP: 3140X9AZ8

88,936.97	102.8465780	185.29	91,468.63	94,926.32	- 3,457.69	0.00	- 3,457.69

Issue Date: 1 Dec 20 Rate: 2.5% Yield to Maturity: 1.863% Maturity Date: 1 Jan 51

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
FNMA POOL #FM5940 2% 02-01-2051 BEO CUSIP: 3140X9S63							
37,629.48	100.0702370	90.94	37,655.91	38,981.79	- 1,325.88	0.00	- 1,325.88
Issue Date: 1 Feb 21 Rate: 2% Yield to Maturity: 1.963% Maturity Date: 1 Feb 51							
FNMA POOL #FM6087 3% 02-01-2050 BEO CUSIP: 3140X9XR1							
0.03	100.0000000	0.00	0.03	0.03	0.00	0.00	0.00
Issue Date: 1 Mar 21 Rate: 3% Yield to Maturity: 1.937% Maturity Date: 1 Feb 50							
FNMA POOL #FM6134 3% 03-01-2040 BEO CUSIP: 3140X9Y82							
65,519.35	105.0411060	163.80	68,822.25	69,148.51	- 326.26	0.00	- 326.26
Issue Date: 1 Feb 21 Rate: 3% Yield to Maturity: 1.532% Maturity Date: 1 Mar 40							
FNMA POOL #FM6184 2% 03-01-2051 BEO CUSIP: 3140X92S3							
90,306.06	100.0394440	150.51	90,341.68	90,334.30	7.38	0.00	7.38
Issue Date: 1 Feb 21 Rate: 2% Yield to Maturity: 1.973% Maturity Date: 1 Mar 51							
FNMA POOL #FM6555 2% 04-01-2051 BEO CUSIP: 3140XAH96							
94,037.36	99.8983380	156.73	93,941.76	94,331.25	- 389.49	0.00	- 389.49
Issue Date: 1 Mar 21 Rate: 2% Yield to Maturity: 1.993% Maturity Date: 1 Apr 51							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
FNMA POOL #MA1213 3.5% DUE 10-01-2042 BEO CUSIP: 31418AK31							
44,359.34	107.4995710	129.38	47,686.10	47,208.06	478.04	0.00	478.04
Issue Date: 1 Sep 12 Rate: 3.5% Yield to Maturity: 2.099% Maturity Date: 1 Oct 42							
FNMA POOL #MA1217 4% 10-01-2042 BEO CUSIP: 31418AK72							
142,144.90	109.1556780	473.82	155,159.23	152,850.17	2,309.06	0.00	2,309.06
Issue Date: 1 Sep 12 Rate: 4% Yield to Maturity: 2.154% Maturity Date: 1 Oct 42							
FNMA POOL #MA1253 4% 11-01-2042 BEO CUSIP: 31418AMB1							
60,927.26	109.0090380	203.09	66,416.22	65,534.88	881.34	0.00	881.34
Issue Date: 1 Oct 12 Rate: 4% Yield to Maturity: 2.187% Maturity Date: 1 Nov 42							
FNMA POOL #MA1591 4.5% 09-01-2043 BEO CUSIP: 31418AXV5							
28,890.58	110.3136390	108.34	31,870.25	31,506.52	363.73	0.00	363.73
Issue Date: 1 Aug 13 Rate: 4.5% Yield to Maturity: 2.43% Maturity Date: 1 Sep 43							
FNMA POOL #MA1629 4.5% 10-01-2043 BEO CUSIP: 31418AY36							
25,687.57	110.2564390	96.33	28,322.20	28,013.47	308.73	0.00	308.73
Issue Date: 1 Sep 13 Rate: 4.5% Yield to Maturity: 2.437% Maturity Date: 1 Oct 43							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
FNMA POOL #MA1664 4.5% 11-01-2043 BEO CUSIP: 31418AZ68							
26,275.74	109.6213470	98.53	28,803.82	28,640.54	163.28	0.00	163.28
Issue Date: 1 Oct 13 Rate: 4.5% Yield to Maturity: 2.567% Maturity Date: 1 Nov 43							
FNMA POOL #MA1711 4.5% 12-01-2043 BEO CUSIP: 31418A3V8							
27,690.31	109.8163580	103.84	30,408.49	30,191.11	217.38	0.00	217.38
Issue Date: 1 Nov 13 Rate: 4.5% Yield to Maturity: 2.507% Maturity Date: 1 Dec 43							
FNMA POOL #MA2110 3.5% 12-01-2034 BEO CUSIP: 31418BKY1							
37,759.70	106.9799810	110.13	40,395.32	40,786.38	- 391.06	0.00	- 391.06
Issue Date: 1 Nov 14 Rate: 3.5% Yield to Maturity: 1.501% Maturity Date: 1 Dec 34							
FNMA POOL #MA2138 3.5% 01-01-2035 BEO CUSIP: 31418BLU8							
19,373.08	106.9811820	56.50	20,725.55	20,935.03	- 209.48	0.00	- 209.48
Issue Date: 1 Dec 14 Rate: 3.5% Yield to Maturity: 1.502% Maturity Date: 1 Jan 35							
FNMA POOL #MA2523 3% 02-01-2036 BEO CUSIP: 31418BYV2							
47,802.24	105.7016370	119.51	50,527.75	50,558.33	- 30.58	0.00	- 30.58
Issue Date: 1 Jan 16 Rate: 3% Yield to Maturity: 1.282% Maturity Date: 1 Feb 36							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
FNMA POOL #MA2579 3% 04-01-2036 BEO CUSIP: 31418B2M7							
22,258.60	105.6013410	55.65	23,505.38	23,538.46	- 33.08	0.00	- 33.08
Issue Date: 1 Mar 16 Rate: 3% Yield to Maturity: 1.311% Maturity Date: 1 Apr 36							
FNMA POOL #MA2672 3% 07-01-2036 BEO CUSIP: 31418B6J0							
78,060.47	105.0300360	195.15	81,986.94	82,646.53	- 659.59	0.00	- 659.59
Issue Date: 1 Jun 16 Rate: 3% Yield to Maturity: 1.471% Maturity Date: 1 Jul 36							
FNMA POOL #MA2707 3% 08-01-2036 BEO CUSIP: 31418CAH7							
81,080.48	105.1414720	202.70	85,249.21	86,021.31	- 772.10	0.00	- 772.10
Issue Date: 1 Jul 16 Rate: 3% Yield to Maturity: 1.444% Maturity Date: 1 Aug 36							
FNMA POOL #MA2773 3% 10-01-2036 BEO CUSIP: 31418CCK8							
147,652.43	105.2630760	369.13	155,423.49	156,650.00	- 1,226.51	0.00	- 1,226.51
Issue Date: 1 Sep 16 Rate: 3% Yield to Maturity: 1.426% Maturity Date: 1 Oct 36							
FNMA POOL #MA2832 3% 12-01-2036 BEO CUSIP: 31418CEE0							
61,575.93	105.1697960	153.94	64,759.28	65,280.11	- 520.83	0.00	- 520.83
Issue Date: 1 Nov 16 Rate: 3% Yield to Maturity: 1.47% Maturity Date: 1 Dec 36							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
FNMA POOL #254793 5% 07-01-2033 BEO SEDOL: B115HQ5							
2,405.90	112.7324500	10.02	2,712.23	2,599.11	113.12	0.00	113.12
Issue Date: 1 Jun 03 Rate: 5% Yield to Maturity: 1.444% Maturity Date: 1 Jul 33							
FNMA POOL #310088 5% DUE 06-01-2038 BEO CUSIP: 31374CND4							
22,883.21	112.6912700	95.35	25,787.38	24,906.97	880.41	0.00	880.41
Issue Date: 1 Aug 11 Rate: 5% Yield to Maturity: 1.958% Maturity Date: 1 Jun 38							
FNMA POOL #555743 5% 09-01-2033 BEO CUSIP: 31385XLY1							
2,699.59	112.5930200	11.25	3,039.55	2,916.39	123.16	0.00	123.16
Issue Date: 1 Aug 03 Rate: 5% Yield to Maturity: 1.464% Maturity Date: 1 Sep 33							
FNMA POOL #852523 5.5% 02-01-2036 BEO CUSIP: 31408JD40							
8,464.19	113.8396000	38.79	9,635.60	8,535.60	1,100.00	0.00	1,100.00
Issue Date: 1 Feb 06 Rate: 5.5% Yield to Maturity: 1.94% Maturity Date: 1 Feb 36							
FNMA POOL #888832 6.5% 11-01-2037 BEO CUSIP: 31410GPR8							
10,453.12	118.6466820	56.62	12,402.28	11,792.41	609.87	0.00	609.87
Issue Date: 1 Oct 07 Rate: 6.5% Yield to Maturity: 2.298% Maturity Date: 1 Nov 37							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
FNMA POOL #889117 5% 10-01-2035 BEO CUSIP: 31410GYN7							
13,441.26	112.7190460	56.01	15,150.86	14,524.95	625.91	0.00	625.91
Issue Date: 1 Jan 08 Rate: 5% Yield to Maturity: 1.469% Maturity Date: 1 Oct 35							
FNMA POOL #890604 4.5% 10-01-2044 BEO CUSIP: 31410LNV0							
104,715.55	110.4469870	392.68	115,655.17	114,827.16	828.01	0.00	828.01
Issue Date: 1 Oct 14 Rate: 4.5% Yield to Maturity: 2.365% Maturity Date: 1 Oct 44							
FNMA POOL #890843 3% 09-01-2047 BEO CUSIP: 31410LWC2							
49,467.84	105.4154170	123.67	52,146.73	48,633.06	3,513.67	0.00	3,513.67
Issue Date: 1 Aug 18 Rate: 3% Yield to Maturity: 1.758% Maturity Date: 1 Sep 47							
FNMA POOL #915154 5% DUE 04-01-2037 REG CUSIP: 31411UWP2							
17,440.93	113.2697050	72.67	19,755.29	18,985.99	769.30	0.00	769.30
Issue Date: 1 Apr 07 Rate: 5% Yield to Maturity: 1.889% Maturity Date: 1 Apr 37							
FNMA POOL #918552 5% DUE 06-01-2022 REG CUSIP: 31411YQD8							
1,289.43	102.9912400	5.37	1,328.00	1,389.36	- 61.36	0.00	- 61.36
Issue Date: 1 May 07 Rate: 5% Yield to Maturity: -11.197% Maturity Date: 1 Jun 22							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
FNMA POOL #924874 7% 10-01-2037 BEO CUSIP: 31412GQ38							
272.47	103.0242000	1.59	280.71	316.39	- 35.68	0.00	- 35.68
Issue Date: 1 Oct 07 Rate: 7% Yield to Maturity: 6.162% Maturity Date: 1 Oct 37							
FNMA POOL #928938 7% 12-01-2037 BEO CUSIP: 31412MBF4							
2,093.25	110.0876600	12.21	2,304.41	2,430.78	- 126.37	0.00	- 126.37
Issue Date: 1 Dec 07 Rate: 7% Yield to Maturity: 4.327% Maturity Date: 1 Dec 37							
FNMA POOL #934648 7% DUE 11-01-2038 BEO CUSIP: 31412TZM8							
3,240.94	120.7409000	18.91	3,913.14	3,763.53	149.61	0.00	149.61
Issue Date: 1 Nov 08 Rate: 7% Yield to Maturity: 2.227% Maturity Date: 1 Nov 38							
FNMA POOL #975097 5% 06-01-2038 BEO CUSIP: 31414SX24							
13,106.58	112.5726920	54.61	14,754.43	14,200.18	554.25	0.00	554.25
Issue Date: 1 Jun 08 Rate: 5% Yield to Maturity: 2.068% Maturity Date: 1 Jun 38							
FNMA POOL #995072 5.5% 08-01-2038 BEO CUSIP: 31416BMV7							
4,313.23	114.5825800	19.77	4,942.21	4,720.95	221.26	0.00	221.26
Issue Date: 1 Nov 08 Rate: 5.5% Yield to Maturity: 2.248% Maturity Date: 1 Aug 38							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
FNMA POOL CA2491 4.5% 10-01-2048 REG CUSIP: 3140Q9XV0							
0.01	100.0000000	0.00	0.01	0.01	0.00	0.00	0.00
Issue Date: 1 Sep 18 Rate: 4.5% Yield to Maturity: 2.746% Maturity Date: 1 Oct 48							
FNMA REMIC SER 2012-46 CL BA 6 DUE 05-25-2042 SEDOL: BYT4624							
22,057.12	115.2733450	110.29	25,425.98	25,317.43	108.55	0.00	108.55
Issue Date: 1 Apr 12 Rate: 6% Yield to Maturity: 2.333% Maturity Date: 25 May 42							
FNMA REMIC SER 2013-9 CL CB 5.50 04-25-2042 SEDOL: BYT47R6							
77,363.50	112.5783220	354.58	87,094.53	89,197.70	- 2,103.17	0.00	- 2,103.17
Issue Date: 1 Jan 13 Rate: 5.5% Yield to Maturity: 1.51% Maturity Date: 25 Apr 42							
FNMA REMIC TR 2005-29 CL-ZA 5.5% DUE 04-25-2035 SEDOL: BYT4JX6							
77,709.14	113.0376810	356.17	87,840.61	85,592.02	2,248.59	0.00	2,248.59
Issue Date: 1 Mar 05 Rate: 5.5% Yield to Maturity: 2.386% Maturity Date: 25 Apr 35							
FNMA SER 2012-28 CL B 6.5 06-25-2039 SEDOL: BYT45Z0							
2,641.79	108.3557000	14.31	2,862.53	3,087.58	- 225.05	0.00	- 225.05
Issue Date: 1 Feb 12 Rate: 6.5% Yield to Maturity: 0.888% Maturity Date: 25 Jun 39							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS SETTLES FEBRUARY CUSIP: 01F020620							
700,000.00	99.5434400	0.00	696,804.08	697,511.72	- 707.64	0.00	- 707.64
Issue Date: 1 Jan 22 Yield to Maturity: 2.091%							
FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS SETTLES FEBRUARY SEDOL: BMF7689							
600,000.00	101.8442220	0.00	611,065.33	611,367.20	- 301.87	0.00	- 301.87
Issue Date: 1 Jan 22 Yield to Maturity: 1.92% Maturity Date: 15 Feb 52							
FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS SETTLES JANUARY SEDOL: BMF7678							
300,000.00	102.0742200	0.00	306,222.66	306,225.58	- 2.92	0.00	- 2.92
Issue Date: 1 Feb 22 Yield to Maturity: 1.855%							
FNMA SINGLE FAMILY MORTGAGE 3.0% 30 YEARS SETTLES JANUARY SEDOL: BL3HYR9							
200,000.00	103.6445300	0.00	207,289.06	207,234.38	54.68	0.00	54.68
Issue Date: 1 Jan 02 Yield to Maturity: 1.982%							
FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES FEBRUARY SEDOL: BN4NPB1							
400,000.00	105.1873050	0.00	420,749.22	420,812.51	- 63.29	0.00	- 63.29
Issue Date: 1 Feb 22 Yield to Maturity: 2.078%							

Asset Detail - Base Currency

Description/Asset ID / Investment Mgr ID / Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	Translation	Total
Fixed Income							
Government mortgage backed securities							
FNMA 3% 09-01-2035 CUSIP: 3140KMTD2							
122,657.33	104.8560250	61.33	128,613.60	129,901.79	- 1,288.19	0.00	- 1,288.19
Issue Date: 1 Aug 20 Rate: 3% Yield to Maturity: 1.399% Maturity Date: 1 Sep 35							
FNMA 4.5% 01/04/2048 POOL #CA1565 4.5% DUE 04-01-2048 BEO CUSIP: 3140Q8W35							
0.01	100.0000000	0.00	0.01	0.01	0.00	0.00	0.00
Issue Date: 1 Mar 18 Rate: 4.5% Yield to Maturity: 2.623% Maturity Date: 1 Apr 48							
FREDDIE MAC 01/07/2051 2.5% 07-01-2051 CUSIP: 3133KMFR1							
193,779.12	102.8520200	403.71	199,305.74	202,711.13	- 3,405.39	0.00	- 3,405.39
Issue Date: 1 Jun 21 Rate: 2.5% Yield to Maturity: 1.919% Maturity Date: 1 Jul 51							
GNMA FLTG RT .43125% DUE 10-20-2060 CUSIP: 38375BGF3							
165,408.70	99.8750190	20.78	165,201.97	165,408.70	- 206.73	0.00	- 206.73
Issue Date: 20 Oct 10 Rate: 0.41113% Yield to Maturity: 0.427% Maturity Date: 20 Oct 60							
GNMA POOL #AB2892 3.0% 09-15-2042 CUSIP: 36178NF95							
12,923.34	104.7427370	32.31	13,536.26	12,836.51	699.75	0.00	699.75
Issue Date: 1 Sep 12 Rate: 3% Yield to Maturity: 1.8% Maturity Date: 15 Sep 42							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
GNMA POOL #AP6338 4% 10-20-2045 BEO CUSIP: 36189EBF2							
81,114.81	106.7264780	270.38	86,570.98	86,583.70	- 12.72	0.00	- 12.72
Issue Date: 1 Oct 15 Rate: 4% Yield to Maturity: 2.415% Maturity Date: 20 Oct 45							
GNMA POOL #BC4732 3.5% 10-20-2047 BEO CUSIP: 3617B8HH4							
36,808.46	105.0794840	107.36	38,678.14	38,336.88	341.26	0.00	341.26
Issue Date: 1 Oct 17 Rate: 3.5% Yield to Maturity: 2.117% Maturity Date: 20 Oct 47							
GNMA POOL #BD0384 3.5% 10-20-2047 BEO CUSIP: 3617BFM90							
36,334.99	106.6713100	105.98	38,759.01	37,843.74	915.27	0.00	915.27
Issue Date: 1 Oct 17 Rate: 3.5% Yield to Maturity: 1.754% Maturity Date: 20 Oct 47							
GNMA POOL #BT0812 3% 03-20-2050 BEO CUSIP: 3617MN3V3							
76,733.53	102.5718220	191.83	78,706.98	80,330.43	- 1,623.45	0.00	- 1,623.45
Issue Date: 1 Mar 20 Rate: 3% Yield to Maturity: 2.158% Maturity Date: 20 Mar 50							
GNMA POOL #MA3873 3% 08-20-2046 BEO SEDOL: BHQZ7V7							
45,785.17	104.4192260	114.46	47,808.52	48,739.76	- 931.24	0.00	- 931.24
Issue Date: 1 Aug 16 Rate: 3% Yield to Maturity: 1.856% Maturity Date: 20 Aug 46							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
GNMA POOL #MA3937 3.5% 09-20-2046 BEO SEDOL: BFX80G1							
22,501.33	105.2712880	65.63	23,687.44	23,390.85	296.59	0.00	296.59
Issue Date: 1 Sep 16 Rate: 3.5% Yield to Maturity: 2.112% Maturity Date: 20 Sep 46							
GNMA POOL #MA4451 3.5% 05-20-2047 BEO SEDOL: BG88VG0							
108,685.73	105.0724230	317.00	114,198.73	116,395.62	- 2,196.89	0.00	- 2,196.89
Issue Date: 1 May 17 Rate: 3.5% Yield to Maturity: 2.168% Maturity Date: 20 May 47							
GNMA POOL #MA5265 4.5% 06-20-2048 BEO SEDOL: BD5J4S8							
44,739.20	106.3619380	167.77	47,585.48	46,810.08	775.40	0.00	775.40
Issue Date: 1 Jun 18 Rate: 4.5% Yield to Maturity: 2.752% Maturity Date: 20 Jun 48							
GNMA POOL #MA5877 4.5% DUE 04-20-2049 REG CUSIP: 36179UQ62							
18,385.57	105.6615600	68.95	19,426.48	19,240.21	186.27	0.00	186.27
Issue Date: 1 Apr 19 Rate: 4.5% Yield to Maturity: 2.853% Maturity Date: 20 Apr 49							
GNMA POOL #MA6477 4.5% 02-20-2050 BEO CUSIP: 36179VFS4							
27,394.07	105.8779510	102.73	29,004.28	29,415.46	- 411.18	0.00	- 411.18
Issue Date: 1 Feb 20 Rate: 4.5% Yield to Maturity: 2.758% Maturity Date: 20 Feb 50							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
GNMA POOL #MA7056 4.5% 12-20-2050 BEO CUSIP: 36179VZV5							
136,840.05	106.1817280	513.15	145,299.13	146,012.61	- 713.48	0.00	- 713.48
Issue Date: 1 Dec 20 Rate: 4.5% Yield to Maturity: 2.654% Maturity Date: 20 Dec 50							
GNMA POOL #4245 6% 09-20-2038 BEO SEDOL: B8GQ869							
36,148.39	113.1893840	180.74	40,916.14	40,452.32	463.82	0.00	463.82
Issue Date: 1 Sep 08 Rate: 6% Yield to Maturity: 3.09% Maturity Date: 20 Sep 38							
GNMA POOL #4617 4.5% 01-20-2040 BEO CUSIP: 36202FDW3							
6,368.20	109.6421300	23.88	6,982.23	6,950.30	31.93	0.00	31.93
Issue Date: 1 Jan 10 Rate: 4.5% Yield to Maturity: 2.5% Maturity Date: 20 Jan 40							
GNMA POOL #4774 6% 08-20-2040 BEO CUSIP: 36202FJT4							
7,172.97	115.2713600	35.86	8,268.38	7,946.29	322.09	0.00	322.09
Issue Date: 1 Aug 10 Rate: 6% Yield to Maturity: 2.499% Maturity Date: 20 Aug 40							
GNMA POOL #4871 6% 11-20-2040 BEO CUSIP: 36202FMU7							
15,363.39	115.2616710	76.82	17,708.10	17,012.49	695.61	0.00	695.61
Issue Date: 1 Nov 10 Rate: 6% Yield to Maturity: 2.181% Maturity Date: 20 Nov 40							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
GNMA POOL #4928 6% 01-20-2041 BEO CUSIP: 36202FPM2							
4,967.11	115.1476400	24.84	5,719.51	5,501.85	217.66	0.00	217.66
Issue Date: 1 Jan 11 Rate: 6% Yield to Maturity: 1.598% Maturity Date: 20 Jan 41							
GNMA POOL #4978 4.5% 03-20-2041 BEO SEDOL: BF3CYP0							
66,599.69	110.2867450	249.75	73,450.63	70,512.39	2,938.24	0.00	2,938.24
Issue Date: 1 Mar 11 Rate: 4.5% Yield to Maturity: 2.361% Maturity Date: 20 Mar 41							
GNMA POOL #4991 6% 03-20-2041 BEO CUSIP: 36202FRL2							
8,840.45	115.1865600	44.20	10,183.01	9,779.73	403.28	0.00	403.28
Issue Date: 1 Mar 11 Rate: 6% Yield to Maturity: 2.454% Maturity Date: 20 Mar 41							
GNMA POOL #711067 5% 01-15-2040 BEO CUSIP: 36297F6C1							
7,908.41	115.2848700	32.95	9,117.20	8,242.04	875.16	0.00	875.16
Issue Date: 1 Jan 10 Rate: 5% Yield to Maturity: 1.972% Maturity Date: 15 Jan 40							
GNMA POOL #783704 0 DUE 06-15-2036 REG CUSIP: 3622A2DH2							
12,454.69	114.4848250	57.08	14,258.73	13,855.85	402.88	0.00	402.88
Issue Date: 1 Dec 12 Rate: 5.5% Yield to Maturity: 2.015% Maturity Date: 15 Jun 36							

Asset Detail - Base Currency

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

Fixed Income

Government mortgage backed securities

GNMA POOL #785221 2% 12-20-2050 BEO CUSIP: 3622AAVN1

0.02	100.0000000	0.00	0.02	0.02	0.00	0.00	0.00

Issue Date: 1 Dec 20 Rate: 2% Yield to Maturity: 1.724% Maturity Date: 20 Dec 50

GNMA SER 20-H04 CL FP FRN 06-20-2069 REG CUSIP: 38380L2S1

77,731.94	100.4243430	15.06	78,061.79	77,379.69	682.10	0.00	682.10

Issue Date: 20 Feb 20 Rate: 0.58113% Yield to Maturity: 0.539% Maturity Date: 20 Jun 69

GNMA SER 2010-H010 CL FC FLTG RT DUE 05-20-2060 CUSIP: 38375BCN0

49,570.12	101.1275540	18.06	50,129.05	50,618.25	- 489.20	0.00	- 489.20

Issue Date: 20 Jun 10 Rate: 1.093% Yield to Maturity: 0.923% Maturity Date: 20 May 60

GNMA 2.5% 08-20-2050 CUSIP: 38382HM98

90,695.08	12.7452890	188.95	11,559.35	12,442.21	- 882.86	0.00	- 882.86

Issue Date: 1 Aug 20 Rate: 2.5% Yield to Maturity: 0.599% Maturity Date: 20 Aug 50

GNMA 2010-H22 REMIC PASSTHRU CTF CL FE FLTG RATE 05-20-2059 CUSIP: 38375BHR6

9,093.95	99.9408400	3.64	9,088.57	9,093.95	- 5.38	0.00	- 5.38

Issue Date: 20 Nov 10 Rate: 0.43113% Yield to Maturity: 0.403% Maturity Date: 20 May 59

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
GNMA 2010-H24 CL FA 10-20-2060 CUSIP: 38375BGP1							
146,265.20	99.9152700	52.54	146,141.27	146,112.59	28.68	0.00	28.68
Issue Date: 20 Nov 10 Rate: 0.43113% Yield to Maturity: 0.441% Maturity Date: 20 Oct 60							
GNMA 2011-H06 REMIC PASSTHRU CTF CL FA FLTG RATE 02-20-2061 CUSIP: 38375BKL5							
98,427.20	100.1299030	17.43	98,555.06	98,242.87	312.19	0.00	312.19
Issue Date: 20 Feb 11 Rate: 0.53113% Yield to Maturity: 0.513% Maturity Date: 20 Feb 61							
GNMA 2011-H09 CL AF VAR 03-20-2061 CUSIP: 38375BLE0							
28,347.22	100.2062990	5.49	28,405.70	28,347.21	58.49	0.00	58.49
Issue Date: 20 Mar 11 Rate: 0.58113% Yield to Maturity: 0.546% Maturity Date: 20 Mar 61							
GNMA 2020-H13 REMIC PASSTHRU CTF .61171%07-20-2070 CUSIP: 38380QGU0							
70,022.85	100.5269570	11.85	70,391.84	69,913.43	478.41	0.00	478.41
Issue Date: 20 Aug 20 Rate: 0.55388% Yield to Maturity: 0.524% Maturity Date: 20 Jul 70							
GNMA 3.5% DUE 03-20-2046 SEDOL: BJ0CNM1							
72,511.15	105.8270070	211.49	76,736.38	77,405.65	- 669.27	0.00	- 669.27
Issue Date: 1 Mar 16 Rate: 3.5% Yield to Maturity: 2.067% Maturity Date: 20 Mar 46							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
GNMAII POOL #MA3597 SER 2046 3.5% DUE 04-20-2046 BEO SEDOL: BFX80C7							
19,403.28	105.6780090	56.59	20,505.00	20,713.01	- 208.01	0.00	- 208.01
Issue Date: 1 Apr 16 Rate: 3.5% Yield to Maturity: 2.085% Maturity Date: 20 Apr 46							
GNMAII POOL #MA4587 SER 2047 4% DUE 07-20-2047 REG SEDOL: BF5Q6D2							
76,783.26	106.5898480	255.94	81,843.16	83,093.90	- 1,250.74	0.00	- 1,250.74
Issue Date: 1 Jul 17 Rate: 4% Yield to Maturity: 2.229% Maturity Date: 20 Jul 47							
GNMAII POOL #MA4901 4% 12-20-2047 SEDOL: BJLKKH8							
20,710.97	106.5840950	69.04	22,074.60	21,380.85	693.75	0.00	693.75
Issue Date: 1 Dec 17 Rate: 4% Yield to Maturity: 2.167% Maturity Date: 20 Dec 47							
GNMAII POOL #MA5020 4.0% 02-20-2048 CUSIP: 36179TSH9							
19,971.60	106.5787420	66.57	21,285.48	20,895.28	390.20	0.00	390.20
Issue Date: 1 Feb 18 Rate: 4% Yield to Maturity: 2.182% Maturity Date: 20 Feb 48							
GNMAII POOL #MA5529 4.5% 10-20-2048 SEDOL: BDFVSF9							
31,120.55	105.7323860	116.70	32,904.50	33,522.66	- 618.16	0.00	- 618.16
Issue Date: 1 Oct 18 Rate: 4.5% Yield to Maturity: 2.877% Maturity Date: 20 Oct 48							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
GNMAII POOL #MA5596 4.5% 11-20-2048 REG SEDOL: BHJ43K2							
89,708.95	105.8083610	336.41	94,919.57	95,554.05	- 634.48	0.00	- 634.48
Issue Date: 1 Nov 18 Rate: 4.5% Yield to Maturity: 2.849% Maturity Date: 20 Nov 48							
GNMAII POOL #MA5652 SER 2048 4.5% DUE 12-20-2048 REG SEDOL: BGSPSL5							
13,616.83	105.7961360	51.06	14,406.08	14,638.10	- 232.02	0.00	- 232.02
Issue Date: 1 Dec 18 Rate: 4.5% Yield to Maturity: 2.866% Maturity Date: 20 Dec 48							
GNMAII POOL #MA7590 SER 2051 3% DUE 09-20-2051 REG SEDOL: BNBR1V8							
97,940.10	103.7623300	244.85	101,624.93	102,775.89	- 1,150.96	0.00	- 1,150.96
Issue Date: 1 Sep 21 Rate: 3% Yield to Maturity: 1.877% Maturity Date: 20 Sep 51							
GNMAII POOL #4040 SER 2037 6.5% DUE 10-20-2037 REG CUSIP: 36202EPZ6							
6,757.66	117.5583000	36.60	7,944.19	7,532.66	411.53	0.00	411.53
Issue Date: 1 Oct 07 Rate: 6.5% Yield to Maturity: 2.743% Maturity Date: 20 Oct 37							
GNMAII POOL #4195 SER 2038 6% DUE 07-20-2038 REG CUSIP: 36202EUU1							
6,374.20	115.1732000	31.87	7,341.37	7,145.11	196.26	0.00	196.26
Issue Date: 1 Jul 08 Rate: 6% Yield to Maturity: 2.649% Maturity Date: 20 Jul 38							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
GNMAII POOL #4696 SER 2040 4.5% DUE 05-20-2040 REG SEDOL: BYZBFN3							
11,839.24	109.6428490	44.40	12,980.88	12,921.43	59.45	0.00	59.45
Issue Date: 1 May 10 Rate: 4.5% Yield to Maturity: 2.502% Maturity Date: 20 May 40							
GNMAII POOL #4747 SER 2040 5% DUE 07-20-2040 BEO CUSIP: 36202FHY5							
27,709.28	112.6062100	115.46	31,202.37	30,820.09	382.28	0.00	382.28
Issue Date: 1 Jul 10 Rate: 5% Yield to Maturity: 2.439% Maturity Date: 20 Jul 40							
GNMAII POOL #783050 5 DUE 07-20-2040 CUSIP: 36241LL79							
16,659.08	111.8722640	69.41	18,636.89	17,878.58	758.31	0.00	758.31
Issue Date: 1 Aug 10 Rate: 5% Yield to Maturity: 2.601% Maturity Date: 20 Jul 40							
GNMAII POOL #783368 SER 2041 4.5% DUE 07-20-2041 BEO CUSIP: 36241LW51							
29,014.80	110.6545620	108.81	32,106.20	31,698.67	407.53	0.00	407.53
Issue Date: 1 Aug 11 Rate: 4.5% Yield to Maturity: 2.302% Maturity Date: 20 Jul 41							
GNMAII POOL MA5711 SER 2049 4.5% DUE 01-20-2049 REG SEDOL: BHZRYN5							
73,968.87	105.7670750	277.38	78,234.71	76,951.91	1,282.80	0.00	1,282.80
Issue Date: 1 Jan 19 Rate: 4.5% Yield to Maturity: 2.88% Maturity Date: 20 Jan 49							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
GOVERNMENT NATIONAL MORTGAGE ASSOC GNMA # MA7473 3% 07-20-2051 SEDOL: BNKSPX2							
57,119.65	103.6331460	142.80	59,194.89	60,102.81	- 907.92	0.00	- 907.92
Issue Date: 1 Jul 21 Rate: 3% Yield to Maturity: 1.875% Maturity Date: 20 Jul 51							
I/O FEDERAL HOME LN MTG CORP SER 4057 CLUI 3 05-15-2027 CUSIP: 3137ARKV7							
44,797.24	3.9819190	59.73	1,783.79	4,843.71	- 3,059.92	0.00	- 3,059.92
Issue Date: 1 Jun 12 Rate: 3% Yield to Maturity: 13.51% Maturity Date: 15 May 27							
I/O FEDERAL HOME LN MTG CORP SER 4194 CL BI 3.5% 04-01-2043 REG SEDOL: BYT4FT4							
14,547.50	11.6479120	42.43	1,694.48	2,404.88	- 710.40	0.00	- 710.40
Issue Date: 1 Apr 13 Rate: 3.5% Yield to Maturity: 11.731% Maturity Date: 15 Apr 43							
I/O FHLMC MULTICLASS SER 004298 CL PI 4.0% DUE 04-15-2043 SEDOL: BYT4GG8							
10,508.14	2.5565890	35.03	268.65	1,705.93	- 1,437.28	0.00	- 1,437.28
Issue Date: 1 Feb 14 Rate: 4% Yield to Maturity: 85.472% Maturity Date: 15 Apr 43							
I/O FHLMC MULTICLASS SER 4085 CL IO 3 06-15-2027 REG CUSIP: 3137ARUW4							
85,938.35	4.4166200	114.58	3,795.57	11,910.50	- 8,114.93	0.00	- 8,114.93
Issue Date: 1 Jul 12 Rate: 3% Yield to Maturity: 14.104% Maturity Date: 15 Jun 27							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
I/O FNMA REMIC SER 2012-70 CL YS FTLG RTDUE 02-25-2041 SEDOL: BYT46H9							
6,216.39	0.9117800	6.78	56.68	1,460.85	- 1,404.17	0.00	- 1,404.17
Issue Date: 25 Jun 12 Rate: 6.54812% Yield to Maturity: 193.103% Maturity Date: 25 Feb 41							
I/O FNMA REMIC TR 2012-101 CL-AI 3.0% 06-25-2027 SEDOL: BYT46G8							
99,832.34	3.3855660	49.92	3,379.89	13,065.55	- 9,685.66	0.00	- 9,685.66
Issue Date: 1 Aug 12 Rate: 3% Yield to Maturity: 16.121% Maturity Date: 25 Jun 27							
I/O FNMA REMIC TR 2012-101 CL-BI 4% 09-25-2027 CUSIP: 3136A76M9							
5,411.58	4.1692100	18.04	225.62	525.10	- 299.48	0.00	- 299.48
Issue Date: 1 Aug 12 Rate: 4% Yield to Maturity: 16.065% Maturity Date: 25 Sep 27							
I/O FNMA SER 2014-47 CL AI 1.8840 08-25-2044 CUSIP: 3136AKTB9							
70,085.82	5.3304360	95.00	3,735.88	5,289.28	- 1,553.40	0.00	- 1,553.40
Issue Date: 1 Jul 14 Rate: 1.61075% Yield to Maturity: 11.724% Maturity Date: 25 Aug 44							
I/O FNMA SMBS TR 000390 CL C3 6.00% 07-25-2038 SEDOL: BYT4BK7							
6,966.16	20.3881300	34.83	1,420.27	1,245.22	175.05	0.00	175.05
Issue Date: 1 Jul 08 Rate: 6% Yield to Maturity: 7.602% Maturity Date: 25 Jul 38							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
I/O FNMA STRIPPED MTG BACKED SECS SMBS TR 407 CL 41 01-25-2038 SEDOL: BYT4BQ3							
5,114.96	16.7639600	25.57	857.47	919.09	- 61.62	0.00	- 61.62
Issue Date: 1 Apr 11 Rate: 6% Yield to Maturity: 14.133% Maturity Date: 25 Jan 38							
I/O FNMA 407 CL 22 5% 01-25-2039 SEDOL: BYT4BL8							
7,797.33	14.2927100	32.49	1,114.45	1,480.03	- 365.58	0.00	- 365.58
Issue Date: 1 Apr 11 Rate: 5% Yield to Maturity: 14.501% Maturity Date: 25 Jan 39							
I/O GNMA REMIC SER 2015-036 CL MI 5.50% 03-20-2045 CUSIP: 38379JA50							
98,971.41	20.1744930	453.62	19,966.98	20,412.86	- 445.88	0.00	- 445.88
Issue Date: 1 Mar 15 Rate: 5.5% Yield to Maturity: -0.308% Maturity Date: 20 Mar 45							
I/O GNMA SER 2020-160 CL YI 2.5% 10-20-2050 REG CUSIP: 38382KQ97							
92,518.76	13.1973880	192.75	12,210.06	13,010.45	- 800.39	0.00	- 800.39
Issue Date: 1 Oct 20 Rate: 2.5% Yield to Maturity: 1.071% Maturity Date: 20 Oct 50							
I/O GNMA 2012-H27 CL AI FLTG 10-20-2062 CUSIP: 38375BZC9							
81,336.88	4.3438970	119.53	3,533.19	5,718.98	- 2,185.79	0.00	- 2,185.79
Issue Date: 1 Nov 12 Rate: 1.76256% Yield to Maturity: 15.689% Maturity Date: 20 Oct 62							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
I/O GNMA 2012-066 REMIC PASS THRU CL CI 3.5 02-20-2038 REG CUSIP: 38378EMF7							
8,945.45	0.1326900	26.09	11.87	1,610.18	- 1,598.31	0.00	- 1,598.31
Issue Date: 1 May 12 Rate: 3.5% Yield to Maturity: -193.167% Maturity Date: 20 Feb 38							
I/O GNMA 2015-167 REMIC PASS THRU CTF CLOI 04-16-2045 CUSIP: 38379FFB0							
28,576.22	15.7343760	47.63	4,496.29	6,617.17	- 2,120.88	0.00	- 2,120.88
Issue Date: 1 Nov 15 Rate: 4% Yield to Maturity: 7.559% Maturity Date: 16 Apr 45							
PVTPL CMO CONNECTICUT AVE SECS TR 2019-R07 NT CL 1M-2 VAR RT 10-25-2039 SEDOL: BJTM1C8							
56,444.37	100.2212980	17.27	56,569.28	56,673.67	- 104.39	0.00	- 104.39
Issue Date: 6 Nov 19 Rate: 2.20275% Yield to Maturity: 2.052% Maturity Date: 25 Oct 39							
PVTPL FREDDIE MAC -STACR SR 20-DNA1 CL M2 FLTG 01-25-2050 SEDOL: BKTLC74							
125,323.58	100.1908420	31.38	125,562.75	124,550.10	1,012.65	0.00	1,012.65
Issue Date: 28 Jan 20 Rate: 1.80275% Yield to Maturity: 1.657% Maturity Date: 25 Jan 50							
Total USD		27,272.08	12,234,809.13	12,194,823.01	39,986.12	0.00	39,986.12
Total United States		27,272.08	12,234,809.13	12,194,823.01	39,986.12	0.00	39,986.12

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
Total Government Mortgage Backed Securities							
12,419,609.07		**27,272.08**	**12,234,809.13**	**12,194,823.01**	**39,986.12**	**0.00**	**39,986.12**
Gov't-issued commercial mortgage-backed							
United States - USD							
FEDERAL HOME LN MTG CORP SER 0K1519 CL X1 .60908001661% 12-25-2035 CUSIP: 3137F8TU7							
2,112,456.55	6.3665500	1,072.88	134,490.60	146,813.62	- 12,323.02	0.00	- 12,323.02
Issue Date: 1 Jan 21 Rate: 0.609080016 61% Yield to Maturity: 3.201% Maturity Date: 25 Dec 35							
FEDERAL HOME LN MTG CORP SER 005010 CL JI 2.5% 09-25-2050 CUSIP: 3137FVQG0							
88,974.66	14.5037140	185.36	12,904.63	11,288.65	1,615.98	0.00	1,615.98
Issue Date: 1 Aug 20 Rate: 2.5% Yield to Maturity: 3.819% Maturity Date: 25 Sep 50							
GNMA SER 19-28 CLS AB VAR 06-16-2060 CUSIP: 38380MP88							
10,794.36	100.8496100	28.34	10,886.07	10,624.86	261.21	0.00	261.21
Issue Date: 1 Feb 19 Rate: 3.15000009537% Yield to Maturity: 2.616% Maturity Date: 16 Jun 60							
GNMA SRS 20-178 CL IO 1.425% DUE 10-16-2060 CUSIP: 38380RFZ8							
1,292,348.64	10.4196400	1,521.81	134,658.08	131,859.95	2,798.13	0.00	2,798.13
Issue Date: 1 Nov 20 Rate: 1.42503% Yield to Maturity: 7.495% Maturity Date: 16 Oct 60							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Gov't-issued commercial mortgage-backed							
I/O FHLMC MULTICLASS SER 00K091 CL X1 03-25-2029 CUSIP: 3137FLNB6							
1,044,419.96	3.7754600	612.91	39,431.66	50,266.89	- 10,835.23	0.00	- 10,835.23
Issue Date: 1 Apr 19 Rate: 0.55943799019% Yield to Maturity: 3.162% Maturity Date: 25 Mar 29							
I/O FHLMC MULTICLASS TRANCHE 00048 08-25-2027 CUSIP: 3137FBBZ8							
505,094.18	2.2440190	36.79	11,334.41	18,558.69	- 7,224.28	0.00	- 7,224.28
Issue Date: 1 Oct 17 Rate: 0.42863699794% Yield to Maturity: 3.283% Maturity Date: 25 Aug 27							
I/O FHLMC MULTICLASS TRANCHE 08-25-2023 CUSIP: 3137BSPY3							
600,134.84	1.2450700	456.58	7,472.10	27,803.13	- 20,331.03	0.00	- 20,331.03
Issue Date: 1 Nov 16 Rate: 0.91219902039% Yield to Maturity: 9.908% Maturity Date: 25 Aug 23							
I/O FHLMC MULTICLASS 1.33103% 07/25/203507-25-2035 CUSIP: 3137FWHG8							
239,685.21	14.3200200	265.78	34,322.97	34,773.30	- 450.33	0.00	- 450.33
Issue Date: 1 Sep 20 Rate: 1.33103% Yield to Maturity: 2.799% Maturity Date: 25 Jul 35							
I/O FNMA TRANCHE SERIES 2014-M8 CLS X2 FLT RT 06-25-2024 SEDOL: BYT48Z1							
2,729,958.38	0.9978300	657.30	27,240.34	89,683.43	- 62,443.09	0.00	- 62,443.09
Issue Date: 1 Jul 14 Rate: 0.54238% Yield to Maturity: 19.15% Maturity Date: 25 Jun 24							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Gov't-issued commercial mortgage-backed							
I/O FREMF 2012-K20 MTG .2% DUE 05-25-2045 SEDOL: BYT4442							
1,191,997.61	0.0283900	39.73	338.41	14,123.97	- 13,785.56	0.00	- 13,785.56
Issue Date: 1 Sep 12 Rate: 0.2% Yield to Maturity: 139.059% Maturity Date: 25 May 45							
I/O GNMA VAR RT .89457% DUE 08-16-2054 CUSIP: 38378XW72							
274,003.20	1.6181890	172.69	4,433.89	19,726.08	- 15,292.19	0.00	- 15,292.19
Issue Date: 1 Dec 14 Rate: 0.39129000902% Yield to Maturity: 15.522% Maturity Date: 16 Aug 54							
Total USD		5,050.17	417,513.16	555,522.57	- 138,009.41	0.00	- 138,009.41
Total United States		5,050.17	417,513.16	555,522.57	- 138,009.41	0.00	- 138,009.41
Total Gov't-issued Commercial Mortgage-Backed							
10,089,867.59		**5,050.17**	**417,513.16**	**555,522.57**	**- 138,009.41**	**0.00**	**- 138,009.41**
Commercial mortgage-backed							
United States - USD							
BBCCRE TR 2015-GTP FLTG RT 4.5626% DUE 08-10-2033 SEDOL: BD60LR8							
210,000.00	99.7415000	691.99	209,457.15	196,395.78	13,061.37	0.00	13,061.37
Issue Date: 6 Aug 15 Rate: 4.5626% Yield to Maturity: 4.688% Maturity Date: 10 Aug 33							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Commercial mortgage-backed							
BX COML MTG TR FLTG RT 1.5877% DUE 10-15-2038 CUSIP: 05609KAG4							
100,000.00	99.3796500	71.15	99,379.65	99,499.97	- 120.32	0.00	- 120.32
Issue Date: 26 Oct 21 Rate: 1.5067% Yield to Maturity: 1.641% Maturity Date: 15 Oct 38							
CMO COMM 2012-LC4 MTG TR CTF CL AM VAR RT DUE 12-10-2044 REG SEDOL: B7L8MB6							
100,000.00	96.9583600	329.39	96,958.36	113,164.06	- 16,205.70	0.00	- 16,205.70
Issue Date: 1 Mar 12 Rate: 5.55807% Yield to Maturity: 20.971% Maturity Date: 10 Dec 44							
CMO COMM 2013-CCRE12 MTG TR MTG PASS THRU CTF CL B 4.762% DUE 10-10-2046 REG SEDOL: BD6CTY7							
10,000.00	103.3497000	41.01	10,334.97	10,299.56	35.41	0.00	35.41
Issue Date: 1 Nov 13 Rate: 4.762% Yield to Maturity: 2.839% Maturity Date: 10 Oct 46							
CMO COMM 2014-CCRE20 MTG SER 2014-CR20 CL A-M 3.938 DUE 11-10-2047 REG SEDOL: BRYG949							
110,000.00	104.3845910	360.98	114,823.05	113,296.90	1,526.15	0.00	1,526.15
Issue Date: 1 Oct 14 Rate: 3.93799996376% Yield to Maturity: 2.24% Maturity Date: 10 Nov 47							
CMO GS MTG SECS TR 2013-GCJ16 COML MTG PASSTHRU CTF CL B 5.161 DUE 11-01-2046 SEDOL: BKM4NF5							
30,000.00	103.9561000	133.33	31,186.83	30,898.00	288.83	0.00	288.83
Issue Date: 1 Nov 13 Rate: 5.161% Yield to Maturity: 2.886% Maturity Date: 10 Nov 46							

Asset Detail - Base Currency

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

Fixed Income

Commercial mortgage-backed

CMO J P MORGAN CHASE COML MTG SECS TR 2012-C CTF CL D VAR RT 05-15-2045 REG CUSIP: 46634SAJ4

100,000.00	97.7120100	441.08	97,712.01	108,093.75	- 10,381.74	0.00	- 10,381.74

Issue Date: 1 Apr 12 Rate: 5.12457% Yield to Maturity: 12.447% Maturity Date: 15 May 45

CMO JPMBB COML MTG SECS TR 2013-C17 COMLMTG PASSTHRU CTF CL B DUE 01-15-2047 REGCUSIP: 46640UAJ1

20,000.00	105.0366500	84.15	21,007.33	20,363.96	643.37	0.00	643.37

Issue Date: 1 Dec 13 Rate: 4.88551% Yield to Maturity: 2.213% Maturity Date: 15 Jan 47

CMO WELLS FARGO COMMERCIAL MTG TST SR 2013-LC12 CL B VAR RT 07-15-2046 CUSIP: 94988QAQ4

20,000.00	99.2628500	74.15	19,852.57	20,768.75	- 916.18	0.00	- 916.18

Issue Date: 1 Jul 13 Rate: 4.30522% Yield to Maturity: 4.794% Maturity Date: 15 Jul 46

COMM 2013-CCRE12 MTG TR MTG PASS THRU CTF CL C VAR RATE DUE 10-10-2046 SEDOL: BD6CTZ8

10,000.00	98.9633000	43.67	9,896.33	10,136.86	- 240.53	0.00	- 240.53

Issue Date: 1 Nov 13 Rate: 5.07033% Yield to Maturity: 5.659% Maturity Date: 10 Oct 46

COMM 2013-CCRE12 4.3% DUE 10-10-2046 SEDOL: BD6CTX6

10,000.00	103.2769000	35.83	10,327.69	10,299.31	28.38	0.00	28.38

Issue Date: 1 Nov 13 Rate: 4.3% Yield to Maturity: 2.355% Maturity Date: 10 Oct 46

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Commercial mortgage-backed							
CVS HEALTH CORP 6.943% DUE 01-10-2030 SEDOL: B3TDF49							
54,785.76	118.5511340	221.89	64,949.14	54,785.75	10,163.39	0.00	10,163.39
Issue Date: 10 Jun 09 Rate: 6.943% Yield to Maturity: 2.39% Maturity Date: 10 Jan 30							
I/O CMO WFRBS COML MTG TR 2012-C7 PASSTHRU CTF CL X-A 144A 06-15-2045 BEO CUSIP: 92936TAF9							
79,208.99	0.0958860	84.56	75.95	8,466.17	- 8,390.22	0.00	- 8,390.22
Issue Date: 1 Jun 12 Rate: 1.19215% Yield to Maturity: 1.681% Maturity Date: 15 Jun 45							
I/O CMO WFRBS COML MTG TR 2013-C12 PASSTHRU CTF CL X-A 144A 3-15-48 BEO CUSIP: 92937FAJ0							
559,836.65	0.9594500	509.80	5,371.35	48,482.73	- 43,111.38	0.00	- 43,111.38
Issue Date: 1 Mar 13 Rate: 1.09089% Yield to Maturity: 21.487% Maturity Date: 15 Mar 48							
I/O CMO WFRBS COML MTG TR 2013-C13 CL X-A 144A VAR RT 05-17-2045 BEO CUSIP: 92937UAS7							
895,549.78	1.1156100	876.98	9,990.84	77,381.14	- 67,390.30	0.00	- 67,390.30
Issue Date: 1 May 13 Rate: 1.17413% Yield to Maturity: 37.069% Maturity Date: 15 May 45							
I/O WFRBS COML MTG TR FLTG RT 1.36% DUE 08-15-2047 CUSIP: 92939FBA6							
923,169.54	2.1158100	783.64	19,532.51	76,600.94	- 57,068.43	0.00	- 57,068.43
Issue Date: 1 Aug 14 Rate: 1.01488% Yield to Maturity: 10.596% Maturity Date: 15 Aug 47							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Commercial mortgage-backed							
MORGAN STANLEY BK 3.561% DUE 05-15-2046 SEDOL: BY9D1V5							
160,000.00	103.2255130	474.80	165,160.82	164,794.74	366.08	0.00	366.08
Issue Date: 1 Apr 15 Rate: 3.561% Yield to Maturity: 2.492% Maturity Date: 15 May 46							
MOTEL TR 2021-MTL6 2.2% DUE 09-24-2038 CUSIP: 61977KAJ5							
140,000.00	99.9698430	146.09	139,957.78	140,000.00	- 42.22	0.00	- 42.22
Issue Date: 15 Sep 21 Rate: 2.20975% Yield to Maturity: 2.237% Maturity Date: 15 Sep 38							
PVTPL CMO CHT 2017-COSMO MTG TR COML CL A VAR RT DUE 11-15-2034 SEDOL: BLB8B73							
120,000.00	99.9385920	58.92	119,926.31	120,000.00	- 73.69	0.00	- 73.69
Issue Date: 15 Dec 17 Rate: 1.03975% Yield to Maturity: 1.174% Maturity Date: 15 Nov 36							
PVTPL CMO GS MTG SECS CORP TR 2018-SRP5 COML MTG PASSTHRU CTF CL A 08-25-2023 CUSIP: 36255TAA0							
210,984.36	90.8884380	165.39	191,760.39	210,984.36	- 19,223.97	0.00	- 19,223.97
Issue Date: 15 Jun 18 Rate: 1.66% Yield to Maturity: 4.397% Maturity Date: 15 Sep 31							
PVTPL CMO JP MORGAN CHASE SEC TRUST SER 2015-FL7 CL D DUE 05-15-2028 BEO CUSIP: 46644PAG4							
114,920.47	85.9999960	87.87	98,831.60	112,622.06	- 13,790.46	0.00	- 13,790.46
Issue Date: 30 Jun 15 Rate: 1.63913% Yield to Maturity: 8.188% Maturity Date: 15 May 28							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Commercial mortgage-backed							
PVTPL CMO MSCCG TR 2015-ALDR 3.57714% DUE 06-07-2035 BEO CUSIP: 55352NAC1							
320,000.00	103.6945690	953.90	331,822.62	325,749.95	6,072.67	0.00	6,072.67
Issue Date: 1 May 15 Rate: 3.46175% Yield to Maturity: 2.371% Maturity Date: 7 Jun 35							
PVTPL CMO NATIXIS COML MTG SECS TR SER 2019-FAME CL B 3.6553% 144A 08-15-2024 CUSIP: 63873VAE3							
230,000.00	98.5921780	373.65	226,762.01	236,899.77	- 10,137.76	0.00	- 10,137.76
Issue Date: 1 Aug 19 Rate: 3.6553% Yield to Maturity: 4.161% Maturity Date: 15 Aug 36							
PVTPL CREDIT SUISSE MORTGAGE TRUST SER 2017-PFHP CL A FLTG RT 12-15-2020 CUSIP: 12595KAA9							
200,000.00	99.9903500	100.11	199,980.70	200,000.00	- 19.30	0.00	- 19.30
Issue Date: 19 Dec 17 Rate: 1.06% Yield to Maturity: 1.057% Maturity Date: 15 Dec 30							
PVTPL LFT CRE 2021-FL1 LTD / LFT CRE CL A 1.26025% 06-15-2039 CUSIP: 50203JAA6							
170,000.00	99.6445590	90.65	169,395.75	170,000.00	- 604.25	0.00	- 604.25
Issue Date: 14 Jun 21 Rate: 1.27975% Yield to Maturity: 1.367% Maturity Date: 15 Jun 39							
PVTPL NATIXIS COML MTG SR 2019-FAME CL A 3.0469% 08-15-2024 CUSIP: 63873VAA1							
110,000.00	100.4700270	279.30	110,517.03	113,299.56	- 2,782.53	0.00	- 2,782.53
Issue Date: 1 Aug 19 Rate: 3.0469% Yield to Maturity: 2.81% Maturity Date: 15 Aug 36							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Commercial mortgage-backed							
SREIT TR 2021-PALM VAR RT 1.151% DUE 10-15-2034 CUSIP: 85237AAE3							
110,000.00	99.2623640	55.58	109,188.60	109,514.02	- 325.42	0.00	- 325.42
Issue Date: 21 Oct 21 Rate: 1.07% Yield to Maturity: 1.223% Maturity Date: 15 Oct 34							
WELLS FARGO COML FLTG RT 3.872% DUE 05-15-2048 CUSIP: 94989JBB1							
150,000.00	105.4823530	483.75	158,223.53	154,491.00	3,732.53	0.00	3,732.53
Issue Date: 1 May 15 Rate: 3.872% Yield to Maturity: 2.096% Maturity Date: 15 May 48							
WELLS FARGO COML 3.467% DUE 04-30-2050 CUSIP: 94989EAG2							
100,000.00	103.6670300	288.92	103,667.03	102,994.70	672.33	0.00	672.33
Issue Date: 1 Mar 15 Rate: 3.46700000763% Yield to Maturity: 2.234% Maturity Date: 15 Apr 50							
WFRBS COML MTG TR FLTG RT 4.29% DUE 11-15-2047 CUSIP: 92939KAK4							
110,000.00	92.3238820	406.36	101,556.27	109,999.12	- 8,442.85	0.00	- 8,442.85
Issue Date: 1 Nov 14 Rate: 4.29% Yield to Maturity: 7.184% Maturity Date: 15 Nov 47							
Total USD		8,748.89	3,047,606.17	3,270,282.91	- 222,676.74	0.00	- 222,676.74
Total United States		8,748.89	3,047,606.17	3,270,282.91	- 222,676.74	0.00	- 222,676.74

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Commercial mortgage-backed							
Total Commercial Mortgage-Backed							
5,478,455.55		**8,748.89**	**3,047,606.17**	**3,270,282.91**	**- 222,676.74**	**0.00**	**- 222,676.74**
Asset backed securities							
Cayman Islands - USD							
HILDENE CMNTY FDG CDO LTD / HILDENE SR SECD NT CL A-RR 144A 3C7 2.6% 11-01-2035CUSIP: 43133KAC9							
140,000.00	99.9666930	374.11	139,953.37	140,000.00	- 46.63	0.00	- 46.63
Issue Date: 24 Nov 21 Rate: 2.6% Yield to Maturity: 2.599% Maturity Date: 1 Nov 35							
PVTPL CERBERUS SER 19-2A CL 2A FLTG DUE 01-15-2032 CUSIP: 15673FAA8							
250,000.00	100.0723520	1,042.03	250,180.88	250,000.00	180.88	0.00	180.88
Issue Date: 12 Dec 19 Rate: 1.92375% Yield to Maturity: 1.952% Maturity Date: 15 Jan 32							
PVTPL NEWARK BSL CLO 2 LTD SER 17-1A CL A-1-R FLTG 12-31-2049 CUSIP: 65023PAN0							
320,000.00	99.9781500	661.19	319,930.08	320,000.00	- 69.92	0.00	- 69.92
Issue Date: 3 Mar 21 Rate: 1.09388% Yield to Maturity: 1.17% Maturity Date: 25 Jul 30							
PVTPL OAK HILL CREDIT PARTNERS SR 20-7A CL A FLTG 10-19-2032 CUSIP: 67098WAA9							
150,000.00	100.0213130	423.54	150,031.97	150,000.00	31.97	0.00	31.97
Issue Date: 5 Nov 20 Rate: 1.37363% Yield to Maturity: 1.42% Maturity Date: 19 Oct 32							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Asset backed securities							
Total USD		2,500.87	860,096.30	860,000.00	96.30	0.00	96.30
Total Cayman Islands		2,500.87	860,096.30	860,000.00	96.30	0.00	96.30
United States - USD							
APPLEBEES FDG LLC 4.194% DUE 06-07-2049 SEDOL: BJYMZH6							
148,500.00	101.1020000	449.81	150,136.47	148,500.00	1,636.47	0.00	1,636.47
Issue Date: 5 Jun 19 Rate: 4.194% Yield to Maturity: 6.009% Maturity Date: 5 Jun 49							
BEAR STEARNS AST FLTG RT .75686% DUE 08-25-2034 CUSIP: 073879CU0							
252,737.09	99.7542780	33.59	252,116.06	249,261.96	2,854.10	0.00	2,854.10
Issue Date: 30 Jul 04 Rate: 0.95688% Yield to Maturity: 1.049% Maturity Date: 25 Aug 34							
CITIGROUP MTG LN FLTG RT .43686% DUE 06-25-2037 CUSIP: 17313CAC3							
13,376.03	99.9472940	0.65	13,368.98	13,292.44	76.54	0.00	76.54
Issue Date: 25 Jun 07 Rate: 0.35188% Yield to Maturity: 1.115% Maturity Date: 25 Jun 37							
COUNTRYWIDE AST-BACKED CERTIFICATES SER 2007-13 RATE 02-25-2036 REG SEDOL: BD6CZW7							
99,895.91	99.6150190	10.01	99,511.33	90,156.08	9,355.25	0.00	9,355.25
Issue Date: 30 Oct 07 Rate: 0.90188% Yield to Maturity: 1.197% Maturity Date: 25 Oct 47							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Asset backed securities							
FORD CR FLOORPLAN MASTER OWNER TR SER 18-4 CL A 4.06% 11-15-2030 REG SEDOL: BHWCD92							
170,000.00	112.0124590	306.76	190,421.18	169,898.09	20,523.09	0.00	20,523.09
Issue Date: 21 Dec 18 Rate: 4.06% Yield to Maturity: -0.81% Maturity Date: 15 Nov 30							
MORGAN STANLEY CAP I INC 2006-NC2 MTG FLTG A-2D 02-25-2036 REG SEDOL: B8DK6K4							
128,991.37	99.9254600	7.02	128,895.22	127,943.31	951.91	0.00	951.91
Issue Date: 30 Mar 06 Rate: 0.68188% Yield to Maturity: 0.79% Maturity Date: 25 Feb 36							
OCEAN TRAILS CLO X / OCEAN TRAILS 1.33340001106% 10-15-2034 CUSIP: 67516CAN9							
130,000.00	99.9983230	288.26	129,997.82	130,000.00	- 2.18	0.00	- 2.18
Issue Date: 3 Nov 21 Rate: 1.33648002148% Yield to Maturity: 1.392% Maturity Date: 15 Oct 34							
PVTPL ABPCI DIRECT LENDING FD CLO X LP/ABPCI SR SECD NT CL A-1A F01-20-2032 CUSIP: 000848AA9							
260,000.00	100.1080810	1,097.41	260,281.01	260,910.00	- 628.99	0.00	- 628.99
Issue Date: 29 Dec 20 Rate: 2.204% Yield to Maturity: 2.107% Maturity Date: 20 Jan 32							
PVTPL BASSWOOD PK CLO LTD/BASSWOOD PK CLO LL SER 21-1A CL A FLTG RT 04-20-2034CUSIP: 070252AA9							
100,000.00	99.8003000	229.44	99,800.30	100,000.00	- 199.70	0.00	- 199.70
Issue Date: 29 Apr 21 Rate: 1.1315% Yield to Maturity: 1.209% Maturity Date: 20 Apr 34							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Asset backed securities							
PVTPL CARLYLE GLOBAL MKT SER 14-3RA CL A1A FLTG 07-27-2031 CUSIP: 14315LAA2							
247,958.18	99.9309480	538.46	247,786.96	239,403.62	8,383.34	0.00	8,383.34
Issue Date: 12 Jun 18 Rate: 1.1845% Yield to Maturity: 1.257% Maturity Date: 27 Jul 31							
PVTPL CAYUGA PK CLO LTD SER 20-1A CL AR FLTG 07-17-2034 CUSIP: 149791AP0							
110,000.00	99.9444820	284.68	109,938.93	110,000.00	- 61.07	0.00	- 61.07
Issue Date: 3 Aug 21 Rate: 1.24225% Yield to Maturity: 1.303% Maturity Date: 17 Jul 34							
PVTPL CWABS AST-BACKED NTS TR 2006-SD4 MTG BACKED A-1 144A VAR DUE 12-25-2036 CUSIP: 232433AA0							
57,152.29	84.5520280	3.51	48,323.42	56,214.49	- 7,891.07	0.00	- 7,891.07
Issue Date: 29 Dec 06 Rate: 0.78188% Yield to Maturity: 18.498% Maturity Date: 25 Dec 36							
PVTPL MASTR AST BACKED SER 07-NCW CL A-1FLTG RT 5-25-37 SEDOL: BL6C567							
131,985.55	92.6583780	7.37	122,295.67	121,722.85	572.82	0.00	572.82
Issue Date: 14 Aug 07 Rate: 0.40188% Yield to Maturity: 3.442% Maturity Date: 25 May 37							
PVTPL NAVIENT STUDENT LN TR SER 16-3A CL A3 FLTG 06-25-2065 CUSIP: 63940HAC7							
160,420.41	102.9079780	32.37	165,085.40	163,227.77	1,857.63	0.00	1,857.63
Issue Date: 16 Jun 16 Rate: 1.45275% Yield to Maturity: 0.946% Maturity Date: 25 Jun 65							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Asset backed securities							
PVTPL NAVIENT STUDENT LN TR 2017-1A CL A-3 FLTG RT 07-25-2066 CUSIP: 63940NAC4							
139,319.64	101.3081290	24.24	141,142.12	141,436.64	- 294.52	0.00	- 294.52
Issue Date: 16 Feb 17 Rate: 1.25275% Yield to Maturity: 1.029% Maturity Date: 26 Jul 66							
PVTPL NEW RESDNTL MTG LN TR 2018-1 SER 18-1A CL A1A VAR RT DUE 12-25-2057 BEO CUSIP: 64830GAB2							
171,920.74	105.2527400	592.17	180,951.29	186,802.63	- 5,851.34	0.00	- 5,851.34
Issue Date: 1 Jan 18 Rate: 4% Yield to Maturity: 1.869% Maturity Date: 25 Dec 57							
PVTPL PALMER SQUARE CLO 2019-1 LTD CL A-1-R FLTG 11-14-2034 CUSIP: 69700GAJ1							
280,000.00	99.9999210	251.42	279,999.78	280,000.00	- 0.22	0.00	- 0.22
Issue Date: 7 Dec 21 Rate: 1.54486000538% Yield to Maturity: 1.331% Maturity Date: 14 Nov 34							
PVTPL POINT AU ROCHE PARK CLO, LTD SER 21-1A A FLTG 07-20-2034 CUSIP: 73052VAA3							
130,000.00	99.7212380	839.05	129,637.61	130,000.00	- 362.39	0.00	- 362.39
Issue Date: 30 Jun 21 Rate: 1.25596% Yield to Maturity: 1.304% Maturity Date: 20 Jul 34							
PVTPL SASCO MTG LN TR SASCO MTG LN TRSER 04-GEL3 CL A FLGT DUE 08-25-2034 REG CUSIP: 80382UAR4							
27,669.89	100.0140950	4.08	27,673.79	27,635.32	38.47	0.00	38.47
Issue Date: 1 Sep 04 Rate: 1.06188% Yield to Maturity: 1.456% Maturity Date: 25 Aug 34							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Asset backed securities							
PVTPL SOFI PROFESSIONAL LN PROGRAM SER 2018-B CL A-2FX 3.34% 08-26-2047 SEDOL: BYVRTW2							
44,385.58	101.7325000	24.71	45,154.56	44,940.39	214.17	0.00	214.17
Issue Date: 16 Mar 18 Rate: 3.34% Yield to Maturity: 2.193% Maturity Date: 25 Aug 47							
PVTPL SOUND POINT CLO XX LTD (US) SER 18-2A CLS A FLTG RT 07-26-2031 CUSIP: 83611JAA3							
290,000.00	99.8003410	661.09	289,420.99	286,868.00	2,552.99	0.00	2,552.99
Issue Date: 28 Jun 18 Rate: 1.22488% Yield to Maturity: 1.343% Maturity Date: 26 Jul 31							
PVTPL STRUCTURED AST SECS CORP MTG LN TR2006-ARS1 CL A1 VAR RT DUE 02-25-2036BEOCUSIP: 86358LAA8							
268,936.59	3.2733400	9.62	8,803.21	140,815.76	- 132,012.55	0.00	- 132,012.55
Issue Date: 25 Jun 06 Rate: 0.32188% Yield to Maturity: 9.037% Maturity Date: 25 Feb 36							
PVTPL VOYA CLO LTD SER 18-3A CL A1A FLTG 10-15-2031 CUSIP: 92917KAA2							
250,000.00	99.9998320	689.95	249,999.58	248,000.00	1,999.58	0.00	1,999.58
Issue Date: 29 Oct 18 Rate: 1.27375% Yield to Maturity: 1.319% Maturity Date: 15 Oct 31							
PVTPL WHITEBOX CLO II LTD/WHITEBOX CLO II LL SR 20-2A CL A1R VAR RT 10-24-2034 CUSIP: 96466CAL2							
260,000.00	99.9999620	0.00	259,999.90	260,000.00	- 0.10	0.00	- 0.10
Issue Date: 18 Nov 21 Rate: 1.37999999523% Yield to Maturity: 1.408% Maturity Date: 24 Oct 34							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Asset backed securities							
PVTPL YORK CLO LTD SER 15-1A CL A-R FLTG 01-22-2031 CUSIP: 98625TAJ4							
250,000.00	99.9997600	630.25	249,999.40	248,950.00	1,049.40	0.00	1,049.40
Issue Date: 12 Dec 17 Rate: 1.27825% Yield to Maturity: 1.324% Maturity Date: 22 Jan 31							
SLM STUDENT LN TR SLM STUDENT LOAN 03-15-2033 REG SEDOL: BYYXBV0							
66,072.28	98.8132390	29.73	65,288.16	65,783.21	- 495.05	0.00	- 495.05
Issue Date: 16 Apr 03 Rate: 0.95275% Yield to Maturity: 1.081% Maturity Date: 15 Mar 33							
SMB PRIVATE ED LN TR 2021-A PVT ED LN BKD NT CL A-2B 1.59% 01-15-2053 CUSIP: 78448YAC5							
180,000.00	99.0360000	127.20	178,264.80	179,903.97	- 1,639.17	0.00	- 1,639.17
Issue Date: 9 Feb 21 Rate: 1.59% Yield to Maturity: 1.777% Maturity Date: 15 Jan 53							
SMB PRIVATE ED LN TR 2021-A PVT ED LN BKD NT CL C 144A 2.99% 01-15-2053 CUSIP: 78448YAE1							
120,000.00	99.6929830	159.47	119,631.58	119,997.53	- 365.95	0.00	- 365.95
Issue Date: 9 Feb 21 Rate: 2.99% Yield to Maturity: 3.035% Maturity Date: 15 Jan 53							
SMB PRIVATE ED LN TR 2021-C 1.39% 01-15-2053 SEDOL: BNBVM39							
147,188.18	98.3244920	90.93	144,722.03	147,159.03	- 2,437.00	0.00	- 2,437.00
Issue Date: 27 May 21 Rate: 1.39% Yield to Maturity: 1.77% Maturity Date: 15 Jan 53							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Asset backed securities							
STRUCTURED AST INVT LN TR 2004-7 MTG PASSTHRU CTF CL A8 VAR 08-25-2034 REG CUSIP: 86358EKJ4							
110,000.00	100.2521090	10.72	110,277.32	110,275.00	2.32	0.00	2.32
Issue Date: 25 Jul 04 Rate: 1.30188% Yield to Maturity: 1.199% Maturity Date: 25 Aug 34							
Total USD		7,433.97	4,498,924.87	4,599,098.09	- 100,173.22	0.00	- 100,173.22
Total United States		7,433.97	4,498,924.87	4,599,098.09	- 100,173.22	0.00	- 100,173.22
Total Asset Backed Securities							
5,606,509.73		**9,934.84**	**5,359,021.17**	**5,459,098.09**	**- 100,076.92**	**0.00**	**- 100,076.92**
Non-government backed c.m.o.s							
United States - USD							
CIM TR 2020-R2 FLTG RT 2.581% DUE 10-25-2059 CUSIP: 12558WAA8							
166,225.91	101.7309820	357.52	169,103.25	174,744.98	- 5,641.73	0.00	- 5,641.73
Issue Date: 1 Mar 20 Rate: 2.581% Yield to Maturity: 1.956% Maturity Date: 25 Oct 59							
CMO BEAR STEARNS ALT-A TR FLTG RT SER 2004-6 CL M-1 DUE 07-25-2034 SEDOL: BZ0C624							
199,637.72	101.7712280	18.07	203,173.76	178,675.75	24,498.01	0.00	24,498.01
Issue Date: 30 Jun 04 Rate: 0.92688% Yield to Maturity: -2.023% Maturity Date: 25 Jul 34							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Non-government backed c.m.o.s							
CMO CSMC 2018-J1 TR CL A-2 FLTGE 02-01-2048 CUSIP: 12653TAB7							
198,141.49	101.5373510	597.18	201,187.62	191,502.99	9,684.63	0.00	9,684.63
Issue Date: 1 Jun 18 Rate: 3.5% Yield to Maturity: 3.024% Maturity Date: 25 Feb 48							
CMO FED HOME LN MTG CORP SER 2016-DNA1 CL M-3 FLTG RATE DUE 07-25-2028 REG CUSIP: 3137G0HW2							
189,072.02	104.1346680	148.44	196,889.52	192,380.79	4,508.73	0.00	4,508.73
Issue Date: 21 Jan 16 Rate: 5.65275% Yield to Maturity: 5.036% Maturity Date: 25 Jul 28							
CMO FEDERAL HOME LN MTG CORP SER 16-DNA2 CL M3 FLTG 10-25-2028 CUSIP: 3137G0JU4							
440,663.31	103.5718200	290.88	456,403.01	444,342.79	12,060.22	0.00	12,060.22
Issue Date: 10 May 16 Rate: 4.75275% Yield to Maturity: 3.334% Maturity Date: 25 Oct 28							
CMO HARBORVIEW MTG LN TR 2006-13 MTG PASSTHRU CTF CL A DUE 11-19-2046 REG SEDOL: B1L4B48							
28,260.02	80.9829580	2.67	22,885.80	27,896.82	- 5,011.02	0.00	- 5,011.02
Issue Date: 13 Dec 06 Rate: 0.28388% Yield to Maturity: 14.083% Maturity Date: 19 Nov 46							
CMO J P MORGAN MTG TR 2004-A3 MTG PASSTHRU CTF CL S-F-3 DUE 06-25-2034 REGCUSIP: 466247DD2							
4,204.51	99.7543100	6.47	4,194.18	3,615.85	578.33	0.00	578.33
Issue Date: 1 Jun 04 Rate: 1.85692% Yield to Maturity: 1.989% Maturity Date: 25 Jun 34							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Non-government backed c.m.o.s							
CMO MASTR ADJ RATE MTG TR 2006 2 CL 3 A 1 VAR RATE DUE 01-25-2036 REG CUSIP: 576438AD7							
7,559.13	100.3521600	17.79	7,585.75	7,431.91	153.84	0.00	153.84
Issue Date: 1 Apr 06 Rate: 2.31946% Yield to Maturity: 3.03% Maturity Date: 25 Jan 36							
CMO MORGAN STANLEY MTG LN TR 2004-2AR DUE 09-25-2034 REG SEDOL: B67YKW8							
6,682.30	103.5116700	13.75	6,916.96	5,972.30	944.66	0.00	944.66
Issue Date: 1 Aug 04 Rate: 2.4475% Yield to Maturity: 0.123% Maturity Date: 25 Sep 34							
CMO STRUCTURED ASSET SECS CORP 2004-2 CL4-A1 DUE 03-25-2034 REG CUSIP: 86359BLE9							
22,742.01	100.5002200	49.60	22,855.77	20,027.18	2,828.59	0.00	2,828.59
Issue Date: 1 Feb 04 Rate: 2.61686% Yield to Maturity: 2.18% Maturity Date: 25 Mar 34							
CMO WAMU MTG PASS-THROUGH CTFS SER 2004-AR2 CL A FLT RT DUE 04-25-2044 REG SEDOL: B03SL52							
115,096.24	102.9478900	146.88	118,489.15	111,931.10	6,558.05	0.00	6,558.05
Issue Date: 1 Apr 04 Rate: 1.48203% Yield to Maturity: 0.269% Maturity Date: 25 Apr 44							
CMO WAMU MTG PASS-THROUGH CTFS 2005-AR17CL A-1A2 DUE 12-25-2045 REG SEDOL: B6QV150							
40,724.67	95.4293310	3.60	38,863.28	40,878.94	- 2,015.66	0.00	- 2,015.66
Issue Date: 21 Dec 05 Rate: 0.68188% Yield to Maturity: 2.666% Maturity Date: 25 Dec 45							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Non-government backed c.m.o.s							
CSMC 2021-RPL3 TR FLTG RT 2% DUE 01-25-2060 CUSIP: 12661GAA7							
135,335.42	100.4971130	233.08	136,008.19	137,417.67	- 1,409.48	0.00	- 1,409.48
Issue Date: 1 Mar 21 Rate: 2% Yield to Maturity: 1.808% Maturity Date: 25 Jan 60							
CSMC 2021-RPL6 TR FLTG RT 2% DUE 10-25-2060 CUSIP: 12657GAA3							
144,268.88	99.9102370	248.46	144,139.38	147,414.68	- 3,275.30	0.00	- 3,275.30
Issue Date: 1 Jul 21 Rate: 2% Yield to Maturity: 1.979% Maturity Date: 25 Oct 60							
FLAGSTAR MTG TR 2018-2 MTG SER 2018-2 CLS A4 VAR 04-25-2048 CUSIP: 33851HAD5							
4,209.35	100.1798400	12.69	4,216.92	4,148.84	68.08	0.00	68.08
Issue Date: 1 Apr 18 Rate: 3.5% Yield to Maturity: 2.886% Maturity Date: 25 Apr 48							
NEW RESDNTL MTG LN 3.5% DUE 09-25-2059 CUSIP: 64828GAD2							
149,569.34	103.3703300	450.79	154,610.32	153,004.41	1,605.91	0.00	1,605.91
Issue Date: 1 Nov 19 Rate: 3.5% Yield to Maturity: 1.777% Maturity Date: 25 Sep 59							
OBX 2021-NQM2 TR 1.101% 05-25-2061 CUSIP: 670857AA9							
136,146.09	99.1544230	129.08	134,994.87	136,145.84	- 1,150.97	0.00	- 1,150.97
Issue Date: 1 Jun 21 Rate: 1.101% Yield to Maturity: 1.347% Maturity Date: 25 May 61							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Non-government backed c.m.o.s							
PVTPL CMO LA HIPOTECARIA PANAMANIAN MTG 2007-1 TR CTF 144A VAR RT 12-23-36 BEO CUSIP: 50346AAA3							
63,753.85	100.3201060	183.29	63,957.93	63,747.45	210.48	0.00	210.48
Issue Date: 22 Mar 07 Rate: 4.5% Yield to Maturity: 4.417% Maturity Date: 23 Dec 36							
PVTPL CMO NEW RESIDENTIAL MTG LN SER 21-NQM3 CL A1 VAR 11-27-2056 SEDOL: BMDTQN2							
96,467.85	99.3656750	96.04	95,855.93	96,467.85	- 611.92	0.00	- 611.92
Issue Date: 1 Sep 21 Rate: 1.15612% Yield to Maturity: 1.381% Maturity Date: 27 Nov 56							
PVTPL CMO NEW RESIDENTIAL MTG LN TR 2016-4A CL B-1A FLTG RT 11-25-2056 CUSIP: 64829LAQ1							
209,585.68	107.2327820	157.19	224,744.55	216,790.18	7,954.37	0.00	7,954.37
Issue Date: 1 Nov 16 Rate: 4.5% Yield to Maturity: 2.479% Maturity Date: 25 Nov 56							
PVTPL CMO NEW RESIDENTIAL SER 19-NQM4 CLS A1 VAR RT 09-25-2059 CUSIP: 64828EAA3							
66,605.86	100.3118040	142.92	66,813.54	66,605.84	207.70	0.00	207.70
Issue Date: 1 Sep 19 Rate: 2.49188% Yield to Maturity: 2.262% Maturity Date: 25 Sep 59							
PVTPL EVERBANK MTG LN TR SER 2018-1 CL A-22 VAR DUE 02-25-2048 CUSIP: 29978CAX8							
47,491.32	101.2076310	143.13	48,064.84	46,897.67	1,167.17	0.00	1,167.17
Issue Date: 1 Feb 18 Rate: 3.5% Yield to Maturity: 3.084% Maturity Date: 25 Feb 48							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Non-government backed c.m.o.s							
PVTPL J P MORGAN MTG TR SER 18-5 CL A1 VAR 10-25-2048 CUSIP: 46649KAA3							
32,446.47	100.6950520	97.79	32,671.99	31,812.74	859.25	0.00	859.25
Issue Date: 1 May 18 Rate: 3.5% Yield to Maturity: 3.224% Maturity Date: 25 Oct 48							
Total USD		3,547.31	2,554,626.51	2,499,854.57	54,771.94	0.00	54,771.94
Total United States		3,547.31	2,554,626.51	2,499,854.57	54,771.94	0.00	54,771.94
Total Non-Government Backed C.M.O.s							
2,504,889.44		**3,547.31**	**2,554,626.51**	**2,499,854.57**	**54,771.94**	**0.00**	**54,771.94**
Funds - other fixed income							
United States - USD							
MFO VANGUARD TARGET RETIREMENT INCOME TRUST I CUSIP: 92202V633							
1,214,032.74	65.9600000	0.00	80,077,599.53	65,401,336.14	14,676,263.39	0.00	14,676,263.39
Total USD		0.00	80,077,599.53	65,401,336.14	14,676,263.39	0.00	14,676,263.39
Total United States		0.00	80,077,599.53	65,401,336.14	14,676,263.39	0.00	14,676,263.39

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Funds - other fixed income							
Total Funds - Other Fixed Income							
1,214,032.74		**0.00**	**80,077,599.53**	**65,401,336.14**	**14,676,263.39**	**0.00**	**14,676,263.39**
Fixed income derivatives - futures							
Germany - EUR							
FUT MAR 22 EURO BUXL BND CUSIP: 999599GH0							
- 1.00	206.7400000	0.00	- 235,104.75	- 239,726.09	6,823.20	- 2,201.86	4,621.34
Yield to Maturity: 0.635% Maturity Date: 8 Mar 22							
FUT MAR 22 EURX EUR-BUND CUSIP: 999599GH0							
- 17.00	171.3700000	0.00	- 3,312,993.79	- 3,327,822.43	42,610.89	- 27,782.25	14,828.64
Yield to Maturity: 0.562% Maturity Date: 8 Mar 22							
Total EUR		0.00	- 3,548,098.54	- 3,567,548.52	49,434.09	- 29,984.11	19,449.98
Total Germany		0.00	- 3,548,098.54	- 3,567,548.52	49,434.09	- 29,984.11	19,449.98

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Fixed income derivatives - futures							
United States - USD							
FUT MAR 22 CBT UL T-BONDS CUSIP: 999599GH0							
30.00	197.1250000	0.00	5,913,750.00	5,878,953.13	34,796.87	0.00	34,796.87
Yield to Maturity: 1.999% Maturity Date: 22 Mar 22							
FUT MAR 22 CBT 5Y T-NOTE CUSIP: 999599GH0							
154.00	120.9766000	0.00	18,630,390.63	18,621,652.34	8,738.29	0.00	8,738.29
Yield to Maturity: 1.16% Maturity Date: 31 Mar 22							
FUT MAR 22 U.S. T-BONDS CUSIP: 999599GH0							
- 2.00	160.4400000	0.00	- 320,875.00	- 324,187.50	3,312.50	0.00	3,312.50
Yield to Maturity: 1.685% Maturity Date: 22 Mar 22							
FUT MAR 22 10 YR T-NOTES CUSIP: 999599GH0							
- 12.00	130.4690000	0.00	- 1,565,625.00	- 1,574,421.93	8,796.93	0.00	8,796.93
Yield to Maturity: 1.507% Maturity Date: 22 Mar 22							
Total USD		0.00	22,657,640.63	22,601,996.04	55,644.59	0.00	55,644.59
Total United States		0.00	22,657,640.63	22,601,996.04	55,644.59	0.00	55,644.59

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Fixed income derivatives - futures							
Total Fixed Income Derivatives - Futures							
152.00		**0.00**	**19,109,542.09**	**19,034,447.52**	**105,078.68**	**- 29,984.11**	**75,094.57**
Total Fixed Income							
5,814,041,734.22		**631,824.81**	**261,217,388.43**	**243,862,226.96**	**17,815,262.04**	**- 460,100.57**	**17,355,161.47**
Other Assets							
Swaps							
Brazil - BRL							
OIS CHASUS33 04/01/2027 BRL P 1DBZDIO / R 7.044% 0WP296593-0WR29659 SEDOL: 9JXCT5U 0WP296593-0WR296							
481,834.13	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00
OIS SBNYUS33 04/01/2027 BRL P 1DBZDIO / R 7.024% 0WP296510-0WR29651 SEDOL: 9JXENKU 0WP296510-0WR296							
542,818.35	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00
OIS SBNYUS33 04/01/2027 BRL P 1DBZDIO / R 7.024% 0WP296635-0WR29663 SEDOL: 9JXDEXU 0WP296635-0WR296							
663,444.66	0.0000000	0.00	0.00	351.73	- 236.78	- 114.95	- 351.73
OIS SBNYUS33 04/01/2027 BRL P 1DBZDIO / R 7.024% 0WP296759-0WR29675 SEDOL: 9JXENYU 0WP296759-0WR296							
659,222.74	0.0000000	0.00	0.00	403.65	- 271.21	- 132.44	- 403.65

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Other Assets							
Swaps							
Total BRL		0.00	0.00	755.38	- 507.99	- 247.39	- 755.38
Total Brazil		0.00	0.00	755.38	- 507.99	- 247.39	- 755.38
Total Swaps							
2,347,319.88		**0.00**	**0.00**	**755.38**	**- 507.99**	**- 247.39**	**- 755.38**
Miscellaneous							
United States - USD							
&&&TYCO PARTICIPANT LOAN FUND CUSIP: 000675900							
23,453,982.18	1.0000000	0.00	23,453,982.18	23,453,982.18	0.00	0.00	0.00
ESC GCB LEHMAN BROTHERS HL D06/14/06 0.010 FA65 ESCROW CUSIP: 525ESCRB7							
60,000.00	0.0000000	0.00	0.00	36,600.00	- 36,600.00	0.00	- 36,600.00
ESC GCB LEHMAN BRTH HLD D12/21/07 6.750 JD17 ESCROW CUSIP: 524ESC7M6							
200,000.00	0.0010000	0.00	2.00	199,852.00	- 199,850.00	0.00	- 199,850.00
ESC LEHMAN BROTH HLD INC D05/17/07 5.857MN56 CUSIP: 524ESCXA3							
100,000.00	0.0000000	0.00	0.00	97,206.00	- 97,206.00	0.00	- 97,206.00

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Other Assets							
Miscellaneous							
Total USD		0.00	23,453,984.18	23,787,640.18	- 333,656.00	0.00	- 333,656.00
Total United States		0.00	23,453,984.18	23,787,640.18	- 333,656.00	0.00	- 333,656.00
Total Miscellaneous							
23,813,982.18		**0.00**	**23,453,984.18**	**23,787,640.18**	**- 333,656.00**	**0.00**	**- 333,656.00**
Cash collateral held elsewhere							
Luxembourg - EUR							
CCPC RECEIVABLE FROM BARCLAYS DE ZOETE WEDD, UNITED STATES SEDOL: 9J4XTPU							
- 500.42	1.0000000	0.00	- 569.08	- 612.59	0.00	43.51	43.51
OTC CCPC RECEIVABLE FROM BARCLAYSCAPITAL SECURITIES LTD SEDOL: 9JXKE1U WESTERN							
500.00	1.0000000	0.00	568.60	556.58	0.00	12.02	12.02
Total EUR		0.00	- 0.48	- 56.01	0.00	55.53	55.53
Total Luxembourg		0.00	- 0.48	- 56.01	0.00	55.53	55.53

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Other Assets							
Cash collateral held elsewhere							
Mexico - MXN							
OTC CASH COLLATERAL RECEIVABLE FROM MORGAN STANLEY AND CO SEDOL: 9L2QLCU WESTERN ASSET MG							
17,184.56	100.0000000	0.00	839.70	852.48	0.00	- 12.78	- 12.78
Total MXN		0.00	839.70	852.48	0.00	- 12.78	- 12.78
Total Mexico		0.00	839.70	852.48	0.00	- 12.78	- 12.78
United States - USD							
CCP DUE FROM MORGAN STANLEY CO LL C SEDOL: 9B7P13U							
223,000.00	100.0000000	0.00	223,000.00	223,000.00	0.00	0.00	0.00
FX VARIATION MARGIN RECEIVABLE FROM UBSWUS33 06912-0305 SEDOL: 9G71D6U ARROW							
100,000.00	100.0000000	0.00	100,000.00	100,000.00	0.00	0.00	0.00
OTC DER CASH COLL REC FROM BARCLAYS SEDOL: 9A32GFU							
2,000.00	1.0000000	0.00	2,000.00	2,000.00	0.00	0.00	0.00
OTC DERIV CASH COLLATERAL REC FROM STANDARD CHARTERED BANK, SEDOL: 9B54HYU							
270,000.00	1.0000000	0.00	270,000.00	270,000.00	0.00	0.00	0.00

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Other Assets							
Cash collateral held elsewhere							
OTC DERIVATIVE CASH COLL RECEIVABLE FROMCITIBANK SEDOL: 9A32GLU							
190,000.00	100.0000000	0.00	190,000.00	190,000.00	0.00	0.00	0.00
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM MS COLMSUSD0 SEDOL: 9A32HKU							
560,000.00	1.0000000	0.00	560,000.00	560,000.00	0.00	0.00	0.00
Total USD		0.00	1,345,000.00	1,345,000.00	0.00	0.00	0.00
Total United States		0.00	1,345,000.00	1,345,000.00	0.00	0.00	0.00
Total Cash Collateral Held Elsewhere							
1,362,184.14		**0.00**	**1,345,839.22**	**1,345,796.47**	**0.00**	**42.75**	**42.75**
Exchange cleared swaps - other assets							
Mexico - MXN							
CME_IRS MSNYUS33 18/07/2029 MXN P 28DTIIE / R 7.45% 0WS031724-0WZ031 SEDOL: 9JXLTPU 0WS031724							
15,390,000.00	0.0000000	2,551.15	0.01	0.00	0.01	0.00	0.01
CME_IRS MSNYUS33 20/07/2029 MXN P 28DTIIE / R 7.44% 0WS031849-0WZ031 SEDOL: 9JXNB4U 0WS031849							
16,050,000.00	0.0000000	2,344.39	0.01	0.00	0.01	0.00	0.01

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Other Assets							
Exchange cleared swaps - other assets							
Total MXN		4,895.54	0.02	0.00	0.02	0.00	0.02
Total Mexico		4,895.54	0.02	0.00	0.02	0.00	0.02
United States - USD							
CME_IRS MSNYUS33 02/15/2047 USD P 1.2% / R 3MLIBOR 0WS040048-0WZ04004 SEDOL: 9K7N52U 0WS040048 360,000.00	0.1169560	72.56	42,103.98	0.00	42,103.98	0.00	42,103.98
CME_IRS MSNYUS33 02/15/2047 USD P 1.225% / R 3MLIBOR 0WS040063-0WZ04006 SEDOL: 9K7PAHU 0WS040063 181,000.00	0.1116900	36.48	20,215.84	0.00	20,215.84	0.00	20,215.84
CME_IRS MSNYUS33 02/15/2047 USD P 1.6% / R 3MLIBOR 0WS044560-0WZ04456 SEDOL: 9K8VZXU 0WS044560 223,000.00	0.0327960	44.95	7,313.44	1,313.08	6,000.36	0.00	6,000.36
CME_IRS MSNYUS33 03/17/2050 USD P 0.9% / R 3MLIBOR 0WS034686-0WZ034 SEDOL: 9K32U4U 0WS034686 332,000.00	0.1951500	29.83	64,789.80	0.00	64,789.80	0.00	64,789.80
CME_IRS MSNYUS33 07/09/2051 USD P 1.671% / R 3MLIBOR 0WS053264-0WZ05326 SEDOL: 9KZK00U 0WS053264 323,000.00	0.0156730	93.18	5,062.44	0.00	5,062.44	0.00	5,062.44

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Other Assets							
Exchange cleared swaps - other assets							
CME_IRS MSNYUS33 10/07/2050 USD P 1.2% / R 3MLIBOR 0WS039545-0WZ03954 SEDOL: 9K71RNU 0WS039545							
463,000.00	0.1271020	137.15	58,848.04	0.00	58,848.04	0.00	58,848.04
CME_IRS MSNYUS33 11/15/2045 USD P 0.8% / R 3MLIBOR 0WS035485-0WZ03548 SEDOL: 9K5KFJU 0WS035485							
191,000.00	0.1939310	38.50	37,040.88	0.00	37,040.88	0.00	37,040.88
CME_OIS MSNYUS33 02/15/2047 USD P 1.52% / R 1OSOFR 0WS053223-0WZ05322 SEDOL: 9L1DL5U 0WS053223							
455,000.00	0.0000000	0.00	0.00	1,582.25	- 1,582.25	0.00	- 1,582.25
CME_OIS MSNYUS33 05/15/2027 USD P 0.71% / R 1OSOFR 0WS058263-0WZ05826 SEDOL: 9L1WN0U 0WS058263							
2,957,000.00	0.0182240	0.00	53,888.07	192.14	53,695.93	0.00	53,695.93
ICE_CDX MSNYUS33 12/20/2026 BUY CDX.NA.IG.37 0WS058420-0WZ05842 SEDOL: 9L22VPU 0WZ058422							
3,299,900.00	- 0.0244340	- 1,099.97	- 80,629.76	- 78,447.21	- 2,182.55	0.00	- 2,182.55
Total USD		- 647.32	208,632.73	- 75,359.74	283,992.47	0.00	283,992.47
Total United States		- 647.32	208,632.73	- 75,359.74	283,992.47	0.00	283,992.47
Total Exchange Cleared Swaps - Other Assets							
40,224,900.00		**4,248.22**	**208,632.75**	**- 75,359.74**	**283,992.49**	**0.00**	**283,992.49**

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Other Assets							
Exchange cleared swaps - other assets							
Total Other Assets							
67,748,386.20		**4,248.22**	**25,008,456.15**	**25,058,832.29**	**- 50,171.50**	**- 204.64**	**- 50,376.14**
Derivative Offsets							
Fixed income futures							
Germany - EUR							
FUT MAR 22 EURO BUXL BND	CUSIP: 999599GH0						
1.00	206.7400000	0.00	235,104.75	239,726.09	- 6,823.20	2,201.86	- 4,621.34
FUT MAR 22 EURX EUR-BUND	CUSIP: 999599GH0						
17.00	171.3700000	0.00	3,312,993.79	3,327,822.43	- 42,610.89	27,782.25	- 14,828.64
Total EUR		0.00	3,548,098.54	3,567,548.52	- 49,434.09	29,984.11	- 19,449.98
Total Germany		0.00	3,548,098.54	3,567,548.52	- 49,434.09	29,984.11	- 19,449.98
United States - USD							
FUT MAR 22 CBT UL T-BONDS	CUSIP: 999599GH0						
- 30.00	197.1250000	0.00	- 5,913,750.00	- 5,878,953.13	- 34,796.87	0.00	- 34,796.87

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Derivative Offsets							
Fixed income futures							
FUT MAR 22 CBT 5Y T-NOTE CUSIP: 999599GH0							
- 154.00	120.9766000	0.00	- 18,630,390.63	- 18,621,652.34	- 8,738.29	0.00	- 8,738.29
FUT MAR 22 U.S. T-BONDS CUSIP: 999599GH0							
2.00	160.4400000	0.00	320,875.00	324,187.50	- 3,312.50	0.00	- 3,312.50
FUT MAR 22 10 YR T-NOTES CUSIP: 999599GH0							
12.00	130.4690000	0.00	1,565,625.00	1,574,421.93	- 8,796.93	0.00	- 8,796.93
Total USD		0.00	- 22,657,640.63	- 22,601,996.04	- 55,644.59	0.00	- 55,644.59
Total United States		0.00	- 22,657,640.63	- 22,601,996.04	- 55,644.59	0.00	- 55,644.59
Total Fixed Income Futures							
-152.00		**0.00**	**- 19,109,542.09**	**- 19,034,447.52**	**- 105,078.68**	**29,984.11**	**- 75,094.57**
Total Derivative Offsets							
-152.00		**0.00**	**- 19,109,542.09**	**- 19,034,447.52**	**- 105,078.68**	**29,984.11**	**- 75,094.57**

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Liabilities							
Expense accruals							
United States - USD							
INVESTMENT MANAGEMENT EXPENSE ACCRUAL SEDOL: 3879785							
0.00	0.0000000	- 63,371.89	0.00	0.00	0.00	0.00	0.00
Total USD		- 63,371.89	0.00	0.00	0.00	0.00	0.00
Total United States		- 63,371.89	0.00	0.00	0.00	0.00	0.00
Total Expense Accruals							
0.00		**- 63,371.89**	**0.00**	**0.00**	**0.00**	**0.00**	**0.00**
Swap liabilities							
Brazil - BRL							
OIS CHASUS33 04/01/2027 BRL P 1DBZDIO / R 7.044% 0WP296593-0WR29659 SEDOL: 9JXCT5L 0WP296593-0WR296							
- 481,834.13	0.0885470	0.00	- 7,659.80	0.00	- 7,659.80	0.00	- 7,659.80
OIS SBNYUS33 04/01/2027 BRL P 1DBZDIO / R 7.024% 0WP296510-0WR29651 SEDOL: 9JXENKL 0WP296510-0WR296							
- 542,818.35	0.0899930	0.00	- 8,770.13	0.00	- 8,770.13	0.00	- 8,770.13

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Liabilities							
Swap liabilities							
OIS SBNYUS33 04/01/2027 BRL P 1DBZDIO / R 7.024% 0WP296635-0WR29663 SEDOL: 9JXDEXL 0WP296635-0WR296 - 663,444.66	0.0899930	0.00	- 10,719.05	0.00	- 10,719.05	0.00	- 10,719.05
OIS SBNYUS33 04/01/2027 BRL P 1DBZDIO / R 7.024% 0WP296759-0WR29675 SEDOL: 9JXENYL 0WP296759-0WR296 - 659,222.74	0.0899930	0.00	- 10,650.84	0.00	- 10,650.84	0.00	- 10,650.84
Total BRL		0.00	- 37,799.82	0.00	- 37,799.82	0.00	- 37,799.82
Total Brazil		0.00	- 37,799.82	0.00	- 37,799.82	0.00	- 37,799.82
Total Swap Liabilities **-2,347,319.88**		**0.00**	**- 37,799.82**	**0.00**	**- 37,799.82**	**0.00**	**- 37,799.82**
Obligation to return cash collateral hld							
United States - USD							
CCP DUE TO BARCLAYS SEDOL: 9AYQMCL - 4,751.17	1.0000000	0.00	- 4,751.17	- 4,751.17	0.00	0.00	0.00
OTC DER CASH COLL PAY TO SOCIETE GENERALE SEDOL: 9B3XGBL - 10,000.00	1.0000000	0.00	- 10,000.00	- 10,000.00	0.00	0.00	0.00

Asset Detail - Base Currency

Description/Asset ID / Investment Mgr ID / Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	Translation	Total
Liabilities							
Obligation to return cash collateral hld							
OTC DERIVATIVE CASH COLL PAY TO RBS GREENWICH SEDOL: 9A32HML							
- 150,000.00	100.0000000	0.00	- 150,000.00	- 150,000.00	0.00	0.00	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE BANK NA SEDOL: 9A32HHL							
- 10,000.00	1.0000000	0.00	- 10,000.00	- 10,000.00	0.00	0.00	0.00
Total USD		0.00	- 174,751.17	- 174,751.17	0.00	0.00	0.00
Total United States		0.00	- 174,751.17	- 174,751.17	0.00	0.00	0.00
Total Obligation to Return Cash Collateral Hld							
-174,751.17		**0.00**	**- 174,751.17**	**- 174,751.17**	**0.00**	**0.00**	**0.00**
Exchange cleared swap liabilities							
Mexico - MXN							
CME_IRS MSNYUS33 18/07/2029 MXN P 28DTIIE / R 7.45% 0WS031724-0WZ031 SEDOL: 9JXLTPL 0WZ031726							
- 15,390,000.00	0.0009250	- 1,793.99	- 695.24	0.00	- 695.24	0.00	- 695.24
CME_IRS MSNYUS33 20/07/2029 MXN P 28DTIIE / R 7.44% 0WS031849-0WZ031 SEDOL: 9JXNB4L 0WZ031841							
- 16,050,000.00	0.0015070	- 1,654.03	- 1,181.81	0.00	- 1,181.81	0.00	- 1,181.81

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Liabilities							
Exchange cleared swap liabilities							
Total MXN		- 3,448.02	- 1,877.05	0.00	- 1,877.05	0.00	- 1,877.05
Total Mexico		- 3,448.02	- 1,877.05	0.00	- 1,877.05	0.00	- 1,877.05
United States - USD							
CME_IRS MSNYUS33 02/15/2047 USD P 1.2% / R 3MLIBOR 0WS040048-0WZ04004 SEDOL: 9K7N52L 0WZ040040 - 360,000.00	0.0000000	- 1,632.00	0.00	0.00	0.00	0.00	0.00
CME_IRS MSNYUS33 02/15/2047 USD P 1.225% / R 3MLIBOR 0WS040063-0WZ04006 SEDOL: 9K7PAHL 0WZ040065 - 181,000.00	0.0000000	- 837.63	0.00	0.00	0.00	0.00	0.00
CME_IRS MSNYUS33 02/15/2047 USD P 1.6% / R 3MLIBOR 0WS044560-0WZ04456 SEDOL: 9K8VZXL 0WZ044562 - 223,000.00	0.0000000	- 1,347.91	0.00	0.00	0.00	0.00	0.00
CME_IRS MSNYUS33 03/17/2050 USD P 0.9% / R 3MLIBOR 0WS034686-0WZ034 SEDOL: 9K32U4L 0WZ034688 - 332,000.00	0.0000000	- 863.20	0.00	0.00	0.00	0.00	0.00
CME_IRS MSNYUS33 07/09/2051 USD P 1.671% / R 3MLIBOR 0WS053264-0WZ05326 SEDOL: 9KZK00L 0WZ053266 - 323,000.00	0.0000000	- 2,579.11	0.00	- 1,439.57	1,439.57	0.00	1,439.57

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Liabilities							
Exchange cleared swap liabilities							
CME_IRS MSNYUS33 10/07/2050 USD P 1.2% / R 3MLIBOR 0WS039545-0WZ03954 SEDOL: 9K71RNL 0WZ039547							
- 463,000.00	0.0000000	- 1,296.40	0.00	0.00	0.00	0.00	0.00
CME_IRS MSNYUS33 11/15/2045 USD P 0.8% / R 3MLIBOR 0WS035485-0WZ03548 SEDOL: 9K5KFJL 0WZ035487							
- 191,000.00	0.0000000	- 195.24	0.00	0.00	0.00	0.00	0.00
CME_OIS MSNYUS33 02/15/2047 USD P 1.52% / R 1OSOFR 0WS053223-0WZ05322 SEDOL: 9L1DL5L 0WZ053225							
- 455,000.00	0.0127290	0.00	- 5,791.60	- 9,364.93	3,573.33	0.00	3,573.33
CME_OIS MSNYUS33 05/15/2027 USD P 0.71% / R 1OSOFR 0WS058263-0WZ05826 SEDOL: 9L1WN0L 0WZ058265							
- 2,957,000.00	0.0000000	0.00	- 0.03	0.00	- 0.03	0.00	- 0.03
ICE_CDX MSNYUS33 12/20/2026 SELL CDX.NA.HY.37 0WS058909-0WZ05890 SEDOL: 9L27UCL 0WS058909							
- 359,000.00	- 0.0919650	598.33	33,015.54	34,037.60	- 1,022.06	0.00	- 1,022.06
Total USD		- 8,153.16	27,223.91	23,233.10	3,990.81	0.00	3,990.81
Total United States		- 8,153.16	27,223.91	23,233.10	3,990.81	0.00	3,990.81
Total Exchange Cleared Swap Liabilities							
-37,284,000.00		**- 11,601.18**	**25,346.86**	**23,233.10**	**2,113.76**	**0.00**	**2,113.76**

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Liabilities							
Exchange cleared swap liabilities							
Total Liabilities							
-39,806,071.05		**- 74,973.07**	**- 187,204.13**	**- 151,518.07**	**- 35,686.06**	**0.00**	**- 35,686.06**
All Other							
Recoverable taxes							
AUD - Australian dollar	1.3754212	1,676.19	0.00	0.00	0.00	0.00	0.00
CAD - Canadian dollar	1.2631500	528.84	0.00	0.00	0.00	0.00	0.00
CHF - Swiss franc	0.9111500	83,778.67	0.00	0.00	0.00	0.00	0.00
DKK - Danish krone	6.5402500	52,139.03	0.00	0.00	0.00	0.00	0.00
EUR - Euro	0.8793527	219,707.95	0.00	0.00	0.00	0.00	0.00

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
All Other							
Recoverable taxes							
SEK - Swedish krona	9.0538500	1,431.10	0.00	0.00	0.00	0.00	0.00
USD - United States dollar	1.0000000	34,994.79	0.00	0.00	0.00	0.00	0.00
Total recoverable taxes - all currencies		394,256.57	0.00	0.00	0.00	0.00	0.00
Total recoverable taxes - all countries		394,256.57	0.00	0.00	0.00	0.00	0.00
Total Recoverable taxes							
0.00		**394,256.57**	**0.00**	**0.00**	**0.00**	**0.00**	**0.00**
Total All Other							
0.00		**394,256.57**	**0.00**	**0.00**	**0.00**	**0.00**	**0.00**

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Cash and Cash Equivalents							
Short term bills and notes							
United States - USD							
UNITED STATES TREAS BILLS 04-26-2022 SEDOL: BMD2GK8							
320,000.00	99.9764590	0.00	319,924.67	319,883.64	41.03	0.00	41.03
Total USD		0.00	319,924.67	319,883.64	41.03	0.00	41.03
Total United States		0.00	319,924.67	319,883.64	41.03	0.00	41.03
Total Short Term Bills and Notes							
320,000.00		**0.00**	**319,924.67**	**319,883.64**	**41.03**	**0.00**	**41.03**
Cash							
ARS - Argentine peso	102.6917000	0.00	62,790.05	93,260.23	0.00	- 30,470.18	- 30,470.18
AUD - Australian dollar	1.3754212	0.00	1,003.94	1,002.53	0.00	1.41	1.41
BRL - Brazilian real	5.5700000	0.00	573,802.57	596,340.21	0.00	- 22,537.64	- 22,537.64

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Cash and Cash Equivalents							
Cash							
CAD - Canadian dollar	1.2631500	0.00	3,147.84	3,079.10	0.00	68.74	68.74
CHF - Swiss franc	0.9111500	0.00	1,010.04	1,007.17	0.00	2.87	2.87
CZK - Czech koruna	21.8519000	0.00	0.02	0.02	0.00	0.00	0.00
DKK - Danish krone	6.5402500	0.00	205,520.95	204,478.89	0.00	1,042.06	1,042.06
EUR - Euro	0.8793527	0.00	240,558.95	241,957.04	0.00	- 1,398.09	- 1,398.09
GBP - British pound sterling	0.7383070	0.00	5,225.27	5,167.69	0.00	57.58	57.58
HKD - Hong Kong dollar	7.7963000	0.00	1,000.30	999.84	0.00	0.46	0.46

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Cash and Cash Equivalents							
Cash							
HUF - Hungarian forint	324.0987000	0.00	904.56	985.96	0.00	- 81.40	- 81.40
IDR - Indonesian rupiah	14,252.5000000	0.00	71,038.41	71,211.99	0.00	- 173.58	- 173.58
ILS - New Israeli shekel	3.1124000	0.00	2,615.19	2,593.38	0.00	21.81	21.81
JPY - Japanese yen	115.1550000	0.00	1,229.44	1,229.50	0.00	- 0.06	- 0.06
MXN - Mexican peso	20.4650000	0.00	66,567.26	65,332.12	0.00	1,235.14	1,235.14
MYR - Malaysian ringgit	4.1660000	0.00	1,862.42	1,877.52	0.00	- 15.10	- 15.10
NOK - Norwegian krone	8.8183000	0.00	948.31	918.28	0.00	30.03	30.03

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Cash and Cash Equivalents							
Cash							
NZD - New Zealand dollar	1.4606003	0.00	964.16	947.97	0.00	16.19	16.19
PHP - Philippine peso	50.9925000	0.00	0.00	0.00	0.00	0.00	0.00
PLN - Polish zloty	4.0304000	0.00	1.91	2.00	0.00	- 0.09	- 0.09
RUB - Russian ruble	75.0062500	0.00	28,711.55	29,840.72	0.00	- 1,129.17	- 1,129.17
SEK - Swedish krona	9.0538500	0.00	1,861.68	1,861.20	0.00	0.48	0.48
SGD - Singapore dollar	1.3481500	0.00	1,006.11	990.64	0.00	15.47	15.47
THB - Thai baht	33.4050000	0.00	7,564.68	7,490.57	0.00	74.11	74.11

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Cash and Cash Equivalents							
Cash							
TRY - Turkish lira	13.2797500	0.00	628.94	754.90	0.00	- 125.96	- 125.96
TWD - New Taiwan dollar	27.6670000	0.00	7,609.69	7,583.32	0.00	26.37	26.37
ZAR - South African rand	15.9600000	0.00	911.57	973.19	0.00	- 61.62	- 61.62
Total cash - all currencies		0.00	1,288,485.81	1,341,885.98	0.00	- 53,400.17	- 53,400.17
Total cash - all countries		0.00	1,288,485.81	1,341,885.98	0.00	- 53,400.17	- 53,400.17
Total Cash							
1,288,485.81		**0.00**	**1,288,485.81**	**1,341,885.98**	**0.00**	**- 53,400.17**	**- 53,400.17**
Invested cash							
USD - United States dollar	1.0000000	1.58	1,109,519.57	1,109,519.57	0.00	0.00	0.00

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Cash and Cash Equivalents							
Invested cash							
Total invested cash - all currencies		1.58	1,109,519.57	1,109,519.57	0.00	0.00	0.00
Total invested cash - all countries		1.58	1,109,519.57	1,109,519.57	0.00	0.00	0.00
Total Invested cash							
1,109,519.57		**1.58**	**1,109,519.57**	**1,109,519.57**	**0.00**	**0.00**	**0.00**
Funds - short term investment							
United States - USD							
COLTV SHORT TERM INVT FD CUSIP: 195998AI0							
83,405.15	1.0000000	5.54	83,405.15	83,405.15	0.00	0.00	0.00
MFO VANGUARD FEDERAL MONEY MARKET FUND CUSIP: 922906300							
179,597,316.41	1.0000000	1,517.56	179,597,316.41	179,597,324.93	- 8.52	0.00	- 8.52
Total USD		1,523.10	179,680,721.56	179,680,730.08	- 8.52	0.00	- 8.52
Total United States		1,523.10	179,680,721.56	179,680,730.08	- 8.52	0.00	- 8.52

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Cash and Cash Equivalents							
Funds - short term investment							
Total Funds - Short Term Investment							
179,680,721.56		**1,523.10**	**179,680,721.56**	**179,680,730.08**	**- 8.52**	**0.00**	**- 8.52**
Cash collateral due to/from ccp broker							
MXN - Mexican peso	20.4650000	0.00	- 656.40	- 656.40	0.00	0.00	0.00
USD - United States dollar	1.0000000	0.00	- 238,129.13	- 238,129.13	0.00	0.00	0.00
Total cash collateral due to/from ccp broker - all currencies		0.00	- 238,785.53	- 238,785.53	0.00	0.00	0.00
Total cash collateral due to/from ccp broker - all countries		0.00	- 238,785.53	- 238,785.53	0.00	0.00	0.00
Total Cash Collateral Due to/from CCP Broker							
-238,785.53		**0.00**	**- 238,785.53**	**- 238,785.53**	**0.00**	**0.00**	**0.00**

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Cash and Cash Equivalents							
Cash collateral due to/from ccp broker							
Total Cash and Cash Equivalents							
182,159,941.41		**1,524.68**	**182,159,866.08**	**182,213,233.74**	**32.51**	**- 53,400.17**	**- 53,367.66**
Adjustments To Cash							
Pending foreign exchange purchases							
AUD - Australian dollar	1.3754212	0.00	5,363,448.16	5,494,807.43	0.00	- 131,359.27	- 131,359.27
BRL - Brazilian real	5.5700000	0.00	108,324.56	109,152.44	0.00	- 827.88	- 827.88
CAD - Canadian dollar	1.2631500	0.00	15,096,964.57	15,365,860.62	0.00	- 268,896.05	- 268,896.05
CHF - Swiss franc	0.9111500	0.00	14,532,908.79	14,437,298.77	0.00	95,610.02	95,610.02
DKK - Danish krone	6.5402500	0.00	2,934,212.66	2,939,943.53	0.00	- 5,730.87	- 5,730.87

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Adjustments To Cash							
Pending foreign exchange purchases							
EUR - Euro	0.8793527	0.00	13,870,878.57	14,256,304.95	0.00	- 385,426.38	- 385,426.38
GBP - British pound sterling	0.7383070	0.00	18,221,076.75	18,224,480.26	0.00	- 3,403.51	- 3,403.51
HKD - Hong Kong dollar	7.7963000	0.00	4,383,162.01	4,386,738.07	0.00	- 3,576.06	- 3,576.06
IDR - Indonesian rupiah	14,252.5000000	0.00	50,706.23	50,054.05	0.00	652.18	652.18
ILS - New Israeli shekel	3.1124000	0.00	1,595,598.25	1,564,457.65	0.00	31,140.60	31,140.60
INR - Indian rupee	74.3356500	0.00	64,396.12	63,885.23	0.00	510.89	510.89
JPY - Japanese yen	115.1550000	0.00	38,854,599.93	40,128,970.26	0.00	- 1,274,370.33	- 1,274,370.33

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Adjustments To Cash							
Pending foreign exchange purchases							
MXN - Mexican peso	20.4650000	0.00	136,501.76	133,471.57	0.00	3,030.19	3,030.19
NOK - Norwegian krone	8.8183000	0.00	8,781,889.21	8,956,963.67	0.00	- 175,074.46	- 175,074.46
NZD - New Zealand dollar	1.4606003	0.00	7,034,222.91	7,249,595.44	0.00	- 215,372.53	- 215,372.53
SEK - Swedish krona	9.0538500	0.00	3,360,665.01	3,483,483.34	0.00	- 122,818.33	- 122,818.33
SGD - Singapore dollar	1.3481500	0.00	2,007,335.83	1,987,138.07	0.00	20,197.76	20,197.76
TRY - Turkish lira	13.2797500	0.00	46,438.59	46,630.19	0.00	- 191.60	- 191.60
USD - United States dollar	1.0000000	0.00	138,510,580.03	138,510,580.03	0.00	0.00	0.00
Total pending foreign exchange purchases - all currencies		0.00	274,953,909.94	277,389,815.57	0.00	- 2,435,905.63	- 2,435,905.63

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Adjustments To Cash							
Pending foreign exchange purchases							
Total pending foreign exchange purchases - all countries		0.00	274,953,909.94	277,389,815.57	0.00	- 2,435,905.63	- 2,435,905.63
Total Pending foreign exchange purchases							
0.00		**0.00**	**274,953,909.94**	**277,389,815.57**	**0.00**	**- 2,435,905.63**	**- 2,435,905.63**
Pending foreign exchange sales							
AUD - Australian dollar	1.3754212	0.00	- 4,763,926.63	- 4,774,472.06	0.00	10,545.43	10,545.43
CAD - Canadian dollar	1.2631500	0.00	- 10,664,649.57	- 10,632,702.59	0.00	- 31,946.98	- 31,946.98
CHF - Swiss franc	0.9111500	0.00	- 14,527,507.13	- 14,391,431.60	0.00	- 136,075.53	- 136,075.53
DKK - Danish krone	6.5402500	0.00	- 3,402,308.27	- 3,395,270.52	0.00	- 7,037.75	- 7,037.75
EUR - Euro	0.8793527	0.00	- 19,575,305.05	- 19,980,232.86	0.00	404,927.81	404,927.81

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Adjustments To Cash							
Pending foreign exchange sales							
GBP - British pound sterling	0.7383070	0.00	- 13,159,683.09	- 12,993,314.26	0.00	- 166,368.83	- 166,368.83
HKD - Hong Kong dollar	7.7963000	0.00	- 4,168,717.00	- 4,175,301.83	0.00	6,584.83	6,584.83
ILS - New Israeli shekel	3.1124000	0.00	- 1,643,409.24	- 1,595,989.55	0.00	- 47,419.69	- 47,419.69
JPY - Japanese yen	115.1550000	0.00	- 44,059,572.37	- 45,696,938.40	0.00	1,637,366.03	1,637,366.03
KRW - South Korean won	1,188.7500000	0.00	- 53,824.84	- 53,982.22	0.00	157.38	157.38
MXN - Mexican peso	20.4650000	0.00	- 427,962.34	- 418,449.40	0.00	- 9,512.94	- 9,512.94
NOK - Norwegian krone	8.8183000	0.00	- 8,785,827.57	- 8,679,126.83	0.00	- 106,700.74	- 106,700.74

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Adjustments To Cash							
Pending foreign exchange sales							
NZD - New Zealand dollar	1.4606003	0.00	- 6,870,654.29	- 6,886,473.15	0.00	15,818.86	15,818.86
RUB - Russian ruble	75.0062500	0.00	- 335,854.52	- 340,375.86	0.00	4,521.34	4,521.34
SEK - Swedish krona	9.0538500	0.00	- 2,623,216.56	- 2,663,907.25	0.00	40,690.69	40,690.69
SGD - Singapore dollar	1.3481500	0.00	- 1,850,611.18	- 1,832,611.65	0.00	- 17,999.53	- 17,999.53
USD - United States dollar	1.0000000	0.00	- 138,879,235.54	- 138,879,235.54	0.00	0.00	0.00
Total pending foreign exchange sales - all currencies		0.00	- 275,792,265.19	- 277,389,815.57	0.00	1,597,550.38	1,597,550.38
Total pending foreign exchange sales - all countries		0.00	- 275,792,265.19	- 277,389,815.57	0.00	1,597,550.38	1,597,550.38
Total Pending foreign exchange sales							
0.00		**0.00**	**- 275,792,265.19**	**- 277,389,815.57**	**0.00**	**1,597,550.38**	**1,597,550.38**

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Adjustments To Cash							
Pending trade purchases							
AUD - Australian dollar	1.3754212	0.00	- 50,087.30	- 49,970.19	0.00	- 117.11	- 117.11
DKK - Danish krone	6.5402500	0.00	- 304,904.06	- 303,579.95	0.00	- 1,324.11	- 1,324.11
JPY - Japanese yen	115.1550000	0.00	- 55,884.68	- 55,991.65	0.00	106.97	106.97
TRY - Turkish lira	13.2797500	0.00	- 46,438.59	- 47,345.95	0.00	907.36	907.36
USD - United States dollar	1.0000000	0.00	- 2,654,582.84	- 2,654,582.84	0.00	0.00	0.00
Total pending trade purchases - all currencies		0.00	- 3,111,897.47	- 3,111,470.58	0.00	- 426.89	- 426.89
Total pending trade purchases - all countries		0.00	- 3,111,897.47	- 3,111,470.58	0.00	- 426.89	- 426.89
Total Pending trade purchases							
0.00		**0.00**	**- 3,111,897.47**	**- 3,111,470.58**	**0.00**	**- 426.89**	**- 426.89**

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Adjustments To Cash							
Pending trade sales							
EUR - Euro	0.8793527	0.00	199,059.94	198,683.59	0.00	376.35	376.35
JPY - Japanese yen	115.1550000	0.00	54,819.16	55,005.45	0.00	- 186.29	- 186.29
KRW - South Korean won	1,188.7500000	0.00	53,824.83	53,856.54	0.00	- 31.71	- 31.71
SEK - Swedish krona	9.0538500	0.00	9,149.62	9,153.45	0.00	- 3.83	- 3.83
TRY - Turkish lira	13.2797500	0.00	76,413.49	77,906.53	0.00	- 1,493.04	- 1,493.04
USD - United States dollar	1.0000000	0.00	452,620.18	452,620.18	0.00	0.00	0.00
Total pending trade sales - all currencies		0.00	845,887.22	847,225.74	0.00	- 1,338.52	- 1,338.52
Total pending trade sales - all countries		0.00	845,887.22	847,225.74	0.00	- 1,338.52	- 1,338.52

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Adjustments To Cash							
Pending trade sales							
Total Pending trade sales							
0.00		**0.00**	**845,887.22**	**847,225.74**	**0.00**	**- 1,338.52**	**- 1,338.52**
Pending mark-to-markets receivable							
USD - United States dollar	1.0000000	0.00	57,703.13	57,703.13	0.00	0.00	0.00
Total pending mark-to-markets receivable - all currencies		0.00	57,703.13	57,703.13	0.00	0.00	0.00
Total pending mark-to-markets receivable - all countries		0.00	57,703.13	57,703.13	0.00	0.00	0.00
Total Pending mark-to-markets receivable							
0.00		**0.00**	**57,703.13**	**57,703.13**	**0.00**	**0.00**	**0.00**
Pending mark-to-markets payable							
USD - United States dollar	1.0000000	0.00	- 1,875.00	- 1,875.00	0.00	0.00	0.00
Total pending mark-to-markets payable - all currencies		0.00	- 1,875.00	- 1,875.00	0.00	0.00	0.00

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Adjustments To Cash							
Pending mark-to-markets payable							
Total pending mark-to-markets payable - all countries		0.00	- 1,875.00	- 1,875.00	0.00	0.00	0.00
Total Pending mark-to-markets payable							
0.00		**0.00**	**- 1,875.00**	**- 1,875.00**	**0.00**	**0.00**	**0.00**
Total Adjustments To Cash							
0.00		**0.00**	**- 3,048,537.37**	**- 2,208,416.71**	**0.00**	**- 840,120.66**	**- 840,120.66**
Total							
6,085,074,867.24		**1,087,396.73**	**3,156,244,750.38**	**1,822,293,146.86**	**1,336,503,204.54**	**- 2,551,601.02**	**1,333,951,603.52**

++ Informational Only Asset - an asset that is not held in the account but that is included in Northern Trust's reports at the client's request solely as a matter of convenience to the client. Custodial and other responsibilities for this asset rest solely with the client or another custodian. Northern Trust has no custodial or other responsibilities for this asset, and the asset is not an asset of any Northern Trust account for purposes of the applicable account agreement.