# 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
FIRSTENERGY CORP. MASTER PENSION PLAN

**1b** Three-digit plan number (PN) ▶ 001

**1c** Effective date of plan 07/01/1944

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

76 SOUTH MAIN STREET
AKRON, OH 44308

**2b** Employer Identification Number (EIN) 34-1843785

**2c** Plan Sponsor's telephone number 330-384-5417

**2d** Business code (see instructions) 221100

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

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

| | | | |
|---|---|---|---|
| **SIGN HERE** | Filed with authorized/valid electronic signature. | 10/14/2022 | CHRISTINE L WALKER |
| | **Signature of plan administrator** | Date | Enter name of individual signing as plan administrator |
| **SIGN HERE** | | | |
| | **Signature of employer/plan sponsor** | Date | Enter name of individual signing as employer or plan sponsor |
| **SIGN HERE** | | | |
| | **Signature of DFE** | Date | Enter name of individual signing as DFE |

**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** | 40832 |
| **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)** | 12122 |
| **a(2)** | Total number of active participants at the end of the plan year | **6a(2)** | 12346 |
| **b** | Retired or separated participants receiving benefits | **6b** | 19781 |
| **c** | Other retired or separated participants entitled to future benefits | **6c** | 5086 |
| **d** | Subtotal. Add lines **6a(2)**, **6b**, and **6c** | **6d** | 37213 |
| **e** | Deceased participants whose beneficiaries are receiving or are entitled to receive benefits. | **6e** | 3736 |
| **f** | Total. Add lines **6d** and **6e** | **6f** | 40949 |
| **g** | Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item) | **6g** | |
| **h** | Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested | **6h** | 118 |
| **7** | Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item) | **7** | |

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

1A 1C 1E 3F 3H

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

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

- **(1)** [X] 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)** [X] 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)** [X] **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)** [X] 2 **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 A (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

# Insurance Information

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

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

▶ Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).

OMB No. 1210-0110

**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
FIRSTENERGY CORP. MASTER PENSION PLAN

**B** Three-digit plan number (PN) ▶ 001

**C** Plan sponsor's name as shown on line 2a of Form 5500
FIRSTENERGY CORP.

**D** Employer Identification Number (EIN)
34-1843785

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

**1** Coverage Information:

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

| **(b)** EIN | **(c)** NAIC code | **(d)** Contract or identification number | **(e)** Approximate number of persons covered at end of policy or contract year | Policy or contract year | |
|---|---|---|---|---|---|
| | | | | **(f)** From | **(g)** To |
| 01-0233346 | 65838 | GAC 229 | 0 | 01/01/2021 | 12/31/2021 |

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

| **(a)** Total amount of commissions paid | **(b)** Total amount of fees paid |
|---|---|
| | |

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

## Part II Investment and Annuity Contract Information

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

| | | | |
|---|---|---|---|
| 4 | Current value of plan's interest under this contract in the general account at year end | 4 | 758692 |
| 5 | Current value of plan's interest under this contract in separate accounts at year end | 5 | |

**6** Contracts With Allocated Funds:

**a** State the basis of premium rates ▶

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

Specify nature of costs ▶

**e** Type of contract: (1) ☐ individual policies (2) ☐ group deferred annuity

(3) ☐ other (specify) ▶

**f** If contract purchased, in whole or in part, to distribute benefits from a terminating plan, check here ▶ ☐

**7** Contracts With Unallocated Funds (Do not include portions of these contracts maintained in separate accounts)

**a** Type of contract: (1) ☐ deposit administration (2) ☒ immediate participation guarantee

(3) ☐ guaranteed investment (4) ☐ other ▶

| | | | | | |
|---|---|---|---|---|---|
| **b** | Balance at the end of the previous year | | | 7b | 722681 |
| **c** | Additions: (1) Contributions deposited during the year | 7c(1) | | | |
| | (2) Dividends and credits | 7c(2) | | | |
| | (3) Interest credited during the year | 7c(3) | 56804 | | |
| | (4) Transferred from separate account | 7c(4) | | | |
| | (5) Other (specify below) | 7c(5) | 9905 | | |
| | ▶ DR ANNUAL ADJUSTMENTS AND FUND TRANSFER | | | | |
| | (6)Total additions | | | 7c(6) | 66709 |
| **d** | Total of balance and additions (add lines **7b** and **7c(6)**) | | | 7d | 789390 |
| **e** | Deductions: | | | | |
| | (1) Disbursed from fund to pay benefits or purchase annuities during year | 7e(1) | 15696 | | |
| | (2) Administration charge made by carrier | 7e(2) | 15002 | | |
| | (3) Transferred to separate account | 7e(3) | | | |
| | (4) Other (specify below) | 7e(4) | | | |
| | ▶ | | | | |
| | (5) Total deductions | | | 7e(5) | 30698 |
| **f** | Balance at the end of the current year (subtract line **7e(5)** from line **7d**) | | | 7f | 758692 |

## Part III Welfare Benefit Contract Information

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

**8** Benefit and contract type (check all applicable boxes)

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

| | | | | |
|---|---|---|---|---|
| **9** Experience-rated contracts: | | | | |
| **a** Premiums: (1) Amount received | **9a(1)** | | | |
| (2) Increase (decrease) in amount due but unpaid | **9a(2)** | | | |
| (3) Increase (decrease) in unearned premium reserve | **9a(3)** | | | |
| (4) Earned (**(1)** + **(2)** - **(3)**) | | | **9a(4)** | 0 |
| **b** Benefit charges (1) Claims paid | **9b(1)** | | | |
| (2) Increase (decrease) in claim reserves | **9b(2)** | | | |
| (3) Incurred claims (add **(1)** and **(2)**) | | | **9b(3)** | 0 |
| (4) Claims charged | | | **9b(4)** | |
| **c** Remainder of premium: (1) Retention charges (on an accrual basis) -- | | | | |
| (A) Commissions | **9c(1)(A)** | | | |
| (B) Administrative service or other fees | **9c(1)(B)** | | | |
| (C) Other specific acquisition costs | **9c(1)(C)** | | | |
| (D) Other expenses | **9c(1)(D)** | | | |
| (E) Taxes | **9c(1)(E)** | | | |
| (F) Charges for risks or other contingencies | **9c(1)(F)** | | | |
| (G) Other retention charges | **9c(1)(G)** | | | |
| (H) Total retention | | | **9c(1)(H)** | 0 |
| (2) Dividends or retroactive rate refunds. (These amounts were ☐ paid in cash, or ☐ credited.) | | | **9c(2)** | |
| **d** Status of policyholder reserves at end of year: (1) Amount held to provide benefits after retirement | | | **9d(1)** | |
| (2) Claim reserves | | | **9d(2)** | |
| (3) Other reserves | | | **9d(3)** | |
| **e** Dividends or retroactive rate refunds due. (Do not include amount entered in line **9c(2)**.) | | | **9e** | |
| **10** Nonexperience-rated contracts: | | | | |
| **a** Total premiums or subscription charges paid to carrier | | | **10a** | |
| **b** If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, other than reported in Part I, line 2 above, report amount. | | | **10b** | |

Specify nature of costs.

## Part IV Provision of Information

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

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

# SCHEDULE A (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

# Insurance Information

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

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

▶ Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).

OMB No. 1210-0110

**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
FIRSTENERGY CORP. MASTER PENSION PLAN

**B** Three-digit plan number (PN) ▶ 001

**C** Plan sponsor's name as shown on line 2a of Form 5500
FIRSTENERGY CORP.

**D** Employer Identification Number (EIN)
34-1843785

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

**1** Coverage Information:

**(a)** Name of insurance carrier
METROPOLITAN LIFE INSURANCE COMPANY

| **(b)** EIN | **(c)** NAIC code | **(d)** Contract or identification number | **(e)** Approximate number of persons covered at end of policy or contract year | Policy or contract year | |
|---|---|---|---|---|---|
| | | | | **(f)** From | **(g)** To |
| 13-5581829 | 65978 | 370 | 0 | 07/01/2020 | 06/30/2021 |

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

| **(a)** Total amount of commissions paid | **(b)** Total amount of fees paid |
|---|---|
| | |

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

## Part II Investment and Annuity Contract Information

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

| | | | |
|---|---|---|---|
| 4 | Current value of plan's interest under this contract in the general account at year end | 4 | 425117 |
| 5 | Current value of plan's interest under this contract in separate accounts at year end | 5 | |

6 Contracts With Allocated Funds:

a State the basis of premium rates ▶

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

Specify nature of costs ▶

e Type of contract: (1) ☐ individual policies (2) ☐ group deferred annuity

(3) ☐ other (specify) ▶

f If contract purchased, in whole or in part, to distribute benefits from a terminating plan, check here ▶ ☐

7 Contracts With Unallocated Funds (Do not include portions of these contracts maintained in separate accounts)

a Type of contract: (1) ☐ deposit administration (2) ☒ immediate participation guarantee

(3) ☐ guaranteed investment (4) ☐ other ▶

| | | | | | |
|---|---|---|---|---|---|
| b | Balance at the end of the previous year | | | 7b | 424692 |
| c | Additions: (1) Contributions deposited during the year | 7c(1) | | | |
| | (2) Dividends and credits | 7c(2) | | | |
| | (3) Interest credited during the year | 7c(3) | 425 | | |
| | (4) Transferred from separate account | 7c(4) | 17209475 | | |
| | (5) Other (specify below) | 7c(5) | | | |
| | ▶ | | | | |
| | (6) Total additions | | | 7c(6) | 17209900 |
| d | Total of balance and additions (add lines **7b** and **7c(6)**) | | | 7d | 17634592 |
| e | Deductions: | | | | |
| | (1) Disbursed from fund to pay benefits or purchase annuities during year | 7e(1) | 16947559 | | |
| | (2) Administration charge made by carrier | 7e(2) | 232029 | | |
| | (3) Transferred to separate account | 7e(3) | | | |
| | (4) Other (specify below) | 7e(4) | 29887 | | |
| | ▶ RISK CHARGE AND TAX CHARGE | | | | |
| | (5) Total deductions | | | 7e(5) | 17209475 |
| f | Balance at the end of the current year (subtract line **7e(5)** from line **7d**) | | | 7f | 425117 |

## Part III Welfare Benefit Contract Information

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

**8** Benefit and contract type (check all applicable boxes)

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

| | | | | |
|---|---|---|---|---|
| **9** Experience-rated contracts: | | | | |
| **a** Premiums: (1) Amount received | **9a(1)** | | | |
| (2) Increase (decrease) in amount due but unpaid | **9a(2)** | | | |
| (3) Increase (decrease) in unearned premium reserve | **9a(3)** | | | |
| (4) Earned (**(1)** + **(2)** - **(3)**) | | | **9a(4)** | 0 |
| **b** Benefit charges (1) Claims paid | **9b(1)** | | | |
| (2) Increase (decrease) in claim reserves | **9b(2)** | | | |
| (3) Incurred claims (add **(1)** and **(2)**) | | | **9b(3)** | 0 |
| (4) Claims charged | | | **9b(4)** | |
| **c** Remainder of premium: (1) Retention charges (on an accrual basis) -- | | | | |
| (A) Commissions | **9c(1)(A)** | | | |
| (B) Administrative service or other fees | **9c(1)(B)** | | | |
| (C) Other specific acquisition costs | **9c(1)(C)** | | | |
| (D) Other expenses | **9c(1)(D)** | | | |
| (E) Taxes | **9c(1)(E)** | | | |
| (F) Charges for risks or other contingencies | **9c(1)(F)** | | | |
| (G) Other retention charges | **9c(1)(G)** | | | |
| (H) Total retention | | | **9c(1)(H)** | 0 |
| (2) Dividends or retroactive rate refunds. (These amounts were ☐ paid in cash, or ☐ credited.) | | | **9c(2)** | |
| **d** Status of policyholder reserves at end of year: (1) Amount held to provide benefits after retirement | | | **9d(1)** | |
| (2) Claim reserves | | | **9d(2)** | |
| (3) Other reserves | | | **9d(3)** | |
| **e** Dividends or retroactive rate refunds due. (Do not include amount entered in line **9c(2)**.) | | | **9e** | |
| **10** Nonexperience-rated contracts: | | | | |
| **a** Total premiums or subscription charges paid to carrier | | | **10a** | |
| **b** If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, other than reported in Part I, line 2 above, report amount. | | | **10b** | |

Specify nature of costs.

## Part IV Provision of Information

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

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

# SCHEDULE SB (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

# Single-Employer Defined Benefit Plan Actuarial Information

This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6059 of the Internal Revenue Code (the Code).

▶ **File as an attachment to Form 5500 or 5500-SF.**

OMB No. 1210-0110

**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

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

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

**A** Name of plan
FIRSTENERGY CORP. MASTER PENSION PLAN

**B** Three-digit plan number (PN) ▶ 001

**C** Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF
FIRSTENERGY CORP.

**D** Employer Identification Number (EIN)
34-1843785

**E** Type of plan: [X] Single [ ] Multiple-A [ ] Multiple-B

**F** Prior year plan size: [ ] 100 or fewer [ ] 101-500 [X] More than 500

## Part I Basic Information

**1** Enter the valuation date: Month 01 Day 01 Year 2021

**2** Assets:

| | | |
|---|---|---|
| **a** Market value | **2a** | 9012217342 |
| **b** Actuarial value | **2b** | 8187463295 |

**3** Funding target/participant count breakdown

| | (1) Number of participants | (2) Vested Funding Target | (3) Total Funding Target |
|---|---|---|---|
| **a** For retired participants and beneficiaries receiving payment | 23204 | 5431727812 | 5431727812 |
| **b** For terminated vested participants | 5506 | 562608418 | 562608418 |
| **c** For active participants | 12122 | 1777006578 | 1876956638 |
| **d** Total | 40832 | 7771342808 | 7871292868 |

**4** If the plan is in at-risk status, check the box and complete lines (a) and (b) [ ]

| | | |
|---|---|---|
| **a** Funding target disregarding prescribed at-risk assumptions | **4a** | |
| **b** Funding target reflecting at-risk assumptions, but disregarding transition rule for plans that have been in at-risk status for fewer than five consecutive years and disregarding loading factor | **4b** | |

| | | |
|---|---|---|
| **5** Effective interest rate | **5** | 5.58 % |
| **6** Target normal cost | | |
| **a** Present value of current plan year accruals | **6a** | 115618594 |
| **b** Expected plan-related expenses | **6b** | 30800000 |
| **c** Total (line 6a + line 6b) | **6c** | 146418594 |

**Statement by Enrolled Actuary**

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

**SIGN HERE**

Signature of actuary

10/10/2022
Date

VLAD SACHELARIE
Type or print name of actuary

20-07106
Most recent enrollment number

AON CONSULTING, INC.
Firm name

949-608-6332
Telephone number (including area code)

17875 VON KARMAN AVENUE
SUITE 300
IRVINE, CA 92614
Address of the firm

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

## Part II Beginning of Year Carryover and Prefunding Balances

| | | (a) Carryover balance | (b) Prefunding balance |
|---|---|---|---|
| 7 | Balance at beginning of prior year after applicable adjustments (line 13 from prior year) | 0 | 986249943 |
| 8 | Portion elected for use to offset prior year's funding requirement (line 35 from prior year) | 0 | 241083431 |
| 9 | Amount remaining (line 7 minus line 8) | 0 | 745166512 |
| 10 | Interest on line 9 using prior year's actual return of 15.31 % | 0 | 114084993 |
| 11 | Prior year's excess contributions to be added to prefunding balance: | | |
| | a Present value of excess contributions (line 38a from prior year) | | 0 |
| | b(1) Interest on the excess, if any, of line 38a over line 38b from prior year Schedule SB, using prior year's effective interest rate of 5.72 % | | 0 |
| | b(2) Interest on line 38b from prior year Schedule SB, using prior year's actual return | | |
| | c Total available at beginning of current plan year to add to prefunding balance | | 0 |
| | d Portion of (c) to be added to prefunding balance | | |
| 12 | Other reductions in balances due to elections or deemed elections | 0 | 0 |
| 13 | Balance at beginning of current year (line 9 + line 10 + line 11d – line 12) | 0 | 859251505 |

## Part III Funding Percentages

| | | | |
|---|---|---|---|
| 14 | Funding target attainment percentage | 14 | 93.10 % |
| 15 | Adjusted funding target attainment percentage | 15 | 104.01 % |
| 16 | Prior year's funding percentage for purposes of determining whether carryover/prefunding balances may be used to reduce current year's funding requirement | 16 | 90.53 % |
| 17 | If the current value of the assets of the plan is less than 70 percent of the funding target, enter such percentage | 17 | % |

## Part IV Contributions and Liquidity Shortfalls

18 Contributions made to the plan for the plan year by employer(s) and employees:

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

| | | | |
|---|---|---|---|
| 19 | Discounted employer contributions – see instructions for small plan with a valuation date after the beginning of the year: | | |
| | a Contributions allocated toward unpaid minimum required contributions from prior years | 19a | 0 |
| | b Contributions made to avoid restrictions adjusted to valuation date | 19b | 0 |
| | c Contributions allocated toward minimum required contribution for current year adjusted to valuation date | 19c | 0 |

20 Quarterly contributions and liquidity shortfalls:

a Did the plan have a "funding shortfall" for the prior year? [X] Yes [ ] No

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

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

Liquidity shortfall as of end of quarter of this plan year

| (1) 1st | (2) 2nd | (3) 3rd | (4) 4th |
|---|---|---|---|
| 0 | 0 | 0 | 0 |

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

**21** Discount rate:

**a** Segment rates:

| 1st segment: | 2nd segment: | 3rd segment: | |
|---|---|---|---|
| 4.75 % | 5.36 % | 6.11 % | ☐ N/A, full yield curve used |

| | | |
|---|---|---|
| **b** Applicable month (enter code) | **21b** | 4 |
| **22** Weighted average retirement age | **22** | 62 |

**23** Mortality table(s) (see instructions) ☐ Prescribed - combined ☒ Prescribed - separate ☐ Substitute

## Part VI Miscellaneous Items

| | | |
|---|---|---|
| **24** Has a change been made in the non-prescribed actuarial assumptions for the current plan year? If "Yes," see instructions regarding required attachment | ☐ Yes | ☒ No |
| **25** Has a method change been made for the current plan year? If "Yes," see instructions regarding required attachment | ☐ Yes | ☒ No |
| **26** Is the plan required to provide a Schedule of Active Participants? If "Yes," see instructions regarding required attachment | ☒ Yes | ☐ No |

| | | |
|---|---|---|
| **27** If the plan is subject to alternative funding rules, enter applicable code and see instructions regarding attachment | **27** | |

## Part VII Reconciliation of Unpaid Minimum Required Contributions For Prior Years

| | | |
|---|---|---|
| **28** Unpaid minimum required contributions for all prior years | **28** | 0 |
| **29** Discounted employer contributions allocated toward unpaid minimum required contributions from prior years (line 19a) | **29** | 0 |
| **30** Remaining amount of unpaid minimum required contributions (line 28 minus line 29) | **30** | 0 |

## Part VIII Minimum Required Contribution For Current Year

**31** Target normal cost and excess assets (see instructions):

| | | |
|---|---|---|
| **a** Target normal cost (line 6c) | **31a** | 146418594 |
| **b** Excess assets, if applicable, but not greater than line 31a | **31b** | 0 |

| **32** Amortization installments: | Outstanding Balance | Installment |
|---|---|---|
| **a** Net shortfall amortization installment | 543081078 | 53726498 |
| **b** Waiver amortization installment | 0 | 0 |

| | | |
|---|---|---|
| **33** If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month _____ Day _____ Year _____ ) and the waived amount | **33** | |
| **34** Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33) | **34** | 200145092 |

| | Carryover balance | Prefunding balance | Total balance |
|---|---|---|---|
| **35** Balances elected for use to offset funding requirement | 0 | 200145092 | 200145092 |

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

**38** Present value of excess contributions for current year (see instructions)

| | | |
|---|---|---|
| **a** Total (excess, if any, of line 37 over line 36) | **38a** | 0 |
| **b** Portion included in line 38a attributable to use of prefunding and funding standard carryover balances | **38b** | |
| **39** Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37) | **39** | 0 |
| **40** Unpaid minimum required contributions for all years | **40** | 0 |

## Part IX Pension Funding Relief Under Pension Relief Act of 2010 (See Instructions)

**41** If an election was made to use PRA 2010 funding relief for this plan:

**a** Schedule elected ☐ 2 plus 7 years ☐ 15 years

**b** Eligible plan year(s) for which the election in line 41a was made ☐ 2008 ☐ 2009 ☐ 2010 ☐ 2011

| SCHEDULE C (Form 5500) | Service Provider Information | OMB No. 1210-0110 |
|---|---|---|
| Department of the Treasury<br>Internal Revenue Service<br>Department of Labor<br>Employee Benefits Security Administration<br>Pension Benefit Guaranty Corporation | This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA).<br>▶ **File as an attachment to Form 5500.** | **2021**<br>**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 | **B** Three-digit plan number (PN) ▶ | |
|---|---|---|
| FIRSTENERGY CORP. MASTER PENSION PLAN | | 001 |
| **C** Plan sponsor's name as shown on line 2a of Form 5500 | **D** Employer Identification Number (EIN) | |
| FIRSTENERGY CORP. | 34-1843785 | |

## 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

SCHRODERS INVESTMENT MANAGEMENT N.A

13-4064414

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

TENOR CAPITAL MANAGEMENT COMPANY

84-1641518

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

ALEUTIAN FUND, LTD.

98-0566066

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

ARES DIRECT LENDING FD II-B L.P.

MAPLE CORPORATE SERVICES P.O. BOX 309, UGLAND HOUSE
GRAND CAYMAN, GEORGE TOWN KY1-1104 CI

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

DODGE & COX FUNDS

94-1441976

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

TRIVE CAPITAL FUND III LP

2021 MCKINNEY AVENUE
SUITE 1200
DALLAS, TN 75201

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

K3 PRIVATE INVESTORS, L.P.

81-2019702

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

GREEN EQUITY INVESTORS OFFSHORE FD

98-1278459

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

BAILLIE GIFFORD OVERSEAS LTD

22-3438530

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

K4 PRIVATE INVESTORS, L.P.

82-4855839

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

K5 PRIVATE INVESTORS, L.P.

84-4692327

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

THE NORTHERN TRUST

36-2723087

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

HBK MULTI STRATEGY OFFSHORE FUND

98-0497416

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

ALPHADYNE ASSET MANAGEMENT LP

57-1220818

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

NEUBERGER BERMAN

1290 AVENUE OF AMERICAS
NEW YORK, NY 10104

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

TA ASSOCIATES

200 CLARENDON STREET
56TH FLOOR
BOSTON, MA 02116

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

HIG ADVANTAGE BUYOUT FD, LP

36-4867059

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

HIG MIDDLE MARKET LBO FD

83-4172688

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

AEOLUS CAPITAL MANAGEMENT LTD

98-0702465

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

GRAHAM CAPITAL MANAGEMENT LP

06-1398337

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

ARES SENIOR DIRECT LENDING FD B L.P

MAPLE CORPORATE SERVICES P.O. BOX 309, UGLAND HOUSE
GRAND CAYMAN, GEORGE TOWN KY1-1104 CI

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

TRIVE CAPITAL FUND IV-A LP

2021 MCKINNEY AVENUE
DALLAS, TN 75201

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

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

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

CANTILLON CAPITAL MANAGEMENT LLC

14-1875682

| (b) Service Code(s) | (c) Relationship to employer, employee organization, or person known to be a party-in-interest | (d) Enter direct compensation paid by the plan. If none, enter -0-. | (e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | (h) Did the service provider give you a formula instead of an amount or estimated amount? |
|---|---|---|---|---|---|---|
| 28 50 51 | NONE | 4914721 | Yes ☐ No ☒ | Yes ☐ No ☐ | | Yes ☐ No ☐ |

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

AON CONSULTING INC.

22-2232264

| (b) Service Code(s) | (c) Relationship to employer, employee organization, or person known to be a party-in-interest | (d) Enter direct compensation paid by the plan. If none, enter -0-. | (e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | (h) Did the service provider give you a formula instead of an amount or estimated amount? |
|---|---|---|---|---|---|---|
| 11 13 16 50 | NONE | 4045742 | Yes ☐ No ☒ | Yes ☐ No ☐ | | Yes ☐ No ☐ |

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

ARTISAN PARTNERS

30-0551775

| (b) Service Code(s) | (c) Relationship to employer, employee organization, or person known to be a party-in-interest | (d) Enter direct compensation paid by the plan. If none, enter -0-. | (e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | (h) Did the service provider give you a formula instead of an amount or estimated amount? |
|---|---|---|---|---|---|---|
| 28 50 51 68 | NONE | 2184213 | Yes ☐ No ☒ | Yes ☐ No ☐ | | Yes ☐ No ☐ |

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

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

LSV ASSET MANAGEMENT

23-2772200

| (b) Service Code(s) | (c) Relationship to employer, employee organization, or person known to be a party-in-interest | (d) Enter direct compensation paid by the plan. If none, enter -0-. | (e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | (h) Did the service provider give you a formula instead of an amount or estimated amount? |
|---|---|---|---|---|---|---|
| 28 50 51 | NONE | 2100767 | Yes [ ] No [X] | Yes [ ] No [ ] | | Yes [ ] No [ ] |

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

PIMCO

33-0629048

| (b) Service Code(s) | (c) Relationship to employer, employee organization, or person known to be a party-in-interest | (d) Enter direct compensation paid by the plan. If none, enter -0-. | (e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | (h) Did the service provider give you a formula instead of an amount or estimated amount? |
|---|---|---|---|---|---|---|
| 28 50 51 68 | NONE | 1605444 | Yes [X] No [ ] | Yes [X] No [ ] | 0 | Yes [ ] No [X] |

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

NISA INVESTMENT ADVISORS, LLC

48-1140940

| (b) Service Code(s) | (c) Relationship to employer, employee organization, or person known to be a party-in-interest | (d) Enter direct compensation paid by the plan. If none, enter -0-. | (e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | (h) Did the service provider give you a formula instead of an amount or estimated amount? |
|---|---|---|---|---|---|---|
| 28 50 51 | NONE | 1531874 | 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)

PRUDENTIAL INSURANCE COMPANY

22-1211670

| (b) Service Code(s) | (c) Relationship to employer, employee organization, or person known to be a party-in-interest | (d) Enter direct compensation paid by the plan. If none, enter -0-. | (e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | (h) Did the service provider give you a formula instead of an amount or estimated amount? |
|---|---|---|---|---|---|---|
| 28 50 51 62 | NONE | 1030856 | Yes [X] No [ ] | Yes [X] No [ ] | 0 | Yes [ ] No [X] |

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

BAILLIE GIFFORD INT'L LLC

98-0473976

| (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 | 882051 | Yes [ ] No [X] | Yes [ ] No [ ] | | Yes [ ] No [ ] |

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

THE BANK OF NEW YORK MELLON

13-5160382

| (b) Service Code(s) | (c) Relationship to employer, employee organization, or person known to be a party-in-interest | (d) Enter direct compensation paid by the plan. If none, enter -0-. | (e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | (h) Did the service provider give you a formula instead of an amount or estimated amount? |
|---|---|---|---|---|---|---|
| 19 21 50 59 62 65 | NONE | 874936 | Yes [X] No [ ] | Yes [X] No [ ] | 0 | Yes [ ] No [X] |

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

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

LEGAL & GENERAL

20-8058531

| (b) Service Code(s) | (c) Relationship to employer, employee organization, or person known to be a party-in-interest | (d) Enter direct compensation paid by the plan. If none, enter -0-. | (e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | (h) Did the service provider give you a formula instead of an amount or estimated amount? |
|---|---|---|---|---|---|---|
| 28 50 51 | NONE | 511365 | Yes [ ] No [X] | Yes [ ] No [ ] | | Yes [ ] No [ ] |

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

METROPOLITAN LIFE INSURANCE COMPANY

13-5581829

| (b) Service Code(s) | (c) Relationship to employer, employee organization, or person known to be a party-in-interest | (d) Enter direct compensation paid by the plan. If none, enter -0-. | (e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | (h) Did the service provider give you a formula instead of an amount or estimated amount? |
|---|---|---|---|---|---|---|
| 28 50 51 65 | NONE | 499500 | Yes [ ] No [X] | Yes [ ] No [ ] | | Yes [ ] No [ ] |

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

BAIN CAPITAL

45-3645898

| (b) Service Code(s) | (c) Relationship to employer, employee organization, or person known to be a party-in-interest | (d) Enter direct compensation paid by the plan. If none, enter -0-. | (e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | (h) Did the service provider give you a formula instead of an amount or estimated amount? |
|---|---|---|---|---|---|---|
| 27 28 50 51 68 | NONE | 413295 | Yes [X] No [ ] | Yes [X] No [ ] | 0 | Yes [ ] No [X] |

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

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

METLIFE INVESTMENT

82-2405817

| (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 | 324032 | Yes ☐ No ☒ | Yes ☐ No ☐ | | Yes ☐ No ☐ |

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

PARAMETRIC PORTFOLIO ASSOCIATE

20-0292745

| (b) Service Code(s) | (c) Relationship to employer, employee organization, or person known to be a party-in-interest | (d) Enter direct compensation paid by the plan. If none, enter -0-. | (e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | (h) Did the service provider give you a formula instead of an amount or estimated amount? |
|---|---|---|---|---|---|---|
| 28 50 51 | NONE | 312052 | Yes ☐ No ☒ | Yes ☐ No ☐ | | Yes ☐ No ☐ |

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

AVIVA INVESTORS NORTH AMERICA

42-1475285

| (b) Service Code(s) | (c) Relationship to employer, employee organization, or person known to be a party-in-interest | (d) Enter direct compensation paid by the plan. If none, enter -0-. | (e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | (h) Did the service provider give you a formula instead of an amount or estimated amount? |
|---|---|---|---|---|---|---|
| 28 50 | NONE | 203396 | Yes ☐ No ☒ | Yes ☐ No ☐ | | Yes ☐ No ☐ |

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

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

BLACKROCK

94-3112180

| (b) Service Code(s) | (c) Relationship to employer, employee organization, or person known to be a party-in-interest | (d) Enter direct compensation paid by the plan. If none, enter -0-. | (e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | (h) Did the service provider give you a formula instead of an amount or estimated amount? |
|---|---|---|---|---|---|---|
| 28 50 51 | NONE | 136885 | Yes [X] No [ ] | Yes [X] No [ ] | 0 | Yes [ ] No [X] |

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

AVIVA INVESTORS AMERICAS

61-1691139

| (b) Service Code(s) | (c) Relationship to employer, employee organization, or person known to be a party-in-interest | (d) Enter direct compensation paid by the plan. If none, enter -0-. | (e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | (h) Did the service provider give you a formula instead of an amount or estimated amount? |
|---|---|---|---|---|---|---|
| 28 50 | NONE | 121377 | Yes [ ] No [X] | Yes [ ] No [ ] | | Yes [ ] No [ ] |

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

BENXL TECHNOLOGIES, INC

23-2694597

| (b) Service Code(s) | (c) Relationship to employer, employee organization, or person known to be a party-in-interest | (d) Enter direct compensation paid by the plan. If none, enter -0-. | (e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | (h) Did the service provider give you a formula instead of an amount or estimated amount? |
|---|---|---|---|---|---|---|
| 13 50 99 | NONE | 61320 | 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)

THE NORTHERN TRUST COMPANY

36-1561860

| (b) Service Code(s) | (c) Relationship to employer, employee organization, or person known to be a party-in-interest | (d) Enter direct compensation paid by the plan. If none, enter -0-. | (e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | (h) Did the service provider give you a formula instead of an amount or estimated amount? |
|---|---|---|---|---|---|---|
| 28 50 62 | NONE | 52894 | Yes ☐ No ☒ | Yes ☐ No ☐ | | Yes ☐ No ☐ |

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

JOHN HANCOCK

04-1414660

| (b) Service Code(s) | (c) Relationship to employer, employee organization, or person known to be a party-in-interest | (d) Enter direct compensation paid by the plan. If none, enter -0-. | (e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | (h) Did the service provider give you a formula instead of an amount or estimated amount? |
|---|---|---|---|---|---|---|
| 28 50 99 | NONE | 35968 | Yes ☐ No ☒ | Yes ☐ No ☐ | | Yes ☐ No ☐ |

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

WILLIS TOWERS WATSON US LLC

53-0181291

| (b) Service Code(s) | (c) Relationship to employer, employee organization, or person known to be a party-in-interest | (d) Enter direct compensation paid by the plan. If none, enter -0-. | (e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | (h) Did the service provider give you a formula instead of an amount or estimated amount? |
|---|---|---|---|---|---|---|
| 50 99 | NONE | 21486 | Yes ☐ No ☒ | Yes ☐ No ☐ | | Yes ☐ No ☐ |

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

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

MERCER US INC.

13-2834414

| (b) Service Code(s) | (c) Relationship to employer, employee organization, or person known to be a party-in-interest | (d) Enter direct compensation paid by the plan. If none, enter -0-. | (e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | (h) Did the service provider give you a formula instead of an amount or estimated amount? |
|---|---|---|---|---|---|---|
| 28 99 | NONE | 18323 | 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)**<br>(complete as many entries as needed) |
|---|---|

**a** Name:

**b** EIN:

**c** Position:

**d** Address:

**e** Telephone:

Explanation:

**a** Name:

**b** EIN:

**c** Position:

**d** Address:

**e** Telephone:

Explanation:

**a** Name:

**b** EIN:

**c** Position:

**d** Address:

**e** Telephone:

Explanation:

**a** Name:

**b** EIN:

**c** Position:

**d** Address:

**e** Telephone:

Explanation:

**a** Name:

**b** EIN:

**c** Position:

**d** Address:

**e** Telephone:

Explanation:

# SCHEDULE D (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

## DFE/Participating Plan Information

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

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

OMB No. 1210-0110

**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
FIRSTENERGY CORP. MASTER PENSION PLAN

**B** Three-digit plan number (PN) ▶ 001

**C** Plan or DFE sponsor's name as shown on line 2a of Form 5500
FIRSTENERGY CORP.

**D** Employer Identification Number (EIN)
34-1843785

**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: BLACKROCK ASWI FUND

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

| **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) |
|---|---|---|
| 33-6371938-001 | C | 28025420 |

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

**b** Name of sponsor of entity listed in (a): THE BANK OF NEW YORK MELLON

| **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) |
|---|---|---|
| 25-6078093-023 | C | 709972164 |

**a** Name of MTIA, CCT, PSA, or 103-12 IE: GENESIS EMERGING MARKET FUND

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

| **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) |
|---|---|---|
| 22-3163872-001 | C | 6893 |

**a** Name of MTIA, CCT, PSA, or 103-12 IE: COLLECTIVE ACWI IMI LD

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

| **c** EIN-PN | **d** Entity code | **e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) |
|---|---|---|
| 45-6138589-039 | C | 158155861 |

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

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

| **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) |
|---|---|---|
| 80-0227394-001 | C | 100160048 |

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

| | |
|---|---|
| **a** Plan name | |
| **b** Name of plan sponsor | **c** EIN-PN |
| **a** Plan name | |
| **b** Name of plan sponsor | **c** EIN-PN |
| **a** Plan name | |
| **b** Name of plan sponsor | **c** EIN-PN |
| **a** Plan name | |
| **b** Name of plan sponsor | **c** EIN-PN |
| **a** Plan name | |
| **b** Name of plan sponsor | **c** EIN-PN |
| **a** Plan name | |
| **b** Name of plan sponsor | **c** EIN-PN |
| **a** Plan name | |
| **b** Name of plan sponsor | **c** EIN-PN |
| **a** Plan name | |
| **b** Name of plan sponsor | **c** EIN-PN |
| **a** Plan name | |
| **b** Name of plan sponsor | **c** EIN-PN |
| **a** Plan name | |
| **b** Name of plan sponsor | **c** EIN-PN |
| **a** Plan name | |
| **b** Name of plan sponsor | **c** EIN-PN |
| **a** Plan name | |
| **b** Name of plan sponsor | **c** EIN-PN |
| **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
FIRSTENERGY CORP. MASTER PENSION PLAN

**B** Three-digit plan number (PN) ▶ 001

**C** Plan sponsor's name as shown on line 2a of Form 5500
FIRSTENERGY CORP.

**D** Employer Identification Number (EIN)
34-1843785

## Part I Asset and Liability Statement

**1** Current value of plan assets and liabilities at the beginning and end of the plan year. Combine the value of plan assets held in more than one trust. Report the value of the plan's interest in a commingled fund containing the assets of more than one plan on a line-by-line basis unless the value is reported 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 | 120197302 | 25252217 |
| **b** Receivables (less allowance for doubtful accounts): | | | |
| **(1)** Employer contributions | 1b(1) | | |
| **(2)** Participant contributions | 1b(2) | | |
| **(3)** Other | 1b(3) | 102080845 | 163681228 |
| **c** General investments: | | | |
| **(1)** Interest-bearing cash (include money market accounts & certificates of deposit) | 1c(1) | 73494652 | 19228568 |
| **(2)** U.S. Government securities | 1c(2) | 116935346 | 209892721 |
| **(3)** Corporate debt instruments (other than employer securities): | | | |
| **(A)** Preferred | 1c(3)(A) | 981894111 | 833211220 |
| **(B)** All other | 1c(3)(B) | 1224972353 | 1136965433 |
| **(4)** Corporate stocks (other than employer securities): | | | |
| **(A)** Preferred | 1c(4)(A) | 11674340 | 26774527 |
| **(B)** Common | 1c(4)(B) | 1754437982 | 2359188920 |
| **(5)** Partnership/joint venture interests | 1c(5) | 1772347284 | 2374841116 |
| **(6)** Real estate (other than employer real property) | 1c(6) | 282283164 | 270616036 |
| **(7)** Loans (other than to participants) | 1c(7) | | |
| **(8)** Participant loans | 1c(8) | | |
| **(9)** Value of interest in common/collective trusts | 1c(9) | 1704887701 | 996320386 |
| **(10)** Value of interest in pooled separate accounts | 1c(10) | | |
| **(11)** Value of interest in master trust investment accounts | 1c(11) | | |
| **(12)** Value of interest in 103-12 investment entities | 1c(12) | | |
| **(13)** Value of interest in registered investment companies (e.g., mutual funds) | 1c(13) | 673415992 | 626595062 |
| **(14)** Value of funds held in insurance company general account (unallocated contracts) | 1c(14) | 204082992 | 184216556 |
| **(15)** Other | 1c(15) | 117210451 | 113460213 |

| | | | **(a)** Beginning of Year | **(b)** End of Year |
|---|---|---|---|---|
| **1d** | Employer-related investments: | | | |
| | **(1)** Employer securities | 1d(1) | | |
| | **(2)** Employer real property | 1d(2) | | |
| **e** | Buildings and other property used in plan operation | 1e | | |
| **f** | Total assets (add all amounts in lines 1a through 1e) | 1f | 9139914515 | 9340244203 |
| | **Liabilities** | | | |
| **g** | Benefit claims payable | 1g | | |
| **h** | Operating payables | 1h | 4885181 | 5997856 |
| **i** | Acquisition indebtedness | 1i | | |
| **j** | Other liabilities | 1j | 122811991 | 226616987 |
| **k** | Total liabilities (add all amounts in lines 1g through1j) | 1k | 127697172 | 232614843 |
| | **Net Assets** | | | |
| **l** | Net assets (subtract line 1k from line 1f) | 1l | 9012217343 | 9107629360 |

## Part II Income and Expense Statement

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

| | **Income** | | **(a)** Amount | **(b)** Total |
|---|---|---|---|---|
| **a** | **Contributions:** | | | |
| | **(1)** Received or receivable in cash from: **(A)** Employers | 2a(1)(A) | | |
| | **(B)** Participants | 2a(1)(B) | | |
| | **(C)** Others (including rollovers) | 2a(1)(C) | | |
| | **(2)** Noncash contributions | 2a(2) | | |
| | **(3)** Total contributions. Add lines **2a(1)(A), (B), (C),** and line **2a(2)** | 2a(3) | | 0 |
| **b** | **Earnings on investments:** | | | |
| | **(1)** Interest: | | | |
| | **(A)** Interest-bearing cash (including money market accounts and certificates of deposit) | 2b(1)(A) | 108104 | |
| | **(B)** U.S. Government securities | 2b(1)(B) | 1609889 | |
| | **(C)** Corporate debt instruments | 2b(1)(C) | 75407971 | |
| | **(D)** Loans (other than to participants) | 2b(1)(D) | | |
| | **(E)** Participant loans | 2b(1)(E) | | |
| | **(F)** Other | 2b(1)(F) | 8333537 | |
| | **(G)** Total interest. Add lines **2b(1)(A)** through **(F)** | 2b(1)(G) | | 85459501 |
| | **(2)** Dividends: **(A)** Preferred stock | 2b(2)(A) | 379186 | |
| | **(B)** Common stock | 2b(2)(B) | 27534494 | |
| | **(C)** Registered investment company shares (e.g. mutual funds) | 2b(2)(C) | 65631338 | |
| | **(D)** Total dividends. Add lines **2b(2)(A)**, **(B)**, and **(C)** | 2b(2)(D) | | 93545018 |
| | **(3)** Rents | 2b(3) | | |
| | **(4)** Net gain (loss) on sale of assets: **(A)** Aggregate proceeds | 2b(4)(A) | 7066785583 | |
| | **(B)** Aggregate carrying amount (see instructions) | 2b(4)(B) | 7124822070 | |
| | **(C)** Subtract line **2b(4)(B)** from line **2b(4)(A)** and enter result | 2b(4)(C) | | -58036487 |
| | **(5)** Unrealized appreciation (depreciation) of assets: **(A)** Real estate | 2b(5)(A) | 35951400 | |
| | **(B)** Other | 2b(5)(B) | 483545142 | |
| | **(C)** Total unrealized appreciation of assets. Add lines **2b(5)(A)** and **(B)** | 2b(5)(C) | | 519496542 |

| | | (a) Amount | (b) Total |
|---|---|---|---|
| (6) Net investment gain (loss) from common/collective trusts | 2b(6) | | 50854923 |
| (7) Net investment gain (loss) from pooled separate accounts | 2b(7) | | |
| (8) Net investment gain (loss) from master trust investment accounts | 2b(8) | | |
| (9) Net investment gain (loss) from 103-12 investment entities | 2b(9) | | |
| (10) Net investment gain (loss) from registered investment companies (e.g., mutual funds) | 2b(10) | | 24801571 |
| c Other income | 2c | | 54918812 |
| d Total income. Add all **income** amounts in column (b) and enter total | 2d | | 771039880 |
| **Expenses** | | | |
| e Benefit payment and payments to provide benefits: | | | |
| (1) Directly to participants or beneficiaries, including direct rollovers | 2e(1) | 571398330 | |
| (2) To insurance carriers for the provision of benefits | 2e(2) | | |
| (3) Other | 2e(3) | | |
| (4) Total benefit payments. Add lines **2e(1)** through **(3)** | 2e(4) | | 571398330 |
| f Corrective distributions (see instructions) | 2f | | |
| g Certain deemed distributions of participant loans (see instructions) | 2g | | |
| h Interest expense | 2h | | |
| i Administrative expenses: **(1)** Professional fees | 2i(1) | 3013292 | |
| (2) Contract administrator fees | 2i(2) | 2151019 | |
| (3) Investment advisory and management fees | 2i(3) | 20302732 | |
| (4) Other | 2i(4) | 78762490 | |
| (5) Total administrative expenses. Add lines **2i(1)** through **(4)** | 2i(5) | | 104229533 |
| j Total expenses. Add all **expense** amounts in column (b) and enter total | 2j | | 675627863 |
| **Net Income and Reconciliation** | | | |
| k Net income (loss). Subtract line **2j** from line **2d** | 2k | | 95412017 |
| l Transfers of assets: | | | |
| (1) To this plan | 2l(1) | | |
| (2) From this plan | 2l(2) | | |

## Part III Accountant's Opinion

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

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

**(1)** [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: BOBER MARKEY AND FEDOROVICH **(2)** EIN: 34-1523030

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

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

## Part IV Compliance Questions

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

During the plan year:

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

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

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

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

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

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

If "Yes" is checked, enter the My PAA confirmation number from the PBGC premium filing for this plan year 437095.

# 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
FIRSTENERGY CORP. MASTER PENSION PLAN

**B** Three-digit plan number (PN) ▶ 001

**C** Plan sponsor's name as shown on line 2a of Form 5500
FIRSTENERGY CORP.

**D** Employer Identification Number (EIN)
34-1843785

## Part I Distributions

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

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

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

EIN(s): 42-1558009

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

**3** Number of participants (living or deceased) whose benefits were distributed in a single sum, during the plan year ..... **3** 129

## 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: 23.0 % Investment-Grade Debt: 32.0 % High-Yield Debt: 0.0 % Real Estate: 9.0 % Other: 36.0 %

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

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

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

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

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

☐ Yes.

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

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

☐ No. Other. Provide explanation _____

# FirstEnergy Corp.
# Master Pension Plan

## Financial Statements and Supplemental Schedules
## December 31, 2021 and 2020

**FirstEnergy Corp. Master Pension Plan**

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

BOBER MARKEY FEDOROVICH
CERTIFIED PUBLIC ACCOUNTANTS/BUSINESS ADVISORS
A PROFESSIONAL CORPORATION

3421 RIDGEWOOD ROAD, SUITE 300
AKRON, OH 44333-3119
330.762.9785

600 SUPERIOR AVENUE EAST, SUITE 925
CLEVELAND, OH 44114-2619
216.373.2500

WWW.BMF.CPA

# INDEPENDENT AUDITORS' REPORT

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

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

We have performed an audit of the financial statements of FirstEnergy Corp. Master Pension Plan(the "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 and statement of accumulated plan benefits as of December 31, 2021, and the related statement of changes in net assets available for benefits and statement of changes in accumulated plan benefits for the year ended December 31, 2021, and the related notes to the financial statements.

Management, having determined it is permissible in the circumstances, has elected to have the audit of the Plan's 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 December 31, 2021, and for the year then ended, stating that the certified investment information, as described in Note 5 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 accompanying 2021 financial statements, 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 accompanying 2021 financial statements 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).

**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 the 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 controls 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 FirstEnergy Corp. Master Pension Plan's ability to continue as a going concern for one year after the date 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 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, individually or in the aggregate, they could reasonably be expected to influence the economic decisions of users made on the basis of these 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 controls 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 the Plan's internal controls. 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 the 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 Matter — 2021 Supplemental Schedules Required by ERISA**

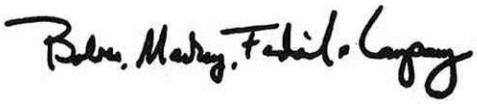
The supplemental schedules of Schedule H, Line 4i – Schedule of Assets (Held at End of Year) as of December 31, 2021, Schedule H, Line 4i – Schedule of Assets (Acquired and Disposed of Within Year) for the year ended December 31, 2021, and Schedule H, Line 4j – Schedule of Reportable Transactions for the year ended December 31, 2021 are presented for purposes of additional analysis and are not a required part of the financial statements but are 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 schedules, 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 schedules 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 schedules, we evaluated whether the supplemental schedules, other than the information agreed to or derived from the certified investment information, including their form and content, are 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 schedules, other than the information in the supplemental schedules that agreed to or is derived from the certified investment information, are 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 schedules 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 FirstEnergy Corp. Master Pension 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 15, 2021, we indicated that (a) because of the significance of the information 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.



BOBER, MARKEY, FEDOROVICH & COMPANY
Cleveland, Ohio

October 14, 2022

**FirstEnergy Corp. Master Pension Plan**

**Statements of Net Assets Available for Benefits**

| | As of December 31, | |
|---|---|---|
| | **2021** | **2020** |
| **Assets** | | |
| Cash and cash equivalents | $ 25,252,217 | $ 120,197,302 |
| Investments held, at fair value | 9,151,310,758 | 8,917,636,368 |
| Due from broker for securities sold | 138,380,682 | 77,476,701 |
| Accrued interest and dividends receivable | 25,300,546 | 24,604,144 |
| Total assets | 9,340,244,203 | 9,139,914,515 |
| **Liabilities** | | |
| Administrative expenses payable | 5,997,856 | 4,885,181 |
| Due to broker for securities purchased | 226,616,987 | 122,811,991 |
| Total liabilities | 232,614,843 | 127,697,172 |
| Net assets available for benefits | $ 9,107,629,360 | $ 9,012,217,343 |

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

**FirstEnergy Corp. Master Pension Plan**

**Statement of Changes in Net Assets Available for Benefits**

| | For the Year Ended December 31, 2021 |
|---|---|
| **Additions:** | |
| Investment Income: | |
| Interest and dividends | $ 179,004,519 |
| Net appreciation in fair value of investments | 592,035,361 |
| Total investment income | 771,039,880 |
| Total additions | 771,039,880 |
| **Deductions:** | |
| Administrative expenses | 104,229,533 |
| Benefit payments | 571,398,330 |
| Total deductions | 675,627,863 |
| Net increase in net assets available for benefits | 95,412,017 |
| Net assets available for benefits, beginning of year | 9,012,217,343 |
| Net assets available for benefits, end of year | $ 9,107,629,360 |

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

**FirstEnergy Corp. Master Pension Plan**

**Statements of Accumulated Plan Benefits**

| | As of December 31, | |
|---|---|---|
| | **2021** | **2020** |
| Actuarial present value of accumulated plan benefits | | |
| Vested benefits: | | |
| Participants currently receiving payments | $ 6,841,648,427 | $ 6,929,386,826 |
| Other participants | 3,575,726,840 | 3,855,040,439 |
| Total vested benefits | 10,417,375,267 | 10,784,427,265 |
| Nonvested benefits | 158,750,035 | 186,857,240 |
| Total actuarial present value of accumulated plan benefits | $ 10,576,125,302 | $ 10,971,284,505 |

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

**FirstEnergy Corp. Master Pension Plan**

**Statement of Changes in Accumulated Plan Benefits**

| | For the Year Ended December 31, 2021 |
|---|---|
| Actuarial present value of accumulated plan benefits, beginning of year | $ 10,971,284,505 |
| Increase (decrease) during the year attributable to: | |
| Benefits accumulated | 323,152,990 |
| Change in discount period | 285,355,378 |
| Benefits paid | (571,398,330) |
| Change in assumptions | (432,269,241) |
| Net increase in actuarial present value of accumulated plan benefits | (395,159,203) |
| Actuarial present value of accumulated plan benefits, end of year | $ 10,576,125,302 |

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

## Note 1 - Description of the Plan

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

### General

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

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

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

### Plan Termination

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

a. First, to those participants, or their beneficiaries, who began receiving Plan benefits three years prior to the Plan's termination date, the amounts necessary to provide the least monthly retirement benefit to which they are entitled under the Plan; and to those participants, or their beneficiaries, who began receiving Plan benefits during the three-year period immediately preceding the Plan's termination date, the amounts necessary to provide the least monthly retirement benefit to which they would have been entitled under the Plan had they retired prior to the beginning of such three-year period.

b. Second, to provide all other benefits (if any) of individuals under the Plan guaranteed under the termination insurance provisions of ERISA.

c. Third, to provide all other non-forfeitable Plan benefits.

d. Fourth, to provide all remaining Plan benefits.

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

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

**Actuarial Present Value of Accumulated Plan Benefits**

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

The actuarial present value of accumulated plan benefits as of December 31, 2021 and 2020, was determined by the Company's actuary, Aon. The present value of accumulated plan benefits is the amount that results from applying actuarial assumptions to adjust the accumulated plan benefits to reflect the time value of money and the probability of payment between the valuation date and expected payment date.

The significant actuarial assumptions and methods used in the valuations as of December 31, 2021 and 2020, were:

- **Mortality** - During 2021, the Society of Actuaries published new mortality tables that include more current data than the RP-2014 tables as well as new improvement scales. An analysis of the Plan's mortality data indicated the use of the Pri-2012 mortality table with projection scale MP-2021 was most appropriate. As such, the Pri-2012 mortality table with projection scale MP-2021, actuarially adjusted to reflect increased mortality rates due to COVID-19 based on mortality experience reported by the Center for Disease and Control Prevention in 2020 and 2021, was utilized to determine the 2021 benefit obligation as of December 31, 2021. The Pri-2012 mortality table with projection scale MP-2020 was utilized to determine the 2020 benefit obligation as of December 31, 2020.

- **Discount Rates -** The discount rates used to determine present value of accumulated plan benefits were 3.02% and 2.67% in 2021 and 2020, respectively.

- **Retirement Age -** In 2021, active participants were assumed to retire at the following rates:

| Rate at which participants retire at age indicated | | |
|---|---|---|
| **Age** | **Bargaining** | **Non-bargaining** |
| 55 | 4.0% | 4.5% |
| 56 | 4.0% | 4.5% |
| 57 | 5.0% | 4.5% |
| 58 | 5.0% | 6.0% |
| 59 | 10.0% | 11.0% |
| 60 | 13.5% | 17.0% |
| 61 | 15.0% | 17.0% |
| 62 | 20.0% | 22.0% |
| 63 | 20.0% | 18.5% |
| 64 | 20.0% | 24.0% |
| 65 | 33.0% | 33.0% |
| 66 | 33.0% | 33.0% |
| 67 | 20.0% | 33.0% |
| 68 | 20.0% | 33.0% |
| 69 | 20.0% | 24.0% |
| 70 | 100% | 100% |

- **Actuarial Method** - In 2021 and 2020, the present value of accumulated plan benefits was determined by applying the Unit Credit Cost Method. The foregoing actuarial assumptions are based on the presumption that the Plan will continue. In the event the Plan was to terminate, different actuarial assumptions and other factors might be applicable in determining the actuarial present value of accumulated plan benefits.

## Note 2 - Significant Accounting Policies

### Basis of Accounting

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

### Recent Accounting Pronouncements

ASU 2022-03, "*Fair Value Measurements of Equity Securities Subject to Contractual Sale Restrictions* " (Issued in June 2022): ASU 2022-03 clarifies current guidance in Topic 820, Fair Value Measurement, when measuring the fair value of an equity security subject to contractual restrictions that prohibit the sale of an equity security, and introduces new disclosure requirements for those equity securities subject to contractual restrictions. For public business entities, the guidance will be effective for fiscal years, and interim periods within those fiscal years, beginning after December 15, 2023, with early adoption permitted. Plan management is currently evaluating the impact of the pending adoption of ASU 2022-03 on the Plan's financial statements.

### Use of Estimates

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

### Payment of Benefits

Benefits are recorded when paid.

### Investment Valuation and Income Recognition

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

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

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

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

### Risks and Uncertainties

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

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

### Subsequent Events

The Plan has evaluated subsequent events through October 14, 2022, the date the financial statements were issued.

**Note 3 - Plan Tax Status**

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

GAAP requires Plan management to evaluate tax positions taken by the Plan and recognize a tax liability if the organization has taken an uncertain position that more likely than not would not be sustained upon examination by taxing authorities. The Plan administrator has analyzed the tax positions taken by the Plan, and has concluded that as of December 31, 2021 and 2020, there are no uncertain positions taken or expected to be taken that would require recognition of a liability or disclosure in the financial statements.

**Note 4 - Contributions by the Company**

It is the Company's policy to make contributions to the Plan in amounts estimated to be necessary to fully provide for all employees' benefits by the time they retire. During the 2021 and 2020 Plan years, the employer contributions met or exceeded the minimum funding requirements as specified in ERISA.

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

**Note 5 - Information Certified by the Plan Trustee**

The Trustee certified the following information included in the 2021 and 2020 financial statements in accordance with 29 CFR Section 2520.103-5 of the DOL's rules and regulations for reporting and disclosure under ERISA: investments held, at fair value, accrued interest and dividends receivable, due to or from broker for securities purchased or sold and interest and dividends income. As of December 31, 2021 and 2020, the Plan held $2,807,606,679 and $2,296,069,348, respectively, of investments in hedge funds, derivatives, private equity, insurance-linked securities and real estate funds. These assets, related activity and net appreciation in fair value of investments are not covered by the certifications received from the Trustee as of December 31, 2021 and 2020 or for the year ended December 31, 2021.

**Note 6 - Party-in-Interest**

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

**Note 7 - Investments and Fair Value Measurements**

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

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

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

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

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

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

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

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

There were no changes in valuation methodologies for assets measured at fair value during 2021.

The following tables set forth by level within the fair value hierarchy, the fair value of the Plan's investments. During 2021, there were no significant transfers among levels.

| December 31, 2021 | Level 1 | Level 2 | Level 3 | Total |
|---|---|---|---|---|
| Cash and short-term securities | $ — | $ 744,144,389 | $ — | $ 744,144,389 |
| Equities | 2,867,100,315 | 285,368,559 | — | 3,152,468,874 |
| Fixed income | — | 2,447,090,816 | — | 2,447,090,816 |
| Derivatives | 20,168,236 | (386,925) | — | 19,781,311 |
| Total | $2,887,268,551 | $3,476,216,839 | $ — | 6,363,485,390 |
| Private equity and debt funds [(1)] | | | | 879,935,463 |
| Insurance-linked securities [(1)] | | | | 320,302,588 |
| Hedge funds [(1)] | | | | 685,108,819 |
| Real estate funds [(1)] | | | | 902,478,498 |
| Total investments held, at fair value | | | | $9,151,310,758 |

| December 31, 2020 | Level 1 | Level 2 | Level 3 | Total |
|---|---|---|---|---|
| Cash and short-term securities | $ — | $1,496,169,100 | $ — | $1,496,169,100 |
| Equities | 1,900,540,043 | 162,421,976 | — | 2,062,962,019 |
| Fixed income | | 3,062,435,901 | | 3,062,435,901 |
| Derivatives | (12,724,373) | — | — | (12,724,373) |
| Total | $1,887,815,670 | $4,721,026,977 | $ — | 6,608,842,647 |
| Private equity and debt funds [(1)] | | | | 511,764,928 |
| Insurance-linked securities [(1)] | | | | 317,514,927 |
| Hedge funds [(1)] | | | | 663,687,062 |
| Real estate funds [(1)] | | | | 815,826,804 |
| Total investments held, at fair value | | | | $8,917,636,368 |

[(1)] Net asset value used as a practical expedient to approximate fair value.

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

| December 31, 2021 | Fair Value | Unfunded Commitments | Redemption Frequency (if Currently Eligible) | Redemption Notice Period |
|---|---|---|---|---|
| Private Debt and Equity Funds [(a)] | $ 879,935,463 | $ 587,689,641 | From any time, to not currently redeemable | From 30 days, to not available |
| Insurance-linked securities [(b)] | $ 320,302,588 | $ — | From twice a year to not able to redeem | From twice a year to, to not available |
| Hedge funds [(c)] | $ 685,108,819 | $ — | From monthly to quarterly | From monthly to quarterly - gating factors may apply |
| Real Estate Funds [(d)] | $ 902,478,498 | $ — | Quarterly to not able to redeem currently. | From 60 to 90 days notice, to not available |

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

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

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

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

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

**Note 8 - Derivatives**

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

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

| Derivative Assets | | Derivative Liabilities | |
|---|---|---|---|
| **Derivatives not designated as hedging instruments** | **As of December 31, 2021** | **Derivatives not designated as hedging instruments** | **As of December 31, 2021** |
| Futures | $ 20,222,526 | Futures | $ 54,290 |
| Options | — | Options | 386,925 |
| | $ 20,222,526 | | $ 441,215 |

| Derivative Assets | | Derivative Liabilities | |
|---|---|---|---|
| **Derivatives not designated as hedging instruments** | **As of December 31, 2020** | **Derivatives not designated as hedging instruments** | **As of December 31, 2020** |
| Futures | $ 16,761 | Futures | $ 12,741,134 |

The effects of derivatives on the net appreciation in fair value of investments for the year ended December 31, 2021, were as follows:

| Derivatives not designated as hedging instruments | Amount of Gain on Derivatives, net |
|---|---|
| Futures | $ (52,446,274) |
| Interest rate swaps | 1,681,012 |
| Options | 10,879,809 |
| | $ (39,885,453) |

**FirstEnergy Corp. Master Pension Plan**
**Schedule H, line 4i - Schedule of Assets (Held at End of Year)**
**December 31, 2021**
**#34-1843785 Plan 001**

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

See pages 1-107 of the attached report from Bank of New York Mellon for the Schedule of Assets (Held at Year End)

**FirstEnergy Corp. Master Pension Plan**
**Schedule H, line 4i - Schedule of Assets (Acquired and Disposed of Within Year)**
**Year Ended December 31, 2021**
**#34-1843785 Plan 001**

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

See pages 1-26 of the attached report from Bank of New York Mellon for the Schedule of Assets (Acquired and Disposed of Within Year)

**FirstEnergy Corp. Master Pension Plan**
**Schedule H, line 4j - Schedule of Reportable Transactions**
**Year Ended December 31, 2021**
**#34-1843785 Plan 001**

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

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

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| **INTEREST-BEARING CASH** | | | | | | |
| FXPF10010802 | AA9123453 | AUD (AUSTRALIAN DOLLARS) | 14,866.980 | 11,472.11 | 10,809.04 | -663.07 |
| FXPF10010802 | ES9123450 | CHF (SWISS FRANC) | 99,401.050 | 112,450.96 | 109,094.06 | -3,356.90 |
| FXPF10010802 | EX9123459 | GBP (GREAT BRITISH POUNDS) | 154,947.900 | 211,806.08 | 209,869.18 | -1,936.90 |
| FXPF10010802 | FH9123487 | HKD CURRENCY AT BROKER | 0.010 | 0.00 | 0.00 | 0.00 |
| FXPF10010802 | FJ9123483 | JPY CURRENCY AT BROKER | 0.020 | 0.00 | 0.00 | 0.00 |
| FXPF10010802 | XX9123458 | EUR (EURO) | 35,883.370 | 43,905.10 | 40,806.57 | -3,098.53 |
| FXPF11010002 | SS9123455 | SEK (SWEDISH KRONA) | 3,687.300 | 448.98 | 407.26 | -41.72 |
| FXPF11010002 | XX9123458 | EUR (EURO) | 1,098.650 | 1,273.23 | 1,249.38 | -23.85 |
| FXPF11010202 | AA9123487 | AUD CURRENCY AT BROKER | -4.080 | -3.15 | -2.97 | 0.18 |
| FXPF11010202 | ES9123450 | CHF (SWISS FRANC) | 124,232.460 | 140,542.41 | 136,346.88 | -4,195.53 |
| FXPF11010202 | EX9123459 | GBP (GREAT BRITISH POUNDS) | 3,525.400 | 4,819.05 | 4,774.98 | -44.07 |
| FXPF11010202 | EX9123483 | GBP CURRENCY AT BROKER 0.000% | -0.980 | -1.34 | -1.33 | 0.01 |
| FXPF11010202 | FH9123487 | HKD CURRENCY AT BROKER | -0.060 | -0.01 | -0.01 | 0.00 |
| FXPF11010202 | FJ9123459 | JPY (JAPANESE YEN) | 27,194,099.000 | 263,393.87 | 236,152.14 | -27,241.73 |
| FXPF11010202 | FJ9123483 | JPY CURRENCY AT BROKER | 9.200 | 0.09 | 0.08 | -0.01 |
| FXPF11010202 | FK9123456 | KRW (SOUTH KOREAN WON) | 105,521,678.000 | 97,138.61 | 88,766.95 | -8,371.66 |
| FXPF11010202 | LM9123455 | MXN (MEXICAN PESO) | -57.590 | -2.89 | -2.81 | 0.08 |
| FXPF11010202 | NC9123455 | CAD (CANADIAN DOLLARS) | 9,782.590 | 7,678.64 | 7,744.60 | 65.96 |
| FXPF11010202 | NC9123489 | CAD CURRENCY AT BROKER | -5.940 | -4.66 | -4.70 | -0.04 |
| FXPF11010202 | SD9123458 | DKK (DANISH KRONE) | 27,933.540 | 4,591.69 | 4,271.02 | -320.67 |
| FXPF11010202 | XX9123458 | EUR (EURO) | 83,925.500 | 102,592.29 | 95,440.08 | -7,152.21 |
| FXPF11010202 | XX9123482 | EUR CURRENCY AT BROKER | 0.830 | 1.02 | 0.94 | -0.08 |
| FXPF11010302 | AA9123453 | AUD (AUSTRALIAN DOLLARS) | 20.380 | 15.11 | 14.82 | -0.29 |
| FXPF11010602 | AA9123453 | AUD (AUSTRALIAN DOLLARS) | 0.400 | 0.31 | 0.29 | -0.02 |
| FXPF11010602 | FH9123453 | HKD (HONG KONG DOLLARS) | 0.800 | 0.10 | 0.10 | 0.00 |
| FXPF11010602 | KS9123453 | ZAR (SOUTH AFRICAN RAND) | 124.120 | 8.45 | 7.78 | -0.67 |
| FXPF11010602 | LB9123459 | BRL (BRAZILIAN REAL) | 0.030 | 0.01 | 0.01 | 0.00 |
| FXPF11010602 | SD9123458 | DKK (DANISH KRONE) | 0.890 | 0.14 | 0.14 | 0.00 |
| FXPF11010602 | SS9123455 | SEK (SWEDISH KRONA) | -0.680 | -0.08 | -0.08 | 0.00 |
| FXPF11010602 | XX9123458 | EUR (EURO) | 0.230 | 0.26 | 0.26 | 0.00 |
| FXPF11010802 | FJ9123459 | JPY (JAPANESE YEN) | -341.000 | -2.96 | -2.96 | 0.00 |
| FXPF11010802 | FK9123456 | KRW (SOUTH KOREAN WON) | 13,358,155.000 | 11,296.54 | 11,237.15 | -59.39 |
| FXPF11010802 | XX9123458 | EUR (EURO) | -28.350 | -32.24 | -32.24 | 0.00 |
| FXPF11010902 | AA9123453 | AUD (AUSTRALIAN DOLLARS) | 440,197.120 | 317,059.34 | 320,045.32 | 2,985.98 |
| FXPF11010902 | EM9123453 | HUF (HUNGARIAN FORINT) | 399,747.230 | 1,294.95 | 1,233.41 | -61.54 |
| FXPF11010902 | ES9123450 | CHF (SWISS FRANC) | -190.270 | -208.05 | -208.82 | -0.77 |
| FXPF11010902 | ET9123458 | TRY (NEW TURKISH LIRA) | -443.290 | -27.07 | -33.38 | -6.31 |
| FXPF11010902 | EX9123459 | GBP (GREAT BRITISH POUNDS) | 200.190 | 271.14 | 271.15 | 0.01 |
| FXPF11010902 | FB9123456 | THB (THAI BAHT) | 1,670,622.750 | 53,479.05 | 50,011.16 | -3,467.89 |
| FXPF11010902 | FH9123453 | HKD (HONG KONG DOLLARS) | 2,544,458.800 | 326,210.51 | 326,367.48 | 156.97 |
| FXPF11010902 | FJ9123459 | JPY (JAPANESE YEN) | 15,391,434.000 | 135,732.92 | 133,658.41 | -2,074.51 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF11010902 | FK9123456 | KRW (SOUTH KOREAN WON) | 96,120,654.000 | 84,670.41 | 80,858.62 | -3,811.79 |
| FXPF11010902 | FM9123452 | SGD (SINGAPORE DOLLARS) | -28.120 | -20.59 | -20.86 | -0.27 |
| FXPF11010902 | FN9123450 | MYR (MALAYSIAN RINGGIT) | 1,734,639.000 | 431,234.06 | 416,379.98 | -14,854.08 |
| FXPF11010902 | FP9123455 | PHP (PHILIPPINES PESO) | 2,485,350.000 | 49,763.04 | 48,739.52 | -1,023.52 |
| FXPF11010902 | KS9123453 | ZAR (SOUTH AFRICAN RAND) | -505.000 | -31.58 | -31.64 | -0.06 |
| FXPF11010902 | LB9123459 | BRL (BRAZILIAN REAL) | 1,194,198.390 | 220,014.40 | 214,398.28 | -5,616.12 |
| FXPF11010902 | LM9123455 | MXN (MEXICAN PESO) | 490.890 | 24.64 | 23.99 | -0.65 |
| FXPF11010902 | NC9123455 | CAD (CANADIAN DOLLARS) | 42,123.030 | 32,669.66 | 33,347.61 | 677.95 |
| FXPF11010902 | SD9123458 | DKK (DANISH KRONE) | -19.070 | -2.89 | -2.92 | -0.03 |
| FXPF11010902 | SN9123456 | NOK (NORWEGIAN KRONE) | -304.020 | -35.07 | -34.48 | 0.59 |
| FXPF11010902 | SS9123455 | SEK (SWEDISH KRONA) | -1,431.140 | -167.28 | -158.07 | 9.21 |
| FXPF11010902 | XX9123458 | EUR (EURO) | 55,718.240 | 62,870.38 | 63,362.78 | 492.40 |
| FXPF20010402 | XX9123458 | EUR (EURO) | 37,066.670 | 45,352.92 | 42,152.22 | -3,200.70 |
| FXPF20010602 | 999E81102 | SWAP COLLATERAL WITH CITIBANK | 195,335.560 | 195,335.56 | 195,335.56 | 0.00 |
| FXPF20010602 | 999F71597 | CASH HELD AT BNYMELLON | 0.310 | 0.31 | 0.31 | 0.00 |
| FXPF20010602 | 99VVAG9R6 | SWAP COLLATERAL WITH BANK OF AMERICA NA | 2,443,354.500 | 2,443,354.50 | 2,443,354.50 | 0.00 |
| FXPF20010602 | AA9123453 | AUD (AUSTRALIAN DOLLARS) | 0.110 | 0.08 | 0.08 | 0.00 |
| FXPF20010602 | EX9123459 | GBP (GREAT BRITISH POUNDS) | 149,186.010 | 198,864.95 | 202,064.99 | 3,200.04 |
| FXPF20010602 | XX9123458 | EUR (EURO) | -142,371.350 | -161,548.43 | -161,904.70 | -356.27 |
| FXPF20011002 | 999GLMUS3 | GOLDMAN CAP MKT (GLM) CASH COL VAR RT 01/01/2049 DD 07/01/08 | 410,000.000 | 410,000.00 | 410,000.00 | 0.00 |
| FXPF20011002 | 999GSTUS1 | SWAP/ISDA GOLDMAN INTL (GST) CASH COLLAT VAR RT 01/01/2049 | 60,000.000 | 60,000.00 | 60,000.00 | 0.00 |
| FXPF20011002 | 999J27567 | CITIBANK CASH COLLATERAL VAR RT 01/01/2049 DD 07/01/08 | 266,000.000 | 266,000.00 | 266,000.00 | 0.00 |
| FXPF20011002 | 999JPMUS3 | SWAP/ISDA JPM CASH COLLATERAL VAR RT 01/01/2049 DD 07/01/08 | 40,000.000 | 40,000.00 | 40,000.00 | 0.00 |
| FXPF20011002 | 999MSCD96 | DOM MFA CASH COLL MSC VAR RT 01/01/2049 DD 07/01/08 | 356,000.000 | 356,000.00 | 356,000.00 | 0.00 |
| FXPF20011002 | 999MYCUS8 | SWAP/ISDA MORGAN STANLEY (MYC) VAR RT 01/01/2049 DD 07/01/08 | 140,000.000 | 140,000.00 | 140,000.00 | 0.00 |
| FXPF20011002 | 999SALCA0 | SAL CCP COLLATERAL VAR RT 01/01/2049 DD 07/01/08 | 1,120,000.000 | 1,120,000.00 | 1,120,000.00 | 0.00 |
| FXPF20011002 | 999SALZA5 | SAL ICE CCP COLLATERAL VAR RT 01/01/2049 DD 07/01/08 | 10,483,000.000 | 10,483,000.00 | 10,483,000.00 | 0.00 |
| FXPF20011002 | ES9123450 | CHF (SWISS FRANC) | 487.640 | 529.96 | 535.19 | 5.23 |
| FXPF20011002 | EX9123459 | GBP (GREAT BRITISH POUNDS) | 260,907.700 | 350,319.99 | 353,386.43 | 3,066.44 |
| FXPF20011002 | LM9123455 | MXN (MEXICAN PESO) | 1,551,940.660 | 73,507.17 | 75,833.89 | 2,326.72 |
| FXPF20011002 | NC9123455 | CAD (CANADIAN DOLLARS) | 361,341.790 | 281,761.14 | 286,064.04 | 4,302.90 |
| FXPF20011002 | XX9123458 | EUR (EURO) | 218,232.170 | 246,315.51 | 248,173.62 | 1,858.11 |
| FXPF30010002 | AA9123487 | AUD CURRENCY AT BROKER | -0.010 | -0.01 | -0.01 | 0.00 |
| FXPF30010002 | EX9123483 | GBP CURRENCY AT BROKER 0.000% | 2.830 | 3.87 | 3.83 | -0.04 |
| FXPF30010002 | XX9123458 | EUR (EURO) | 26.500 | 32.42 | 30.14 | -2.28 |
| FXPF30010002 | XX9123482 | EUR CURRENCY AT BROKER | -2.040 | -2.50 | -2.32 | 0.18 |
| FXPF99910002 | XX9123458 | EUR (EURO) | 20,564.780 | 25,162.04 | 23,386.27 | -1,775.77 |
| | **TOTAL INTEREST-BEARING CASH** | | | **19,302,179.17** | **19,228,568.19** | **-73,610.98** |

**U. S. GOVERNMENT SECURITIES**

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF11010802 | 912796K73 | U S TREASURY BILL 0.000% 01/13/2022 DD 07/15/21 | 4,821,000.000 | 4,820,532.31 | 4,820,532.31 | 0.00 |
| FXPF11010802 | 912796L80 | U S TREASURY BILL 0.000% 02/17/2022 DD 08/19/21 | 3,976,000.000 | 3,975,644.84 | 3,975,644.84 | 0.00 |
| FXPF11010802 | 912796N21 | U S TREASURY BILL 0.000% 03/17/2022 DD 09/16/21 | 6,735,000.000 | 6,734,430.21 | 6,734,430.21 | 0.00 |
| FXPF20010302 | 912810SZ2 | U S TREASURY BOND 2.000% 08/15/2051 DD 08/15/21 | 3,475,000.000 | 3,571,506.39 | 3,558,608.50 | -12,897.89 |
| FXPF20010302 | 912810TC2 | U S TREASURY BOND 2.000% 11/15/2041 DD 11/15/21 | 3,740,000.000 | 3,799,918.76 | 3,794,940.60 | -4,978.16 |
| FXPF20010302 | 91282CDJ7 | U S TREASURY NOTE 1.375% 11/15/2031 DD 11/15/21 | 6,285,000.000 | 6,239,323.66 | 6,213,288.15 | -26,035.51 |
| FXPF20011002 | 01F030629 | COMMIT TO PUR FNMA SF MTG 3.000% 02/01/2052 DD 02/01/22 | 400,000.000 | 413,828.13 | 414,004.00 | 175.87 |
| FXPF20011002 | 912803EE9 | U S TREASURY BD PRIN STRIP 0.000% 11/15/2043 DD 11/15/13 | 48,200,000.000 | 30,681,608.90 | 31,391,214.00 | 709,605.10 |
| FXPF20011002 | 912810SW9 | U S TREASURY BOND 1.875% 02/15/2041 DD 02/15/21 | 93,000,000.000 | 92,088,703.64 | 92,342,490.00 | 253,786.36 |
| FXPF20011002 | 912810TA6 | U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 | 4,700,000.000 | 4,519,901.19 | 4,571,502.00 | 51,600.81 |
| FXPF20011102 | 912810SZ2 | U S TREASURY BOND 2.000% 08/15/2051 DD 08/15/21 | 3,235,000.000 | 3,275,058.68 | 3,312,834.10 | 37,775.42 |
| FXPF20011102 | 912810TA6 | U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 | 7,490,000.000 | 7,302,489.90 | 7,285,223.40 | -17,266.50 |
| FXPF20011102 | 912810TB4 | U S TREASURY BOND 1.875% 11/15/2051 DD 11/15/21 | 10,540,000.000 | 10,477,164.43 | 10,505,428.80 | 28,264.37 |
| FXPF20011102 | 912810TC2 | U S TREASURY BOND 2.000% 11/15/2041 DD 11/15/21 | 3,575,000.000 | 3,606,722.18 | 3,627,516.75 | 20,794.57 |
| FXPF20011102 | 91282CDJ7 | U S TREASURY NOTE 1.375% 11/15/2031 DD 11/15/21 | 1,025,000.000 | 1,006,628.96 | 1,013,304.75 | 6,675.79 |
| FXPF20011102 | 91282CDK4 | U S TREASURY NOTE 1.250% 11/30/2026 DD 11/30/21 | 245,000.000 | 246,914.06 | 245,000.00 | -1,914.06 |
| FXPF20011202 | 912810SU3 | U S TREASURY BOND 1.875% 02/15/2051 DD 02/15/21 | 2,070,000.000 | 1,985,511.33 | 2,057,393.70 | 71,882.37 |
| FXPF20011202 | 912810SX7 | U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 | 2,325,000.000 | 2,547,493.23 | 2,579,308.50 | 31,815.27 |
| FXPF20011202 | 912810SZ2 | U S TREASURY BOND 2.000% 08/15/2051 DD 08/15/21 | 4,315,000.000 | 4,399,550.29 | 4,418,818.90 | 19,268.61 |
| FXPF20011202 | 912810TA6 | U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 | 3,745,000.000 | 3,578,478.14 | 3,642,611.70 | 64,133.56 |
| FXPF20011202 | 912810TC2 | U S TREASURY BOND 2.000% 11/15/2041 DD 11/15/21 | 1,500,000.000 | 1,510,467.21 | 1,522,035.00 | 11,567.79 |
| FXPF20011202 | 91282CDJ7 | U S TREASURY NOTE 1.375% 11/15/2031 DD 11/15/21 | 1,815,000.000 | 1,786,087.53 | 1,794,290.85 | 8,203.32 |
| FXPF25010502 | 9128286U9 | U S TREASURY NOTE 2.125% 05/15/2022 DD 05/15/19 | 10,000,000.000 | 10,188,281.25 | 10,072,300.00 | -115,981.25 |
| | **TOTAL U. S. GOVERNMENT SECURITIES** | | | **208,756,245.22** | **209,892,721.06** | **1,136,475.84** |
| **CORPORATE DEBT INSTRUMENTS - PREFERRED** | | | | | | |
| FXPF20010302 | 00108WAN0 | AEP TEXAS INC 3.450% 05/15/2051 DD 05/06/21 | 240,000.000 | 243,761.14 | 242,649.60 | -1,111.54 |
| FXPF20010302 | 00115AAN9 | AEP TRANSMISSION CO LLC 2.750% 08/15/2051 DD 08/04/21 | 335,000.000 | 333,706.90 | 319,198.05 | -14,508.85 |
| FXPF20010302 | 001306AC3 | AHS HOSPITAL CORP 2.780% 07/01/2051 DD 01/27/21 | 305,000.000 | 305,000.00 | 303,587.85 | -1,412.15 |
| FXPF20010302 | 00206RKD3 | AT&T INC 3.100% 02/01/2043 DD 08/04/20 | 975,000.000 | 972,604.75 | 950,712.75 | -21,892.00 |
| FXPF20010302 | 002824BH2 | ABBOTT LABORATORIES 4.900% 11/30/2046 DD 11/22/16 | 2,495,000.000 | 3,637,854.96 | 3,422,241.80 | -215,613.16 |
| FXPF20010302 | 002824BN9 | ABBOTT LABORATORIES 4.750% 04/15/2043 DD 10/15/16 | 810,000.000 | 1,137,434.40 | 1,056,734.10 | -80,700.30 |
| FXPF20010302 | 00287YAW9 | ABBVIE INC 4.450% 05/14/2046 DD 05/12/16 | 300,000.000 | 365,400.13 | 363,960.00 | -1,440.13 |
| FXPF20010302 | 00287YBD0 | ABBVIE INC 4.875% 11/14/2048 DD 09/18/18 | 310,000.000 | 409,112.20 | 400,275.10 | -8,837.10 |
| FXPF20010302 | 00440EAQ0 | CHUBB INA HOLDINGS INC 4.150% 03/13/2043 DD 03/13/13 | 240,000.000 | 311,404.80 | 288,324.00 | -23,080.80 |
| FXPF20010302 | 00440EAW7 | CHUBB INA HOLDINGS INC 4.350% 11/03/2045 DD 11/03/15 | 120,000.000 | 150,290.40 | 148,863.60 | -1,426.80 |
| FXPF20010302 | 007589AB0 | ADVOCATE HEALTH & HOSPITALS CO 4.272% 08/15/2048 DD 08/16/18 | 115,000.000 | 150,432.65 | 142,755.25 | -7,677.40 |
| FXPF20010302 | 00774MAY1 | AERCAP IRELAND CAPITAL DAC / A 3.400% 10/29/2033 DD 10/29/21 | 2,105,000.000 | 2,110,576.75 | 2,145,942.25 | 35,365.50 |
| FXPF20010302 | 00778XAA5 | ADVENTHEALTH OBLIGATED GROUP 2.795% 11/15/2051 DD 11/04/21 | 350,000.000 | 349,721.25 | 342,534.50 | -7,186.75 |
| FXPF20010302 | 010392FD5 | ALABAMA POWER CO 5.500% 03/15/2041 DD 03/10/11 | 90,000.000 | 126,656.10 | 117,406.80 | -9,249.30 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF20010302 | 010392FJ2 | ALABAMA POWER CO 3.850% 12/01/2042 DD 12/05/12 | 165,000.000 | 202,288.35 | 183,984.90 | -18,303.45 |
| FXPF20010302 | 010392FL7 | ALABAMA POWER CO 4.150% 08/15/2044 DD 08/26/14 | 235,000.000 | 298,139.80 | 275,600.95 | -22,538.85 |
| FXPF20010302 | 010392FM5 | ALABAMA POWER CO 3.750% 03/01/2045 DD 03/11/15 | 560,000.000 | 677,448.80 | 621,644.80 | -55,804.00 |
| FXPF20010302 | 010392FW3 | ALABAMA POWER CO 3.000% 03/15/2052 DD 11/18/21 | 400,000.000 | 399,296.00 | 400,600.00 | 1,304.00 |
| FXPF20010302 | 01609WAR3 | ALIBABA GROUP HOLDING LTD 4.500% 11/28/2034 DD 05/28/15 | 440,000.000 | 512,620.85 | 499,686.00 | -12,934.85 |
| FXPF20010302 | 01609WAU6 | ALIBABA GROUP HOLDING LTD 4.000% 12/06/2037 DD 12/06/17 | 550,000.000 | 617,134.60 | 597,558.50 | -19,576.10 |
| FXPF20010302 | 01609WAW2 | ALIBABA GROUP HOLDING LTD 4.400% 12/06/2057 DD 12/06/17 | 455,000.000 | 530,898.84 | 518,745.50 | -12,153.34 |
| FXPF20010302 | 01609WAY8 | ALIBABA GROUP HOLDING LTD 2.700% 02/09/2041 DD 02/09/21 | 380,000.000 | 377,266.36 | 347,844.40 | -29,421.96 |
| FXPF20010302 | 01609WAZ5 | ALIBABA GROUP HOLDING LTD 3.150% 02/09/2051 DD 02/09/21 | 945,000.000 | 946,718.29 | 887,922.00 | -58,796.29 |
| FXPF20010302 | 01609WBA9 | ALIBABA GROUP HOLDING LTD 3.250% 02/09/2061 DD 02/09/21 | 285,000.000 | 284,937.30 | 263,459.70 | -21,477.60 |
| FXPF20010302 | 01959LAE2 | ALLINA HEALTH SYSTEM 2.902% 11/15/2051 DD 11/10/21 | 145,000.000 | 145,000.00 | 146,463.05 | 1,463.05 |
| FXPF20010302 | 020002BA8 | ALLSTATE CORP/THE 4.500% 06/15/2043 DD 06/07/13 | 200,000.000 | 267,708.00 | 243,832.00 | -23,876.00 |
| FXPF20010302 | 020002BC4 | ALLSTATE CORP/THE 4.200% 12/15/2046 DD 12/08/16 | 335,000.000 | 404,824.05 | 403,437.15 | -1,386.90 |
| FXPF20010302 | 020002BG5 | ALLSTATE CORP/THE 3.850% 08/10/2049 DD 06/10/19 | 195,000.000 | 230,343.75 | 228,352.80 | -1,990.95 |
| FXPF20010302 | 02079KAE7 | ALPHABET INC 1.900% 08/15/2040 DD 08/05/20 | 505,000.000 | 481,015.24 | 461,342.75 | -19,672.49 |
| FXPF20010302 | 02079KAF4 | ALPHABET INC 2.050% 08/15/2050 DD 08/05/20 | 1,315,000.000 | 1,247,434.94 | 1,178,634.50 | -68,800.44 |
| FXPF20010302 | 02079KAG2 | ALPHABET INC 2.250% 08/15/2060 DD 08/05/20 | 930,000.000 | 872,642.30 | 832,973.10 | -39,669.20 |
| FXPF20010302 | 02209SBL6 | ALTRIA GROUP INC 2.450% 02/04/2032 DD 02/04/21 | 810,000.000 | 804,368.06 | 769,961.70 | -34,406.36 |
| FXPF20010302 | 02209SBM4 | ALTRIA GROUP INC 3.400% 02/04/2041 DD 02/04/21 | 1,895,000.000 | 1,820,737.86 | 1,752,761.30 | -67,976.56 |
| FXPF20010302 | 02209SBN2 | ALTRIA GROUP INC 3.700% 02/04/2051 DD 02/04/21 | 655,000.000 | 619,906.78 | 612,706.65 | -7,200.13 |
| FXPF20010302 | 023135BF2 | AMAZON.COM INC 3.875% 08/22/2037 DD 02/22/18 | 920,000.000 | 1,147,672.40 | 1,082,702.00 | -64,970.40 |
| FXPF20010302 | 023135BJ4 | AMAZON.COM INC 4.050% 08/22/2047 DD 02/22/18 | 750,000.000 | 959,520.57 | 912,450.00 | -47,070.57 |
| FXPF20010302 | 023135BM7 | AMAZON.COM INC 4.250% 08/22/2057 DD 02/22/18 | 995,000.000 | 1,395,057.95 | 1,279,291.40 | -115,766.55 |
| FXPF20010302 | 023135BT2 | AMAZON.COM INC 2.500% 06/03/2050 DD 06/03/20 | 1,625,000.000 | 1,580,200.38 | 1,553,581.25 | -26,619.13 |
| FXPF20010302 | 023135CB0 | AMAZON.COM INC 3.100% 05/12/2051 DD 05/12/21 | 330,000.000 | 337,214.79 | 353,832.60 | 16,617.81 |
| FXPF20010302 | 02360FAB2 | UNION ELECTRIC CO 5.300% 08/01/2037 DD 07/21/05 | 114,000.000 | 153,451.98 | 145,982.70 | -7,469.28 |
| FXPF20010302 | 02361DAU4 | AMEREN ILLINOIS CO 3.250% 03/15/2050 DD 11/26/19 | 430,000.000 | 502,528.10 | 458,818.60 | -43,709.50 |
| FXPF20010302 | 02364WAJ4 | AMERICA MOVIL SAB DE CV 6.375% 03/01/2035 DD 02/25/05 | 255,000.000 | 366,956.00 | 352,708.35 | -14,247.65 |
| FXPF20010302 | 02364WAP0 | AMERICA MOVIL SAB DE CV 6.125% 11/15/2037 DD 10/30/07 | 355,000.000 | 490,098.45 | 480,772.95 | -9,325.50 |
| FXPF20010302 | 02364WAW5 | AMERICA MOVIL SAB DE CV 6.125% 03/30/2040 DD 03/30/10 | 805,000.000 | 1,156,087.43 | 1,128,851.50 | -27,235.93 |
| FXPF20010302 | 03027XBS8 | AMERICAN TOWER CORP 2.300% 09/15/2031 DD 09/27/21 | 490,000.000 | 474,437.60 | 476,466.20 | 2,028.60 |
| FXPF20010302 | 031162CY4 | AMGEN INC 2.770% 09/01/2053 DD 03/01/21 | 172,000.000 | 172,804.96 | 161,380.72 | -11,424.24 |
| FXPF20010302 | 031162DA5 | AMGEN INC 2.800% 08/15/2041 DD 08/09/21 | 415,000.000 | 409,388.27 | 400,437.65 | -8,950.62 |
| FXPF20010302 | 031162DC1 | AMGEN INC 3.000% 01/15/2052 DD 08/09/21 | 1,365,000.000 | 1,356,640.06 | 1,329,701.10 | -26,938.96 |
| FXPF20010302 | 03523TBQ0 | ANHEUSER-BUSCH INBEV WORLDWIDE 3.750% 07/15/2042 DD 07/16/12 | 485,000.000 | 526,297.75 | 530,182.60 | 3,884.85 |
| FXPF20010302 | 035240AF7 | ANHEUSER-BUSCH INBEV WORLDWIDE 5.875% 06/15/2035 DD 06/15/16 | 315,000.000 | 422,505.45 | 411,185.25 | -11,320.20 |
| FXPF20010302 | 035240AU4 | ANHEUSER-BUSCH INBEV WORLDWIDE 4.600% 06/01/2060 DD 04/03/20 | 635,000.000 | 804,862.34 | 789,133.55 | -15,728.79 |
| FXPF20010302 | 035242AB2 | ANHEUSER-BUSCH INBEV FINANCE I 4.000% 01/17/2043 DD 01/17/13 | 145,000.000 | 166,560.05 | 161,789.55 | -4,770.50 |
| FXPF20010302 | 035242AN6 | ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16 | 105,000.000 | 134,709.75 | 132,223.35 | -2,486.40 |
| FXPF20010302 | 03740LAB8 | AON CORP / AON GLOBAL HOLDINGS 2.900% 08/23/2051 DD | 1,090,000.000 | 1,078,224.65 | 1,053,452.30 | -24,772.35 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| | | 08/23/21 | | | | |
| FXPF20010302 | 037833BA7 | APPLE INC 3.450% 02/09/2045 DD 02/09/15 | 1,145,000.000 | 1,389,583.45 | 1,281,964.90 | -107,618.55 |
| FXPF20010302 | 037833DD9 | APPLE INC 3.750% 09/12/2047 DD 09/12/17 | 1,440,000.000 | 1,805,083.20 | 1,689,436.80 | -115,646.40 |
| FXPF20010302 | 037833DG2 | APPLE INC 3.750% 11/13/2047 DD 11/13/17 | 150,000.000 | 173,894.75 | 176,664.00 | 2,769.25 |
| FXPF20010302 | 037833DQ0 | APPLE INC 2.950% 09/11/2049 DD 09/11/19 | 700,000.000 | 746,027.80 | 723,891.00 | -22,136.80 |
| FXPF20010302 | 037833DW7 | APPLE INC 2.650% 05/11/2050 DD 05/11/20 | 3,620,000.000 | 3,842,087.00 | 3,573,410.60 | -268,676.40 |
| FXPF20010302 | 037833DZ0 | APPLE INC 2.400% 08/20/2050 DD 08/20/20 | 1,220,000.000 | 1,248,572.40 | 1,150,167.20 | -98,405.20 |
| FXPF20010302 | 037833EA4 | APPLE INC 2.550% 08/20/2060 DD 08/20/20 | 150,000.000 | 140,598.00 | 141,561.00 | 963.00 |
| FXPF20010302 | 037833EE6 | APPLE INC 2.375% 02/08/2041 DD 02/08/21 | 725,000.000 | 691,270.66 | 707,389.75 | 16,119.09 |
| FXPF20010302 | 037833EF3 | APPLE INC 2.650% 02/08/2051 DD 02/08/21 | 295,000.000 | 288,256.30 | 291,191.55 | 2,935.25 |
| FXPF20010302 | 037833EG1 | APPLE INC 2.800% 02/08/2061 DD 02/08/21 | 405,000.000 | 385,315.95 | 403,918.65 | 18,602.70 |
| FXPF20010302 | 037833EL0 | APPLE INC 2.850% 08/05/2061 DD 08/05/21 | 1,655,000.000 | 1,655,568.81 | 1,666,270.55 | 10,701.74 |
| FXPF20010302 | 038222AG0 | APPLIED MATERIALS INC 5.850% 06/15/2041 DD 06/08/11 | 210,000.000 | 330,794.10 | 307,866.30 | -22,927.80 |
| FXPF20010302 | 038222AP0 | APPLIED MATERIALS INC 2.750% 06/01/2050 DD 05/29/20 | 235,000.000 | 255,677.65 | 236,276.05 | -19,401.60 |
| FXPF20010302 | 039483BQ4 | ARCHER-DANIELS-MIDLAND CO 4.500% 03/15/2049 DD 12/03/18 | 90,000.000 | 119,682.00 | 118,723.50 | -958.50 |
| FXPF20010302 | 040555CP7 | ARIZONA PUBLIC SERVICE CO 4.700% 01/15/2044 DD 01/10/14 | 150,000.000 | 190,680.00 | 176,977.50 | -13,702.50 |
| FXPF20010302 | 040555DD3 | ARIZONA PUBLIC SERVICE CO 2.200% 12/15/2031 DD 08/16/21 | 1,420,000.000 | 1,420,313.00 | 1,379,714.60 | -40,598.40 |
| FXPF20010302 | 046353AD0 | ASTRAZENECA PLC 6.450% 09/15/2037 DD 09/12/07 | 1,300,000.000 | 2,006,381.00 | 1,914,835.00 | -91,546.00 |
| FXPF20010302 | 046353AG3 | ASTRAZENECA PLC 4.000% 09/18/2042 DD 09/18/12 | 575,000.000 | 709,785.75 | 688,804.00 | -20,981.75 |
| FXPF20010302 | 046353AU2 | ASTRAZENECA PLC 4.375% 08/17/2048 DD 08/17/18 | 350,000.000 | 429,406.34 | 453,267.50 | 23,861.16 |
| FXPF20010302 | 04686JAE1 | ATHENE HOLDING LTD 3.450% 05/15/2052 DD 12/13/21 | 290,000.000 | 289,950.70 | 292,386.70 | 2,436.00 |
| FXPF20010302 | 05526DBQ7 | BAT CAPITAL CORP 5.282% 04/02/2050 DD 04/02/20 | 455,000.000 | 520,732.10 | 516,315.80 | -4,416.30 |
| FXPF20010302 | 055451AV0 | BHP BILLITON FINANCE USA LTD 5.000% 09/30/2043 DD 09/30/13 | 765,000.000 | 1,089,133.65 | 1,014,558.30 | -74,575.35 |
| FXPF20010302 | 06051GHU6 | BANK OF AMERICA CORP VAR RT 04/23/2040 DD 04/23/19 | 1,170,000.000 | 1,440,574.20 | 1,347,547.50 | -93,026.70 |
| FXPF20010302 | 06654DAC1 | BANNER HEALTH 3.181% 01/01/2050 DD 05/14/20 | 250,000.000 | 276,955.00 | 265,095.00 | -11,860.00 |
| FXPF20010302 | 066836AC1 | BAPTIST HEALTH SOUTH FLORIDA O 3.115% 11/15/2071 DD 08/10/21 | 145,000.000 | 145,000.00 | 139,346.45 | -5,653.55 |
| FXPF20010302 | 072863AJ2 | BAYLOR SCOTT & WHITE HOLDINGS 2.839% 11/15/2050 DD 01/21/21 | 730,000.000 | 738,896.19 | 733,197.40 | -5,698.79 |
| FXPF20010302 | 075887BX6 | BECTON DICKINSON AND CO 4.669% 06/06/2047 DD 06/06/17 | 440,000.000 | 577,746.40 | 556,578.00 | -21,168.40 |
| FXPF20010302 | 084423AW2 | W R BERKLEY CORP 3.150% 09/30/2061 DD 09/15/21 | 120,000.000 | 113,468.40 | 114,403.20 | 934.80 |
| FXPF20010302 | 084664BU4 | BERKSHIRE HATHAWAY FINANCE COR 4.400% 05/15/2042 DD 05/15/12 | 220,000.000 | 292,274.40 | 268,877.40 | -23,397.00 |
| FXPF20010302 | 084664CQ2 | BERKSHIRE HATHAWAY FINANCE COR 4.200% 08/15/2048 DD 08/15/18 | 2,135,000.000 | 2,819,331.55 | 2,599,789.50 | -219,542.05 |
| FXPF20010302 | 084664CV1 | BERKSHIRE HATHAWAY FINANCE COR 2.850% 10/15/2050 DD 10/15/20 | 1,950,000.000 | 2,054,287.33 | 1,929,018.00 | -125,269.33 |
| FXPF20010302 | 097023AX3 | BOEING CO/THE 6.875% 03/15/2039 DD 03/13/09 | 180,000.000 | 245,336.40 | 249,775.20 | 4,438.80 |
| FXPF20010302 | 097023BZ7 | BOEING CO/THE 3.625% 03/01/2048 DD 02/23/18 | 350,000.000 | 352,887.50 | 347,774.00 | -5,113.50 |
| FXPF20010302 | 097023CB9 | BOEING CO/THE 3.850% 11/01/2048 DD 10/31/18 | 610,000.000 | 632,550.60 | 635,247.90 | 2,697.30 |
| FXPF20010302 | 09778PAC9 | BON SECOURS MERCY HEALTH INC 3.205% 06/01/2050 DD 10/15/20 | 370,000.000 | 395,130.40 | 391,297.20 | -3,833.20 |
| FXPF20010302 | 10373QBG4 | BP CAPITAL MARKETS AMERICA INC 3.000% 02/24/2050 DD 02/24/20 | 205,000.000 | 197,468.30 | 200,586.35 | 3,118.05 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF20010302 | 10373QBN9 | BP CAPITAL MARKETS AMERICA INC 2.772% 11/10/2050 DD 08/10/20 | 205,000.000 | 190,768.90 | 192,991.10 | 2,222.20 |
| FXPF20010302 | 10373QBP4 | BP CAPITAL MARKETS AMERICA INC 2.939% 06/04/2051 DD 12/04/20 | 155,000.000 | 148,981.35 | 149,371.95 | 390.60 |
| FXPF20010302 | 10373QBQ2 | BP CAPITAL MARKETS AMERICA INC 3.379% 02/08/2061 DD 02/08/21 | 1,175,000.000 | 1,153,851.44 | 1,212,529.50 | 58,678.06 |
| FXPF20010302 | 10373QBS8 | BP CAPITAL MARKETS AMERICA INC 3.001% 03/17/2052 DD 09/17/21 | 460,000.000 | 460,076.65 | 449,065.80 | -11,010.85 |
| FXPF20010302 | 110122AU2 | BRISTOL-MYERS SQUIBB CO 3.250% 08/01/2042 DD 07/31/12 | 270,000.000 | 313,305.30 | 288,225.00 | -25,080.30 |
| FXPF20010302 | 110122CQ9 | BRISTOL-MYERS SQUIBB CO 4.125% 06/15/2039 DD 06/15/20 | 720,000.000 | 917,395.20 | 853,783.20 | -63,612.00 |
| FXPF20010302 | 110122CR7 | BRISTOL-MYERS SQUIBB CO 4.250% 10/26/2049 DD 04/26/20 | 185,000.000 | 232,228.65 | 229,431.45 | -2,797.20 |
| FXPF20010302 | 110122DH8 | BRISTOL-MYERS SQUIBB CO 4.625% 05/15/2044 DD 05/15/20 | 875,000.000 | 1,191,408.75 | 1,120,122.50 | -71,286.25 |
| FXPF20010302 | 110122DK1 | BRISTOL-MYERS SQUIBB CO 4.350% 11/15/2047 DD 05/15/20 | 740,000.000 | 979,552.00 | 914,566.00 | -64,986.00 |
| FXPF20010302 | 110122DS4 | BRISTOL-MYERS SQUIBB CO 2.550% 11/13/2050 DD 11/13/20 | 885,000.000 | 903,540.75 | 840,634.95 | -62,905.80 |
| FXPF20010302 | 11271LAF9 | BROOKFIELD FINANCE INC 3.500% 03/30/2051 DD 09/28/20 | 240,000.000 | 251,016.00 | 252,660.00 | 1,644.00 |
| FXPF20010302 | 12189LAC5 | BURLINGTON NORTHERN SANTA FE L 5.050% 03/01/2041 DD 09/10/10 | 510,000.000 | 710,685.00 | 663,555.90 | -47,129.10 |
| FXPF20010302 | 12189LAE1 | BURLINGTON NORTHERN SANTA FE L 5.400% 06/01/2041 DD 05/19/11 | 195,000.000 | 284,011.65 | 263,934.45 | -20,077.20 |
| FXPF20010302 | 12189LAG6 | BURLINGTON NORTHERN SANTA FE L 4.950% 09/15/2041 DD 08/22/11 | 695,000.000 | 963,951.10 | 891,705.85 | -72,245.25 |
| FXPF20010302 | 12189LAJ0 | BURLINGTON NORTHERN SANTA FE L 4.400% 03/15/2042 DD 03/02/12 | 175,000.000 | 232,008.00 | 213,566.50 | -18,441.50 |
| FXPF20010302 | 12189LAK7 | BURLINGTON NORTHERN SANTA FE L 4.375% 09/01/2042 DD 08/23/12 | 155,000.000 | 189,462.70 | 188,896.95 | -565.75 |
| FXPF20010302 | 12189LAP6 | BURLINGTON NORTHERN SANTA FE L 5.150% 09/01/2043 DD 08/22/13 | 350,000.000 | 472,749.50 | 470,085.00 | -2,664.50 |
| FXPF20010302 | 12189LAU5 | BURLINGTON NORTHERN SANTA FE L 4.550% 09/01/2044 DD 08/18/14 | 195,000.000 | 248,944.80 | 246,678.90 | -2,265.90 |
| FXPF20010302 | 12189LAX9 | BURLINGTON NORTHERN SANTA FE L 4.700% 09/01/2045 DD 08/20/15 | 180,000.000 | 222,636.60 | 231,197.40 | 8,560.80 |
| FXPF20010302 | 12189LAZ4 | BURLINGTON NORTHERN SANTA FE L 3.900% 08/01/2046 DD 05/16/16 | 74,000.000 | 94,561.64 | 86,146.36 | -8,415.28 |
| FXPF20010302 | 12189LBC4 | BURLINGTON NORTHERN SANTA FE L 4.050% 06/15/2048 DD 03/05/18 | 220,000.000 | 267,335.20 | 265,474.00 | -1,861.20 |
| FXPF20010302 | 125523AJ9 | CIGNA CORP 4.800% 08/15/2038 DD 08/15/19 | 420,000.000 | 537,377.85 | 517,805.40 | -19,572.45 |
| FXPF20010302 | 125523BK5 | CIGNA CORP 3.875% 10/15/2047 DD 04/15/20 | 1,340,000.000 | 1,567,342.45 | 1,502,207.00 | -65,135.45 |
| FXPF20010302 | 126650CZ1 | CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 | 1,830,000.000 | 2,441,446.36 | 2,400,411.00 | -41,035.36 |
| FXPF20010302 | 136375CP5 | CANADIAN NATIONAL RAILWAY CO 3.650% 02/03/2048 DD 02/06/18 | 310,000.000 | 380,521.90 | 354,928.30 | -25,593.60 |
| FXPF20010302 | 144141DD7 | DUKE ENERGY PROGRESS LLC 4.100% 03/15/2043 DD 03/12/13 | 205,000.000 | 254,716.60 | 237,541.70 | -17,174.90 |
| FXPF20010302 | 149123CB5 | CATERPILLAR INC 3.803% 08/15/2042 DD 08/15/12 | 570,000.000 | 685,368.00 | 666,996.90 | -18,371.10 |
| FXPF20010302 | 149123CE9 | CATERPILLAR INC 4.750% 05/15/2064 DD 05/08/14 | 335,000.000 | 476,081.90 | 483,240.85 | 7,158.95 |
| FXPF20010302 | 149123CJ8 | CATERPILLAR INC 3.250% 04/09/2050 DD 04/09/20 | 180,000.000 | 193,894.20 | 199,632.60 | 5,738.40 |
| FXPF20010302 | 15189WAH3 | CENTERPOINT ENERGY RESOURCES C 5.850% 01/15/2041 DD 07/15/11 | 60,000.000 | 84,510.00 | 81,325.20 | -3,184.80 |
| FXPF20010302 | 161175BV5 | CHARTER COMMUNICATIONS OPERATI 3.700% 04/01/2051 DD 04/17/20 | 270,000.000 | 257,644.80 | 261,975.60 | 4,330.80 |
| FXPF20010302 | 161175BY9 | CHARTER COMMUNICATIONS OPERATI 3.850% 04/01/2061 DD | 245,000.000 | 237,356.00 | 231,968.45 | -5,387.55 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| | | 12/04/20 | | | | |
| FXPF20010302 | 161175CC6 | CHARTER COMMUNICATIONS OPERATI 4.400% 12/01/2061 DD 06/02/21 | 105,000.000 | 111,437.55 | 109,047.75 | -2,389.80 |
| FXPF20010302 | 161175CE2 | CHARTER COMMUNICATIONS OPERATI 3.500% 03/01/2042 DD 10/12/21 | 180,000.000 | 176,121.00 | 175,073.40 | -1,047.60 |
| FXPF20010302 | 161175CG7 | CHARTER COMMUNICATIONS OPERATI 3.950% 06/30/2062 DD 10/12/21 | 2,370,000.000 | 2,346,848.55 | 2,292,501.00 | -54,347.55 |
| FXPF20010302 | 166756AH9 | CHEVRON USA INC 2.343% 08/12/2050 DD 08/12/20 | 690,000.000 | 645,063.30 | 634,786.20 | -10,277.10 |
| FXPF20010302 | 16876BAB8 | CHILDREN'S HOSPITAL CORP/THE 2.585% 02/01/2050 DD 07/07/20 | 255,000.000 | 254,946.45 | 244,922.40 | -10,024.05 |
| FXPF20010302 | 171232AQ4 | CHUBB CORP/THE 6.000% 05/11/2037 DD 05/11/07 | 190,000.000 | 286,459.20 | 270,311.10 | -16,148.10 |
| FXPF20010302 | 171239AJ5 | CHUBB INA HOLDINGS INC 3.050% 12/15/2061 DD 11/18/21 | 1,435,000.000 | 1,435,253.85 | 1,470,932.40 | 35,678.55 |
| FXPF20010302 | 17275RAD4 | CISCO SYSTEMS INC 5.900% 02/15/2039 DD 02/17/09 | 590,000.000 | 857,232.75 | 849,074.90 | -8,157.85 |
| FXPF20010302 | 17275RAF9 | CISCO SYSTEMS INC 5.500% 01/15/2040 DD 11/17/09 | 300,000.000 | 439,520.00 | 418,755.00 | -20,765.00 |
| FXPF20010302 | 172967AS0 | CITIGROUP INC 6.875% 02/15/2098 DD 02/15/98 | 150,000.000 | 250,065.00 | 264,796.50 | 14,731.50 |
| FXPF20010302 | 172967MD0 | CITIGROUP INC 4.650% 07/23/2048 DD 07/23/18 | 385,000.000 | 496,954.15 | 496,041.70 | -912.45 |
| FXPF20010302 | 172967NF4 | CITIGROUP INC VAR RT 11/03/2042 DD 11/03/21 | 450,000.000 | 450,000.00 | 446,881.50 | -3,118.50 |
| FXPF20010302 | 191216CW8 | COCA-COLA CO/THE 2.500% 06/01/2040 DD 05/01/20 | 210,000.000 | 193,130.70 | 211,404.90 | 18,274.20 |
| FXPF20010302 | 191216DL1 | COCA-COLA CO/THE 3.000% 03/05/2051 DD 03/05/21 | 165,000.000 | 169,290.00 | 175,327.35 | 6,037.35 |
| FXPF20010302 | 191241AF5 | COCA-COLA FEMSA SAB DE CV 5.250% 11/26/2043 DD 11/26/13 | 130,000.000 | 172,810.30 | 169,430.30 | -3,380.00 |
| FXPF20010302 | 20030NCC3 | COMCAST CORP 3.969% 11/01/2047 DD 10/19/17 | 1,770,000.000 | 2,196,537.00 | 2,045,093.40 | -151,443.60 |
| FXPF20010302 | 20030NCE9 | COMCAST CORP 3.999% 11/01/2049 DD 10/19/17 | 447,000.000 | 564,288.33 | 519,816.30 | -44,472.03 |
| FXPF20010302 | 20030NCG4 | COMCAST CORP 4.049% 11/01/2052 DD 10/19/17 | 520,000.000 | 652,842.63 | 609,627.20 | -43,215.43 |
| FXPF20010302 | 20030NCJ8 | COMCAST CORP 3.900% 03/01/2038 DD 02/08/18 | 495,000.000 | 605,795.85 | 561,384.45 | -44,411.40 |
| FXPF20010302 | 20030NCL3 | COMCAST CORP 4.600% 10/15/2038 DD 10/05/18 | 760,000.000 | 912,919.60 | 924,350.00 | 11,430.40 |
| FXPF20010302 | 20030NCM1 | COMCAST CORP 4.700% 10/15/2048 DD 10/05/18 | 260,000.000 | 328,751.80 | 332,186.40 | 3,434.60 |
| FXPF20010302 | 20030NCY5 | COMCAST CORP 3.250% 11/01/2039 DD 11/05/19 | 4,330,000.000 | 4,916,238.70 | 4,580,403.90 | -335,834.80 |
| FXPF20010302 | 20030NDT5 | COMCAST CORP 144A 2.937% 11/01/2056 DD 08/19/21 | 2,885,000.000 | 2,847,106.42 | 2,760,137.20 | -86,969.22 |
| FXPF20010302 | 20268JAG8 | COMMONSPIRIT HEALTH 3.910% 10/01/2050 DD 10/28/20 | 430,000.000 | 479,368.30 | 480,129.40 | 761.10 |
| FXPF20010302 | 202795JA9 | COMMONWEALTH EDISON CO 3.800% 10/01/2042 DD 10/01/12 | 495,000.000 | 595,648.35 | 559,166.85 | -36,481.50 |
| FXPF20010302 | 202795JB7 | COMMONWEALTH EDISON CO 4.600% 08/15/2043 DD 08/19/13 | 785,000.000 | 1,035,124.55 | 975,927.70 | -59,196.85 |
| FXPF20010302 | 202795JG6 | COMMONWEALTH EDISON CO 4.350% 11/15/2045 DD 11/19/15 | 925,000.000 | 1,205,950.25 | 1,124,531.75 | -81,418.50 |
| FXPF20010302 | 202795JL5 | COMMONWEALTH EDISON CO 3.750% 08/15/2047 DD 08/23/17 | 645,000.000 | 776,521.95 | 729,830.40 | -46,691.55 |
| FXPF20010302 | 20369EAE2 | COMMUNITY HEALTH NETWORK INC 3.099% 05/01/2050 DD 08/25/20 | 470,000.000 | 474,700.00 | 470,874.20 | -3,825.80 |
| FXPF20010302 | 205887CD2 | CONAGRA BRANDS INC 5.300% 11/01/2038 DD 10/22/18 | 430,000.000 | 555,866.10 | 545,407.70 | -10,458.40 |
| FXPF20010302 | 205887CE0 | CONAGRA BRANDS INC 5.400% 11/01/2048 DD 10/22/18 | 120,000.000 | 152,415.60 | 162,132.00 | 9,716.40 |
| FXPF20010302 | 20825CAP9 | CONOCOPHILLIPS 5.900% 05/15/2038 DD 05/08/08 | 315,000.000 | 454,396.95 | 434,366.10 | -20,030.85 |
| FXPF20010302 | 20825CBD5 | CONOCOPHILLIPS 144A 4.850% 08/15/2048 DD 08/15/20 | 95,000.000 | 126,807.90 | 124,740.70 | -2,067.20 |
| FXPF20010302 | 20826FAC0 | CONOCOPHILLIPS CO 4.300% 11/15/2044 DD 11/12/14 | 735,000.000 | 924,152.25 | 883,646.40 | -40,505.85 |
| FXPF20010302 | 209111EY5 | CONSOLIDATED EDISON CO OF NEW 5.500% 12/01/2039 DD 12/04/09 | 190,000.000 | 260,583.10 | 244,750.40 | -15,832.70 |
| FXPF20010302 | 209111FA6 | CONSOLIDATED EDISON CO OF NEW 5.700% 06/15/2040 DD 06/07/10 | 155,000.000 | 215,848.35 | 206,749.85 | -9,098.50 |
| FXPF20010302 | 209111FB4 | CONSOLIDATED EDISON CO OF NEW 4.200% 03/15/2042 DD | 175,000.000 | 212,553.25 | 197,893.50 | -14,659.75 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| | | 03/13/12 | | | | |
| FXPF20010302 | 209111FC2 | CONSOLIDATED EDISON CO OF NEW 3.950% 03/01/2043 DD 02/28/13 | 140,000.000 | 165,160.79 | 152,530.00 | -12,630.79 |
| FXPF20010302 | 209111FF5 | CONSOLIDATED EDISON CO OF NEW 4.625% 12/01/2054 DD 11/24/14 | 265,000.000 | 352,966.75 | 332,039.70 | -20,927.05 |
| FXPF20010302 | 209111FG3 | CONSOLIDATED EDISON CO OF NEW 4.500% 12/01/2045 DD 11/17/15 | 260,000.000 | 336,983.40 | 307,959.60 | -29,023.80 |
| FXPF20010302 | 209111FK4 | CONSOLIDATED EDISON CO OF NEW 4.300% 12/01/2056 DD 11/16/16 | 300,000.000 | 378,047.80 | 357,891.00 | -20,156.80 |
| FXPF20010302 | 209111FL2 | CONSOLIDATED EDISON CO OF NEW 3.875% 06/15/2047 DD 06/08/17 | 785,000.000 | 906,840.37 | 860,234.40 | -46,605.97 |
| FXPF20010302 | 209111FW8 | CONSOLIDATED EDISON CO OF NEW 3.700% 11/15/2059 DD 11/08/19 | 115,000.000 | 124,216.10 | 123,257.00 | -959.10 |
| FXPF20010302 | 209111GC1 | CONSOLIDATED EDISON CO OF NEW 3.200% 12/01/2051 DD 12/02/21 | 700,000.000 | 700,000.00 | 702,324.00 | 2,324.00 |
| FXPF20010302 | 210518DB9 | CONSUMERS ENERGY CO 4.050% 05/15/2048 DD 05/14/18 | 745,000.000 | 915,239.95 | 891,675.60 | -23,564.35 |
| FXPF20010302 | 210518DF0 | CONSUMERS ENERGY CO 3.100% 08/15/2050 DD 09/03/19 | 180,000.000 | 208,074.60 | 188,163.00 | -19,911.60 |
| FXPF20010302 | 210518DH6 | CONSUMERS ENERGY CO 3.500% 08/01/2051 DD 03/26/20 | 390,000.000 | 477,102.60 | 438,496.50 | -38,606.10 |
| FXPF20010302 | 21684AAB2 | COOPERATIEVE RABOBANK UA 5.750% 12/01/2043 DD 11/29/13 | 635,000.000 | 887,889.57 | 888,371.35 | 481.78 |
| FXPF20010302 | 225433AF8 | CREDIT SUISSE GROUP AG 4.875% 05/15/2045 DD 11/15/15 | 1,085,000.000 | 1,310,269.20 | 1,377,982.55 | 67,713.35 |
| FXPF20010302 | 231021AS5 | CUMMINS INC 2.600% 09/01/2050 DD 08/24/20 | 375,000.000 | 382,698.75 | 346,882.50 | -35,816.25 |
| FXPF20010302 | 23291KAK1 | DH EUROPE FINANCE II SARL 3.400% 11/15/2049 DD 11/07/19 | 145,000.000 | 148,719.25 | 155,956.20 | 7,236.95 |
| FXPF20010302 | 23338VAD8 | DTE ELECTRIC CO 4.300% 07/01/2044 DD 07/02/14 | 415,000.000 | 535,835.55 | 502,535.95 | -33,299.60 |
| FXPF20010302 | 233853AH3 | DAIMLER TRUCKS FINANCE NO 144A 2.500% 12/14/2031 DD 12/14/21 | 390,000.000 | 387,129.60 | 390,421.20 | 3,291.60 |
| FXPF20010302 | 235851AW2 | DANAHER CORP 2.800% 12/10/2051 DD 12/10/21 | 680,000.000 | 680,475.60 | 674,145.20 | -6,330.40 |
| FXPF20010302 | 244199BK0 | DEERE & CO 3.750% 04/15/2050 DD 03/30/20 | 130,000.000 | 156,171.60 | 154,117.60 | -2,054.00 |
| FXPF20010302 | 24703DBE0 | DELL INTERNATIONAL LLC / 144A 3.375% 12/15/2041 DD 12/13/21 | 1,100,000.000 | 1,098,356.60 | 1,091,937.00 | -6,419.60 |
| FXPF20010302 | 24820RAG3 | EQUINOR ASA 144A 6.500% 12/01/2028 DD 12/01/98 | 95,000.000 | 127,811.10 | 121,993.30 | -5,817.80 |
| FXPF20010302 | 25243YAV1 | DIAGEO CAPITAL PLC 3.875% 04/29/2043 DD 04/29/13 | 200,000.000 | 225,172.00 | 235,718.00 | 10,546.00 |
| FXPF20010302 | 254687DZ6 | WALT DISNEY CO/THE 6.200% 12/15/2034 DD 06/15/19 | 145,000.000 | 201,196.20 | 202,817.30 | 1,621.10 |
| FXPF20010302 | 254687EB8 | WALT DISNEY CO/THE 6.400% 12/15/2035 DD 06/15/19 | 253,000.000 | 392,592.75 | 362,690.68 | -29,902.07 |
| FXPF20010302 | 254687EH5 | WALT DISNEY CO/THE 6.650% 11/15/2037 DD 11/15/19 | 945,000.000 | 1,493,402.40 | 1,403,523.45 | -89,878.95 |
| FXPF20010302 | 254687ET9 | WALT DISNEY CO/THE 5.400% 10/01/2043 DD 10/01/19 | 115,000.000 | 168,216.25 | 159,901.75 | -8,314.50 |
| FXPF20010302 | 254687FR2 | WALT DISNEY CO/THE 4.625% 03/23/2040 DD 03/23/20 | 635,000.000 | 847,991.70 | 791,298.90 | -56,692.80 |
| FXPF20010302 | 25468PCR5 | TWDC ENTERPRISES 18 CORP 4.125% 12/01/2041 DD 12/02/11 | 205,000.000 | 258,027.35 | 244,003.30 | -14,024.05 |
| FXPF20010302 | 25470DBH1 | DISCOVERY COMMUNICATIONS LLC 4.650% 05/15/2050 DD 05/18/20 | 520,000.000 | 650,390.00 | 612,092.00 | -38,298.00 |
| FXPF20010302 | 256677AH8 | DOLLAR GENERAL CORP 4.125% 04/03/2050 DD 04/03/20 | 575,000.000 | 656,973.67 | 666,045.50 | 9,071.83 |
| FXPF20010302 | 263901AA8 | DUKE ENERGY INDIANA LLC 6.350% 08/15/2038 DD 08/21/08 | 255,000.000 | 361,383.45 | 360,095.70 | -1,287.75 |
| FXPF20010302 | 263901AD2 | DUKE ENERGY INDIANA LLC 4.200% 03/15/2042 DD 03/15/12 | 475,000.000 | 575,277.25 | 544,316.75 | -30,960.50 |
| FXPF20010302 | 26442CAM6 | DUKE ENERGY CAROLINAS LLC 4.250% 12/15/2041 DD 12/08/11 | 123,000.000 | 156,667.56 | 145,312.20 | -11,355.36 |
| FXPF20010302 | 26442CAN4 | DUKE ENERGY CAROLINAS LLC 4.000% 09/30/2042 DD 09/21/12 | 170,000.000 | 210,016.30 | 195,687.00 | -14,329.30 |
| FXPF20010302 | 26442EAE0 | DUKE ENERGY OHIO INC 3.700% 06/15/2046 DD 06/23/16 | 405,000.000 | 480,010.05 | 448,011.00 | -31,999.05 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF20010302 | 26442RAB7 | DUKE ENERGY PROGRESS LLC 4.375% 03/30/2044 DD 03/06/14 | 295,000.000 | 378,942.25 | 355,109.20 | -23,833.05 |
| FXPF20010302 | 26442UAB0 | DUKE ENERGY PROGRESS LLC 4.200% 08/15/2045 DD 08/13/15 | 775,000.000 | 984,071.75 | 924,086.75 | -59,985.00 |
| FXPF20010302 | 26442UAC8 | DUKE ENERGY PROGRESS LLC 3.700% 10/15/2046 DD 09/16/16 | 285,000.000 | 344,183.10 | 318,630.00 | -25,553.10 |
| FXPF20010302 | 26443TAC0 | DUKE ENERGY INDIANA LLC 2.750% 04/01/2050 DD 03/12/20 | 1,112,000.000 | 1,156,279.84 | 1,085,834.64 | -70,445.20 |
| FXPF20010302 | 26444GAD5 | DUKE ENERGY FLORIDA PROJECT FI 2.858% 03/01/2035 DD 06/22/16 | 265,000.000 | 283,870.65 | 275,955.10 | -7,915.55 |
| FXPF20010302 | 26444GAE3 | DUKE ENERGY FLORIDA PROJECT FI 3.112% 09/01/2038 DD 06/22/16 | 355,000.000 | 401,189.05 | 377,979.15 | -23,209.90 |
| FXPF20010302 | 26444HAL5 | DUKE ENERGY FLORIDA LLC 3.000% 12/15/2051 DD 12/02/21 | 325,000.000 | 323,147.50 | 328,828.50 | 5,681.00 |
| FXPF20010302 | 268317AL8 | ELECTRICITE DE FRANCE SA 144A 6.000% 01/22/2114 DD 01/22/14 | 730,000.000 | 1,052,857.10 | 1,018,320.80 | -34,536.30 |
| FXPF20010302 | 26875PAQ4 | EOG RESOURCES INC 5.100% 01/15/2036 DD 01/14/16 | 165,000.000 | 205,434.90 | 200,636.70 | -4,798.20 |
| FXPF20010302 | 278865BJ8 | ECOLAB INC 2.750% 08/18/2055 DD 08/18/21 | 730,000.000 | 721,890.10 | 719,619.40 | -2,270.70 |
| FXPF20010302 | 278865BN9 | ECOLAB INC 2.700% 12/15/2051 DD 12/15/21 | 505,000.000 | 503,762.75 | 498,551.15 | -5,211.60 |
| FXPF20010302 | 28370TAF6 | KINDER MORGAN ENERGY PARTNERS 4.700% 11/01/2042 DD 11/08/12 | 110,000.000 | 118,412.80 | 124,423.20 | 6,010.40 |
| FXPF20010302 | 29250NBE4 | ENBRIDGE INC 3.400% 08/01/2051 DD 06/28/21 | 845,000.000 | 855,618.17 | 859,779.05 | 4,160.88 |
| FXPF20010302 | 29278NAR4 | ENERGY TRANSFER LP 5.000% 05/15/2050 DD 01/22/20 | 195,000.000 | 211,163.55 | 225,117.75 | 13,954.20 |
| FXPF20010302 | 29364WBB3 | ENTERGY LOUISIANA LLC 4.200% 09/01/2048 DD 08/14/18 | 390,000.000 | 486,325.80 | 465,468.90 | -20,856.90 |
| FXPF20010302 | 29364WBC1 | ENTERGY LOUISIANA LLC 4.200% 04/01/2050 DD 03/12/19 | 200,000.000 | 257,976.00 | 238,590.00 | -19,386.00 |
| FXPF20010302 | 29364WBH0 | ENTERGY LOUISIANA LLC 2.350% 06/15/2032 DD 03/10/21 | 950,000.000 | 944,532.10 | 948,347.00 | 3,814.90 |
| FXPF20010302 | 29365TAH7 | ENTERGY TEXAS INC 4.500% 03/30/2039 DD 01/08/19 | 410,000.000 | 517,666.00 | 483,201.40 | -34,464.60 |
| FXPF20010302 | 29366MAB4 | ENTERGY ARKANSAS LLC 2.650% 06/15/2051 DD 09/11/20 | 35,000.000 | 35,124.79 | 32,658.15 | -2,466.64 |
| FXPF20010302 | 29366MAC2 | ENTERGY ARKANSAS LLC 3.350% 06/15/2052 DD 03/30/21 | 300,000.000 | 298,134.00 | 316,230.00 | 18,096.00 |
| FXPF20010302 | 29379VAM5 | ENTERPRISE PRODUCTS OPERATING 7.550% 04/15/2038 DD 10/15/09 | 365,000.000 | 557,077.60 | 544,842.80 | -12,234.80 |
| FXPF20010302 | 29379VBU6 | ENTERPRISE PRODUCTS OPERATING 4.800% 02/01/2049 DD 10/11/18 | 575,000.000 | 690,880.15 | 702,098.00 | 11,217.85 |
| FXPF20010302 | 29670GAE2 | ESSENTIAL UTILITIES INC 3.351% 04/15/2050 DD 04/15/20 | 660,000.000 | 700,481.14 | 685,654.20 | -14,826.94 |
| FXPF20010302 | 30231GAN2 | EXXON MOBIL CORP 3.567% 03/06/2045 DD 03/06/15 | 965,000.000 | 1,014,948.40 | 1,052,014.05 | 37,065.65 |
| FXPF20010302 | 30231GAW2 | EXXON MOBIL CORP 4.114% 03/01/2046 DD 03/03/16 | 915,000.000 | 1,045,469.45 | 1,072,938.15 | 27,468.70 |
| FXPF20010302 | 30231GAY8 | EXXON MOBIL CORP 2.995% 08/16/2039 DD 08/16/19 | 355,000.000 | 385,331.20 | 360,708.40 | -24,622.80 |
| FXPF20010302 | 30231GBF8 | EXXON MOBIL CORP 4.227% 03/19/2040 DD 03/19/20 | 150,000.000 | 186,802.50 | 177,819.00 | -8,983.50 |
| FXPF20010302 | 30231GBM3 | EXXON MOBIL CORP 3.452% 04/15/2051 DD 04/15/20 | 495,000.000 | 556,372.02 | 538,431.30 | -17,940.72 |
| FXPF20010302 | 31620MAZ9 | FIDELITY NATIONAL INFORMATION 4.750% 05/15/2048 DD 05/16/18 | 75,000.000 | 99,054.75 | 93,164.25 | -5,890.50 |
| FXPF20010302 | 341081ET0 | FLORIDA POWER & LIGHT CO 4.950% 06/01/2035 DD 06/07/05 | 110,000.000 | 145,443.10 | 139,025.70 | -6,417.40 |
| FXPF20010302 | 341081FD4 | FLORIDA POWER & LIGHT CO 5.250% 02/01/2041 DD 12/09/10 | 270,000.000 | 384,790.50 | 362,782.80 | -22,007.70 |
| FXPF20010302 | 341081FL6 | FLORIDA POWER & LIGHT CO 4.050% 10/01/2044 DD 09/10/14 | 265,000.000 | 339,934.05 | 314,936.60 | -24,997.45 |
| FXPF20010302 | 341081FP7 | FLORIDA POWER & LIGHT CO 3.700% 12/01/2047 DD 11/16/17 | 485,000.000 | 601,225.40 | 557,192.25 | -44,033.15 |
| FXPF20010302 | 341099CH0 | DUKE ENERGY FLORIDA LLC 6.350% 09/15/2037 DD 09/18/07 | 290,000.000 | 442,743.00 | 414,708.70 | -28,034.30 |
| FXPF20010302 | 341099CN7 | DUKE ENERGY FLORIDA LLC 5.650% 04/01/2040 DD 03/25/10 | 265,000.000 | 386,870.85 | 357,498.25 | -29,372.60 |
| FXPF20010302 | 341099CR8 | DUKE ENERGY FLORIDA LLC 3.850% 11/15/2042 DD 11/20/12 | 415,000.000 | 495,273.45 | 466,522.25 | -28,751.20 |
| FXPF20010302 | 344419AB2 | FOMENTO ECONOMICO MEXICANO SAB 4.375% 05/10/2043 | 140,000.000 | 171,141.60 | 165,565.40 | -5,576.20 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| | | DD 05/10/13 | | | | |
| FXPF20010302 | 34531XAC8 | FORD FOUNDATION/THE 2.815% 06/01/2070 DD 06/25/20 | 285,000.000 | 305,152.35 | 295,413.90 | -9,738.45 |
| FXPF20010302 | 375558AS2 | GILEAD SCIENCES INC 5.650% 12/01/2041 DD 12/13/11 | 195,000.000 | 281,369.40 | 269,076.60 | -12,292.80 |
| FXPF20010302 | 375558AX1 | GILEAD SCIENCES INC 4.800% 04/01/2044 DD 03/07/14 | 1,080,000.000 | 1,407,549.92 | 1,367,139.60 | -40,410.32 |
| FXPF20010302 | 375558BA0 | GILEAD SCIENCES INC 4.500% 02/01/2045 DD 11/17/14 | 460,000.000 | 586,256.20 | 562,511.00 | -23,745.20 |
| FXPF20010302 | 375558BJ1 | GILEAD SCIENCES INC 4.000% 09/01/2036 DD 09/20/16 | 275,000.000 | 309,719.97 | 316,783.50 | 7,063.53 |
| FXPF20010302 | 377372AE7 | GLAXOSMITHKLINE CAPITAL INC 6.375% 05/15/2038 DD 05/13/08 | 445,000.000 | 667,442.00 | 652,614.75 | -14,827.25 |
| FXPF20010302 | 37959GAB3 | GLOBAL ATLANTIC FIN CO 144A 3.125% 06/15/2031 DD 06/17/21 | 575,000.000 | 573,924.75 | 569,819.25 | -4,105.50 |
| FXPF20010302 | 38141GXR0 | GOLDMAN SACHS GROUP INC/THE VAR RT 01/27/2032 DD 01/27/21 | 1,105,000.000 | 1,052,855.05 | 1,060,645.30 | 7,790.25 |
| FXPF20010302 | 38141GYJ7 | GOLDMAN SACHS GROUP INC/THE VAR RT 07/21/2032 DD 07/21/21 | 1,000,000.000 | 1,004,149.90 | 985,750.00 | -18,399.90 |
| FXPF20010302 | 38141GYN8 | GOLDMAN SACHS GROUP INC/THE VAR RT 10/21/2032 DD 10/21/21 | 250,000.000 | 250,084.89 | 251,862.50 | 1,777.61 |
| FXPF20010302 | 404280AF6 | HSBC HOLDINGS PLC 7.625% 05/17/2032 DD 05/17/05 | 90,000.000 | 131,374.80 | 124,022.70 | -7,352.10 |
| FXPF20010302 | 404280AH2 | HSBC HOLDINGS PLC 6.500% 09/15/2037 DD 09/12/07 | 950,000.000 | 1,291,063.30 | 1,317,184.50 | 26,121.20 |
| FXPF20010302 | 404280CT4 | HSBC HOLDINGS PLC VAR RT 05/24/2032 DD 05/24/21 | 335,000.000 | 336,182.55 | 336,417.05 | 234.50 |
| FXPF20010302 | 4042Q1AB3 | HSBC BANK USA NA/NEW YORK NY 5.625% 08/15/2035 DD 08/17/05 | 60,000.000 | 75,888.00 | 76,336.80 | 448.80 |
| FXPF20010302 | 406216AS0 | HALLIBURTON CO 144A 7.600% 08/15/2096 DD 12/15/03 | 405,000.000 | 481,593.60 | 546,405.75 | 64,812.15 |
| FXPF20010302 | 406216BE0 | HALLIBURTON CO 4.750% 08/01/2043 DD 08/05/13 | 415,000.000 | 478,803.15 | 478,167.15 | -636.00 |
| FXPF20010302 | 406216BJ9 | HALLIBURTON CO 4.850% 11/15/2035 DD 11/13/15 | 995,000.000 | 1,161,194.85 | 1,171,025.45 | 9,830.60 |
| FXPF20010302 | 406216BK6 | HALLIBURTON CO 5.000% 11/15/2045 DD 11/13/15 | 490,000.000 | 584,214.40 | 587,171.90 | 2,957.50 |
| FXPF20010302 | 416518AD0 | HARTFORD FINANCIAL SERVICES GR 2.900% 09/15/2051 DD 09/21/21 | 670,000.000 | 664,395.20 | 662,831.00 | -1,564.20 |
| FXPF20010302 | 437076AS1 | HOME DEPOT INC/THE 5.875% 12/16/2036 DD 12/19/06 | 635,000.000 | 899,544.95 | 900,766.55 | 1,221.60 |
| FXPF20010302 | 437076BA9 | HOME DEPOT INC/THE 4.200% 04/01/2043 DD 04/05/13 | 1,395,000.000 | 1,814,560.20 | 1,688,173.20 | -126,387.00 |
| FXPF20010302 | 437076BZ4 | HOME DEPOT INC/THE 3.125% 12/15/2049 DD 01/13/20 | 3,280,000.000 | 3,701,901.06 | 3,469,944.80 | -231,956.26 |
| FXPF20010302 | 437076CG5 | HOME DEPOT INC/THE 2.375% 03/15/2051 DD 01/07/21 | 395,000.000 | 372,866.80 | 365,240.70 | -7,626.10 |
| FXPF20010302 | 437076CK6 | HOME DEPOT INC/THE 2.750% 09/15/2051 DD 09/21/21 | 130,000.000 | 124,975.50 | 129,628.20 | 4,652.70 |
| FXPF20010302 | 440452AJ9 | HORMEL FOODS CORP 3.050% 06/03/2051 DD 06/03/21 | 510,000.000 | 512,093.20 | 543,807.90 | 31,714.70 |
| FXPF20010302 | 444859BR2 | HUMANA INC 2.150% 02/03/2032 DD 08/03/21 | 825,000.000 | 823,383.00 | 798,707.25 | -24,675.75 |
| FXPF20010302 | 455170AB6 | INDIANA UNIVERSITY HEALTH INC 2.852% 11/01/2051 DD 07/01/21 | 320,000.000 | 320,000.00 | 323,001.60 | 3,001.60 |
| FXPF20010302 | 458140AP5 | INTEL CORP 4.250% 12/15/2042 DD 12/11/12 | 310,000.000 | 399,097.10 | 378,776.60 | -20,320.50 |
| FXPF20010302 | 458140BJ8 | INTEL CORP 3.250% 11/15/2049 DD 11/21/19 | 1,525,000.000 | 1,706,871.50 | 1,615,569.75 | -91,301.75 |
| FXPF20010302 | 458140BV1 | INTEL CORP 2.800% 08/12/2041 DD 08/12/21 | 390,000.000 | 390,163.80 | 390,195.00 | 31.20 |
| FXPF20010302 | 458140BX7 | INTEL CORP 3.200% 08/12/2061 DD 08/12/21 | 290,000.000 | 297,261.10 | 298,349.10 | 1,088.00 |
| FXPF20010302 | 45866FAP9 | INTERCONTINENTAL EXCHANGE INC 2.650% 09/15/2040 DD 08/20/20 | 900,000.000 | 923,136.92 | 874,090.02 | -49,046.90 |
| FXPF20010302 | 45866FAQ7 | INTERCONTINENTAL EXCHANGE INC 3.000% 09/15/2060 DD 08/20/20 | 420,000.000 | 392,842.80 | 417,018.27 | 24,175.47 |
| FXPF20010302 | 459200AP6 | INTERNATIONAL BUSINESS MACHINE 7.125% 12/01/2096 DD 12/06/96 | 175,000.000 | 300,739.25 | 324,980.25 | 24,241.00 |
| FXPF20010302 | 459200KB6 | INTERNATIONAL BUSINESS MACHINE 4.150% 05/15/2039 DD 05/15/19 | 660,000.000 | 799,848.40 | 764,121.60 | -35,726.80 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF20010302 | 459200KK6 | INTERNATIONAL BUSINESS MACHINE 2.850% 05/15/2040 DD 05/07/20 | 150,000.000 | 148,482.00 | 147,651.00 | -831.00 |
| FXPF20010302 | 459200KL4 | INTERNATIONAL BUSINESS MACHINE 2.950% 05/15/2050 DD 05/07/20 | 390,000.000 | 386,936.20 | 382,320.90 | -4,615.30 |
| FXPF20010302 | 461070AG9 | INTERSTATE POWER AND LIGHT CO 6.250% 07/15/2039 DD 07/10/09 | 400,000.000 | 582,552.00 | 559,732.00 | -22,820.00 |
| FXPF20010302 | 461070AN4 | INTERSTATE POWER AND LIGHT CO 3.700% 09/15/2046 DD 09/15/16 | 530,000.000 | 611,975.10 | 593,509.90 | -18,465.20 |
| FXPF20010302 | 46625HJB7 | JPMORGAN CHASE & CO 5.600% 07/15/2041 DD 07/21/11 | 95,000.000 | 143,716.00 | 131,895.15 | -11,820.85 |
| FXPF20010302 | 46647PAJ5 | JPMORGAN CHASE & CO VAR RT 07/24/2038 DD 07/24/17 | 415,000.000 | 471,763.25 | 472,033.45 | 270.20 |
| FXPF20010302 | 46647PAK2 | JPMORGAN CHASE & CO VAR RT 07/24/2048 DD 07/24/17 | 1,070,000.000 | 1,277,461.50 | 1,267,415.00 | -10,046.50 |
| FXPF20010302 | 46647PBM7 | JPMORGAN CHASE & CO VAR RT 04/22/2041 DD 04/22/20 | 2,655,000.000 | 2,967,679.35 | 2,757,270.60 | -210,408.75 |
| FXPF20010302 | 46647PBV7 | JPMORGAN CHASE & CO VAR RT 11/19/2041 DD 11/19/20 | 2,955,000.000 | 3,032,746.05 | 2,818,153.95 | -214,592.10 |
| FXPF20010302 | 47216QAC7 | JDE PEET'S NV 144A 2.250% 09/24/2031 DD 09/24/21 | 790,000.000 | 788,186.30 | 760,975.40 | -27,210.90 |
| FXPF20010302 | 478045AA5 | JOHN SEVIER COMBINED CYCLE GEN 4.626% 01/15/2042 DD 01/17/12 | 588,230.751 | 744,670.71 | 715,788.59 | -28,882.12 |
| FXPF20010302 | 478160AV6 | JOHNSON & JOHNSON 4.500% 09/01/2040 DD 08/17/10 | 265,000.000 | 336,385.70 | 335,964.35 | -421.35 |
| FXPF20010302 | 478160BJ2 | JOHNSON & JOHNSON 4.375% 12/05/2033 DD 12/05/13 | 505,000.000 | 633,584.20 | 623,978.00 | -9,606.20 |
| FXPF20010302 | 478160BU7 | JOHNSON & JOHNSON 3.550% 03/01/2036 DD 03/01/16 | 225,000.000 | 264,654.00 | 257,766.75 | -6,887.25 |
| FXPF20010302 | 478160BV5 | JOHNSON & JOHNSON 3.700% 03/01/2046 DD 03/01/16 | 625,000.000 | 736,143.50 | 736,687.50 | 544.00 |
| FXPF20010302 | 478160CF9 | JOHNSON & JOHNSON 3.625% 03/03/2037 DD 03/03/17 | 1,480,000.000 | 1,809,507.20 | 1,701,985.20 | -107,522.00 |
| FXPF20010302 | 478160CG7 | JOHNSON & JOHNSON 3.750% 03/03/2047 DD 03/03/17 | 630,000.000 | 734,427.50 | 743,444.10 | 9,016.60 |
| FXPF20010302 | 478160CL6 | JOHNSON & JOHNSON 3.400% 01/15/2038 DD 11/10/17 | 532,000.000 | 643,592.32 | 600,282.20 | -43,310.12 |
| FXPF20010302 | 478160CR3 | JOHNSON & JOHNSON 2.100% 09/01/2040 DD 08/25/20 | 1,545,000.000 | 1,493,888.42 | 1,465,849.65 | -28,038.77 |
| FXPF20010302 | 482480AH3 | KLA CORP 5.000% 03/15/2049 DD 03/20/19 | 100,000.000 | 134,985.00 | 133,709.00 | -1,276.00 |
| FXPF20010302 | 48305QAF0 | KAISER FOUNDATION HOSPITALS 2.810% 06/01/2041 DD 06/15/21 | 205,000.000 | 206,687.15 | 206,703.55 | 16.40 |
| FXPF20010302 | 48305QAG8 | KAISER FOUNDATION HOSPITALS 3.002% 06/01/2051 DD 06/15/21 | 1,055,000.000 | 1,058,087.00 | 1,090,004.90 | 31,917.90 |
| FXPF20010302 | 491674BJ5 | KENTUCKY UTILITIES CO 4.650% 11/15/2043 DD 11/14/13 | 135,000.000 | 174,784.50 | 165,217.05 | -9,567.45 |
| FXPF20010302 | 491674BL0 | KENTUCKY UTILITIES CO 4.375% 10/01/2045 DD 09/28/15 | 805,000.000 | 1,013,943.90 | 951,687.10 | -62,256.80 |
| FXPF20010302 | 49271VAK6 | KEURIG DR PEPPER INC 3.800% 05/01/2050 DD 04/13/20 | 540,000.000 | 582,611.53 | 598,352.40 | 15,740.87 |
| FXPF20010302 | 49271VAM2 | KEURIG DR PEPPER INC 3.350% 03/15/2051 DD 03/15/21 | 370,000.000 | 385,896.80 | 386,202.30 | 305.50 |
| FXPF20010302 | 501044DF5 | KROGER CO/THE 3.875% 10/15/2046 DD 10/03/16 | 350,000.000 | 410,091.50 | 390,736.50 | -19,355.00 |
| FXPF20010302 | 50220PAE3 | LSEGA FINANCING PLC 144A 3.200% 04/06/2041 DD 04/06/21 | 375,000.000 | 373,132.50 | 392,512.50 | 19,380.00 |
| FXPF20010302 | 50249AAJ2 | LYB INTERNATIONAL FINANCE III 3.625% 04/01/2051 DD 10/08/20 | 545,000.000 | 575,984.50 | 579,215.10 | 3,230.60 |
| FXPF20010302 | 512807AT5 | LAM RESEARCH CORP 4.875% 03/15/2049 DD 03/04/19 | 380,000.000 | 527,094.20 | 517,575.20 | -9,519.00 |
| FXPF20010302 | 534187BL2 | LINCOLN NATIONAL CORP 4.375% 06/15/2050 DD 05/15/20 | 305,000.000 | 375,326.90 | 370,992.85 | -4,334.05 |
| FXPF20010302 | 539830BB4 | LOCKHEED MARTIN CORP 4.070% 12/15/2042 DD 12/14/12 | 1,210,000.000 | 1,554,248.40 | 1,428,429.20 | -125,819.20 |
| FXPF20010302 | 539830BL2 | LOCKHEED MARTIN CORP 4.700% 05/15/2046 DD 11/23/15 | 435,000.000 | 569,976.15 | 570,006.60 | 30.45 |
| FXPF20010302 | 546676AY3 | LOUISVILLE GAS AND ELECTRIC CO 4.250% 04/01/2049 DD 04/01/19 | 290,000.000 | 374,656.80 | 354,620.70 | -20,036.10 |
| FXPF20010302 | 548661DJ3 | LOWE'S COS INC 4.375% 09/15/2045 DD 09/16/15 | 300,000.000 | 376,755.00 | 359,910.00 | -16,845.00 |
| FXPF20010302 | 548661DN4 | LOWE'S COS INC 3.700% 04/15/2046 DD 04/20/16 | 645,000.000 | 703,035.41 | 709,351.65 | 6,316.24 |
| FXPF20010302 | 55037AAB4 | LUNDIN ENERGY FINANCE BV 144A 3.100% 07/15/2031 DD 06/23/21 | 180,000.000 | 179,658.00 | 181,483.20 | 1,825.20 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF20010302 | 575718AF8 | MASSACHUSETTS INSTITUTE OF TEC 3.885% 07/01/2116 DD 08/02/16 | 260,000.000 | 329,609.80 | 325,868.40 | -3,741.40 |
| FXPF20010302 | 57636QAL8 | MASTERCARD INC 3.650% 06/01/2049 DD 05/31/19 | 570,000.000 | 708,128.10 | 662,072.10 | -46,056.00 |
| FXPF20010302 | 57636QAQ7 | MASTERCARD INC 3.850% 03/26/2050 DD 03/26/20 | 990,000.000 | 1,228,851.28 | 1,194,207.30 | -34,643.98 |
| FXPF20010302 | 58013MFC3 | MCDONALD'S CORP 4.450% 03/01/2047 DD 03/09/17 | 300,000.000 | 389,802.00 | 367,107.00 | -22,695.00 |
| FXPF20010302 | 58013MFK5 | MCDONALD'S CORP 3.625% 09/01/2049 DD 08/12/19 | 375,000.000 | 410,756.25 | 415,342.50 | 4,586.25 |
| FXPF20010302 | 585055BT2 | MEDTRONIC INC 4.375% 03/15/2035 DD 03/15/15 | 1,285,000.000 | 1,575,004.50 | 1,582,991.50 | 7,987.00 |
| FXPF20010302 | 589331AS6 | MERCK & CO INC 3.600% 09/15/2042 DD 09/13/12 | 515,000.000 | 580,956.05 | 576,454.95 | -4,501.10 |
| FXPF20010302 | 58933YAJ4 | MERCK & CO INC 4.150% 05/18/2043 DD 05/20/13 | 320,000.000 | 416,198.40 | 390,012.80 | -26,185.60 |
| FXPF20010302 | 58933YAT2 | MERCK & CO INC 3.700% 02/10/2045 DD 02/10/15 | 620,000.000 | 723,521.30 | 715,839.60 | -7,681.70 |
| FXPF20010302 | 58933YBA2 | MERCK & CO INC 2.350% 06/24/2040 DD 06/24/20 | 1,065,000.000 | 1,070,656.06 | 1,017,373.20 | -53,282.86 |
| FXPF20010302 | 58933YBG9 | MERCK & CO INC 2.900% 12/10/2061 DD 12/10/21 | 520,000.000 | 518,818.90 | 518,627.20 | -191.70 |
| FXPF20010302 | 59023VAA8 | BANK OF AMERICA CORP 7.750% 05/14/2038 DD 05/14/08 | 875,000.000 | 1,354,477.52 | 1,373,855.00 | 19,377.48 |
| FXPF20010302 | 591539AA9 | METHODIST HOSPITAL/THE 2.705% 12/01/2050 DD 08/27/20 | 545,000.000 | 555,938.15 | 529,091.45 | -26,846.70 |
| FXPF20010302 | 59156RAJ7 | METLIFE INC 6.375% 06/15/2034 DD 06/03/04 | 290,000.000 | 403,210.20 | 403,561.10 | 350.90 |
| FXPF20010302 | 59156RAM0 | METLIFE INC 5.700% 06/15/2035 DD 06/23/05 | 160,000.000 | 221,126.40 | 214,972.80 | -6,153.60 |
| FXPF20010302 | 59156RAY4 | METLIFE INC 5.875% 02/06/2041 DD 08/06/10 | 150,000.000 | 228,487.50 | 212,815.50 | -15,672.00 |
| FXPF20010302 | 59156RBD9 | METLIFE INC 4.125% 08/13/2042 DD 08/13/12 | 280,000.000 | 346,847.20 | 332,620.40 | -14,226.80 |
| FXPF20010302 | 59156RBL1 | METLIFE INC VAR RT 12/15/2044 DD 09/15/14 | 690,000.000 | 946,824.90 | 898,683.60 | -48,141.30 |
| FXPF20010302 | 59156RBN7 | METLIFE INC 4.050% 03/01/2045 DD 03/05/15 | 260,000.000 | 309,766.60 | 310,013.60 | 247.00 |
| FXPF20010302 | 594918AM6 | MICROSOFT CORP 5.300% 02/08/2041 DD 02/08/11 | 135,000.000 | 192,647.70 | 188,676.00 | -3,971.70 |
| FXPF20010302 | 594918BT0 | MICROSOFT CORP 3.700% 08/08/2046 DD 08/08/16 | 2,070,000.000 | 2,452,173.23 | 2,477,396.70 | 25,223.47 |
| FXPF20010302 | 594918CC6 | MICROSOFT CORP 2.525% 06/01/2050 DD 06/01/20 | 4,171,000.000 | 4,300,238.09 | 4,083,659.26 | -216,578.83 |
| FXPF20010302 | 59523UAU1 | MID-AMERICA APARTMENTS LP 2.875% 09/15/2051 DD 08/19/21 | 230,000.000 | 226,752.40 | 227,357.30 | 604.90 |
| FXPF20010302 | 595620AL9 | MIDAMERICAN ENERGY CO 4.800% 09/15/2043 DD 09/19/13 | 180,000.000 | 239,481.00 | 230,115.60 | -9,365.40 |
| FXPF20010302 | 595620AN5 | MIDAMERICAN ENERGY CO 4.400% 10/15/2044 DD 04/03/14 | 235,000.000 | 304,792.65 | 288,255.70 | -16,536.95 |
| FXPF20010302 | 595620AR6 | MIDAMERICAN ENERGY CO 3.950% 08/01/2047 DD 02/01/17 | 715,000.000 | 898,612.00 | 842,513.10 | -56,098.90 |
| FXPF20010302 | 595620AS4 | MIDAMERICAN ENERGY CO 3.650% 08/01/2048 DD 02/01/18 | 145,000.000 | 177,285.70 | 163,555.65 | -13,730.05 |
| FXPF20010302 | 595620AW5 | MIDAMERICAN ENERGY CO 2.700% 08/01/2052 DD 07/22/21 | 1,060,000.000 | 1,052,484.60 | 1,033,309.20 | -19,175.40 |
| FXPF20010302 | 606822BX1 | MITSUBISHI UFJ FINANCIAL GROUP VAR RT 07/20/2032 DD 07/20/21 | 1,380,000.000 | 1,380,000.00 | 1,362,267.00 | -17,733.00 |
| FXPF20010302 | 61744YAL2 | MORGAN STANLEY VAR RT 07/22/2038 DD 07/24/17 | 2,400,000.000 | 2,934,262.33 | 2,741,640.00 | -192,622.33 |
| FXPF20010302 | 61744YAR9 | MORGAN STANLEY VAR RT 04/22/2039 DD 04/24/18 | 730,000.000 | 947,985.30 | 877,810.40 | -70,174.90 |
| FXPF20010302 | 61746BEG7 | MORGAN STANLEY 4.375% 01/22/2047 DD 01/20/17 | 1,295,000.000 | 1,538,329.10 | 1,632,166.20 | 93,837.10 |
| FXPF20010302 | 61747YDY8 | MORGAN STANLEY 4.300% 01/27/2045 DD 01/27/15 | 165,000.000 | 204,948.15 | 203,534.10 | -1,414.05 |
| FXPF20010302 | 62954HAH1 | NXP BV / NXP FUNDING LLC 144A 2.650% 02/15/2032 DD 11/30/21 | 235,000.000 | 236,865.90 | 235,987.00 | -878.90 |
| FXPF20010302 | 62954HAK4 | NXP BV / NXP FUNDING LLC 144A 3.125% 02/15/2042 DD 11/30/21 | 170,000.000 | 168,143.60 | 171,547.00 | 3,403.40 |
| FXPF20010302 | 62954HAM0 | NXP BV / NXP FUNDING LLC 144A 3.250% 11/30/2051 DD 11/30/21 | 160,000.000 | 158,032.00 | 160,512.00 | 2,480.00 |
| FXPF20010302 | 637417AR7 | NATIONAL RETAIL PROPERTIES INC 3.000% 04/15/2052 DD 09/24/21 | 415,000.000 | 405,388.60 | 393,781.05 | -11,607.55 |
| FXPF20010302 | 641423BU1 | NEVADA POWER CO 6.750% 07/01/2037 DD 06/28/07 | 390,000.000 | 591,883.50 | 577,987.80 | -13,895.70 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF20010302 | 641423BZ0 | NEVADA POWER CO 5.375% 09/15/2040 DD 09/14/10 | 188,000.000 | 249,252.28 | 242,661.00 | -6,591.28 |
| FXPF20010302 | 641423CE6 | NEVADA POWER CO 3.125% 08/01/2050 DD 01/30/20 | 280,000.000 | 310,066.40 | 283,710.00 | -26,356.40 |
| FXPF20010302 | 649322AE4 | NEW YORK AND PRESBYTERIAN HOSP 4.763% 08/01/2116 DD 06/28/16 | 310,000.000 | 397,810.60 | 433,677.60 | 35,867.00 |
| FXPF20010302 | 64952GAQ1 | NEW YORK LIFE INSURANCE C 144A 4.450% 05/15/2069 DD 04/04/19 | 115,000.000 | 154,526.65 | 146,924.00 | -7,602.65 |
| FXPF20010302 | 654106AL7 | NIKE INC 3.250% 03/27/2040 DD 03/27/20 | 1,075,000.000 | 1,193,963.44 | 1,172,588.50 | -21,374.94 |
| FXPF20010302 | 654106AM5 | NIKE INC 3.375% 03/27/2050 DD 03/27/20 | 250,000.000 | 284,280.39 | 283,677.50 | -602.89 |
| FXPF20010302 | 65473QBB8 | NISOURCE INC 5.250% 02/15/2043 DD 06/14/12 | 175,000.000 | 239,676.50 | 224,462.00 | -15,214.50 |
| FXPF20010302 | 655844CF3 | NORFOLK SOUTHERN CORP 3.050% 05/15/2050 DD 05/11/20 | 625,000.000 | 602,428.30 | 639,075.00 | 36,646.70 |
| FXPF20010302 | 665501AM4 | NORTHERN NATURAL GAS CO 144A 3.400% 10/16/2051 DD 04/09/21 | 185,000.000 | 192,758.90 | 190,797.90 | -1,961.00 |
| FXPF20010302 | 665772CJ6 | NORTHERN STATES POWER CO/MN 3.400% 08/15/2042 DD 08/13/12 | 170,000.000 | 181,165.60 | 183,943.40 | 2,777.80 |
| FXPF20010302 | 665772CP2 | NORTHERN STATES POWER CO/MN 3.600% 05/15/2046 DD 05/31/16 | 170,000.000 | 206,359.60 | 190,971.20 | -15,388.40 |
| FXPF20010302 | 665772CQ0 | NORTHERN STATES POWER CO/MN 3.600% 09/15/2047 DD 09/13/17 | 155,000.000 | 190,986.35 | 174,857.05 | -16,129.30 |
| FXPF20010302 | 668103AC8 | NORTHWESTERN MEMORIAL HEALTHCA 2.633% 07/15/2051 DD 08/18/21 | 150,000.000 | 150,000.00 | 143,964.00 | -6,036.00 |
| FXPF20010302 | 66988AAG9 | NOVANT HEALTH INC 2.637% 11/01/2036 DD 04/15/21 | 635,000.000 | 635,000.00 | 640,956.30 | 5,956.30 |
| FXPF20010302 | 66988AAH7 | NOVANT HEALTH INC 3.168% 11/01/2051 DD 04/15/21 | 900,000.000 | 900,000.00 | 948,087.00 | 48,087.00 |
| FXPF20010302 | 66988AAJ3 | NOVANT HEALTH INC 3.318% 11/01/2061 DD 04/15/21 | 445,000.000 | 445,000.00 | 479,318.40 | 34,318.40 |
| FXPF20010302 | 66989HAK4 | NOVARTIS CAPITAL CORP 4.000% 11/20/2045 DD 11/20/15 | 785,000.000 | 1,028,334.30 | 955,384.25 | -72,950.05 |
| FXPF20010302 | 66989HAS7 | NOVARTIS CAPITAL CORP 2.750% 08/14/2050 DD 02/14/20 | 850,000.000 | 890,965.05 | 861,908.50 | -29,056.55 |
| FXPF20010302 | 670346AU9 | NUCOR CORP 2.979% 12/15/2055 DD 06/15/21 | 390,000.000 | 405,771.60 | 384,528.30 | -21,243.30 |
| FXPF20010302 | 677415CU3 | OHIO POWER CO 2.900% 10/01/2051 DD 09/13/21 | 440,000.000 | 437,892.40 | 426,012.40 | -11,880.00 |
| FXPF20010302 | 67777JAK4 | OHIOHEALTH CORP 3.042% 11/15/2050 DD 05/29/20 | 245,000.000 | 268,189.25 | 258,435.80 | -9,753.45 |
| FXPF20010302 | 67777JAM0 | OHIOHEALTH CORP 2.834% 11/15/2041 DD 10/26/21 | 315,000.000 | 315,000.00 | 322,386.75 | 7,386.75 |
| FXPF20010302 | 68233JAH7 | ONCOR ELECTRIC DELIVERY CO LLC 5.250% 09/30/2040 DD 03/30/11 | 240,000.000 | 341,851.20 | 319,015.20 | -22,836.00 |
| FXPF20010302 | 68233JBG8 | ONCOR ELECTRIC DELIVERY CO LLC 4.100% 11/15/2048 DD 11/15/18 | 655,000.000 | 848,526.30 | 792,261.80 | -56,264.50 |
| FXPF20010302 | 68233JBX1 | ONCOR ELECTRIC DELIVERY CO LLC 5.350% 10/01/2052 DD 04/01/21 | 139,000.000 | 211,528.81 | 202,881.62 | -8,647.19 |
| FXPF20010302 | 68389XAH8 | ORACLE CORP 6.125% 07/08/2039 DD 07/08/09 | 345,000.000 | 473,357.59 | 458,229.00 | -15,128.59 |
| FXPF20010302 | 68389XAV7 | ORACLE CORP 4.300% 07/08/2034 DD 07/08/14 | 220,000.000 | 278,436.40 | 243,982.20 | -34,454.20 |
| FXPF20010302 | 68389XBE4 | ORACLE CORP 3.900% 05/15/2035 DD 05/05/15 | 570,000.000 | 616,213.00 | 611,518.80 | -4,694.20 |
| FXPF20010302 | 68389XBF1 | ORACLE CORP 4.125% 05/15/2045 DD 05/05/15 | 495,000.000 | 558,594.32 | 523,799.10 | -34,795.22 |
| FXPF20010302 | 68389XBG9 | ORACLE CORP 4.375% 05/15/2055 DD 05/05/15 | 360,000.000 | 402,193.20 | 395,514.00 | -6,679.20 |
| FXPF20010302 | 68389XBP9 | ORACLE CORP 3.800% 11/15/2037 DD 11/09/17 | 150,000.000 | 158,850.00 | 156,973.50 | -1,876.50 |
| FXPF20010302 | 68389XBQ7 | ORACLE CORP 4.000% 11/15/2047 DD 11/09/17 | 2,420,000.000 | 2,621,964.35 | 2,520,841.40 | -101,122.95 |
| FXPF20010302 | 68389XBX2 | ORACLE CORP 3.600% 04/01/2050 DD 04/01/20 | 660,000.000 | 682,340.55 | 648,555.60 | -33,784.95 |
| FXPF20010302 | 690742AH4 | OWENS CORNING 4.400% 01/30/2048 DD 01/25/18 | 285,000.000 | 335,097.30 | 334,855.05 | -242.25 |
| FXPF20010302 | 693304AV9 | PECO ENERGY CO 3.700% 09/15/2047 DD 09/18/17 | 355,000.000 | 435,166.10 | 402,317.95 | -32,848.15 |
| FXPF20010302 | 693304AX5 | PECO ENERGY CO 3.000% 09/15/2049 DD 09/10/19 | 140,000.000 | 154,421.40 | 141,869.00 | -12,552.40 |
| FXPF20010302 | 69351UAS2 | PPL ELECTRIC UTILITIES CORP 4.125% 06/15/2044 DD | 210,000.000 | 262,756.20 | 246,999.90 | -15,756.30 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| | | 06/05/14 | | | | |
| FXPF20010302 | 69351UAV5 | PPL ELECTRIC UTILITIES CORP 4.150% 06/15/2048 DD 06/14/18 | 270,000.000 | 347,741.10 | 325,752.30 | -21,988.80 |
| FXPF20010302 | 694308HH3 | PACIFIC GAS AND ELECTRIC CO 4.750% 02/15/2044 DD 02/21/14 | 190,000.000 | 188,759.30 | 197,563.90 | 8,804.60 |
| FXPF20010302 | 695114CG1 | PACIFICORP 6.250% 10/15/2037 DD 10/03/07 | 205,000.000 | 306,157.25 | 285,515.80 | -20,641.45 |
| FXPF20010302 | 695114CJ5 | PACIFICORP 6.350% 07/15/2038 DD 07/17/08 | 160,000.000 | 241,268.80 | 225,212.80 | -16,056.00 |
| FXPF20010302 | 695114CT3 | PACIFICORP 4.125% 01/15/2049 DD 07/13/18 | 390,000.000 | 501,438.60 | 450,855.60 | -50,583.00 |
| FXPF20010302 | 695114CY2 | PACIFICORP 2.900% 06/15/2052 DD 07/09/21 | 195,000.000 | 193,504.35 | 192,143.25 | -1,361.10 |
| FXPF20010302 | 70462GAC2 | PEACEHEALTH OBLIGATED GROUP 3.218% 11/15/2050 DD 10/08/20 | 290,000.000 | 314,905.20 | 304,679.80 | -10,225.40 |
| FXPF20010302 | 713448EP9 | PEPSICO INC 2.875% 10/15/2049 DD 10/09/19 | 475,000.000 | 508,469.81 | 499,994.50 | -8,475.31 |
| FXPF20010302 | 717081CY7 | PFIZER INC 7.200% 03/15/2039 DD 03/24/09 | 440,000.000 | 708,489.30 | 711,656.00 | 3,166.70 |
| FXPF20010302 | 717081DE0 | PFIZER INC 4.300% 06/15/2043 DD 06/03/13 | 890,000.000 | 1,164,933.30 | 1,093,445.10 | -71,488.20 |
| FXPF20010302 | 717081DK6 | PFIZER INC 4.400% 05/15/2044 DD 05/15/14 | 225,000.000 | 286,098.75 | 280,509.75 | -5,589.00 |
| FXPF20010302 | 717081DT7 | PFIZER INC 5.600% 09/15/2040 DD 09/15/15 | 155,000.000 | 227,202.10 | 218,337.65 | -8,864.45 |
| FXPF20010302 | 717081ED1 | PFIZER INC 4.125% 12/15/2046 DD 11/21/16 | 305,000.000 | 399,678.10 | 378,230.50 | -21,447.60 |
| FXPF20010302 | 717081EZ2 | PFIZER INC 2.550% 05/28/2040 DD 05/28/20 | 755,000.000 | 769,109.99 | 755,536.05 | -13,573.94 |
| FXPF20010302 | 71710TAC2 | PG&E ENERGY RECOVERY FUNDING L 2.822% 07/15/2048 DD 11/12/21 | 355,000.000 | 354,983.67 | 354,158.65 | -825.02 |
| FXPF20010302 | 718172AM1 | PHILIP MORRIS INTERNATIONAL IN 4.375% 11/15/2041 DD 11/15/11 | 1,570,000.000 | 1,873,727.40 | 1,787,083.90 | -86,643.50 |
| FXPF20010302 | 718172AU3 | PHILIP MORRIS INTERNATIONAL IN 3.875% 08/21/2042 DD 08/21/12 | 775,000.000 | 879,931.21 | 835,922.75 | -44,008.46 |
| FXPF20010302 | 718172BD0 | PHILIP MORRIS INTERNATIONAL IN 4.875% 11/15/2043 DD 11/12/13 | 460,000.000 | 564,272.10 | 561,430.00 | -2,842.10 |
| FXPF20010302 | 718546AK0 | PHILLIPS 66 4.650% 11/15/2034 DD 11/17/14 | 475,000.000 | 575,481.50 | 557,293.75 | -18,187.75 |
| FXPF20010302 | 73102QAA4 | POLAR TANKERS INC 144A 5.951% 05/10/2037 DD 05/10/07 | 280,000.000 | 357,630.00 | 344,929.20 | -12,700.80 |
| FXPF20010302 | 737679DE7 | POTOMAC ELECTRIC POWER CO 4.150% 03/15/2043 DD 03/18/13 | 480,000.000 | 605,827.20 | 560,505.60 | -45,321.60 |
| FXPF20010302 | 74005PBS2 | LINDE INC/CT 2.000% 08/10/2050 DD 08/10/20 | 255,000.000 | 203,959.20 | 223,640.10 | 19,680.90 |
| FXPF20010302 | 743315AP8 | PROGRESSIVE CORP/THE 4.350% 04/25/2044 DD 04/25/14 | 205,000.000 | 269,677.50 | 251,653.90 | -18,023.60 |
| FXPF20010302 | 743315AT0 | PROGRESSIVE CORP/THE 4.200% 03/15/2048 DD 03/14/18 | 1,025,000.000 | 1,228,219.37 | 1,270,754.00 | 42,534.63 |
| FXPF20010302 | 743315AX1 | PROGRESSIVE CORP/THE 3.950% 03/26/2050 DD 03/26/20 | 1,055,000.000 | 1,270,308.78 | 1,279,968.20 | 9,659.42 |
| FXPF20010302 | 74340XBP5 | PROLOGIS LP 3.000% 04/15/2050 DD 02/18/20 | 490,000.000 | 499,697.10 | 506,674.70 | 6,977.60 |
| FXPF20010302 | 743820AB8 | PROVIDENCE ST JOSEPH HEALTH OB 2.700% 10/01/2051 DD 10/01/21 | 1,345,000.000 | 1,345,000.00 | 1,305,349.40 | -39,650.60 |
| FXPF20010302 | 744320BA9 | PRUDENTIAL FINANCIAL INC 3.935% 12/07/2049 DD 12/07/17 | 420,000.000 | 491,666.10 | 491,689.80 | 23.70 |
| FXPF20010302 | 74432QCD5 | PRUDENTIAL FINANCIAL INC 4.418% 03/27/2048 DD 03/27/18 | 265,000.000 | 342,888.80 | 328,721.90 | -14,166.90 |
| FXPF20010302 | 744448BZ3 | PUBLIC SERVICE CO OF COLORADO 6.250% 09/01/2037 DD 08/15/07 | 220,000.000 | 333,737.80 | 321,607.00 | -12,130.80 |
| FXPF20010302 | 744448CQ2 | PUBLIC SERVICE CO OF COLORADO 4.100% 06/15/2048 DD 06/21/18 | 185,000.000 | 228,661.85 | 221,746.55 | -6,915.30 |
| FXPF20010302 | 744533BP4 | PUBLIC SERVICE CO OF OKLAHOMA 3.150% 08/15/2051 DD 08/13/21 | 220,000.000 | 219,067.20 | 222,543.20 | 3,476.00 |
| FXPF20010302 | 74456QAZ9 | PUBLIC SERVICE ELECTRIC AND GA 3.950% 05/01/2042 DD 05/11/12 | 220,000.000 | 270,861.80 | 253,607.20 | -17,254.60 |
| FXPF20010302 | 74456QBQ8 | PUBLIC SERVICE ELECTRIC AND GA 3.800% 03/01/2046 DD | 340,000.000 | 417,557.40 | 391,727.60 | -25,829.80 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| | | 03/03/16 | | | | |
| FXPF20010302 | 74456QBT2 | PUBLIC SERVICE ELECTRIC AND GA 3.600% 12/01/2047 DD 12/06/17 | 255,000.000 | 307,004.70 | 286,821.45 | -20,183.25 |
| FXPF20010302 | 74456QBZ8 | PUBLIC SERVICE ELECTRIC AND GA 3.850% 05/01/2049 DD 05/08/19 | 845,000.000 | 1,064,911.25 | 990,137.20 | -74,774.05 |
| FXPF20010302 | 74460DAJ8 | PUBLIC STORAGE 2.250% 11/09/2031 DD 11/09/21 | 405,000.000 | 404,890.65 | 407,519.10 | 2,628.45 |
| FXPF20010302 | 745332CB0 | PUGET SOUND ENERGY INC 5.795% 03/15/2040 DD 03/08/10 | 405,000.000 | 575,881.65 | 556,178.40 | -19,703.25 |
| FXPF20010302 | 745332CH7 | PUGET SOUND ENERGY INC 4.223% 06/15/2048 DD 06/14/18 | 650,000.000 | 807,245.00 | 771,095.00 | -36,150.00 |
| FXPF20010302 | 745332CJ3 | PUGET SOUND ENERGY INC 3.250% 09/15/2049 DD 08/30/19 | 325,000.000 | 360,082.41 | 344,077.50 | -16,004.91 |
| FXPF20010302 | 745332CK0 | PUGET SOUND ENERGY INC 2.893% 09/15/2051 DD 09/15/21 | 150,000.000 | 149,047.50 | 148,212.00 | -835.50 |
| FXPF20010302 | 74730DAD5 | QATAR ENERGY 144A 3.300% 07/12/2051 DD 07/12/21 | 720,000.000 | 724,512.19 | 741,146.40 | 16,634.21 |
| FXPF20010302 | 74730DAE3 | QATAR ENERGY 144A 3.125% 07/12/2041 DD 07/12/21 | 240,000.000 | 239,815.74 | 242,548.80 | 2,733.06 |
| FXPF20010302 | 75513ECK5 | RAYTHEON TECHNOLOGIES CORP 4.350% 04/15/2047 DD 10/15/20 | 1,005,000.000 | 1,286,958.09 | 1,225,195.50 | -61,762.59 |
| FXPF20010302 | 756109BA1 | REALTY INCOME CORP 1.800% 03/15/2033 DD 12/14/20 | 265,000.000 | 256,162.25 | 248,607.10 | -7,555.15 |
| FXPF20010302 | 760719BH6 | HSBC USA INC 7.200% 07/15/2097 DD 07/22/97 | 135,000.000 | 230,111.55 | 241,045.20 | 10,933.65 |
| FXPF20010302 | 771196BX9 | ROCHE HOLDINGS INC 144A 2.076% 12/13/2031 DD 12/13/21 | 1,535,000.000 | 1,535,000.00 | 1,532,620.75 | -2,379.25 |
| FXPF20010302 | 775109BN0 | ROGERS COMMUNICATIONS INC 4.350% 05/01/2049 DD 04/30/19 | 730,000.000 | 945,204.00 | 848,829.40 | -96,374.60 |
| FXPF20010302 | 78349AAB9 | RWJ BARNABAS HEALTH INC 3.949% 07/01/2046 DD 11/02/16 | 240,000.000 | 292,317.60 | 281,781.60 | -10,536.00 |
| FXPF20010302 | 78409VAQ7 | S&P GLOBAL INC 3.250% 12/01/2049 DD 11/26/19 | 325,000.000 | 345,768.30 | 353,622.75 | 7,854.45 |
| FXPF20010302 | 79466LAK0 | SALESFORCE INC 2.700% 07/15/2041 DD 07/12/21 | 1,030,000.000 | 1,026,533.55 | 1,031,730.40 | 5,196.85 |
| FXPF20010302 | 79466LAL8 | SALESFORCE INC 2.900% 07/15/2051 DD 07/12/21 | 300,000.000 | 299,163.00 | 306,546.00 | 7,383.00 |
| FXPF20010302 | 79466LAM6 | SALESFORCE INC 3.050% 07/15/2061 DD 07/12/21 | 390,000.000 | 388,744.20 | 403,002.60 | 14,258.40 |
| FXPF20010302 | 806605AG6 | MERCK & CO INC VAR RT 12/01/2033 DD 11/26/03 | 350,000.000 | 517,363.00 | 505,459.50 | -11,903.50 |
| FXPF20010302 | 806605AH4 | MERCK & CO INC 6.550% 09/15/2037 DD 09/17/07 | 115,000.000 | 170,189.65 | 169,781.40 | -408.25 |
| FXPF20010302 | 822582AD4 | SHELL INTERNATIONAL FINANCE BV 6.375% 12/15/2038 DD 12/11/08 | 240,000.000 | 358,279.20 | 350,294.40 | -7,984.80 |
| FXPF20010302 | 822582AN2 | SHELL INTERNATIONAL FINANCE BV 5.500% 03/25/2040 DD 03/25/10 | 115,000.000 | 165,964.55 | 156,186.10 | -9,778.45 |
| FXPF20010302 | 822582AT9 | SHELL INTERNATIONAL FINANCE BV 3.625% 08/21/2042 DD 08/21/12 | 340,000.000 | 396,667.80 | 374,516.80 | -22,151.00 |
| FXPF20010302 | 822582AY8 | SHELL INTERNATIONAL FINANCE BV 4.550% 08/12/2043 DD 08/12/13 | 700,000.000 | 915,323.55 | 875,469.00 | -39,854.55 |
| FXPF20010302 | 822582BF8 | SHELL INTERNATIONAL FINANCE BV 4.375% 05/11/2045 DD 05/11/15 | 540,000.000 | 675,068.06 | 658,162.80 | -16,905.26 |
| FXPF20010302 | 822582BQ4 | SHELL INTERNATIONAL FINANCE BV 4.000% 05/10/2046 DD 05/10/16 | 868,000.000 | 999,000.72 | 1,012,799.76 | 13,799.04 |
| FXPF20010302 | 822582BY7 | SHELL INTERNATIONAL FINANCE BV 3.750% 09/12/2046 DD 09/12/16 | 790,000.000 | 890,512.00 | 890,140.40 | -371.60 |
| FXPF20010302 | 822582CE0 | SHELL INTERNATIONAL FINANCE BV 3.125% 11/07/2049 DD 11/07/19 | 215,000.000 | 235,179.71 | 222,084.25 | -13,095.46 |
| FXPF20010302 | 822582CK6 | SHELL INTERNATIONAL FINANCE BV 2.875% 11/26/2041 DD 11/26/21 | 690,000.000 | 681,609.60 | 692,566.80 | 10,957.20 |
| FXPF20010302 | 822582CL4 | SHELL INTERNATIONAL FINANCE BV 3.000% 11/26/2051 DD 11/26/21 | 1,135,000.000 | 1,141,855.20 | 1,157,858.90 | 16,003.70 |
| FXPF20010302 | 824348BN5 | SHERWIN-WILLIAMS CO/THE 2.200% 03/15/2032 DD 11/10/21 | 215,000.000 | 210,080.80 | 212,755.40 | 2,674.60 |
| FXPF20010302 | 824348BP0 | SHERWIN-WILLIAMS CO/THE 2.900% 03/15/2052 DD 11/10/21 | 940,000.000 | 923,070.70 | 921,688.80 | -1,381.90 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF20010302 | 82620KBF9 | SIEMENS FINANCIERINGSMAAT 144A 2.875% 03/11/2041 DD 03/11/21 | 2,060,000.000 | 2,052,003.77 | 2,107,132.80 | 55,129.03 |
| FXPF20010302 | 828807DH7 | SIMON PROPERTY GROUP LP 3.250% 09/13/2049 DD 09/13/19 | 220,000.000 | 227,825.40 | 226,078.60 | -1,746.80 |
| FXPF20010302 | 828807DQ7 | SIMON PROPERTY GROUP LP 2.250% 01/15/2032 DD 08/18/21 | 315,000.000 | 311,201.10 | 307,865.25 | -3,335.85 |
| FXPF20010302 | 837004CG3 | DOMINION ENERGY SOUTH CAROLINA 4.600% 06/15/2043 DD 06/14/13 | 815,000.000 | 1,093,379.55 | 1,018,440.30 | -74,939.25 |
| FXPF20010302 | 837004CJ7 | DOMINION ENERGY SOUTH CAROLINA 5.100% 06/01/2065 DD 05/22/15 | 340,000.000 | 535,809.40 | 488,212.80 | -47,596.60 |
| FXPF20010302 | 842400ES8 | SOUTHERN CALIFORNIA EDISON CO 6.000% 01/15/2034 DD 01/14/04 | 423,000.000 | 588,807.54 | 548,787.51 | -40,020.03 |
| FXPF20010302 | 842400FF5 | SOUTHERN CALIFORNIA EDISON CO 5.550% 01/15/2037 DD 12/11/06 | 415,000.000 | 530,108.55 | 517,148.10 | -12,960.45 |
| FXPF20010302 | 842400FH1 | SOUTHERN CALIFORNIA EDISON CO 5.950% 02/01/2038 DD 01/22/08 | 105,000.000 | 142,650.90 | 136,011.75 | -6,639.15 |
| FXPF20010302 | 842400FT5 | SOUTHERN CALIFORNIA EDISON CO 3.900% 12/01/2041 DD 11/22/11 | 290,000.000 | 311,297.60 | 300,190.60 | -11,107.00 |
| FXPF20010302 | 842400FV0 | SOUTHERN CALIFORNIA EDISON CO 4.050% 03/15/2042 DD 03/13/12 | 195,000.000 | 223,569.45 | 211,409.25 | -12,160.20 |
| FXPF20010302 | 842400FZ1 | SOUTHERN CALIFORNIA EDISON CO 4.650% 10/01/2043 DD 10/02/13 | 145,000.000 | 179,676.75 | 169,819.65 | -9,857.10 |
| FXPF20010302 | 842400GT4 | SOUTHERN CALIFORNIA EDISON CO 3.650% 02/01/2050 DD 01/09/20 | 370,000.000 | 398,016.40 | 392,943.70 | -5,072.70 |
| FXPF20010302 | 842434CK6 | SOUTHERN CALIFORNIA GAS CO 3.750% 09/15/2042 DD 09/21/12 | 225,000.000 | 268,002.00 | 248,895.00 | -19,107.00 |
| FXPF20010302 | 842434CL4 | SOUTHERN CALIFORNIA GAS CO 4.450% 03/15/2044 DD 03/13/14 | 345,000.000 | 432,264.30 | 404,747.10 | -27,517.20 |
| FXPF20010302 | 842434CR1 | SOUTHERN CALIFORNIA GAS CO 4.125% 06/01/2048 DD 05/15/18 | 175,000.000 | 203,077.00 | 209,573.00 | 6,496.00 |
| FXPF20010302 | 842434CT7 | SOUTHERN CALIFORNIA GAS CO 3.950% 02/15/2050 DD 06/04/19 | 275,000.000 | 344,055.25 | 326,488.25 | -17,567.00 |
| FXPF20010302 | 845437BT8 | SOUTHWESTERN ELECTRIC POWER CO 3.250% 11/01/2051 DD 11/03/21 | 705,000.000 | 702,454.95 | 701,848.65 | -606.30 |
| FXPF20010302 | 845743BQ5 | SOUTHWESTERN PUBLIC SERVICE CO 3.400% 08/15/2046 DD 08/12/16 | 115,000.000 | 125,570.80 | 125,122.30 | -448.50 |
| FXPF20010302 | 845743BR3 | SOUTHWESTERN PUBLIC SERVICE CO 3.700% 08/15/2047 DD 08/09/17 | 250,000.000 | 288,595.50 | 281,545.00 | -7,050.50 |
| FXPF20010302 | 84859DAA5 | SPIRE MISSOURI INC 3.300% 06/01/2051 DD 05/20/21 | 245,000.000 | 245,213.87 | 266,493.85 | 21,279.98 |
| FXPF20010302 | 85434VAA6 | STANFORD HEALTH CARE 3.795% 11/15/2048 DD 01/17/18 | 410,000.000 | 514,275.30 | 489,080.80 | -25,194.50 |
| FXPF20010302 | 854502AN1 | STANLEY BLACK & DECKER INC 2.750% 11/15/2050 DD 11/02/20 | 1,020,000.000 | 968,586.30 | 985,687.20 | 17,100.90 |
| FXPF20010302 | 85771PAL6 | EQUINOR ASA 3.950% 05/15/2043 DD 05/15/13 | 385,000.000 | 469,823.20 | 448,890.75 | -20,932.45 |
| FXPF20010302 | 86944BAH6 | SUTTER HEALTH 3.161% 08/15/2040 DD 10/29/20 | 415,000.000 | 440,763.20 | 428,035.15 | -12,728.05 |
| FXPF20010302 | 86944BAJ2 | SUTTER HEALTH 3.361% 08/15/2050 DD 10/29/20 | 225,000.000 | 244,921.50 | 236,655.00 | -8,266.50 |
| FXPF20010302 | 871829AJ6 | SYSCO CORP 5.375% 09/21/2035 DD 09/22/05 | 370,000.000 | 491,545.00 | 466,429.40 | -25,115.60 |
| FXPF20010302 | 872898AE1 | TSMC ARIZONA CORP 3.250% 10/25/2051 DD 10/25/21 | 325,000.000 | 320,638.50 | 343,664.75 | 23,026.25 |
| FXPF20010302 | 87612EAR7 | TARGET CORP 6.500% 10/15/2037 DD 10/05/07 | 180,000.000 | 281,979.00 | 271,481.40 | -10,497.60 |
| FXPF20010302 | 87612EBA3 | TARGET CORP 4.000% 07/01/2042 DD 06/26/12 | 225,000.000 | 284,854.50 | 275,980.50 | -8,874.00 |
| FXPF20010302 | 87612EBG0 | TARGET CORP 3.900% 11/15/2047 DD 10/20/17 | 750,000.000 | 960,430.19 | 932,287.50 | -28,142.69 |
| FXPF20010302 | 882384AE0 | TEXAS EASTERN TRANSMISSIO 144A 4.150% 01/15/2048 DD 01/09/18 | 720,000.000 | 799,581.60 | 812,224.80 | 12,643.20 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF20010302 | 88579YAZ4 | 3M CO 3.625% 10/15/2047 DD 10/02/17 | 225,000.000 | 263,207.25 | 256,686.75 | -6,520.50 |
| FXPF20010302 | 89153VAV1 | TOTALENERGIES CAPITAL INTERNAT 3.127% 05/29/2050 DD 05/29/20 | 1,115,000.000 | 1,119,013.16 | 1,147,290.40 | 28,277.24 |
| FXPF20010302 | 89153VAX7 | TOTALENERGIES CAPITAL INTERNAT 2.986% 06/29/2041 DD 06/29/20 | 375,000.000 | 383,449.80 | 380,988.75 | -2,461.05 |
| FXPF20010302 | 89352HAD1 | TRANSCANADA PIPELINES LTD 6.200% 10/15/2037 DD 10/05/07 | 390,000.000 | 543,043.80 | 531,480.30 | -11,563.50 |
| FXPF20010302 | 89417EAD1 | TRAVELERS COS INC/THE 6.250% 06/15/2037 DD 05/29/07 | 355,000.000 | 516,363.85 | 509,819.05 | -6,544.80 |
| FXPF20010302 | 89417EAH2 | TRAVELERS COS INC/THE 5.350% 11/01/2040 DD 11/01/10 | 175,000.000 | 239,016.75 | 237,692.00 | -1,324.75 |
| FXPF20010302 | 89417EAK5 | TRAVELERS COS INC/THE 4.300% 08/25/2045 DD 08/25/15 | 115,000.000 | 152,025.40 | 142,333.20 | -9,692.20 |
| FXPF20010302 | 89417EAM1 | TRAVELERS COS INC/THE 4.000% 05/30/2047 DD 05/22/17 | 630,000.000 | 817,506.90 | 755,105.40 | -62,401.50 |
| FXPF20010302 | 89417EAQ2 | TRAVELERS COS INC/THE 2.550% 04/27/2050 DD 04/27/20 | 170,000.000 | 164,658.60 | 162,282.00 | -2,376.60 |
| FXPF20010302 | 89417EAR0 | TRAVELERS COS INC/THE 3.050% 06/08/2051 DD 06/08/21 | 835,000.000 | 832,553.45 | 875,798.10 | 43,244.65 |
| FXPF20010302 | 896517AB5 | TRINITY HEALTH CORP 2.632% 12/01/2040 DD 01/20/21 | 355,000.000 | 355,000.00 | 348,954.35 | -6,045.65 |
| FXPF20010302 | 89838QAA1 | TRUSTEES OF BOSTON UNIVERSITY 4.061% 10/01/2048 DD 08/17/18 | 85,000.000 | 107,620.20 | 103,458.60 | -4,161.60 |
| FXPF20010302 | 904764BR7 | UNILEVER CAPITAL CORP 2.625% 08/12/2051 DD 08/12/21 | 730,000.000 | 720,568.40 | 724,773.20 | 4,204.80 |
| FXPF20010302 | 906548CH3 | UNION ELECTRIC CO 8.450% 03/15/2039 DD 03/20/09 | 110,000.000 | 183,360.10 | 184,166.40 | 806.30 |
| FXPF20010302 | 906548CJ9 | UNION ELECTRIC CO 3.900% 09/15/2042 DD 09/11/12 | 425,000.000 | 518,755.00 | 481,176.50 | -37,578.50 |
| FXPF20010302 | 906548CL4 | UNION ELECTRIC CO 3.650% 04/15/2045 DD 04/06/15 | 110,000.000 | 130,104.70 | 122,565.30 | -7,539.40 |
| FXPF20010302 | 906548CN0 | UNION ELECTRIC CO 4.000% 04/01/2048 DD 04/06/18 | 200,000.000 | 252,072.00 | 237,284.00 | -14,788.00 |
| FXPF20010302 | 906548CQ3 | UNION ELECTRIC CO 3.250% 10/01/2049 DD 10/01/19 | 725,000.000 | 831,567.75 | 773,473.50 | -58,094.25 |
| FXPF20010302 | 907818FE3 | UNION PACIFIC CORP 3.950% 08/15/2059 DD 08/05/19 | 255,000.000 | 299,257.80 | 302,853.30 | 3,595.50 |
| FXPF20010302 | 907818FG8 | UNION PACIFIC CORP 3.839% 03/20/2060 DD 03/20/20 | 420,000.000 | 497,431.71 | 496,650.00 | -781.71 |
| FXPF20010302 | 907818FK9 | UNION PACIFIC CORP 3.250% 02/05/2050 DD 01/31/20 | 385,000.000 | 409,212.00 | 414,202.25 | 4,990.25 |
| FXPF20010302 | 907818FS2 | UNION PACIFIC CORP 3.799% 04/06/2071 DD 04/06/21 | 635,000.000 | 771,695.43 | 738,822.50 | -32,872.93 |
| FXPF20010302 | 907818FT0 | UNION PACIFIC CORP 3.200% 05/20/2041 DD 05/20/21 | 1,015,000.000 | 1,029,197.86 | 1,083,634.30 | 54,436.44 |
| FXPF20010302 | 907818FV5 | UNION PACIFIC CORP 3.550% 05/20/2061 DD 05/20/21 | 630,000.000 | 659,792.70 | 698,493.60 | 38,700.90 |
| FXPF20010302 | 907818FW3 | UNION PACIFIC CORP 2.950% 03/10/2052 DD 09/10/21 | 580,000.000 | 592,919.88 | 589,233.60 | -3,686.28 |
| FXPF20010302 | 911312AN6 | UNITED PARCEL SERVICE INC 4.875% 11/15/2040 DD 11/12/10 | 120,000.000 | 164,799.60 | 157,574.40 | -7,225.20 |
| FXPF20010302 | 911312BV7 | UNITED PARCEL SERVICE INC 5.200% 04/01/2040 DD 03/24/20 | 440,000.000 | 624,984.80 | 594,286.00 | -30,698.80 |
| FXPF20010302 | 913017BT5 | RAYTHEON TECHNOLOGIES CORP 4.500% 06/01/2042 DD 06/01/12 | 1,590,000.000 | 2,042,390.64 | 1,981,601.10 | -60,789.54 |
| FXPF20010302 | 913017CA5 | RAYTHEON TECHNOLOGIES CORP 4.150% 05/15/2045 DD 05/04/15 | 340,000.000 | 430,412.80 | 397,487.20 | -32,925.60 |
| FXPF20010302 | 91324PAR3 | UNITEDHEALTH GROUP INC 5.800% 03/15/2036 DD 03/02/06 | 220,000.000 | 309,775.40 | 305,690.00 | -4,085.40 |
| FXPF20010302 | 91324PBK7 | UNITEDHEALTH GROUP INC 6.875% 02/15/2038 DD 02/07/08 | 135,000.000 | 212,155.20 | 207,400.50 | -4,754.70 |
| FXPF20010302 | 91324PBU5 | UNITEDHEALTH GROUP INC 4.625% 11/15/2041 DD 11/10/11 | 495,000.000 | 676,793.70 | 623,373.30 | -53,420.40 |
| FXPF20010302 | 91324PDF6 | UNITEDHEALTH GROUP INC 3.750% 10/15/2047 DD 10/25/17 | 515,000.000 | 562,105.65 | 593,161.55 | 31,055.90 |
| FXPF20010302 | 91324PDL3 | UNITEDHEALTH GROUP INC 4.250% 06/15/2048 DD 06/19/18 | 660,000.000 | 865,630.88 | 820,373.40 | -45,257.48 |
| FXPF20010302 | 91324PDT6 | UNITEDHEALTH GROUP INC 3.500% 08/15/2039 DD 07/25/19 | 430,000.000 | 511,536.60 | 478,018.10 | -33,518.50 |
| FXPF20010302 | 91324PDY5 | UNITEDHEALTH GROUP INC 2.750% 05/15/2040 DD 05/18/20 | 1,340,000.000 | 1,297,497.10 | 1,364,254.00 | 66,756.90 |
| FXPF20010302 | 91324PDZ2 | UNITEDHEALTH GROUP INC 2.900% 05/15/2050 DD 05/18/20 | 950,000.000 | 1,010,508.48 | 971,517.50 | -38,990.98 |
| FXPF20010302 | 91324PEE8 | UNITEDHEALTH GROUP INC 3.050% 05/15/2041 DD 05/19/21 | 2,575,000.000 | 2,571,960.30 | 2,702,745.75 | 130,785.45 |
| FXPF20010302 | 91412NBE9 | UNIVERSITY OF CHICAGO/THE 2.547% 04/01/2050 DD 09/02/20 | 770,000.000 | 771,786.40 | 753,837.70 | -17,948.70 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF20010302 | 91481CAC4 | TRUSTEES OF THE UNIVERSITY OF 3.610% 02/15/2119 DD 08/06/19 | 215,000.000 | 242,143.75 | 249,047.40 | 6,903.65 |
| FXPF20010302 | 91481CAD2 | TRUSTEES OF THE UNIVERSITY OF 2.396% 10/01/2050 DD 07/14/20 | 420,000.000 | 428,421.00 | 402,171.00 | -26,250.00 |
| FXPF20010302 | 914886AC0 | UNIVERSITY OF SOUTHERN CALIFOR 3.841% 10/01/2047 DD 04/18/17 | 255,000.000 | 323,128.35 | 302,009.25 | -21,119.10 |
| FXPF20010302 | 914886AE6 | UNIVERSITY OF SOUTHERN CALIFOR 2.805% 10/01/2050 DD 02/12/20 | 260,000.000 | 281,691.80 | 264,669.60 | -17,022.20 |
| FXPF20010302 | 92343VFT6 | VERIZON COMMUNICATIONS INC 2.650% 11/20/2040 DD 11/20/20 | 570,000.000 | 572,947.75 | 543,198.60 | -29,749.15 |
| FXPF20010302 | 92343VFU3 | VERIZON COMMUNICATIONS INC 2.875% 11/20/2050 DD 11/20/20 | 3,115,000.000 | 3,085,250.06 | 2,967,473.60 | -117,776.46 |
| FXPF20010302 | 92343VFV1 | VERIZON COMMUNICATIONS INC 3.000% 11/20/2060 DD 11/20/20 | 890,000.000 | 857,899.88 | 844,877.00 | -13,022.88 |
| FXPF20010302 | 92343VGM0 | VERIZON COMMUNICATIONS IN 144A 2.355% 03/15/2032 DD 09/20/21 | 4,680,000.000 | 4,683,773.60 | 4,617,007.20 | -66,766.40 |
| FXPF20010302 | 92556HAC1 | PARAMOUNT GLOBAL 4.950% 05/19/2050 DD 05/19/20 | 1,265,000.000 | 1,576,573.45 | 1,618,048.85 | 41,475.40 |
| FXPF20010302 | 927804FL3 | VIRGINIA ELECTRIC AND POWER CO 4.000% 01/15/2043 DD 01/08/13 | 503,000.000 | 632,220.70 | 579,682.35 | -52,538.35 |
| FXPF20010302 | 92826CAE2 | VISA INC 4.150% 12/14/2035 DD 12/14/15 | 450,000.000 | 539,928.00 | 539,316.00 | -612.00 |
| FXPF20010302 | 92826CAF9 | VISA INC 4.300% 12/14/2045 DD 12/14/15 | 1,625,000.000 | 2,202,733.00 | 2,051,481.25 | -151,251.75 |
| FXPF20010302 | 92826CAJ1 | VISA INC 3.650% 09/15/2047 DD 09/11/17 | 375,000.000 | 443,456.25 | 438,487.50 | -4,968.75 |
| FXPF20010302 | 92826CAK8 | VISA INC 2.700% 04/15/2040 DD 04/02/20 | 255,000.000 | 278,365.65 | 261,295.95 | -17,069.70 |
| FXPF20010302 | 92826CAQ5 | VISA INC 2.000% 08/15/2050 DD 08/17/20 | 225,000.000 | 214,886.25 | 198,942.75 | -15,943.50 |
| FXPF20010302 | 92976GAG6 | WELLS FARGO BANK NA 5.850% 02/01/2037 DD 01/29/07 | 260,000.000 | 369,883.80 | 348,732.80 | -21,151.00 |
| FXPF20010302 | 931142EU3 | WALMART INC 2.500% 09/22/2041 DD 09/22/21 | 780,000.000 | 780,000.00 | 788,790.60 | 8,790.60 |
| FXPF20010302 | 931142EV1 | WALMART INC 2.650% 09/22/2051 DD 09/22/21 | 680,000.000 | 677,484.00 | 698,176.40 | 20,692.40 |
| FXPF20010302 | 93884PDW7 | WASHINGTON GAS LIGHT CO 3.796% 09/15/2046 DD 09/16/16 | 495,000.000 | 590,327.10 | 562,240.80 | -28,086.30 |
| FXPF20010302 | 94974BFP0 | WELLS FARGO & CO 5.375% 11/02/2043 DD 10/28/13 | 630,000.000 | 834,568.10 | 834,976.80 | 408.70 |
| FXPF20010302 | 94974BGK0 | WELLS FARGO & CO 3.900% 05/01/2045 DD 04/30/15 | 195,000.000 | 222,432.60 | 223,807.35 | 1,374.75 |
| FXPF20010302 | 95000U2M4 | WELLS FARGO & CO VAR RT 04/04/2051 DD 03/30/20 | 350,000.000 | 483,409.47 | 479,612.00 | -3,797.47 |
| FXPF20010302 | 95000U2Q5 | WELLS FARGO & CO VAR RT 04/30/2041 DD 04/30/20 | 4,550,000.000 | 4,870,573.40 | 4,679,083.50 | -191,489.90 |
| FXPF20010302 | 95709TAH3 | EVERGY KANSAS CENTRAL INC 4.125% 03/01/2042 DD 03/01/12 | 285,000.000 | 349,692.15 | 330,232.35 | -19,459.80 |
| FXPF20010302 | 95709TAJ9 | EVERGY KANSAS CENTRAL INC 4.100% 04/01/2043 DD 03/28/13 | 405,000.000 | 505,245.60 | 472,387.95 | -32,857.65 |
| FXPF20010302 | 95709TAQ3 | EVERGY KANSAS CENTRAL INC 3.250% 09/01/2049 DD 08/19/19 | 170,000.000 | 177,927.10 | 176,947.90 | -979.20 |
| FXPF20010302 | 970648AH4 | WILLIS NORTH AMERICA INC 5.050% 09/15/2048 DD 09/10/18 | 140,000.000 | 196,921.20 | 177,391.20 | -19,530.00 |
| FXPF20010302 | 983024AG5 | WYETH LLC 6.500% 02/01/2034 DD 12/16/03 | 290,000.000 | 422,772.90 | 414,523.10 | -8,249.80 |
| FXPF20010302 | 983024AN0 | WYETH LLC 5.950% 04/01/2037 DD 03/27/07 | 535,000.000 | 769,601.30 | 755,082.95 | -14,518.35 |
| FXPF20010302 | 98459LAC7 | YALE UNIVERSITY 2.402% 04/15/2050 DD 06/09/20 | 575,000.000 | 596,349.75 | 567,864.25 | -28,485.50 |
| FXPF20010602 | 12511BAC6 | CCC INFORMATION/CCC INTELLIGEN 0.000% 09/21/2028 DD 09/07/21 | 65,011.400 | 64,848.87 | 64,909.98 | 61.11 |
| FXPF20010602 | 16125TAJ1 | CHARTER NEX 6/21 COV-LITE TL 0.000% 12/01/2027 DD 06/21/21 | 52,055.070 | 51,811.67 | 52,120.14 | 308.47 |
| FXPF20010602 | 26874VAC3 | ENC HOLDING/EVANS NETWORK 8/21 0.000% 08/04/2028 DD 07/20/21 | 128,016.970 | 126,736.80 | 127,216.86 | 480.06 |
| FXPF20010602 | 29426NAN4 | EPICOR 7/20 COV-LITE TL | 318,391.960 | 318,391.96 | 317,952.58 | -439.38 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF20010602 | 63689EAS4 | NATIONAL MENTOR/CIVITAS 2/21 D 0.000% 03/02/2028 DD 02/05/21 | 346,489.560 | 344,858.07 | 342,352.47 | -2,505.60 |
| FXPF20010602 | 70323KAE8 | PATHWAY VET 1/21 COV-LITE TL 0.000% 03/31/2027 DD 01/29/21 | 17,785.910 | 17,714.87 | 17,712.81 | -2.06 |
| FXPF20010602 | 74273JAE3 | PRO MACH 8/21 COV-LITE TLB 0.000% 08/31/2028 DD 08/02/21 | 201,325.510 | 200,318.88 | 201,828.82 | 1,509.94 |
| FXPF20010602 | 74274NAG8 | PROLAMINA 11/20 EXTENDED COV-L | 443.240 | 442.16 | 443.24 | 1.08 |
| FXPF20010602 | 74339VAE8 | CLOUDERA 10/21 2ND LIEN COV-LI 0.000% 10/08/2029 DD 07/08/21 | 94,942.840 | 94,468.13 | 94,705.48 | 237.35 |
| FXPF20010602 | 91889CAB4 | VALCOUR PACKAGING/MOLD-RITE PL 0.000% 10/04/2028 DD 09/17/21 | 70,251.340 | 68,495.06 | 70,163.53 | 1,668.47 |
| FXPF20010602 | G3679YAD4 | R&R ICE CREAM/FRONERI 1/20 0.000% 01/29/2027 DD 01/13/20 | 214,032.110 | 243,482.67 | 238,037.70 | -5,444.97 |
| FXPF20011002 | 00203QAE7 | AP MOLLER - MAERSK A/S 144A 4.500% 06/20/2029 DD 06/20/19 | 1,600,000.000 | 1,871,360.00 | 1,822,672.00 | -48,688.00 |
| FXPF20011002 | 00287YAV1 | ABBVIE INC 4.300% 05/14/2036 DD 05/12/16 | 1,200,000.000 | 1,476,696.00 | 1,415,580.00 | -61,116.00 |
| FXPF20011002 | 00287YAW9 | ABBVIE INC 4.450% 05/14/2046 DD 05/12/16 | 1,600,000.000 | 2,035,504.00 | 1,941,120.00 | -94,384.00 |
| FXPF20011002 | 01609WAU6 | ALIBABA GROUP HOLDING LTD 4.000% 12/06/2037 DD 12/06/17 | 1,200,000.000 | 1,355,700.00 | 1,303,764.00 | -51,936.00 |
| FXPF20011002 | 01609WAX0 | ALIBABA GROUP HOLDING LTD 2.125% 02/09/2031 DD 02/09/21 | 2,300,000.000 | 2,262,625.00 | 2,223,019.00 | -39,606.00 |
| FXPF20011002 | 01609WAY8 | ALIBABA GROUP HOLDING LTD 2.700% 02/09/2041 DD 02/09/21 | 500,000.000 | 468,260.00 | 457,690.00 | -10,570.00 |
| FXPF20011002 | 023135BJ4 | AMAZON.COM INC 4.050% 08/22/2047 DD 02/22/18 | 1,200,000.000 | 1,584,540.00 | 1,459,920.00 | -124,620.00 |
| FXPF20011002 | 023135BM7 | AMAZON.COM INC 4.250% 08/22/2057 DD 02/22/18 | 900,000.000 | 1,282,437.00 | 1,157,148.00 | -125,289.00 |
| FXPF20011002 | 03027XBS8 | AMERICAN TOWER CORP 2.300% 09/15/2031 DD 09/27/21 | 500,000.000 | 497,220.00 | 486,190.00 | -11,030.00 |
| FXPF20011002 | 031162CD0 | AMGEN INC 4.563% 06/15/2048 DD 12/15/16 | 1,000,000.000 | 1,324,490.00 | 1,243,940.00 | -80,550.00 |
| FXPF20011002 | 031162CF5 | AMGEN INC 4.663% 06/15/2051 DD 12/15/16 | 2,450,000.000 | 3,341,898.00 | 3,145,383.50 | -196,514.50 |
| FXPF20011002 | 031162DA5 | AMGEN INC 2.800% 08/15/2041 DD 08/09/21 | 50,000.000 | 48,471.00 | 48,245.50 | -225.50 |
| FXPF20011002 | 03523TBV9 | ANHEUSER-BUSCH INBEV WORLDWIDE 5.550% 01/23/2049 DD 01/23/19 | 2,900,000.000 | 4,123,423.00 | 4,025,055.00 | -98,368.00 |
| FXPF20011002 | 03523TBW7 | ANHEUSER-BUSCH INBEV WORLDWIDE 5.800% 01/23/2059 DD 01/23/19 | 1,600,000.000 | 2,463,008.00 | 2,322,128.00 | -140,880.00 |
| FXPF20011002 | 036752AH6 | ANTHEM INC 4.550% 03/01/2048 DD 03/02/18 | 1,200,000.000 | 1,598,580.00 | 1,503,660.00 | -94,920.00 |
| FXPF20011002 | 03740LAC6 | AON CORP / AON GLOBAL HOLDINGS 2.600% 12/02/2031 DD 12/02/21 | 200,000.000 | 199,842.00 | 203,596.00 | 3,754.00 |
| FXPF20011002 | 037833CD0 | APPLE INC 3.850% 08/04/2046 DD 08/04/16 | 1,300,000.000 | 1,671,761.00 | 1,545,648.00 | -126,113.00 |
| FXPF20011002 | 037833CH1 | APPLE INC 4.250% 02/09/2047 DD 02/09/17 | 1,200,000.000 | 1,637,700.00 | 1,503,636.00 | -134,064.00 |
| FXPF20011002 | 037833DD9 | APPLE INC 3.750% 09/12/2047 DD 09/12/17 | 1,300,000.000 | 1,629,589.00 | 1,525,186.00 | -104,403.00 |
| FXPF20011002 | 037833DQ0 | APPLE INC 2.950% 09/11/2049 DD 09/11/19 | 2,700,000.000 | 3,028,698.00 | 2,792,151.00 | -236,547.00 |
| FXPF20011002 | 03835VAH9 | APTIV PLC 5.400% 03/15/2049 DD 03/14/19 | 1,100,000.000 | 1,372,107.00 | 1,461,680.00 | 89,573.00 |
| FXPF20011002 | 040555CN2 | ARIZONA PUBLIC SERVICE CO 4.500% 04/01/2042 DD 01/13/12 | 500,000.000 | 644,515.00 | 583,535.00 | -60,980.00 |
| FXPF20011002 | 04621WAD2 | ASSURED GUARANTY US HOLDINGS I 3.150% 06/15/2031 DD 05/26/21 | 550,000.000 | 548,443.50 | 568,458.00 | 20,014.50 |
| FXPF20011002 | 046353AU2 | ASTRAZENECA PLC 4.375% 08/17/2048 DD 08/17/18 | 1,700,000.000 | 2,001,682.00 | 2,201,585.00 | 199,903.00 |
| FXPF20011002 | 05973KAA5 | BANCO MERCANTIL DEL NORTE 144A VAR RT 12/31/2049 DD 11/24/21 | 500,000.000 | 500,000.00 | 498,125.00 | -1,875.00 |
| FXPF20011002 | 05973KAB3 | BANCO MERCANTIL DEL NORTE 144A VAR RT 12/31/2049 DD 11/24/21 | 700,000.000 | 700,000.00 | 696,850.00 | -3,150.00 |
| FXPF20011002 | 06051GHD4 | BANK OF AMERICA CORP VAR RT 12/20/2028 DD 12/20/17 | 3,500,000.000 | 3,953,390.00 | 3,739,505.00 | -213,885.00 |
| FXPF20011002 | 06051GHQ5 | BANK OF AMERICA CORP VAR RT 02/07/2030 DD 02/07/19 | 1,000,000.000 | 1,177,830.00 | 1,102,480.00 | -75,350.00 |
| FXPF20011002 | 06051GJW0 | BANK OF AMERICA CORP VAR RT 04/22/2042 DD 04/22/21 | 1,700,000.000 | 1,700,000.00 | 1,791,817.00 | 91,817.00 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF20011002 | 084664CV1 | BERKSHIRE HATHAWAY FINANCE COR 2.850% 10/15/2050 DD 10/15/20 | 3,100,000.000 | 3,320,007.00 | 3,066,644.00 | -253,363.00 |
| FXPF20011002 | 09261BAF7 | BLACKSTONE HOLDINGS FINAN 144A 2.850% 08/05/2051 DD 08/05/21 | 800,000.000 | 803,704.00 | 781,824.00 | -21,880.00 |
| FXPF20011002 | 10552TAH0 | BRF SA 144A 5.750% 09/21/2050 DD 09/21/20 | 200,000.000 | 222,500.00 | 199,000.00 | -23,500.00 |
| FXPF20011002 | 10922NAH6 | BRIGHTHOUSE FINANCIAL INC 3.850% 12/22/2051 DD 11/22/21 | 600,000.000 | 599,556.00 | 596,106.00 | -3,450.00 |
| FXPF20011002 | 110122CR7 | BRISTOL-MYERS SQUIBB CO 4.250% 10/26/2049 DD 04/26/20 | 1,000,000.000 | 1,352,310.00 | 1,240,170.00 | -112,140.00 |
| FXPF20011002 | 110122DK1 | BRISTOL-MYERS SQUIBB CO 4.350% 11/15/2047 DD 05/15/20 | 1,000,000.000 | 1,346,880.00 | 1,235,900.00 | -110,980.00 |
| FXPF20011002 | 111021AN1 | BRITISH TELECOMMUNICATION 144A 4.250% 11/08/2049 DD 11/08/19 | 1,100,000.000 | 1,324,169.00 | 1,190,860.00 | -133,309.00 |
| FXPF20011002 | 11133TAE3 | BROADRIDGE FINANCIAL SOLUTIONS 2.600% 05/01/2031 DD 05/17/21 | 400,000.000 | 399,828.00 | 401,940.00 | 2,112.00 |
| FXPF20011002 | 11271LAF9 | BROOKFIELD FINANCE INC 3.500% 03/30/2051 DD 09/28/20 | 200,000.000 | 213,592.00 | 210,550.00 | -3,042.00 |
| FXPF20011002 | 11271LAH5 | BROOKFIELD FINANCE INC 2.724% 04/15/2031 DD 04/12/21 | 350,000.000 | 350,000.00 | 353,482.50 | 3,482.50 |
| FXPF20011002 | 12513GBJ7 | CDW LLC / CDW FINANCE CORP 3.569% 12/01/2031 DD 12/01/21 | 300,000.000 | 300,000.00 | 312,000.00 | 12,000.00 |
| FXPF20011002 | 126650CZ1 | CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 | 1,900,000.000 | 2,575,031.99 | 2,492,230.00 | -82,801.99 |
| FXPF20011002 | 133434AC4 | CAMERON LNG LLC 144A 3.402% 01/15/2038 DD 12/13/19 | 1,300,000.000 | 1,417,416.00 | 1,342,601.00 | -74,815.00 |
| FXPF20011002 | 161175CC6 | CHARTER COMMUNICATIONS OPERATI 4.400% 12/01/2061 DD 06/02/21 | 600,000.000 | 646,285.50 | 623,130.00 | -23,155.50 |
| FXPF20011002 | 161175CG7 | CHARTER COMMUNICATIONS OPERATI 3.950% 06/30/2062 DD 10/12/21 | 200,000.000 | 198,372.00 | 193,460.00 | -4,912.00 |
| FXPF20011002 | 172967LW9 | CITIGROUP INC VAR RT 04/23/2029 DD 04/23/18 | 2,900,000.000 | 3,401,352.00 | 3,200,585.00 | -200,767.00 |
| FXPF20011002 | 20030NCC3 | COMCAST CORP 3.969% 11/01/2047 DD 10/19/17 | 1,300,000.000 | 1,630,096.00 | 1,502,046.00 | -128,050.00 |
| FXPF20011002 | 20030NCG4 | COMCAST CORP 4.049% 11/01/2052 DD 10/19/17 | 623,000.000 | 796,798.31 | 730,380.28 | -66,418.03 |
| FXPF20011002 | 20030NCZ2 | COMCAST CORP 3.450% 02/01/2050 DD 11/05/19 | 3,600,000.000 | 4,248,252.00 | 3,858,444.00 | -389,808.00 |
| FXPF20011002 | 20030NDT5 | COMCAST CORP 144A 2.937% 11/01/2056 DD 08/19/21 | 8,556,000.000 | 8,801,691.91 | 8,185,696.32 | -615,995.59 |
| FXPF20011002 | 205887CD2 | CONAGRA BRANDS INC 5.300% 11/01/2038 DD 10/22/18 | 1,000,000.000 | 1,336,900.00 | 1,268,390.00 | -68,510.00 |
| FXPF20011002 | 209111FN8 | CONSOLIDATED EDISON CO OF NEW 4.000% 11/15/2057 DD 11/16/17 | 900,000.000 | 1,105,686.00 | 1,020,483.00 | -85,203.00 |
| FXPF20011002 | 209111FQ1 | CONSOLIDATED EDISON CO OF NEW 4.500% 05/15/2058 DD 05/10/18 | 1,700,000.000 | 2,244,918.00 | 2,087,583.00 | -157,335.00 |
| FXPF20011002 | 225433AF8 | CREDIT SUISSE GROUP AG 4.875% 05/15/2045 DD 11/15/15 | 1,800,000.000 | 2,521,116.00 | 2,286,054.00 | -235,062.00 |
| FXPF20011002 | 22822VAQ4 | CROWN CASTLE INTERNATIONAL COR 4.150% 07/01/2050 DD 04/03/20 | 1,100,000.000 | 1,337,039.00 | 1,241,339.00 | -95,700.00 |
| FXPF20011002 | 23338VAP1 | DTE ELECTRIC CO 3.250% 04/01/2051 DD 03/29/21 | 1,100,000.000 | 1,090,815.00 | 1,187,384.00 | 96,569.00 |
| FXPF20011002 | 23371DAJ3 | DAE FUNDING LLC 144A 1.550% 08/01/2024 DD 06/22/21 | 1,400,000.000 | 1,391,978.00 | 1,389,500.00 | -2,478.00 |
| FXPF20011002 | 233853AF7 | DAIMLER TRUCKS FINANCE NO 144A 2.000% 12/14/2026 DD 12/14/21 | 600,000.000 | 597,390.00 | 602,934.00 | 5,544.00 |
| FXPF20011002 | 24703DBE0 | DELL INTERNATIONAL LLC / 144A 3.375% 12/15/2041 DD 12/13/21 | 1,200,000.000 | 1,196,016.00 | 1,191,204.00 | -4,812.00 |
| FXPF20011002 | 25277LAA4 | DIAMOND SPORTS GROUP LLC 144A 5.375% 08/15/2026 DD 08/02/19 | 1,500,000.000 | 1,211,250.00 | 750,000.00 | -461,250.00 |
| FXPF20011002 | 25389JAQ9 | DIGITAL REALTY TRUST LP 4.750% 10/01/2025 DD 10/01/15 | 900,000.000 | 1,053,576.00 | 996,750.00 | -56,826.00 |
| FXPF20011002 | 26442CAZ7 | DUKE ENERGY CAROLINAS LLC 3.200% 08/15/2049 DD 08/14/19 | 2,100,000.000 | 2,390,556.00 | 2,181,585.00 | -208,971.00 |
| FXPF20011002 | 26442RAD3 | DUKE ENERGY PROGRESS LLC 4.150% 12/01/2044 DD 11/20/14 | 900,000.000 | 1,035,189.00 | 1,060,488.00 | 25,299.00 |
| FXPF20011002 | 26442UAC8 | DUKE ENERGY PROGRESS LLC 3.700% 10/15/2046 DD | 3,500,000.000 | 4,226,810.00 | 3,913,000.00 | -313,810.00 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| | | 09/16/16 | | | | |
| FXPF20011002 | 268317AP9 | ELECTRICITE DE FRANCE SA 144A 4.750% 10/13/2035 DD 10/13/15 | 2,400,000.000 | 2,988,192.00 | 2,829,552.00 | -158,640.00 |
| FXPF20011002 | 278642AZ6 | EBAY INC 3.650% 05/10/2051 DD 05/10/21 | 600,000.000 | 599,454.00 | 654,930.00 | 55,476.00 |
| FXPF20011002 | 29278NAR4 | ENERGY TRANSFER LP 5.000% 05/15/2050 DD 01/22/20 | 1,100,000.000 | 1,191,179.00 | 1,269,895.00 | 78,716.00 |
| FXPF20011002 | 29364WBC1 | ENTERGY LOUISIANA LLC 4.200% 04/01/2050 DD 03/12/19 | 1,800,000.000 | 2,321,784.00 | 2,147,310.00 | -174,474.00 |
| FXPF20011002 | 29366MAC2 | ENTERGY ARKANSAS LLC 3.350% 06/15/2052 DD 03/30/21 | 700,000.000 | 695,646.00 | 737,870.00 | 42,224.00 |
| FXPF20011002 | 29379VBU6 | ENTERPRISE PRODUCTS OPERATING 4.800% 02/01/2049 DD 10/11/18 | 900,000.000 | 1,135,953.00 | 1,098,936.00 | -37,017.00 |
| FXPF20011002 | 30040WAH1 | EVERSOURCE ENERGY 3.450% 01/15/2050 DD 01/10/20 | 600,000.000 | 683,130.00 | 633,714.00 | -49,416.00 |
| FXPF20011002 | 30225VAG2 | EXTRA SPACE STORAGE LP 2.350% 03/15/2032 DD 09/22/21 | 300,000.000 | 299,391.00 | 291,987.00 | -7,404.00 |
| FXPF20011002 | 34960PAD3 | FORTRESS TRANSPORTATION A 144A 5.500% 05/01/2028 DD 04/12/21 | 2,300,000.000 | 2,300,000.00 | 2,343,930.00 | 43,930.00 |
| FXPF20011002 | 373334JW2 | GEORGIA POWER CO 4.300% 03/15/2042 DD 03/06/12 | 500,000.000 | 572,715.00 | 570,815.00 | -1,900.00 |
| FXPF20011002 | 373334KN0 | GEORGIA POWER CO 3.700% 01/30/2050 DD 01/10/20 | 1,300,000.000 | 1,555,723.00 | 1,387,152.00 | -168,571.00 |
| FXPF20011002 | 37959GAB3 | GLOBAL ATLANTIC FIN CO 144A 3.125% 06/15/2031 DD 06/17/21 | 400,000.000 | 399,252.00 | 396,396.00 | -2,856.00 |
| FXPF20011002 | 38141EC31 | GOLDMAN SACHS GROUP INC/THE 4.800% 07/08/2044 DD 07/08/14 | 900,000.000 | 1,245,033.00 | 1,152,774.00 | -92,259.00 |
| FXPF20011002 | 401378AD6 | GUARDIAN LIFE INSURANCE C 144A 3.700% 01/22/2070 DD 01/22/20 | 200,000.000 | 194,354.00 | 219,464.00 | 25,110.00 |
| FXPF20011002 | 404119BZ1 | HCA INC 5.250% 06/15/2049 DD 06/12/19 | 1,000,000.000 | 1,320,800.00 | 1,288,520.00 | -32,280.00 |
| FXPF20011002 | 406216BJ9 | HALLIBURTON CO 4.850% 11/15/2035 DD 11/13/15 | 1,000,000.000 | 1,167,030.00 | 1,176,910.00 | 9,880.00 |
| FXPF20011002 | 437076BF8 | HOME DEPOT INC/THE 4.400% 03/15/2045 DD 06/12/14 | 800,000.000 | 1,063,464.00 | 1,001,488.00 | -61,976.00 |
| FXPF20011002 | 437076BZ4 | HOME DEPOT INC/THE 3.125% 12/15/2049 DD 01/13/20 | 2,800,000.000 | 3,230,416.00 | 2,962,148.00 | -268,268.00 |
| FXPF20011002 | 45834QAA7 | INTEGRIS BAPTIST MEDICAL CENTE 3.875% 08/15/2050 DD 10/13/20 | 300,000.000 | 351,987.00 | 343,812.00 | -8,175.00 |
| FXPF20011002 | 45866FAP9 | INTERCONTINENTAL EXCHANGE INC 2.650% 09/15/2040 DD 08/20/20 | 1,000,000.000 | 1,025,707.69 | 971,211.13 | -54,496.56 |
| FXPF20011002 | 45866FAQ7 | INTERCONTINENTAL EXCHANGE INC 3.000% 09/15/2060 DD 08/20/20 | 1,000,000.000 | 1,041,855.23 | 992,900.64 | -48,954.59 |
| FXPF20011002 | 46647PBE5 | JPMORGAN CHASE & CO VAR RT 10/15/2030 DD 09/12/19 | 2,400,000.000 | 2,609,592.00 | 2,468,328.00 | -141,264.00 |
| FXPF20011002 | 46647PCE4 | JPMORGAN CHASE & CO VAR RT 04/22/2052 DD 04/22/21 | 2,300,000.000 | 2,300,000.00 | 2,470,683.00 | 170,683.00 |
| FXPF20011002 | 49427RAP7 | KILROY REALTY LP 3.050% 02/15/2030 DD 09/17/19 | 1,400,000.000 | 1,489,544.00 | 1,444,044.00 | -45,500.00 |
| FXPF20011002 | 527298BS1 | LEVEL 3 FINANCING INC 144A 3.625% 01/15/2029 DD 08/12/20 | 200,000.000 | 194,000.00 | 190,000.00 | -4,000.00 |
| FXPF20011002 | 529043AE1 | LXP INDUSTRIAL TRUST 2.700% 09/15/2030 DD 08/28/20 | 400,000.000 | 416,392.00 | 396,624.00 | -19,768.00 |
| FXPF20011002 | 55303XAB1 | MGM GROWTH PROPERTIES OPERATIN 4.500% 09/01/2026 DD 03/01/17 | 150,000.000 | 158,625.00 | 161,250.00 | 2,625.00 |
| FXPF20011002 | 58547DAD1 | MELCO RESORTS FINANCE LTD 144A 5.375% 12/04/2029 DD 12/04/19 | 800,000.000 | 826,000.00 | 776,000.00 | -50,000.00 |
| FXPF20011002 | 606822BU7 | MITSUBISHI UFJ FINANCIAL GROUP 2.048% 07/17/2030 DD 07/17/20 | 900,000.000 | 940,374.00 | 875,070.00 | -65,304.00 |
| FXPF20011002 | 6174468Y8 | MORGAN STANLEY VAR RT 01/25/2052 DD 01/25/21 | 1,100,000.000 | 1,100,000.00 | 1,083,687.00 | -16,313.00 |
| FXPF20011002 | 64952GAQ1 | NEW YORK LIFE INSURANCE C 144A 4.450% 05/15/2069 DD 04/04/19 | 700,000.000 | 940,596.99 | 894,320.00 | -46,276.99 |
| FXPF20011002 | 654579AD3 | NIPPON LIFE INSURANCE CO 144A VAR RT 10/16/2044 DD 10/16/14 | 1,400,000.000 | 1,571,500.00 | 1,506,750.00 | -64,750.00 |
| FXPF20011002 | 65535HAR0 | NOMURA HOLDINGS INC 1.851% 07/16/2025 DD 07/13/20 | 500,000.000 | 519,640.00 | 499,900.00 | -19,740.00 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF20011002 | 665501AM4 | NORTHERN NATURAL GAS CO 144A 3.400% 10/16/2051 DD 04/09/21 | 1,700,000.000 | 1,684,972.00 | 1,753,278.00 | 68,306.00 |
| FXPF20011002 | 677415CU3 | OHIO POWER CO 2.900% 10/01/2051 DD 09/13/21 | 1,600,000.000 | 1,592,336.00 | 1,549,136.00 | -43,200.00 |
| FXPF20011002 | 68389XBG9 | ORACLE CORP 4.375% 05/15/2055 DD 05/05/15 | 2,800,000.000 | 3,676,148.00 | 3,076,220.00 | -599,928.00 |
| FXPF20011002 | 694308HG5 | PACIFIC GAS AND ELECTRIC CO 3.750% 02/15/2024 DD 02/21/14 | 700,000.000 | 746,753.00 | 725,571.00 | -21,182.00 |
| FXPF20011002 | 694308HH3 | PACIFIC GAS AND ELECTRIC CO 4.750% 02/15/2044 DD 02/21/14 | 700,000.000 | 727,501.00 | 727,867.00 | 366.00 |
| FXPF20011002 | 694308HL4 | PACIFIC GAS AND ELECTRIC CO 4.300% 03/15/2045 DD 11/06/14 | 1,550,000.000 | 1,461,944.00 | 1,571,715.50 | 109,771.50 |
| FXPF20011002 | 694476AE2 | PACIFIC LIFECORP 144A 3.350% 09/15/2050 DD 09/15/20 | 200,000.000 | 222,220.00 | 215,820.00 | -6,400.00 |
| FXPF20011002 | 69448FAA9 | PACIFIC LIFE INSURANCE CO 144A VAR RT 10/24/2067 DD 10/24/17 | 900,000.000 | 1,021,500.00 | 1,035,567.00 | 14,067.00 |
| FXPF20011002 | 71654QCC4 | PETROLEOS MEXICANOS 6.750% 09/21/2047 DD 09/21/16 | 397,000.000 | 353,617.82 | 352,337.50 | -1,280.32 |
| FXPF20011002 | 744320BA9 | PRUDENTIAL FINANCIAL INC 3.935% 12/07/2049 DD 12/07/17 | 1,700,000.000 | 2,065,585.00 | 1,990,173.00 | -75,412.00 |
| FXPF20011002 | 74432QCF0 | PRUDENTIAL FINANCIAL INC 3.700% 03/13/2051 DD 09/13/19 | 500,000.000 | 606,670.00 | 569,995.00 | -36,675.00 |
| FXPF20011002 | 74730DAD5 | QATAR ENERGY 144A 3.300% 07/12/2051 DD 07/12/21 | 900,000.000 | 900,000.00 | 926,433.00 | 26,433.00 |
| FXPF20011002 | 80281LAP0 | SANTANDER UK GROUP HOLDINGS PL VAR RT 03/15/2032 DD 03/15/21 | 800,000.000 | 804,856.00 | 808,784.00 | 3,928.00 |
| FXPF20011002 | 842400FW8 | SOUTHERN CALIFORNIA EDISON CO 3.900% 03/15/2043 DD 03/07/13 | 1,400,000.000 | 1,581,216.00 | 1,495,564.00 | -85,652.00 |
| FXPF20011002 | 842400FZ1 | SOUTHERN CALIFORNIA EDISON CO 4.650% 10/01/2043 DD 10/02/13 | 1,000,000.000 | 1,239,150.00 | 1,171,170.00 | -67,980.00 |
| FXPF20011002 | 842400GG2 | SOUTHERN CALIFORNIA EDISON CO 4.000% 04/01/2047 DD 03/24/17 | 3,700,000.000 | 4,346,020.00 | 4,093,199.00 | -252,821.00 |
| FXPF20011002 | 842400GK3 | SOUTHERN CALIFORNIA EDISON CO 4.125% 03/01/2048 DD 03/05/18 | 1,400,000.000 | 1,668,478.00 | 1,575,826.00 | -92,652.00 |
| FXPF20011002 | 842434CS9 | SOUTHERN CALIFORNIA GAS CO 4.300% 01/15/2049 DD 09/24/18 | 3,000,000.000 | 3,940,350.00 | 3,734,850.00 | -205,500.00 |
| FXPF20011002 | 842434CT7 | SOUTHERN CALIFORNIA GAS CO 3.950% 02/15/2050 DD 06/04/19 | 900,000.000 | 1,125,999.00 | 1,068,507.00 | -57,492.00 |
| FXPF20011002 | 8426EPAD0 | SOUTHERN CO GAS CAPITAL CORP 1.750% 01/15/2031 DD 08/21/20 | 2,000,000.000 | 2,013,040.00 | 1,874,940.00 | -138,100.00 |
| FXPF20011002 | 85205TAL4 | SPIRIT AEROSYSTEMS INC 144A 7.500% 04/15/2025 DD 04/17/20 | 2,100,000.000 | 2,262,750.00 | 2,202,375.00 | -60,375.00 |
| FXPF20011002 | 853496AG2 | STANDARD INDUSTRIES INC/N 144A 4.375% 07/15/2030 DD 06/30/20 | 600,000.000 | 641,838.00 | 612,072.00 | -29,766.00 |
| FXPF20011002 | 862121AD2 | STORE CAPITAL CORP 2.700% 12/01/2031 DD 11/17/21 | 900,000.000 | 898,893.00 | 881,127.00 | -17,766.00 |
| FXPF20011002 | 86564CAC4 | SUMITOMO LIFE INSURANCE C 144A VAR RT 04/15/2081 DD 04/15/21 | 1,200,000.000 | 1,200,000.00 | 1,254,000.00 | 54,000.00 |
| FXPF20011002 | 866677AE7 | SUN COMMUNITIES OPERATING LP 2.700% 07/15/2031 DD 06/28/21 | 1,100,000.000 | 1,094,137.00 | 1,092,300.00 | -1,837.00 |
| FXPF20011002 | 878091BF3 | TEACHERS INSURANCE & ANNU 144A 4.270% 05/15/2047 DD 05/08/17 | 1,700,000.000 | 2,125,782.00 | 2,060,162.00 | -65,620.00 |
| FXPF20011002 | 88032WBC9 | TENCENT HOLDINGS LTD 144A 3.840% 04/22/2051 DD 04/22/21 | 600,000.000 | 599,790.00 | 632,010.00 | 32,220.00 |
| FXPF20011002 | 88032XAU8 | TENCENT HOLDINGS LTD REGS 2.390% 06/03/2030 DD 06/03/20 | 400,000.000 | 403,064.00 | 392,156.00 | -10,908.00 |
| FXPF20011002 | 88032XBB9 | TENCENT HOLDINGS LTD REGS 3.680% 04/22/2041 DD 04/22/21 | 2,400,000.000 | 2,510,208.00 | 2,495,472.00 | -14,736.00 |
| FXPF20011002 | 89153VAW9 | TOTALENERGIES CAPITAL INTERNAT 3.386% 06/29/2060 DD 06/29/20 | 800,000.000 | 909,136.00 | 852,224.00 | -56,912.00 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF20011002 | 90320BAA7 | UPC BROADBAND FINCO BV 144A 4.875% 07/15/2031 DD 04/21/21 | 2,000,000.000 | 2,000,000.00 | 2,040,000.00 | 40,000.00 |
| FXPF20011002 | 906548CS9 | UNION ELECTRIC CO 2.625% 03/15/2051 DD 10/09/20 | 1,900,000.000 | 1,984,626.00 | 1,828,997.00 | -155,629.00 |
| FXPF20011002 | 907818FV5 | UNION PACIFIC CORP 3.550% 05/20/2061 DD 05/20/21 | 1,700,000.000 | 1,691,347.00 | 1,884,824.00 | 193,477.00 |
| FXPF20011002 | 91324PDF6 | UNITEDHEALTH GROUP INC 3.750% 10/15/2047 DD 10/25/17 | 1,200,000.000 | 1,489,932.00 | 1,382,124.00 | -107,808.00 |
| FXPF20011002 | 91324PDZ2 | UNITEDHEALTH GROUP INC 2.900% 05/15/2050 DD 05/18/20 | 2,800,000.000 | 3,100,020.00 | 2,863,420.00 | -236,600.00 |
| FXPF20011002 | 91324PEA6 | UNITEDHEALTH GROUP INC 3.125% 05/15/2060 DD 05/18/20 | 1,100,000.000 | 1,276,935.00 | 1,140,986.00 | -135,949.00 |
| FXPF20011002 | 92343VCK8 | VERIZON COMMUNICATIONS INC 4.862% 08/21/2046 DD 02/21/15 | 1,300,000.000 | 1,756,872.00 | 1,678,508.00 | -78,364.00 |
| FXPF20011002 | 92857WBM1 | VODAFONE GROUP PLC 5.250% 05/30/2048 DD 05/30/18 | 1,600,000.000 | 2,228,720.00 | 2,090,768.00 | -137,952.00 |
| FXPF20011002 | 92857WBT6 | VODAFONE GROUP PLC 5.125% 06/19/2059 DD 06/19/19 | 400,000.000 | 552,048.00 | 527,376.00 | -24,672.00 |
| FXPF20011002 | 94974BFP0 | WELLS FARGO & CO 5.375% 11/02/2043 DD 10/28/13 | 1,300,000.000 | 1,806,350.00 | 1,722,968.00 | -83,382.00 |
| FXPF20011002 | 95000U2G7 | WELLS FARGO & CO VAR RT 10/30/2030 DD 10/31/19 | 2,300,000.000 | 2,509,277.00 | 2,393,357.00 | -115,920.00 |
| FXPF20011002 | 95000U2Q5 | WELLS FARGO & CO VAR RT 04/30/2041 DD 04/30/20 | 2,900,000.000 | 3,154,620.00 | 2,982,273.00 | -172,347.00 |
| FXPF20011002 | 95765PAA7 | WESTERN & SOUTHERN LIFE I 144A 5.150% 01/15/2049 DD 01/23/19 | 900,000.000 | 1,152,297.00 | 1,229,958.00 | 77,661.00 |
| FXPF20011002 | 962166BX1 | WEYERHAEUSER CO 4.000% 11/15/2029 DD 02/25/19 | 3,000,000.000 | 3,542,190.00 | 3,355,200.00 | -186,990.00 |
| FXPF20011002 | 98310WAS7 | TRAVEL + LEISURE CO 144A 6.625% 07/31/2026 DD 07/24/20 | 150,000.000 | 171,937.50 | 166,326.00 | -5,611.50 |
| FXPF20011002 | 983133AA7 | WYNN RESORTS FINANCE LLC 144A 5.125% 10/01/2029 DD 09/20/19 | 2,000,000.000 | 2,073,875.00 | 2,030,000.00 | -43,875.00 |
| FXPF20011002 | G91139AH1 | TSMC GLOBAL LTD REGS 2.250% 04/23/2031 DD 04/23/21 | 1,100,000.000 | 1,118,447.00 | 1,090,793.00 | -27,654.00 |
| FXPF20011002 | NAB7KDP58 | LLOYDS BANK PLC REGS STEP 04/02/2032 | 2,200,000.000 | 1,815,262.79 | 1,674,335.74 | -140,927.05 |
| FXPF20011002 | P3143NAS3 | CORP NACIONAL DEL COBRE D REGS 5.625% 10/18/2043 DD 10/18/13 | 800,000.000 | 1,100,376.00 | 1,041,656.00 | -58,720.00 |
| FXPF20011102 | 00108WAK6 | AEP TEXAS INC 3.450% 01/15/2050 DD 12/05/19 | 267,000.000 | 299,021.31 | 272,577.63 | -26,443.68 |
| FXPF20011102 | 007589AE4 | ADVOCATE HEALTH & HOSPITALS CO 3.008% 06/15/2050 DD 05/05/20 | 374,000.000 | 401,810.64 | 387,026.42 | -14,784.22 |
| FXPF20011102 | 023135BT2 | AMAZON.COM INC 2.500% 06/03/2050 DD 06/03/20 | 357,000.000 | 360,753.68 | 341,309.85 | -19,443.83 |
| FXPF20011102 | 023135CB0 | AMAZON.COM INC 3.100% 05/12/2051 DD 05/12/21 | 125,000.000 | 124,105.00 | 134,027.50 | 9,922.50 |
| FXPF20011102 | 02364WAW5 | AMERICA MOVIL SAB DE CV 6.125% 03/30/2040 DD 03/30/10 | 520,000.000 | 773,016.40 | 729,196.00 | -43,820.40 |
| FXPF20011102 | 031162AW0 | AMGEN INC 6.375% 06/01/2037 DD 12/01/07 | 260,000.000 | 356,192.20 | 369,124.60 | 12,932.40 |
| FXPF20011102 | 031162CY4 | AMGEN INC 2.770% 09/01/2053 DD 03/01/21 | 417,000.000 | 418,951.56 | 391,254.42 | -27,697.14 |
| FXPF20011102 | 032654AW5 | ANALOG DEVICES INC 2.800% 10/01/2041 DD 10/05/21 | 180,000.000 | 178,608.60 | 182,593.80 | 3,985.20 |
| FXPF20011102 | 032654AX3 | ANALOG DEVICES INC 2.950% 10/01/2051 DD 10/05/21 | 190,000.000 | 188,428.70 | 195,905.20 | 7,476.50 |
| FXPF20011102 | 03523TBQ0 | ANHEUSER-BUSCH INBEV WORLDWIDE 3.750% 07/15/2042 DD 07/16/12 | 611,000.000 | 695,104.15 | 667,920.76 | -27,183.39 |
| FXPF20011102 | 03523TBW7 | ANHEUSER-BUSCH INBEV WORLDWIDE 5.800% 01/23/2059 DD 01/23/19 | 42,000.000 | 64,653.96 | 60,955.86 | -3,698.10 |
| FXPF20011102 | 03765HAC5 | APOLLO MANAGEMENT HOLDING 144A 5.000% 03/15/2048 DD 03/15/18 | 166,000.000 | 209,075.34 | 218,962.30 | 9,886.96 |
| FXPF20011102 | 03765HAD3 | APOLLO MANAGEMENT HOLDING 144A 4.872% 02/15/2029 DD 02/07/19 | 586,000.000 | 697,984.60 | 675,189.20 | -22,795.40 |
| FXPF20011102 | 037833AL4 | APPLE INC 3.850% 05/04/2043 DD 05/03/13 | 370,000.000 | 439,937.40 | 437,010.70 | -2,926.70 |
| FXPF20011102 | 037833BA7 | APPLE INC 3.450% 02/09/2045 DD 02/09/15 | 118,000.000 | 143,205.98 | 132,115.16 | -11,090.82 |
| FXPF20011102 | 037833BX7 | APPLE INC 4.650% 02/23/2046 DD 02/23/16 | 1,071,000.000 | 1,467,798.46 | 1,409,318.19 | -58,480.27 |
| FXPF20011102 | 037833DW7 | APPLE INC 2.650% 05/11/2050 DD 05/11/20 | 660,000.000 | 700,491.00 | 651,505.80 | -48,985.20 |
| FXPF20011102 | 037833EF3 | APPLE INC 2.650% 02/08/2051 DD 02/08/21 | 220,000.000 | 218,554.60 | 217,159.80 | -1,394.80 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF20011102 | 046353AD0 | ASTRAZENECA PLC 6.450% 09/15/2037 DD 09/12/07 | 535,000.000 | 808,924.15 | 788,028.25 | -20,895.90 |
| FXPF20011102 | 04686JAE1 | ATHENE HOLDING LTD 3.450% 05/15/2052 DD 12/13/21 | 330,000.000 | 329,943.90 | 332,715.90 | 2,772.00 |
| FXPF20011102 | 06050TJZ6 | BANK OF AMERICA NA 6.000% 10/15/2036 DD 10/26/06 | 576,000.000 | 861,523.20 | 790,968.96 | -70,554.24 |
| FXPF20011102 | 06051GHX0 | BANK OF AMERICA CORP VAR RT 10/22/2030 DD 10/22/19 | 431,000.000 | 473,285.41 | 445,455.74 | -27,829.67 |
| FXPF20011102 | 06051GJA8 | BANK OF AMERICA CORP VAR RT 03/20/2051 DD 03/20/20 | 1,051,000.000 | 1,302,619.37 | 1,267,148.66 | -35,470.71 |
| FXPF20011102 | 06051GJW0 | BANK OF AMERICA CORP VAR RT 04/22/2042 DD 04/22/21 | 615,000.000 | 615,953.68 | 648,216.15 | 32,262.47 |
| FXPF20011102 | 084659AR2 | BERKSHIRE HATHAWAY ENERGY CO 4.450% 01/15/2049 DD 07/25/18 | 804,000.000 | 1,069,601.40 | 996,903.72 | -72,697.68 |
| FXPF20011102 | 084664CV1 | BERKSHIRE HATHAWAY FINANCE COR 2.850% 10/15/2050 DD 10/15/20 | 345,000.000 | 369,484.65 | 341,287.80 | -28,196.85 |
| FXPF20011102 | 09261BAD2 | BLACKSTONE HOLDINGS FINAN 144A 2.000% 01/30/2032 DD 08/05/21 | 400,000.000 | 396,404.00 | 385,540.00 | -10,864.00 |
| FXPF20011102 | 097023AU9 | BOEING CO/THE 6.125% 02/15/2033 DD 02/11/03 | 90,000.000 | 113,889.90 | 113,898.60 | 8.70 |
| FXPF20011102 | 10373QBR0 | BP CAPITAL MARKETS AMERICA INC 3.060% 06/17/2041 DD 06/17/21 | 255,000.000 | 255,000.00 | 258,796.95 | 3,796.95 |
| FXPF20011102 | 12189LAG6 | BURLINGTON NORTHERN SANTA FE L 4.950% 09/15/2041 DD 08/22/11 | 65,000.000 | 86,271.25 | 83,396.95 | -2,874.30 |
| FXPF20011102 | 12189LAS0 | BURLINGTON NORTHERN SANTA FE L 4.900% 04/01/2044 DD 03/07/14 | 440,000.000 | 620,444.00 | 576,470.40 | -43,973.60 |
| FXPF20011102 | 125523AJ9 | CIGNA CORP 4.800% 08/15/2038 DD 08/15/19 | 1,062,000.000 | 1,377,538.58 | 1,309,307.94 | -68,230.64 |
| FXPF20011102 | 126650CZ1 | CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 | 292,000.000 | 395,741.76 | 383,016.40 | -12,725.36 |
| FXPF20011102 | 144141DD7 | DUKE ENERGY PROGRESS LLC 4.100% 03/15/2043 DD 03/12/13 | 13,000.000 | 16,152.76 | 15,063.62 | -1,089.14 |
| FXPF20011102 | 14916RAD6 | COMMONSPIRIT HEALTH 4.350% 11/01/2042 DD 10/31/12 | 74,000.000 | 86,706.54 | 85,142.92 | -1,563.62 |
| FXPF20011102 | 15189XAW8 | CENTERPOINT ENERGY HOUSTON ELE 3.350% 04/01/2051 DD 03/11/21 | 255,000.000 | 253,987.65 | 281,356.80 | 27,369.15 |
| FXPF20011102 | 172967EW7 | CITIGROUP INC 8.125% 07/15/2039 DD 07/23/09 | 876,000.000 | 1,565,885.04 | 1,484,390.76 | -81,494.28 |
| FXPF20011102 | 172967NF4 | CITIGROUP INC VAR RT 11/03/2042 DD 11/03/21 | 265,000.000 | 265,000.00 | 263,163.55 | -1,836.45 |
| FXPF20011102 | 20030NAK7 | COMCAST CORP 6.500% 11/15/2035 DD 11/14/05 | 127,000.000 | 196,317.87 | 182,629.81 | -13,688.06 |
| FXPF20011102 | 20030NDT5 | COMCAST CORP 144A 2.937% 11/01/2056 DD 08/19/21 | 729,000.000 | 716,649.33 | 697,448.88 | -19,200.45 |
| FXPF20011102 | 20268JAC7 | COMMONSPIRIT HEALTH 4.187% 10/01/2049 DD 08/21/19 | 625,000.000 | 727,518.75 | 729,750.00 | 2,231.25 |
| FXPF20011102 | 202795JD3 | COMMONWEALTH EDISON CO 4.700% 01/15/2044 DD 01/10/14 | 274,000.000 | 366,581.86 | 345,661.96 | -20,919.90 |
| FXPF20011102 | 202795JF8 | COMMONWEALTH EDISON CO 3.700% 03/01/2045 DD 03/02/15 | 81,000.000 | 95,459.31 | 90,634.95 | -4,824.36 |
| FXPF20011102 | 210518DH6 | CONSUMERS ENERGY CO 3.500% 08/01/2051 DD 03/26/20 | 387,000.000 | 473,432.58 | 435,123.45 | -38,309.13 |
| FXPF20011102 | 22170QAA8 | COTTAGE HEALTH OBLIGATED GROUP 3.304% 11/01/2049 DD 01/29/20 | 308,000.000 | 347,008.20 | 332,178.00 | -14,830.20 |
| FXPF20011102 | 254687DZ6 | WALT DISNEY CO/THE 6.200% 12/15/2034 DD 06/15/19 | 343,000.000 | 520,111.48 | 479,767.82 | -40,343.66 |
| FXPF20011102 | 254687EB8 | WALT DISNEY CO/THE 6.400% 12/15/2035 DD 06/15/19 | 263,000.000 | 408,110.25 | 377,026.28 | -31,083.97 |
| FXPF20011102 | 26442RAB7 | DUKE ENERGY PROGRESS LLC 4.375% 03/30/2044 DD 03/06/14 | 497,000.000 | 638,421.35 | 598,268.72 | -40,152.63 |
| FXPF20011102 | 26443TAC0 | DUKE ENERGY INDIANA LLC 2.750% 04/01/2050 DD 03/12/20 | 766,000.000 | 796,502.12 | 747,976.02 | -48,526.10 |
| FXPF20011102 | 373334KA8 | GEORGIA POWER CO 4.300% 03/15/2043 DD 03/15/13 | 519,000.000 | 657,246.03 | 592,371.03 | -64,875.00 |
| FXPF20011102 | 375558BD4 | GILEAD SCIENCES INC 4.750% 03/01/2046 DD 09/14/15 | 300,000.000 | 397,620.00 | 381,333.00 | -16,287.00 |
| FXPF20011102 | 375558BG7 | GILEAD SCIENCES INC 4.600% 09/01/2035 DD 09/14/15 | 115,000.000 | 143,222.15 | 139,343.20 | -3,878.95 |
| FXPF20011102 | 38141GYJ7 | GOLDMAN SACHS GROUP INC/THE VAR RT 07/21/2032 DD 07/21/21 | 105,000.000 | 105,000.00 | 103,503.75 | -1,496.25 |
| FXPF20011102 | 404280AH2 | HSBC HOLDINGS PLC 6.500% 09/15/2037 DD 09/12/07 | 190,000.000 | 278,036.50 | 263,436.90 | -14,599.60 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF20011102 | 404280CT4 | HSBC HOLDINGS PLC VAR RT 05/24/2032 DD 05/24/21 | 435,000.000 | 435,000.00 | 436,840.05 | 1,840.05 |
| FXPF20011102 | 4042Q1AD9 | HSBC BANK USA NA 7.000% 01/15/2039 DD 06/18/08 | 984,000.000 | 1,541,016.02 | 1,531,222.08 | -9,793.94 |
| FXPF20011102 | 42218SAF5 | HEALTH CARE SERVICE CORP 144A 2.200% 06/01/2030 DD 06/01/20 | 148,000.000 | 154,827.24 | 145,094.76 | -9,732.48 |
| FXPF20011102 | 42218SAH1 | HEALTH CARE SERVICE CORP 144A 3.200% 06/01/2050 DD 06/01/20 | 752,000.000 | 799,110.53 | 768,025.12 | -31,085.41 |
| FXPF20011102 | 437076BF8 | HOME DEPOT INC/THE 4.400% 03/15/2045 DD 06/12/14 | 411,000.000 | 497,879.15 | 514,514.46 | 16,635.31 |
| FXPF20011102 | 44107HAF9 | NY SOCIETY FOR RELIEF OF RUPTU 2.667% 10/01/2050 DD 08/12/20 | 140,000.000 | 135,053.80 | 131,427.80 | -3,626.00 |
| FXPF20011102 | 456829AC4 | INFRAESTRUCTURA ENERGETIC 144A 4.750% 01/15/2051 DD 09/15/20 | 320,000.000 | 330,867.50 | 317,203.20 | -13,664.30 |
| FXPF20011102 | 456837AW3 | ING GROEP NV VAR RT 04/01/2032 DD 04/01/21 | 200,000.000 | 200,000.00 | 204,416.00 | 4,416.00 |
| FXPF20011102 | 45866FAK0 | INTERCONTINENTAL EXCHANGE INC 2.100% 06/15/2030 DD 05/26/20 | 230,000.000 | 240,834.50 | 227,568.14 | -13,266.36 |
| FXPF20011102 | 459200GS4 | INTERNATIONAL BUSINESS MACHINE 5.600% 11/30/2039 DD 11/30/09 | 250,000.000 | 369,112.50 | 342,300.00 | -26,812.50 |
| FXPF20011102 | 459200KB6 | INTERNATIONAL BUSINESS MACHINE 4.150% 05/15/2039 DD 05/15/19 | 286,000.000 | 362,104.60 | 331,119.36 | -30,985.24 |
| FXPF20011102 | 46625HHF0 | JPMORGAN CHASE & CO 6.400% 05/15/2038 DD 05/22/08 | 641,000.000 | 974,649.49 | 934,610.05 | -40,039.44 |
| FXPF20011102 | 46647PBU9 | JPMORGAN CHASE & CO VAR RT 11/19/2031 DD 11/19/20 | 325,000.000 | 328,084.25 | 308,379.50 | -19,704.75 |
| FXPF20011102 | 46647PCD6 | JPMORGAN CHASE & CO VAR RT 04/22/2042 DD 04/22/21 | 1,005,000.000 | 1,017,652.20 | 1,052,114.40 | 34,462.20 |
| FXPF20011102 | 46647PCE4 | JPMORGAN CHASE & CO VAR RT 04/22/2052 DD 04/22/21 | 1,045,000.000 | 1,045,000.00 | 1,122,549.45 | 77,549.45 |
| FXPF20011102 | 46817MAM9 | JACKSON FINANCIAL INC 144A 4.000% 11/23/2051 DD 11/23/21 | 375,000.000 | 371,182.50 | 379,353.75 | 8,171.25 |
| FXPF20011102 | 48249DAA9 | KKR GROUP FINANCE CO II L 144A 5.500% 02/01/2043 DD 02/01/13 | 30,000.000 | 39,743.40 | 40,162.20 | 418.80 |
| FXPF20011102 | 48250AAA1 | KKR GROUP FINANCE CO III 144A 5.125% 06/01/2044 DD 05/29/14 | 297,000.000 | 389,857.05 | 384,214.05 | -5,643.00 |
| FXPF20011102 | 48255BAA4 | KKR GROUP FINANCE CO X LL 144A 3.250% 12/15/2051 DD 12/08/21 | 240,000.000 | 239,222.40 | 240,103.20 | 880.80 |
| FXPF20011102 | 548661CP0 | LOWE'S COS INC 6.650% 09/15/2037 DD 09/11/07 | 70,000.000 | 102,799.90 | 98,169.40 | -4,630.50 |
| FXPF20011102 | 548661CX3 | LOWE'S COS INC 4.650% 04/15/2042 DD 04/23/12 | 232,000.000 | 305,662.32 | 283,529.52 | -22,132.80 |
| FXPF20011102 | 548661DN4 | LOWE'S COS INC 3.700% 04/15/2046 DD 04/20/16 | 376,000.000 | 445,842.00 | 413,513.52 | -32,328.48 |
| FXPF20011102 | 571676AE5 | MARS INC 144A 3.950% 04/01/2044 DD 03/29/19 | 144,000.000 | 171,161.28 | 169,780.32 | -1,380.96 |
| FXPF20011102 | 571676AG0 | MARS INC 144A 4.125% 04/01/2054 DD 03/29/19 | 313,000.000 | 413,911.20 | 393,281.37 | -20,629.83 |
| FXPF20011102 | 571676AH8 | MARS INC 144A 4.200% 04/01/2059 DD 03/29/19 | 225,000.000 | 299,034.00 | 288,814.50 | -10,219.50 |
| FXPF20011102 | 575767AQ1 | MASSACHUSETTS MUTUAL LIFE 144A 3.375% 04/15/2050 DD 04/16/20 | 55,000.000 | 57,959.00 | 58,219.70 | 260.70 |
| FXPF20011102 | 575767AR9 | MASSACHUSETTS MUTUAL LIFE 144A 3.200% 12/01/2061 DD 11/23/21 | 180,000.000 | 178,590.60 | 178,083.00 | -507.60 |
| FXPF20011102 | 58933YBF1 | MERCK & CO INC 2.750% 12/10/2051 DD 12/10/21 | 335,000.000 | 334,182.60 | 333,224.50 | -958.10 |
| FXPF20011102 | 58933YBG9 | MERCK & CO INC 2.900% 12/10/2061 DD 12/10/21 | 245,000.000 | 244,309.10 | 244,353.20 | 44.10 |
| FXPF20011102 | 59023VAA8 | BANK OF AMERICA CORP 7.750% 05/14/2038 DD 05/14/08 | 100,000.000 | 157,972.00 | 157,012.00 | -960.00 |
| FXPF20011102 | 595620AL9 | MIDAMERICAN ENERGY CO 4.800% 09/15/2043 DD 09/19/13 | 306,000.000 | 418,626.36 | 391,196.52 | -27,429.84 |
| FXPF20011102 | 62548LAA0 | MULTICARE HEALTH SYSTEM 2.803% 08/15/2050 DD 07/22/20 | 110,000.000 | 114,266.90 | 107,030.00 | -7,236.90 |
| FXPF20011102 | 62954HAH1 | NXP BV / NXP FUNDING LLC 144A 2.650% 02/15/2032 DD 11/30/21 | 315,000.000 | 314,221.95 | 316,323.00 | 2,101.05 |
| FXPF20011102 | 638671AK3 | NATIONWIDE MUTUAL INSURAN 144A 9.375% 08/15/2039 DD 08/10/09 | 203,000.000 | 353,437.21 | 351,250.90 | -2,186.31 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF20011102 | 680223AL8 | OLD REPUBLIC INTERNATIONAL COR 3.850% 06/11/2051 DD 06/11/21 | 280,000.000 | 279,801.20 | 302,212.40 | 22,411.20 |
| FXPF20011102 | 68233JBV5 | ONCOR ELECTRIC DELIVERY CO LLC 3.700% 05/15/2050 DD 03/20/20 | 216,000.000 | 268,220.16 | 249,225.12 | -18,995.04 |
| FXPF20011102 | 68389XBF1 | ORACLE CORP 4.125% 05/15/2045 DD 05/05/15 | 410,000.000 | 442,152.90 | 433,853.80 | -8,299.10 |
| FXPF20011102 | 68389XBP9 | ORACLE CORP 3.800% 11/15/2037 DD 11/09/17 | 687,000.000 | 826,615.35 | 718,938.63 | -107,676.72 |
| FXPF20011102 | 68389XBX2 | ORACLE CORP 3.600% 04/01/2050 DD 04/01/20 | 828,000.000 | 915,182.16 | 813,642.48 | -101,539.68 |
| FXPF20011102 | 686514AH3 | ORLANDO HEALTH OBLIGATED GROUP 3.327% 10/01/2050 DD 10/07/20 | 195,000.000 | 216,229.65 | 204,907.95 | -11,321.70 |
| FXPF20011102 | 693304AV9 | PECO ENERGY CO 3.700% 09/15/2047 DD 09/18/17 | 35,000.000 | 42,903.70 | 39,665.15 | -3,238.55 |
| FXPF20011102 | 694308GZ4 | PACIFIC GAS AND ELECTRIC CO 4.450% 04/15/2042 DD 04/16/12 | 800,000.000 | 866,288.00 | 814,296.00 | -51,992.00 |
| FXPF20011102 | 694476AE2 | PACIFIC LIFECORP 144A 3.350% 09/15/2050 DD 09/15/20 | 335,000.000 | 372,218.50 | 361,498.50 | -10,720.00 |
| FXPF20011102 | 717081CY7 | PFIZER INC 7.200% 03/15/2039 DD 03/24/09 | 60,000.000 | 99,276.00 | 97,044.00 | -2,232.00 |
| FXPF20011102 | 717081DT7 | PFIZER INC 5.600% 09/15/2040 DD 09/15/15 | 365,000.000 | 509,062.00 | 514,149.95 | 5,087.95 |
| FXPF20011102 | 718172AU3 | PHILIP MORRIS INTERNATIONAL IN 3.875% 08/21/2042 DD 08/21/12 | 323,000.000 | 372,005.15 | 348,391.03 | -23,614.12 |
| FXPF20011102 | 718172BD0 | PHILIP MORRIS INTERNATIONAL IN 4.875% 11/15/2043 DD 11/12/13 | 344,000.000 | 461,331.52 | 419,852.00 | -41,479.52 |
| FXPF20011102 | 745332CH7 | PUGET SOUND ENERGY INC 4.223% 06/15/2048 DD 06/14/18 | 127,000.000 | 162,364.42 | 150,660.10 | -11,704.32 |
| FXPF20011102 | 75513ECA7 | RAYTHEON TECHNOLOGIES CORP 4.875% 10/15/2040 DD 10/15/20 | 115,000.000 | 145,587.70 | 145,546.30 | -41.40 |
| FXPF20011102 | 761713BW5 | REYNOLDS AMERICAN INC 7.000% 08/04/2041 DD 08/04/15 | 262,000.000 | 351,892.20 | 346,107.24 | -5,784.96 |
| FXPF20011102 | 78349AAC7 | RWJ BARNABAS HEALTH INC 3.477% 07/01/2049 DD 10/30/19 | 62,000.000 | 69,974.44 | 69,367.46 | -606.98 |
| FXPF20011102 | 797440BV5 | SAN DIEGO GAS & ELECTRIC CO 3.750% 06/01/2047 DD 06/08/17 | 71,000.000 | 83,117.57 | 79,293.51 | -3,824.06 |
| FXPF20011102 | 797440BW3 | SAN DIEGO GAS & ELECTRIC CO 4.150% 05/15/2048 DD 05/17/18 | 55,000.000 | 69,162.50 | 65,753.60 | -3,408.90 |
| FXPF20011102 | 797440BY9 | SAN DIEGO GAS & ELECTRIC CO 3.320% 04/15/2050 DD 04/07/20 | 133,000.000 | 151,201.05 | 139,471.78 | -11,729.27 |
| FXPF20011102 | 80414L2F1 | SAUDI ARABIAN OIL CO 144A 4.375% 04/16/2049 DD 04/16/19 | 185,000.000 | 219,156.25 | 214,165.25 | -4,991.00 |
| FXPF20011102 | 842400FW8 | SOUTHERN CALIFORNIA EDISON CO 3.900% 03/15/2043 DD 03/07/13 | 382,000.000 | 431,446.08 | 408,075.32 | -23,370.76 |
| FXPF20011102 | 878091BD8 | TEACHERS INSURANCE & ANNU 144A 4.900% 09/15/2044 DD 09/18/14 | 114,000.000 | 154,333.20 | 146,776.14 | -7,557.06 |
| FXPF20011102 | 878091BG1 | TEACHERS INSURANCE & ANNU 144A 3.300% 05/15/2050 DD 05/07/20 | 135,000.000 | 141,759.45 | 141,319.35 | -440.10 |
| FXPF20011102 | 88167AAD3 | TEVA PHARMACEUTICAL FINANCE NE 2.800% 07/21/2023 DD 07/21/16 | 575,000.000 | 568,859.75 | 576,995.25 | 8,135.50 |
| FXPF20011102 | 913017BT5 | RAYTHEON TECHNOLOGIES CORP 4.500% 06/01/2042 DD 06/01/12 | 1,055,000.000 | 1,334,454.35 | 1,314,835.95 | -19,618.40 |
| FXPF20011102 | 913017CA5 | RAYTHEON TECHNOLOGIES CORP 4.150% 05/15/2045 DD 05/04/15 | 322,000.000 | 407,626.24 | 376,443.76 | -31,182.48 |
| FXPF20011102 | 91324PBN1 | UNITEDHEALTH GROUP INC 5.700% 10/15/2040 DD 10/25/10 | 287,000.000 | 431,673.83 | 400,591.73 | -31,082.10 |
| FXPF20011102 | 91324PCA8 | UNITEDHEALTH GROUP INC 3.950% 10/15/2042 DD 10/22/12 | 185,000.000 | 233,693.85 | 216,248.35 | -17,445.50 |
| FXPF20011102 | 91324PCR1 | UNITEDHEALTH GROUP INC 4.750% 07/15/2045 DD 07/23/15 | 329,000.000 | 423,514.88 | 432,049.38 | 8,534.50 |
| FXPF20011102 | 91324PDL3 | UNITEDHEALTH GROUP INC 4.250% 06/15/2048 DD 06/19/18 | 53,000.000 | 70,773.02 | 65,878.47 | -4,894.55 |
| FXPF20011102 | 91324PDT6 | UNITEDHEALTH GROUP INC 3.500% 08/15/2039 DD 07/25/19 | 385,000.000 | 458,003.70 | 427,992.95 | -30,010.75 |
| FXPF20011102 | 91324PEE8 | UNITEDHEALTH GROUP INC 3.050% 05/15/2041 DD 05/19/21 | 270,000.000 | 268,839.00 | 283,394.70 | 14,555.70 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF20011102 | 92343VCK8 | VERIZON COMMUNICATIONS INC 4.862% 08/21/2046 DD 02/21/15 | 181,000.000 | 242,511.84 | 233,699.96 | -8,811.88 |
| FXPF20011102 | 92553PBC5 | PARAMOUNT GLOBAL VAR RT 02/28/2057 DD 02/28/17 | 671,000.000 | 753,298.15 | 755,713.75 | 2,415.60 |
| FXPF20011102 | 927804GD0 | VIRGINIA ELECTRIC AND POWER CO 2.450% 12/15/2050 DD 12/15/20 | 490,000.000 | 493,087.00 | 448,423.50 | -44,663.50 |
| FXPF20011102 | 92976GAJ0 | WELLS FARGO BANK NA 6.600% 01/15/2038 DD 12/07/07 | 645,000.000 | 953,797.95 | 938,287.95 | -15,510.00 |
| FXPF20011102 | 949746RF0 | WELLS FARGO & CO 5.606% 01/15/2044 DD 11/26/13 | 260,000.000 | 368,498.00 | 352,796.60 | -15,701.40 |
| FXPF20011102 | 95000U2D4 | WELLS FARGO & CO 4.150% 01/24/2029 DD 01/24/19 | 160,000.000 | 189,920.00 | 179,252.80 | -10,667.20 |
| FXPF20011102 | 95000U2Q5 | WELLS FARGO & CO VAR RT 04/30/2041 DD 04/30/20 | 510,000.000 | 554,778.00 | 524,468.70 | -30,309.30 |
| FXPF20011102 | 976826BN6 | WISCONSIN POWER AND LIGHT CO 3.650% 04/01/2050 DD 04/02/20 | 101,000.000 | 119,697.12 | 113,610.86 | -6,086.26 |
| FXPF20011202 | 00108WAF7 | AEP TEXAS INC 3.800% 10/01/2047 DD 09/22/17 | 280,000.000 | 331,004.80 | 300,426.00 | -30,578.80 |
| FXPF20011202 | 00108WAK6 | AEP TEXAS INC 3.450% 01/15/2050 DD 12/05/19 | 560,000.000 | 627,160.80 | 571,698.40 | -55,462.40 |
| FXPF20011202 | 00139PAA6 | AIG SUNAMERICA GLOBAL FIN 144A 6.900% 03/15/2032 DD 03/20/02 | 590,000.000 | 888,776.00 | 821,268.20 | -67,507.80 |
| FXPF20011202 | 00216LAE3 | ASB BANK LTD 144A 2.375% 10/22/2031 DD 10/22/21 | 505,000.000 | 500,443.75 | 502,555.80 | 2,112.05 |
| FXPF20011202 | 002824BG4 | ABBOTT LABORATORIES 4.750% 11/30/2036 DD 11/22/16 | 155,000.000 | 213,205.60 | 198,097.75 | -15,107.85 |
| FXPF20011202 | 002824BH2 | ABBOTT LABORATORIES 4.900% 11/30/2046 DD 11/22/16 | 460,000.000 | 681,950.00 | 630,954.40 | -50,995.60 |
| FXPF20011202 | 00287YAW9 | ABBVIE INC 4.450% 05/14/2046 DD 05/12/16 | 190,000.000 | 241,716.10 | 230,508.00 | -11,208.10 |
| FXPF20011202 | 00287YBD0 | ABBVIE INC 4.875% 11/14/2048 DD 09/18/18 | 40,000.000 | 54,098.80 | 51,648.40 | -2,450.40 |
| FXPF20011202 | 00774MAY1 | AERCAP IRELAND CAPITAL DAC / A 3.400% 10/29/2033 DD 10/29/21 | 290,000.000 | 288,753.00 | 295,640.50 | 6,887.50 |
| FXPF20011202 | 010392FB9 | ALABAMA POWER CO 6.000% 03/01/2039 DD 03/06/09 | 90,000.000 | 133,904.70 | 125,257.50 | -8,647.20 |
| FXPF20011202 | 010392FL7 | ALABAMA POWER CO 4.150% 08/15/2044 DD 08/26/14 | 40,000.000 | 50,747.20 | 46,910.80 | -3,836.40 |
| FXPF20011202 | 02079KAE7 | ALPHABET INC 1.900% 08/15/2040 DD 08/05/20 | 360,000.000 | 353,325.60 | 328,878.00 | -24,447.60 |
| FXPF20011202 | 02209SBL6 | ALTRIA GROUP INC 2.450% 02/04/2032 DD 02/04/21 | 300,000.000 | 299,685.00 | 285,171.00 | -14,514.00 |
| FXPF20011202 | 02209SBM4 | ALTRIA GROUP INC 3.400% 02/04/2041 DD 02/04/21 | 765,000.000 | 760,494.15 | 707,579.10 | -52,915.05 |
| FXPF20011202 | 02209SBN2 | ALTRIA GROUP INC 3.700% 02/04/2051 DD 02/04/21 | 435,000.000 | 431,802.75 | 406,912.05 | -24,890.70 |
| FXPF20011202 | 023135BF2 | AMAZON.COM INC 3.875% 08/22/2037 DD 02/22/18 | 390,000.000 | 486,513.30 | 458,971.50 | -27,541.80 |
| FXPF20011202 | 023135BT2 | AMAZON.COM INC 2.500% 06/03/2050 DD 06/03/20 | 580,000.000 | 601,790.60 | 554,509.00 | -47,281.60 |
| FXPF20011202 | 023135CB0 | AMAZON.COM INC 3.100% 05/12/2051 DD 05/12/21 | 455,000.000 | 451,742.20 | 487,860.10 | 36,117.90 |
| FXPF20011202 | 02361DAR1 | AMEREN ILLINOIS CO 3.700% 12/01/2047 DD 11/28/17 | 50,000.000 | 61,303.50 | 56,943.00 | -4,360.50 |
| FXPF20011202 | 02361DAT7 | AMEREN ILLINOIS CO 4.500% 03/15/2049 DD 11/15/18 | 485,000.000 | 659,692.14 | 619,054.00 | -40,638.14 |
| FXPF20011202 | 02364WAW5 | AMERICA MOVIL SAB DE CV 6.125% 03/30/2040 DD 03/30/10 | 495,000.000 | 735,852.15 | 694,138.50 | -41,713.65 |
| FXPF20011202 | 026874AZ0 | AMERICAN INTERNATIONAL GROUP I 6.250% 05/01/2036 DD 04/20/06 | 25,000.000 | 35,366.75 | 34,746.50 | -620.25 |
| FXPF20011202 | 03040WAX3 | AMERICAN WATER CAPITAL CORP 3.450% 05/01/2050 DD 04/14/20 | 120,000.000 | 142,554.00 | 128,122.80 | -14,431.20 |
| FXPF20011202 | 032654AW5 | ANALOG DEVICES INC 2.800% 10/01/2041 DD 10/05/21 | 290,000.000 | 287,758.30 | 294,178.90 | 6,420.60 |
| FXPF20011202 | 032654AX3 | ANALOG DEVICES INC 2.950% 10/01/2051 DD 10/05/21 | 410,000.000 | 406,609.30 | 422,742.80 | 16,133.50 |
| FXPF20011202 | 03523TBV9 | ANHEUSER-BUSCH INBEV WORLDWIDE 5.550% 01/23/2049 DD 01/23/19 | 340,000.000 | 483,435.80 | 471,903.00 | -11,532.80 |
| FXPF20011202 | 035242AB2 | ANHEUSER-BUSCH INBEV FINANCE I 4.000% 01/17/2043 DD 01/17/13 | 110,000.000 | 126,355.90 | 122,736.90 | -3,619.00 |
| FXPF20011202 | 037833AL4 | APPLE INC 3.850% 05/04/2043 DD 05/03/13 | 1,015,000.000 | 1,271,944.80 | 1,198,826.65 | -73,118.15 |
| FXPF20011202 | 037833BA7 | APPLE INC 3.450% 02/09/2045 DD 02/09/15 | 595,000.000 | 722,097.95 | 666,173.90 | -55,924.05 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF20011202 | 037833BW9 | APPLE INC 4.500% 02/23/2036 DD 02/23/16 | 220,000.000 | 296,168.40 | 276,421.20 | -19,747.20 |
| FXPF20011202 | 037833BX7 | APPLE INC 4.650% 02/23/2046 DD 02/23/16 | 655,000.000 | 931,056.30 | 861,907.95 | -69,148.35 |
| FXPF20011202 | 037833CD0 | APPLE INC 3.850% 08/04/2046 DD 08/04/16 | 370,000.000 | 475,808.90 | 439,915.20 | -35,893.70 |
| FXPF20011202 | 037833DD9 | APPLE INC 3.750% 09/12/2047 DD 09/12/17 | 90,000.000 | 112,817.70 | 105,589.80 | -7,227.90 |
| FXPF20011202 | 037833DQ0 | APPLE INC 2.950% 09/11/2049 DD 09/11/19 | 180,000.000 | 201,913.20 | 186,143.40 | -15,769.80 |
| FXPF20011202 | 037833EE6 | APPLE INC 2.375% 02/08/2041 DD 02/08/21 | 400,000.000 | 399,368.00 | 390,284.00 | -9,084.00 |
| FXPF20011202 | 037833EF3 | APPLE INC 2.650% 02/08/2051 DD 02/08/21 | 790,000.000 | 784,809.70 | 779,801.10 | -5,008.60 |
| FXPF20011202 | 046353AT5 | ASTRAZENECA PLC 4.000% 01/17/2029 DD 08/17/18 | 300,000.000 | 357,468.00 | 339,078.00 | -18,390.00 |
| FXPF20011202 | 046353AU2 | ASTRAZENECA PLC 4.375% 08/17/2048 DD 08/17/18 | 300,000.000 | 401,526.00 | 388,515.00 | -13,011.00 |
| FXPF20011202 | 05526DBU8 | BAT CAPITAL CORP 3.984% 09/25/2050 DD 09/25/20 | 70,000.000 | 67,177.60 | 67,519.20 | 341.60 |
| FXPF20011202 | 059165EK2 | BALTIMORE GAS AND ELECTRIC CO 4.250% 09/15/2048 DD 09/20/18 | 110,000.000 | 143,515.90 | 134,383.70 | -9,132.20 |
| FXPF20011202 | 06050TJZ6 | BANK OF AMERICA NA 6.000% 10/15/2036 DD 10/26/06 | 545,000.000 | 815,156.50 | 748,399.45 | -66,757.05 |
| FXPF20011202 | 06051GHS1 | BANK OF AMERICA CORP VAR RT 03/15/2050 DD 03/15/19 | 620,000.000 | 813,421.40 | 769,711.40 | -43,710.00 |
| FXPF20011202 | 06051GHU6 | BANK OF AMERICA CORP VAR RT 04/23/2040 DD 04/23/19 | 1,075,000.000 | 1,323,604.50 | 1,238,131.25 | -85,473.25 |
| FXPF20011202 | 06051GJW0 | BANK OF AMERICA CORP VAR RT 04/22/2042 DD 04/22/21 | 135,000.000 | 135,000.00 | 142,291.35 | 7,291.35 |
| FXPF20011202 | 06051GKD0 | BANK OF AMERICA CORP VAR RT 10/20/2032 DD 10/20/21 | 580,000.000 | 580,000.00 | 583,480.00 | 3,480.00 |
| FXPF20011202 | 072863AJ2 | BAYLOR SCOTT & WHITE HOLDINGS 2.839% 11/15/2050 DD 01/21/21 | 190,000.000 | 190,150.80 | 190,832.20 | 681.40 |
| FXPF20011202 | 084659AR2 | BERKSHIRE HATHAWAY ENERGY CO 4.450% 01/15/2049 DD 07/25/18 | 260,000.000 | 345,891.00 | 322,381.80 | -23,509.20 |
| FXPF20011202 | 084664BV2 | BERKSHIRE HATHAWAY FINANCE COR 4.300% 05/15/2043 DD 05/15/13 | 280,000.000 | 370,966.40 | 335,983.20 | -34,983.20 |
| FXPF20011202 | 084664CQ2 | BERKSHIRE HATHAWAY FINANCE COR 4.200% 08/15/2048 DD 08/15/18 | 460,000.000 | 607,443.80 | 560,142.00 | -47,301.80 |
| FXPF20011202 | 09261BAD2 | BLACKSTONE HOLDINGS FINAN 144A 2.000% 01/30/2032 DD 08/05/21 | 285,000.000 | 282,437.85 | 274,697.25 | -7,740.60 |
| FXPF20011202 | 097023AS4 | BOEING CO/THE 6.625% 02/15/2038 DD 02/24/98 | 155,000.000 | 207,682.95 | 208,749.35 | 1,066.40 |
| FXPF20011202 | 097023AX3 | BOEING CO/THE 6.875% 03/15/2039 DD 03/13/09 | 150,000.000 | 204,447.00 | 208,146.00 | 3,699.00 |
| FXPF20011202 | 097023BK0 | BOEING CO/THE 3.300% 03/01/2035 DD 02/20/15 | 50,000.000 | 49,943.50 | 50,203.50 | 260.00 |
| FXPF20011202 | 10373QBG4 | BP CAPITAL MARKETS AMERICA INC 3.000% 02/24/2050 DD 02/24/20 | 130,000.000 | 132,913.09 | 127,201.10 | -5,711.99 |
| FXPF20011202 | 10373QBN9 | BP CAPITAL MARKETS AMERICA INC 2.772% 11/10/2050 DD 08/10/20 | 330,000.000 | 328,868.10 | 310,668.60 | -18,199.50 |
| FXPF20011202 | 10373QBP4 | BP CAPITAL MARKETS AMERICA INC 2.939% 06/04/2051 DD 12/04/20 | 718,000.000 | 678,733.36 | 691,929.42 | 13,196.06 |
| FXPF20011202 | 10373QBQ2 | BP CAPITAL MARKETS AMERICA INC 3.379% 02/08/2061 DD 02/08/21 | 335,000.000 | 346,592.60 | 345,699.90 | -892.70 |
| FXPF20011202 | 10373QBR0 | BP CAPITAL MARKETS AMERICA INC 3.060% 06/17/2041 DD 06/17/21 | 295,000.000 | 295,000.00 | 299,392.55 | 4,392.55 |
| FXPF20011202 | 10373QBS8 | BP CAPITAL MARKETS AMERICA INC 3.001% 03/17/2052 DD 09/17/21 | 855,000.000 | 855,725.83 | 834,676.65 | -21,049.18 |
| FXPF20011202 | 110122DK1 | BRISTOL-MYERS SQUIBB CO 4.350% 11/15/2047 DD 05/15/20 | 80,000.000 | 107,750.40 | 98,872.00 | -8,878.40 |
| FXPF20011202 | 110122DR6 | BRISTOL-MYERS SQUIBB CO 2.350% 11/13/2040 DD 11/13/20 | 85,000.000 | 87,199.80 | 80,846.05 | -6,353.75 |
| FXPF20011202 | 110122DS4 | BRISTOL-MYERS SQUIBB CO 2.550% 11/13/2050 DD 11/13/20 | 114,000.000 | 116,388.30 | 108,285.18 | -8,103.12 |
| FXPF20011202 | 12189LAA9 | BURLINGTON NORTHERN SANTA FE L 5.750% 05/01/2040 DD 05/17/10 | 110,000.000 | 163,100.30 | 153,065.00 | -10,035.30 |
| FXPF20011202 | 12189LAC5 | BURLINGTON NORTHERN SANTA FE L 5.050% 03/01/2041 DD | 170,000.000 | 236,895.00 | 221,185.30 | -15,709.70 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| | | 09/10/10 | | | | |
| FXPF20011202 | 12189LAG6 | BURLINGTON NORTHERN SANTA FE L 4.950% 09/15/2041 DD 08/22/11 | 90,000.000 | 124,828.20 | 115,472.70 | -9,355.50 |
| FXPF20011202 | 12189LAK7 | BURLINGTON NORTHERN SANTA FE L 4.375% 09/01/2042 DD 08/23/12 | 70,000.000 | 92,631.00 | 85,308.30 | -7,322.70 |
| FXPF20011202 | 12189LAU5 | BURLINGTON NORTHERN SANTA FE L 4.550% 09/01/2044 DD 08/18/14 | 150,000.000 | 202,612.50 | 189,753.00 | -12,859.50 |
| FXPF20011202 | 12189LAW1 | BURLINGTON NORTHERN SANTA FE L 4.150% 04/01/2045 DD 03/09/15 | 495,000.000 | 646,514.55 | 596,836.35 | -49,678.20 |
| FXPF20011202 | 12189LBC4 | BURLINGTON NORTHERN SANTA FE L 4.050% 06/15/2048 DD 03/05/18 | 35,000.000 | 46,078.20 | 42,234.50 | -3,843.70 |
| FXPF20011202 | 12189TAZ7 | BURLINGTON NORTHERN SANTA FE L 6.150% 05/01/2037 DD 04/13/07 | 225,000.000 | 343,192.50 | 319,479.75 | -23,712.75 |
| FXPF20011202 | 125523AJ9 | CIGNA CORP 4.800% 08/15/2038 DD 08/15/19 | 435,000.000 | 566,735.40 | 536,298.45 | -30,436.95 |
| FXPF20011202 | 125523CF5 | CIGNA CORP 4.800% 07/15/2046 DD 01/15/20 | 115,000.000 | 151,580.35 | 145,596.90 | -5,983.45 |
| FXPF20011202 | 126650CZ1 | CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 | 1,610,000.000 | 2,113,754.71 | 2,111,837.00 | -1,917.71 |
| FXPF20011202 | 144141CU0 | DUKE ENERGY PROGRESS LLC 6.125% 09/15/2033 DD 09/11/03 | 35,000.000 | 48,181.00 | 46,205.95 | -1,975.05 |
| FXPF20011202 | 144141DB1 | DUKE ENERGY PROGRESS LLC 4.100% 05/15/2042 DD 05/18/12 | 220,000.000 | 272,175.20 | 257,600.20 | -14,575.00 |
| FXPF20011202 | 149123BL4 | CATERPILLAR INC 5.300% 09/15/2035 DD 09/13/05 | 40,000.000 | 55,220.40 | 53,203.60 | -2,016.80 |
| FXPF20011202 | 149123CE9 | CATERPILLAR INC 4.750% 05/15/2064 DD 05/08/14 | 330,000.000 | 488,548.50 | 476,028.30 | -12,520.20 |
| FXPF20011202 | 161175BV5 | CHARTER COMMUNICATIONS OPERATI 3.700% 04/01/2051 DD 04/17/20 | 170,000.000 | 176,538.20 | 164,947.60 | -11,590.60 |
| FXPF20011202 | 161175BY9 | CHARTER COMMUNICATIONS OPERATI 3.850% 04/01/2061 DD 12/04/20 | 155,000.000 | 156,263.25 | 146,755.55 | -9,507.70 |
| FXPF20011202 | 172967LU3 | CITIGROUP INC VAR RT 01/24/2039 DD 01/24/18 | 435,000.000 | 518,385.15 | 495,865.20 | -22,519.95 |
| FXPF20011202 | 172967MD0 | CITIGROUP INC 4.650% 07/23/2048 DD 07/23/18 | 155,000.000 | 213,966.65 | 199,705.10 | -14,261.55 |
| FXPF20011202 | 172967NF4 | CITIGROUP INC VAR RT 11/03/2042 DD 11/03/21 | 365,000.000 | 365,000.00 | 362,470.55 | -2,529.45 |
| FXPF20011202 | 17308CC53 | CITIGROUP INC VAR RT 11/05/2030 DD 11/05/19 | 380,000.000 | 418,497.80 | 394,991.00 | -23,506.80 |
| FXPF20011202 | 191216CW8 | COCA-COLA CO/THE 2.500% 06/01/2040 DD 05/01/20 | 485,000.000 | 516,597.75 | 488,244.65 | -28,353.10 |
| FXPF20011202 | 191216CX6 | COCA-COLA CO/THE 2.600% 06/01/2050 DD 05/01/20 | 360,000.000 | 379,875.60 | 352,936.80 | -26,938.80 |
| FXPF20011202 | 191216DL1 | COCA-COLA CO/THE 3.000% 03/05/2051 DD 03/05/21 | 155,000.000 | 152,523.10 | 164,701.45 | 12,178.35 |
| FXPF20011202 | 20030NBH3 | COMCAST CORP 4.250% 01/15/2033 DD 01/14/13 | 440,000.000 | 552,226.40 | 515,627.20 | -36,599.20 |
| FXPF20011202 | 20030NBM2 | COMCAST CORP 4.200% 08/15/2034 DD 08/12/14 | 570,000.000 | 714,375.30 | 671,266.20 | -43,109.10 |
| FXPF20011202 | 20030NCC3 | COMCAST CORP 3.969% 11/01/2047 DD 10/19/17 | 705,000.000 | 884,013.60 | 814,571.10 | -69,442.50 |
| FXPF20011202 | 20030NCJ8 | COMCAST CORP 3.900% 03/01/2038 DD 02/08/18 | 745,000.000 | 911,753.35 | 844,911.95 | -66,841.40 |
| FXPF20011202 | 20030NDG3 | COMCAST CORP 3.400% 04/01/2030 DD 03/27/20 | 190,000.000 | 219,706.50 | 207,567.40 | -12,139.10 |
| FXPF20011202 | 20030NDT5 | COMCAST CORP 144A 2.937% 11/01/2056 DD 08/19/21 | 2,078,000.000 | 2,131,513.71 | 1,988,064.16 | -143,449.55 |
| FXPF20011202 | 202795JA9 | COMMONWEALTH EDISON CO 3.800% 10/01/2042 DD 10/01/12 | 225,000.000 | 270,749.25 | 254,166.75 | -16,582.50 |
| FXPF20011202 | 202795JF8 | COMMONWEALTH EDISON CO 3.700% 03/01/2045 DD 03/02/15 | 60,000.000 | 70,710.60 | 67,137.00 | -3,573.60 |
| FXPF20011202 | 202795JJ0 | COMMONWEALTH EDISON CO 3.650% 06/15/2046 DD 06/27/16 | 30,000.000 | 35,661.60 | 33,329.70 | -2,331.90 |
| FXPF20011202 | 202795JS0 | COMMONWEALTH EDISON CO 3.000% 03/01/2050 DD 02/25/20 | 510,000.000 | 556,517.10 | 519,435.00 | -37,082.10 |
| FXPF20011202 | 20825CAP9 | CONOCOPHILLIPS 5.900% 05/15/2038 DD 05/08/08 | 50,000.000 | 72,126.50 | 68,947.00 | -3,179.50 |
| FXPF20011202 | 20825UAC8 | CONOCO FUNDING CO 7.250% 10/15/2031 DD 10/11/01 | 170,000.000 | 254,763.70 | 239,961.80 | -14,801.90 |
| FXPF20011202 | 20825VAB8 | BURLINGTON RESOURCES LLC 5.950% 10/15/2036 DD 10/13/06 | 70,000.000 | 98,931.00 | 95,400.90 | -3,530.10 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF20011202 | 20826FAC0 | CONOCOPHILLIPS CO 4.300% 11/15/2044 DD 11/12/14 | 40,000.000 | 50,294.00 | 48,089.60 | -2,204.40 |
| FXPF20011202 | 210518DH6 | CONSUMERS ENERGY CO 3.500% 08/01/2051 DD 03/26/20 | 165,000.000 | 201,851.10 | 185,517.75 | -16,333.35 |
| FXPF20011202 | 23291KAK1 | DH EUROPE FINANCE II SARL 3.400% 11/15/2049 DD 11/07/19 | 150,000.000 | 178,101.00 | 161,334.00 | -16,767.00 |
| FXPF20011202 | 235851AW2 | DANAHER CORP 2.800% 12/10/2051 DD 12/10/21 | 795,000.000 | 792,490.20 | 788,155.05 | -4,335.15 |
| FXPF20011202 | 254687DV5 | WALT DISNEY CO/THE 6.550% 03/15/2033 DD 09/15/19 | 95,000.000 | 139,362.15 | 132,855.60 | -6,506.55 |
| FXPF20011202 | 254687EH5 | WALT DISNEY CO/THE 6.650% 11/15/2037 DD 11/15/19 | 225,000.000 | 355,572.00 | 334,172.25 | -21,399.75 |
| FXPF20011202 | 254687ET9 | WALT DISNEY CO/THE 5.400% 10/01/2043 DD 10/01/19 | 90,000.000 | 131,647.50 | 125,140.50 | -6,507.00 |
| FXPF20011202 | 254687EX0 | WALT DISNEY CO/THE 4.950% 10/15/2045 DD 10/15/19 | 260,000.000 | 363,233.00 | 343,272.80 | -19,960.20 |
| FXPF20011202 | 263901AA8 | DUKE ENERGY INDIANA LLC 6.350% 08/15/2038 DD 08/21/08 | 235,000.000 | 360,908.30 | 331,852.90 | -29,055.40 |
| FXPF20011202 | 263901AB6 | DUKE ENERGY INDIANA LLC 6.450% 04/01/2039 DD 03/23/09 | 100,000.000 | 155,384.00 | 143,697.00 | -11,687.00 |
| FXPF20011202 | 263901AF7 | DUKE ENERGY INDIANA LLC 4.900% 07/15/2043 DD 07/11/13 | 250,000.000 | 340,730.00 | 313,865.00 | -26,865.00 |
| FXPF20011202 | 26442CAA2 | DUKE ENERGY CAROLINAS LLC 6.100% 06/01/2037 DD 06/05/07 | 60,000.000 | 88,846.80 | 81,508.80 | -7,338.00 |
| FXPF20011202 | 26442CAM6 | DUKE ENERGY CAROLINAS LLC 4.250% 12/15/2041 DD 12/08/11 | 235,000.000 | 299,324.20 | 277,629.00 | -21,695.20 |
| FXPF20011202 | 26442CAN4 | DUKE ENERGY CAROLINAS LLC 4.000% 09/30/2042 DD 09/21/12 | 200,000.000 | 247,078.00 | 230,220.00 | -16,858.00 |
| FXPF20011202 | 28370TAF6 | KINDER MORGAN ENERGY PARTNERS 4.700% 11/01/2042 DD 11/08/12 | 95,000.000 | 108,737.94 | 107,456.40 | -1,281.54 |
| FXPF20011202 | 29278NAR4 | ENERGY TRANSFER LP 5.000% 05/15/2050 DD 01/22/20 | 750,000.000 | 870,645.34 | 865,837.50 | -4,807.84 |
| FXPF20011202 | 29364WBD9 | ENTERGY LOUISIANA LLC 2.900% 03/15/2051 DD 03/06/20 | 130,000.000 | 138,791.90 | 127,842.00 | -10,949.90 |
| FXPF20011202 | 29379VCB7 | ENTERPRISE PRODUCTS OPERATING 3.300% 02/15/2053 DD 09/15/21 | 250,000.000 | 247,925.00 | 249,640.00 | 1,715.00 |
| FXPF20011202 | 29446MAG7 | EQUINOR ASA 3.625% 04/06/2040 DD 04/06/20 | 415,000.000 | 497,207.35 | 462,210.40 | -34,996.95 |
| FXPF20011202 | 299808AJ4 | EVEREST REINSURANCE HOLDINGS I 3.125% 10/15/2052 DD 10/04/21 | 620,000.000 | 606,818.80 | 605,938.40 | -880.40 |
| FXPF20011202 | 30225VAF4 | EXTRA SPACE STORAGE LP 2.550% 06/01/2031 DD 05/11/21 | 30,000.000 | 30,577.80 | 29,554.80 | -1,023.00 |
| FXPF20011202 | 30225VAG2 | EXTRA SPACE STORAGE LP 2.350% 03/15/2032 DD 09/22/21 | 185,000.000 | 184,624.45 | 180,058.65 | -4,565.80 |
| FXPF20011202 | 30231GBF8 | EXXON MOBIL CORP 4.227% 03/19/2040 DD 03/19/20 | 505,000.000 | 628,901.75 | 598,657.30 | -30,244.45 |
| FXPF20011202 | 337358BA2 | WACHOVIA CORP 7.500% 04/15/2035 DD 04/26/95 | 50,000.000 | 74,796.50 | 72,713.00 | -2,083.50 |
| FXPF20011202 | 341081EQ6 | FLORIDA POWER & LIGHT CO 5.625% 04/01/2034 DD 04/04/03 | 30,000.000 | 43,341.00 | 39,833.70 | -3,507.30 |
| FXPF20011202 | 341081ER4 | FLORIDA POWER & LIGHT CO 5.950% 10/01/2033 DD 10/15/03 | 35,000.000 | 50,544.54 | 46,515.35 | -4,029.19 |
| FXPF20011202 | 341081ET0 | FLORIDA POWER & LIGHT CO 4.950% 06/01/2035 DD 06/07/05 | 25,000.000 | 32,473.50 | 31,596.75 | -876.75 |
| FXPF20011202 | 341081EV5 | FLORIDA POWER & LIGHT CO 5.650% 02/01/2037 DD 01/18/06 | 10,000.000 | 14,240.10 | 13,302.60 | -937.50 |
| FXPF20011202 | 341081FA0 | FLORIDA POWER & LIGHT CO 5.950% 02/01/2038 DD 01/16/08 | 50,000.000 | 75,003.50 | 69,751.50 | -5,252.00 |
| FXPF20011202 | 341081FF9 | FLORIDA POWER & LIGHT CO 4.125% 02/01/2042 DD 12/13/11 | 170,000.000 | 215,685.80 | 202,879.70 | -12,806.10 |
| FXPF20011202 | 341081FG7 | FLORIDA POWER & LIGHT CO 4.050% 06/01/2042 DD 05/15/12 | 240,000.000 | 303,686.40 | 283,089.60 | -20,596.80 |
| FXPF20011202 | 341081FL6 | FLORIDA POWER & LIGHT CO 4.050% 10/01/2044 DD 09/10/14 | 60,000.000 | 76,966.20 | 71,306.40 | -5,659.80 |
| FXPF20011202 | 341099CH0 | DUKE ENERGY FLORIDA LLC 6.350% 09/15/2037 DD 09/18/07 | 685,000.000 | 1,045,789.50 | 979,570.55 | -66,218.95 |
| FXPF20011202 | 341099CL1 | DUKE ENERGY FLORIDA LLC 6.400% 06/15/2038 DD 06/18/08 | 280,000.000 | 434,282.80 | 404,566.40 | -29,716.40 |
| FXPF20011202 | 341099CR8 | DUKE ENERGY FLORIDA LLC 3.850% 11/15/2042 DD 11/20/12 | 90,000.000 | 107,408.70 | 101,173.50 | -6,235.20 |
| FXPF20011202 | 344419AC0 | FOMENTO ECONOMICO MEXICANO SAB 3.500% 01/16/2050 DD 01/16/20 | 450,000.000 | 500,760.00 | 471,897.00 | -28,863.00 |
| FXPF20011202 | 369550BH0 | GENERAL DYNAMICS CORP 4.250% 04/01/2040 DD 03/25/20 | 125,000.000 | 162,713.75 | 153,027.50 | -9,686.25 |
| FXPF20011202 | 373334JW2 | GEORGIA POWER CO 4.300% 03/15/2042 DD 03/06/12 | 235,000.000 | 298,419.45 | 268,283.05 | -30,136.40 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF20011202 | 373334KN0 | GEORGIA POWER CO 3.700% 01/30/2050 DD 01/10/20 | 45,000.000 | 46,924.65 | 48,016.80 | 1,092.15 |
| FXPF20011202 | 375558BA0 | GILEAD SCIENCES INC 4.500% 02/01/2045 DD 11/17/14 | 170,000.000 | 216,659.90 | 207,884.50 | -8,775.40 |
| FXPF20011202 | 375558BD4 | GILEAD SCIENCES INC 4.750% 03/01/2046 DD 09/14/15 | 120,000.000 | 159,048.00 | 152,533.20 | -6,514.80 |
| FXPF20011202 | 375558BG7 | GILEAD SCIENCES INC 4.600% 09/01/2035 DD 09/14/15 | 300,000.000 | 387,522.00 | 363,504.00 | -24,018.00 |
| FXPF20011202 | 375558BJ1 | GILEAD SCIENCES INC 4.000% 09/01/2036 DD 09/20/16 | 150,000.000 | 181,156.50 | 172,791.00 | -8,365.50 |
| FXPF20011202 | 37959GAB3 | GLOBAL ATLANTIC FIN CO 144A 3.125% 06/15/2031 DD 06/17/21 | 360,000.000 | 359,487.90 | 356,756.40 | -2,731.50 |
| FXPF20011202 | 38141EC31 | GOLDMAN SACHS GROUP INC/THE 4.800% 07/08/2044 DD 07/08/14 | 445,000.000 | 615,599.65 | 569,982.70 | -45,616.95 |
| FXPF20011202 | 38141GXA7 | GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2039 DD 04/23/18 | 150,000.000 | 191,758.50 | 179,610.00 | -12,148.50 |
| FXPF20011202 | 38141GXG4 | GOLDMAN SACHS GROUP INC/THE 2.600% 02/07/2030 DD 02/07/20 | 70,000.000 | 75,295.50 | 71,241.80 | -4,053.70 |
| FXPF20011202 | 38141GXH2 | GOLDMAN SACHS GROUP INC/THE 3.800% 03/15/2030 DD 03/19/20 | 80,000.000 | 89,045.60 | 88,148.80 | -896.80 |
| FXPF20011202 | 38141GXR0 | GOLDMAN SACHS GROUP INC/THE VAR RT 01/27/2032 DD 01/27/21 | 285,000.000 | 285,000.00 | 273,560.10 | -11,439.90 |
| FXPF20011202 | 38141GYN8 | GOLDMAN SACHS GROUP INC/THE VAR RT 10/21/2032 DD 10/21/21 | 535,000.000 | 535,000.00 | 538,985.75 | 3,985.75 |
| FXPF20011202 | 4042Q1AD9 | HSBC BANK USA NA 7.000% 01/15/2039 DD 06/18/08 | 365,000.000 | 579,813.45 | 567,983.80 | -11,829.65 |
| FXPF20011202 | 437076BD3 | HOME DEPOT INC/THE 4.875% 02/15/2044 DD 09/10/13 | 440,000.000 | 626,040.80 | 581,895.60 | -44,145.20 |
| FXPF20011202 | 437076BF8 | HOME DEPOT INC/THE 4.400% 03/15/2045 DD 06/12/14 | 40,000.000 | 53,173.20 | 50,074.40 | -3,098.80 |
| FXPF20011202 | 437076BP6 | HOME DEPOT INC/THE 3.500% 09/15/2056 DD 09/15/16 | 20,000.000 | 25,006.80 | 22,654.20 | -2,352.60 |
| FXPF20011202 | 437076BZ4 | HOME DEPOT INC/THE 3.125% 12/15/2049 DD 01/13/20 | 170,000.000 | 196,132.40 | 179,844.70 | -16,287.70 |
| FXPF20011202 | 458140AN0 | INTEL CORP 4.000% 12/15/2032 DD 12/11/12 | 410,000.000 | 510,527.90 | 481,327.70 | -29,200.20 |
| FXPF20011202 | 458140BG4 | INTEL CORP 3.734% 12/08/2047 DD 06/08/18 | 345,000.000 | 412,295.70 | 394,328.10 | -17,967.60 |
| FXPF20011202 | 45866FAP9 | INTERCONTINENTAL EXCHANGE INC 2.650% 09/15/2040 DD 08/20/20 | 300,000.000 | 307,712.31 | 291,363.34 | -16,348.97 |
| FXPF20011202 | 45866FAQ7 | INTERCONTINENTAL EXCHANGE INC 3.000% 09/15/2060 DD 08/20/20 | 505,000.000 | 526,136.90 | 501,414.82 | -24,722.08 |
| FXPF20011202 | 46625HHF0 | JPMORGAN CHASE & CO 6.400% 05/15/2038 DD 05/22/08 | 40,000.000 | 61,939.60 | 58,322.00 | -3,617.60 |
| FXPF20011202 | 46625HHV5 | JPMORGAN CHASE & CO 5.500% 10/15/2040 DD 10/21/10 | 150,000.000 | 220,573.50 | 204,562.50 | -16,011.00 |
| FXPF20011202 | 46625HJU5 | JPMORGAN CHASE & CO 4.850% 02/01/2044 DD 01/28/14 | 20,000.000 | 28,784.00 | 26,203.60 | -2,580.40 |
| FXPF20011202 | 46647PAJ5 | JPMORGAN CHASE & CO VAR RT 07/24/2038 DD 07/24/17 | 120,000.000 | 146,138.40 | 136,491.60 | -9,646.80 |
| FXPF20011202 | 46647PAK2 | JPMORGAN CHASE & CO VAR RT 07/24/2048 DD 07/24/17 | 520,000.000 | 659,084.40 | 615,940.00 | -43,144.40 |
| FXPF20011202 | 46647PBE5 | JPMORGAN CHASE & CO VAR RT 10/15/2030 DD 09/12/19 | 15,000.000 | 16,309.95 | 15,427.05 | -882.90 |
| FXPF20011202 | 46647PBM7 | JPMORGAN CHASE & CO VAR RT 04/22/2041 DD 04/22/20 | 485,000.000 | 542,118.45 | 503,682.20 | -38,436.25 |
| FXPF20011202 | 46647PCC8 | JPMORGAN CHASE & CO VAR RT 04/22/2032 DD 04/22/21 | 160,000.000 | 161,891.20 | 162,240.00 | 348.80 |
| FXPF20011202 | 46647PCE4 | JPMORGAN CHASE & CO VAR RT 04/22/2052 DD 04/22/21 | 645,000.000 | 660,643.20 | 692,865.45 | 32,222.25 |
| FXPF20011202 | 48126BAA1 | JPMORGAN CHASE & CO 5.400% 01/06/2042 DD 12/22/11 | 425,000.000 | 632,625.25 | 579,504.50 | -53,120.75 |
| FXPF20011202 | 48305QAD5 | KAISER FOUNDATION HOSPITALS 4.150% 05/01/2047 DD 05/03/17 | 110,000.000 | 143,266.20 | 136,060.10 | -7,206.10 |
| FXPF20011202 | 48305QAE3 | KAISER FOUNDATION HOSPITALS 3.266% 11/01/2049 DD 10/31/19 | 270,000.000 | 309,282.30 | 289,958.40 | -19,323.90 |
| FXPF20011202 | 48305QAF0 | KAISER FOUNDATION HOSPITALS 2.810% 06/01/2041 DD 06/15/21 | 520,000.000 | 522,303.75 | 524,321.20 | 2,017.45 |
| FXPF20011202 | 48305QAG8 | KAISER FOUNDATION HOSPITALS 3.002% 06/01/2051 DD 06/15/21 | 690,000.000 | 693,394.30 | 712,894.20 | 19,499.90 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF20011202 | 53227JAD6 | LIFE STORAGE LP 2.400% 10/15/2031 DD 10/07/21 | 235,000.000 | 232,845.05 | 231,261.15 | -1,583.90 |
| FXPF20011202 | 539830BK4 | LOCKHEED MARTIN CORP 4.500% 05/15/2036 DD 11/23/15 | 90,000.000 | 118,583.10 | 109,991.70 | -8,591.40 |
| FXPF20011202 | 575718AA9 | MASSACHUSETTS INSTITUTE OF TEC 5.600% 07/01/2111 DD 05/18/11 | 190,000.000 | 333,222.00 | 333,900.30 | 678.30 |
| FXPF20011202 | 58933YBF1 | MERCK & CO INC 2.750% 12/10/2051 DD 12/10/21 | 325,000.000 | 324,207.00 | 323,277.50 | -929.50 |
| FXPF20011202 | 58933YBG9 | MERCK & CO INC 2.900% 12/10/2061 DD 12/10/21 | 400,000.000 | 398,872.00 | 398,944.00 | 72.00 |
| FXPF20011202 | 59156RAJ7 | METLIFE INC 6.375% 06/15/2034 DD 06/03/04 | 170,000.000 | 258,592.10 | 236,570.30 | -22,021.80 |
| FXPF20011202 | 59156RAM0 | METLIFE INC 5.700% 06/15/2035 DD 06/23/05 | 110,000.000 | 161,839.70 | 147,793.80 | -14,045.90 |
| FXPF20011202 | 59156RBD9 | METLIFE INC 4.125% 08/13/2042 DD 08/13/12 | 90,000.000 | 109,901.70 | 106,913.70 | -2,988.00 |
| FXPF20011202 | 59156RBL1 | METLIFE INC VAR RT 12/15/2044 DD 09/15/14 | 120,000.000 | 151,405.20 | 156,292.80 | 4,887.60 |
| FXPF20011202 | 59156RBN7 | METLIFE INC 4.050% 03/01/2045 DD 03/05/15 | 15,000.000 | 19,232.25 | 17,885.40 | -1,346.85 |
| FXPF20011202 | 594918BC7 | MICROSOFT CORP 3.500% 02/12/2035 DD 02/12/15 | 150,000.000 | 184,755.00 | 171,634.50 | -13,120.50 |
| FXPF20011202 | 594918BS2 | MICROSOFT CORP 3.450% 08/08/2036 DD 08/08/16 | 352,000.000 | 434,061.76 | 406,014.40 | -28,047.36 |
| FXPF20011202 | 594918CC6 | MICROSOFT CORP 2.525% 06/01/2050 DD 06/01/20 | 855,000.000 | 901,631.70 | 837,096.30 | -64,535.40 |
| FXPF20011202 | 595620AL9 | MIDAMERICAN ENERGY CO 4.800% 09/15/2043 DD 09/19/13 | 60,000.000 | 82,083.60 | 76,705.20 | -5,378.40 |
| FXPF20011202 | 595620AN5 | MIDAMERICAN ENERGY CO 4.400% 10/15/2044 DD 04/03/14 | 180,000.000 | 233,458.20 | 220,791.60 | -12,666.60 |
| FXPF20011202 | 59562EAH8 | MIDAMERICAN ENERGY CO 5.800% 10/15/2036 DD 10/06/06 | 35,000.000 | 50,309.35 | 47,372.15 | -2,937.20 |
| FXPF20011202 | 59562VAL1 | BERKSHIRE HATHAWAY ENERGY 144A 6.125% 04/01/2036 DD 03/24/06 | 30,000.000 | 44,402.40 | 39,138.30 | -5,264.10 |
| FXPF20011202 | 606822BE3 | MITSUBISHI UFJ FINANCIAL GROUP 4.153% 03/07/2039 DD 03/07/19 | 285,000.000 | 360,319.80 | 337,759.20 | -22,560.60 |
| FXPF20011202 | 6174468P7 | MORGAN STANLEY VAR RT 04/01/2031 DD 03/31/20 | 325,000.000 | 378,007.50 | 354,500.25 | -23,507.25 |
| FXPF20011202 | 6174468Y8 | MORGAN STANLEY VAR RT 01/25/2052 DD 01/25/21 | 730,000.000 | 729,530.23 | 719,174.10 | -10,356.13 |
| FXPF20011202 | 61744YAL2 | MORGAN STANLEY VAR RT 07/22/2038 DD 07/24/17 | 665,000.000 | 819,599.20 | 759,662.75 | -59,936.45 |
| FXPF20011202 | 61747YDY8 | MORGAN STANLEY 4.300% 01/27/2045 DD 01/27/15 | 120,000.000 | 160,333.20 | 148,024.80 | -12,308.40 |
| FXPF20011202 | 617482V92 | MORGAN STANLEY 6.375% 07/24/2042 DD 07/24/12 | 280,000.000 | 457,287.60 | 425,303.20 | -31,984.40 |
| FXPF20011202 | 62952EAB3 | NYU LANGONE HOSPITALS 5.750% 07/01/2043 DD 08/01/13 | 90,000.000 | 126,490.50 | 129,704.40 | 3,213.90 |
| FXPF20011202 | 63946BAJ9 | NBCUNIVERSAL MEDIA LLC 4.450% 01/15/2043 DD 10/05/12 | 217,000.000 | 284,165.84 | 263,709.25 | -20,456.59 |
| FXPF20011202 | 641062AL8 | NESTLE HOLDINGS INC 144A 3.900% 09/24/2038 DD 09/24/18 | 220,000.000 | 275,798.60 | 256,372.60 | -19,426.00 |
| FXPF20011202 | 641062AN4 | NESTLE HOLDINGS INC 144A 4.000% 09/24/2048 DD 09/24/18 | 300,000.000 | 399,174.00 | 369,957.00 | -29,217.00 |
| FXPF20011202 | 641423BU1 | NEVADA POWER CO 6.750% 07/01/2037 DD 06/28/07 | 35,000.000 | 53,117.75 | 51,870.70 | -1,247.05 |
| FXPF20011202 | 641423CA4 | NEVADA POWER CO 5.450% 05/15/2041 DD 05/12/11 | 70,000.000 | 94,404.80 | 91,422.10 | -2,982.70 |
| FXPF20011202 | 665772CJ6 | NORTHERN STATES POWER CO/MN 3.400% 08/15/2042 DD 08/13/12 | 460,000.000 | 534,708.60 | 497,729.20 | -36,979.40 |
| FXPF20011202 | 665772CR8 | NORTHERN STATES POWER CO/MN 2.900% 03/01/2050 DD 09/10/19 | 270,000.000 | 304,446.60 | 273,647.70 | -30,798.90 |
| FXPF20011202 | 667274AC8 | NORTHWELL HEALTHCARE INC 4.260% 11/01/2047 DD 09/26/17 | 150,000.000 | 179,967.00 | 177,672.00 | -2,295.00 |
| FXPF20011202 | 668444AA0 | NORTHWESTERN UNIVERSITY 4.198% 12/01/2047 DD 03/28/12 | 10,000.000 | 12,567.50 | 12,470.30 | -97.20 |
| FXPF20011202 | 66989HAH1 | NOVARTIS CAPITAL CORP 4.400% 05/06/2044 DD 02/21/14 | 795,000.000 | 1,094,587.80 | 1,019,468.25 | -75,119.55 |
| FXPF20011202 | 66989HAK4 | NOVARTIS CAPITAL CORP 4.000% 11/20/2045 DD 11/20/15 | 35,000.000 | 45,849.30 | 42,596.75 | -3,252.55 |
| FXPF20011202 | 66989HAS7 | NOVARTIS CAPITAL CORP 2.750% 08/14/2050 DD 02/14/20 | 165,000.000 | 180,818.55 | 167,311.65 | -13,506.90 |
| FXPF20011202 | 68233JAT1 | ONCOR ELECTRIC DELIVERY CO LLC 4.550% 12/01/2041 DD 06/01/12 | 875,000.000 | 1,158,701.25 | 1,090,223.75 | -68,477.50 |
| FXPF20011202 | 68233JBB9 | ONCOR ELECTRIC DELIVERY CO LLC 3.750% 04/01/2045 DD 10/01/15 | 130,000.000 | 158,785.90 | 148,362.50 | -10,423.40 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF20011202 | 68233JBD5 | ONCOR ELECTRIC DELIVERY CO LLC 3.800% 09/30/2047 DD 03/30/18 | 140,000.000 | 171,907.40 | 162,678.60 | -9,228.80 |
| FXPF20011202 | 68233JBV5 | ONCOR ELECTRIC DELIVERY CO LLC 3.700% 05/15/2050 DD 03/20/20 | 285,000.000 | 353,901.60 | 328,838.70 | -25,062.90 |
| FXPF20011202 | 68233JBX1 | ONCOR ELECTRIC DELIVERY CO LLC 5.350% 10/01/2052 DD 04/01/21 | 494,000.000 | 751,764.26 | 721,032.52 | -30,731.74 |
| FXPF20011202 | 68389XAV7 | ORACLE CORP 4.300% 07/08/2034 DD 07/08/14 | 915,000.000 | 1,158,042.30 | 1,014,744.15 | -143,298.15 |
| FXPF20011202 | 68389XBF1 | ORACLE CORP 4.125% 05/15/2045 DD 05/05/15 | 475,000.000 | 586,340.00 | 502,635.50 | -83,704.50 |
| FXPF20011202 | 68389XBP9 | ORACLE CORP 3.800% 11/15/2037 DD 11/09/17 | 365,000.000 | 440,865.25 | 381,968.85 | -58,896.40 |
| FXPF20011202 | 68389XBX2 | ORACLE CORP 3.600% 04/01/2050 DD 04/01/20 | 150,000.000 | 174,762.00 | 147,399.00 | -27,363.00 |
| FXPF20011202 | 693304AR8 | PECO ENERGY CO 4.800% 10/15/2043 DD 09/23/13 | 10,000.000 | 13,343.00 | 12,605.90 | -737.10 |
| FXPF20011202 | 693304AS6 | PECO ENERGY CO 4.150% 10/01/2044 DD 09/15/14 | 20,000.000 | 25,747.20 | 23,823.20 | -1,924.00 |
| FXPF20011202 | 69351UAM5 | PPL ELECTRIC UTILITIES CORP 6.250% 05/15/2039 DD 05/22/09 | 20,000.000 | 30,125.40 | 28,691.20 | -1,434.20 |
| FXPF20011202 | 695114CD8 | PACIFICORP 5.750% 04/01/2037 DD 03/14/07 | 30,000.000 | 42,714.30 | 39,556.20 | -3,158.10 |
| FXPF20011202 | 695114CL0 | PACIFICORP 6.000% 01/15/2039 DD 01/08/09 | 715,000.000 | 1,063,348.00 | 980,758.35 | -82,589.65 |
| FXPF20011202 | 695114CT3 | PACIFICORP 4.125% 01/15/2049 DD 07/13/18 | 220,000.000 | 282,862.80 | 254,328.80 | -28,534.00 |
| FXPF20011202 | 713448EZ7 | PEPSICO INC 1.625% 05/01/2030 DD 05/01/20 | 250,000.000 | 256,585.00 | 242,697.50 | -13,887.50 |
| FXPF20011202 | 713448FF0 | PEPSICO INC 2.625% 10/21/2041 DD 10/21/21 | 175,000.000 | 174,728.75 | 177,588.25 | 2,859.50 |
| FXPF20011202 | 713448FG8 | PEPSICO INC 2.750% 10/21/2051 DD 10/21/21 | 565,000.000 | 561,338.80 | 581,424.55 | 20,085.75 |
| FXPF20011202 | 717081EC3 | PFIZER INC 4.000% 12/15/2036 DD 11/21/16 | 355,000.000 | 449,490.35 | 422,986.05 | -26,504.30 |
| FXPF20011202 | 717081EZ2 | PFIZER INC 2.550% 05/28/2040 DD 05/28/20 | 120,000.000 | 128,169.60 | 120,085.20 | -8,084.40 |
| FXPF20011202 | 717081FA6 | PFIZER INC 2.700% 05/28/2050 DD 05/28/20 | 220,000.000 | 236,348.20 | 222,197.80 | -14,150.40 |
| FXPF20011202 | 718172AU3 | PHILIP MORRIS INTERNATIONAL IN 3.875% 08/21/2042 DD 08/21/12 | 125,000.000 | 147,181.25 | 134,826.25 | -12,355.00 |
| FXPF20011202 | 718172AW9 | PHILIP MORRIS INTERNATIONAL IN 4.125% 03/04/2043 DD 03/04/13 | 40,000.000 | 48,966.40 | 44,352.40 | -4,614.00 |
| FXPF20011202 | 718172BD0 | PHILIP MORRIS INTERNATIONAL IN 4.875% 11/15/2043 DD 11/12/13 | 189,000.000 | 253,464.12 | 230,674.50 | -22,789.62 |
| FXPF20011202 | 718546AK0 | PHILLIPS 66 4.650% 11/15/2034 DD 11/17/14 | 100,000.000 | 121,154.00 | 117,325.00 | -3,829.00 |
| FXPF20011202 | 737679DB3 | POTOMAC ELECTRIC POWER CO 6.500% 11/15/2037 DD 11/16/07 | 40,000.000 | 60,778.40 | 57,724.00 | -3,054.40 |
| FXPF20011202 | 737679DE7 | POTOMAC ELECTRIC POWER CO 4.150% 03/15/2043 DD 03/18/13 | 310,000.000 | 391,263.40 | 361,993.20 | -29,270.20 |
| FXPF20011202 | 744320AY8 | PRUDENTIAL FINANCIAL INC 3.905% 12/07/2047 DD 12/07/17 | 165,000.000 | 189,667.50 | 191,315.85 | 1,648.35 |
| FXPF20011202 | 744320BA9 | PRUDENTIAL FINANCIAL INC 3.935% 12/07/2049 DD 12/07/17 | 210,000.000 | 245,376.85 | 245,844.90 | 468.05 |
| FXPF20011202 | 74432QCF0 | PRUDENTIAL FINANCIAL INC 3.700% 03/13/2051 DD 09/13/19 | 145,000.000 | 158,739.47 | 165,298.55 | 6,559.08 |
| FXPF20011202 | 744448BZ3 | PUBLIC SERVICE CO OF COLORADO 6.250% 09/01/2037 DD 08/15/07 | 210,000.000 | 318,567.90 | 306,988.50 | -11,579.40 |
| FXPF20011202 | 744448CA7 | PUBLIC SERVICE CO OF COLORADO 6.500% 08/01/2038 DD 08/13/08 | 95,000.000 | 148,831.75 | 143,632.40 | -5,199.35 |
| FXPF20011202 | 744448CE9 | PUBLIC SERVICE CO OF COLORADO 4.750% 08/15/2041 DD 08/09/11 | 35,000.000 | 45,588.54 | 43,362.55 | -2,225.99 |
| FXPF20011202 | 744448CG4 | PUBLIC SERVICE CO OF COLORADO 3.600% 09/15/2042 DD 09/11/12 | 220,000.000 | 264,380.60 | 243,966.80 | -20,413.80 |
| FXPF20011202 | 744448CJ8 | PUBLIC SERVICE CO OF COLORADO 3.950% 03/15/2043 DD 03/26/13 | 340,000.000 | 417,227.60 | 383,431.60 | -33,796.00 |
| FXPF20011202 | 75884RAY9 | REGENCY CENTERS LP 4.650% 03/15/2049 DD 03/06/19 | 610,000.000 | 735,379.40 | 758,254.40 | 22,875.00 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF20011202 | 771196BY7 | ROCHE HOLDINGS INC 144A 2.607% 12/13/2051 DD 12/13/21 | 1,081,000.000 | 1,078,861.84 | 1,058,893.55 | -19,968.29 |
| FXPF20011202 | 78516FAC3 | SABAL TRAIL TRANSMISSION 144A 4.832% 05/01/2048 DD 04/30/18 | 320,000.000 | 405,696.00 | 389,766.40 | -15,929.60 |
| FXPF20011202 | 79466LAK0 | SALESFORCE INC 2.700% 07/15/2041 DD 07/12/21 | 560,000.000 | 556,908.80 | 560,940.80 | 4,032.00 |
| FXPF20011202 | 79466LAL8 | SALESFORCE INC 2.900% 07/15/2051 DD 07/12/21 | 600,000.000 | 598,326.00 | 613,092.00 | 14,766.00 |
| FXPF20011202 | 79466LAM6 | SALESFORCE INC 3.050% 07/15/2061 DD 07/12/21 | 295,000.000 | 294,050.10 | 304,835.30 | 10,785.20 |
| FXPF20011202 | 797440BL7 | SAN DIEGO GAS & ELECTRIC CO 5.350% 05/15/2040 DD 05/13/10 | 20,000.000 | 26,872.20 | 26,613.00 | -259.20 |
| FXPF20011202 | 797440BP8 | SAN DIEGO GAS & ELECTRIC CO 3.950% 11/15/2041 DD 11/17/11 | 10,000.000 | 11,470.70 | 11,173.50 | -297.20 |
| FXPF20011202 | 797440BW3 | SAN DIEGO GAS & ELECTRIC CO 4.150% 05/15/2048 DD 05/17/18 | 50,000.000 | 62,875.00 | 59,776.00 | -3,099.00 |
| FXPF20011202 | 797440BY9 | SAN DIEGO GAS & ELECTRIC CO 3.320% 04/15/2050 DD 04/07/20 | 70,000.000 | 79,579.50 | 73,406.20 | -6,173.30 |
| FXPF20011202 | 822582AD4 | SHELL INTERNATIONAL FINANCE BV 6.375% 12/15/2038 DD 12/11/08 | 235,000.000 | 365,530.75 | 342,996.60 | -22,534.15 |
| FXPF20011202 | 822582AT9 | SHELL INTERNATIONAL FINANCE BV 3.625% 08/21/2042 DD 08/21/12 | 60,000.000 | 70,000.20 | 66,091.20 | -3,909.00 |
| FXPF20011202 | 822582BE1 | SHELL INTERNATIONAL FINANCE BV 4.125% 05/11/2035 DD 05/11/15 | 530,000.000 | 663,061.80 | 619,384.50 | -43,677.30 |
| FXPF20011202 | 822582BQ4 | SHELL INTERNATIONAL FINANCE BV 4.000% 05/10/2046 DD 05/10/16 | 80,000.000 | 100,753.60 | 93,345.60 | -7,408.00 |
| FXPF20011202 | 822582BY7 | SHELL INTERNATIONAL FINANCE BV 3.750% 09/12/2046 DD 09/12/16 | 120,000.000 | 145,068.00 | 135,211.20 | -9,856.80 |
| FXPF20011202 | 837004CJ7 | DOMINION ENERGY SOUTH CAROLINA 5.100% 06/01/2065 DD 05/22/15 | 50,000.000 | 78,795.50 | 71,796.00 | -6,999.50 |
| FXPF20011202 | 842400ES8 | SOUTHERN CALIFORNIA EDISON CO 6.000% 01/15/2034 DD 01/14/04 | 130,000.000 | 180,957.39 | 168,658.10 | -12,299.29 |
| FXPF20011202 | 842400FQ1 | SOUTHERN CALIFORNIA EDISON CO 4.500% 09/01/2040 DD 08/30/10 | 80,000.000 | 96,388.00 | 90,484.80 | -5,903.20 |
| FXPF20011202 | 842400GG2 | SOUTHERN CALIFORNIA EDISON CO 4.000% 04/01/2047 DD 03/24/17 | 595,000.000 | 698,887.00 | 658,230.65 | -40,656.35 |
| FXPF20011202 | 842400GQ0 | SOUTHERN CALIFORNIA EDISON CO 4.200% 03/01/2029 DD 03/15/19 | 210,000.000 | 248,409.00 | 234,303.30 | -14,105.70 |
| FXPF20011202 | 842400GT4 | SOUTHERN CALIFORNIA EDISON CO 3.650% 02/01/2050 DD 01/09/20 | 41,000.000 | 46,568.21 | 43,542.41 | -3,025.80 |
| FXPF20011202 | 84346LAA8 | SOUTHERN NATURAL GAS CO L 144A 4.800% 03/15/2047 DD 03/14/17 | 210,000.000 | 244,219.50 | 250,855.50 | 6,636.00 |
| FXPF20011202 | 84861TAJ7 | SPIRIT REALTY LP 2.700% 02/15/2032 DD 03/03/21 | 300,000.000 | 297,030.24 | 297,186.00 | 155.76 |
| FXPF20011202 | 85771PAL6 | EQUINOR ASA 3.950% 05/15/2043 DD 05/15/13 | 180,000.000 | 219,657.60 | 209,871.00 | -9,786.60 |
| FXPF20011202 | 866677AE7 | SUN COMMUNITIES OPERATING LP 2.700% 07/15/2031 DD 06/28/21 | 440,000.000 | 447,758.20 | 436,920.00 | -10,838.20 |
| FXPF20011202 | 86944BAJ2 | SUTTER HEALTH 3.361% 08/15/2050 DD 10/29/20 | 210,000.000 | 228,593.40 | 220,878.00 | -7,715.40 |
| FXPF20011202 | 882384AE0 | TEXAS EASTERN TRANSMISSIO 144A 4.150% 01/15/2048 DD 01/09/18 | 475,000.000 | 527,501.75 | 535,842.75 | 8,341.00 |
| FXPF20011202 | 89153VAV1 | TOTALENERGIES CAPITAL INTERNAT 3.127% 05/29/2050 DD 05/29/20 | 1,105,000.000 | 1,170,476.65 | 1,137,000.80 | -33,475.85 |
| FXPF20011202 | 89153VAW9 | TOTALENERGIES CAPITAL INTERNAT 3.386% 06/29/2060 DD 06/29/20 | 145,000.000 | 164,780.90 | 154,465.60 | -10,315.30 |
| FXPF20011202 | 89153VAX7 | TOTALENERGIES CAPITAL INTERNAT 2.986% 06/29/2041 DD 06/29/20 | 310,000.000 | 335,407.60 | 314,950.70 | -20,456.90 |
| FXPF20011202 | 89352HAD1 | TRANSCANADA PIPELINES LTD 6.200% 10/15/2037 DD | 110,000.000 | 153,166.20 | 149,904.70 | -3,261.50 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| | | 10/05/07 | | | | |
| FXPF20011202 | 89352HAM1 | TRANSCANADA PIPELINES LTD 4.625% 03/01/2034 DD 02/28/14 | 360,000.000 | 439,927.20 | 423,180.00 | -16,747.20 |
| FXPF20011202 | 893574AB9 | TRANSCONTINENTAL GAS PIPE LINE 5.400% 08/15/2041 DD 02/15/12 | 355,000.000 | 450,299.75 | 455,411.75 | 5,112.00 |
| FXPF20011202 | 902674XN5 | UBS AG/LONDON 144A 4.500% 06/26/2048 DD 06/26/18 | 310,000.000 | 436,799.30 | 406,044.20 | -30,755.10 |
| FXPF20011202 | 906548CJ9 | UNION ELECTRIC CO 3.900% 09/15/2042 DD 09/11/12 | 725,000.000 | 884,935.00 | 820,830.50 | -64,104.50 |
| FXPF20011202 | 907818EM6 | UNION PACIFIC CORP 3.799% 10/01/2051 DD 10/04/16 | 665,000.000 | 813,787.10 | 776,660.15 | -37,126.95 |
| FXPF20011202 | 907818FG8 | UNION PACIFIC CORP 3.839% 03/20/2060 DD 03/20/20 | 250,000.000 | 309,460.00 | 295,625.00 | -13,835.00 |
| FXPF20011202 | 907818FN3 | UNION PACIFIC CORP 2.973% 09/16/2062 DD 03/16/21 | 655,000.000 | 684,140.95 | 650,624.60 | -33,516.35 |
| FXPF20011202 | 91159HJB7 | US BANCORP VAR RT 11/03/2036 DD 11/03/21 | 650,000.000 | 650,000.00 | 648,271.00 | -1,729.00 |
| FXPF20011202 | 913017BT5 | RAYTHEON TECHNOLOGIES CORP 4.500% 06/01/2042 DD 06/01/12 | 1,430,000.000 | 1,861,547.55 | 1,782,194.70 | -79,352.85 |
| FXPF20011202 | 913017CW7 | RAYTHEON TECHNOLOGIES CORP 4.450% 11/16/2038 DD 08/16/18 | 190,000.000 | 239,580.50 | 229,537.10 | -10,043.40 |
| FXPF20011202 | 91324PBN1 | UNITEDHEALTH GROUP INC 5.700% 10/15/2040 DD 10/25/10 | 35,000.000 | 52,643.15 | 48,852.65 | -3,790.50 |
| FXPF20011202 | 91324PBU5 | UNITEDHEALTH GROUP INC 4.625% 11/15/2041 DD 11/10/11 | 80,000.000 | 109,380.80 | 100,747.20 | -8,633.60 |
| FXPF20011202 | 91324PCA8 | UNITEDHEALTH GROUP INC 3.950% 10/15/2042 DD 10/22/12 | 280,000.000 | 353,698.80 | 327,294.80 | -26,404.00 |
| FXPF20011202 | 91324PCD2 | UNITEDHEALTH GROUP INC 4.250% 03/15/2043 DD 02/28/13 | 10,000.000 | 13,096.90 | 12,155.10 | -941.80 |
| FXPF20011202 | 91324PCQ3 | UNITEDHEALTH GROUP INC 4.625% 07/15/2035 DD 07/23/15 | 310,000.000 | 415,400.00 | 388,058.00 | -27,342.00 |
| FXPF20011202 | 91324PCZ3 | UNITEDHEALTH GROUP INC 4.250% 04/15/2047 DD 03/13/17 | 35,000.000 | 46,491.20 | 42,976.15 | -3,515.05 |
| FXPF20011202 | 91324PDF6 | UNITEDHEALTH GROUP INC 3.750% 10/15/2047 DD 10/25/17 | 210,000.000 | 260,738.10 | 241,871.70 | -18,866.40 |
| FXPF20011202 | 91324PDL3 | UNITEDHEALTH GROUP INC 4.250% 06/15/2048 DD 06/19/18 | 535,000.000 | 714,406.90 | 664,999.65 | -49,407.25 |
| FXPF20011202 | 91324PDY5 | UNITEDHEALTH GROUP INC 2.750% 05/15/2040 DD 05/18/20 | 170,000.000 | 184,421.09 | 173,077.00 | -11,344.09 |
| FXPF20011202 | 91324PDZ2 | UNITEDHEALTH GROUP INC 2.900% 05/15/2050 DD 05/18/20 | 280,000.000 | 271,276.88 | 286,342.00 | 15,065.12 |
| FXPF20011202 | 91324PEE8 | UNITEDHEALTH GROUP INC 3.050% 05/15/2041 DD 05/19/21 | 325,000.000 | 325,398.15 | 341,123.25 | 15,725.10 |
| FXPF20011202 | 914886AA4 | UNIVERSITY OF SOUTHERN CALIFOR 5.250% 10/01/2111 DD 08/17/11 | 310,000.000 | 490,742.40 | 499,397.60 | 8,655.20 |
| FXPF20011202 | 92556HAC1 | PARAMOUNT GLOBAL 4.950% 05/19/2050 DD 05/19/20 | 395,000.000 | 499,236.95 | 505,240.55 | 6,003.60 |
| FXPF20011202 | 927804GD0 | VIRGINIA ELECTRIC AND POWER CO 2.450% 12/15/2050 DD 12/15/20 | 211,000.000 | 212,329.30 | 193,096.65 | -19,232.65 |
| FXPF20011202 | 92826CAE2 | VISA INC 4.150% 12/14/2035 DD 12/14/15 | 30,000.000 | 38,993.70 | 35,954.40 | -3,039.30 |
| FXPF20011202 | 92826CAF9 | VISA INC 4.300% 12/14/2045 DD 12/14/15 | 795,000.000 | 1,088,943.30 | 1,003,647.75 | -85,295.55 |
| FXPF20011202 | 92826CAK8 | VISA INC 2.700% 04/15/2040 DD 04/02/20 | 120,000.000 | 130,995.60 | 122,962.80 | -8,032.80 |
| FXPF20011202 | 92857WBL3 | VODAFONE GROUP PLC 5.000% 05/30/2038 DD 05/30/18 | 190,000.000 | 248,603.60 | 236,734.30 | -11,869.30 |
| FXPF20011202 | 92857WBU3 | VODAFONE GROUP PLC 4.250% 09/17/2050 DD 09/17/19 | 850,000.000 | 1,052,776.00 | 984,555.00 | -68,221.00 |
| FXPF20011202 | 929903AM4 | WACHOVIA CORP 5.500% 08/01/2035 DD 08/01/05 | 50,000.000 | 67,182.00 | 63,499.50 | -3,682.50 |
| FXPF20011202 | 931142EU3 | WALMART INC 2.500% 09/22/2041 DD 09/22/21 | 480,000.000 | 480,000.00 | 485,409.60 | 5,409.60 |
| FXPF20011202 | 931142EV1 | WALMART INC 2.650% 09/22/2051 DD 09/22/21 | 415,000.000 | 413,464.50 | 426,092.95 | 12,628.45 |
| FXPF20011202 | 949746RF0 | WELLS FARGO & CO 5.606% 01/15/2044 DD 11/26/13 | 235,000.000 | 333,065.50 | 318,873.85 | -14,191.65 |
| FXPF20011202 | 94974BGE4 | WELLS FARGO & CO 4.650% 11/04/2044 DD 11/04/14 | 590,000.000 | 756,804.80 | 716,413.40 | -40,391.40 |
| FXPF20011202 | 94974BGQ7 | WELLS FARGO & CO 4.900% 11/17/2045 DD 11/17/15 | 475,000.000 | 622,530.45 | 599,169.75 | -23,360.70 |
| FXPF20011202 | 94974BGT1 | WELLS FARGO & CO 4.400% 06/14/2046 DD 06/14/16 | 725,000.000 | 907,576.75 | 861,988.75 | -45,588.00 |
| FXPF20011202 | 94974BGU8 | WELLS FARGO & CO 4.750% 12/07/2046 DD 12/08/16 | 390,000.000 | 510,408.59 | 488,303.40 | -22,105.19 |
| FXPF20011202 | 95000U2G7 | WELLS FARGO & CO VAR RT 10/30/2030 DD 10/31/19 | 580,000.000 | 632,774.20 | 603,542.20 | -29,232.00 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF20011202 | 95000U2J1 | WELLS FARGO & CO VAR RT 02/11/2031 DD 02/11/20 | 85,000.000 | 90,190.10 | 86,860.65 | -3,329.45 |
| FXPF20011202 | 95000U2M4 | WELLS FARGO & CO VAR RT 04/04/2051 DD 03/30/20 | 690,000.000 | 979,216.76 | 945,520.80 | -33,695.96 |
| FXPF20011202 | 961214ET6 | WESTPAC BANKING CORP 2.150% 06/03/2031 DD 06/03/21 | 225,000.000 | 224,858.25 | 225,882.00 | 1,023.75 |
| FXPF20011202 | 976843BJ0 | WISCONSIN PUBLIC SERVICE CORP 4.752% 11/01/2044 DD 11/21/13 | 40,000.000 | 54,164.00 | 51,146.80 | -3,017.20 |
| FXPF20011202 | 983024AN0 | WYETH LLC 5.950% 04/01/2037 DD 03/27/07 | 80,000.000 | 119,932.00 | 112,909.60 | -7,022.40 |
| FXPF20011302 | 00206RKD3 | AT&T INC 3.100% 02/01/2043 DD 08/04/20 | 420,000.000 | 403,964.40 | 409,537.80 | 5,573.40 |
| FXPF20011302 | 00287YAW9 | ABBVIE INC 4.450% 05/14/2046 DD 05/12/16 | 640,000.000 | 793,030.40 | 776,448.00 | -16,582.40 |
| FXPF20011302 | 00774MAX3 | AERCAP IRELAND CAPITAL DAC / A 3.300% 01/30/2032 DD 10/29/21 | 1,470,000.000 | 1,464,472.80 | 1,500,576.00 | 36,103.20 |
| FXPF20011302 | 010392FL7 | ALABAMA POWER CO 4.150% 08/15/2044 DD 08/26/14 | 870,000.000 | 1,103,751.60 | 1,020,309.90 | -83,441.70 |
| FXPF20011302 | 020002BG5 | ALLSTATE CORP/THE 3.850% 08/10/2049 DD 06/10/19 | 875,000.000 | 1,016,706.84 | 1,024,660.00 | 7,953.16 |
| FXPF20011302 | 02079KAG2 | ALPHABET INC 2.250% 08/15/2060 DD 08/05/20 | 630,000.000 | 609,191.10 | 564,272.10 | -44,919.00 |
| FXPF20011302 | 02209SBP7 | ALTRIA GROUP INC 4.000% 02/04/2061 DD 02/04/21 | 930,000.000 | 922,467.00 | 892,204.80 | -30,262.20 |
| FXPF20011302 | 023135BM7 | AMAZON.COM INC 4.250% 08/22/2057 DD 02/22/18 | 1,045,000.000 | 1,489,051.85 | 1,343,577.40 | -145,474.45 |
| FXPF20011302 | 03040WAX3 | AMERICAN WATER CAPITAL CORP 3.450% 05/01/2050 DD 04/14/20 | 1,575,000.000 | 1,871,021.25 | 1,681,611.75 | -189,409.50 |
| FXPF20011302 | 032654AX3 | ANALOG DEVICES INC 2.950% 10/01/2051 DD 10/05/21 | 825,000.000 | 818,177.25 | 850,641.00 | 32,463.75 |
| FXPF20011302 | 037833AL4 | APPLE INC 3.850% 05/04/2043 DD 05/03/13 | 3,775,000.000 | 4,262,239.25 | 4,458,690.25 | 196,451.00 |
| FXPF20011302 | 03938JAA7 | ARCH CAPITAL GROUP US INC 5.144% 11/01/2043 DD 12/13/13 | 490,000.000 | 659,814.40 | 640,699.50 | -19,114.90 |
| FXPF20011302 | 05526DBN4 | BAT CAPITAL CORP 4.906% 04/02/2030 DD 04/02/20 | 1,690,000.000 | 1,964,253.20 | 1,898,731.90 | -65,521.30 |
| FXPF20011302 | 059165EH9 | BALTIMORE GAS AND ELECTRIC CO 3.500% 08/15/2046 DD 08/18/16 | 460,000.000 | 534,644.20 | 498,276.60 | -36,367.60 |
| FXPF20011302 | 06051GGM5 | BANK OF AMERICA CORP VAR RT 04/24/2038 DD 04/24/17 | 675,000.000 | 831,546.00 | 793,820.25 | -37,725.75 |
| FXPF20011302 | 06051GJW0 | BANK OF AMERICA CORP VAR RT 04/22/2042 DD 04/22/21 | 2,235,000.000 | 2,296,362.00 | 2,355,712.35 | 59,350.35 |
| FXPF20011302 | 084659BC4 | BERKSHIRE HATHAWAY ENERGY CO 2.850% 05/15/2051 DD 10/29/20 | 1,060,000.000 | 1,090,390.20 | 1,024,267.40 | -66,122.80 |
| FXPF20011302 | 084664BL4 | BERKSHIRE HATHAWAY FINANCE COR 5.750% 01/15/2040 DD 01/13/10 | 680,000.000 | 1,043,541.60 | 957,650.80 | -85,890.80 |
| FXPF20011302 | 084664CV1 | BERKSHIRE HATHAWAY FINANCE COR 2.850% 10/15/2050 DD 10/15/20 | 1,040,000.000 | 1,113,808.80 | 1,028,809.60 | -84,999.20 |
| FXPF20011302 | 110122DJ4 | BRISTOL-MYERS SQUIBB CO 5.000% 08/15/2045 DD 02/15/20 | 1,325,000.000 | 1,774,930.25 | 1,765,575.75 | -9,354.50 |
| FXPF20011302 | 110122DK1 | BRISTOL-MYERS SQUIBB CO 4.350% 11/15/2047 DD 05/15/20 | 1,705,000.000 | 2,201,295.12 | 2,107,209.50 | -94,085.62 |
| FXPF20011302 | 12189LAA9 | BURLINGTON NORTHERN SANTA FE L 5.750% 05/01/2040 DD 05/17/10 | 950,000.000 | 1,282,205.50 | 1,321,925.00 | 39,719.50 |
| FXPF20011302 | 12189LAJ0 | BURLINGTON NORTHERN SANTA FE L 4.400% 03/15/2042 DD 03/02/12 | 1,870,000.000 | 2,479,171.20 | 2,282,110.60 | -197,060.60 |
| FXPF20011302 | 125523AK6 | CIGNA CORP 4.900% 12/15/2048 DD 06/15/19 | 495,000.000 | 680,694.30 | 641,737.80 | -38,956.50 |
| FXPF20011302 | 126650CZ1 | CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 | 895,000.000 | 1,212,975.60 | 1,173,971.50 | -39,004.10 |
| FXPF20011302 | 136375CP5 | CANADIAN NATIONAL RAILWAY CO 3.650% 02/03/2048 DD 02/06/18 | 705,000.000 | 865,380.45 | 807,175.65 | -58,204.80 |
| FXPF20011302 | 149123CJ8 | CATERPILLAR INC 3.250% 04/09/2050 DD 04/09/20 | 638,000.000 | 753,522.66 | 707,586.66 | -45,936.00 |
| FXPF20011302 | 15135UAX7 | CENOVUS ENERGY INC 3.750% 02/15/2052 DD 09/13/21 | 847,000.000 | 840,935.48 | 852,175.17 | 11,239.69 |
| FXPF20011302 | 15189XAT5 | CENTERPOINT ENERGY HOUSTON ELE 4.250% 02/01/2049 DD 01/15/19 | 370,000.000 | 490,623.70 | 461,190.20 | -29,433.50 |
| FXPF20011302 | 161175BA1 | CHARTER COMMUNICATIONS OPERATI 6.484% 10/23/2045 DD 10/23/16 | 1,390,000.000 | 1,966,099.40 | 1,903,493.80 | -62,605.60 |
| FXPF20011302 | 161175CG7 | CHARTER COMMUNICATIONS OPERATI 3.950% 06/30/2062 DD | 1,145,000.000 | 1,135,679.70 | 1,107,558.50 | -28,121.20 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| | | 10/12/21 | | | | |
| FXPF20011302 | 16411QAG6 | CHENIERE ENERGY PARTNERS LP 4.500% 10/01/2029 DD 04/01/20 | 270,000.000 | 289,125.00 | 286,200.00 | -2,925.00 |
| FXPF20011302 | 16411QAL5 | CHENIERE ENERGY PARTNERS 144A 3.250% 01/31/2032 DD 09/27/21 | 510,000.000 | 510,000.00 | 515,100.00 | 5,100.00 |
| FXPF20011302 | 169905AG1 | CHOICE HOTELS INTERNATIONAL IN 3.700% 01/15/2031 DD 07/23/20 | 1,095,000.000 | 1,212,734.40 | 1,163,525.10 | -49,209.30 |
| FXPF20011302 | 171239AJ5 | CHUBB INA HOLDINGS INC 3.050% 12/15/2061 DD 11/18/21 | 1,055,000.000 | 1,049,165.85 | 1,081,417.20 | 32,251.35 |
| FXPF20011302 | 191216DL1 | COCA-COLA CO/THE 3.000% 03/05/2051 DD 03/05/21 | 1,070,000.000 | 1,050,065.90 | 1,136,971.30 | 86,905.40 |
| FXPF20011302 | 209111EY5 | CONSOLIDATED EDISON CO OF NEW 5.500% 12/01/2039 DD 12/04/09 | 435,000.000 | 596,598.15 | 560,349.60 | -36,248.55 |
| FXPF20011302 | 209111FD0 | CONSOLIDATED EDISON CO OF NEW 4.450% 03/15/2044 DD 03/06/14 | 720,000.000 | 903,686.40 | 846,050.40 | -57,636.00 |
| FXPF20011302 | 210518DD5 | CONSUMERS ENERGY CO 4.350% 04/15/2049 DD 11/13/18 | 530,000.000 | 720,535.00 | 666,496.20 | -54,038.80 |
| FXPF20011302 | 244199BK0 | DEERE & CO 3.750% 04/15/2050 DD 03/30/20 | 305,000.000 | 395,200.70 | 361,583.60 | -33,617.10 |
| FXPF20011302 | 26442CAN4 | DUKE ENERGY CAROLINAS LLC 4.000% 09/30/2042 DD 09/21/12 | 1,230,000.000 | 1,519,529.70 | 1,415,853.00 | -103,676.70 |
| FXPF20011302 | 26442CAZ7 | DUKE ENERGY CAROLINAS LLC 3.200% 08/15/2049 DD 08/14/19 | 1,145,000.000 | 1,303,422.20 | 1,189,483.25 | -113,938.95 |
| FXPF20011302 | 278642AZ6 | EBAY INC 3.650% 05/10/2051 DD 05/10/21 | 270,000.000 | 269,754.30 | 294,718.50 | 24,964.20 |
| FXPF20011302 | 278865BN9 | ECOLAB INC 2.700% 12/15/2051 DD 12/15/21 | 750,000.000 | 745,867.50 | 740,422.50 | -5,445.00 |
| FXPF20011302 | 29379VBU6 | ENTERPRISE PRODUCTS OPERATING 4.800% 02/01/2049 DD 10/11/18 | 610,000.000 | 769,923.70 | 744,834.40 | -25,089.30 |
| FXPF20011302 | 30231GBM3 | EXXON MOBIL CORP 3.452% 04/15/2051 DD 04/15/20 | 3,330,000.000 | 3,625,441.80 | 3,622,174.20 | -3,267.60 |
| FXPF20011302 | 341081FH5 | FLORIDA POWER & LIGHT CO 3.800% 12/15/2042 DD 12/20/12 | 1,835,000.000 | 2,273,234.70 | 2,089,349.35 | -183,885.35 |
| FXPF20011302 | 458140BW9 | INTEL CORP 3.050% 08/12/2051 DD 08/12/21 | 1,000,000.000 | 996,680.00 | 1,026,960.00 | 30,280.00 |
| FXPF20011302 | 46647PCD6 | JPMORGAN CHASE & CO VAR RT 04/22/2042 DD 04/22/21 | 3,480,000.000 | 3,522,593.40 | 3,643,142.40 | 120,549.00 |
| FXPF20011302 | 46647PCE4 | JPMORGAN CHASE & CO VAR RT 04/22/2052 DD 04/22/21 | 1,845,000.000 | 1,852,231.39 | 1,981,917.45 | 129,686.06 |
| FXPF20011302 | 47233JGT9 | JEFFERIES GROUP LLC / JEFFERIE 2.625% 10/15/2031 DD 10/08/21 | 1,540,000.000 | 1,525,770.40 | 1,516,484.20 | -9,286.20 |
| FXPF20011302 | 48305QAG8 | KAISER FOUNDATION HOSPITALS 3.002% 06/01/2051 DD 06/15/21 | 1,135,000.000 | 1,135,000.00 | 1,172,659.30 | 37,659.30 |
| FXPF20011302 | 539830BQ1 | LOCKHEED MARTIN CORP 2.800% 06/15/2050 DD 05/20/20 | 980,000.000 | 993,599.90 | 980,676.20 | -12,923.70 |
| FXPF20011302 | 575718AH4 | MASSACHUSETTS INSTITUTE OF TEC 2.294% 07/01/2051 DD 05/07/20 | 910,000.000 | 917,543.90 | 870,460.50 | -47,083.40 |
| FXPF20011302 | 57636QAL8 | MASTERCARD INC 3.650% 06/01/2049 DD 05/31/19 | 455,000.000 | 565,260.15 | 528,496.15 | -36,764.00 |
| FXPF20011302 | 57636QAQ7 | MASTERCARD INC 3.850% 03/26/2050 DD 03/26/20 | 530,000.000 | 684,081.60 | 639,323.10 | -44,758.50 |
| FXPF20011302 | 585055BU9 | MEDTRONIC INC 4.625% 03/15/2045 DD 03/15/15 | 985,000.000 | 1,271,881.25 | 1,294,093.00 | 22,211.75 |
| FXPF20011302 | 594918BS2 | MICROSOFT CORP 3.450% 08/08/2036 DD 08/08/16 | 434,000.000 | 535,178.42 | 500,597.30 | -34,581.12 |
| FXPF20011302 | 61744YAL2 | MORGAN STANLEY VAR RT 07/22/2038 DD 07/24/17 | 2,905,000.000 | 3,580,354.40 | 3,318,526.75 | -261,827.65 |
| FXPF20011302 | 61747YEF8 | MORGAN STANLEY VAR RT 09/16/2036 DD 09/16/21 | 1,865,000.000 | 1,865,000.00 | 1,795,715.25 | -69,284.75 |
| FXPF20011302 | 641423CE6 | NEVADA POWER CO 3.125% 08/01/2050 DD 01/30/20 | 1,040,000.000 | 1,151,675.20 | 1,053,780.00 | -97,895.20 |
| FXPF20011302 | 654106AM5 | NIKE INC 3.375% 03/27/2050 DD 03/27/20 | 1,180,000.000 | 1,459,825.20 | 1,338,957.80 | -120,867.40 |
| FXPF20011302 | 668138AE0 | NORTHWESTERN MUTUAL LIFE 144A 3.450% 03/30/2051 DD 03/22/21 | 1,755,000.000 | 1,748,892.60 | 1,882,570.95 | 133,678.35 |
| FXPF20011302 | 66989HAS7 | NOVARTIS CAPITAL CORP 2.750% 08/14/2050 DD 02/14/20 | 410,000.000 | 449,306.70 | 415,744.10 | -33,562.60 |
| FXPF20011302 | 682680AZ6 | ONEOK INC 4.450% 09/01/2049 DD 08/15/19 | 1,270,000.000 | 1,443,992.55 | 1,407,922.00 | -36,070.55 |
| FXPF20011302 | 740816AP8 | PRESIDENT AND FELLOWS OF HARVA 2.517% 10/15/2050 DD | 1,310,000.000 | 1,396,119.40 | 1,318,868.70 | -77,250.70 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| | | 04/21/20 | | | | |
| FXPF20011302 | 743315AX1 | PROGRESSIVE CORP/THE 3.950% 03/26/2050 DD 03/26/20 | 1,135,000.000 | 1,399,731.60 | 1,377,027.40 | -22,704.20 |
| FXPF20011302 | 74456QBT2 | PUBLIC SERVICE ELECTRIC AND GA 3.600% 12/01/2047 DD 12/06/17 | 1,115,000.000 | 1,342,393.10 | 1,254,140.85 | -88,252.25 |
| FXPF20011302 | 771196BY7 | ROCHE HOLDINGS INC 144A 2.607% 12/13/2051 DD 12/13/21 | 1,500,000.000 | 1,506,480.00 | 1,469,325.00 | -37,155.00 |
| FXPF20011302 | 79466LAM6 | SALESFORCE INC 3.050% 07/15/2061 DD 07/12/21 | 885,000.000 | 882,150.30 | 914,505.90 | 32,355.60 |
| FXPF20011302 | 822582CL4 | SHELL INTERNATIONAL FINANCE BV 3.000% 11/26/2051 DD 11/26/21 | 1,300,000.000 | 1,300,286.00 | 1,326,182.00 | 25,896.00 |
| FXPF20011302 | 82620KBF9 | SIEMENS FINANCIERINGSMAAT 144A 2.875% 03/11/2041 DD 03/11/21 | 3,635,000.000 | 3,626,748.55 | 3,718,168.80 | 91,420.25 |
| FXPF20011302 | 842400GG2 | SOUTHERN CALIFORNIA EDISON CO 4.000% 04/01/2047 DD 03/24/17 | 355,000.000 | 416,983.00 | 392,725.85 | -24,257.15 |
| FXPF20011302 | 842400GR8 | SOUTHERN CALIFORNIA EDISON CO 4.875% 03/01/2049 DD 03/15/19 | 265,000.000 | 349,709.90 | 324,574.65 | -25,135.25 |
| FXPF20011302 | 842400GY3 | SOUTHERN CALIFORNIA EDISON CO 2.950% 02/01/2051 DD 01/08/21 | 1,640,000.000 | 1,628,634.80 | 1,567,725.20 | -60,909.60 |
| FXPF20011302 | 85440KAA2 | LELAND STANFORD JUNIOR UNIVERS 3.647% 05/01/2048 DD 04/11/17 | 2,145,000.000 | 2,717,672.10 | 2,606,217.90 | -111,454.20 |
| FXPF20011302 | 89417EAM1 | TRAVELERS COS INC/THE 4.000% 05/30/2047 DD 05/22/17 | 735,000.000 | 953,758.05 | 880,956.30 | -72,801.75 |
| FXPF20011302 | 907818FL7 | UNION PACIFIC CORP 3.750% 02/05/2070 DD 01/31/20 | 270,000.000 | 326,589.30 | 307,357.20 | -19,232.10 |
| FXPF20011302 | 907818FT0 | UNION PACIFIC CORP 3.200% 05/20/2041 DD 05/20/21 | 985,000.000 | 1,016,746.55 | 1,051,605.70 | 34,859.15 |
| FXPF20011302 | 907818FV5 | UNION PACIFIC CORP 3.550% 05/20/2061 DD 05/20/21 | 1,355,000.000 | 1,348,103.05 | 1,502,315.60 | 154,212.55 |
| FXPF20011302 | 913017BT5 | RAYTHEON TECHNOLOGIES CORP 4.500% 06/01/2042 DD 06/01/12 | 2,610,000.000 | 3,357,649.35 | 3,252,816.90 | -104,832.45 |
| FXPF20011302 | 92343VFT6 | VERIZON COMMUNICATIONS INC 2.650% 11/20/2040 DD 11/20/20 | 2,900,000.000 | 2,839,433.30 | 2,763,642.00 | -75,791.30 |
| FXPF20011302 | 927804FP4 | VIRGINIA ELECTRIC AND POWER CO 4.650% 08/15/2043 DD 08/15/13 | 1,955,000.000 | 2,643,453.25 | 2,455,988.30 | -187,464.95 |
| FXPF20011302 | 92826CAQ5 | VISA INC 2.000% 08/15/2050 DD 08/17/20 | 1,525,000.000 | 1,456,451.25 | 1,348,389.75 | -108,061.50 |
| FXPF20011302 | 931142EV1 | WALMART INC 2.650% 09/22/2051 DD 09/22/21 | 2,772,000.000 | 2,842,798.80 | 2,846,095.56 | 3,296.76 |
| FXPF20011302 | 95000U2Q5 | WELLS FARGO & CO VAR RT 04/30/2041 DD 04/30/20 | 270,000.000 | 293,706.00 | 277,659.90 | -16,046.10 |
| FXPF20011302 | 98462YAE0 | YAMANA GOLD INC 144A 2.630% 08/15/2031 DD 08/06/21 | 1,180,000.000 | 1,180,000.00 | 1,133,885.60 | -46,114.40 |
| | **TOTAL CORPORATE DEBT INSTRUMENTS - PREFERRED** | | | **863,022,001.51** | **833,211,219.86** | **-29,810,781.65** |
| **CORPORATE DEBT INSTRUMENTS** | | | | | | |
| FXPF11010402 | 60038CAF0 | MILLENNIUM LABORATORIES 4/14 0.000% 04/16/2022 DD 03/31/14 | 878,820.670 | 369,104.68 | 369,104.68 | 0.00 |
| FXPF11010402 | EN9557682 | *AUTOBAR 10/14 SENIOR TL | 2,059,284.250 | 2,078,700.73 | 1,931,999.89 | -146,700.84 |
| FXPF20010302 | 00206RCP5 | AT&T INC 4.500% 05/15/2035 DD 05/04/15 | 960,000.000 | 1,109,914.65 | 1,110,518.40 | 603.75 |
| FXPF20010302 | 00206RDG4 | AT&T INC 6.375% 03/01/2041 DD 03/01/16 | 255,000.000 | 365,879.10 | 361,827.15 | -4,051.95 |
| FXPF20010302 | 00206RDJ8 | AT&T INC 4.500% 03/09/2048 DD 09/07/16 | 450,000.000 | 522,927.41 | 526,360.50 | 3,433.09 |
| FXPF20010302 | 00206RDR0 | AT&T INC 5.250% 03/01/2037 DD 02/09/17 | 150,000.000 | 190,602.00 | 185,931.00 | -4,671.00 |
| FXPF20010302 | 00206RDS8 | AT&T INC 5.450% 03/01/2047 DD 02/09/17 | 225,000.000 | 304,602.75 | 294,687.00 | -9,915.75 |
| FXPF20010302 | 00206RJH6 | AT&T INC VAR RT 06/15/2042 DD 06/05/19 | 390,000.000 | 485,066.40 | 471,728.40 | -13,338.00 |
| FXPF20010302 | 00206RJK9 | AT&T INC 4.650% 06/01/2044 DD 06/01/19 | 240,000.000 | 288,244.80 | 282,100.80 | -6,144.00 |
| FXPF20010302 | 00206RJZ6 | AT&T INC 3.500% 06/01/2041 DD 05/28/20 | 2,130,000.000 | 2,292,198.88 | 2,195,092.80 | -97,106.08 |
| FXPF20010302 | 00206RKA9 | AT&T INC 3.650% 06/01/2051 DD 05/28/20 | 270,000.000 | 284,520.09 | 280,659.60 | -3,860.49 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF20010302 | 00206RKF8 | AT&T INC 3.500% 02/01/2061 DD 08/04/20 | 260,000.000 | 253,484.40 | 256,768.20 | 3,283.80 |
| FXPF20010302 | 00206RKJ0 | AT&T INC 3.500% 09/15/2053 DD 03/15/21 | 230,000.000 | 228,026.60 | 232,950.90 | 4,924.30 |
| FXPF20010302 | 00206RLJ9 | AT&T INC 3.550% 09/15/2055 DD 03/15/21 | 5,687,000.000 | 5,578,036.01 | 5,730,448.68 | 152,412.67 |
| FXPF20010302 | 00206RLV2 | AT&T INC 3.650% 09/15/2059 DD 03/15/21 | 329,000.000 | 330,957.06 | 333,645.48 | 2,688.42 |
| FXPF20010302 | 00206RMM1 | AT&T INC 2.550% 12/01/2033 DD 06/01/21 | 600,000.000 | 592,622.85 | 587,652.00 | -4,970.85 |
| FXPF20010302 | 00206RMN9 | AT&T INC 3.800% 12/01/2057 DD 06/01/21 | 2,946,000.000 | 3,056,627.84 | 3,079,394.88 | 22,767.04 |
| FXPF20010302 | 00287YAR0 | ABBVIE INC 4.500% 05/14/2035 DD 05/14/15 | 295,000.000 | 352,973.40 | 353,902.65 | 929.25 |
| FXPF20010302 | 00287YCA5 | ABBVIE INC 4.050% 11/21/2039 DD 05/21/20 | 3,115,000.000 | 3,759,494.66 | 3,590,691.65 | -168,803.01 |
| FXPF20010302 | 00287YCZ0 | ABBVIE INC 4.625% 10/01/2042 DD 10/01/20 | 255,000.000 | 320,908.15 | 313,168.05 | -7,740.10 |
| FXPF20010302 | 00287YDA4 | ABBVIE INC 4.850% 06/15/2044 DD 06/15/20 | 565,000.000 | 747,800.10 | 710,075.05 | -37,725.05 |
| FXPF20010302 | 00287YDB2 | ABBVIE INC 4.750% 03/15/2045 DD 09/15/20 | 590,000.000 | 763,687.15 | 738,060.50 | -25,626.65 |
| FXPF20010302 | 00507VAQ2 | ACTIVISION BLIZZARD INC 2.500% 09/15/2050 DD 08/10/20 | 595,000.000 | 572,521.80 | 523,201.35 | -49,320.45 |
| FXPF20010302 | 00774MAX3 | AERCAP IRELAND CAPITAL DAC / A 3.300% 01/30/2032 DD 10/29/21 | 1,850,000.000 | 1,843,044.00 | 1,888,480.00 | 45,436.00 |
| FXPF20010302 | 00774MAZ8 | AERCAP IRELAND CAPITAL DAC / A 3.850% 10/29/2041 DD 10/29/21 | 625,000.000 | 633,961.81 | 652,793.75 | 18,831.94 |
| FXPF20010302 | 00817YAM0 | AETNA INC 4.125% 11/15/2042 DD 11/07/12 | 503,000.000 | 596,462.43 | 568,913.12 | -27,549.31 |
| FXPF20010302 | 00817YAP3 | AETNA INC 4.750% 03/15/2044 DD 03/07/14 | 1,200,000.000 | 1,544,472.00 | 1,469,976.00 | -74,496.00 |
| FXPF20010302 | 013716AU9 | RIO TINTO ALCAN INC 6.125% 12/15/2033 DD 12/08/03 | 195,000.000 | 270,884.25 | 268,678.80 | -2,205.45 |
| FXPF20010302 | 015271AV1 | ALEXANDRIA REAL ESTATE EQUITIE 1.875% 02/01/2033 DD 08/05/20 | 1,470,000.000 | 1,448,631.59 | 1,383,167.10 | -65,464.49 |
| FXPF20010302 | 01538TAA3 | ALFA DESARROLLO SPA 144A 4.550% 09/27/2051 DD 09/20/21 | 210,000.000 | 210,000.00 | 207,270.00 | -2,730.00 |
| FXPF20010302 | 017175AF7 | ALLEGHANY CORP 3.250% 08/15/2051 DD 08/13/21 | 205,000.000 | 202,209.95 | 202,745.00 | 535.05 |
| FXPF20010302 | 02209SAM5 | ALTRIA GROUP INC 4.250% 08/09/2042 DD 08/09/12 | 795,000.000 | 853,927.50 | 809,317.95 | -44,609.55 |
| FXPF20010302 | 02209SAQ6 | ALTRIA GROUP INC 4.500% 05/02/2043 DD 05/02/13 | 410,000.000 | 449,038.50 | 426,088.40 | -22,950.10 |
| FXPF20010302 | 02209SAV5 | ALTRIA GROUP INC 3.875% 09/16/2046 DD 09/16/16 | 495,000.000 | 492,718.47 | 480,328.20 | -12,390.27 |
| FXPF20010302 | 02209SBE2 | ALTRIA GROUP INC 5.800% 02/14/2039 DD 02/14/19 | 1,155,000.000 | 1,473,056.97 | 1,391,370.75 | -81,686.22 |
| FXPF20010302 | 02209SBK8 | ALTRIA GROUP INC 4.450% 05/06/2050 DD 05/06/20 | 240,000.000 | 248,428.80 | 248,395.20 | -33.60 |
| FXPF20010302 | 023135BU9 | AMAZON.COM INC 2.700% 06/03/2060 DD 06/03/20 | 1,720,000.000 | 1,825,651.17 | 1,665,424.40 | -160,226.77 |
| FXPF20010302 | 023135CA2 | AMAZON.COM INC 2.875% 05/12/2041 DD 05/12/21 | 205,000.000 | 204,227.15 | 213,372.20 | 9,145.05 |
| FXPF20010302 | 023135CC8 | AMAZON.COM INC 3.250% 05/12/2061 DD 05/12/21 | 1,215,000.000 | 1,249,758.22 | 1,314,593.55 | 64,835.33 |
| FXPF20010302 | 02361DAX8 | AMEREN ILLINOIS CO 2.900% 06/15/2051 DD 06/29/21 | 255,000.000 | 253,936.65 | 259,533.90 | 5,597.25 |
| FXPF20010302 | 02666TAD9 | AMERICAN HOMES 4 RENT LP 3.375% 07/15/2051 DD 07/08/21 | 215,000.000 | 212,496.09 | 216,651.20 | 4,155.11 |
| FXPF20010302 | 026874DC8 | AMERICAN INTERNATIONAL GROUP I 3.875% 01/15/2035 DD 01/15/15 | 560,000.000 | 618,895.20 | 619,992.80 | 1,097.60 |
| FXPF20010302 | 026874DL8 | AMERICAN INTERNATIONAL GROUP I 4.750% 04/01/2048 DD 03/26/18 | 375,000.000 | 477,416.25 | 479,220.00 | 1,803.75 |
| FXPF20010302 | 03027XAY6 | AMERICAN TOWER CORP 3.700% 10/15/2049 DD 10/03/19 | 330,000.000 | 340,144.20 | 352,958.10 | 12,813.90 |
| FXPF20010302 | 03040WAD7 | AMERICAN WATER CAPITAL CORP 6.593% 10/15/2037 DD 04/15/08 | 130,000.000 | 203,097.70 | 187,912.40 | -15,185.30 |
| FXPF20010302 | 03040WAP0 | AMERICAN WATER CAPITAL CORP 4.000% 12/01/2046 DD 11/17/16 | 145,000.000 | 183,082.80 | 166,615.15 | -16,467.65 |
| FXPF20010302 | 03073EAQ8 | AMERISOURCEBERGEN CORP 4.300% 12/15/2047 DD 12/04/17 | 300,000.000 | 349,995.00 | 354,648.00 | 4,653.00 |
| FXPF20010302 | 031162BE9 | AMGEN INC 4.950% 10/01/2041 DD 09/16/10 | 1,065,000.000 | 1,440,774.60 | 1,333,976.40 | -106,798.20 |
| FXPF20010302 | 031162CR9 | AMGEN INC 3.150% 02/21/2040 DD 02/21/20 | 1,925,000.000 | 2,109,980.50 | 1,979,496.75 | -130,483.75 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF20010302 | 03522AAH3 | ANHEUSER-BUSCH COS LLC / ANHEU 4.700% 02/01/2036 DD 02/01/19 | 3,830,000.000 | 4,856,617.54 | 4,628,708.20 | -227,909.34 |
| FXPF20010302 | 03522AAJ9 | ANHEUSER-BUSCH COS LLC / ANHEU 4.900% 02/01/2046 DD 02/01/19 | 3,378,000.000 | 4,285,471.42 | 4,282,797.30 | -2,674.12 |
| FXPF20010302 | 03523TBF4 | ANHEUSER-BUSCH INBEV WORLDWIDE 8.200% 01/15/2039 DD 01/15/11 | 265,000.000 | 447,987.50 | 431,226.55 | -16,760.95 |
| FXPF20010302 | 03523TBJ6 | ANHEUSER-BUSCH INBEV WORLDWIDE 8.000% 11/15/2039 DD 11/15/10 | 190,000.000 | 322,426.20 | 307,672.70 | -14,753.50 |
| FXPF20010302 | 035240AG5 | ANHEUSER-BUSCH INBEV WORLDWIDE 4.950% 01/15/2042 DD 07/15/16 | 230,000.000 | 300,189.87 | 289,266.40 | -10,923.47 |
| FXPF20010302 | 035240AM2 | ANHEUSER-BUSCH INBEV WORLDWIDE 4.375% 04/15/2038 DD 04/04/18 | 465,000.000 | 555,419.25 | 545,807.70 | -9,611.55 |
| FXPF20010302 | 035240AN0 | ANHEUSER-BUSCH INBEV WORLDWIDE 4.600% 04/15/2048 DD 04/04/18 | 630,000.000 | 778,206.00 | 772,128.00 | -6,078.00 |
| FXPF20010302 | 035240AP5 | ANHEUSER-BUSCH INBEV WORLDWIDE 4.750% 04/15/2058 DD 04/04/18 | 135,000.000 | 164,391.70 | 167,560.65 | 3,168.95 |
| FXPF20010302 | 035242AM8 | ANHEUSER-BUSCH INBEV FINANCE I 4.700% 02/01/2036 DD 01/25/16 | 130,000.000 | 163,036.90 | 154,992.50 | -8,044.40 |
| FXPF20010302 | 03524BAF3 | ANHEUSER-BUSCH INBEV FINANCE I 4.625% 02/01/2044 DD 01/27/14 | 400,000.000 | 482,613.40 | 480,860.00 | -1,753.40 |
| FXPF20010302 | 036752AD5 | ANTHEM INC 4.375% 12/01/2047 DD 11/21/17 | 460,000.000 | 554,760.10 | 562,276.40 | 7,516.30 |
| FXPF20010302 | 036752AK9 | ANTHEM INC 3.700% 09/15/2049 DD 09/09/19 | 395,000.000 | 437,235.75 | 441,128.10 | 3,892.35 |
| FXPF20010302 | 037735CV7 | APPALACHIAN POWER CO 4.450% 06/01/2045 DD 05/18/15 | 490,000.000 | 629,434.40 | 573,491.10 | -55,943.30 |
| FXPF20010302 | 037735CX3 | APPALACHIAN POWER CO 4.500% 03/01/2049 DD 03/06/19 | 290,000.000 | 378,078.80 | 349,638.50 | -28,440.30 |
| FXPF20010302 | 03835VAJ5 | APTIV PLC 3.100% 12/01/2051 DD 11/23/21 | 835,000.000 | 816,746.90 | 798,493.80 | -18,253.10 |
| FXPF20010302 | 03939AAA5 | ARCH CAPITAL GROUP LTD 3.635% 06/30/2050 DD 06/30/20 | 165,000.000 | 182,057.70 | 177,163.80 | -4,893.90 |
| FXPF20010302 | 039482AC8 | ARCHER-DANIELS-MIDLAND CO 2.700% 09/15/2051 DD 09/10/21 | 830,000.000 | 819,612.15 | 835,312.00 | 15,699.85 |
| FXPF20010302 | 040555CU6 | ARIZONA PUBLIC SERVICE CO 3.750% 05/15/2046 DD 05/06/16 | 125,000.000 | 143,256.25 | 136,715.00 | -6,541.25 |
| FXPF20010302 | 054561AM7 | EQUITABLE HOLDINGS INC 5.000% 04/20/2048 DD 10/20/18 | 250,000.000 | 313,247.50 | 313,250.00 | 2.50 |
| FXPF20010302 | 05526DBT1 | BAT CAPITAL CORP 3.734% 09/25/2040 DD 09/25/20 | 1,040,000.000 | 971,366.27 | 1,001,582.40 | 30,216.13 |
| FXPF20010302 | 05578QAF0 | BPCE SA 144A VAR RT 10/19/2032 DD 10/19/21 | 220,000.000 | 219,401.60 | 220,959.20 | 1,557.60 |
| FXPF20010302 | 05578QAG8 | BPCE SA 144A VAR RT 10/19/2042 DD 10/19/21 | 100,000.000 | 100,000.00 | 102,447.00 | 2,447.00 |
| FXPF20010302 | 06051GFC8 | BANK OF AMERICA CORP 5.000% 01/21/2044 DD 01/21/14 | 435,000.000 | 573,965.10 | 572,873.25 | -1,091.85 |
| FXPF20010302 | 06051GFQ7 | BANK OF AMERICA CORP 4.750% 04/21/2045 DD 04/21/15 | 320,000.000 | 376,636.80 | 399,926.40 | 23,289.60 |
| FXPF20010302 | 06051GJE0 | BANK OF AMERICA CORP VAR RT 06/19/2041 DD 06/19/20 | 8,105,000.000 | 8,229,664.81 | 7,823,351.25 | -406,313.56 |
| FXPF20010302 | 06051GJP5 | BANK OF AMERICA CORP VAR RT 03/11/2032 DD 03/11/21 | 470,000.000 | 471,804.80 | 476,471.90 | 4,667.10 |
| FXPF20010302 | 06684QAB8 | *BAPTIST HEALTHCARE SYSTEM OBLI 3.540% 08/15/2050 DD 10/21/20 | 245,000.000 | 273,309.75 | 268,103.50 | -5,206.25 |
| FXPF20010302 | 06738EBV6 | BARCLAYS PLC VAR RT 11/24/2032 DD 11/24/21 | 2,240,000.000 | 2,239,860.00 | 2,258,524.80 | 18,664.80 |
| FXPF20010302 | 06738EBW4 | BARCLAYS PLC VAR RT 11/24/2042 DD 11/24/21 | 905,000.000 | 905,000.00 | 923,597.75 | 18,597.75 |
| FXPF20010302 | 067901AH1 | BARRICK GOLD CORP 5.250% 04/01/2042 DD 04/03/12 | 290,000.000 | 400,002.80 | 377,081.20 | -22,921.60 |
| FXPF20010302 | 06849AAB5 | BARRICK INTERNATIONAL BAR 144A 6.350% 10/15/2036 DD 10/12/06 | 225,000.000 | 317,472.75 | 302,760.00 | -14,712.75 |
| FXPF20010302 | 06849RAK8 | BARRICK NORTH AMERICA FINANCE 5.750% 05/01/2043 DD 05/02/13 | 310,000.000 | 452,147.40 | 422,313.00 | -29,834.40 |
| FXPF20010302 | 06849UAD7 | BARRICK PD AUSTRALIA FINANCE P 5.950% 10/15/2039 DD 10/16/09 | 1,220,000.000 | 1,756,470.60 | 1,663,860.40 | -92,610.20 |
| FXPF20010302 | 071813CQ0 | BAXTER INTERNATIONAL INC 144A 2.539% 02/01/2032 DD | 1,155,000.000 | 1,158,136.80 | 1,168,190.10 | 10,053.30 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| | | 12/01/21 | | | | |
| FXPF20010302 | 071813CT4 | BAXTER INTERNATIONAL INC 144A 3.132% 12/01/2051 DD 12/01/21 | 255,000.000 | 255,000.00 | 263,392.05 | 8,392.05 |
| FXPF20010302 | 072722AE1 | *BAYCARE HEALTH SYSTEM INC 3.831% 11/15/2050 DD 04/16/20 | 210,000.000 | 262,577.70 | 249,782.40 | -12,795.30 |
| FXPF20010302 | 07274NAN3 | BAYER US FINANCE II LLC 144A 4.625% 06/25/2038 DD 06/25/18 | 335,000.000 | 407,162.35 | 392,070.60 | -15,091.75 |
| FXPF20010302 | 07586PAA9 | BECLE SAB DE CV 144A 2.500% 10/14/2031 DD 10/14/21 | 465,000.000 | 460,238.40 | 457,532.10 | -2,706.30 |
| FXPF20010302 | 075887BM0 | BECTON DICKINSON AND CO 4.875% 05/15/2044 DD 11/15/14 | 140,000.000 | 172,918.20 | 167,372.80 | -5,545.40 |
| FXPF20010302 | 0778FPAB5 | BELL TELEPHONE CO OF CANADA OR 4.300% 07/29/2049 DD 05/13/19 | 1,470,000.000 | 1,925,038.50 | 1,790,504.10 | -134,534.40 |
| FXPF20010302 | 084664CR0 | BERKSHIRE HATHAWAY FINANCE COR 4.250% 01/15/2049 DD 01/11/19 | 220,000.000 | 279,862.00 | 271,077.40 | -8,784.60 |
| FXPF20010302 | 084664CX7 | BERKSHIRE HATHAWAY FINANCE COR 2.500% 01/15/2051 DD 01/15/21 | 835,000.000 | 794,258.87 | 778,370.30 | -15,888.57 |
| FXPF20010302 | 09062XAG8 | BIOGEN INC 3.150% 05/01/2050 DD 04/30/20 | 845,000.000 | 876,205.85 | 815,315.15 | -60,890.70 |
| FXPF20010302 | 097023BA2 | BOEING CO/THE 5.875% 02/15/2040 DD 07/28/09 | 325,000.000 | 412,548.85 | 416,971.75 | 4,422.90 |
| FXPF20010302 | 097023BY0 | BOEING CO/THE 3.550% 03/01/2038 DD 02/23/18 | 865,000.000 | 882,106.20 | 881,729.10 | -377.10 |
| FXPF20010302 | 097023CE3 | BOEING CO/THE 3.500% 03/01/2039 DD 02/15/19 | 390,000.000 | 388,066.60 | 396,649.50 | 8,582.90 |
| FXPF20010302 | 097023CK9 | BOEING CO/THE 3.900% 05/01/2049 DD 05/02/19 | 730,000.000 | 774,683.30 | 765,434.20 | -9,249.10 |
| FXPF20010302 | 097023CX1 | BOEING CO/THE 5.930% 05/01/2060 DD 05/04/20 | 3,460,000.000 | 4,689,853.09 | 4,819,261.00 | 129,407.91 |
| FXPF20010302 | 101137AT4 | BOSTON SCIENTIFIC CORP 4.550% 03/01/2039 DD 02/25/19 | 210,000.000 | 257,440.40 | 251,787.90 | -5,652.50 |
| FXPF20010302 | 101137AU1 | BOSTON SCIENTIFIC CORP 4.700% 03/01/2049 DD 02/25/19 | 345,000.000 | 451,484.25 | 438,450.15 | -13,034.10 |
| FXPF20010302 | 110122DL9 | BRISTOL-MYERS SQUIBB CO 4.550% 02/20/2048 DD 02/20/20 | 1,040,000.000 | 1,369,794.40 | 1,332,656.00 | -37,138.40 |
| FXPF20010302 | 11135FBF7 | BROADCOM INC 144A 2.600% 02/15/2033 DD 01/19/21 | 160,000.000 | 159,155.67 | 156,169.60 | -2,986.07 |
| FXPF20010302 | 11135FBH3 | BROADCOM INC 144A 2.450% 02/15/2031 DD 01/19/21 | 800,000.000 | 786,051.60 | 785,264.00 | -787.60 |
| FXPF20010302 | 11135FBJ9 | BROADCOM INC 144A 3.500% 02/15/2041 DD 01/19/21 | 945,000.000 | 940,992.77 | 968,360.40 | 27,367.63 |
| FXPF20010302 | 11135FBL4 | BROADCOM INC 144A 3.469% 04/15/2034 DD 03/31/21 | 1,045,000.000 | 1,107,601.00 | 1,094,491.20 | -13,109.80 |
| FXPF20010302 | 11135FBP5 | BROADCOM INC 144A 3.137% 11/15/2035 DD 09/30/21 | 375,000.000 | 368,666.25 | 377,808.75 | 9,142.50 |
| FXPF20010302 | 11135FBQ3 | BROADCOM INC 144A 3.187% 11/15/2036 DD 09/30/21 | 540,000.000 | 531,068.40 | 539,946.00 | 8,877.60 |
| FXPF20010302 | 12189LBD2 | BURLINGTON NORTHERN SANTA FE L 4.150% 12/15/2048 DD 08/02/18 | 715,000.000 | 819,319.09 | 882,617.45 | 63,298.36 |
| FXPF20010302 | 12189LBG5 | BURLINGTON NORTHERN SANTA FE L 3.300% 09/15/2051 DD 04/06/21 | 730,000.000 | 796,932.06 | 795,619.70 | -1,312.36 |
| FXPF20010302 | 12189LBH3 | BURLINGTON NORTHERN SANTA FE L 2.875% 06/15/2052 DD 12/08/21 | 465,000.000 | 465,318.85 | 466,999.50 | 1,680.65 |
| FXPF20010302 | 125491AP5 | CI FINANCIAL CORP 4.100% 06/15/2051 DD 06/07/21 | 830,000.000 | 829,568.40 | 902,749.50 | 73,181.10 |
| FXPF20010302 | 125523AK6 | CIGNA CORP 4.900% 12/15/2048 DD 06/15/19 | 510,000.000 | 663,398.60 | 661,184.40 | -2,214.20 |
| FXPF20010302 | 125523CJ7 | CIGNA CORP 3.200% 03/15/2040 DD 03/16/20 | 660,000.000 | 723,723.00 | 683,225.40 | -40,497.60 |
| FXPF20010302 | 125523CK4 | CIGNA CORP 3.400% 03/15/2050 DD 03/16/20 | 770,000.000 | 822,019.54 | 804,873.30 | -17,146.24 |
| FXPF20010302 | 125523CQ1 | CIGNA CORP 3.400% 03/15/2051 DD 03/03/21 | 765,000.000 | 767,125.14 | 802,944.00 | 35,818.86 |
| FXPF20010302 | 12572QAF2 | CME GROUP INC 5.300% 09/15/2043 DD 09/09/13 | 245,000.000 | 344,705.20 | 341,471.20 | -3,234.00 |
| FXPF20010302 | 126408GU1 | CSX CORP 5.500% 04/15/2041 DD 10/21/10 | 570,000.000 | 797,162.10 | 760,362.90 | -36,799.20 |
| FXPF20010302 | 126408GW7 | CSX CORP 4.750% 05/30/2042 DD 11/01/11 | 490,000.000 | 630,166.45 | 614,807.90 | -15,358.55 |
| FXPF20010302 | 126408GY3 | CSX CORP 4.100% 03/15/2044 DD 10/22/12 | 500,000.000 | 579,524.00 | 580,190.00 | 666.00 |
| FXPF20010302 | 126408HK2 | CSX CORP 4.300% 03/01/2048 DD 02/20/18 | 225,000.000 | 288,864.00 | 274,151.25 | -14,712.75 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF20010302 | 126408HP1 | CSX CORP 4.500% 03/15/2049 DD 02/28/19 | 335,000.000 | 430,157.61 | 417,202.30 | -12,955.31 |
| FXPF20010302 | 126650CD0 | CVS HEALTH CORP 5.300% 12/05/2043 DD 12/05/13 | 415,000.000 | 562,129.95 | 549,302.30 | -12,827.65 |
| FXPF20010302 | 126650CN8 | CVS HEALTH CORP 5.125% 07/20/2045 DD 07/20/15 | 235,000.000 | 310,230.29 | 306,393.00 | -3,837.29 |
| FXPF20010302 | 126650DP2 | CVS HEALTH CORP 2.700% 08/21/2040 DD 08/21/20 | 1,595,000.000 | 1,589,958.42 | 1,540,642.40 | -49,316.02 |
| FXPF20010302 | 126650DR8 | CVS HEALTH CORP 2.125% 09/15/2031 DD 08/18/21 | 235,000.000 | 229,522.15 | 230,403.40 | 881.25 |
| FXPF20010302 | 133434AD2 | CAMERON LNG LLC 144A 3.701% 01/15/2039 DD 12/13/19 | 560,000.000 | 631,461.60 | 604,643.20 | -26,818.40 |
| FXPF20010302 | 134429BK4 | CAMPBELL SOUP CO 3.125% 04/24/2050 DD 04/24/20 | 650,000.000 | 626,822.32 | 642,226.00 | 15,403.68 |
| FXPF20010302 | 136385AG6 | CANADIAN NATURAL RESOURCES LTD 5.850% 02/01/2035 DD 12/01/04 | 980,000.000 | 1,233,976.80 | 1,219,717.80 | -14,259.00 |
| FXPF20010302 | 136385AL5 | CANADIAN NATURAL RESOURCES LTD 6.250% 03/15/2038 DD 03/19/07 | 290,000.000 | 389,426.50 | 382,391.10 | -7,035.40 |
| FXPF20010302 | 136385AP6 | CANADIAN NATURAL RESOURCES LTD 6.750% 02/01/2039 DD 01/17/08 | 540,000.000 | 750,442.60 | 746,685.00 | -3,757.60 |
| FXPF20010302 | 13645RAF1 | CANADIAN PACIFIC RAILWAY CO 5.950% 05/15/2037 DD 05/08/07 | 95,000.000 | 141,232.70 | 130,523.35 | -10,709.35 |
| FXPF20010302 | 13645RBF0 | CANADIAN PACIFIC RAILWAY CO 2.450% 12/02/2031 DD 12/02/21 | 325,000.000 | 324,886.25 | 331,230.25 | 6,344.00 |
| FXPF20010302 | 13645RBG8 | CANADIAN PACIFIC RAILWAY CO 3.000% 12/02/2041 DD 12/02/21 | 740,000.000 | 737,190.30 | 758,907.00 | 21,716.70 |
| FXPF20010302 | 13645RBH6 | CANADIAN PACIFIC RAILWAY CO 3.100% 12/02/2051 DD 12/02/21 | 835,000.000 | 839,799.60 | 855,031.65 | 15,232.05 |
| FXPF20010302 | 14149YBB3 | CARDINAL HEALTH INC 4.500% 11/15/2044 DD 11/19/14 | 155,000.000 | 181,503.45 | 176,052.10 | -5,451.35 |
| FXPF20010302 | 14149YBM9 | CARDINAL HEALTH INC 4.368% 06/15/2047 DD 06/12/17 | 425,000.000 | 476,580.05 | 480,492.25 | 3,912.20 |
| FXPF20010302 | 141781BS2 | CARGILL INC 144A 2.125% 11/10/2031 DD 11/10/21 | 945,000.000 | 940,775.85 | 932,856.75 | -7,919.10 |
| FXPF20010302 | 14448CAR5 | CARRIER GLOBAL CORP 3.377% 04/05/2040 DD 10/05/20 | 820,000.000 | 878,654.60 | 859,023.80 | -19,630.80 |
| FXPF20010302 | 14448CAS3 | CARRIER GLOBAL CORP 3.577% 04/05/2050 DD 10/05/20 | 405,000.000 | 430,447.25 | 432,187.65 | 1,740.40 |
| FXPF20010302 | 15135UAF6 | CENOVUS ENERGY INC 6.750% 11/15/2039 DD 05/15/10 | 625,000.000 | 853,646.85 | 849,937.50 | -3,709.35 |
| FXPF20010302 | 15135UAR0 | CENOVUS ENERGY INC 5.400% 06/15/2047 DD 04/07/17 | 445,000.000 | 549,096.63 | 555,689.30 | 6,592.67 |
| FXPF20010302 | 15135UAX7 | CENOVUS ENERGY INC 3.750% 02/15/2052 DD 09/13/21 | 450,000.000 | 445,755.60 | 452,749.50 | 6,993.90 |
| FXPF20010302 | 15189TBB2 | CENTERPOINT ENERGY INC 2.650% 06/01/2031 DD 05/13/21 | 290,000.000 | 289,437.40 | 294,260.10 | 4,822.70 |
| FXPF20010302 | 15189XAT5 | CENTERPOINT ENERGY HOUSTON ELE 4.250% 02/01/2049 DD 01/15/19 | 400,000.000 | 530,404.00 | 498,584.00 | -31,820.00 |
| FXPF20010302 | 161175AZ7 | CHARTER COMMUNICATIONS OPERATI 6.384% 10/23/2035 DD 10/23/16 | 1,055,000.000 | 1,384,850.55 | 1,361,477.50 | -23,373.05 |
| FXPF20010302 | 161175BL7 | CHARTER COMMUNICATIONS OPERATI 5.375% 05/01/2047 DD 11/01/17 | 495,000.000 | 616,131.63 | 592,614.00 | -23,517.63 |
| FXPF20010302 | 161175BM5 | CHARTER COMMUNICATIONS OPERATI 5.375% 04/01/2038 DD 04/17/18 | 560,000.000 | 699,406.40 | 668,024.00 | -31,382.40 |
| FXPF20010302 | 161175BN3 | CHARTER COMMUNICATIONS OPERATI 5.750% 04/01/2048 DD 04/17/18 | 675,000.000 | 883,197.00 | 844,303.50 | -38,893.50 |
| FXPF20010302 | 161175BS2 | CHARTER COMMUNICATIONS OPERATI 5.125% 07/01/2049 DD 07/10/19 | 1,110,000.000 | 1,345,169.02 | 1,291,662.60 | -53,506.42 |
| FXPF20010302 | 161175BT0 | CHARTER COMMUNICATIONS OPERATI 4.800% 03/01/2050 DD 10/24/19 | 600,000.000 | 677,724.00 | 673,986.00 | -3,738.00 |
| FXPF20010302 | 161175BZ6 | CHARTER COMMUNICATIONS OPERATI 3.500% 06/01/2041 DD 03/04/21 | 945,000.000 | 940,690.80 | 923,898.15 | -16,792.65 |
| FXPF20010302 | 161175CA0 | CHARTER COMMUNICATIONS OPERATI 3.900% 06/01/2052 DD 03/04/21 | 340,000.000 | 341,377.00 | 342,172.60 | 795.60 |
| FXPF20010302 | 16876HAB5 | *CHILDREN'S HEALTH SYSTEM OF TE 2.511% 08/15/2050 DD 08/04/20 | 480,000.000 | 462,394.00 | 454,944.00 | -7,450.00 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF20010302 | 172967BL4 | CITIGROUP INC 6.625% 06/15/2032 DD 06/06/02 | 325,000.000 | 460,716.75 | 431,684.50 | -29,032.25 |
| FXPF20010302 | 172967HA2 | CITIGROUP INC 6.675% 09/13/2043 DD 09/13/13 | 655,000.000 | 999,216.20 | 987,491.10 | -11,725.10 |
| FXPF20010302 | 172967HS3 | CITIGROUP INC 5.300% 05/06/2044 DD 05/06/14 | 305,000.000 | 401,463.80 | 399,150.45 | -2,313.35 |
| FXPF20010302 | 172967JU6 | CITIGROUP INC 4.650% 07/30/2045 DD 07/30/15 | 575,000.000 | 752,911.49 | 727,334.75 | -25,576.74 |
| FXPF20010302 | 172967KR1 | CITIGROUP INC 4.750% 05/18/2046 DD 05/18/16 | 465,000.000 | 582,878.65 | 573,610.05 | -9,268.60 |
| FXPF20010302 | 172967MM0 | CITIGROUP INC VAR RT 03/26/2041 DD 03/26/20 | 825,000.000 | 1,102,663.94 | 1,093,100.25 | -9,563.69 |
| FXPF20010302 | 191216DC1 | COCA-COLA CO/THE 2.500% 03/15/2051 DD 09/18/20 | 505,000.000 | 506,889.94 | 486,618.00 | -20,271.94 |
| FXPF20010302 | 191216DP2 | COCA-COLA CO/THE 2.250% 01/05/2032 DD 05/05/21 | 1,495,000.000 | 1,496,809.36 | 1,521,252.20 | 24,442.84 |
| FXPF20010302 | 191216DQ0 | COCA-COLA CO/THE 2.875% 05/05/2041 DD 05/05/21 | 1,130,000.000 | 1,128,526.00 | 1,179,663.50 | 51,137.50 |
| FXPF20010302 | 20030NAF8 | COMCAST CORP 5.650% 06/15/2035 DD 06/09/05 | 200,000.000 | 287,128.00 | 264,900.00 | -22,228.00 |
| FXPF20010302 | 20030NDL2 | COMCAST CORP 2.800% 01/15/2051 DD 05/28/20 | 505,000.000 | 476,766.19 | 488,526.90 | 11,760.71 |
| FXPF20010302 | 20030NDR9 | COMCAST CORP 144A 2.887% 11/01/2051 DD 08/19/21 | 190,000.000 | 185,890.30 | 184,484.30 | -1,406.00 |
| FXPF20010302 | 20030NDV0 | COMCAST CORP 144A 2.987% 11/01/2063 DD 08/19/21 | 1,948,000.000 | 1,905,059.45 | 1,857,554.36 | -47,505.09 |
| FXPF20010302 | 202795JQ4 | COMMONWEALTH EDISON CO 3.200% 11/15/2049 DD 11/12/19 | 525,000.000 | 562,252.50 | 552,898.50 | -9,354.00 |
| FXPF20010302 | 209111FH1 | CONSOLIDATED EDISON CO OF NEW 3.850% 06/15/2046 DD 06/17/16 | 290,000.000 | 317,019.30 | 315,717.20 | -1,302.10 |
| FXPF20010302 | 209111FZ1 | CONSOLIDATED EDISON CO OF NEW 3.000% 12/01/2060 DD 11/13/20 | 375,000.000 | 382,173.75 | 351,153.75 | -31,020.00 |
| FXPF20010302 | 209111GB3 | CONSOLIDATED EDISON CO OF NEW 3.600% 06/15/2061 DD 06/08/21 | 915,000.000 | 911,330.85 | 969,945.75 | 58,614.90 |
| FXPF20010302 | 21036PAZ1 | CONSTELLATION BRANDS INC 4.100% 02/15/2048 DD 02/07/18 | 460,000.000 | 525,249.00 | 523,250.00 | -1,999.00 |
| FXPF20010302 | 21036PBD9 | CONSTELLATION BRANDS INC 5.250% 11/15/2048 DD 10/29/18 | 120,000.000 | 164,068.75 | 157,783.20 | -6,285.55 |
| FXPF20010302 | 21036PBG2 | CONSTELLATION BRANDS INC 3.750% 05/01/2050 DD 04/27/20 | 235,000.000 | 251,501.70 | 257,611.70 | 6,110.00 |
| FXPF20010302 | 210518DE3 | CONSUMERS ENERGY CO 3.750% 02/15/2050 DD 05/28/19 | 560,000.000 | 690,501.00 | 644,089.60 | -46,411.40 |
| FXPF20010302 | 210518DJ2 | CONSUMERS ENERGY CO 2.500% 05/01/2060 DD 05/13/20 | 150,000.000 | 134,619.00 | 132,874.50 | -1,744.50 |
| FXPF20010302 | 219350BQ7 | CORNING INC 5.450% 11/15/2079 DD 11/19/19 | 520,000.000 | 713,845.60 | 689,504.40 | -24,341.20 |
| FXPF20010302 | 22822VAX9 | CROWN CASTLE INTERNATIONAL COR 2.900% 04/01/2041 DD 02/16/21 | 1,290,000.000 | 1,277,967.78 | 1,259,775.30 | -18,192.48 |
| FXPF20010302 | 23291KAJ4 | DH EUROPE FINANCE II SARL 3.250% 11/15/2039 DD 11/07/19 | 675,000.000 | 768,791.25 | 722,479.50 | -46,311.75 |
| FXPF20010302 | 24703DBG5 | DELL INTERNATIONAL LLC / 144A 3.450% 12/15/2051 DD 12/13/21 | 680,000.000 | 679,748.40 | 653,901.60 | -25,846.80 |
| FXPF20010302 | 24703TAJ5 | DELL INTERNATIONAL LLC / EMC C 8.100% 07/15/2036 DD 01/15/21 | 197,000.000 | 291,339.36 | 300,149.20 | 8,809.84 |
| FXPF20010302 | 24703TAK2 | DELL INTERNATIONAL LLC / EMC C 8.350% 07/15/2046 DD 01/15/21 | 201,000.000 | 304,076.82 | 335,075.04 | 30,998.22 |
| FXPF20010302 | 25156PAD5 | DEUTSCHE TELEKOM INTERNATIONAL 9.250% 06/01/2032 DD 05/29/02 | 128,000.000 | 215,672.32 | 204,308.48 | -11,363.84 |
| FXPF20010302 | 25179MAL7 | DEVON ENERGY CORP 5.600% 07/15/2041 DD 07/12/11 | 385,000.000 | 465,020.21 | 484,114.40 | 19,094.19 |
| FXPF20010302 | 25278XAQ2 | DIAMONDBACK ENERGY INC 4.400% 03/24/2051 DD 03/24/21 | 155,000.000 | 174,680.35 | 178,287.20 | 3,606.85 |
| FXPF20010302 | 254687FM3 | WALT DISNEY CO/THE 2.750% 09/01/2049 DD 09/06/19 | 2,495,000.000 | 2,639,660.10 | 2,423,518.25 | -216,141.85 |
| FXPF20010302 | 254687FY7 | WALT DISNEY CO/THE 3.500% 05/13/2040 DD 05/13/20 | 260,000.000 | 305,627.40 | 285,511.20 | -20,116.20 |
| FXPF20010302 | 25470DBL2 | DISCOVERY COMMUNICATIONS LLC 4.000% 09/15/2055 DD 03/15/21 | 1,540,000.000 | 1,518,341.52 | 1,619,972.20 | 101,630.68 |
| FXPF20010302 | 260543CE1 | DOW CHEMICAL CO/THE 5.250% 11/15/2041 DD 11/14/11 | 160,000.000 | 205,916.80 | 205,060.80 | -856.00 |
| FXPF20010302 | 260543CG6 | DOW CHEMICAL CO/THE 4.375% 11/15/2042 DD 11/14/12 | 865,000.000 | 1,059,400.10 | 1,024,419.50 | -34,980.60 |
| FXPF20010302 | 26078JAE0 | DUPONT DE NEMOURS INC 5.319% 11/15/2038 DD 11/28/18 | 1,275,000.000 | 1,722,550.05 | 1,646,662.50 | -75,887.55 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF20010302 | 26441CAT2 | DUKE ENERGY CORP 3.750% 09/01/2046 DD 08/12/16 | 785,000.000 | 840,564.53 | 840,287.55 | -276.98 |
| FXPF20010302 | 26441CAY1 | DUKE ENERGY CORP 3.950% 08/15/2047 DD 08/10/17 | 395,000.000 | 420,200.70 | 437,553.35 | 17,352.65 |
| FXPF20010302 | 26441CBF1 | DUKE ENERGY CORP 4.200% 06/15/2049 DD 06/07/19 | 525,000.000 | 574,333.15 | 602,416.50 | 28,083.35 |
| FXPF20010302 | 26441CBM6 | DUKE ENERGY CORP 3.300% 06/15/2041 DD 06/10/21 | 1,705,000.000 | 1,721,783.35 | 1,735,297.85 | 13,514.50 |
| FXPF20010302 | 26441YBD8 | DUKE REALTY LP 3.050% 03/01/2050 DD 02/21/20 | 165,000.000 | 155,788.05 | 162,475.50 | 6,687.45 |
| FXPF20010302 | 26442CAT1 | DUKE ENERGY CAROLINAS LLC 3.700% 12/01/2047 DD 11/14/17 | 235,000.000 | 259,865.35 | 262,222.40 | 2,357.05 |
| FXPF20010302 | 26884ABB8 | ERP OPERATING LP 4.500% 07/01/2044 DD 06/19/14 | 475,000.000 | 627,845.50 | 598,120.00 | -29,725.50 |
| FXPF20010302 | 277432AP5 | EASTMAN CHEMICAL CO 4.650% 10/15/2044 DD 05/15/14 | 495,000.000 | 603,829.10 | 593,693.10 | -10,136.00 |
| FXPF20010302 | 283695BK9 | EL PASO NATURAL GAS CO LLC VAR RT 06/15/2032 DD 06/15/03 | 1,060,000.000 | 1,492,734.40 | 1,518,651.40 | 25,917.00 |
| FXPF20010302 | 28370TAD1 | KINDER MORGAN ENERGY PARTNERS 7.500% 11/15/2040 DD 11/19/10 | 350,000.000 | 511,211.30 | 512,312.50 | 1,101.20 |
| FXPF20010302 | 285512AF6 | ELECTRONIC ARTS INC 2.950% 02/15/2051 DD 02/11/21 | 275,000.000 | 272,460.29 | 260,136.25 | -12,324.04 |
| FXPF20010302 | 291011BS2 | EMERSON ELECTRIC CO 2.800% 12/21/2051 DD 12/21/21 | 655,000.000 | 653,545.90 | 642,325.75 | -11,220.15 |
| FXPF20010302 | 292480AJ9 | ENERGY TRANSFER LP VAR RT 05/15/2044 DD 11/15/15 | 200,000.000 | 220,000.00 | 215,460.00 | -4,540.00 |
| FXPF20010302 | 29250RAT3 | ENBRIDGE ENERGY PARTNERS LP 5.500% 09/15/2040 DD 09/13/10 | 590,000.000 | 748,183.50 | 759,341.80 | 11,158.30 |
| FXPF20010302 | 29273RAJ8 | ENERGY TRANSFER LP 7.500% 07/01/2038 DD 03/28/08 | 125,000.000 | 166,165.00 | 172,637.50 | 6,472.50 |
| FXPF20010302 | 29273RAR0 | ENERGY TRANSFER LP 6.500% 02/01/2042 DD 01/17/12 | 770,000.000 | 939,392.30 | 994,424.20 | 55,031.90 |
| FXPF20010302 | 29273RAT6 | ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 | 335,000.000 | 355,167.00 | 370,402.80 | 15,235.80 |
| FXPF20010302 | 29273RAZ2 | ENERGY TRANSFER LP 5.950% 10/01/2043 DD 09/19/13 | 445,000.000 | 504,078.20 | 536,233.90 | 32,155.70 |
| FXPF20010302 | 29273RBE8 | ENERGY TRANSFER LP 4.900% 03/15/2035 DD 03/12/15 | 95,000.000 | 104,591.20 | 107,444.05 | 2,852.85 |
| FXPF20010302 | 29273RBJ7 | ENERGY TRANSFER LP 6.125% 12/15/2045 DD 06/23/15 | 180,000.000 | 212,634.00 | 224,519.40 | 11,885.40 |
| FXPF20010302 | 29278NAE3 | ENERGY TRANSFER LP 6.000% 06/15/2048 DD 06/08/18 | 130,000.000 | 164,496.80 | 161,981.30 | -2,515.50 |
| FXPF20010302 | 29364GAP8 | ENTERGY CORP 2.400% 06/15/2031 DD 03/05/21 | 545,000.000 | 540,836.20 | 537,386.35 | -3,449.85 |
| FXPF20010302 | 29364WBJ6 | ENTERGY LOUISIANA LLC 3.100% 06/15/2041 DD 03/10/21 | 470,000.000 | 467,010.80 | 483,573.60 | 16,562.80 |
| FXPF20010302 | 29365TAJ3 | ENTERGY TEXAS INC 3.550% 09/30/2049 DD 09/20/19 | 140,000.000 | 148,731.80 | 148,213.80 | -518.00 |
| FXPF20010302 | 29366WAA4 | ENTERGY MISSISSIPPI LLC 3.850% 06/01/2049 DD 06/05/19 | 295,000.000 | 353,053.85 | 339,432.90 | -13,620.95 |
| FXPF20010302 | 293791AP4 | ENTERPRISE PRODUCTS OPERATING 6.650% 10/15/2034 DD 10/04/04 | 160,000.000 | 224,513.60 | 217,724.80 | -6,788.80 |
| FXPF20010302 | 29379VAG8 | ENTERPRISE PRODUCTS OPERATING 6.125% 10/15/2039 DD 10/05/09 | 235,000.000 | 327,089.45 | 317,985.55 | -9,103.90 |
| FXPF20010302 | 29379VAT0 | ENTERPRISE PRODUCTS OPERATING 5.950% 02/01/2041 DD 01/13/11 | 230,000.000 | 311,061.20 | 306,017.30 | -5,043.90 |
| FXPF20010302 | 29379VAV5 | ENTERPRISE PRODUCTS OPERATING 5.700% 02/15/2042 DD 08/24/11 | 125,000.000 | 171,613.75 | 162,872.50 | -8,741.25 |
| FXPF20010302 | 29379VAW3 | ENTERPRISE PRODUCTS OPERATING 4.850% 08/15/2042 DD 02/15/12 | 990,000.000 | 1,231,114.50 | 1,185,386.40 | -45,728.10 |
| FXPF20010302 | 29379VAY9 | ENTERPRISE PRODUCTS OPERATING 4.450% 02/15/2043 DD 08/13/12 | 375,000.000 | 454,526.25 | 428,992.50 | -25,533.75 |
| FXPF20010302 | 29379VBJ1 | ENTERPRISE PRODUCTS OPERATING 4.900% 05/15/2046 DD 05/07/15 | 505,000.000 | 642,764.00 | 612,499.35 | -30,264.65 |
| FXPF20010302 | 29379VBQ5 | ENTERPRISE PRODUCTS OPERATING 4.250% 02/15/2048 DD 02/15/18 | 595,000.000 | 670,212.25 | 675,735.55 | 5,523.30 |
| FXPF20010302 | 29379VBW2 | ENTERPRISE PRODUCTS OPERATING 4.200% 01/31/2050 DD 07/08/19 | 1,060,000.000 | 1,214,428.70 | 1,192,478.80 | -21,949.90 |
| FXPF20010302 | 299808AJ4 | EVEREST REINSURANCE HOLDINGS I 3.125% 10/15/2052 DD | 1,340,000.000 | 1,312,230.57 | 1,309,608.80 | -2,621.77 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| | | 10/04/21 | | | | |
| FXPF20010302 | 30161NAQ4 | EXELON CORP 4.950% 06/15/2035 DD 12/15/15 | 135,000.000 | 170,064.90 | 160,812.00 | -9,252.90 |
| FXPF20010302 | 302491AV7 | FMC CORP 4.500% 10/01/2049 DD 09/20/19 | 525,000.000 | 626,033.85 | 631,932.00 | 5,898.15 |
| FXPF20010302 | 313309AP1 | FEDERAL EXPRESS CORP 7.600% 07/01/2097 DD 07/01/97 | 553,000.000 | 922,039.02 | 1,000,305.11 | 78,266.09 |
| FXPF20010302 | 31428XAW6 | FEDEX CORP 5.100% 01/15/2044 DD 01/09/14 | 295,000.000 | 397,866.50 | 375,154.45 | -22,712.05 |
| FXPF20010302 | 31428XBD7 | FEDEX CORP 4.500% 02/01/2065 DD 01/09/15 | 140,000.000 | 162,359.40 | 163,577.40 | 1,218.00 |
| FXPF20010302 | 31428XBE5 | FEDEX CORP 4.750% 11/15/2045 DD 10/23/15 | 495,000.000 | 613,502.40 | 605,033.55 | -8,468.85 |
| FXPF20010302 | 31428XBQ8 | FEDEX CORP 4.050% 02/15/2048 DD 01/31/18 | 375,000.000 | 421,057.50 | 422,426.25 | 1,368.75 |
| FXPF20010302 | 31428XBS4 | FEDEX CORP 4.950% 10/17/2048 DD 10/17/18 | 550,000.000 | 733,251.30 | 704,847.00 | -28,404.30 |
| FXPF20010302 | 31428XCA2 | FEDEX CORP 5.250% 05/15/2050 DD 04/07/20 | 170,000.000 | 230,203.80 | 228,194.40 | -2,009.40 |
| FXPF20010302 | 31428XCE4 | FEDEX CORP 3.250% 05/15/2041 DD 04/29/21 | 305,000.000 | 303,792.20 | 312,438.95 | 8,646.75 |
| FXPF20010302 | 337738AV0 | FISERV INC 4.400% 07/01/2049 DD 06/24/19 | 525,000.000 | 625,011.15 | 627,611.25 | 2,600.10 |
| FXPF20010302 | 341081GE1 | FLORIDA POWER & LIGHT CO 2.875% 12/04/2051 DD 11/18/21 | 865,000.000 | 864,645.35 | 880,820.85 | 16,175.50 |
| FXPF20010302 | 344419AC0 | FOMENTO ECONOMICO MEXICANO SAB 3.500% 01/16/2050 DD 01/16/20 | 1,347,000.000 | 1,473,916.63 | 1,412,545.02 | -61,371.61 |
| FXPF20010302 | 35137LAJ4 | FOX CORP 5.476% 01/25/2039 DD 01/25/20 | 395,000.000 | 516,063.55 | 510,592.80 | -5,470.75 |
| FXPF20010302 | 35137LAK1 | FOX CORP 5.576% 01/25/2049 DD 01/25/20 | 640,000.000 | 935,513.60 | 876,352.00 | -59,161.60 |
| FXPF20010302 | 361448BH5 | GATX CORP 3.100% 06/01/2051 DD 02/03/21 | 210,000.000 | 204,991.50 | 204,783.60 | -207.90 |
| FXPF20010302 | 36164QNA2 | GE CAPITAL INTERNATIONAL FUNDI 4.418% 11/15/2035 DD 05/15/16 | 946,000.000 | 1,162,348.93 | 1,130,583.52 | -31,765.41 |
| FXPF20010302 | 363576AB5 | ARTHUR J GALLAGHER & CO 3.500% 05/20/2051 DD 05/20/21 | 270,000.000 | 271,542.09 | 286,197.30 | 14,655.21 |
| FXPF20010302 | 37045VAK6 | GENERAL MOTORS CO 6.600% 04/01/2036 DD 02/23/16 | 150,000.000 | 203,083.50 | 203,155.50 | 72.00 |
| FXPF20010302 | 37045VAP5 | GENERAL MOTORS CO 5.150% 04/01/2038 DD 08/07/17 | 1,240,000.000 | 1,490,914.00 | 1,497,833.20 | 6,919.20 |
| FXPF20010302 | 37045VAT7 | GENERAL MOTORS CO 5.950% 04/01/2049 DD 09/10/18 | 85,000.000 | 112,379.35 | 116,711.80 | 4,332.45 |
| FXPF20010302 | 375558BS1 | GILEAD SCIENCES INC 2.600% 10/01/2040 DD 09/30/20 | 1,505,000.000 | 1,519,508.20 | 1,453,965.45 | -65,542.75 |
| FXPF20010302 | 37940XAH5 | GLOBAL PAYMENTS INC 2.900% 11/15/2031 DD 11/22/21 | 400,000.000 | 398,796.00 | 406,180.00 | 7,384.00 |
| FXPF20010302 | 38141GFD1 | GOLDMAN SACHS GROUP INC/THE 6.750% 10/01/2037 DD 10/03/07 | 2,040,000.000 | 2,938,481.96 | 2,898,370.80 | -40,111.16 |
| FXPF20010302 | 38141GYB4 | GOLDMAN SACHS GROUP INC/THE VAR RT 04/22/2032 DD 04/22/21 | 650,000.000 | 649,291.50 | 655,408.00 | 6,116.50 |
| FXPF20010302 | 38141GYC2 | GOLDMAN SACHS GROUP INC/THE VAR RT 04/22/2042 DD 04/22/21 | 1,880,000.000 | 1,882,372.59 | 1,955,294.00 | 72,921.41 |
| FXPF20010302 | 38143YAC7 | GOLDMAN SACHS GROUP INC/THE 6.450% 05/01/2036 DD 04/18/06 | 695,000.000 | 958,077.30 | 951,329.90 | -6,747.40 |
| FXPF20010302 | 38148LAF3 | GOLDMAN SACHS GROUP INC/THE 5.150% 05/22/2045 DD 05/22/15 | 115,000.000 | 148,906.60 | 149,918.60 | 1,012.00 |
| FXPF20010302 | 38148YAA6 | GOLDMAN SACHS GROUP INC/THE VAR RT 10/31/2038 DD 10/31/17 | 3,180,000.000 | 3,854,393.75 | 3,645,711.00 | -208,682.75 |
| FXPF20010302 | 406216BA8 | HALLIBURTON CO 4.500% 11/15/2041 DD 11/14/11 | 145,000.000 | 161,705.45 | 160,960.15 | -745.30 |
| FXPF20010302 | 416515AP9 | HARTFORD FINANCIAL SERVICES GR 6.100% 10/01/2041 DD 10/10/06 | 155,000.000 | 231,814.90 | 217,455.70 | -14,359.20 |
| FXPF20010302 | 416515AS3 | HARTFORD FINANCIAL SERVICES GR 5.950% 10/15/2036 DD 10/03/06 | 195,000.000 | 271,910.25 | 261,865.50 | -10,044.75 |
| FXPF20010302 | 416515BF0 | HARTFORD FINANCIAL SERVICES GR 3.600% 08/19/2049 DD 08/19/19 | 385,000.000 | 424,507.20 | 422,953.30 | -1,553.90 |
| FXPF20010302 | 42824CAY5 | HEWLETT PACKARD ENTERPRISE CO VAR RT 10/15/2045 DD 10/15/16 | 415,000.000 | 547,003.20 | 557,398.95 | 10,395.75 |
| FXPF20010302 | 437076BS0 | HOME DEPOT INC/THE 3.900% 06/15/2047 DD 06/05/17 | 760,000.000 | 911,006.80 | 890,925.20 | -20,081.60 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF20010302 | 437076CD2 | HOME DEPOT INC/THE 3.350% 04/15/2050 DD 03/30/20 | 140,000.000 | 156,037.00 | 153,259.40 | -2,777.60 |
| FXPF20010302 | 45138LBF9 | IDAHO POWER CO 4.200% 03/01/2048 DD 03/16/18 | 245,000.000 | 317,448.95 | 301,443.10 | -16,005.85 |
| FXPF20010302 | 454889AU0 | INDIANA MICHIGAN POWER CO 3.250% 05/01/2051 DD 04/29/21 | 525,000.000 | 520,915.50 | 539,815.50 | 18,900.00 |
| FXPF20010302 | 458140AV2 | INTEL CORP 4.100% 05/19/2046 DD 05/19/16 | 745,000.000 | 926,427.34 | 887,764.35 | -38,662.99 |
| FXPF20010302 | 458140BG4 | INTEL CORP 3.734% 12/08/2047 DD 06/08/18 | 500,000.000 | 552,744.00 | 571,490.00 | 18,746.00 |
| FXPF20010302 | 458140BL3 | INTEL CORP 4.600% 03/25/2040 DD 03/25/20 | 260,000.000 | 324,511.20 | 324,563.20 | 52.00 |
| FXPF20010302 | 45866FAH7 | INTERCONTINENTAL EXCHANGE INC 4.250% 09/21/2048 DD 08/13/18 | 135,000.000 | 160,007.05 | 166,676.35 | 6,669.30 |
| FXPF20010302 | 459506AQ4 | INTERNATIONAL FLAVORS & F 144A 2.300% 11/01/2030 DD 09/16/20 | 305,000.000 | 314,156.10 | 299,400.20 | -14,755.90 |
| FXPF20010302 | 460146CH4 | INTERNATIONAL PAPER CO 6.000% 11/15/2041 DD 11/16/11 | 270,000.000 | 370,548.00 | 373,547.70 | 2,999.70 |
| FXPF20010302 | 460146CK7 | INTERNATIONAL PAPER CO 4.800% 06/15/2044 DD 06/10/14 | 238,000.000 | 320,278.98 | 301,317.52 | -18,961.46 |
| FXPF20010302 | 460146CS0 | INTERNATIONAL PAPER CO 4.350% 08/15/2048 DD 08/09/17 | 20,000.000 | 25,449.60 | 24,581.20 | -868.40 |
| FXPF20010302 | 46590XAD8 | JBS USA LUX SA / JBS USA 144A 3.000% 05/15/2032 DD 12/01/21 | 325,000.000 | 320,804.25 | 325,000.00 | 4,195.75 |
| FXPF20010302 | 46625HLL2 | JPMORGAN CHASE & CO 4.950% 06/01/2045 DD 05/29/15 | 615,000.000 | 772,492.10 | 802,882.50 | 30,390.40 |
| FXPF20010302 | 46647PAA4 | JPMORGAN CHASE & CO VAR RT 02/22/2048 DD 02/22/17 | 463,000.000 | 606,381.84 | 567,911.17 | -38,470.67 |
| FXPF20010302 | 46647PAL0 | JPMORGAN CHASE & CO VAR RT 11/15/2048 DD 11/10/17 | 545,000.000 | 635,722.93 | 641,421.40 | 5,698.47 |
| FXPF20010302 | 46647PAN6 | JPMORGAN CHASE & CO VAR RT 01/23/2049 DD 01/23/18 | 710,000.000 | 866,488.50 | 826,511.00 | -39,977.50 |
| FXPF20010302 | 478115AF5 | JOHNS HOPKINS UNIVERSITY 2.813% 01/01/2060 DD 03/16/20 | 190,000.000 | 200,362.60 | 195,618.30 | -4,744.30 |
| FXPF20010302 | 478160CM4 | JOHNSON & JOHNSON 3.500% 01/15/2048 DD 11/10/17 | 150,000.000 | 180,596.21 | 172,603.50 | -7,992.71 |
| FXPF20010302 | 478375AH1 | JOHNSON CONTROLS INTERNATIONAL 6.000% 01/15/2036 DD 07/15/16 | 130,000.000 | 184,332.20 | 179,446.80 | -4,885.40 |
| FXPF20010302 | 478375AN8 | JOHNSON CONTROLS INTERNATIONAL STEP 07/02/2064 DD 07/02/2016 | 834,000.000 | 1,144,898.52 | 1,081,764.72 | -63,133.80 |
| FXPF20010302 | 48305QAD5 | KAISER FOUNDATION HOSPITALS 4.150% 05/01/2047 DD 05/03/17 | 748,000.000 | 974,210.16 | 925,208.68 | -49,001.48 |
| FXPF20010302 | 491674BM8 | KENTUCKY UTILITIES CO 3.300% 06/01/2050 DD 06/03/20 | 85,000.000 | 96,319.45 | 89,448.90 | -6,870.55 |
| FXPF20010302 | 49271VAD2 | KEURIG DR PEPPER INC 5.085% 05/25/2048 DD 05/25/19 | 380,000.000 | 518,689.10 | 497,446.60 | -21,242.50 |
| FXPF20010302 | 494368BW2 | KIMBERLY-CLARK CORP 3.900% 05/04/2047 DD 05/04/17 | 230,000.000 | 273,534.40 | 276,483.00 | 2,948.60 |
| FXPF20010302 | 494550AT3 | KINDER MORGAN ENERGY PARTNERS 5.800% 03/15/2035 DD 03/15/05 | 505,000.000 | 655,282.95 | 634,411.30 | -20,871.65 |
| FXPF20010302 | 494550AV8 | KINDER MORGAN ENERGY PARTNERS 6.500% 02/01/2037 DD 01/30/07 | 105,000.000 | 136,271.10 | 138,934.95 | 2,663.85 |
| FXPF20010302 | 494550AW6 | KINDER MORGAN ENERGY PARTNERS 6.950% 01/15/2038 DD 06/21/07 | 775,000.000 | 1,060,440.25 | 1,074,560.75 | 14,120.50 |
| FXPF20010302 | 494550BD7 | KINDER MORGAN ENERGY PARTNERS 6.500% 09/01/2039 DD 09/16/09 | 215,000.000 | 280,476.10 | 286,816.45 | 6,340.35 |
| FXPF20010302 | 494550BF2 | KINDER MORGAN ENERGY PARTNERS 6.550% 09/15/2040 DD 05/19/10 | 295,000.000 | 387,910.25 | 397,096.55 | 9,186.30 |
| FXPF20010302 | 494550BH8 | KINDER MORGAN ENERGY PARTNERS 6.375% 03/01/2041 DD 03/04/11 | 435,000.000 | 575,143.95 | 577,840.95 | 2,697.00 |
| FXPF20010302 | 494550BN5 | KINDER MORGAN ENERGY PARTNERS 5.000% 08/15/2042 DD 08/13/12 | 120,000.000 | 140,758.80 | 139,548.00 | -1,210.80 |
| FXPF20010302 | 494550BP0 | KINDER MORGAN ENERGY PARTNERS 5.000% 03/01/2043 DD 02/28/13 | 140,000.000 | 170,441.60 | 163,483.60 | -6,958.00 |
| FXPF20010302 | 49456BAG6 | KINDER MORGAN INC 5.300% 12/01/2034 DD 11/26/14 | 620,000.000 | 764,075.60 | 747,075.20 | -17,000.40 |
| FXPF20010302 | 49456BAH4 | KINDER MORGAN INC 5.550% 06/01/2045 DD 11/26/14 | 195,000.000 | 248,557.10 | 247,256.10 | -1,301.00 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF20010302 | 49456BAJ0 | KINDER MORGAN INC 5.050% 02/15/2046 DD 02/26/15 | 150,000.000 | 183,117.00 | 180,343.50 | -2,773.50 |
| FXPF20010302 | 49456BAS0 | KINDER MORGAN INC 3.250% 08/01/2050 DD 08/05/20 | 470,000.000 | 441,839.56 | 451,435.00 | 9,595.44 |
| FXPF20010302 | 49456BAT8 | KINDER MORGAN INC 3.600% 02/15/2051 DD 02/11/21 | 125,000.000 | 126,248.75 | 126,168.75 | -80.00 |
| FXPF20010302 | 500472AC9 | KONINKLIJKE PHILIPS NV 6.875% 03/11/2038 DD 03/11/08 | 285,000.000 | 418,998.40 | 416,812.50 | -2,185.90 |
| FXPF20010302 | 501044DK4 | KROGER CO/THE 4.650% 01/15/2048 DD 07/24/17 | 125,000.000 | 156,581.08 | 155,436.25 | -1,144.83 |
| FXPF20010302 | 50203UAA1 | LBJ INFRASTRUCTURE GROUP 144A 3.797% 12/31/2057 DD 12/10/21 | 505,000.000 | 505,000.00 | 503,535.50 | -1,464.50 |
| FXPF20010302 | 50249AAA1 | LYB INTERNATIONAL FINANCE III 4.200% 10/15/2049 DD 10/10/19 | 828,000.000 | 967,865.76 | 959,668.56 | -8,197.20 |
| FXPF20010302 | 50249AAH6 | LYB INTERNATIONAL FINANCE III 3.375% 10/01/2040 DD 10/08/20 | 185,000.000 | 195,128.75 | 193,199.20 | -1,929.55 |
| FXPF20010302 | 50540RAS1 | LABORATORY CORP OF AMERICA HOL 4.700% 02/01/2045 DD 01/30/15 | 240,000.000 | 273,969.60 | 292,968.00 | 18,998.40 |
| FXPF20010302 | 512807AW8 | LAM RESEARCH CORP 2.875% 06/15/2050 DD 05/05/20 | 315,000.000 | 302,138.55 | 315,110.25 | 12,971.70 |
| FXPF20010302 | 532457BY3 | ELI LILLY & CO 2.250% 05/15/2050 DD 05/05/20 | 1,160,000.000 | 1,140,129.20 | 1,065,425.20 | -74,704.00 |
| FXPF20010302 | 53944YAQ6 | LLOYDS BANKING GROUP PLC VAR RT 12/14/2046 DD 12/14/21 | 145,000.000 | 142,210.20 | 144,174.95 | 1,964.75 |
| FXPF20010302 | 539830AR0 | LOCKHEED MARTIN CORP 6.150% 09/01/2036 DD 08/30/06 | 85,000.000 | 129,204.25 | 118,830.85 | -10,373.40 |
| FXPF20010302 | 548661DQ7 | LOWE'S COS INC 4.050% 05/03/2047 DD 05/03/17 | 200,000.000 | 250,364.00 | 230,858.00 | -19,506.00 |
| FXPF20010302 | 548661DW4 | LOWE'S COS INC 5.125% 04/15/2050 DD 03/26/20 | 715,000.000 | 976,021.98 | 970,798.40 | -5,223.58 |
| FXPF20010302 | 548661DZ7 | LOWE'S COS INC 3.000% 10/15/2050 DD 10/22/20 | 555,000.000 | 546,659.00 | 549,488.85 | 2,829.85 |
| FXPF20010302 | 548661EB9 | LOWE'S COS INC 3.500% 04/01/2051 DD 03/31/21 | 900,000.000 | 928,192.73 | 974,700.00 | 46,507.27 |
| FXPF20010302 | 55336VAL4 | MPLX LP 5.200% 03/01/2047 DD 02/10/17 | 135,000.000 | 164,145.15 | 165,790.80 | 1,645.65 |
| FXPF20010302 | 55336VAM2 | MPLX LP 4.500% 04/15/2038 DD 02/08/18 | 250,000.000 | 285,357.50 | 280,602.50 | -4,755.00 |
| FXPF20010302 | 55336VAP5 | MPLX LP 4.900% 04/15/2058 DD 02/08/18 | 210,000.000 | 249,593.40 | 242,554.20 | -7,039.20 |
| FXPF20010302 | 55336VAT7 | MPLX LP 5.500% 02/15/2049 DD 11/15/18 | 185,000.000 | 235,088.75 | 236,994.25 | 1,905.50 |
| FXPF20010302 | 55336VBP4 | MPLX LP 5.200% 12/01/2047 DD 12/01/19 | 1,016,000.000 | 1,231,815.90 | 1,237,518.48 | 5,702.58 |
| FXPF20010302 | 559080AG1 | MAGELLAN MIDSTREAM PARTNERS LP 5.150% 10/15/2043 DD 10/10/13 | 165,000.000 | 211,934.25 | 199,275.45 | -12,658.80 |
| FXPF20010302 | 559080AL0 | MAGELLAN MIDSTREAM PARTNERS LP 4.250% 09/15/2046 DD 09/13/16 | 857,000.000 | 987,118.31 | 955,263.62 | -31,854.69 |
| FXPF20010302 | 565849AB2 | MARATHON OIL CORP 6.800% 03/15/2032 DD 03/04/02 | 220,000.000 | 271,189.60 | 283,742.80 | 12,553.20 |
| FXPF20010302 | 565849AE6 | MARATHON OIL CORP 6.600% 10/01/2037 DD 09/27/07 | 150,000.000 | 185,412.00 | 196,398.00 | 10,986.00 |
| FXPF20010302 | 56585AAH5 | MARATHON PETROLEUM CORP 4.750% 09/15/2044 DD 09/05/14 | 570,000.000 | 658,788.90 | 672,696.90 | 13,908.00 |
| FXPF20010302 | 56585AAM4 | MARATHON PETROLEUM CORP 5.850% 12/15/2045 DD 12/14/15 | 330,000.000 | 407,787.60 | 417,700.80 | 9,913.20 |
| FXPF20010302 | 56585ABE1 | MARATHON PETROLEUM CORP 4.500% 04/01/2048 DD 04/01/19 | 115,000.000 | 134,631.65 | 131,530.10 | -3,101.55 |
| FXPF20010302 | 570535AX2 | MARKEL CORP 3.450% 05/07/2052 DD 05/07/21 | 1,190,000.000 | 1,201,123.54 | 1,231,471.50 | 30,347.96 |
| FXPF20010302 | 571748BD3 | MARSH & MCLENNAN COS INC 4.200% 03/01/2048 DD 03/01/18 | 405,000.000 | 512,476.20 | 493,245.45 | -19,230.75 |
| FXPF20010302 | 571748BH4 | MARSH & MCLENNAN COS INC 4.750% 03/15/2039 DD 01/15/19 | 260,000.000 | 333,634.60 | 324,994.80 | -8,639.80 |
| FXPF20010302 | 571748BJ0 | MARSH & MCLENNAN COS INC 4.900% 03/15/2049 DD 01/15/19 | 315,000.000 | 434,071.51 | 424,831.05 | -9,240.46 |
| FXPF20010302 | 575718AG6 | MASSACHUSETTS INSTITUTE OF TEC 2.989% 07/01/2050 DD 12/20/19 | 710,000.000 | 800,006.10 | 778,735.10 | -21,271.00 |
| FXPF20010302 | 58013MEC4 | MCDONALD'S CORP 6.300% 10/15/2037 DD 10/18/07 | 180,000.000 | 253,724.40 | 253,481.40 | -243.00 |
| FXPF20010302 | 58013MEK6 | MCDONALD'S CORP 4.875% 07/15/2040 DD 08/02/10 | 535,000.000 | 686,009.10 | 675,341.20 | -10,667.90 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF20010302 | 58013MEZ3 | MCDONALD'S CORP 4.700% 12/09/2035 DD 12/09/15 | 225,000.000 | 278,986.50 | 274,322.25 | -4,664.25 |
| FXPF20010302 | 58013MFH2 | MCDONALD'S CORP 4.450% 09/01/2048 DD 08/15/18 | 190,000.000 | 242,008.70 | 234,739.30 | -7,269.40 |
| FXPF20010302 | 58013MFR0 | MCDONALD'S CORP 4.200% 04/01/2050 DD 03/27/20 | 225,000.000 | 275,620.50 | 273,296.25 | -2,324.25 |
| FXPF20010302 | 586054AD0 | MEMORIAL SLOAN-KETTERING CANCE 2.955% 01/01/2050 DD 06/16/20 | 415,000.000 | 441,593.20 | 425,586.65 | -16,006.55 |
| FXPF20010302 | 58933YAW5 | MERCK & CO INC 4.000% 03/07/2049 DD 03/07/19 | 1,090,000.000 | 1,438,614.70 | 1,326,083.10 | -112,531.60 |
| FXPF20010302 | 58933YBE4 | MERCK & CO INC 2.150% 12/10/2031 DD 12/10/21 | 667,000.000 | 665,596.10 | 669,401.20 | 3,805.10 |
| FXPF20010302 | 59022CAJ2 | BANK OF AMERICA CORP 6.110% 01/29/2037 DD 01/29/07 | 645,000.000 | 905,706.90 | 869,376.15 | -36,330.75 |
| FXPF20010302 | 59156RAV0 | METLIFE INC 10.750% 08/01/2069 DD 07/08/09 | 305,000.000 | 522,556.50 | 514,763.75 | -7,792.75 |
| FXPF20010302 | 594918CA0 | MICROSOFT CORP 4.250% 02/06/2047 DD 02/06/17 | 285,000.000 | 362,511.45 | 369,029.40 | 6,517.95 |
| FXPF20010302 | 594918CD4 | MICROSOFT CORP 2.675% 06/01/2060 DD 06/01/20 | 2,586,000.000 | 2,787,376.45 | 2,589,542.82 | -197,833.63 |
| FXPF20010302 | 594918CE2 | MICROSOFT CORP 2.921% 03/17/2052 DD 03/17/21 | 450,000.000 | 472,612.40 | 479,713.50 | 7,101.10 |
| FXPF20010302 | 595112BS1 | MICRON TECHNOLOGY INC 2.703% 04/15/2032 DD 11/01/21 | 215,000.000 | 215,000.00 | 215,242.95 | 242.95 |
| FXPF20010302 | 595112BT9 | MICRON TECHNOLOGY INC 3.366% 11/01/2041 DD 11/01/21 | 205,000.000 | 205,000.00 | 210,508.35 | 5,508.35 |
| FXPF20010302 | 595112BU6 | MICRON TECHNOLOGY INC 3.477% 11/01/2051 DD 11/01/21 | 260,000.000 | 260,000.00 | 266,169.80 | 6,169.80 |
| FXPF20010302 | 605417BZ6 | MISSISSIPPI POWER CO 4.250% 03/15/2042 DD 03/09/12 | 470,000.000 | 562,050.60 | 540,001.80 | -22,048.80 |
| FXPF20010302 | 605417CD4 | MISSISSIPPI POWER CO 3.100% 07/30/2051 DD 06/29/21 | 615,000.000 | 608,444.10 | 608,899.20 | 455.10 |
| FXPF20010302 | 606822CB8 | MITSUBISHI UFJ FINANCIAL GROUP VAR RT 10/13/2032 DD 10/13/21 | 385,000.000 | 385,150.42 | 385,935.55 | 785.13 |
| FXPF20010302 | 60687YBU2 | MIZUHO FINANCIAL GROUP INC 2.564% 09/13/2031 DD 09/13/21 | 465,000.000 | 465,000.00 | 453,742.35 | -11,257.65 |
| FXPF20010302 | 60871RAD2 | MOLSON COORS BEVERAGE CO 5.000% 05/01/2042 DD 05/03/12 | 270,000.000 | 337,902.30 | 327,048.30 | -10,854.00 |
| FXPF20010302 | 615369AQ8 | MOODY'S CORP 4.875% 12/17/2048 DD 12/17/18 | 695,000.000 | 956,083.70 | 927,540.05 | -28,543.65 |
| FXPF20010302 | 61747YED3 | MORGAN STANLEY VAR RT 07/21/2032 DD 07/20/21 | 2,000,000.000 | 1,993,354.67 | 1,958,440.00 | -34,914.67 |
| FXPF20010302 | 61980AAD5 | MOTIVA ENTERPRISES LLC 144A 6.850% 01/15/2040 DD 01/11/10 | 505,000.000 | 626,947.40 | 626,346.45 | -600.95 |
| FXPF20010302 | 628530BJ5 | MYLAN INC 5.200% 04/15/2048 DD 10/15/18 | 135,000.000 | 169,383.15 | 167,651.10 | -1,732.05 |
| FXPF20010302 | 62954HAF5 | NXP BV / NXP FUNDING LLC 144A 3.250% 05/11/2041 DD 05/11/21 | 505,000.000 | 514,949.10 | 523,412.30 | 8,463.20 |
| FXPF20010302 | 644188BF0 | NEW ENGLAND POWER CO 144A 3.800% 12/05/2047 DD 12/05/17 | 395,000.000 | 466,301.45 | 432,426.25 | -33,875.20 |
| FXPF20010302 | 644188BG8 | NEW ENGLAND POWER CO 144A 2.807% 10/06/2050 DD 10/06/20 | 275,000.000 | 278,242.25 | 255,081.75 | -23,160.50 |
| FXPF20010302 | 651639AM8 | NEWMONT CORP 6.250% 10/01/2039 DD 09/18/09 | 875,000.000 | 1,287,679.75 | 1,223,022.50 | -64,657.25 |
| FXPF20010302 | 651639AP1 | NEWMONT CORP 4.875% 03/15/2042 DD 03/08/12 | 275,000.000 | 349,654.65 | 345,347.75 | -4,306.90 |
| FXPF20010302 | 651639AW6 | NEWMONT CORP 5.875% 04/01/2035 DD 04/01/19 | 250,000.000 | 326,232.50 | 325,230.00 | -1,002.50 |
| FXPF20010302 | 651639AY2 | NEWMONT CORP 2.250% 10/01/2030 DD 03/18/20 | 165,000.000 | 173,650.95 | 162,853.35 | -10,797.60 |
| FXPF20010302 | 651639AZ9 | NEWMONT CORP 2.600% 07/15/2032 DD 12/20/21 | 240,000.000 | 240,607.20 | 240,792.00 | 184.80 |
| FXPF20010302 | 65473QBC6 | NISOURCE INC 4.800% 02/15/2044 DD 04/12/13 | 640,000.000 | 816,580.90 | 786,291.20 | -30,289.70 |
| FXPF20010302 | 65473QBD4 | NISOURCE INC 5.650% 02/01/2045 DD 10/10/13 | 260,000.000 | 373,994.40 | 352,133.60 | -21,860.80 |
| FXPF20010302 | 655844BV9 | NORFOLK SOUTHERN CORP 4.050% 08/15/2052 DD 02/15/18 | 765,000.000 | 973,867.95 | 922,918.95 | -50,949.00 |
| FXPF20010302 | 655844BY3 | NORFOLK SOUTHERN CORP 4.150% 02/28/2048 DD 02/28/18 | 595,000.000 | 687,709.60 | 711,310.60 | 23,601.00 |
| FXPF20010302 | 655844CC0 | NORFOLK SOUTHERN CORP 4.100% 05/15/2049 DD 05/08/19 | 395,000.000 | 496,779.65 | 471,491.75 | -25,287.90 |
| FXPF20010302 | 655844CD8 | NORFOLK SOUTHERN CORP 3.400% 11/01/2049 DD 11/04/19 | 325,000.000 | 344,964.90 | 349,771.50 | 4,806.60 |
| FXPF20010302 | 655844CJ5 | NORFOLK SOUTHERN CORP 4.100% 05/15/2121 DD 05/12/21 | 180,000.000 | 180,988.20 | 204,616.80 | 23,628.60 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF20010302 | 665772CS6 | NORTHERN STATES POWER CO/MN 2.600% 06/01/2051 DD 06/15/20 | 635,000.000 | 643,198.50 | 608,285.55 | -34,912.95 |
| FXPF20010302 | 666807BT8 | NORTHROP GRUMMAN CORP 5.150% 05/01/2040 DD 03/23/20 | 1,060,000.000 | 1,446,238.98 | 1,378,614.80 | -67,624.18 |
| FXPF20010302 | 670346AQ8 | NUCOR CORP 4.400% 05/01/2048 DD 04/26/18 | 150,000.000 | 185,052.00 | 189,019.50 | 3,967.50 |
| FXPF20010302 | 67066GAG9 | NVIDIA CORP 3.500% 04/01/2040 DD 03/31/20 | 145,000.000 | 174,133.40 | 163,387.45 | -10,745.95 |
| FXPF20010302 | 67066GAH7 | NVIDIA CORP 3.500% 04/01/2050 DD 03/31/20 | 525,000.000 | 628,643.35 | 600,747.00 | -27,896.35 |
| FXPF20010302 | 67077MAN8 | NUTRIEN LTD 4.125% 03/15/2035 DD 03/15/18 | 110,000.000 | 130,994.60 | 125,158.00 | -5,836.60 |
| FXPF20010302 | 677050AN6 | OGLETHORPE POWER CORP 5.050% 10/01/2048 DD 04/01/19 | 460,000.000 | 584,112.60 | 582,309.40 | -1,803.20 |
| FXPF20010302 | 68233JAS3 | ONCOR ELECTRIC DELIVERY CO LLC 5.300% 06/01/2042 DD 05/18/12 | 81,000.000 | 115,772.49 | 108,471.15 | -7,301.34 |
| FXPF20010302 | 682680BC6 | ONEOK INC 4.500% 03/15/2050 DD 03/10/20 | 260,000.000 | 272,106.46 | 288,927.60 | 16,821.14 |
| FXPF20010302 | 68389XAM7 | ORACLE CORP 5.375% 07/15/2040 DD 07/15/11 | 1,353,000.000 | 1,941,906.78 | 1,656,220.83 | -285,685.95 |
| FXPF20010302 | 68389XBJ3 | ORACLE CORP 4.000% 07/15/2046 DD 07/07/16 | 1,045,000.000 | 1,259,902.30 | 1,088,095.80 | -171,806.50 |
| FXPF20010302 | 68389XBW4 | ORACLE CORP 3.600% 04/01/2040 DD 04/01/20 | 2,260,000.000 | 2,587,312.40 | 2,275,390.60 | -311,921.80 |
| FXPF20010302 | 68389XBY0 | ORACLE CORP 3.850% 04/01/2060 DD 04/01/20 | 1,430,000.000 | 1,758,499.60 | 1,417,816.40 | -340,683.20 |
| FXPF20010302 | 68389XBZ7 | ORACLE CORP 3.650% 03/25/2041 DD 03/24/21 | 1,665,000.000 | 1,664,309.99 | 1,687,993.65 | 23,683.66 |
| FXPF20010302 | 68389XCB9 | ORACLE CORP 4.100% 03/25/2061 DD 03/24/21 | 630,000.000 | 681,684.75 | 659,358.00 | -22,326.75 |
| FXPF20010302 | 690742AG6 | OWENS CORNING 4.300% 07/15/2047 DD 06/26/17 | 175,000.000 | 202,655.25 | 200,880.75 | -1,774.50 |
| FXPF20010302 | 693304AW7 | PECO ENERGY CO 3.900% 03/01/2048 DD 02/23/18 | 165,000.000 | 208,089.75 | 193,279.35 | -14,810.40 |
| FXPF20010302 | 694308HY6 | PACIFIC GAS AND ELECTRIC CO 3.950% 12/01/2047 DD 11/29/17 | 1,015,000.000 | 1,051,874.95 | 980,824.95 | -71,050.00 |
| FXPF20010302 | 694308JH1 | PACIFIC GAS AND ELECTRIC CO 3.300% 08/01/2040 DD 06/19/20 | 350,000.000 | 302,795.50 | 325,346.00 | 22,550.50 |
| FXPF20010302 | 694308JN8 | PACIFIC GAS AND ELECTRIC CO 4.950% 07/01/2050 DD 07/02/20 | 1,455,000.000 | 1,656,007.24 | 1,589,674.80 | -66,332.44 |
| FXPF20010302 | 694308JQ1 | PACIFIC GAS AND ELECTRIC CO 4.500% 07/01/2040 DD 07/02/20 | 2,485,000.000 | 2,569,228.09 | 2,594,240.60 | 25,012.51 |
| FXPF20010302 | 695114CV8 | PACIFICORP 4.150% 02/15/2050 DD 03/01/19 | 1,480,000.000 | 1,900,223.38 | 1,757,115.20 | -143,108.18 |
| FXPF20010302 | 695114CX4 | PACIFICORP 3.300% 03/15/2051 DD 04/08/20 | 155,000.000 | 177,803.60 | 161,243.40 | -16,560.20 |
| FXPF20010302 | 695156AW9 | PACKAGING CORP OF AMERICA 3.050% 10/01/2051 DD 09/21/21 | 720,000.000 | 713,869.65 | 719,337.60 | 5,467.95 |
| FXPF20010302 | 71644EAG7 | SUNCOR ENERGY INC 5.950% 05/15/2035 DD 05/16/05 | 1,260,000.000 | 1,636,751.50 | 1,622,073.60 | -14,677.90 |
| FXPF20010302 | 71644EAJ1 | SUNCOR ENERGY INC 6.800% 05/15/2038 DD 05/15/08 | 275,000.000 | 385,797.50 | 384,103.50 | -1,694.00 |
| FXPF20010302 | 717081EJ8 | PFIZER INC 4.100% 09/15/2038 DD 09/07/18 | 1,645,000.000 | 2,104,300.45 | 1,963,439.10 | -140,861.35 |
| FXPF20010302 | 718546BA1 | PHILLIPS 66 3.300% 03/15/2052 DD 11/15/21 | 590,000.000 | 585,651.70 | 591,640.20 | 5,988.50 |
| FXPF20010302 | 718549AE8 | PHILLIPS 66 PARTNERS LP 4.900% 10/01/2046 DD 10/14/16 | 155,000.000 | 191,085.55 | 189,292.20 | -1,793.35 |
| FXPF20010302 | 720186AM7 | PIEDMONT NATURAL GAS CO INC 3.350% 06/01/2050 DD 05/21/20 | 200,000.000 | 223,260.00 | 205,816.00 | -17,444.00 |
| FXPF20010302 | 72650RBA9 | PLAINS ALL AMERICAN PIPELINE L 5.150% 06/01/2042 DD 03/22/12 | 600,000.000 | 649,658.00 | 660,870.00 | 11,212.00 |
| FXPF20010302 | 740816AP8 | PRESIDENT AND FELLOWS OF HARVA 2.517% 10/15/2050 DD 04/21/20 | 80,000.000 | 85,259.20 | 80,541.60 | -4,717.60 |
| FXPF20010302 | 743315AS2 | PROGRESSIVE CORP/THE 4.125% 04/15/2047 DD 04/06/17 | 320,000.000 | 396,909.30 | 388,819.20 | -8,090.10 |
| FXPF20010302 | 74340XBJ9 | PROLOGIS LP 4.375% 09/15/2048 DD 06/20/18 | 125,000.000 | 172,231.25 | 157,511.25 | -14,720.00 |
| FXPF20010302 | 74340XBQ3 | PROLOGIS LP 2.125% 10/15/2050 DD 08/20/20 | 645,000.000 | 587,561.17 | 554,983.80 | -32,577.37 |
| FXPF20010302 | 74432QAQ8 | PRUDENTIAL FINANCIAL INC 5.700% 12/14/2036 DD 12/14/06 | 160,000.000 | 222,721.60 | 215,248.00 | -7,473.60 |
| FXPF20010302 | 74432QCJ2 | PRUDENTIAL FINANCIAL INC 3.000% 03/10/2040 DD 03/10/20 | 160,000.000 | 164,241.60 | 164,411.20 | 169.60 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF20010302 | 744448CN9 | PUBLIC SERVICE CO OF COLORADO 3.800% 06/15/2047 DD 06/19/17 | 145,000.000 | 179,728.95 | 163,932.65 | -15,796.30 |
| FXPF20010302 | 744482BM1 | PUBLIC SERVICE CO OF NEW HAMPS 3.600% 07/01/2049 DD 06/28/19 | 155,000.000 | 188,334.30 | 174,266.50 | -14,067.80 |
| FXPF20010302 | 749685AU7 | RPM INTERNATIONAL INC 5.250% 06/01/2045 DD 05/29/15 | 265,000.000 | 325,563.10 | 340,911.90 | 15,348.80 |
| FXPF20010302 | 754730AH2 | RAYMOND JAMES FINANCIAL INC 3.750% 04/01/2051 DD 04/01/21 | 265,000.000 | 263,391.45 | 293,781.65 | 30,390.20 |
| FXPF20010302 | 75513ECN9 | RAYTHEON TECHNOLOGIES CORP 2.375% 03/15/2032 DD 11/16/21 | 500,000.000 | 501,487.50 | 500,075.00 | -1,412.50 |
| FXPF20010302 | 761713AZ9 | REYNOLDS AMERICAN INC 6.150% 09/15/2043 DD 09/17/13 | 295,000.000 | 381,682.80 | 362,174.45 | -19,508.35 |
| FXPF20010302 | 761713BA3 | REYNOLDS AMERICAN INC 5.700% 08/15/2035 DD 06/12/15 | 1,270,000.000 | 1,605,089.50 | 1,504,505.50 | -100,584.00 |
| FXPF20010302 | 767201AT3 | RIO TINTO FINANCE USA LTD 2.750% 11/02/2051 DD 11/02/21 | 835,000.000 | 825,890.15 | 831,225.80 | 5,335.65 |
| FXPF20010302 | 775109BG5 | ROGERS COMMUNICATIONS INC 4.300% 02/15/2048 DD 02/08/18 | 275,000.000 | 327,486.25 | 315,023.50 | -12,462.75 |
| FXPF20010302 | 775109BP5 | ROGERS COMMUNICATIONS INC 3.700% 11/15/2049 DD 11/12/19 | 585,000.000 | 632,912.85 | 616,215.60 | -16,697.25 |
| FXPF20010302 | 78516FAB5 | SABAL TRAIL TRANSMISSION 144A 4.682% 05/01/2038 DD 04/30/18 | 545,000.000 | 660,817.95 | 653,738.40 | -7,079.55 |
| FXPF20010302 | 824348BM7 | SHERWIN-WILLIAMS CO/THE 3.300% 05/15/2050 DD 03/17/20 | 220,000.000 | 238,247.41 | 232,509.20 | -5,738.21 |
| FXPF20010302 | 828807DJ3 | SIMON PROPERTY GROUP LP 3.800% 07/15/2050 DD 07/09/20 | 280,000.000 | 314,585.60 | 315,131.60 | 546.00 |
| FXPF20010302 | 842587CW5 | SOUTHERN CO/THE 4.250% 07/01/2036 DD 05/24/16 | 1,385,000.000 | 1,698,799.45 | 1,564,911.50 | -133,887.95 |
| FXPF20010302 | 84265VAA3 | SOUTHERN COPPER CORP 7.500% 07/27/2035 DD 07/27/05 | 870,000.000 | 1,314,221.60 | 1,243,012.50 | -71,209.10 |
| FXPF20010302 | 84265VAE5 | SOUTHERN COPPER CORP 6.750% 04/16/2040 DD 04/16/10 | 585,000.000 | 841,853.52 | 818,268.75 | -23,584.77 |
| FXPF20010302 | 8426EPAB4 | SOUTHERN CO GAS CAPITAL CORP 3.950% 10/01/2046 DD 09/13/16 | 305,000.000 | 359,088.70 | 335,862.95 | -23,225.75 |
| FXPF20010302 | 845437BN1 | SOUTHWESTERN ELECTRIC POWER CO 3.900% 04/01/2045 DD 03/26/15 | 665,000.000 | 762,402.95 | 718,539.15 | -43,863.80 |
| FXPF20010302 | 845437BQ4 | SOUTHWESTERN ELECTRIC POWER CO 3.850% 02/01/2048 DD 01/22/18 | 365,000.000 | 429,937.15 | 394,050.35 | -35,886.80 |
| FXPF20010302 | 845743BL6 | SOUTHWESTERN PUBLIC SERVICE CO 6.000% 10/01/2036 DD 10/06/06 | 380,000.000 | 518,605.00 | 501,467.00 | -17,138.00 |
| FXPF20010302 | 845743BT9 | SOUTHWESTERN PUBLIC SERVICE CO 3.750% 06/15/2049 DD 06/18/19 | 525,000.000 | 639,728.24 | 599,723.25 | -40,004.99 |
| FXPF20010302 | 84756NAG4 | SPECTRA ENERGY PARTNERS LP 4.500% 03/15/2045 DD 03/12/15 | 325,000.000 | 379,785.25 | 376,853.75 | -2,931.50 |
| FXPF20010302 | 86562MCJ7 | SUMITOMO MITSUI FINANCIAL GROU 2.222% 09/17/2031 DD 09/17/21 | 745,000.000 | 739,327.15 | 731,604.90 | -7,722.25 |
| FXPF20010302 | 867229AE6 | SUNCOR ENERGY INC 6.500% 06/15/2038 DD 06/28/07 | 735,000.000 | 1,027,390.35 | 1,007,221.95 | -20,168.40 |
| FXPF20010302 | 86765BAK5 | ENERGY TRANSFER LP 6.100% 02/15/2042 DD 08/02/11 | 285,000.000 | 333,715.50 | 348,520.80 | 14,805.30 |
| FXPF20010302 | 86765BAM1 | ENERGY TRANSFER LP 4.950% 01/15/2043 DD 01/10/13 | 1,075,000.000 | 1,111,636.00 | 1,151,970.00 | 40,334.00 |
| FXPF20010302 | 86765BAP4 | ENERGY TRANSFER LP 5.300% 04/01/2044 DD 04/03/14 | 695,000.000 | 751,037.85 | 798,040.70 | 47,002.85 |
| FXPF20010302 | 86765BAQ2 | ENERGY TRANSFER LP 5.350% 05/15/2045 DD 11/17/14 | 200,000.000 | 234,378.00 | 230,328.00 | -4,050.00 |
| FXPF20010302 | 86964WAK8 | SUZANO AUSTRIA GMBH 3.125% 01/15/2032 DD 07/01/21 | 605,000.000 | 596,693.35 | 585,343.55 | -11,349.80 |
| FXPF20010302 | 871829AY3 | SYSCO CORP 4.850% 10/01/2045 DD 09/28/15 | 220,000.000 | 278,744.40 | 270,481.20 | -8,263.20 |
| FXPF20010302 | 871829BR7 | SYSCO CORP 3.150% 12/14/2051 DD 12/14/21 | 630,000.000 | 625,640.40 | 622,540.80 | -3,099.60 |
| FXPF20010302 | 87264ABL8 | T-MOBILE USA INC 3.000% 02/15/2041 DD 02/15/21 | 990,000.000 | 1,026,352.80 | 969,299.10 | -57,053.70 |
| FXPF20010302 | 87264ABN4 | T-MOBILE USA INC 3.300% 02/15/2051 DD 02/15/21 | 860,000.000 | 884,793.80 | 843,109.60 | -41,684.20 |
| FXPF20010302 | 87264ABX2 | T-MOBILE USA INC 2.250% 11/15/2031 DD 05/15/21 | 230,000.000 | 236,058.20 | 223,440.40 | -12,617.80 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF20010302 | 87264ABY0 | T-MOBILE USA INC 3.600% 11/15/2060 DD 05/15/21 | 175,000.000 | 175,552.00 | 174,872.25 | -679.75 |
| FXPF20010302 | 87264ACM5 | T-MOBILE USA INC 144A 3.400% 10/15/2052 DD 08/13/21 | 1,415,000.000 | 1,427,996.20 | 1,413,372.75 | -14,623.45 |
| FXPF20010302 | 872898AC5 | TSMC ARIZONA CORP 2.500% 10/25/2031 DD 10/25/21 | 445,000.000 | 443,046.45 | 451,185.50 | 8,139.05 |
| FXPF20010302 | 872898AD3 | TSMC ARIZONA CORP 3.125% 10/25/2041 DD 10/25/21 | 1,075,000.000 | 1,074,692.50 | 1,123,052.50 | 48,360.00 |
| FXPF20010302 | 874060AY2 | TAKEDA PHARMACEUTICAL CO LTD 3.025% 07/09/2040 DD 07/09/20 | 750,000.000 | 774,861.84 | 764,797.50 | -10,064.34 |
| FXPF20010302 | 874060AZ9 | TAKEDA PHARMACEUTICAL CO LTD 3.175% 07/09/2050 DD 07/09/20 | 1,050,000.000 | 1,106,007.95 | 1,062,432.00 | -43,575.95 |
| FXPF20010302 | 87938WAU7 | TELEFONICA EMISIONES SA 5.213% 03/08/2047 DD 03/08/17 | 375,000.000 | 452,710.39 | 467,021.25 | 14,310.86 |
| FXPF20010302 | 87938WAW3 | TELEFONICA EMISIONES SA 4.895% 03/06/2048 DD 03/06/18 | 405,000.000 | 508,108.95 | 488,713.50 | -19,395.45 |
| FXPF20010302 | 87938WAX1 | TELEFONICA EMISIONES SA 5.520% 03/01/2049 DD 03/01/19 | 605,000.000 | 795,824.30 | 788,345.25 | -7,479.05 |
| FXPF20010302 | 87971MBH5 | TELUS CORP 4.600% 11/16/2048 DD 06/12/18 | 305,000.000 | 400,641.90 | 389,393.50 | -11,248.40 |
| FXPF20010302 | 882484AC2 | TEXAS HEALTH RESOURCES 2.328% 11/15/2050 DD 08/11/20 | 480,000.000 | 452,323.20 | 435,374.40 | -16,948.80 |
| FXPF20010302 | 883556CM2 | THERMO FISHER SCIENTIFIC INC 2.800% 10/15/2041 DD 08/23/21 | 765,000.000 | 775,223.80 | 776,161.35 | 937.55 |
| FXPF20010302 | 88731EAJ9 | TIME WARNER ENTERTAINMENT CO L 8.375% 07/15/2033 DD 01/15/94 | 170,000.000 | 255,197.20 | 247,802.20 | -7,395.00 |
| FXPF20010302 | 88732JAJ7 | TIME WARNER CABLE LLC 6.550% 05/01/2037 DD 04/09/07 | 100,000.000 | 137,272.00 | 131,098.00 | -6,174.00 |
| FXPF20010302 | 88732JAY4 | TIME WARNER CABLE LLC 5.875% 11/15/2040 DD 11/15/10 | 2,065,000.000 | 2,732,515.45 | 2,583,087.85 | -149,427.60 |
| FXPF20010302 | 88732JBB3 | TIME WARNER CABLE LLC 5.500% 09/01/2041 DD 09/12/11 | 1,070,000.000 | 1,374,789.50 | 1,300,510.10 | -74,279.40 |
| FXPF20010302 | 89352HAB5 | TRANSCANADA PIPELINES LTD 5.850% 03/15/2036 DD 03/20/06 | 250,000.000 | 337,520.00 | 326,187.50 | -11,332.50 |
| FXPF20010302 | 89352HAX7 | TRANSCANADA PIPELINES LTD 4.750% 05/15/2038 DD 05/07/18 | 935,000.000 | 1,169,703.70 | 1,116,782.70 | -52,921.00 |
| FXPF20010302 | 893574AF0 | TRANSCONTINENTAL GAS PIPE LINE 4.450% 08/01/2042 DD 07/13/12 | 255,000.000 | 296,758.80 | 299,030.85 | 2,272.05 |
| FXPF20010302 | 90265EAS9 | UDR INC 3.100% 11/01/2034 DD 10/11/19 | 160,000.000 | 180,020.80 | 165,923.20 | -14,097.60 |
| FXPF20010302 | 90265EAU4 | UDR INC 1.900% 03/15/2033 DD 12/14/20 | 530,000.000 | 530,116.60 | 489,269.50 | -40,847.10 |
| FXPF20010302 | 907818EF1 | UNION PACIFIC CORP 4.050% 11/15/2045 DD 10/29/15 | 290,000.000 | 356,807.30 | 342,597.30 | -14,210.00 |
| FXPF20010302 | 907818EK0 | UNION PACIFIC CORP 3.350% 08/15/2046 DD 08/08/16 | 255,000.000 | 284,707.50 | 273,538.50 | -11,169.00 |
| FXPF20010302 | 907818EQ7 | UNION PACIFIC CORP 3.600% 09/15/2037 DD 09/19/17 | 1,015,000.000 | 1,183,977.20 | 1,127,837.55 | -56,139.65 |
| FXPF20010302 | 913017CJ6 | RAYTHEON TECHNOLOGIES CORP 3.750% 11/01/2046 DD 11/01/16 | 1,070,000.000 | 1,237,213.55 | 1,196,013.90 | -41,199.65 |
| FXPF20010302 | 913017CP2 | RAYTHEON TECHNOLOGIES CORP 4.050% 05/04/2047 DD 05/04/17 | 945,000.000 | 1,138,093.62 | 1,097,201.70 | -40,891.92 |
| FXPF20010302 | 91324PAX0 | UNITEDHEALTH GROUP INC 6.500% 06/15/2037 DD 12/15/07 | 85,000.000 | 135,985.55 | 125,901.15 | -10,084.40 |
| FXPF20010302 | 91324PEF5 | UNITEDHEALTH GROUP INC 3.250% 05/15/2051 DD 05/19/21 | 630,000.000 | 664,938.07 | 684,230.40 | 19,292.33 |
| FXPF20010302 | 91911TAH6 | VALE OVERSEAS LTD 6.875% 11/21/2036 DD 11/21/06 | 260,000.000 | 351,000.00 | 345,477.60 | -5,522.40 |
| FXPF20010302 | 91911TAK9 | VALE OVERSEAS LTD 6.875% 11/10/2039 DD 11/10/09 | 780,000.000 | 1,068,034.93 | 1,047,157.80 | -20,877.13 |
| FXPF20010302 | 91911TAQ6 | VALE OVERSEAS LTD 3.750% 07/08/2030 DD 07/08/20 | 235,000.000 | 235,212.50 | 243,227.35 | 8,014.85 |
| FXPF20010302 | 91912EAA3 | VALE SA 5.625% 09/11/2042 DD 09/11/12 | 130,000.000 | 154,375.00 | 154,863.80 | 488.80 |
| FXPF20010302 | 91913YAL4 | VALERO ENERGY CORP 6.625% 06/15/2037 DD 06/08/07 | 295,000.000 | 392,406.05 | 398,244.10 | 5,838.05 |
| FXPF20010302 | 91913YBD1 | VALERO ENERGY CORP 3.650% 12/01/2051 DD 11/29/21 | 680,000.000 | 677,783.20 | 678,150.40 | 367.20 |
| FXPF20010302 | 92343VCQ5 | VERIZON COMMUNICATIONS INC 4.400% 11/01/2034 DD 10/29/14 | 330,000.000 | 386,284.80 | 384,895.50 | -1,389.30 |
| FXPF20010302 | 92343VDC5 | VERIZON COMMUNICATIONS INC 4.125% 08/15/2046 DD 08/01/16 | 345,000.000 | 423,297.75 | 401,424.75 | -21,873.00 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF20010302 | 92343VEA8 | VERIZON COMMUNICATIONS INC 4.500% 08/10/2033 DD 08/10/17 | 870,000.000 | 1,067,780.65 | 1,024,120.50 | -43,660.15 |
| FXPF20010302 | 92343VFD1 | VERIZON COMMUNICATIONS INC 4.000% 03/22/2050 DD 03/20/20 | 135,000.000 | 155,226.35 | 156,880.80 | 1,654.45 |
| FXPF20010302 | 92343VFW9 | VERIZON COMMUNICATIONS INC 2.987% 10/30/2056 DD 04/30/21 | 2,175,000.000 | 2,168,409.09 | 2,067,794.25 | -100,614.84 |
| FXPF20010302 | 92343VGC2 | VERIZON COMMUNICATIONS INC 3.700% 03/22/2061 DD 03/22/21 | 190,000.000 | 190,603.17 | 206,900.50 | 16,297.33 |
| FXPF20010302 | 92343VGJ7 | VERIZON COMMUNICATIONS INC 2.550% 03/21/2031 DD 03/22/21 | 580,000.000 | 580,510.40 | 585,811.60 | 5,301.20 |
| FXPF20010302 | 92343VGK4 | VERIZON COMMUNICATIONS INC 3.400% 03/22/2041 DD 03/22/21 | 960,000.000 | 969,604.20 | 1,007,836.80 | 38,232.60 |
| FXPF20010302 | 92556VAE6 | VIATRIS INC 3.850% 06/22/2040 DD 06/22/21 | 635,000.000 | 716,705.45 | 674,268.40 | -42,437.05 |
| FXPF20010302 | 92556VAF3 | VIATRIS INC 4.000% 06/22/2050 DD 06/22/21 | 650,000.000 | 664,063.00 | 694,746.00 | 30,683.00 |
| FXPF20010302 | 92857WAQ3 | VODAFONE GROUP PLC 6.150% 02/27/2037 DD 02/27/07 | 205,000.000 | 278,619.60 | 278,443.30 | -176.30 |
| FXPF20010302 | 92857WBM1 | VODAFONE GROUP PLC 5.250% 05/30/2048 DD 05/30/18 | 100,000.000 | 133,403.00 | 130,673.00 | -2,730.00 |
| FXPF20010302 | 92857WBS8 | VODAFONE GROUP PLC 4.875% 06/19/2049 DD 06/19/19 | 535,000.000 | 677,257.79 | 676,962.25 | -295.54 |
| FXPF20010302 | 92857WBT6 | VODAFONE GROUP PLC 5.125% 06/19/2059 DD 06/19/19 | 295,000.000 | 399,609.90 | 388,939.80 | -10,670.10 |
| FXPF20010302 | 92857WBU3 | VODAFONE GROUP PLC 4.250% 09/17/2050 DD 09/17/19 | 565,000.000 | 639,130.15 | 654,439.50 | 15,309.35 |
| FXPF20010302 | 92940PAG9 | WRKCO INC 3.000% 06/15/2033 DD 06/03/20 | 625,000.000 | 686,668.75 | 643,537.50 | -43,131.25 |
| FXPF20010302 | 94106BAD3 | WASTE CONNECTIONS INC 2.950% 01/15/2052 DD 09/20/21 | 1,210,000.000 | 1,192,984.00 | 1,195,855.10 | 2,871.10 |
| FXPF20010302 | 94973VAY3 | ANTHEM INC 4.625% 05/15/2042 DD 05/07/12 | 175,000.000 | 228,184.25 | 218,071.00 | -10,113.25 |
| FXPF20010302 | 94973VBB2 | ANTHEM INC 4.650% 01/15/2043 DD 09/10/12 | 705,000.000 | 923,937.74 | 883,322.70 | -40,615.04 |
| FXPF20010302 | 94973VBL0 | ANTHEM INC 4.850% 08/15/2054 DD 08/12/14 | 110,000.000 | 140,246.70 | 143,253.00 | 3,006.30 |
| FXPF20010302 | 958102AR6 | WESTERN DIGITAL CORP 3.100% 02/01/2032 DD 12/10/21 | 200,000.000 | 199,452.00 | 201,460.00 | 2,008.00 |
| FXPF20010302 | 960413BA9 | WESTLAKE CORP 3.375% 08/15/2061 DD 08/19/21 | 585,000.000 | 566,993.70 | 560,482.65 | -6,511.05 |
| FXPF20010302 | 961214EX7 | WESTPAC BANKING CORP VAR RT 11/18/2036 DD 11/18/21 | 1,545,000.000 | 1,545,000.00 | 1,529,117.40 | -15,882.60 |
| FXPF20010302 | 96950FAK0 | WILLIAMS COS INC/THE 5.800% 11/15/2043 DD 11/15/13 | 295,000.000 | 384,951.40 | 385,355.55 | 404.15 |
| FXPF20010302 | 96950FAN4 | WILLIAMS COS INC/THE 5.400% 03/04/2044 DD 03/04/14 | 540,000.000 | 666,959.40 | 672,224.40 | 5,265.00 |
| FXPF20010302 | 970648AK7 | WILLIS NORTH AMERICA INC 3.875% 09/15/2049 DD 09/10/19 | 1,005,000.000 | 1,131,847.65 | 1,094,374.65 | -37,473.00 |
| FXPF20010302 | 976843BM3 | WISCONSIN PUBLIC SERVICE CORP 3.300% 09/01/2049 DD 08/14/19 | 380,000.000 | 418,676.40 | 405,817.20 | -12,859.20 |
| FXPF20010302 | 98978VAH6 | ZOETIS INC 4.700% 02/01/2043 DD 08/01/13 | 410,000.000 | 517,506.10 | 524,025.10 | 6,519.00 |
| FXPF20010302 | 98978VAP8 | ZOETIS INC 4.450% 08/20/2048 DD 08/20/18 | 495,000.000 | 664,547.40 | 634,495.95 | -30,051.45 |
| FXPF20010602 | 00184NAB3 | TRICORBRAUN 3/21 COV-LITE TL 0.000% 03/03/2028 DD 01/22/21 | 62,407.900 | 62,187.63 | 61,904.89 | -282.74 |
| FXPF20010602 | 00241YAS3 | AUDIO VISUAL SERVICES 11/20 TL 0.000% 11/19/2025 DD 11/20/20 | 238,947.460 | 232,074.08 | 277,537.47 | 45,463.39 |
| FXPF20010602 | 020ESC125 | *ALPHA NATURAL RESOURCES 144A 7.500% 08/01/2020 DD 05/20/14 | 1,080,000.000 | 0.00 | 0.00 | 0.00 |
| FXPF20010602 | 04349TAF5 | ASCENA RETAIL 7/15 COV-LITE TLB | 42,675.660 | 8,108.37 | 163.45 | -7,944.92 |
| FXPF20010602 | 13201FAU0 | CAMBREX 1/21 COV-LITE TLB2 0.000% 12/04/2026 DD 01/19/21 | 210,904.780 | 209,861.39 | 210,816.20 | 954.81 |
| FXPF20010602 | 14713BAF1 | APPLE LEISURE 5/18 COV-LITE TL | 548,099.350 | 476,778.68 | 546,729.10 | 69,950.42 |
| FXPF20010602 | 14886MAN1 | *CATALINA MARKETING 2/19 | 123,454.920 | 107,940.42 | 61,357.10 | -46,583.32 |
| FXPF20010602 | 22834KAB7 | CINEWORLD 2/18 (USD) COV-LITE | 290,445.840 | 196,240.80 | 224,044.11 | 27,803.31 |
| FXPF20010602 | 22834KAH4 | CINEWORLD 11/20 WHEN ISSUED TL | 41,432.760 | 41,432.76 | 49,343.93 | 7,911.17 |
| FXPF20010602 | 25471YAK8 | DISCOVERORG/ZOOMINFO 2/21 COV- 0.000% 02/02/2026 DD | 183,833.680 | 183,409.40 | 184,063.47 | 654.07 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| | | 01/26/21 | | | | |
| FXPF20010602 | 26812CAE6 | DAE AVIATION (STANDARD AERO) 2 | 627.430 | 599.17 | 609.51 | 10.34 |
| FXPF20010602 | 26812CAF3 | DAE AVIATION (STANDARD AERO) 2 | 132,232.010 | 126,296.30 | 128,455.46 | 2,159.16 |
| FXPF20010602 | 29279UAB2 | ENDURANCE INTERNATIONAL/ENDURE 0.000% 02/10/2028 DD 12/02/20 | 119,598.340 | 119,000.35 | 118,477.70 | -522.65 |
| FXPF20010602 | 29481PAL5 | ERESEARCH TECHNOLOGY 1/21 INCR 0.000% 02/04/2027 DD 01/20/21 | 153,976.870 | 153,978.87 | 154,361.81 | 382.94 |
| FXPF20010602 | 36172KAC5 | GLOBAL HEALTHCARE EXCHANGE 6/17 COV-LITE TL | 325,426.980 | 319,730.18 | 324,105.75 | 4,375.57 |
| FXPF20010602 | 36250LAP9 | GTT 5/18 (USD) COV-LITE TL | 5,894.420 | 4,776.89 | 5,247.27 | 470.38 |
| FXPF20010602 | 36250LAQ7 | GTT 4/18 (EUR) COV-LITE TL | 9,375.460 | 9,827.89 | 9,487.06 | -340.83 |
| FXPF20010602 | 38017BAN6 | GO DADDY 11/17 COV-LITE TLB | 1,158.240 | 1,158.24 | 1,150.20 | -8.04 |
| FXPF20010602 | 45827MAA5 | INTELLIGENT PACKAGING LTD 144A 6.000% 09/15/2028 DD 09/11/20 | 114,000.000 | 117,135.00 | 117,135.00 | 0.00 |
| FXPF20010602 | 46583DAG4 | LANDESK SOFTWARE 10/21 TLB 0.000% 12/01/2027 DD 10/18/21 | 88,280.380 | 86,956.17 | 88,307.75 | 1,351.58 |
| FXPF20010602 | 51187GAP7 | WORLDSTRIDES / LAKELAND TOURS 0.000% 09/25/2023 DD 09/24/20 | 16,762.880 | 16,762.88 | 16,794.39 | 31.51 |
| FXPF20010602 | 57777PAB1 | EXPRESS OIL 2/18 TL | 2,940.784 | 2,927.86 | 2,933.43 | 5.57 |
| FXPF20010602 | 57906PAG4 | MCAFEE 10/18 (USD) COV-LITE TLB | 224,345.750 | 224,243.06 | 224,471.38 | 228.32 |
| FXPF20010602 | 58401DAC8 | CAPITAL VISION/MYEYEDR 8/19 COV-LITE TL | 9,235.630 | 9,103.55 | 9,208.66 | 105.11 |
| FXPF20010602 | 59170BAH8 | METRONET SYSTEMS 6/21 COV-LITE 0.000% 06/02/2028 DD 06/02/21 | 45,637.030 | 45,522.94 | 45,602.80 | 79.86 |
| FXPF20010602 | 59562TAN2 | SERVICE KING 12/20 TLB 0.000% 12/22/2025 DD 12/03/20 | 13,121.240 | 13,262.84 | 12,454.29 | -808.55 |
| FXPF20010602 | 59909TAC8 | MILANO 10/20 COV-LITE TLB 0.000% 10/01/2027 DD 08/04/20 | 1,249.780 | 1,608.04 | 1,251.65 | -356.39 |
| FXPF20010602 | 62704PAM5 | MURRAY ENERGY CORP 144A 12.000% 04/15/2024 DD 06/29/18 | 350,292.000 | 3,926.77 | 2,781.32 | -1,145.45 |
| FXPF20010602 | 62936DAR1 | NPC INTERNATIONAL 3/17 | 22,524.450 | 21,141.68 | 0.00 | -21,141.68 |
| FXPF20010602 | 63530QAJ8 | NATIONAL CINEMEDIA LLC 144A 5.875% 04/15/2028 DD 10/08/19 | 283,000.000 | 240,735.00 | 253,992.50 | 13,257.50 |
| FXPF20010602 | 63689EAK1 | NATIONAL MENTOR/CIVITAS 3/19 TLC | 1,480.790 | 1,478.87 | 1,478.02 | -0.85 |
| FXPF20010602 | 63689EAR6 | NATIONAL MENTOR/CIVITAS 2/21 T 0.000% 03/02/2028 DD 02/05/21 | 253,925.330 | 252,390.42 | 250,893.46 | -1,496.96 |
| FXPF20010602 | 70451NAB2 | PAYSAFE 6/21 (USD) COV-LITE TL 0.000% 06/28/2028 DD 06/02/21 | 38,711.200 | 38,130.53 | 37,537.86 | -592.67 |
| FXPF20010602 | 71645XAC3 | PETROCHOICE HOLDINGS 9/15 COV-LITE TL | 219,155.523 | 208,197.74 | 208,197.75 | 0.01 |
| FXPF20010602 | 72751PAC8 | PLANVIEW 12/20 COV-LITE TL 0.000% 12/17/2027 DD 11/30/20 | 113,445.460 | 112,756.36 | 113,397.81 | 641.45 |
| FXPF20010602 | 72811HAC4 | PLAYCORE 9/17 COV-LITE TL | 100,168.530 | 98,066.07 | 99,448.32 | 1,382.25 |
| FXPF20010602 | 72813NAU9 | PLAY POWER 5/19 COV-LITE TLB | 6,941.060 | 6,655.54 | 6,779.13 | 123.59 |
| FXPF20010602 | 74028HAE5 | PRECISION MEDICINE 2/21 COV-LI 0.000% 11/18/2027 DD 02/10/21 | 71,019.060 | 70,514.77 | 70,641.95 | 127.18 |
| FXPF20010602 | 74142KAF6 | PRETIUM PACKAGING 10/21 COV-LI 0.000% 10/02/2028 DD 08/27/21 | 45,735.880 | 45,507.20 | 45,604.62 | 97.42 |
| FXPF20010602 | 75049EAM6 | RADNET 4/21 TLB 0.000% 04/23/2028 DD 04/06/21 | 460.640 | 458.34 | 460.21 | 1.87 |
| FXPF20010602 | 75865HAH1 | *THERMA HOLDINGS 9/21 DELAYED T 0.000% 12/16/2027 DD 09/24/21 | 64,609.210 | 64,577.84 | 64,488.39 | -89.45 |
| FXPF20010602 | 75865HAJ7 | THERMA HOLDINGS 9/21 TL 0.000% 12/16/2027 DD 09/24/21 | 32,262.140 | 32,510.78 | 32,201.81 | -308.97 |
| FXPF20010602 | 76150KAB9 | REVINT SOLUTIONS 10/20 COV-LIT 0.000% 10/15/2027 DD 09/22/20 | 319,082.200 | 316,876.44 | 319,082.20 | 2,205.76 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF20010602 | 79377XAB2 | SAVE A LOT 12/16 COV-LITE TL | 282,829.760 | 246,061.88 | 16,027.96 | -230,033.92 |
| FXPF20010602 | 80358TAC0 | PROMETRIC 1/18 COV-LITE TL | 66,260.620 | 63,868.69 | 65,370.08 | 1,501.39 |
| FXPF20010602 | 81271EAB7 | MICRO FOCUS 6/17 (SEATTLE | 60,370.920 | 59,882.13 | 59,805.24 | -76.89 |
| FXPF20010602 | 83578BAN3 | DATATEL/ELLUCIAN 10/21 COV-LITE TLB | 526,364.690 | 524,001.55 | 525,969.92 | 1,968.37 |
| FXPF20010602 | 84857HAX8 | SPIRIT AEROSYSTEMS 10/21 COV-L 0.000% 01/15/2025 DD 09/24/21 | 212,498.310 | 213,091.53 | 212,551.43 | -540.10 |
| FXPF20010602 | 85232BAR7 | SRAM 5/21 TLB | 136,366.960 | 136,026.04 | 135,685.13 | -340.91 |
| FXPF20010602 | 87853EAE4 | *TECHNICOLOR 7/20 (USD) NEW MON | 28,169.250 | 30,546.17 | 29,956.31 | -589.86 |
| FXPF20010602 | 87978GAB5 | *TEMPLAR ENERGY 11/13 RC | 112,124.150 | 11,212.42 | 11,212.42 | 0.00 |
| FXPF20010602 | 87978GAG4 | *TEMPLAR ENERGY 6/20 DIP RC 0.000% 11/03/2021 DD 06/03/20 | 7,008.866 | 7,008.86 | 7,008.86 | 0.00 |
| FXPF20010602 | 90388HAB1 | ULTRA RESOURCES (UPL) 4/17 COV-LITE TL | 1,062,553.840 | 762,382.38 | 762,382.38 | 0.00 |
| FXPF20010602 | 91678HAF9 | UPSTREAM REHABILITATION 8/21 C 0.000% 11/20/2026 DD 07/20/21 | 29,930.510 | 29,902.99 | 29,930.51 | 27.52 |
| FXPF20010602 | 94935RAE3 | WELD NORTH EDUCATION 9/21 COV- 0.000% 12/21/2027 DD 09/09/21 | 36,799.170 | 37,051.40 | 36,768.63 | -282.77 |
| FXPF20010602 | 98379EAE6 | XPO LOGISTICS 2/18 COV-LITE 0.000% 02/24/2025 DD 02/15/18 | 141,497.180 | 140,612.82 | 140,772.71 | 159.89 |
| FXPF20010602 | 99AAE0228 | *ESSAR STEEL/ALGOMA 11/18 COV-LITE TL | 257,452.390 | 205,961.91 | 256,808.76 | 50,846.85 |
| FXPF20010602 | 99AAE0418 | *ALGOMA STEEL PARENT S.C.A. SENIOR NOTES DUE 2047 | 1,197,740.000 | 449,152.50 | 1,087,946.77 | 638,794.27 |
| FXPF20010602 | 99AAE2117 | *CATALINA MARKETING 2/19 COMMON STOCK EQUITY | 1,659.000 | 12.44 | 39.40 | 26.96 |
| FXPF20010602 | 99AAF4443 | *MASMOVIL 12/19 TLB 0.000% 05/07/2026 DD 12/31/19 | 307,646.360 | 309,072.30 | 306,763.41 | -2,308.89 |
| FXPF20010602 | 99AAF7503 | *GENESIS CARE 2/20 (USD) COV-LI | 6,598.870 | 6,588.50 | 6,313.47 | -275.03 |
| FXPF20010602 | 99AAF9616 | *NPC INTERNATIONAL 5/20 INCREME 0.000% 01/21/2023 DD 05/20/20 | 94,534.780 | 93,589.43 | 94,062.11 | 472.68 |
| FXPF20010602 | 99AAG1257 | *ASCENA RETAIL 7/20 DIP NEW MON | 55,091.160 | 60,783.73 | 60,049.36 | -734.37 |
| FXPF20010602 | 99AAG2883 | *WORLDSTRIDES / LAKELAND TOURS | 70.050 | 22.22 | 47.37 | 25.15 |
| FXPF20010602 | 99AAG5803 | *PLANVIEW 12/20 COV-LITE TL 0.000% 12/10/2027 DD 11/30/20 | 69,782.240 | 69,259.60 | 70,043.92 | 784.32 |
| FXPF20010602 | 99AAG8765 | *PRECISION MEDICINE 2/21 TL | 70,371.680 | 70,371.68 | 70,107.79 | -263.89 |
| FXPF20010602 | 99AAH0332 | *MURRAY ENERGY 9/20 EQUITY 0.000% 09/16/2025 DD 09/16/20 | 1,541,504.540 | 107,905.32 | 665,421.26 | 557,515.94 |
| FXPF20010602 | 99AAH0340 | *MURRAY ENERGY 9/20 PREFERRED E 0.000% 09/16/2025 DD 09/16/20 | 517,695.874 | 372,741.03 | 1,509,948.02 | 1,137,206.99 |
| FXPF20010602 | 99AAH4011 | *LOGOPLASTE 4/21 (USD) COV-LITE 0.000% 07/07/2028 DD 04/06/21 | 109,660.570 | 109,112.26 | 109,523.49 | 411.23 |
| FXPF20010602 | 99AAH5166 | *HAYWARD INDUSTRIES 5/21 COV-LI 0.000% 12/31/2024 DD 05/11/21 | 79,160.970 | 78,765.17 | 78,938.53 | 173.36 |
| FXPF20010602 | 99AAH5703 | *METRONET SYSTEMS 5/21 DELAYED 0.000% 05/26/2028 DD 05/11/21 | 5,070.780 | 5,070.78 | 5,068.24 | -2.54 |
| FXPF20010602 | 99AAH9663 | *FIRST STUDENT/FIRST TRANSIT 6/ 0.000% 12/31/2024 DD 06/25/21 | 130,359.870 | 129,708.07 | 129,129.27 | -578.80 |
| FXPF20010602 | 99AAH9671 | *FIRST STUDENT/FIRST TRANSIT 6/ 0.000% 12/31/2024 DD 06/25/21 | 48,119.410 | 47,878.81 | 47,665.16 | -213.65 |
| FXPF20010602 | 99AAI0935 | *TEKNI-PLEX 7/21 DELAYED TL 0.000% 07/22/2026 DD 07/22/21 | 1,304.700 | 1,304.70 | 1,303.07 | -1.63 |
| FXPF20010602 | 99AAI1032 | *WEBHELP 7/21 (USD) TL 0.000% 07/28/2028 DD 07/20/21 | 116,478.790 | 115,896.39 | 115,896.40 | 0.01 |
| FXPF20010602 | 99AAI1073 | *HYPERION MATERIALS & TECHNOLOG 0.000% 08/28/2026 DD 07/19/21 | 130,996.840 | 130,341.86 | 130,996.84 | 654.98 |
| FXPF20010602 | 99AAI1214 | *EYEMART 8/21 TL 0.000% 08/05/2027 DD 07/23/21 | 99,744.360 | 99,869.04 | 99,059.12 | -809.92 |
| FXPF20010602 | 99AAI1552 | *JANUS 7/21 INCREMENTAL TL | 220,631.000 | 219,527.85 | 220,079.42 | 551.57 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF20010602 | 99AAI6817 | *MONOTYPE IMAGING 10/21 TLB 0.000% 10/09/2026 DD 10/29/21 | 206,843.370 | 195,301.76 | 206,843.37 | 11,541.61 |
| FXPF20010602 | C9413PBB8 | *VALEANT 11/18 INCREMENTAL TL | 8.860 | 8.77 | 8.80 | 0.03 |
| FXPF20010602 | D6000EAB8 | MESSER INDUSTRIES 10/18 (USD) 0.000% 03/02/2026 DD 09/17/18 | 276.660 | 274.27 | 274.21 | -0.06 |
| FXPF20010602 | ED9251692 | *ORION CABLE 5/18 TLA2 | 1,544,269.940 | 1,644,244.08 | 1,741,655.59 | 97,411.51 |
| FXPF20010602 | EE9274627 | *MASMOVIL 9/21 TLB2 | 35,866.740 | 41,372.41 | 40,579.23 | -793.18 |
| FXPF20010602 | EEBF6N6Z1 | NAVIERA ARMAS SA REGS VAR RT 11/15/2024 | 155,000.000 | 84,754.70 | 135,372.29 | 50,617.59 |
| FXPF20010602 | EF9011307 | *COOKIE ACQUISTION SAS 0.000% Y B | 40,303.250 | 46,360.02 | 44,343.29 | -2,016.73 |
| FXPF20010602 | EF9250210 | *TECHNICOLOR 9/20 (EUR) PIK TL1 | 566,888.770 | 239,297.79 | 626,363.85 | 387,066.06 |
| FXPF20010602 | EF9251119 | *ELSAN SAS FACILITY B3 | 264,767.320 | 324,471.14 | 301,093.40 | -23,377.74 |
| FXPF20010602 | EF9255359 | *CEVA SANTE ANIMALE 11/16 0.000% E TLB | 228,428.160 | 253,249.84 | 263,994.94 | 10,745.10 |
| FXPF20010602 | EN9020061 | *FLORA FOOD 2/18 (EUR) TLB 0.000% | 397,996.600 | 461,813.17 | 438,552.98 | -23,260.19 |
| FXPF20010602 | EN9250775 | *VODAFONEZIGGO 10/19 TLH 0.000% | 416,531.230 | 479,049.18 | 466,484.13 | -12,565.05 |
| FXPF20010602 | EX9026207 | *CONSTELLATION AUTOMOTIVE/BCA M 0.000% ACE 7/21 (GBP) COV-LITE | 263,515.560 | 363,761.50 | 356,472.51 | -7,288.99 |
| FXPF20010602 | EX9250054 | *MASMOVIL 6/20 NEW MONEY TLB2 | 468,422.020 | 515,448.32 | 532,689.52 | 17,241.20 |
| FXPF20010602 | G3931DAB8 | *AMEX GBT 8/18 COV-LITE TLB | 18,124.900 | 17,066.69 | 17,490.53 | 423.84 |
| FXPF20010602 | G9445HAB5 | VISTRA 9/20 (USD) COV-LITE 0.000% 10/27/2025 DD 09/30/20 | 220,734.970 | 220,322.21 | 220,598.11 | 275.90 |
| FXPF20010602 | L2210TAC9 | *CURIUM 6/19 (USD) TLB | 63,449.740 | 62,815.21 | 63,423.09 | 607.88 |
| FXPF20010602 | L7300KAL8 | *ORTHO-CLINICAL 1/20 COV-LITE TLB | 388.210 | 467.16 | 441.20 | -25.96 |
| FXPF20010602 | L9308UAS9 | TRAVELPORT 3/19 2ND LIEN COV-LITE TL | 399,926.880 | 181,298.85 | 181,298.85 | 0.00 |
| FXPF20010602 | L9308UAU4 | *TRAVELPORT 9/20 STUB TL 0.000% 02/28/2025 DD 09/17/20 | 147,980.890 | 144,168.38 | 151,899.42 | 7,731.04 |
| FXPF20010602 | N2014AAE2 | *CIMPRESS 4/21 (USD) COV-LITE T | 310.220 | 307.12 | 309.83 | 2.71 |
| FXPF20010602 | N3066KAM7 | *ESDEC SOLAR 8/21 COV-LITE TLB 0.000% 08/30/2028 DD 08/03/21 | 95,326.580 | 93,420.05 | 94,849.95 | 1,429.90 |
| FXPF20010602 | P6981XAD2 | *MRO HOLDINGS 5/19 TLB 0.000% 12/31/2022 DD 05/09/19 | 224.730 | 193.55 | 224.45 | 30.90 |
| FXPF20011002 | 00131LAK1 | AIA GROUP LTD 144A 3.200% 09/16/2040 DD 09/16/20 | 400,000.000 | 419,352.00 | 408,856.00 | -10,496.00 |
| FXPF20011002 | 00206RKJ0 | AT&T INC 3.500% 09/15/2053 DD 03/15/21 | 1,664,000.000 | 1,666,446.08 | 1,685,349.12 | 18,903.04 |
| FXPF20011002 | 00206RLJ9 | AT&T INC 3.550% 09/15/2055 DD 03/15/21 | 7,654,000.000 | 7,628,052.94 | 7,712,476.56 | 84,423.62 |
| FXPF20011002 | 00206RLV2 | AT&T INC 3.650% 09/15/2059 DD 03/15/21 | 11,095,000.000 | 11,203,065.30 | 11,251,661.40 | 48,596.10 |
| FXPF20011002 | 00206RMN9 | AT&T INC 3.800% 12/01/2057 DD 06/01/21 | 3,841,000.000 | 4,013,614.54 | 4,014,920.48 | 1,305.94 |
| FXPF20011002 | 00253XAA9 | AMERICAN AIRLINES INC/AAD 144A 5.500% 04/20/2026 DD 03/24/21 | 1,300,000.000 | 1,358,500.00 | 1,351,844.00 | -6,656.00 |
| FXPF20011002 | 00287YAS8 | ABBVIE INC 4.700% 05/14/2045 DD 05/14/15 | 2,600,000.000 | 3,401,372.00 | 3,235,544.00 | -165,828.00 |
| FXPF20011002 | 00287YCY3 | ABBVIE INC 4.550% 03/15/2035 DD 09/15/20 | 1,100,000.000 | 1,390,741.00 | 1,326,347.00 | -64,394.00 |
| FXPF20011002 | 00287YDA4 | ABBVIE INC 4.850% 06/15/2044 DD 06/15/20 | 1,600,000.000 | 2,117,664.00 | 2,010,832.00 | -106,832.00 |
| FXPF20011002 | 00507VAQ2 | ACTIVISION BLIZZARD INC 2.500% 09/15/2050 DD 08/10/20 | 1,500,000.000 | 1,466,100.00 | 1,318,995.00 | -147,105.00 |
| FXPF20011002 | 00774MAR6 | AERCAP IRELAND CAPITAL DAC / A 4.625% 10/15/2027 DD 09/25/20 | 750,000.000 | 849,300.00 | 830,325.00 | -18,975.00 |
| FXPF20011002 | 00774MAX3 | AERCAP IRELAND CAPITAL DAC / A 3.300% 01/30/2032 DD 10/29/21 | 2,000,000.000 | 1,992,480.00 | 2,041,600.00 | 49,120.00 |
| FXPF20011002 | 008513AA1 | AGREE LP 2.900% 10/01/2030 DD 08/17/20 | 600,000.000 | 637,374.00 | 610,182.00 | -27,192.00 |
| FXPF20011002 | 008911BK4 | AIR CANADA 144A 3.875% 08/15/2026 DD 08/11/21 | 400,000.000 | 405,000.00 | 408,000.00 | 3,000.00 |
| FXPF20011002 | 00928QAU5 | AIRCASTLE LTD 144A 2.850% 01/26/2028 DD 01/26/21 | 800,000.000 | 783,872.00 | 805,248.00 | 21,376.00 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF20011002 | 01957TAH0 | UNIVERSAL SERVICES 4/21 INCREM 0.000% 05/12/2028 DD 04/08/21 | 700,000.000 | 696,500.00 | 696,941.00 | 441.00 |
| FXPF20011002 | 02209SBE2 | ALTRIA GROUP INC 5.800% 02/14/2039 DD 02/14/19 | 1,100,000.000 | 1,449,327.00 | 1,325,115.00 | -124,212.00 |
| FXPF20011002 | 02209SBF9 | ALTRIA GROUP INC 5.950% 02/14/2049 DD 02/14/19 | 1,000,000.000 | 1,400,960.00 | 1,251,700.00 | -149,260.00 |
| FXPF20011002 | 023135CC8 | AMAZON.COM INC 3.250% 05/12/2061 DD 05/12/21 | 1,100,000.000 | 1,090,980.00 | 1,190,167.00 | 99,187.00 |
| FXPF20011002 | 02376CBJ3 | AMR/AADVANTAGE 3/21 TL 0.000% 04/20/2028 DD 03/08/21 | 2,000,000.000 | 2,021,000.00 | 2,068,920.00 | 47,920.00 |
| FXPF20011002 | 024747AG2 | AMERICAN BUILDERS & CONTR 144A 3.875% 11/15/2029 DD 05/13/21 | 1,900,000.000 | 1,900,000.00 | 1,895,250.00 | -4,750.00 |
| FXPF20011002 | 025932AL8 | AMERICAN FINANCIAL GROUP INC/O 4.500% 06/15/2047 DD 06/02/17 | 2,800,000.000 | 3,384,500.00 | 3,331,944.00 | -52,556.00 |
| FXPF20011002 | 026874DB0 | AMERICAN INTERNATIONAL GROUP I 4.375% 01/15/2055 DD 01/15/15 | 1,000,000.000 | 1,285,490.00 | 1,231,080.00 | -54,410.00 |
| FXPF20011002 | 03027XAY6 | AMERICAN TOWER CORP 3.700% 10/15/2049 DD 10/03/19 | 1,000,000.000 | 1,136,260.00 | 1,069,570.00 | -66,690.00 |
| FXPF20011002 | 03040WAZ8 | AMERICAN WATER CAPITAL CORP 3.250% 06/01/2051 DD 05/14/21 | 2,400,000.000 | 2,352,010.50 | 2,502,480.00 | 150,469.50 |
| FXPF20011002 | 03512TAF8 | ANGLOGOLD ASHANTI HOLDINGS PLC 3.375% 11/01/2028 DD 10/22/21 | 500,000.000 | 498,940.00 | 495,420.00 | -3,520.00 |
| FXPF20011002 | 03522AAH3 | ANHEUSER-BUSCH COS LLC / ANHEU 4.700% 02/01/2036 DD 02/01/19 | 400,000.000 | 508,116.00 | 483,416.00 | -24,700.00 |
| FXPF20011002 | 03522AAJ9 | ANHEUSER-BUSCH COS LLC / ANHEU 4.900% 02/01/2046 DD 02/01/19 | 5,300,000.000 | 6,891,219.00 | 6,719,605.00 | -171,614.00 |
| FXPF20011002 | 035240AP5 | ANHEUSER-BUSCH INBEV WORLDWIDE 4.750% 04/15/2058 DD 04/04/18 | 1,600,000.000 | 2,093,776.00 | 1,985,904.00 | -107,872.00 |
| FXPF20011002 | 03666HAD3 | *ANTARES HOLDINGS LP 144A 2.750% 01/15/2027 DD 07/26/21 | 300,000.000 | 297,921.00 | 294,165.00 | -3,756.00 |
| FXPF20011002 | 036752AD5 | ANTHEM INC 4.375% 12/01/2047 DD 11/21/17 | 1,100,000.000 | 1,417,812.00 | 1,344,574.00 | -73,238.00 |
| FXPF20011002 | 03939AAA5 | ARCH CAPITAL GROUP LTD 3.635% 06/30/2050 DD 06/30/20 | 615,000.000 | 715,718.55 | 660,337.80 | -55,380.75 |
| FXPF20011002 | 05369AAH4 | AVIATION CAPITAL GROUP LL 144A 5.500% 12/15/2024 DD 07/10/20 | 400,000.000 | 442,828.00 | 437,728.00 | -5,100.00 |
| FXPF20011002 | 054561AM7 | EQUITABLE HOLDINGS INC 5.000% 04/20/2048 DD 10/20/18 | 1,500,000.000 | 1,975,725.00 | 1,879,500.00 | -96,225.00 |
| FXPF20011002 | 05541TAP6 | BGC PARTNERS INC 4.375% 12/15/2025 DD 07/10/20 | 600,000.000 | 634,662.00 | 642,606.00 | 7,944.00 |
| FXPF20011002 | 05565ASK0 | BNP PARIBAS SA 144A VAR RT 12/31/2049 DD 02/25/21 | 2,300,000.000 | 2,301,000.00 | 2,306,900.00 | 5,900.00 |
| FXPF20011002 | 056752AT5 | *BAIDU INC 2.375% 10/09/2030 DD 10/09/20 | 1,300,000.000 | 1,330,030.00 | 1,260,870.00 | -69,160.00 |
| FXPF20011002 | 059165EL0 | BALTIMORE GAS AND ELECTRIC CO 3.200% 09/15/2049 DD 09/12/19 | 650,000.000 | 725,907.00 | 681,349.50 | -44,557.50 |
| FXPF20011002 | 05971AAE1 | BANCO BTG PACTUAL SA/CAYM 144A 4.500% 01/10/2025 DD 12/10/19 | 1,800,000.000 | 1,923,768.00 | 1,815,750.00 | -108,018.00 |
| FXPF20011002 | 06051GJE0 | BANK OF AMERICA CORP VAR RT 06/19/2041 DD 06/19/20 | 2,400,000.000 | 2,500,560.00 | 2,316,600.00 | -183,960.00 |
| FXPF20011002 | 06051GKB4 | BANK OF AMERICA CORP VAR RT 07/21/2052 DD 07/21/21 | 1,700,000.000 | 1,700,000.00 | 1,711,934.00 | 11,934.00 |
| FXPF20011002 | 067316AG4 | BACARDI LTD 144A 5.150% 05/15/2038 DD 04/30/18 | 1,000,000.000 | 1,279,090.00 | 1,237,780.00 | -41,310.00 |
| FXPF20011002 | 06738EBA2 | BARCLAYS PLC VAR RT 12/31/2049 DD 08/14/18 | 4,200,000.000 | 4,515,000.00 | 4,507,104.00 | -7,896.00 |
| FXPF20011002 | 07274NAQ6 | BAYER US FINANCE II LLC 144A 4.875% 06/25/2048 DD 06/25/18 | 1,100,000.000 | 1,416,712.00 | 1,356,311.00 | -60,401.00 |
| FXPF20011002 | 073685AH2 | BEACON ROOFING SUPPLY INC 144A 4.125% 05/15/2029 DD 05/10/21 | 1,450,000.000 | 1,453,562.50 | 1,449,231.50 | -4,331.00 |
| FXPF20011002 | 092174AA9 | BLACK KNIGHT INFOSERV LLC 144A 3.625% 09/01/2028 DD 08/26/20 | 500,000.000 | 511,875.00 | 499,345.00 | -12,530.00 |
| FXPF20011002 | 09581JAA4 | BLUE OWL FINANCE LLC 144A 3.125% 06/10/2031 DD 06/10/21 | 1,700,000.000 | 1,676,565.00 | 1,665,422.00 | -11,143.00 |
| FXPF20011002 | 097023CV5 | BOEING CO/THE 5.705% 05/01/2040 DD 05/04/20 | 2,100,000.000 | 2,725,212.00 | 2,703,687.00 | -21,525.00 |
| FXPF20011002 | 097023CW3 | BOEING CO/THE 5.805% 05/01/2050 DD 05/04/20 | 2,500,000.000 | 3,364,843.00 | 3,396,275.00 | 31,432.00 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF20011002 | 097023CX1 | BOEING CO/THE 5.930% 05/01/2060 DD 05/04/20 | 1,600,000.000 | 2,269,744.00 | 2,228,560.00 | -41,184.00 |
| FXPF20011002 | 097023CY9 | BOEING CO/THE 5.150% 05/01/2030 DD 05/04/20 | 1,300,000.000 | 1,573,325.00 | 1,516,034.00 | -57,291.00 |
| FXPF20011002 | 11135FAQ4 | BROADCOM INC 4.150% 11/15/2030 DD 05/08/20 | 285,000.000 | 310,875.15 | 316,398.45 | 5,523.30 |
| FXPF20011002 | 11135FAS0 | BROADCOM INC 4.300% 11/15/2032 DD 05/08/20 | 100,000.000 | 113,591.00 | 112,511.00 | -1,080.00 |
| FXPF20011002 | 11135FBG5 | BROADCOM INC 144A 3.750% 02/15/2051 DD 01/19/21 | 500,000.000 | 497,840.00 | 524,250.00 | 26,410.00 |
| FXPF20011002 | 11135FBK6 | BROADCOM INC 144A 3.419% 04/15/2033 DD 03/31/21 | 1,600,000.000 | 1,625,523.00 | 1,679,248.00 | 53,725.00 |
| FXPF20011002 | 11135FBL4 | BROADCOM INC 144A 3.469% 04/15/2034 DD 03/31/21 | 2,390,000.000 | 2,411,727.80 | 2,503,190.40 | 91,462.60 |
| FXPF20011002 | 11135FBP5 | BROADCOM INC 144A 3.137% 11/15/2035 DD 09/30/21 | 710,000.000 | 705,519.90 | 715,317.90 | 9,798.00 |
| FXPF20011002 | 11135FBQ3 | BROADCOM INC 144A 3.187% 11/15/2036 DD 09/30/21 | 1,415,000.000 | 1,409,019.95 | 1,414,858.50 | 5,838.55 |
| FXPF20011002 | 11271LAB8 | BROOKFIELD FINANCE INC 4.700% 09/20/2047 DD 09/14/17 | 1,500,000.000 | 1,898,160.00 | 1,848,000.00 | -50,160.00 |
| FXPF20011002 | 1248EPCL5 | CCO HOLDINGS LLC / CCO HO 144A 4.500% 06/01/2033 DD 04/22/21 | 1,800,000.000 | 1,794,000.00 | 1,836,414.00 | 42,414.00 |
| FXPF20011002 | 12527GAE3 | CF INDUSTRIES INC 5.375% 03/15/2044 DD 03/11/14 | 400,000.000 | 506,304.00 | 504,440.00 | -1,864.00 |
| FXPF20011002 | 12527GAF0 | CF INDUSTRIES INC 5.150% 03/15/2034 DD 03/11/14 | 100,000.000 | 120,342.00 | 120,500.00 | 158.00 |
| FXPF20011002 | 125491AP5 | CI FINANCIAL CORP 4.100% 06/15/2051 DD 06/07/21 | 500,000.000 | 499,740.00 | 543,825.00 | 44,085.00 |
| FXPF20011002 | 12572QAF2 | CME GROUP INC 5.300% 09/15/2043 DD 09/09/13 | 1,100,000.000 | 1,642,344.00 | 1,533,136.00 | -109,208.00 |
| FXPF20011002 | 12644VAD0 | *CSN RESOURCES SA 144A 4.625% 06/10/2031 DD 06/10/21 | 500,000.000 | 500,000.00 | 475,630.00 | -24,370.00 |
| FXPF20011002 | 12769LAB5 | CAESARS RESORT 12/17 COV-LITE TL | 2,089,147.300 | 2,070,369.84 | 2,076,090.13 | 5,720.29 |
| FXPF20011002 | 12769LAD1 | CAESARS RESORT 6/20 COV-LITE T | 895,477.380 | 899,954.76 | 895,253.51 | -4,701.25 |
| FXPF20011002 | 134429BK4 | CAMPBELL SOUP CO 3.125% 04/24/2050 DD 04/24/20 | 1,300,000.000 | 1,373,047.00 | 1,284,452.00 | -88,595.00 |
| FXPF20011002 | 13645RAX2 | CANADIAN PACIFIC RAILWAY CO 6.125% 09/15/2115 DD 09/11/15 | 1,400,000.000 | 2,344,020.00 | 2,093,574.00 | -250,446.00 |
| FXPF20011002 | 14314CAA3 | CARLYLE FINANCE LLC 144A 5.650% 09/15/2048 DD 09/14/18 | 1,100,000.000 | 1,430,451.00 | 1,493,316.00 | 62,865.00 |
| FXPF20011002 | 143658BQ4 | CARNIVAL CORP 144A 4.000% 08/01/2028 DD 07/26/21 | 400,000.000 | 404,000.00 | 397,000.00 | -7,000.00 |
| FXPF20011002 | 14448CAS3 | CARRIER GLOBAL CORP 3.577% 04/05/2050 DD 10/05/20 | 600,000.000 | 671,412.00 | 640,278.00 | -31,134.00 |
| FXPF20011002 | 15118JAA3 | CELLNEX FINANCE CO SA 144A 3.875% 07/07/2041 DD 07/07/21 | 700,000.000 | 691,068.00 | 669,424.00 | -21,644.00 |
| FXPF20011002 | 15135BAY7 | CENTENE CORP 2.450% 07/15/2028 DD 07/01/21 | 700,000.000 | 700,000.00 | 689,500.00 | -10,500.00 |
| FXPF20011002 | 161175BA1 | CHARTER COMMUNICATIONS OPERATI 6.484% 10/23/2045 DD 10/23/16 | 3,600,000.000 | 5,092,056.00 | 4,929,912.00 | -162,144.00 |
| FXPF20011002 | 161175BN3 | CHARTER COMMUNICATIONS OPERATI 5.750% 04/01/2048 DD 04/17/18 | 1,700,000.000 | 2,224,348.00 | 2,126,394.00 | -97,954.00 |
| FXPF20011002 | 172967LP4 | CITIGROUP INC VAR RT 07/24/2028 DD 07/24/17 | 1,900,000.000 | 2,154,049.00 | 2,050,594.00 | -103,455.00 |
| FXPF20011002 | 172967MS7 | CITIGROUP INC VAR RT 06/03/2031 DD 06/03/20 | 2,500,000.000 | 2,664,650.00 | 2,524,250.00 | -140,400.00 |
| FXPF20011002 | 20030NDR9 | COMCAST CORP 144A 2.887% 11/01/2051 DD 08/19/21 | 3,985,000.000 | 3,927,297.20 | 3,869,315.45 | -57,981.75 |
| FXPF20011002 | 20030NDV0 | COMCAST CORP 144A 2.987% 11/01/2063 DD 08/19/21 | 719,000.000 | 737,273.75 | 685,616.83 | -51,656.92 |
| FXPF20011002 | 202712BL8 | COMMONWEALTH BANK OF AUST 144A 3.743% 09/12/2039 DD 09/12/19 | 1,000,000.000 | 1,177,000.00 | 1,074,300.00 | -102,700.00 |
| FXPF20011002 | 204448AA2 | CIA DE MINAS BUENAVENTURA 144A 5.500% 07/23/2026 DD 07/23/21 | 400,000.000 | 396,560.00 | 390,400.00 | -6,160.00 |
| FXPF20011002 | 209111FZ1 | CONSOLIDATED EDISON CO OF NEW 3.000% 12/01/2060 DD 11/13/20 | 900,000.000 | 817,938.00 | 842,769.00 | 24,831.00 |
| FXPF20011002 | 21036PAZ1 | CONSTELLATION BRANDS INC 4.100% 02/15/2048 DD 02/07/18 | 1,400,000.000 | 1,695,932.00 | 1,592,500.00 | -103,432.00 |
| FXPF20011002 | 212015AT8 | CONTINENTAL RESOURCES INC 144A 5.750% 01/15/2031 DD 11/25/20 | 300,000.000 | 349,782.00 | 353,286.00 | 3,504.00 |
| FXPF20011002 | 22160NAA7 | COSTAR GROUP INC 144A 2.800% 07/15/2030 DD 07/01/20 | 200,000.000 | 207,808.00 | 200,252.00 | -7,556.00 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF20011002 | 222070AE4 | COTY INC 144A 5.000% 04/15/2026 DD 04/21/21 | 1,300,000.000 | 1,300,000.00 | 1,339,039.00 | 39,039.00 |
| FXPF20011002 | 224044CF2 | COX COMMUNICATIONS INC 144A 4.800% 02/01/2035 DD 12/08/14 | 1,700,000.000 | 2,149,922.00 | 2,006,527.00 | -143,395.00 |
| FXPF20011002 | 225401AL2 | CREDIT SUISSE GROUP AG 144A VAR RT 12/31/2049 DD 08/21/19 | 2,000,000.000 | 2,203,375.00 | 2,155,600.00 | -47,775.00 |
| FXPF20011002 | 225401AR9 | CREDIT SUISSE GROUP AG 144A VAR RT 12/31/2049 DD 08/11/20 | 200,000.000 | 207,000.00 | 206,500.00 | -500.00 |
| FXPF20011002 | 22546DAB2 | CREDIT SUISSE GROUP AG 144A VAR RT 12/31/2049 DD 12/11/13 | 1,400,000.000 | 1,556,450.00 | 1,512,000.00 | -44,450.00 |
| FXPF20011002 | 22822VAP6 | CROWN CASTLE INTERNATIONAL COR 4.000% 11/15/2049 DD 08/15/19 | 1,500,000.000 | 1,771,440.00 | 1,655,535.00 | -115,905.00 |
| FXPF20011002 | 22966RAH9 | CUBESMART LP 2.250% 12/15/2028 DD 11/30/21 | 500,000.000 | 497,575.00 | 500,520.00 | 2,945.00 |
| FXPF20011002 | 23345MAA5 | DT MIDSTREAM INC 144A 4.125% 06/15/2029 DD 06/09/21 | 400,000.000 | 400,000.00 | 409,500.00 | 9,500.00 |
| FXPF20011002 | 23345MAB3 | DT MIDSTREAM INC 144A 4.375% 06/15/2031 DD 06/09/21 | 400,000.000 | 400,000.00 | 416,000.00 | 16,000.00 |
| FXPF20011002 | 23918KAT5 | DAVITA INC 144A 3.750% 02/15/2031 DD 08/11/20 | 1,800,000.000 | 1,730,250.00 | 1,750,500.00 | 20,250.00 |
| FXPF20011002 | 247361ZU5 | DELTA AIR LINES INC 2.900% 10/28/2024 DD 10/28/19 | 900,000.000 | 900,000.00 | 917,802.00 | 17,802.00 |
| FXPF20011002 | 247361ZZ4 | DELTA AIR LINES INC 7.375% 01/15/2026 DD 06/12/20 | 828,000.000 | 966,816.96 | 974,688.48 | 7,871.52 |
| FXPF20011002 | 24736CBS2 | DELTA AIR LINES/SKYMILES 9/20 0.000% 10/20/2027 DD 09/14/20 | 800,000.000 | 840,000.00 | 845,000.00 | 5,000.00 |
| FXPF20011002 | 251526CD9 | DEUTSCHE BANK AG/NEW YORK NY VAR RT 09/18/2031 DD 09/18/20 | 1,600,000.000 | 1,733,984.00 | 1,685,680.00 | -48,304.00 |
| FXPF20011002 | 25156PAC7 | DEUTSCHE TELEKOM INTERNATIONAL VAR RT 06/15/2030 DD 07/06/00 | 900,000.000 | 1,423,962.00 | 1,308,933.00 | -115,029.00 |
| FXPF20011002 | 25179MAN3 | DEVON ENERGY CORP 4.750% 05/15/2042 DD 05/14/12 | 1,200,000.000 | 1,360,404.00 | 1,393,080.00 | 32,676.00 |
| FXPF20011002 | 25461LAA0 | DIRECTV FINANCING LLC / D 144A 5.875% 08/15/2027 DD 08/02/21 | 400,000.000 | 400,000.00 | 409,332.00 | 9,332.00 |
| FXPF20011002 | 254687FZ4 | WALT DISNEY CO/THE 3.600% 01/13/2051 DD 05/13/20 | 200,000.000 | 242,100.00 | 227,032.00 | -15,068.00 |
| FXPF20011002 | 25470XBF1 | DISH DBS CORP 144A 5.750% 12/01/2028 DD 11/26/21 | 500,000.000 | 500,000.00 | 505,000.00 | 5,000.00 |
| FXPF20011002 | 26442CBC7 | DUKE ENERGY CAROLINAS LLC 3.450% 04/15/2051 DD 04/01/21 | 200,000.000 | 199,254.00 | 219,552.00 | 20,298.00 |
| FXPF20011002 | 279158AE9 | ECOPETROL SA 7.375% 09/18/2043 DD 09/18/13 | 1,400,000.000 | 1,918,798.00 | 1,547,000.00 | -371,798.00 |
| FXPF20011002 | 28470RAH5 | CAESARS ENTERTAINMENT INC 144A 6.250% 07/01/2025 DD 07/06/20 | 100,000.000 | 106,500.00 | 104,963.00 | -1,537.00 |
| FXPF20011002 | 29103DAM8 | EMERA US FINANCE LP 4.750% 06/15/2046 DD 12/15/16 | 1,100,000.000 | 1,406,680.00 | 1,299,859.00 | -106,821.00 |
| FXPF20011002 | 292480AJ9 | ENERGY TRANSFER LP VAR RT 05/15/2044 DD 11/15/15 | 830,000.000 | 799,696.70 | 894,159.00 | 94,462.30 |
| FXPF20011002 | 29273RAR0 | ENERGY TRANSFER LP 6.500% 02/01/2042 DD 01/17/12 | 600,000.000 | 733,914.00 | 774,876.00 | 40,962.00 |
| FXPF20011002 | 29273RBF5 | ENERGY TRANSFER LP 5.150% 03/15/2045 DD 03/12/15 | 2,200,000.000 | 2,384,118.00 | 2,493,260.00 | 109,142.00 |
| FXPF20011002 | 29273RBJ7 | ENERGY TRANSFER LP 6.125% 12/15/2045 DD 06/23/15 | 1,200,000.000 | 1,417,560.00 | 1,496,796.00 | 79,236.00 |
| FXPF20011002 | 29278GAQ1 | ENEL FINANCE INTERNATIONA 144A 2.875% 07/12/2041 DD 07/12/21 | 1,700,000.000 | 1,678,983.00 | 1,634,669.00 | -44,314.00 |
| FXPF20011002 | 29379VBA0 | ENTERPRISE PRODUCTS OPERATING 4.850% 03/15/2044 DD 03/18/13 | 1,300,000.000 | 1,612,715.00 | 1,569,113.00 | -43,602.00 |
| FXPF20011002 | 29379VBC6 | ENTERPRISE PRODUCTS OPERATING 5.100% 02/15/2045 DD 02/12/14 | 1,800,000.000 | 2,338,866.00 | 2,226,042.00 | -112,824.00 |
| FXPF20011002 | 29379VBW2 | ENTERPRISE PRODUCTS OPERATING 4.200% 01/31/2050 DD 07/08/19 | 1,600,000.000 | 1,879,680.00 | 1,799,968.00 | -79,712.00 |
| FXPF20011002 | 29444UBJ4 | EQUINIX INC 3.000% 07/15/2050 DD 06/22/20 | 600,000.000 | 607,602.00 | 574,890.00 | -32,712.00 |
| FXPF20011002 | 29444UBT2 | EQUINIX INC 3.400% 02/15/2052 DD 05/17/21 | 100,000.000 | 99,178.00 | 102,345.00 | 3,167.00 |
| FXPF20011002 | 29670VAA7 | ESSENTIAL PROPERTIES LP 2.950% 07/15/2031 DD 06/28/21 | 700,000.000 | 698,600.00 | 690,326.00 | -8,274.00 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF20011002 | 29717PAR8 | ESSEX PORTFOLIO LP 3.625% 05/01/2027 DD 04/10/17 | 800,000.000 | 901,296.00 | 861,640.00 | -39,656.00 |
| FXPF20011002 | 30212PAR6 | EXPEDIA GROUP INC 3.250% 02/15/2030 DD 02/15/20 | 2,300,000.000 | 2,353,659.00 | 2,349,381.00 | -4,278.00 |
| FXPF20011002 | 303901BF8 | FAIRFAX FINANCIAL HOLDINGS LTD 4.625% 04/29/2030 DD 04/29/20 | 1,100,000.000 | 1,230,790.00 | 1,233,144.00 | 2,354.00 |
| FXPF20011002 | 309601AE2 | FARMERS INSURANCE EXCHANG 144A VAR RT 11/01/2057 DD 10/16/17 | 1,400,000.000 | 1,497,496.00 | 1,616,594.00 | 119,098.00 |
| FXPF20011002 | 31847RAH5 | FIRST AMERICAN FINANCIAL CORP 2.400% 08/15/2031 DD 08/03/21 | 825,000.000 | 822,164.50 | 805,101.00 | -17,063.50 |
| FXPF20011002 | 33939HAB5 | FLEX INTERMEDIATE HOLDCO 144A 4.317% 12/30/2039 DD 05/28/21 | 1,400,000.000 | 1,399,930.00 | 1,442,196.00 | 42,266.00 |
| FXPF20011002 | 35137LAK1 | FOX CORP 5.576% 01/25/2049 DD 01/25/20 | 1,400,000.000 | 2,046,436.00 | 1,917,020.00 | -129,416.00 |
| FXPF20011002 | 354613AM3 | FRANKLIN RESOURCES INC 2.950% 08/12/2051 DD 08/12/21 | 700,000.000 | 695,576.00 | 676,648.00 | -18,928.00 |
| FXPF20011002 | 35640YAG2 | FREEDOM MORTGAGE CORP 144A 6.625% 01/15/2027 DD 07/07/21 | 2,200,000.000 | 2,200,000.00 | 2,150,500.00 | -49,500.00 |
| FXPF20011002 | 35805BAE8 | FRESENIUS MEDICAL CARE US 144A 3.000% 12/01/2031 DD 05/18/21 | 1,400,000.000 | 1,388,730.00 | 1,414,406.00 | 25,676.00 |
| FXPF20011002 | 36164QNA2 | GE CAPITAL INTERNATIONAL FUNDI 4.418% 11/15/2035 DD 05/15/16 | 1,243,000.000 | 1,483,582.65 | 1,485,534.16 | 1,951.51 |
| FXPF20011002 | 36166NAK9 | GE CAPITAL FUNDING LLC 4.550% 05/15/2032 DD 11/15/20 | 1,300,000.000 | 1,560,156.00 | 1,539,460.00 | -20,696.00 |
| FXPF20011002 | 361841AL3 | GLP CAPITAL LP / GLP FINANCING 5.300% 01/15/2029 DD 09/26/18 | 1,700,000.000 | 1,966,815.00 | 1,929,840.00 | -36,975.00 |
| FXPF20011002 | 36186CBY8 | ALLY FINANCIAL INC 8.000% 11/01/2031 DD 12/31/08 | 2,200,000.000 | 3,182,730.00 | 3,117,422.00 | -65,308.00 |
| FXPF20011002 | 363576AB5 | ARTHUR J GALLAGHER & CO 3.500% 05/20/2051 DD 05/20/21 | 1,500,000.000 | 1,482,120.00 | 1,589,985.00 | 107,865.00 |
| FXPF20011002 | 38141GYC2 | GOLDMAN SACHS GROUP INC/THE VAR RT 04/22/2042 DD 04/22/21 | 500,000.000 | 500,000.00 | 520,025.00 | 20,025.00 |
| FXPF20011002 | 38148YAA6 | GOLDMAN SACHS GROUP INC/THE VAR RT 10/31/2038 DD 10/31/17 | 1,900,000.000 | 2,318,646.00 | 2,178,255.00 | -140,391.00 |
| FXPF20011002 | 38239JAA9 | GOODMAN US FINANCE THREE 144A 3.700% 03/15/2028 DD 09/27/17 | 1,300,000.000 | 1,417,377.00 | 1,403,493.00 | -13,884.00 |
| FXPF20011002 | 404119CB3 | HCA INC 3.500% 07/15/2051 DD 06/30/21 | 800,000.000 | 796,008.00 | 818,640.00 | 22,632.00 |
| FXPF20011002 | 404280BL2 | *HSBC HOLDINGS PLC VAR RT 12/31/2049 DD 05/22/17 | 300,000.000 | 330,750.00 | 321,750.00 | -9,000.00 |
| FXPF20011002 | 404280BP3 | HSBC HOLDINGS PLC VAR RT 12/31/2049 DD 03/23/18 | 4,100,000.000 | 4,602,250.00 | 4,516,068.00 | -86,182.00 |
| FXPF20011002 | 42226AAA5 | HEALTHEQUITY INC 144A 4.500% 10/01/2029 DD 10/08/21 | 400,000.000 | 400,000.00 | 396,000.00 | -4,000.00 |
| FXPF20011002 | 423452AE1 | HELMERICH & PAYNE INC 144A 2.900% 09/29/2031 DD 09/29/21 | 650,000.000 | 648,619.50 | 638,612.00 | -10,007.50 |
| FXPF20011002 | 432833AF8 | HILTON DOMESTIC OPERATING CO I 4.875% 01/15/2030 DD 06/20/19 | 400,000.000 | 437,000.00 | 427,500.00 | -9,500.00 |
| FXPF20011002 | 432833AL5 | HILTON DOMESTIC OPERATING 144A 4.000% 05/01/2031 DD 12/01/20 | 800,000.000 | 813,125.00 | 818,960.00 | 5,835.00 |
| FXPF20011002 | 432833AN1 | HILTON DOMESTIC OPERATING 144A 3.625% 02/15/2032 DD 02/02/21 | 2,300,000.000 | 2,263,150.00 | 2,287,902.00 | 24,752.00 |
| FXPF20011002 | 43283LAH4 | HILTON GRAND 5/21 COV-LITE TLB 0.000% 08/02/2028 DD 03/12/21 | 1,598,000.000 | 1,590,010.00 | 1,599,198.50 | 9,188.50 |
| FXPF20011002 | 44107TAZ9 | HOST HOTELS & RESORTS LP 3.500% 09/15/2030 DD 08/20/20 | 1,300,000.000 | 1,369,602.00 | 1,335,841.00 | -33,761.00 |
| FXPF20011002 | 44409MAC0 | HUDSON PACIFIC PROPERTIES LP 3.250% 01/15/2030 DD 10/03/19 | 750,000.000 | 799,590.00 | 778,777.50 | -20,812.50 |
| FXPF20011002 | 448579AG7 | HYATT HOTELS CORP 4.375% 09/15/2028 DD 08/16/18 | 500,000.000 | 542,745.00 | 541,060.00 | -1,685.00 |
| FXPF20011002 | 45258FAB6 | INGRAM MICRO 7/21 COV-LITE TL 0.000% 06/30/2028 DD 03/24/21 | 1,097,250.000 | 1,086,277.50 | 1,096,701.38 | 10,423.88 |
| FXPF20011002 | 45262BAC7 | IMPERIAL BRANDS FINANCE P 144A 3.875% 07/26/2029 DD 07/26/19 | 1,400,000.000 | 1,564,836.00 | 1,484,070.00 | -80,766.00 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF20011002 | 454889AU0 | INDIANA MICHIGAN POWER CO 3.250% 05/01/2051 DD 04/29/21 | 1,400,000.000 | 1,389,108.00 | 1,439,508.00 | 50,400.00 |
| FXPF20011002 | 45783DAB5 | INSTANT BRANDS 4/21 COV-LITE T 0.000% 04/07/2028 DD 03/22/21 | 1,251,250.000 | 1,238,737.50 | 1,151,150.00 | -87,587.50 |
| FXPF20011002 | 459506AR2 | INTERNATIONAL FLAVORS & F 144A 3.268% 11/15/2040 DD 09/16/20 | 1,100,000.000 | 1,182,060.00 | 1,120,020.00 | -62,040.00 |
| FXPF20011002 | 46115HBS5 | INTESA SANPAOLO SPA 144A VAR RT 06/01/2042 DD 06/01/21 | 1,400,000.000 | 1,400,000.00 | 1,441,916.00 | 41,916.00 |
| FXPF20011002 | 46647PCR5 | JPMORGAN CHASE & CO VAR RT 11/08/2032 DD 11/08/21 | 1,000,000.000 | 1,000,000.00 | 1,008,120.00 | 8,120.00 |
| FXPF20011002 | 485170BB9 | KANSAS CITY SOUTHERN/OLD 4.700% 05/01/2048 DD 05/03/18 | 1,200,000.000 | 1,510,716.00 | 1,497,936.00 | -12,780.00 |
| FXPF20011002 | 494550BU9 | KINDER MORGAN ENERGY PARTNERS 5.500% 03/01/2044 DD 02/24/14 | 2,200,000.000 | 2,780,404.00 | 2,704,372.00 | -76,032.00 |
| FXPF20011002 | 52107QAG0 | LAZARD GROUP LLC 3.750% 02/13/2025 DD 02/13/15 | 2,400,000.000 | 2,665,224.00 | 2,552,808.00 | -112,416.00 |
| FXPF20011002 | 526250AB1 | LENOVO GROUP LTD 144A 3.421% 11/02/2030 DD 11/02/20 | 400,000.000 | 410,064.00 | 403,568.00 | -6,496.00 |
| FXPF20011002 | 527298BP7 | LEVEL 3 FINANCING INC 144A 3.400% 03/01/2027 DD 11/29/19 | 1,000,000.000 | 1,088,620.00 | 1,032,450.00 | -56,170.00 |
| FXPF20011002 | 538034AX7 | LIVE NATION ENTERTAINMENT 144A 3.750% 01/15/2028 DD 01/04/21 | 1,100,000.000 | 1,097,000.00 | 1,091,750.00 | -5,250.00 |
| FXPF20011002 | 539439AU3 | LLOYDS BANKING GROUP PLC VAR RT 12/31/2049 DD 10/10/18 | 1,300,000.000 | 1,495,000.00 | 1,469,910.00 | -25,090.00 |
| FXPF20011002 | 552676AV0 | MDC HOLDINGS INC 3.966% 08/06/2061 DD 08/06/21 | 300,000.000 | 300,000.00 | 286,860.00 | -13,140.00 |
| FXPF20011002 | 552953CE9 | MGM RESORTS INTERNATIONAL 5.750% 06/15/2025 DD 06/18/18 | 800,000.000 | 884,520.00 | 861,000.00 | -23,520.00 |
| FXPF20011002 | 55300RAG6 | MGM CHINA HOLDINGS LTD 144A 4.750% 02/01/2027 DD 03/31/21 | 1,300,000.000 | 1,322,860.00 | 1,287,676.00 | -35,184.00 |
| FXPF20011002 | 55303XAJ4 | MGM GROWTH PROPERTIES OPERATIN 5.750% 02/01/2027 DD 08/01/19 | 500,000.000 | 555,250.00 | 565,000.00 | 9,750.00 |
| FXPF20011002 | 57164PAH9 | MARRIOTT OWNERSHIP RESORT 144A 4.500% 06/15/2029 DD 06/21/21 | 450,000.000 | 454,500.00 | 452,934.00 | -1,566.00 |
| FXPF20011002 | 571748BJ0 | MARSH & MCLENNAN COS INC 4.900% 03/15/2049 DD 01/15/19 | 1,200,000.000 | 1,739,508.00 | 1,618,404.00 | -121,104.00 |
| FXPF20011002 | 571903BF9 | MARRIOTT INTERNATIONAL INC/MD 3.500% 10/15/2032 DD 08/14/20 | 500,000.000 | 546,790.00 | 524,265.00 | -22,525.00 |
| FXPF20011002 | 571903BH5 | MARRIOTT INTERNATIONAL INC/MD 2.750% 10/15/2033 DD 09/22/21 | 800,000.000 | 799,256.00 | 777,096.00 | -22,160.00 |
| FXPF20011002 | 573874AJ3 | MARVELL TECHNOLOGY INC 2.950% 04/15/2031 DD 04/12/21 | 2,600,000.000 | 2,596,382.00 | 2,652,130.00 | 55,748.00 |
| FXPF20011002 | 58547DAC3 | MELCO RESORTS FINANCE LTD 144A 5.625% 07/17/2027 DD 07/17/19 | 1,200,000.000 | 1,263,660.00 | 1,184,316.00 | -79,344.00 |
| FXPF20011002 | 594918CD4 | MICROSOFT CORP 2.675% 06/01/2060 DD 06/01/20 | 1,700,000.000 | 1,842,290.00 | 1,702,329.00 | -139,961.00 |
| FXPF20011002 | 595112BQ5 | MICRON TECHNOLOGY INC 4.663% 02/15/2030 DD 07/12/19 | 650,000.000 | 797,647.49 | 749,112.00 | -48,535.49 |
| FXPF20011002 | 595620AU9 | MIDAMERICAN ENERGY CO 4.250% 07/15/2049 DD 01/09/19 | 1,000,000.000 | 1,342,630.00 | 1,238,190.00 | -104,440.00 |
| FXPF20011002 | 60687YBH1 | MIZUHO FINANCIAL GROUP INC VAR RT 07/10/2031 DD 07/10/20 | 400,000.000 | 414,716.00 | 391,488.00 | -23,228.00 |
| FXPF20011002 | 60687YBU2 | MIZUHO FINANCIAL GROUP INC 2.564% 09/13/2031 DD 09/13/21 | 600,000.000 | 600,000.00 | 585,474.00 | -14,526.00 |
| FXPF20011002 | 615369AU9 | MOODY'S CORP 2.550% 08/18/2060 DD 08/18/20 | 700,000.000 | 655,452.00 | 616,896.00 | -38,556.00 |
| FXPF20011002 | 61772BAC7 | MORGAN STANLEY VAR RT 04/22/2042 DD 04/22/21 | 3,000,000.000 | 3,000,000.00 | 3,151,950.00 | 151,950.00 |
| FXPF20011002 | 620076BT5 | MOTOROLA SOLUTIONS INC 2.300% 11/15/2030 DD 08/14/20 | 1,100,000.000 | 1,121,263.00 | 1,063,865.00 | -57,398.00 |
| FXPF20011002 | 62912XAC8 | NGPL PIPECO LLC 144A 7.768% 12/15/2037 DD 12/21/07 | 121,000.000 | 163,589.58 | 169,748.48 | 6,158.90 |
| FXPF20011002 | 62954HAF5 | NXP BV / NXP FUNDING LLC 144A 3.250% 05/11/2041 DD 05/11/21 | 200,000.000 | 198,516.00 | 207,292.00 | 8,776.00 |
| FXPF20011002 | 63861VAE7 | NATIONWIDE BUILDING SOCIE 144A VAR RT 07/18/2030 DD 07/18/19 | 1,700,000.000 | 1,980,585.00 | 1,869,371.00 | -111,214.00 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF20011002 | 639057AD0 | NATWEST GROUP PLC VAR RT 12/31/2049 DD 06/28/21 | 1,100,000.000 | 1,100,000.00 | 1,078,000.00 | -22,000.00 |
| FXPF20011002 | 651639AV8 | NEWMONT CORP 5.450% 06/09/2044 DD 06/09/19 | 1,400,000.000 | 1,984,430.00 | 1,866,242.00 | -118,188.00 |
| FXPF20011002 | 65339KBR0 | NEXTERA ENERGY CAPITAL HOLDING 2.250% 06/01/2030 DD 05/12/20 | 1,600,000.000 | 1,677,472.00 | 1,591,920.00 | -85,552.00 |
| FXPF20011002 | 654740BR9 | NISSAN MOTOR ACCEPTANCE C 144A VAR RT 03/08/2024 DD 03/09/21 | 1,400,000.000 | 1,400,000.00 | 1,399,692.00 | -308.00 |
| FXPF20011002 | 654744AD3 | NISSAN MOTOR CO LTD 144A 4.810% 09/17/2030 DD 09/17/20 | 1,200,000.000 | 1,333,087.00 | 1,343,328.00 | 10,241.00 |
| FXPF20011002 | 65535HAS8 | NOMURA HOLDINGS INC 2.679% 07/16/2030 DD 07/13/20 | 600,000.000 | 635,196.00 | 597,876.00 | -37,320.00 |
| FXPF20011002 | 65535HAW9 | NOMURA HOLDINGS INC 1.653% 07/14/2026 DD 07/12/21 | 300,000.000 | 300,000.00 | 294,669.00 | -5,331.00 |
| FXPF20011002 | 65559CAD3 | NORDEA BANK ABP 144A VAR RT 12/31/2049 DD 09/01/21 | 300,000.000 | 300,000.00 | 284,400.00 | -15,600.00 |
| FXPF20011002 | 655844CH9 | NORFOLK SOUTHERN CORP 3.155% 05/15/2055 DD 05/15/20 | 1,000,000.000 | 1,090,410.00 | 1,017,210.00 | -73,200.00 |
| FXPF20011002 | 655844CJ5 | NORFOLK SOUTHERN CORP 4.100% 05/15/2121 DD 05/12/21 | 300,000.000 | 299,211.00 | 341,028.00 | 41,817.00 |
| FXPF20011002 | 681936BN9 | OMEGA HEALTHCARE INVESTORS INC 3.250% 04/15/2033 DD 03/10/21 | 400,000.000 | 403,632.00 | 390,372.00 | -13,260.00 |
| FXPF20011002 | 682680AV5 | ONEOK INC 5.200% 07/15/2048 DD 07/02/18 | 2,831,000.000 | 3,304,343.20 | 3,432,021.30 | 127,678.10 |
| FXPF20011002 | 68268NAM5 | ONEOK PARTNERS LP 6.200% 09/15/2043 DD 09/12/13 | 200,000.000 | 242,886.00 | 258,880.00 | 15,994.00 |
| FXPF20011002 | 68389XBJ3 | ORACLE CORP 4.000% 07/15/2046 DD 07/07/16 | 2,000,000.000 | 2,454,920.00 | 2,082,480.00 | -372,440.00 |
| FXPF20011002 | 68389XCA1 | ORACLE CORP 3.950% 03/25/2051 DD 03/24/21 | 2,500,000.000 | 2,495,625.00 | 2,604,900.00 | 109,275.00 |
| FXPF20011002 | 68621XAE3 | ORGANON 6/21 (USD) TLB 0.000% 06/02/2028 DD 03/23/21 | 1,600,000.000 | 1,592,000.00 | 1,600,336.00 | 8,336.00 |
| FXPF20011002 | 68622TAA9 | ORGANON & CO / ORGANON FO 144A 4.125% 04/30/2028 DD 04/22/21 | 800,000.000 | 800,000.00 | 813,000.00 | 13,000.00 |
| FXPF20011002 | 69121KAG9 | OWL ROCK CAPITAL CORP 2.875% 06/11/2028 DD 06/11/21 | 300,000.000 | 299,697.00 | 294,720.00 | -4,977.00 |
| FXPF20011002 | 694308HN0 | PACIFIC GAS AND ELECTRIC CO 4.250% 03/15/2046 DD 11/05/15 | 1,000,000.000 | 1,058,924.00 | 1,000,920.00 | -58,004.00 |
| FXPF20011002 | 694308JF5 | PACIFIC GAS AND ELECTRIC CO 2.100% 08/01/2027 DD 06/19/20 | 500,000.000 | 508,810.00 | 483,055.00 | -25,755.00 |
| FXPF20011002 | 694308JH1 | PACIFIC GAS AND ELECTRIC CO 3.300% 08/01/2040 DD 06/19/20 | 1,800,000.000 | 1,796,508.00 | 1,673,208.00 | -123,300.00 |
| FXPF20011002 | 694308JL2 | PACIFIC GAS AND ELECTRIC CO 3.450% 07/01/2025 DD 07/02/20 | 400,000.000 | 433,672.00 | 414,712.00 | -18,960.00 |
| FXPF20011002 | 694308JM0 | PACIFIC GAS AND ELECTRIC CO 4.550% 07/01/2030 DD 07/02/20 | 800,000.000 | 911,264.00 | 865,760.00 | -45,504.00 |
| FXPF20011002 | 694308JP3 | PACIFIC GAS AND ELECTRIC CO 3.150% 01/01/2026 DD 07/02/20 | 500,000.000 | 532,700.00 | 511,320.00 | -21,380.00 |
| FXPF20011002 | 694308JQ1 | PACIFIC GAS AND ELECTRIC CO 4.500% 07/01/2040 DD 07/02/20 | 400,000.000 | 405,236.00 | 417,584.00 | 12,348.00 |
| FXPF20011002 | 694308JU2 | PACIFIC GAS AND ELECTRIC CO 4.200% 06/01/2041 DD 03/11/21 | 200,000.000 | 199,416.00 | 201,794.00 | 2,378.00 |
| FXPF20011002 | 69527AAA4 | PACTIV EVERGREEN GROUP IS 144A 4.375% 10/15/2028 DD 09/24/21 | 400,000.000 | 400,000.00 | 397,000.00 | -3,000.00 |
| FXPF20011002 | 70052LAC7 | PARK INTERMEDIATE HOLDING 144A 4.875% 05/15/2029 DD 05/14/21 | 700,000.000 | 700,000.00 | 715,750.00 | 15,750.00 |
| FXPF20011002 | 70932MAC1 | PENNYMAC FINANCIAL SERVIC 144A 5.750% 09/15/2031 DD 09/16/21 | 900,000.000 | 900,000.00 | 909,000.00 | 9,000.00 |
| FXPF20011002 | 71568PAP4 | PERUSAHAAN PERSEROAN PERS 144A 4.000% 06/30/2050 DD 06/30/20 | 900,000.000 | 923,670.00 | 873,585.00 | -50,085.00 |
| FXPF20011002 | 71643VAA3 | PETROLEOS MEXICANOS 144A 6.700% 02/16/2032 DD 12/16/21 | 400,000.000 | 400,670.00 | 404,000.00 | 3,330.00 |
| FXPF20011002 | 71647NBE8 | PETROBRAS GLOBAL FINANCE BV 5.093% 01/15/2030 DD 07/15/20 | 2,000,000.000 | 2,235,000.00 | 2,080,140.00 | -154,860.00 |
| FXPF20011002 | 71654QDD1 | PETROLEOS MEXICANOS 7.690% 01/23/2050 DD 07/23/20 | 1,600,000.000 | 1,613,200.00 | 1,544,000.00 | -69,200.00 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF20011002 | 71654QDF6 | PETROLEOS MEXICANOS 6.950% 01/28/2060 DD 07/28/20 | 1,600,000.000 | 1,505,040.00 | 1,428,000.00 | -77,040.00 |
| FXPF20011002 | 73108RAB4 | SOLERA 6/21 (USD) COV-LITE TL 0.000% 06/02/2028 DD 05/18/21 | 598,500.000 | 601,492.50 | 597,937.41 | -3,555.09 |
| FXPF20011002 | 74530DAC9 | PUG/VIAGOGO/STUBHUB 1/20 (USD) COV-LITE TL | 397,969.540 | 393,989.84 | 388,434.19 | -5,555.65 |
| FXPF20011002 | 74965LAA9 | RLJ LODGING TRUST LP 144A 3.750% 07/01/2026 DD 06/17/21 | 1,100,000.000 | 1,105,923.50 | 1,106,050.00 | 126.50 |
| FXPF20011002 | 75508XAA4 | RAYONIER LP 2.750% 05/17/2031 DD 05/17/21 | 800,000.000 | 793,560.00 | 799,048.00 | 5,488.00 |
| FXPF20011002 | 75886FAE7 | REGENERON PHARMACEUTICALS INC 1.750% 09/15/2030 DD 08/12/20 | 700,000.000 | 689,318.00 | 662,683.00 | -26,635.00 |
| FXPF20011002 | 761713BB1 | REYNOLDS AMERICAN INC 5.850% 08/15/2045 DD 06/12/15 | 2,100,000.000 | 2,685,375.00 | 2,558,724.00 | -126,651.00 |
| FXPF20011002 | 77289KAA3 | ROCKCLIFF ENERGY II LLC 144A 5.500% 10/15/2029 DD 10/04/21 | 500,000.000 | 500,000.00 | 515,000.00 | 15,000.00 |
| FXPF20011002 | 780097BG5 | NATWEST GROUP PLC VAR RT 05/18/2029 DD 05/18/18 | 2,100,000.000 | 2,523,675.00 | 2,403,681.00 | -119,994.00 |
| FXPF20011002 | 78081BAL7 | ROYALTY PHARMA PLC 3.300% 09/02/2040 DD 03/02/21 | 1,000,000.000 | 1,051,460.00 | 1,010,650.00 | -40,810.00 |
| FXPF20011002 | 78081BAM5 | ROYALTY PHARMA PLC 3.550% 09/02/2050 DD 03/02/21 | 900,000.000 | 847,890.00 | 895,599.00 | 47,709.00 |
| FXPF20011002 | 78403DAR1 | SBA TOWER TRUST 144A 2.328% 07/15/2052 DD 07/14/20 | 500,000.000 | 503,960.00 | 510,390.00 | 6,430.00 |
| FXPF20011002 | 78448TAF9 | SMBC AVIATION CAPITAL FIN 144A 2.300% 06/15/2028 DD 06/15/21 | 400,000.000 | 399,976.00 | 396,964.00 | -3,012.00 |
| FXPF20011002 | 785592AX4 | SABINE PASS LIQUEFACTION LLC 4.500% 05/15/2030 DD 11/15/20 | 1,000,000.000 | 1,185,280.00 | 1,129,070.00 | -56,210.00 |
| FXPF20011002 | 78574MAA1 | SABRA HEALTH CARE LP 3.200% 12/01/2031 DD 09/30/21 | 700,000.000 | 693,110.00 | 684,859.00 | -8,251.00 |
| FXPF20011002 | 79588TAD2 | SAMMONS FINANCIAL GROUP I 144A 3.350% 04/16/2031 DD 04/16/21 | 2,200,000.000 | 2,194,984.00 | 2,219,118.00 | 24,134.00 |
| FXPF20011002 | 80007RAE5 | SANDS CHINA LTD VAR RT 08/08/2028 DD 08/09/18 | 5,600,000.000 | 6,554,296.00 | 6,032,992.00 | -521,304.00 |
| FXPF20011002 | 803014AA7 | SANTOS FINANCE LTD 144A 3.649% 04/29/2031 DD 04/29/21 | 1,300,000.000 | 1,300,313.00 | 1,324,518.00 | 24,205.00 |
| FXPF20011002 | 81180WBD2 | SEAGATE HDD CAYMAN 4.125% 01/15/2031 DD 06/10/20 | 700,000.000 | 746,375.00 | 728,280.00 | -18,095.00 |
| FXPF20011002 | 817826AF7 | 7-ELEVEN INC 144A 2.500% 02/10/2041 DD 02/10/21 | 1,400,000.000 | 1,308,822.00 | 1,295,532.00 | -13,290.00 |
| FXPF20011002 | 830867AB3 | DELTA AIR LINES INC / SKY 144A 4.750% 10/20/2028 DD 09/23/20 | 700,000.000 | 764,057.00 | 764,869.00 | 812.00 |
| FXPF20011002 | 83088MAL6 | SKYWORKS SOLUTIONS INC 3.000% 06/01/2031 DD 05/26/21 | 700,000.000 | 697,298.00 | 706,335.00 | 9,037.00 |
| FXPF20011002 | 8426EPAC2 | SOUTHERN CO GAS CAPITAL CORP 4.400% 05/30/2047 DD 05/09/17 | 1,400,000.000 | 1,758,050.00 | 1,630,790.00 | -127,260.00 |
| FXPF20011002 | 84756NAG4 | SPECTRA ENERGY PARTNERS LP 4.500% 03/15/2045 DD 03/12/15 | 2,100,000.000 | 2,453,997.00 | 2,435,055.00 | -18,942.00 |
| FXPF20011002 | 85208NAE0 | SPRINT SPECTRUM CO LLC / 144A 5.152% 09/20/2029 DD 03/21/18 | 2,000,000.000 | 2,315,000.00 | 2,204,900.00 | -110,100.00 |
| FXPF20011002 | 863667AJ0 | STRYKER CORP 4.625% 03/15/2046 DD 03/10/16 | 1,500,000.000 | 2,015,730.00 | 1,926,960.00 | -88,770.00 |
| FXPF20011002 | 86389QAF9 | STUDIO CITY FINANCE LTD 144A 6.500% 01/15/2028 DD 07/15/20 | 1,500,000.000 | 1,604,775.00 | 1,440,000.00 | -164,775.00 |
| FXPF20011002 | 86765BAK5 | ENERGY TRANSFER LP 6.100% 02/15/2042 DD 08/02/11 | 200,000.000 | 245,024.00 | 244,576.00 | -448.00 |
| FXPF20011002 | 86765BAP4 | ENERGY TRANSFER LP 5.300% 04/01/2044 DD 04/03/14 | 300,000.000 | 348,579.00 | 344,478.00 | -4,101.00 |
| FXPF20011002 | 86964WAB8 | SUZANO AUSTRIA GMBH 144A 7.000% 03/16/2047 DD 03/16/17 | 500,000.000 | 666,880.00 | 633,380.00 | -33,500.00 |
| FXPF20011002 | 87162WAG5 | TD SYNNEX CORP 144A 2.375% 08/09/2028 DD 08/09/21 | 600,000.000 | 600,000.00 | 582,924.00 | -17,076.00 |
| FXPF20011002 | 87264AAZ8 | T-MOBILE USA INC 4.500% 04/15/2050 DD 04/15/21 | 900,000.000 | 1,110,051.00 | 1,056,987.00 | -53,064.00 |
| FXPF20011002 | 87264ABL8 | T-MOBILE USA INC 3.000% 02/15/2041 DD 02/15/21 | 900,000.000 | 933,048.00 | 881,181.00 | -51,867.00 |
| FXPF20011002 | 87264ACE3 | T-MOBILE USA INC 144A 3.500% 04/15/2031 DD 03/23/21 | 2,400,000.000 | 2,424,000.00 | 2,496,000.00 | 72,000.00 |
| FXPF20011002 | 87938WAU7 | TELEFONICA EMISIONES SA 5.213% 03/08/2047 DD 03/08/17 | 2,500,000.000 | 3,204,525.00 | 3,113,475.00 | -91,050.00 |
| FXPF20011002 | 87938WAX1 | TELEFONICA EMISIONES SA 5.520% 03/01/2049 DD 03/01/19 | 1,100,000.000 | 1,484,329.00 | 1,433,355.00 | -50,974.00 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF20011002 | 88023HAE0 | TEMPO ACQUISITION/ALIGHT SOLUT 0.000% 08/31/2028 DD 08/19/21 | 598,500.000 | 597,003.75 | 599,996.25 | 2,992.50 |
| FXPF20011002 | 88032WAV8 | TENCENT HOLDINGS LTD 144A 3.240% 06/03/2050 DD 06/03/20 | 2,200,000.000 | 2,273,700.00 | 2,081,266.00 | -192,434.00 |
| FXPF20011002 | 88732JAY4 | TIME WARNER CABLE LLC 5.875% 11/15/2040 DD 11/15/10 | 1,400,000.000 | 1,868,664.00 | 1,751,246.00 | -117,418.00 |
| FXPF20011002 | 88732JBB3 | TIME WARNER CABLE LLC 5.500% 09/01/2041 DD 09/12/11 | 2,200,000.000 | 2,826,670.00 | 2,673,946.00 | -152,724.00 |
| FXPF20011002 | 88732JBD9 | TIME WARNER CABLE LLC 4.500% 09/15/2042 DD 08/10/12 | 1,000,000.000 | 1,171,800.00 | 1,093,140.00 | -78,660.00 |
| FXPF20011002 | 89055FAC7 | TOPBUILD CORP 144A 4.125% 02/15/2032 DD 10/14/21 | 400,000.000 | 400,000.00 | 410,500.00 | 10,500.00 |
| FXPF20011002 | 89352HAY5 | TRANSCANADA PIPELINES LTD 4.875% 05/15/2048 DD 05/07/18 | 1,300,000.000 | 1,681,043.00 | 1,658,527.00 | -22,516.00 |
| FXPF20011002 | 898339AB2 | TRUST FIBRA UNO 144A 6.390% 01/15/2050 DD 06/28/19 | 1,500,000.000 | 1,757,250.00 | 1,752,000.00 | -5,250.00 |
| FXPF20011002 | 902494BH5 | TYSON FOODS INC 5.100% 09/28/2048 DD 09/28/18 | 200,000.000 | 287,926.00 | 269,880.00 | -18,046.00 |
| FXPF20011002 | 90265EAS9 | UDR INC 3.100% 11/01/2034 DD 10/11/19 | 200,000.000 | 225,026.00 | 207,404.00 | -17,622.00 |
| FXPF20011002 | 90265EAT7 | UDR INC 2.100% 08/01/2032 DD 07/21/20 | 600,000.000 | 611,568.00 | 571,056.00 | -40,512.00 |
| FXPF20011002 | 904678AQ2 | UNICREDIT SPA 144A VAR RT 04/02/2034 DD 04/02/19 | 200,000.000 | 242,716.00 | 239,918.00 | -2,798.00 |
| FXPF20011002 | 904678AS8 | UNICREDIT SPA 144A VAR RT 06/30/2035 DD 06/30/20 | 600,000.000 | 661,336.00 | 654,330.00 | -7,006.00 |
| FXPF20011002 | 904678AY5 | UNICREDIT SPA 144A VAR RT 06/03/2032 DD 06/03/21 | 600,000.000 | 600,000.00 | 593,736.00 | -6,264.00 |
| FXPF20011002 | 90932LAH0 | UNITED AIRLINES INC 144A 4.625% 04/15/2029 DD 04/21/21 | 2,400,000.000 | 2,400,000.00 | 2,475,000.00 | 75,000.00 |
| FXPF20011002 | 90932RAJ3 | UNITED AIR LINES 4/21 TLB 0.000% 04/21/2028 DD 04/12/21 | 1,293,500.000 | 1,287,032.50 | 1,295,259.16 | 8,226.66 |
| FXPF20011002 | 91911TAH6 | VALE OVERSEAS LTD 6.875% 11/21/2036 DD 11/21/06 | 1,500,000.000 | 2,198,445.00 | 1,993,140.00 | -205,305.00 |
| FXPF20011002 | 91911TAK9 | VALE OVERSEAS LTD 6.875% 11/10/2039 DD 11/10/09 | 900,000.000 | 1,339,884.00 | 1,208,259.00 | -131,625.00 |
| FXPF20011002 | 92343VFW9 | VERIZON COMMUNICATIONS INC 2.987% 10/30/2056 DD 04/30/21 | 2,447,000.000 | 2,463,174.67 | 2,326,387.37 | -136,787.30 |
| FXPF20011002 | 92343VGK4 | VERIZON COMMUNICATIONS INC 3.400% 03/22/2041 DD 03/22/21 | 300,000.000 | 299,826.00 | 314,949.00 | 15,123.00 |
| FXPF20011002 | 92343VGL2 | VERIZON COMMUNICATIONS INC 2.850% 09/03/2041 DD 09/03/21 | 650,000.000 | 649,036.00 | 643,142.50 | -5,893.50 |
| FXPF20011002 | 92676XAE7 | VIKING CRUISES LTD 144A 13.000% 05/15/2025 DD 05/15/20 | 1,100,000.000 | 1,297,500.00 | 1,244,639.00 | -52,861.00 |
| FXPF20011002 | 928563AF2 | VMWARE INC 4.700% 05/15/2030 DD 04/07/20 | 1,665,000.000 | 2,003,044.95 | 1,939,658.40 | -63,386.55 |
| FXPF20011002 | 92858RAA8 | VMED O2 UK FINANCING I PL 144A 4.250% 01/31/2031 DD 09/24/20 | 1,100,000.000 | 1,122,000.00 | 1,078,000.00 | -44,000.00 |
| FXPF20011002 | 94876QAA4 | WEIR GROUP PLC/THE 144A 2.200% 05/13/2026 DD 05/13/21 | 800,000.000 | 798,192.00 | 789,264.00 | -8,928.00 |
| FXPF20011002 | 962166BR4 | WEYERHAEUSER CO 7.375% 03/15/2032 DD 09/15/02 | 2,100,000.000 | 3,149,160.00 | 2,957,535.00 | -191,625.00 |
| FXPF20011002 | 970648AK7 | WILLIS NORTH AMERICA INC 3.875% 09/15/2049 DD 09/10/19 | 900,000.000 | 970,398.00 | 980,037.00 | 9,639.00 |
| FXPF20011002 | 98310WAQ1 | TRAVEL + LEISURE CO 144A 4.625% 03/01/2030 DD 12/13/19 | 900,000.000 | 936,000.00 | 904,500.00 | -31,500.00 |
| FXPF20011002 | 98313RAH9 | WYNN MACAU LTD 144A 5.625% 08/26/2028 DD 08/26/20 | 4,200,000.000 | 4,416,883.33 | 3,889,158.00 | -527,725.33 |
| FXPF20011002 | 98922AAC0 | WELLS FARGO ASSET MANAGEMENT/W 0.000% 11/01/2028 DD 04/09/21 | 800,000.000 | 796,000.00 | 801,664.00 | 5,664.00 |
| FXPF20011002 | 99AAH4789 | *ACPRODUCTS/CABINETWORKS 5/21 T 0.000% 05/05/2028 DD 04/26/21 | 696,500.000 | 689,535.00 | 686,052.50 | -3,482.50 |
| FXPF20011002 | 99AAH5414 | *SRS DISTRIBUTION 5/21 TLB 0.000% 05/19/2028 DD 05/17/21 | 1,200,000.000 | 1,191,000.00 | 1,199,625.60 | 8,625.60 |
| FXPF20011002 | EABN13P80 | ERSTE GROUP BANK AG REGS VAR RT 12/31/2049 | 600,000.000 | 767,906.40 | 713,877.30 | -54,029.10 |
| FXPF20011002 | EDBMCTKW9 | DEUTSCHE BANK AG REGS VAR RT 05/19/2031 | 900,000.000 | 1,274,998.07 | 1,198,750.95 | -76,247.12 |
| FXPF20011002 | EDBMDWSS2 | DEUTSCHE BANK AG REGS VAR RT 05/19/2031 | 1,400,000.000 | 2,002,605.65 | 1,864,723.70 | -137,881.95 |
| FXPF20011002 | EIBJSF9F8 | *BANCA MONTE DEI PASCHI DI REGS 3.625% 09/24/2024 | 600,000.000 | 735,742.47 | 693,390.18 | -42,352.29 |
| FXPF20011002 | EIBYXSS86 | *UNICREDIT SPA REGS VAR RT 12/31/2049 | 1,100,000.000 | 1,473,765.98 | 1,296,265.85 | -177,500.13 |
| FXPF20011002 | EXB60WHS9 | TESCO PROPERTY FINANCE 5 REGS 5.661% 10/13/2041 | 683,130.570 | 1,283,174.37 | 1,196,686.35 | -86,488.02 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF20011002 | EXB60ZTR1 | TESCO PROPERTY FINANCE 1 REGS 7.623% 07/13/2039 | 577,889.510 | 1,202,035.44 | 1,122,481.56 | -79,553.88 |
| FXPF20011002 | EXBFM4XM2 | *HSBC HOLDINGS PLC VAR RT 12/31/2049 | 2,300,000.000 | 3,464,370.76 | 3,356,665.71 | -107,705.05 |
| FXPF20011002 | EXBJF8Q74 | BARCLAYS PLC VAR RT 12/31/2049 | 1,200,000.000 | 1,826,157.72 | 1,787,874.00 | -38,283.72 |
| FXPF20011002 | EXBKDZ9C1 | BARCLAYS PLC REGS VAR RT 12/31/2049 | 600,000.000 | 884,143.26 | 879,715.28 | -4,427.98 |
| FXPF20011002 | EXBMTLNX9 | ROLLS-ROYCE PLC REGS 5.750% 10/15/2027 | 300,000.000 | 448,676.70 | 451,031.85 | 2,355.15 |
| FXPF20011002 | EXBMVMF88 | *BELLIS ACQUISITION CO PLC 144A 3.250% 02/16/2026 | 800,000.000 | 1,107,600.00 | 1,041,706.41 | -65,893.59 |
| FXPF20011002 | EXBYQZLF6 | BARCLAYS PLC REGS VAR RT 12/31/2049 | 426,000.000 | 647,144.82 | 600,796.77 | -46,348.05 |
| FXPF20011002 | G5080AAF9 | *JAZZ PHARMACEUTICALS 5/21 USD TL | 997,500.000 | 992,512.50 | 1,000,682.03 | 8,169.53 |
| FXPF20011002 | NABD069Q4 | CREDIT SUISSE GROUP AG REGS VAR RT 12/31/2049 | 200,000.000 | 209,000.00 | 205,000.00 | -4,000.00 |
| FXPF20011002 | NABF29F84 | *KWG GROUP HOLDINGS LTD REGS 5.875% 11/10/2024 | 400,000.000 | 372,000.00 | 290,000.00 | -82,000.00 |
| FXPF20011002 | NABF33R59 | *SKANDINAVISKA ENSKILDA BA REGS VAR RT 12/31/2049 | 400,000.000 | 412,500.00 | 406,000.00 | -6,500.00 |
| FXPF20011002 | NABJQRTM4 | *KAISA GROUP HOLDINGS LTD REGS 11.250% 04/09/2022 | 1,000,000.000 | 1,035,000.00 | 265,000.00 | -770,000.00 |
| FXPF20011002 | NABKC9PR9 | *YANGO JUSTICE INTERNATION REGS 10.250% 03/18/2022 | 900,000.000 | 886,040.00 | 225,000.00 | -661,040.00 |
| FXPF20011002 | NABMZP455 | *CHAMPION PATH HOLDINGS LT REGS 4.850% 01/27/2028 | 500,000.000 | 492,500.00 | 476,221.43 | -16,278.57 |
| FXPF20011002 | NABN0YRY4 | *KAISA GROUP HOLDINGS LTD REGS 9.750% 09/28/2023 | 800,000.000 | 810,096.00 | 204,200.00 | -605,896.00 |
| FXPF20011002 | NABN7RDR2 | *NEW METRO GLOBAL LTD REGS 4.625% 10/15/2025 | 1,800,000.000 | 1,777,500.00 | 1,548,393.59 | -229,106.41 |
| FXPF20011002 | NABYVGLB1 | *ING GROEP NV REGS VAR RT 12/31/2049 | 400,000.000 | 419,200.00 | 406,000.00 | -13,200.00 |
| FXPF20011002 | NABYW5T26 | *KAISA GROUP HOLDINGS LTD REGS 8.500% 06/30/2022 | 500,000.000 | 511,506.99 | 130,000.00 | -381,506.99 |
| FXPF20011002 | P2121YAN8 | CARNIVAL 6/20 (USD) TLB | 295,500.000 | 303,576.25 | 292,545.00 | -11,031.25 |
| FXPF20011002 | P3143NAZ7 | CORP NACIONAL DEL COBRE D REGS 4.500% 08/01/2047 DD 08/01/17 | 1,300,000.000 | 1,596,296.00 | 1,499,823.00 | -96,473.00 |
| FXPF20011102 | 001192AH6 | SOUTHERN CO GAS CAPITAL CORP 5.875% 03/15/2041 DD 03/21/11 | 113,000.000 | 164,621.79 | 154,104.88 | -10,516.91 |
| FXPF20011102 | 00206RCQ3 | AT&T INC 4.750% 05/15/2046 DD 05/04/15 | 104,000.000 | 128,285.04 | 125,985.60 | -2,299.44 |
| FXPF20011102 | 00206RDG4 | AT&T INC 6.375% 03/01/2041 DD 03/01/16 | 120,000.000 | 166,516.80 | 170,271.60 | 3,754.80 |
| FXPF20011102 | 00206RDR0 | AT&T INC 5.250% 03/01/2037 DD 02/09/17 | 1,096,000.000 | 1,426,400.16 | 1,358,535.84 | -67,864.32 |
| FXPF20011102 | 00206RFW7 | AT&T INC 4.900% 08/15/2037 DD 08/14/18 | 680,000.000 | 852,720.00 | 824,058.00 | -28,662.00 |
| FXPF20011102 | 00206RGU0 | AT&T INC VAR RT 11/15/2031 DD 11/15/18 | 44,000.000 | 68,598.64 | 64,532.16 | -4,066.48 |
| FXPF20011102 | 00206RJH6 | AT&T INC VAR RT 06/15/2042 DD 06/05/19 | 616,000.000 | 755,999.16 | 745,088.96 | -10,910.20 |
| FXPF20011102 | 00206RJK9 | AT&T INC 4.650% 06/01/2044 DD 06/01/19 | 305,000.000 | 349,130.95 | 358,503.10 | 9,372.15 |
| FXPF20011102 | 00206RKJ0 | AT&T INC 3.500% 09/15/2053 DD 03/15/21 | 1,949,000.000 | 1,900,524.73 | 1,974,005.67 | 73,480.94 |
| FXPF20011102 | 00287YAM1 | ABBVIE INC 4.400% 11/06/2042 DD 05/06/13 | 615,000.000 | 735,628.05 | 735,902.85 | 274.80 |
| FXPF20011102 | 00287YCA5 | ABBVIE INC 4.050% 11/21/2039 DD 05/21/20 | 307,000.000 | 371,540.61 | 353,881.97 | -17,658.64 |
| FXPF20011102 | 00507VAQ2 | ACTIVISION BLIZZARD INC 2.500% 09/15/2050 DD 08/10/20 | 575,000.000 | 502,352.45 | 505,614.75 | 3,262.30 |
| FXPF20011102 | 00774MAW5 | AERCAP IRELAND CAPITAL DAC / A 3.000% 10/29/2028 DD 10/29/21 | 265,000.000 | 264,517.70 | 268,977.65 | 4,459.95 |
| FXPF20011102 | 00774MAX3 | AERCAP IRELAND CAPITAL DAC / A 3.300% 01/30/2032 DD 10/29/21 | 235,000.000 | 234,116.40 | 239,888.00 | 5,771.60 |
| FXPF20011102 | 01538TAA3 | ALFA DESARROLLO SPA 144A 4.550% 09/27/2051 DD 09/20/21 | 495,000.000 | 492,811.90 | 488,565.00 | -4,246.90 |
| FXPF20011102 | 02209SAM5 | ALTRIA GROUP INC 4.250% 08/09/2042 DD 08/09/12 | 325,000.000 | 353,967.40 | 330,853.25 | -23,114.15 |
| FXPF20011102 | 02209SBE2 | ALTRIA GROUP INC 5.800% 02/14/2039 DD 02/14/19 | 1,649,000.000 | 2,165,849.68 | 1,986,467.85 | -179,381.83 |
| FXPF20011102 | 023135AQ9 | AMAZON.COM INC 4.950% 12/05/2044 DD 12/05/14 | 90,000.000 | 122,268.61 | 123,203.70 | 935.09 |
| FXPF20011102 | 025537AP6 | AMERICAN ELECTRIC POWER CO INC 3.250% 03/01/2050 DD 03/05/20 | 488,000.000 | 514,698.48 | 480,963.04 | -33,735.44 |
| FXPF20011102 | 031162BA7 | AMGEN INC 6.400% 02/01/2039 DD 01/16/09 | 115,000.000 | 162,818.15 | 162,493.85 | -324.30 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF20011102 | 031162BK5 | AMGEN INC 5.150% 11/15/2041 DD 11/10/11 | 408,000.000 | 568,788.72 | 520,265.28 | -48,523.44 |
| FXPF20011102 | 031162BZ2 | AMGEN INC 4.400% 05/01/2045 DD 05/01/15 | 325,000.000 | 417,127.75 | 389,051.00 | -28,076.75 |
| FXPF20011102 | 031162CR9 | AMGEN INC 3.150% 02/21/2040 DD 02/21/20 | 345,000.000 | 362,692.45 | 354,766.95 | -7,925.50 |
| FXPF20011102 | 03522AAH3 | ANHEUSER-BUSCH COS LLC / ANHEU 4.700% 02/01/2036 DD 02/01/19 | 158,000.000 | 200,705.82 | 190,949.32 | -9,756.50 |
| FXPF20011102 | 03522AAJ9 | ANHEUSER-BUSCH COS LLC / ANHEU 4.900% 02/01/2046 DD 02/01/19 | 917,000.000 | 1,192,310.91 | 1,162,618.45 | -29,692.46 |
| FXPF20011102 | 03523TBF4 | ANHEUSER-BUSCH INBEV WORLDWIDE 8.200% 01/15/2039 DD 01/15/11 | 477,000.000 | 824,093.82 | 776,207.79 | -47,886.03 |
| FXPF20011102 | 03523TBJ6 | ANHEUSER-BUSCH INBEV WORLDWIDE 8.000% 11/15/2039 DD 11/15/10 | 325,000.000 | 551,518.50 | 526,282.25 | -25,236.25 |
| FXPF20011102 | 03523TBU1 | ANHEUSER-BUSCH INBEV WORLDWIDE 5.450% 01/23/2039 DD 01/23/19 | 484,000.000 | 650,911.36 | 634,906.36 | -16,005.00 |
| FXPF20011102 | 035240AG5 | ANHEUSER-BUSCH INBEV WORLDWIDE 4.950% 01/15/2042 DD 07/15/16 | 498,000.000 | 642,056.04 | 626,324.64 | -15,731.40 |
| FXPF20011102 | 035240AM2 | ANHEUSER-BUSCH INBEV WORLDWIDE 4.375% 04/15/2038 DD 04/04/18 | 580,000.000 | 718,156.00 | 680,792.40 | -37,363.60 |
| FXPF20011102 | 036752AS2 | ANTHEM INC 3.600% 03/15/2051 DD 03/17/21 | 315,000.000 | 313,853.40 | 350,960.40 | 37,107.00 |
| FXPF20011102 | 03835VAJ5 | APTIV PLC 3.100% 12/01/2051 DD 11/23/21 | 340,000.000 | 332,567.60 | 325,135.20 | -7,432.40 |
| FXPF20011102 | 040555DB7 | ARIZONA PUBLIC SERVICE CO 3.350% 05/15/2050 DD 05/22/20 | 405,000.000 | 470,281.95 | 413,849.25 | -56,432.70 |
| FXPF20011102 | 04650NAB0 | AT&T INC 5.350% 09/01/2040 DD 03/01/11 | 667,000.000 | 868,192.43 | 848,477.36 | -19,715.07 |
| FXPF20011102 | 05464HAB6 | AXIS SPECIALTY FINANCE PLC 5.150% 04/01/2045 DD 03/13/14 | 343,000.000 | 414,995.70 | 416,501.47 | 1,505.77 |
| FXPF20011102 | 05526DBD6 | BAT CAPITAL CORP 4.390% 08/15/2037 DD 08/15/18 | 3,256,000.000 | 3,657,529.92 | 3,438,238.32 | -219,291.60 |
| FXPF20011102 | 06051GKA6 | BANK OF AMERICA CORP VAR RT 07/21/2032 DD 07/21/21 | 335,000.000 | 335,000.00 | 329,760.60 | -5,239.40 |
| FXPF20011102 | 06051GKB4 | BANK OF AMERICA CORP VAR RT 07/21/2052 DD 07/21/21 | 335,000.000 | 335,000.00 | 337,351.70 | 2,351.70 |
| FXPF20011102 | 064159VJ2 | BANK OF NOVA SCOTIA/THE VAR RT 12/31/2049 DD 06/04/20 | 193,000.000 | 208,955.31 | 206,811.08 | -2,144.23 |
| FXPF20011102 | 06738EBW4 | BARCLAYS PLC VAR RT 11/24/2042 DD 11/24/21 | 530,000.000 | 530,565.45 | 540,891.50 | 10,326.05 |
| FXPF20011102 | 067901AH1 | BARRICK GOLD CORP 5.250% 04/01/2042 DD 04/03/12 | 20,000.000 | 25,177.40 | 26,005.60 | 828.20 |
| FXPF20011102 | 06849AAB5 | BARRICK INTERNATIONAL BAR 144A 6.350% 10/15/2036 DD 10/12/06 | 237,000.000 | 334,688.63 | 318,907.20 | -15,781.43 |
| FXPF20011102 | 06849RAG7 | BARRICK NORTH AMERICA FINANCE 5.700% 05/30/2041 DD 06/01/11 | 307,000.000 | 423,893.54 | 418,293.64 | -5,599.90 |
| FXPF20011102 | 06849RAK8 | BARRICK NORTH AMERICA FINANCE 5.750% 05/01/2043 DD 05/02/13 | 507,000.000 | 703,114.63 | 690,686.10 | -12,428.53 |
| FXPF20011102 | 06849UAD7 | BARRICK PD AUSTRALIA FINANCE P 5.950% 10/15/2039 DD 10/16/09 | 221,000.000 | 312,725.93 | 301,404.22 | -11,321.71 |
| FXPF20011102 | 07274NBF9 | BAYER US FINANCE II LLC 144A 4.400% 07/15/2044 DD 07/15/18 | 665,000.000 | 753,724.30 | 764,151.50 | 10,427.20 |
| FXPF20011102 | 07274NBG7 | BAYER US FINANCE II LLC 144A 3.950% 04/15/2045 DD 04/15/18 | 520,000.000 | 582,805.60 | 561,366.00 | -21,439.60 |
| FXPF20011102 | 07274NBH5 | BAYER US FINANCE II LLC 144A 4.700% 07/15/2064 DD 07/15/18 | 516,000.000 | 618,462.12 | 602,099.76 | -16,362.36 |
| FXPF20011102 | 09031WAA1 | BIMBO BAKERIES USA INC 144A 4.000% 05/17/2051 DD 05/17/21 | 220,000.000 | 216,297.40 | 238,484.40 | 22,187.00 |
| FXPF20011102 | 110122DL9 | BRISTOL-MYERS SQUIBB CO 4.550% 02/20/2048 DD 02/20/20 | 593,000.000 | 827,163.84 | 759,870.20 | -67,293.64 |
| FXPF20011102 | 111021AE1 | BRITISH TELECOMMUNICATIONS PLC VAR RT 12/15/2030 DD 12/12/00 | 153,000.000 | 253,856.07 | 224,252.10 | -29,603.97 |
| FXPF20011102 | 11135FAQ4 | BROADCOM INC 4.150% 11/15/2030 DD 05/08/20 | 361,000.000 | 417,951.36 | 400,771.37 | -17,179.99 |
| FXPF20011102 | 11135FBF7 | BROADCOM INC 144A 2.600% 02/15/2033 DD 01/19/21 | 420,000.000 | 390,828.65 | 409,945.20 | 19,116.55 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF20011102 | 125491AP5 | CI FINANCIAL CORP 4.100% 06/15/2051 DD 06/07/21 | 652,000.000 | 658,888.41 | 709,147.80 | 50,259.39 |
| FXPF20011102 | 126650CY4 | CVS HEALTH CORP 4.780% 03/25/2038 DD 03/09/18 | 2,000,000.000 | 2,533,960.00 | 2,444,380.00 | -89,580.00 |
| FXPF20011102 | 136385AP6 | CANADIAN NATURAL RESOURCES LTD 6.750% 02/01/2039 DD 01/17/08 | 413,000.000 | 572,405.61 | 571,075.75 | -1,329.86 |
| FXPF20011102 | 13643EAH8 | SUNCOR ENERGY VENTURES CO 144A 6.000% 04/01/2042 DD 03/29/12 | 124,000.000 | 127,710.08 | 143,143.12 | 15,433.04 |
| FXPF20011102 | 13645RBG8 | CANADIAN PACIFIC RAILWAY CO 3.000% 12/02/2041 DD 12/02/21 | 170,000.000 | 169,112.60 | 174,343.50 | 5,230.90 |
| FXPF20011102 | 15135UAF6 | CENOVUS ENERGY INC 6.750% 11/15/2039 DD 05/15/10 | 485,000.000 | 641,213.65 | 659,551.50 | 18,337.85 |
| FXPF20011102 | 161175BA1 | CHARTER COMMUNICATIONS OPERATI 6.484% 10/23/2045 DD 10/23/16 | 1,888,000.000 | 2,670,500.48 | 2,585,464.96 | -85,035.52 |
| FXPF20011102 | 161175BC7 | CHARTER COMMUNICATIONS OPERATI 6.834% 10/23/2055 DD 10/23/16 | 150,000.000 | 227,502.00 | 215,227.50 | -12,274.50 |
| FXPF20011102 | 172967DR9 | CITIGROUP INC 6.125% 08/25/2036 DD 08/25/06 | 154,000.000 | 216,430.06 | 210,143.78 | -6,286.28 |
| FXPF20011102 | 20030NBQ3 | COMCAST CORP 4.600% 08/15/2045 DD 05/27/15 | 95,000.000 | 128,329.80 | 118,519.15 | -9,810.65 |
| FXPF20011102 | 20030NDR9 | COMCAST CORP 144A 2.887% 11/01/2051 DD 08/19/21 | 1,114,000.000 | 1,107,265.47 | 1,081,660.58 | -25,604.89 |
| FXPF20011102 | 202795JM3 | COMMONWEALTH EDISON CO 4.000% 03/01/2048 DD 02/20/18 | 845,000.000 | 1,070,209.40 | 990,390.70 | -79,818.70 |
| FXPF20011102 | 224044BY2 | COX COMMUNICATIONS INC 144A 4.700% 12/15/2042 DD 11/29/12 | 226,000.000 | 291,849.62 | 272,777.48 | -19,072.14 |
| FXPF20011102 | 224044CC9 | COX COMMUNICATIONS INC 144A 4.500% 06/30/2043 DD 05/01/13 | 279,000.000 | 350,970.84 | 325,274.94 | -25,695.90 |
| FXPF20011102 | 225401AU2 | CREDIT SUISSE GROUP AG 144A VAR RT 05/14/2032 DD 05/14/21 | 320,000.000 | 320,469.10 | 325,980.80 | 5,511.70 |
| FXPF20011102 | 23338VAL0 | DTE ELECTRIC CO 2.950% 03/01/2050 DD 02/26/20 | 564,000.000 | 628,431.36 | 570,446.52 | -57,984.84 |
| FXPF20011102 | 240019BV0 | DAYTON POWER & LIGHT CO/THE 3.950% 06/15/2049 DD 12/15/19 | 380,000.000 | 427,728.00 | 434,644.00 | 6,916.00 |
| FXPF20011102 | 25470DAD1 | DISCOVERY COMMUNICATIONS LLC 6.350% 06/01/2040 DD 06/03/10 | 992,000.000 | 1,418,577.90 | 1,364,019.84 | -54,558.06 |
| FXPF20011102 | 260543CK7 | DOW CHEMICAL CO/THE 4.250% 10/01/2034 DD 09/16/14 | 73,000.000 | 88,143.12 | 84,373.40 | -3,769.72 |
| FXPF20011102 | 26444HAF8 | DUKE ENERGY FLORIDA LLC 4.200% 07/15/2048 DD 06/21/18 | 477,000.000 | 613,760.67 | 574,279.38 | -39,481.29 |
| FXPF20011102 | 279158AJ8 | ECOPETROL SA 5.875% 05/28/2045 DD 05/28/14 | 720,000.000 | 776,379.57 | 688,507.20 | -87,872.37 |
| FXPF20011102 | 279158AQ2 | ECOPETROL SA 5.875% 11/02/2051 DD 11/02/21 | 445,000.000 | 445,000.00 | 416,938.30 | -28,061.70 |
| FXPF20011102 | 29273RAP4 | ENERGY TRANSFER LP 6.050% 06/01/2041 DD 05/12/11 | 525,000.000 | 614,853.75 | 643,917.75 | 29,064.00 |
| FXPF20011102 | 29273RBF5 | ENERGY TRANSFER LP 5.150% 03/15/2045 DD 03/12/15 | 1,726,000.000 | 1,882,122.11 | 1,956,075.80 | 73,953.69 |
| FXPF20011102 | 29365TAJ3 | ENTERGY TEXAS INC 3.550% 09/30/2049 DD 09/20/19 | 112,000.000 | 129,198.72 | 118,571.04 | -10,627.68 |
| FXPF20011102 | 29379VAT0 | ENTERPRISE PRODUCTS OPERATING 5.950% 02/01/2041 DD 01/13/11 | 739,000.000 | 1,015,984.59 | 983,246.89 | -32,737.70 |
| FXPF20011102 | 29379VAW3 | ENTERPRISE PRODUCTS OPERATING 4.850% 08/15/2042 DD 02/15/12 | 115,000.000 | 139,807.80 | 137,696.40 | -2,111.40 |
| FXPF20011102 | 30036FAA9 | EVERGY KANSAS CENTRAL INC 3.450% 04/15/2050 DD 04/09/20 | 382,000.000 | 449,759.16 | 410,967.06 | -38,792.10 |
| FXPF20011102 | 30958QAA9 | FARMERS EXCHANGE CAPITAL 144A VAR RT 10/15/2054 DD 10/07/14 | 169,000.000 | 207,768.60 | 204,018.49 | -3,750.11 |
| FXPF20011102 | 309601AE2 | FARMERS INSURANCE EXCHANG 144A VAR RT 11/01/2057 DD 10/16/17 | 248,000.000 | 265,270.72 | 286,368.08 | 21,097.36 |
| FXPF20011102 | 316773CH1 | FIFTH THIRD BANCORP 8.250% 03/01/2038 DD 03/04/08 | 655,000.000 | 1,108,954.30 | 1,076,446.65 | -32,507.65 |
| FXPF20011102 | 31945HAB1 | JPMORGAN CHASE & CO VAR RT 02/01/2027 DD 11/01/17 | 119,000.000 | 111,174.56 | 114,881.41 | 3,706.85 |
| FXPF20011102 | 337738AV0 | FISERV INC 4.400% 07/01/2049 DD 06/24/19 | 161,000.000 | 215,656.28 | 192,467.45 | -23,188.83 |
| FXPF20011102 | 345397A29 | FORD MOTOR CREDIT CO LLC 3.087% 01/09/2023 DD 01/09/20 | 200,000.000 | 203,000.00 | 203,382.00 | 382.00 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF20011102 | 35671DBC8 | FREEPORT-MCMORAN INC 5.450% 03/15/2043 DD 09/15/13 | 105,000.000 | 128,672.00 | 131,994.45 | 3,322.45 |
| FXPF20011102 | 36164QNA2 | GE CAPITAL INTERNATIONAL FUNDI 4.418% 11/15/2035 DD 05/15/16 | 1,824,000.000 | 2,171,177.47 | 2,179,898.88 | 8,721.41 |
| FXPF20011102 | 38141GFD1 | GOLDMAN SACHS GROUP INC/THE 6.750% 10/01/2037 DD 10/03/07 | 731,000.000 | 1,118,546.96 | 1,038,582.87 | -79,964.09 |
| FXPF20011102 | 38141GYK4 | GOLDMAN SACHS GROUP INC/THE VAR RT 07/21/2042 DD 07/21/21 | 550,000.000 | 550,000.00 | 548,416.00 | -1,584.00 |
| FXPF20011102 | 38143YAC7 | GOLDMAN SACHS GROUP INC/THE 6.450% 05/01/2036 DD 04/18/06 | 427,000.000 | 624,581.44 | 584,486.14 | -40,095.30 |
| FXPF20011102 | 40052VAG9 | GRUPO BIMBO SAB DE CV 144A 4.000% 09/06/2049 DD 09/06/19 | 113,000.000 | 127,842.55 | 120,783.44 | -7,059.11 |
| FXPF20011102 | 42307TAH1 | KRAFT HEINZ FOODS CO 144A 7.125% 08/01/2039 DD 07/29/09 | 290,000.000 | 415,195.90 | 441,179.90 | 25,984.00 |
| FXPF20011102 | 42809HAC1 | HESS CORP 6.000% 01/15/2040 DD 12/14/09 | 1,603,000.000 | 1,973,255.68 | 2,040,458.70 | 67,203.02 |
| FXPF20011102 | 42809HAD9 | HESS CORP 5.600% 02/15/2041 DD 08/10/10 | 130,000.000 | 152,285.90 | 160,890.60 | 8,604.70 |
| FXPF20011102 | 43137PAA8 | HILL CITY FUNDING TRUST 144A 4.046% 08/15/2041 DD 11/17/21 | 315,000.000 | 315,000.00 | 305,480.70 | -9,519.30 |
| FXPF20011102 | 444859AZ5 | HUMANA INC 8.150% 06/15/2038 DD 06/05/08 | 31,000.000 | 49,567.76 | 50,075.23 | 507.47 |
| FXPF20011102 | 444859BE1 | HUMANA INC 4.950% 10/01/2044 DD 09/19/14 | 280,000.000 | 377,372.80 | 361,160.80 | -16,212.00 |
| FXPF20011102 | 453258AP0 | VALE CANADA LTD 7.200% 09/15/2032 DD 09/23/02 | 29,000.000 | 39,730.00 | 36,830.00 | -2,900.00 |
| FXPF20011102 | 456472AC3 | INDUSTRIAS PENOLES SAB DE 144A 5.650% 09/12/2049 DD 09/12/19 | 314,000.000 | 397,838.75 | 385,042.50 | -12,796.25 |
| FXPF20011102 | 456829AB6 | INFRAESTRUCTURA ENERGETIC 144A 4.875% 01/14/2048 DD 12/14/17 | 130,000.000 | 134,668.75 | 131,300.00 | -3,368.75 |
| FXPF20011102 | 494550BN5 | KINDER MORGAN ENERGY PARTNERS 5.000% 08/15/2042 DD 08/13/12 | 240,000.000 | 283,065.90 | 279,096.00 | -3,969.90 |
| FXPF20011102 | 494550BP0 | KINDER MORGAN ENERGY PARTNERS 5.000% 03/01/2043 DD 02/28/13 | 100,000.000 | 121,480.00 | 116,774.00 | -4,706.00 |
| FXPF20011102 | 49456BAH4 | KINDER MORGAN INC 5.550% 06/01/2045 DD 11/26/14 | 378,000.000 | 485,779.14 | 479,296.44 | -6,482.70 |
| FXPF20011102 | 50076QAN6 | KRAFT HEINZ FOODS CO 6.500% 02/09/2040 DD 08/09/12 | 830,000.000 | 1,110,379.93 | 1,180,094.00 | 69,714.07 |
| FXPF20011102 | 50155QAE0 | KYNDRYL HOLDINGS INC 144A 3.150% 10/15/2031 DD 10/15/21 | 65,000.000 | 64,834.25 | 63,123.45 | -1,710.80 |
| FXPF20011102 | 50155QAG5 | KYNDRYL HOLDINGS INC 144A 4.100% 10/15/2041 DD 10/15/21 | 315,000.000 | 313,595.10 | 305,754.75 | -7,840.35 |
| FXPF20011102 | 548661EA1 | LOWE'S COS INC 2.625% 04/01/2031 DD 03/31/21 | 335,000.000 | 334,969.85 | 343,117.05 | 8,147.20 |
| FXPF20011102 | 55336VAM2 | MPLX LP 4.500% 04/15/2038 DD 02/08/18 | 1,303,000.000 | 1,456,507.15 | 1,462,500.23 | 5,993.08 |
| FXPF20011102 | 575767AL2 | MASSACHUSETTS MUTUAL LIFE 144A 4.900% 04/01/2077 DD 03/23/17 | 213,000.000 | 292,604.49 | 279,513.51 | -13,090.98 |
| FXPF20011102 | 594918CE2 | MICROSOFT CORP 2.921% 03/17/2052 DD 03/17/21 | 349,000.000 | 383,754.83 | 372,044.47 | -11,710.36 |
| FXPF20011102 | 595112BT9 | MICRON TECHNOLOGY INC 3.366% 11/01/2041 DD 11/01/21 | 85,000.000 | 85,000.00 | 87,283.95 | 2,283.95 |
| FXPF20011102 | 595112BU6 | MICRON TECHNOLOGY INC 3.477% 11/01/2051 DD 11/01/21 | 165,000.000 | 165,000.00 | 168,915.45 | 3,915.45 |
| FXPF20011102 | 59562VAM9 | BERKSHIRE HATHAWAY ENERGY CO 6.125% 04/01/2036 DD 10/01/06 | 336,000.000 | 497,306.88 | 457,961.28 | -39,345.60 |
| FXPF20011102 | 654902AC9 | NOKIA OYJ 6.625% 05/15/2039 DD 05/07/09 | 457,000.000 | 583,730.67 | 632,373.75 | 48,643.08 |
| FXPF20011102 | 655844CB2 | NORFOLK SOUTHERN CORP 5.100% 08/01/2118 DD 08/02/18 | 398,000.000 | 520,580.02 | 525,053.54 | 4,473.52 |
| FXPF20011102 | 655844CJ5 | NORFOLK SOUTHERN CORP 4.100% 05/15/2121 DD 05/12/21 | 200,000.000 | 199,474.00 | 227,352.00 | 27,878.00 |
| FXPF20011102 | 67066GAG9 | NVIDIA CORP 3.500% 04/01/2040 DD 03/31/20 | 312,000.000 | 374,687.04 | 351,564.72 | -23,122.32 |
| FXPF20011102 | 677050AH9 | OGLETHORPE POWER CORP 5.250% 09/01/2050 DD 08/19/11 | 110,000.000 | 144,181.40 | 140,792.30 | -3,389.10 |
| FXPF20011102 | 68389XAM7 | ORACLE CORP 5.375% 07/15/2040 DD 07/15/11 | 500,000.000 | 630,561.10 | 612,055.00 | -18,506.10 |
| FXPF20011102 | 68389XBJ3 | ORACLE CORP 4.000% 07/15/2046 DD 07/07/16 | 187,000.000 | 229,535.02 | 194,711.88 | -34,823.14 |
| FXPF20011102 | 68389XBW4 | ORACLE CORP 3.600% 04/01/2040 DD 04/01/20 | 1,429,000.000 | 1,634,265.66 | 1,438,731.49 | -195,534.17 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF20011102 | 68389XBY0 | ORACLE CORP 3.850% 04/01/2060 DD 04/01/20 | 151,000.000 | 185,687.72 | 149,713.48 | -35,974.24 |
| FXPF20011102 | 694308JU2 | PACIFIC GAS AND ELECTRIC CO 4.200% 06/01/2041 DD 03/11/21 | 375,000.000 | 373,905.00 | 378,363.75 | 4,458.75 |
| FXPF20011102 | 695114CX4 | PACIFICORP 3.300% 03/15/2051 DD 04/08/20 | 767,000.000 | 879,841.04 | 797,894.76 | -81,946.28 |
| FXPF20011102 | 71654QDD1 | PETROLEOS MEXICANOS 7.690% 01/23/2050 DD 07/23/20 | 1,115,000.000 | 1,090,475.00 | 1,075,975.00 | -14,500.00 |
| FXPF20011102 | 76025LAA2 | SCENTRE GROUP TRUST 2 144A VAR RT 09/24/2080 DD 09/24/20 | 295,000.000 | 307,505.05 | 308,643.75 | 1,138.70 |
| FXPF20011102 | 76025LAB0 | SCENTRE GROUP TRUST 2 144A VAR RT 09/24/2080 DD 09/24/20 | 595,000.000 | 627,510.80 | 637,393.75 | 9,882.95 |
| FXPF20011102 | 761713AT3 | REYNOLDS AMERICAN INC 7.250% 06/15/2037 DD 06/21/07 | 244,000.000 | 339,072.16 | 325,356.92 | -13,715.24 |
| FXPF20011102 | 761713BB1 | REYNOLDS AMERICAN INC 5.850% 08/15/2045 DD 06/12/15 | 558,000.000 | 713,542.50 | 679,889.52 | -33,652.98 |
| FXPF20011102 | 78081BAL7 | ROYALTY PHARMA PLC 3.300% 09/02/2040 DD 03/02/21 | 490,000.000 | 515,215.40 | 495,218.50 | -19,996.90 |
| FXPF20011102 | 78081BAM5 | ROYALTY PHARMA PLC 3.550% 09/02/2050 DD 03/02/21 | 490,000.000 | 522,070.50 | 487,603.90 | -34,466.60 |
| FXPF20011102 | 80414L2M6 | *SAUDI ARABIAN OIL CO 144A 3.500% 11/24/2070 DD 11/24/20 | 295,000.000 | 298,655.05 | 286,887.50 | -11,767.55 |
| FXPF20011102 | 816851BH1 | SEMPRA ENERGY 3.800% 02/01/2038 DD 01/12/18 | 505,000.000 | 584,941.50 | 555,409.10 | -29,532.40 |
| FXPF20011102 | 817826AF7 | 7-ELEVEN INC 144A 2.500% 02/10/2041 DD 02/10/21 | 335,000.000 | 313,061.05 | 310,002.30 | -3,058.75 |
| FXPF20011102 | 817826AG5 | 7-ELEVEN INC 144A 2.800% 02/10/2051 DD 02/10/21 | 110,000.000 | 98,759.10 | 102,425.40 | 3,666.30 |
| FXPF20011102 | 83368RBB7 | SOCIETE GENERALE SA 144A 3.625% 03/01/2041 DD 03/01/21 | 535,000.000 | 533,216.10 | 545,748.15 | 12,532.05 |
| FXPF20011102 | 85208NAE0 | SPRINT SPECTRUM CO LLC / 144A 5.152% 09/20/2029 DD 03/21/18 | 1,119,000.000 | 1,295,242.50 | 1,233,641.55 | -61,600.95 |
| FXPF20011102 | 867229AD8 | SUNCOR ENERGY INC 5.950% 12/01/2034 DD 12/01/03 | 370,000.000 | 477,528.60 | 476,456.40 | -1,072.20 |
| FXPF20011102 | 867229AE6 | SUNCOR ENERGY INC 6.500% 06/15/2038 DD 06/28/07 | 156,000.000 | 218,058.36 | 213,777.72 | -4,280.64 |
| FXPF20011102 | 87264ABN4 | T-MOBILE USA INC 3.300% 02/15/2051 DD 02/15/21 | 145,000.000 | 131,957.25 | 142,152.20 | 10,194.95 |
| FXPF20011102 | 87264ABY0 | T-MOBILE USA INC 3.600% 11/15/2060 DD 05/15/21 | 515,000.000 | 543,583.45 | 514,624.05 | -28,959.40 |
| FXPF20011102 | 872898AC5 | TSMC ARIZONA CORP 2.500% 10/25/2031 DD 10/25/21 | 370,000.000 | 371,091.50 | 375,143.00 | 4,051.50 |
| FXPF20011102 | 872898AD3 | TSMC ARIZONA CORP 3.125% 10/25/2041 DD 10/25/21 | 230,000.000 | 227,465.40 | 240,281.00 | 12,815.60 |
| FXPF20011102 | 874060AY2 | TAKEDA PHARMACEUTICAL CO LTD 3.025% 07/09/2040 DD 07/09/20 | 860,000.000 | 899,380.20 | 876,967.80 | -22,412.40 |
| FXPF20011102 | 874060AZ9 | TAKEDA PHARMACEUTICAL CO LTD 3.175% 07/09/2050 DD 07/09/20 | 760,000.000 | 782,636.95 | 768,998.40 | -13,638.55 |
| FXPF20011102 | 880451AW9 | TENNESSEE GAS PIPELINE CO LLC 8.375% 06/15/2032 DD 06/10/02 | 221,000.000 | 317,691.92 | 316,664.27 | -1,027.65 |
| FXPF20011102 | 88163VAD1 | TEVA PHARMACEUTICAL FINANCE CO 6.150% 02/01/2036 DD 01/31/06 | 515,000.000 | 565,910.25 | 539,874.50 | -26,035.75 |
| FXPF20011102 | 88731EAJ9 | TIME WARNER ENTERTAINMENT CO L 8.375% 07/15/2033 DD 01/15/94 | 341,000.000 | 527,492.90 | 497,062.06 | -30,430.84 |
| FXPF20011102 | 88732JAJ7 | TIME WARNER CABLE LLC 6.550% 05/01/2037 DD 04/09/07 | 603,000.000 | 827,750.16 | 790,520.94 | -37,229.22 |
| FXPF20011102 | 88732JAN8 | TIME WARNER CABLE LLC 7.300% 07/01/2038 DD 06/19/08 | 432,000.000 | 640,198.08 | 612,718.56 | -27,479.52 |
| FXPF20011102 | 88732JAU2 | TIME WARNER CABLE LLC 6.750% 06/15/2039 DD 06/29/09 | 435,000.000 | 619,096.35 | 593,992.50 | -25,103.85 |
| FXPF20011102 | 89385AAA3 | TRANSOCEAN SENTRY LTD 144A 5.375% 05/15/2023 DD 05/24/19 | 375,754.630 | 341,936.71 | 360,698.14 | 18,761.43 |
| FXPF20011102 | 91324PBE1 | UNITEDHEALTH GROUP INC 6.625% 11/15/2037 DD 11/19/07 | 22,000.000 | 35,320.34 | 32,993.40 | -2,326.94 |
| FXPF20011102 | 91911TAH6 | VALE OVERSEAS LTD 6.875% 11/21/2036 DD 11/21/06 | 609,000.000 | 874,433.07 | 809,214.84 | -65,218.23 |
| FXPF20011102 | 91911TAK9 | VALE OVERSEAS LTD 6.875% 11/10/2039 DD 11/10/09 | 455,000.000 | 655,784.60 | 610,842.05 | -44,942.55 |
| FXPF20011102 | 91912EAA3 | VALE SA 5.625% 09/11/2042 DD 09/11/12 | 311,000.000 | 416,743.11 | 370,481.86 | -46,261.25 |
| FXPF20011102 | 91913YBD1 | VALERO ENERGY CORP 3.650% 12/01/2051 DD 11/29/21 | 435,000.000 | 431,099.70 | 433,816.80 | 2,717.10 |
| FXPF20011102 | 91915WAB8 | VALIDUS HOLDINGS LTD 8.875% 01/26/2040 DD 01/26/10 | 205,000.000 | 339,246.30 | 339,652.20 | 405.90 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF20011102 | 92343VBG8 | VERIZON COMMUNICATIONS INC 3.850% 11/01/2042 DD 11/07/12 | 358,000.000 | 424,598.74 | 401,292.94 | -23,305.80 |
| FXPF20011102 | 92343VCV4 | VERIZON COMMUNICATIONS INC 4.272% 01/15/2036 DD 07/15/15 | 708,000.000 | 872,754.80 | 831,715.92 | -41,038.88 |
| FXPF20011102 | 92343VDR2 | VERIZON COMMUNICATIONS INC 4.812% 03/15/2039 DD 02/03/17 | 295,000.000 | 376,356.50 | 370,770.75 | -5,585.75 |
| FXPF20011102 | 92343VDU5 | VERIZON COMMUNICATIONS INC 5.250% 03/16/2037 DD 03/16/17 | 2,793,000.000 | 3,785,045.67 | 3,636,486.00 | -148,559.67 |
| FXPF20011102 | 925524AV2 | PARAMOUNT GLOBAL 5.500% 05/15/2033 DD 05/14/03 | 175,000.000 | 226,387.00 | 217,953.75 | -8,433.25 |
| FXPF20011102 | 925524AX8 | PARAMOUNT GLOBAL 6.875% 04/30/2036 DD 04/12/06 | 390,000.000 | 564,107.70 | 558,749.10 | -5,358.60 |
| FXPF20011102 | 92553PAP7 | PARAMOUNT GLOBAL 4.375% 03/15/2043 DD 03/15/13 | 74,000.000 | 87,428.78 | 84,426.60 | -3,002.18 |
| FXPF20011102 | 92553PAU6 | PARAMOUNT GLOBAL 5.850% 09/01/2043 DD 08/19/13 | 160,000.000 | 222,563.20 | 216,084.80 | -6,478.40 |
| FXPF20011102 | 92553PBD3 | PARAMOUNT GLOBAL VAR RT 02/28/2057 DD 02/28/17 | 931,000.000 | 964,031.25 | 928,383.89 | -35,647.36 |
| FXPF20011102 | 94973VBF3 | ANTHEM INC 5.100% 01/15/2044 DD 08/06/13 | 90,000.000 | 116,508.60 | 119,170.80 | 2,662.20 |
| FXPF20011102 | 94973VBK2 | ANTHEM INC 4.650% 08/15/2044 DD 08/12/14 | 90,000.000 | 115,094.70 | 113,177.70 | -1,917.00 |
| FXPF20011102 | 961214EP4 | WESTPAC BANKING CORP VAR RT 11/15/2035 DD 11/16/20 | 120,000.000 | 123,619.20 | 117,022.80 | -6,596.40 |
| FXPF20011102 | 961214EY5 | WESTPAC BANKING CORP 3.133% 11/18/2041 DD 11/18/21 | 315,000.000 | 315,000.00 | 313,374.60 | -1,625.40 |
| FXPF20011102 | 969457BM1 | WILLIAMS COS INC/THE VAR RT 03/15/2032 DD 03/15/03 | 243,000.000 | 355,470.12 | 360,203.76 | 4,733.64 |
| FXPF20011102 | 96950FAK0 | WILLIAMS COS INC/THE 5.800% 11/15/2043 DD 11/15/13 | 994,000.000 | 1,291,820.21 | 1,298,452.26 | 6,632.05 |
| FXPF20011202 | 00115AAM1 | AEP TRANSMISSION CO LLC 3.650% 04/01/2050 DD 04/01/20 | 95,000.000 | 115,178.00 | 105,257.15 | -9,920.85 |
| FXPF20011202 | 00130HCG8 | AES CORP/THE 2.450% 01/15/2031 DD 07/15/21 | 170,000.000 | 172,293.30 | 165,814.60 | -6,478.70 |
| FXPF20011202 | 00206RAS1 | AT&T INC 6.550% 02/15/2039 DD 02/03/09 | 125,000.000 | 176,048.75 | 174,203.75 | -1,845.00 |
| FXPF20011202 | 00206RCP5 | AT&T INC 4.500% 05/15/2035 DD 05/04/15 | 1,255,000.000 | 1,522,867.20 | 1,451,771.45 | -71,095.75 |
| FXPF20011202 | 00206RKJ0 | AT&T INC 3.500% 09/15/2053 DD 03/15/21 | 944,000.000 | 945,387.68 | 956,111.52 | 10,723.84 |
| FXPF20011202 | 00206RLJ9 | AT&T INC 3.550% 09/15/2055 DD 03/15/21 | 3,927,000.000 | 3,870,940.11 | 3,957,002.28 | 86,062.17 |
| FXPF20011202 | 00206RLV2 | AT&T INC 3.650% 09/15/2059 DD 03/15/21 | 869,000.000 | 877,464.06 | 881,270.28 | 3,806.22 |
| FXPF20011202 | 00206RMN9 | AT&T INC 3.800% 12/01/2057 DD 06/01/21 | 991,000.000 | 1,024,039.19 | 1,035,872.48 | 11,833.29 |
| FXPF20011202 | 00287YAR0 | ABBVIE INC 4.500% 05/14/2035 DD 05/14/15 | 1,275,000.000 | 1,601,489.25 | 1,529,579.25 | -71,910.00 |
| FXPF20011202 | 00287YCA5 | ABBVIE INC 4.050% 11/21/2039 DD 05/21/20 | 525,000.000 | 626,697.35 | 605,172.75 | -21,524.60 |
| FXPF20011202 | 00287YCB3 | ABBVIE INC 4.250% 11/21/2049 DD 05/21/20 | 1,455,000.000 | 1,764,983.14 | 1,744,297.65 | -20,685.49 |
| FXPF20011202 | 00287YCY3 | ABBVIE INC 4.550% 03/15/2035 DD 09/15/20 | 90,000.000 | 113,787.90 | 108,519.30 | -5,268.60 |
| FXPF20011202 | 00287YDA4 | ABBVIE INC 4.850% 06/15/2044 DD 06/15/20 | 235,000.000 | 311,031.90 | 295,340.95 | -15,690.95 |
| FXPF20011202 | 00774MAX3 | AERCAP IRELAND CAPITAL DAC / A 3.300% 01/30/2032 DD 10/29/21 | 575,000.000 | 572,838.00 | 586,960.00 | 14,122.00 |
| FXPF20011202 | 00774MAZ8 | AERCAP IRELAND CAPITAL DAC / A 3.850% 10/29/2041 DD 10/29/21 | 790,000.000 | 800,856.70 | 825,131.30 | 24,274.60 |
| FXPF20011202 | 008513AA1 | AGREE LP 2.900% 10/01/2030 DD 08/17/20 | 260,000.000 | 273,926.48 | 264,412.20 | -9,514.28 |
| FXPF20011202 | 008513AC7 | AGREE LP 2.600% 06/15/2033 DD 05/14/21 | 210,000.000 | 208,253.40 | 206,243.10 | -2,010.30 |
| FXPF20011202 | 02209SAR4 | ALTRIA GROUP INC 5.375% 01/31/2044 DD 10/31/13 | 370,000.000 | 472,897.00 | 428,215.80 | -44,681.20 |
| FXPF20011202 | 02209SAV5 | ALTRIA GROUP INC 3.875% 09/16/2046 DD 09/16/16 | 50,000.000 | 52,814.50 | 48,518.00 | -4,296.50 |
| FXPF20011202 | 02209SBE2 | ALTRIA GROUP INC 5.800% 02/14/2039 DD 02/14/19 | 205,000.000 | 270,101.85 | 246,953.25 | -23,148.60 |
| FXPF20011202 | 02209SBF9 | ALTRIA GROUP INC 5.950% 02/14/2049 DD 02/14/19 | 810,000.000 | 1,134,777.60 | 1,013,877.00 | -120,900.60 |
| FXPF20011202 | 02209SBK8 | ALTRIA GROUP INC 4.450% 05/06/2050 DD 05/06/20 | 220,000.000 | 260,090.60 | 227,695.60 | -32,395.00 |
| FXPF20011202 | 023135CA2 | AMAZON.COM INC 2.875% 05/12/2041 DD 05/12/21 | 260,000.000 | 259,019.80 | 270,618.40 | 11,598.60 |
| FXPF20011202 | 025537AP6 | AMERICAN ELECTRIC POWER CO INC 3.250% 03/01/2050 DD | 100,000.000 | 105,471.00 | 98,558.00 | -6,913.00 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| | | 03/05/20 | | | | |
| FXPF20011202 | 02666TAD9 | AMERICAN HOMES 4 RENT LP 3.375% 07/15/2051 DD 07/08/21 | 60,000.000 | 58,777.20 | 60,460.80 | 1,683.60 |
| FXPF20011202 | 026874DA2 | AMERICAN INTERNATIONAL GROUP I 4.500% 07/16/2044 DD 07/16/14 | 925,000.000 | 1,163,289.01 | 1,142,532.25 | -20,756.76 |
| FXPF20011202 | 026874DB0 | AMERICAN INTERNATIONAL GROUP I 4.375% 01/15/2055 DD 01/15/15 | 20,000.000 | 23,257.00 | 24,621.60 | 1,364.60 |
| FXPF20011202 | 026874DC8 | AMERICAN INTERNATIONAL GROUP I 3.875% 01/15/2035 DD 01/15/15 | 45,000.000 | 53,994.60 | 49,820.85 | -4,173.75 |
| FXPF20011202 | 026874DE4 | AMERICAN INTERNATIONAL GROUP I 4.700% 07/10/2035 DD 07/10/15 | 30,000.000 | 37,089.00 | 35,829.60 | -1,259.40 |
| FXPF20011202 | 026874DF1 | AMERICAN INTERNATIONAL GROUP I 4.800% 07/10/2045 DD 07/10/15 | 50,000.000 | 66,081.50 | 64,264.50 | -1,817.00 |
| FXPF20011202 | 026874DL8 | AMERICAN INTERNATIONAL GROUP I 4.750% 04/01/2048 DD 03/26/18 | 150,000.000 | 183,511.50 | 191,688.00 | 8,176.50 |
| FXPF20011202 | 026874DP9 | AMERICAN INTERNATIONAL GROUP I 4.375% 06/30/2050 DD 05/11/20 | 860,000.000 | 1,093,217.98 | 1,075,842.80 | -17,375.18 |
| FXPF20011202 | 03040WAR6 | AMERICAN WATER CAPITAL CORP 3.750% 09/01/2047 DD 08/10/17 | 130,000.000 | 159,224.00 | 145,471.30 | -13,752.70 |
| FXPF20011202 | 03040WAV7 | AMERICAN WATER CAPITAL CORP 4.150% 06/01/2049 DD 05/13/19 | 180,000.000 | 238,332.60 | 213,199.20 | -25,133.40 |
| FXPF20011202 | 031162BZ2 | AMGEN INC 4.400% 05/01/2045 DD 05/01/15 | 130,000.000 | 166,851.10 | 155,620.40 | -11,230.70 |
| FXPF20011202 | 031162CR9 | AMGEN INC 3.150% 02/21/2040 DD 02/21/20 | 720,000.000 | 792,583.20 | 740,383.20 | -52,200.00 |
| FXPF20011202 | 031162CS7 | AMGEN INC 3.375% 02/21/2050 DD 02/21/20 | 210,000.000 | 234,628.80 | 219,273.60 | -15,355.20 |
| FXPF20011202 | 03522AAH3 | ANHEUSER-BUSCH COS LLC / ANHEU 4.700% 02/01/2036 DD 02/01/19 | 1,595,000.000 | 2,017,406.55 | 1,927,621.30 | -89,785.25 |
| FXPF20011202 | 03522AAJ9 | ANHEUSER-BUSCH COS LLC / ANHEU 4.900% 02/01/2046 DD 02/01/19 | 2,115,000.000 | 2,728,869.96 | 2,681,502.75 | -47,367.21 |
| FXPF20011202 | 03523TBF4 | ANHEUSER-BUSCH INBEV WORLDWIDE 8.200% 01/15/2039 DD 01/15/11 | 50,000.000 | 86,383.00 | 81,363.50 | -5,019.50 |
| FXPF20011202 | 035240AM2 | ANHEUSER-BUSCH INBEV WORLDWIDE 4.375% 04/15/2038 DD 04/04/18 | 590,000.000 | 730,538.00 | 692,530.20 | -38,007.80 |
| FXPF20011202 | 035240AN0 | ANHEUSER-BUSCH INBEV WORLDWIDE 4.600% 04/15/2048 DD 04/04/18 | 505,000.000 | 639,027.00 | 618,928.00 | -20,099.00 |
| FXPF20011202 | 035240AP5 | ANHEUSER-BUSCH INBEV WORLDWIDE 4.750% 04/15/2058 DD 04/04/18 | 120,000.000 | 150,550.80 | 148,942.80 | -1,608.00 |
| FXPF20011202 | 035240AT7 | ANHEUSER-BUSCH INBEV WORLDWIDE 4.500% 06/01/2050 DD 04/03/20 | 245,000.000 | 298,598.65 | 303,101.75 | 4,503.10 |
| FXPF20011202 | 036752AS2 | ANTHEM INC 3.600% 03/15/2051 DD 03/17/21 | 577,000.000 | 598,162.34 | 642,870.32 | 44,707.98 |
| FXPF20011202 | 05526DBD6 | BAT CAPITAL CORP 4.390% 08/15/2037 DD 08/15/18 | 880,000.000 | 988,521.60 | 929,253.60 | -59,268.00 |
| FXPF20011202 | 05526DBF1 | BAT CAPITAL CORP 4.540% 08/15/2047 DD 08/15/18 | 779,000.000 | 827,153.47 | 817,233.32 | -9,920.15 |
| FXPF20011202 | 05526DBK0 | BAT CAPITAL CORP 4.758% 09/06/2049 DD 09/06/19 | 240,000.000 | 278,246.40 | 258,528.00 | -19,718.40 |
| FXPF20011202 | 05526DBT1 | BAT CAPITAL CORP 3.734% 09/25/2040 DD 09/25/20 | 195,000.000 | 203,392.80 | 187,796.70 | -15,596.10 |
| FXPF20011202 | 06051GJE0 | BANK OF AMERICA CORP VAR RT 06/19/2041 DD 06/19/20 | 1,145,000.000 | 1,188,543.75 | 1,105,211.25 | -83,332.50 |
| FXPF20011202 | 06051GKB4 | BANK OF AMERICA CORP VAR RT 07/21/2052 DD 07/21/21 | 815,000.000 | 815,000.00 | 820,721.30 | 5,721.30 |
| FXPF20011202 | 067901AH1 | BARRICK GOLD CORP 5.250% 04/01/2042 DD 04/03/12 | 60,000.000 | 82,759.20 | 78,016.80 | -4,742.40 |
| FXPF20011202 | 072722AE1 | *BAYCARE HEALTH SYSTEM INC 3.831% 11/15/2050 DD 04/16/20 | 90,000.000 | 112,533.30 | 107,049.60 | -5,483.70 |
| FXPF20011202 | 097023CJ2 | BOEING CO/THE 3.600% 05/01/2034 DD 05/02/19 | 200,000.000 | 210,588.00 | 209,806.00 | -782.00 |
| FXPF20011202 | 097023CV5 | BOEING CO/THE 5.705% 05/01/2040 DD 05/04/20 | 1,965,000.000 | 2,550,019.80 | 2,529,878.55 | -20,141.25 |
| FXPF20011202 | 097023CW3 | BOEING CO/THE 5.805% 05/01/2050 DD 05/04/20 | 1,665,000.000 | 2,234,824.80 | 2,261,919.15 | 27,094.35 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF20011202 | 097023CX1 | BOEING CO/THE 5.930% 05/01/2060 DD 05/04/20 | 690,000.000 | 940,996.30 | 961,066.50 | 20,070.20 |
| FXPF20011202 | 097023DC6 | BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 | 142,000.000 | 155,401.96 | 151,585.00 | -3,816.96 |
| FXPF20011202 | 101137AT4 | BOSTON SCIENTIFIC CORP 4.550% 03/01/2039 DD 02/25/19 | 420,000.000 | 535,592.40 | 503,575.80 | -32,016.60 |
| FXPF20011202 | 101137AU1 | BOSTON SCIENTIFIC CORP 4.700% 03/01/2049 DD 02/25/19 | 115,000.000 | 157,775.40 | 146,150.05 | -11,625.35 |
| FXPF20011202 | 110122DL9 | BRISTOL-MYERS SQUIBB CO 4.550% 02/20/2048 DD 02/20/20 | 545,000.000 | 760,209.60 | 698,363.00 | -61,846.60 |
| FXPF20011202 | 11135FBG5 | BROADCOM INC 144A 3.750% 02/15/2051 DD 01/19/21 | 145,000.000 | 144,373.60 | 152,032.50 | 7,658.90 |
| FXPF20011202 | 11135FBJ9 | BROADCOM INC 144A 3.500% 02/15/2041 DD 01/19/21 | 355,000.000 | 353,771.70 | 363,775.60 | 10,003.90 |
| FXPF20011202 | 12189LBH3 | BURLINGTON NORTHERN SANTA FE L 2.875% 06/15/2052 DD 12/08/21 | 335,000.000 | 335,968.80 | 336,440.50 | 471.70 |
| FXPF20011202 | 125491AP5 | CI FINANCIAL CORP 4.100% 06/15/2051 DD 06/07/21 | 505,000.000 | 507,636.15 | 549,263.25 | 41,627.10 |
| FXPF20011202 | 125523CJ7 | CIGNA CORP 3.200% 03/15/2040 DD 03/16/20 | 140,000.000 | 153,517.00 | 144,926.60 | -8,590.40 |
| FXPF20011202 | 125523CK4 | CIGNA CORP 3.400% 03/15/2050 DD 03/16/20 | 235,000.000 | 264,433.75 | 245,643.15 | -18,790.60 |
| FXPF20011202 | 125523CQ1 | CIGNA CORP 3.400% 03/15/2051 DD 03/03/21 | 150,000.000 | 149,187.00 | 157,440.00 | 8,253.00 |
| FXPF20011202 | 126650CN8 | CVS HEALTH CORP 5.125% 07/20/2045 DD 07/20/15 | 530,000.000 | 713,570.80 | 691,014.00 | -22,556.80 |
| FXPF20011202 | 126650CY4 | CVS HEALTH CORP 4.780% 03/25/2038 DD 03/09/18 | 770,000.000 | 968,747.20 | 941,086.30 | -27,660.90 |
| FXPF20011202 | 126650DG2 | CVS HEALTH CORP 3.250% 08/15/2029 DD 08/15/19 | 895,000.000 | 1,007,975.85 | 955,108.20 | -52,867.65 |
| FXPF20011202 | 126650DP2 | CVS HEALTH CORP 2.700% 08/21/2040 DD 08/21/20 | 510,000.000 | 515,941.50 | 492,619.20 | -23,322.30 |
| FXPF20011202 | 13645RAX2 | CANADIAN PACIFIC RAILWAY CO 6.125% 09/15/2115 DD 09/11/15 | 615,000.000 | 1,029,694.50 | 919,677.15 | -110,017.35 |
| FXPF20011202 | 13645RBF0 | CANADIAN PACIFIC RAILWAY CO 2.450% 12/02/2031 DD 12/02/21 | 170,000.000 | 169,940.50 | 173,258.90 | 3,318.40 |
| FXPF20011202 | 13645RBG8 | CANADIAN PACIFIC RAILWAY CO 3.000% 12/02/2041 DD 12/02/21 | 185,000.000 | 184,034.30 | 189,726.75 | 5,692.45 |
| FXPF20011202 | 13645RBH6 | CANADIAN PACIFIC RAILWAY CO 3.100% 12/02/2051 DD 12/02/21 | 470,000.000 | 470,172.60 | 481,275.30 | 11,102.70 |
| FXPF20011202 | 14448CAR5 | CARRIER GLOBAL CORP 3.377% 04/05/2040 DD 10/05/20 | 430,000.000 | 462,820.10 | 450,463.70 | -12,356.40 |
| FXPF20011202 | 14448CAS3 | CARRIER GLOBAL CORP 3.577% 04/05/2050 DD 10/05/20 | 420,000.000 | 461,961.30 | 448,194.60 | -13,766.70 |
| FXPF20011202 | 15189TAY3 | CENTERPOINT ENERGY INC 3.700% 09/01/2049 DD 08/14/19 | 70,000.000 | 74,775.40 | 75,877.90 | 1,102.50 |
| FXPF20011202 | 161175AZ7 | CHARTER COMMUNICATIONS OPERATI 6.384% 10/23/2035 DD 10/23/16 | 1,015,000.000 | 1,390,600.75 | 1,309,857.50 | -80,743.25 |
| FXPF20011202 | 161175BN3 | CHARTER COMMUNICATIONS OPERATI 5.750% 04/01/2048 DD 04/17/18 | 285,000.000 | 372,905.40 | 356,483.70 | -16,421.70 |
| FXPF20011202 | 161175BT0 | CHARTER COMMUNICATIONS OPERATI 4.800% 03/01/2050 DD 10/24/19 | 825,000.000 | 985,380.00 | 926,730.75 | -58,649.25 |
| FXPF20011202 | 161175BZ6 | CHARTER COMMUNICATIONS OPERATI 3.500% 06/01/2041 DD 03/04/21 | 155,000.000 | 153,657.47 | 151,538.85 | -2,118.62 |
| FXPF20011202 | 161175CA0 | CHARTER COMMUNICATIONS OPERATI 3.900% 06/01/2052 DD 03/04/21 | 575,000.000 | 576,692.52 | 578,674.25 | 1,981.73 |
| FXPF20011202 | 172967BL4 | CITIGROUP INC 6.625% 06/15/2032 DD 06/06/02 | 225,000.000 | 318,957.75 | 298,858.50 | -20,099.25 |
| FXPF20011202 | 172967HS3 | CITIGROUP INC 5.300% 05/06/2044 DD 05/06/14 | 70,000.000 | 98,763.70 | 91,608.30 | -7,155.40 |
| FXPF20011202 | 172967MY4 | CITIGROUP INC VAR RT 05/01/2032 DD 05/04/21 | 450,000.000 | 450,000.00 | 452,848.50 | 2,848.50 |
| FXPF20011202 | 191216DC1 | COCA-COLA CO/THE 2.500% 03/15/2051 DD 09/18/20 | 245,000.000 | 252,474.95 | 236,082.00 | -16,392.95 |
| FXPF20011202 | 198280AH2 | COLUMBIA PIPELINE GROUP INC 5.800% 06/01/2045 DD 12/01/15 | 635,000.000 | 867,479.85 | 841,876.65 | -25,603.20 |
| FXPF20011202 | 20030NAF8 | COMCAST CORP 5.650% 06/15/2035 DD 06/09/05 | 150,000.000 | 215,346.00 | 198,675.00 | -16,671.00 |
| FXPF20011202 | 20030NDR9 | COMCAST CORP 144A 2.887% 11/01/2051 DD 08/19/21 | 366,000.000 | 360,700.32 | 355,375.02 | -5,325.30 |
| FXPF20011202 | 20030NDV0 | COMCAST CORP 144A 2.987% 11/01/2063 DD 08/19/21 | 346,000.000 | 342,437.76 | 329,935.22 | -12,502.54 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF20011202 | 202712BL8 | COMMONWEALTH BANK OF AUST 144A 3.743% 09/12/2039 DD 09/12/19 | 195,000.000 | 229,515.00 | 209,488.50 | -20,026.50 |
| FXPF20011202 | 21036PAT5 | CONSTELLATION BRANDS INC 4.500% 05/09/2047 DD 05/09/17 | 165,000.000 | 208,251.45 | 197,734.35 | -10,517.10 |
| FXPF20011202 | 21036PAZ1 | CONSTELLATION BRANDS INC 4.100% 02/15/2048 DD 02/07/18 | 210,000.000 | 254,389.80 | 238,875.00 | -15,514.80 |
| FXPF20011202 | 21036PBD9 | CONSTELLATION BRANDS INC 5.250% 11/15/2048 DD 10/29/18 | 35,000.000 | 49,246.05 | 46,020.10 | -3,225.95 |
| FXPF20011202 | 210371AF7 | EXELON CORP 7.600% 04/01/2032 DD 03/26/02 | 460,000.000 | 668,614.60 | 648,443.60 | -20,171.00 |
| FXPF20011202 | 210518DJ2 | CONSUMERS ENERGY CO 2.500% 05/01/2060 DD 05/13/20 | 375,000.000 | 353,059.00 | 332,186.25 | -20,872.75 |
| FXPF20011202 | 23291KAJ4 | DH EUROPE FINANCE II SARL 3.250% 11/15/2039 DD 11/07/19 | 270,000.000 | 307,516.50 | 288,991.80 | -18,524.70 |
| FXPF20011202 | 251526CK3 | DEUTSCHE BANK AG/NEW YORK NY VAR RT 05/28/2032 DD 05/28/21 | 305,000.000 | 305,000.00 | 307,674.85 | 2,674.85 |
| FXPF20011202 | 251566AA3 | DEUTSCHE TELEKOM AG 144A 3.625% 01/21/2050 DD 01/21/20 | 145,000.000 | 166,664.45 | 154,024.80 | -12,639.65 |
| FXPF20011202 | 251799AA0 | DEVON ENERGY CORP 7.950% 04/15/2032 DD 03/25/02 | 15,000.000 | 21,025.50 | 21,038.40 | 12.90 |
| FXPF20011202 | 25179MAL7 | DEVON ENERGY CORP 5.600% 07/15/2041 DD 07/12/11 | 170,000.000 | 207,093.09 | 213,764.80 | 6,671.71 |
| FXPF20011202 | 25179MAU7 | DEVON ENERGY CORP 5.000% 06/15/2045 DD 06/16/15 | 110,000.000 | 129,566.80 | 133,356.30 | 3,789.50 |
| FXPF20011202 | 254687FM3 | WALT DISNEY CO/THE 2.750% 09/01/2049 DD 09/06/19 | 520,000.000 | 550,149.60 | 505,102.00 | -45,047.60 |
| FXPF20011202 | 254687FY7 | WALT DISNEY CO/THE 3.500% 05/13/2040 DD 05/13/20 | 390,000.000 | 458,441.10 | 428,266.80 | -30,174.30 |
| FXPF20011202 | 254687FZ4 | WALT DISNEY CO/THE 3.600% 01/13/2051 DD 05/13/20 | 505,000.000 | 575,180.45 | 573,255.80 | -1,924.65 |
| FXPF20011202 | 25746UDG1 | DOMINION ENERGY INC 3.375% 04/01/2030 DD 04/03/20 | 235,000.000 | 267,688.50 | 249,619.35 | -18,069.15 |
| FXPF20011202 | 25746UDK2 | DOMINION ENERGY INC 3.300% 04/15/2041 DD 04/05/21 | 565,000.000 | 572,035.50 | 588,487.05 | 16,451.55 |
| FXPF20011202 | 26441CBN4 | DUKE ENERGY CORP 3.500% 06/15/2051 DD 06/10/21 | 305,000.000 | 305,922.95 | 316,114.20 | 10,191.25 |
| FXPF20011202 | 26442EAG5 | DUKE ENERGY OHIO INC 4.300% 02/01/2049 DD 01/08/19 | 180,000.000 | 232,799.40 | 216,734.40 | -16,065.00 |
| FXPF20011202 | 26444HAF8 | DUKE ENERGY FLORIDA LLC 4.200% 07/15/2048 DD 06/21/18 | 250,000.000 | 321,677.50 | 300,985.00 | -20,692.50 |
| FXPF20011202 | 283695BE3 | EL PASO NATURAL GAS CO LLC 7.500% 11/15/2026 DD 11/13/96 | 255,000.000 | 325,183.65 | 309,909.15 | -15,274.50 |
| FXPF20011202 | 283695BK9 | EL PASO NATURAL GAS CO LLC VAR RT 06/15/2032 DD 06/15/03 | 225,000.000 | 316,854.00 | 322,355.25 | 5,501.25 |
| FXPF20011202 | 29103DAM8 | EMERA US FINANCE LP 4.750% 06/15/2046 DD 12/15/16 | 355,000.000 | 453,974.00 | 419,499.95 | -34,474.05 |
| FXPF20011202 | 29273RAT6 | ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 | 35,000.000 | 37,107.00 | 38,698.80 | 1,591.80 |
| FXPF20011202 | 29273RAZ2 | ENERGY TRANSFER LP 5.950% 10/01/2043 DD 09/19/13 | 240,000.000 | 271,862.40 | 289,204.80 | 17,342.40 |
| FXPF20011202 | 29273RBE8 | ENERGY TRANSFER LP 4.900% 03/15/2035 DD 03/12/15 | 450,000.000 | 495,432.00 | 508,945.50 | 13,513.50 |
| FXPF20011202 | 29273RBF5 | ENERGY TRANSFER LP 5.150% 03/15/2045 DD 03/12/15 | 175,000.000 | 189,645.75 | 198,327.50 | 8,681.75 |
| FXPF20011202 | 29273RBJ7 | ENERGY TRANSFER LP 6.125% 12/15/2045 DD 06/23/15 | 30,000.000 | 35,439.00 | 37,419.90 | 1,980.90 |
| FXPF20011202 | 29273RBL2 | ENERGY TRANSFER LP 5.300% 04/15/2047 DD 01/17/17 | 570,000.000 | 630,576.43 | 662,505.30 | 31,928.87 |
| FXPF20011202 | 29279FAA7 | ENERGY TRANSFER LP 6.250% 04/15/2049 DD 01/15/19 | 115,000.000 | 148,928.16 | 150,673.00 | 1,744.84 |
| FXPF20011202 | 29364GAK9 | ENTERGY CORP 3.750% 06/15/2050 DD 05/19/20 | 575,000.000 | 647,975.32 | 621,184.00 | -26,791.32 |
| FXPF20011202 | 29364WBJ6 | ENTERGY LOUISIANA LLC 3.100% 06/15/2041 DD 03/10/21 | 640,000.000 | 635,929.60 | 658,483.20 | 22,553.60 |
| FXPF20011202 | 29365TAJ3 | ENTERGY TEXAS INC 3.550% 09/30/2049 DD 09/20/19 | 280,000.000 | 322,996.80 | 296,427.60 | -26,569.20 |
| FXPF20011202 | 293791AF6 | ENTERPRISE PRODUCTS OPERATING 6.875% 03/01/2033 DD 02/14/03 | 95,000.000 | 133,031.34 | 128,484.65 | -4,546.69 |
| FXPF20011202 | 293791AP4 | ENTERPRISE PRODUCTS OPERATING 6.650% 10/15/2034 DD 10/04/04 | 140,000.000 | 196,449.40 | 190,509.20 | -5,940.20 |
| FXPF20011202 | 29379VAV5 | ENTERPRISE PRODUCTS OPERATING 5.700% 02/15/2042 DD 08/24/11 | 155,000.000 | 212,801.05 | 201,961.90 | -10,839.15 |
| FXPF20011202 | 29379VBA0 | ENTERPRISE PRODUCTS OPERATING 4.850% 03/15/2044 DD 03/18/13 | 120,000.000 | 148,866.00 | 144,841.20 | -4,024.80 |
| FXPF20011202 | 29379VBF9 | ENTERPRISE PRODUCTS OPERATING 4.950% 10/15/2054 DD | 260,000.000 | 330,722.60 | 329,222.40 | -1,500.20 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| | | 10/14/14 | | | | |
| FXPF20011202 | 29379VBJ1 | ENTERPRISE PRODUCTS OPERATING 4.900% 05/15/2046 DD 05/07/15 | 220,000.000 | 280,016.00 | 266,831.40 | -13,184.60 |
| FXPF20011202 | 29379VBQ5 | ENTERPRISE PRODUCTS OPERATING 4.250% 02/15/2048 DD 02/15/18 | 410,000.000 | 479,381.90 | 465,632.90 | -13,749.00 |
| FXPF20011202 | 29379VBW2 | ENTERPRISE PRODUCTS OPERATING 4.200% 01/31/2050 DD 07/08/19 | 65,000.000 | 73,747.70 | 73,123.70 | -624.00 |
| FXPF20011202 | 30161MAG8 | CONSTELLATION ENERGY GENERATIO 6.250% 10/01/2039 DD 09/23/09 | 242,000.000 | 309,845.04 | 302,908.98 | -6,936.06 |
| FXPF20011202 | 30161MAJ2 | CONSTELLATION ENERGY GENERATIO 5.750% 10/01/2041 DD 09/30/10 | 220,000.000 | 270,404.20 | 262,143.20 | -8,261.00 |
| FXPF20011202 | 30161MAN3 | CONSTELLATION ENERGY GENERATIO 5.600% 06/15/2042 DD 12/15/12 | 1,000,000.000 | 1,146,205.05 | 1,184,770.00 | 38,564.95 |
| FXPF20011202 | 30161NAQ4 | EXELON CORP 4.950% 06/15/2035 DD 12/15/15 | 320,000.000 | 403,116.80 | 381,184.00 | -21,932.80 |
| FXPF20011202 | 31428XBN5 | FEDEX CORP 4.400% 01/15/2047 DD 01/06/17 | 80,000.000 | 101,081.60 | 94,522.40 | -6,559.20 |
| FXPF20011202 | 36164QNA2 | GE CAPITAL INTERNATIONAL FUNDI 4.418% 11/15/2035 DD 05/15/16 | 2,815,000.000 | 3,367,852.40 | 3,364,262.80 | -3,589.60 |
| FXPF20011202 | 369550BQ0 | GENERAL DYNAMICS CORP 2.850% 06/01/2041 DD 05/10/21 | 170,000.000 | 174,073.20 | 175,372.00 | 1,298.80 |
| FXPF20011202 | 37045VAF7 | GENERAL MOTORS CO 6.250% 10/02/2043 DD 04/02/14 | 435,000.000 | 569,651.21 | 596,846.10 | 27,194.89 |
| FXPF20011202 | 37045VAH3 | GENERAL MOTORS CO 5.000% 04/01/2035 DD 11/12/14 | 75,000.000 | 90,306.00 | 88,635.00 | -1,671.00 |
| FXPF20011202 | 37045VAK6 | GENERAL MOTORS CO 6.600% 04/01/2036 DD 02/23/16 | 225,000.000 | 304,625.25 | 304,733.25 | 108.00 |
| FXPF20011202 | 37045VAP5 | GENERAL MOTORS CO 5.150% 04/01/2038 DD 08/07/17 | 165,000.000 | 198,387.75 | 199,308.45 | 920.70 |
| FXPF20011202 | 37045XCY0 | GENERAL MOTORS FINANCIAL CO IN 3.600% 06/21/2030 DD 06/22/20 | 205,000.000 | 228,570.90 | 218,843.65 | -9,727.25 |
| FXPF20011202 | 38141GYC2 | GOLDMAN SACHS GROUP INC/THE VAR RT 04/22/2042 DD 04/22/21 | 385,000.000 | 385,000.00 | 400,419.25 | 15,419.25 |
| FXPF20011202 | 38141GYK4 | GOLDMAN SACHS GROUP INC/THE VAR RT 07/21/2042 DD 07/21/21 | 70,000.000 | 71,465.80 | 69,798.40 | -1,667.40 |
| FXPF20011202 | 38148LAF3 | GOLDMAN SACHS GROUP INC/THE 5.150% 05/22/2045 DD 05/22/15 | 565,000.000 | 787,372.70 | 736,556.60 | -50,816.10 |
| FXPF20011202 | 38148YAA6 | GOLDMAN SACHS GROUP INC/THE VAR RT 10/31/2038 DD 10/31/17 | 855,000.000 | 1,043,390.70 | 980,214.75 | -63,175.95 |
| FXPF20011202 | 404119CB3 | HCA INC 3.500% 07/15/2051 DD 06/30/21 | 700,000.000 | 696,507.00 | 716,310.00 | 19,803.00 |
| FXPF20011202 | 42809HAH0 | HESS CORP 5.800% 04/01/2047 DD 09/28/16 | 435,000.000 | 575,398.80 | 557,387.25 | -18,011.55 |
| FXPF20011202 | 437076BS0 | HOME DEPOT INC/THE 3.900% 06/15/2047 DD 06/05/17 | 460,000.000 | 587,466.00 | 539,244.20 | -48,221.80 |
| FXPF20011202 | 437076BX9 | HOME DEPOT INC/THE 4.500% 12/06/2048 DD 12/06/18 | 40,000.000 | 56,151.60 | 51,894.80 | -4,256.80 |
| FXPF20011202 | 437076CC4 | HOME DEPOT INC/THE 3.300% 04/15/2040 DD 03/30/20 | 150,000.000 | 176,789.99 | 163,065.00 | -13,724.99 |
| FXPF20011202 | 437076CD2 | HOME DEPOT INC/THE 3.350% 04/15/2050 DD 03/30/20 | 130,000.000 | 154,709.10 | 142,312.30 | -12,396.80 |
| FXPF20011202 | 454889AT3 | INDIANA MICHIGAN POWER CO 4.250% 08/15/2048 DD 08/08/18 | 340,000.000 | 439,613.20 | 404,705.40 | -34,907.80 |
| FXPF20011202 | 459506AL5 | INTERNATIONAL FLAVORS & FRAGRA 5.000% 09/26/2048 DD 09/26/18 | 85,000.000 | 112,517.05 | 109,615.15 | -2,901.90 |
| FXPF20011202 | 459506AR2 | INTERNATIONAL FLAVORS & F 144A 3.268% 11/15/2040 DD 09/16/20 | 540,000.000 | 571,766.75 | 549,828.00 | -21,938.75 |
| FXPF20011202 | 459506AS0 | INTERNATIONAL FLAVORS & F 144A 3.468% 12/01/2050 DD 09/16/20 | 730,000.000 | 785,175.25 | 767,602.30 | -17,572.95 |
| FXPF20011202 | 46590XAD8 | JBS USA LUX SA / JBS USA 144A 3.000% 05/15/2032 DD 12/01/21 | 470,000.000 | 463,932.30 | 470,000.00 | 6,067.70 |
| FXPF20011202 | 46647PAA4 | JPMORGAN CHASE & CO VAR RT 02/22/2048 DD 02/22/17 | 320,000.000 | 419,097.60 | 392,508.80 | -26,588.80 |
| FXPF20011202 | 46647PAL0 | JPMORGAN CHASE & CO VAR RT 11/15/2048 DD 11/10/17 | 145,000.000 | 182,486.85 | 170,653.40 | -11,833.45 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF20011202 | 46647PCR5 | JPMORGAN CHASE & CO VAR RT 11/08/2032 DD 11/08/21 | 850,000.000 | 850,000.00 | 856,902.00 | 6,902.00 |
| FXPF20011202 | 49271VAC4 | KEURIG DR PEPPER INC 4.985% 05/25/2038 DD 05/25/19 | 105,000.000 | 140,590.80 | 130,054.05 | -10,536.75 |
| FXPF20011202 | 49271VAD2 | KEURIG DR PEPPER INC 5.085% 05/25/2048 DD 05/25/19 | 70,000.000 | 98,770.00 | 91,634.90 | -7,135.10 |
| FXPF20011202 | 494550AT3 | KINDER MORGAN ENERGY PARTNERS 5.800% 03/15/2035 DD 03/15/05 | 90,000.000 | 113,023.80 | 113,063.40 | 39.60 |
| FXPF20011202 | 494550BH8 | KINDER MORGAN ENERGY PARTNERS 6.375% 03/01/2041 DD 03/04/11 | 240,000.000 | 317,320.80 | 318,808.80 | 1,488.00 |
| FXPF20011202 | 49456BAH4 | KINDER MORGAN INC 5.550% 06/01/2045 DD 11/26/14 | 85,000.000 | 108,852.70 | 107,778.30 | -1,074.40 |
| FXPF20011202 | 49456BAJ0 | KINDER MORGAN INC 5.050% 02/15/2046 DD 02/26/15 | 115,000.000 | 139,044.62 | 138,263.35 | -781.27 |
| FXPF20011202 | 49456BAQ4 | KINDER MORGAN INC 5.200% 03/01/2048 DD 03/01/18 | 165,000.000 | 207,264.20 | 204,439.95 | -2,824.25 |
| FXPF20011202 | 50249AAA1 | LYB INTERNATIONAL FINANCE III 4.200% 10/15/2049 DD 10/10/19 | 755,000.000 | 882,534.60 | 875,060.10 | -7,474.50 |
| FXPF20011202 | 50249AAD5 | LYB INTERNATIONAL FINANCE III 4.200% 05/01/2050 DD 04/20/20 | 120,000.000 | 139,840.80 | 139,184.40 | -656.40 |
| FXPF20011202 | 50249AAH6 | LYB INTERNATIONAL FINANCE III 3.375% 10/01/2040 DD 10/08/20 | 65,000.000 | 67,988.10 | 67,880.80 | -107.30 |
| FXPF20011202 | 50249AAK9 | LYB INTERNATIONAL FINANCE III 3.800% 10/01/2060 DD 10/08/20 | 100,000.000 | 107,399.00 | 105,999.00 | -1,400.00 |
| FXPF20011202 | 53079EBJ2 | LIBERTY MUTUAL GROUP INC 144A 3.951% 10/15/2050 DD 09/27/19 | 545,000.000 | 652,637.50 | 605,418.70 | -47,218.80 |
| FXPF20011202 | 53079EBK9 | LIBERTY MUTUAL GROUP INC 144A 3.950% 05/15/2060 DD 05/07/20 | 125,000.000 | 149,200.00 | 137,813.75 | -11,386.25 |
| FXPF20011202 | 539830AZ2 | LOCKHEED MARTIN CORP 4.850% 09/15/2041 DD 09/09/11 | 135,000.000 | 180,615.15 | 171,985.95 | -8,629.20 |
| FXPF20011202 | 55336VAM2 | MPLX LP 4.500% 04/15/2038 DD 02/08/18 | 400,000.000 | 457,528.00 | 448,964.00 | -8,564.00 |
| FXPF20011202 | 55336VBQ2 | MPLX LP 2.650% 08/15/2030 DD 08/18/20 | 545,000.000 | 571,165.45 | 543,081.60 | -28,083.85 |
| FXPF20011202 | 56585AAH5 | MARATHON PETROLEUM CORP 4.750% 09/15/2044 DD 09/05/14 | 45,000.000 | 49,735.80 | 53,107.65 | 3,371.85 |
| FXPF20011202 | 573284AX4 | MARTIN MARIETTA MATERIALS INC 3.200% 07/15/2051 DD 07/02/21 | 185,000.000 | 183,514.45 | 187,873.05 | 4,358.60 |
| FXPF20011202 | 594918CD4 | MICROSOFT CORP 2.675% 06/01/2060 DD 06/01/20 | 320,000.000 | 346,784.00 | 320,438.40 | -26,345.60 |
| FXPF20011202 | 594918CE2 | MICROSOFT CORP 2.921% 03/17/2052 DD 03/17/21 | 2,118,000.000 | 2,234,551.45 | 2,257,851.54 | 23,300.09 |
| FXPF20011202 | 594918CF9 | MICROSOFT CORP 3.041% 03/17/2062 DD 03/17/21 | 405,000.000 | 431,537.88 | 435,257.55 | 3,719.67 |
| FXPF20011202 | 60284MAB8 | MINERA MEXICO SA DE CV 144A 4.500% 01/26/2050 DD 09/26/19 | 680,000.000 | 784,544.33 | 742,906.80 | -41,637.53 |
| FXPF20011202 | 606822BK9 | MITSUBISHI UFJ FINANCIAL GROUP 3.751% 07/18/2039 DD 07/18/19 | 284,000.000 | 345,926.20 | 322,794.40 | -23,131.80 |
| FXPF20011202 | 61747YED3 | MORGAN STANLEY VAR RT 07/21/2032 DD 07/20/21 | 390,000.000 | 390,000.00 | 381,895.80 | -8,104.20 |
| FXPF20011202 | 61747YEH4 | MORGAN STANLEY VAR RT 10/20/2032 DD 10/19/21 | 110,000.000 | 109,681.00 | 110,023.10 | 342.10 |
| FXPF20011202 | 61772BAC7 | MORGAN STANLEY VAR RT 04/22/2042 DD 04/22/21 | 325,000.000 | 325,000.00 | 341,461.25 | 16,461.25 |
| FXPF20011202 | 649322AH7 | *NEW YORK AND PRESBYTERIAN HOSP 2.256% 08/01/2040 DD 08/19/20 | 120,000.000 | 117,378.00 | 112,570.80 | -4,807.20 |
| FXPF20011202 | 649322AJ3 | *NEW YORK AND PRESBYTERIAN HOSP 2.606% 08/01/2060 DD 08/19/20 | 85,000.000 | 83,901.80 | 81,289.75 | -2,612.05 |
| FXPF20011202 | 651639AM8 | NEWMONT CORP 6.250% 10/01/2039 DD 09/18/09 | 370,000.000 | 559,998.70 | 517,163.80 | -42,834.90 |
| FXPF20011202 | 651639AW6 | NEWMONT CORP 5.875% 04/01/2035 DD 04/01/19 | 815,000.000 | 1,185,776.10 | 1,060,249.80 | -125,526.30 |
| FXPF20011202 | 65473QBF9 | NISOURCE INC 4.375% 05/15/2047 DD 05/22/17 | 545,000.000 | 691,446.95 | 643,813.95 | -47,633.00 |
| FXPF20011202 | 655844BX5 | NORFOLK SOUTHERN CORP 3.942% 11/01/2047 DD 05/01/18 | 450,000.000 | 548,680.50 | 522,598.50 | -26,082.00 |
| FXPF20011202 | 655844CH9 | NORFOLK SOUTHERN CORP 3.155% 05/15/2055 DD 05/15/20 | 130,000.000 | 141,753.30 | 132,237.30 | -9,516.00 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF20011202 | 665772CU1 | NORTHERN STATES POWER CO/MN 3.200% 04/01/2052 DD 03/30/21 | 150,000.000 | 149,443.50 | 159,546.00 | 10,102.50 |
| FXPF20011202 | 666807BH4 | NORTHROP GRUMMAN CORP 4.750% 06/01/2043 DD 05/31/13 | 635,000.000 | 846,842.35 | 801,014.40 | -45,827.95 |
| FXPF20011202 | 666807BJ0 | NORTHROP GRUMMAN CORP 3.850% 04/15/2045 DD 02/06/15 | 40,000.000 | 48,770.40 | 45,477.20 | -3,293.20 |
| FXPF20011202 | 666807BP6 | NORTHROP GRUMMAN CORP 4.030% 10/15/2047 DD 10/13/17 | 675,000.000 | 846,936.00 | 798,255.00 | -48,681.00 |
| FXPF20011202 | 666807BT8 | NORTHROP GRUMMAN CORP 5.150% 05/01/2040 DD 03/23/20 | 145,000.000 | 200,418.99 | 188,584.10 | -11,834.89 |
| FXPF20011202 | 67066GAG9 | NVIDIA CORP 3.500% 04/01/2040 DD 03/31/20 | 220,000.000 | 264,202.40 | 247,898.20 | -16,304.20 |
| FXPF20011202 | 67066GAH7 | NVIDIA CORP 3.500% 04/01/2050 DD 03/31/20 | 175,000.000 | 212,290.75 | 200,249.00 | -12,041.75 |
| FXPF20011202 | 677050AG1 | OGLETHORPE POWER CORP 5.950% 11/01/2039 DD 11/03/09 | 20,000.000 | 26,428.20 | 26,602.20 | 174.00 |
| FXPF20011202 | 677050AH9 | OGLETHORPE POWER CORP 5.250% 09/01/2050 DD 08/19/11 | 95,000.000 | 117,486.50 | 121,593.35 | 4,106.85 |
| FXPF20011202 | 677050AK2 | OGLETHORPE POWER CORP 4.550% 06/01/2044 DD 06/12/14 | 165,000.000 | 185,537.55 | 186,862.50 | 1,324.95 |
| FXPF20011202 | 677050AN6 | OGLETHORPE POWER CORP 5.050% 10/01/2048 DD 04/01/19 | 745,000.000 | 946,008.45 | 943,088.05 | -2,920.40 |
| FXPF20011202 | 677050AQ9 | OGLETHORPE POWER CORP 3.750% 08/01/2050 DD 02/01/21 | 285,000.000 | 306,266.70 | 305,944.65 | -322.05 |
| FXPF20011202 | 677052AA0 | OGLETHORPE POWER CORP 5.375% 11/01/2040 DD 11/09/10 | 595,000.000 | 737,306.15 | 759,071.25 | 21,765.10 |
| FXPF20011202 | 68233DAP2 | ONCOR ELECTRIC DELIVERY CO LLC 7.250% 01/15/2033 DD 07/15/03 | 50,000.000 | 77,382.00 | 72,487.00 | -4,895.00 |
| FXPF20011202 | 68233JAS3 | ONCOR ELECTRIC DELIVERY CO LLC 5.300% 06/01/2042 DD 05/18/12 | 286,000.000 | 408,776.94 | 382,996.90 | -25,780.04 |
| FXPF20011202 | 68389XBH7 | ORACLE CORP 3.850% 07/15/2036 DD 07/07/16 | 95,000.000 | 114,718.20 | 100,503.35 | -14,214.85 |
| FXPF20011202 | 68389XBJ3 | ORACLE CORP 4.000% 07/15/2046 DD 07/07/16 | 225,000.000 | 276,178.50 | 234,279.00 | -41,899.50 |
| FXPF20011202 | 68389XBZ7 | ORACLE CORP 3.650% 03/25/2041 DD 03/24/21 | 245,000.000 | 243,348.70 | 248,383.45 | 5,034.75 |
| FXPF20011202 | 68389XCA1 | ORACLE CORP 3.950% 03/25/2051 DD 03/24/21 | 345,000.000 | 344,396.25 | 359,476.20 | 15,079.95 |
| FXPF20011202 | 694308JG3 | PACIFIC GAS AND ELECTRIC CO 2.500% 02/01/2031 DD 06/19/20 | 240,000.000 | 240,876.00 | 228,736.80 | -12,139.20 |
| FXPF20011202 | 694308JH1 | PACIFIC GAS AND ELECTRIC CO 3.300% 08/01/2040 DD 06/19/20 | 195,000.000 | 190,775.55 | 181,264.20 | -9,511.35 |
| FXPF20011202 | 694308JJ7 | PACIFIC GAS AND ELECTRIC CO 3.500% 08/01/2050 DD 06/19/20 | 440,000.000 | 437,320.40 | 408,993.20 | -28,327.20 |
| FXPF20011202 | 694308JU2 | PACIFIC GAS AND ELECTRIC CO 4.200% 06/01/2041 DD 03/11/21 | 255,000.000 | 254,255.40 | 257,287.35 | 3,031.95 |
| FXPF20011202 | 695114CX4 | PACIFICORP 3.300% 03/15/2051 DD 04/08/20 | 200,000.000 | 229,424.00 | 208,056.00 | -21,368.00 |
| FXPF20011202 | 71644EAJ1 | SUNCOR ENERGY INC 6.800% 05/15/2038 DD 05/15/08 | 235,000.000 | 329,681.50 | 328,233.90 | -1,447.60 |
| FXPF20011202 | 717081EV1 | PFIZER INC 4.000% 03/15/2049 DD 03/11/19 | 180,000.000 | 236,579.40 | 219,974.40 | -16,605.00 |
| FXPF20011202 | 718546BA1 | PHILLIPS 66 3.300% 03/15/2052 DD 11/15/21 | 325,000.000 | 322,604.75 | 325,903.50 | 3,298.75 |
| FXPF20011202 | 718549AE8 | PHILLIPS 66 PARTNERS LP 4.900% 10/01/2046 DD 10/14/16 | 250,000.000 | 280,130.00 | 305,310.00 | 25,180.00 |
| FXPF20011202 | 725906AN1 | BARRICK GOLD CORP 6.450% 10/15/2035 DD 04/15/04 | 80,000.000 | 111,281.60 | 109,036.80 | -2,244.80 |
| FXPF20011202 | 74432QAC9 | PRUDENTIAL FINANCIAL INC 5.750% 07/15/2033 DD 07/07/03 | 105,000.000 | 141,549.45 | 136,345.65 | -5,203.80 |
| FXPF20011202 | 75513ECP4 | RAYTHEON TECHNOLOGIES CORP 3.030% 03/15/2052 DD 11/16/21 | 1,060,000.000 | 1,062,334.75 | 1,069,370.40 | 7,035.65 |
| FXPF20011202 | 75884RAW3 | REGENCY CENTERS LP 4.400% 02/01/2047 DD 01/26/17 | 35,000.000 | 40,575.85 | 41,268.50 | 692.65 |
| FXPF20011202 | 76169XAA2 | REXFORD INDUSTRIAL REALTY LP 2.125% 12/01/2030 DD 11/16/20 | 75,000.000 | 71,434.50 | 71,319.00 | -115.50 |
| FXPF20011202 | 76169XAB0 | REXFORD INDUSTRIAL REALTY LP 2.150% 09/01/2031 DD 08/09/21 | 260,000.000 | 252,193.60 | 245,783.20 | -6,410.40 |
| FXPF20011202 | 761713AZ9 | REYNOLDS AMERICAN INC 6.150% 09/15/2043 DD 09/17/13 | 50,000.000 | 64,692.00 | 61,385.50 | -3,306.50 |
| FXPF20011202 | 761713BB1 | REYNOLDS AMERICAN INC 5.850% 08/15/2045 DD 06/12/15 | 580,000.000 | 741,675.00 | 706,695.20 | -34,979.80 |
| FXPF20011202 | 775109BB6 | ROGERS COMMUNICATIONS INC 5.000% 03/15/2044 DD | 175,000.000 | 239,919.75 | 216,511.75 | -23,408.00 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| | | 03/10/14 | | | | |
| FXPF20011202 | 78516FAB5 | SABAL TRAIL TRANSMISSION 144A 4.682% 05/01/2038 DD 04/30/18 | 425,000.000 | 515,316.75 | 509,796.00 | -5,520.75 |
| FXPF20011202 | 797440BX1 | SAN DIEGO GAS & ELECTRIC CO 4.100% 06/15/2049 DD 05/31/19 | 130,000.000 | 162,125.59 | 154,146.20 | -7,979.39 |
| FXPF20011202 | 816851BH1 | SEMPRA ENERGY 3.800% 02/01/2038 DD 01/12/18 | 280,000.000 | 324,324.00 | 307,949.60 | -16,374.40 |
| FXPF20011202 | 816851BJ7 | SEMPRA ENERGY 4.000% 02/01/2048 DD 01/12/18 | 330,000.000 | 393,204.90 | 368,346.00 | -24,858.90 |
| FXPF20011202 | 817826AF7 | 7-ELEVEN INC 144A 2.500% 02/10/2041 DD 02/10/21 | 235,000.000 | 232,440.85 | 217,464.30 | -14,976.55 |
| FXPF20011202 | 817826AG5 | 7-ELEVEN INC 144A 2.800% 02/10/2051 DD 02/10/21 | 350,000.000 | 348,659.50 | 325,899.00 | -22,760.50 |
| FXPF20011202 | 828807DJ3 | SIMON PROPERTY GROUP LP 3.800% 07/15/2050 DD 07/09/20 | 625,000.000 | 692,910.29 | 703,418.75 | 10,508.46 |
| FXPF20011202 | 843452AZ6 | SOUTHERN NATURAL GAS CO LLC 8.000% 03/01/2032 DD 02/26/02 | 70,000.000 | 99,986.60 | 97,449.10 | -2,537.50 |
| FXPF20011202 | 845437BQ4 | SOUTHWESTERN ELECTRIC POWER CO 3.850% 02/01/2048 DD 01/22/18 | 30,000.000 | 35,337.30 | 32,387.70 | -2,949.60 |
| FXPF20011202 | 84861TAF5 | SPIRIT REALTY LP 3.400% 01/15/2030 DD 09/16/19 | 110,000.000 | 119,298.30 | 115,793.70 | -3,504.60 |
| FXPF20011202 | 84861TAG3 | SPIRIT REALTY LP 3.200% 02/15/2031 DD 08/06/20 | 1,345,000.000 | 1,422,081.61 | 1,391,496.65 | -30,584.96 |
| FXPF20011202 | 867224AE7 | SUNCOR ENERGY INC 3.750% 03/04/2051 DD 03/04/21 | 175,000.000 | 174,156.50 | 188,515.25 | 14,358.75 |
| FXPF20011202 | 867229AC0 | SUNCOR ENERGY INC 7.150% 02/01/2032 DD 01/29/02 | 150,000.000 | 208,613.99 | 204,297.00 | -4,316.99 |
| FXPF20011202 | 86722TAB8 | SUNCOR ENERGY INC 6.850% 06/01/2039 DD 06/06/08 | 155,000.000 | 218,157.85 | 223,537.90 | 5,380.05 |
| FXPF20011202 | 86765BAP4 | ENERGY TRANSFER LP 5.300% 04/01/2044 DD 04/03/14 | 10,000.000 | 10,806.30 | 11,482.60 | 676.30 |
| FXPF20011202 | 86765BAQ2 | ENERGY TRANSFER LP 5.350% 05/15/2045 DD 11/17/14 | 965,000.000 | 1,063,053.65 | 1,111,332.60 | 48,278.95 |
| FXPF20011202 | 86765BAV1 | ENERGY TRANSFER LP 5.400% 10/01/2047 DD 09/21/17 | 805,000.000 | 906,154.16 | 947,525.25 | 41,371.09 |
| FXPF20011202 | 87264ABL8 | T-MOBILE USA INC 3.000% 02/15/2041 DD 02/15/21 | 495,000.000 | 513,176.40 | 484,649.55 | -28,526.85 |
| FXPF20011202 | 87264ABN4 | T-MOBILE USA INC 3.300% 02/15/2051 DD 02/15/21 | 355,000.000 | 358,928.63 | 348,027.80 | -10,900.83 |
| FXPF20011202 | 87264ABY0 | T-MOBILE USA INC 3.600% 11/15/2060 DD 05/15/21 | 205,000.000 | 217,595.20 | 204,850.35 | -12,744.85 |
| FXPF20011202 | 882389CC1 | TEXAS EASTERN TRANSMISSION LP 7.000% 07/15/2032 DD 07/02/02 | 30,000.000 | 41,693.40 | 40,666.50 | -1,026.90 |
| FXPF20011202 | 883556CL4 | THERMO FISHER SCIENTIFIC INC 2.000% 10/15/2031 DD 08/23/21 | 165,000.000 | 163,064.55 | 162,769.20 | -295.35 |
| FXPF20011202 | 883556CM2 | THERMO FISHER SCIENTIFIC INC 2.800% 10/15/2041 DD 08/23/21 | 365,000.000 | 363,410.00 | 370,325.35 | 6,915.35 |
| FXPF20011202 | 88732JAJ7 | TIME WARNER CABLE LLC 6.550% 05/01/2037 DD 04/09/07 | 140,000.000 | 192,180.80 | 183,537.20 | -8,643.60 |
| FXPF20011202 | 88732JAN8 | TIME WARNER CABLE LLC 7.300% 07/01/2038 DD 06/19/08 | 340,000.000 | 503,859.60 | 482,232.20 | -21,627.40 |
| FXPF20011202 | 88732JAU2 | TIME WARNER CABLE LLC 6.750% 06/15/2039 DD 06/29/09 | 130,000.000 | 185,017.30 | 177,515.00 | -7,502.30 |
| FXPF20011202 | 88732JAY4 | TIME WARNER CABLE LLC 5.875% 11/15/2040 DD 11/15/10 | 345,000.000 | 460,492.20 | 431,557.05 | -28,935.15 |
| FXPF20011202 | 88732JBD9 | TIME WARNER CABLE LLC 4.500% 09/15/2042 DD 08/10/12 | 365,000.000 | 427,707.00 | 398,996.10 | -28,710.90 |
| FXPF20011202 | 8935268Z9 | TRANSCANADA PIPELINES LTD 7.625% 01/15/2039 DD 01/09/09 | 35,000.000 | 54,578.30 | 54,584.25 | 5.95 |
| FXPF20011202 | 89352HAX7 | TRANSCANADA PIPELINES LTD 4.750% 05/15/2038 DD 05/07/18 | 355,000.000 | 444,112.10 | 424,019.10 | -20,093.00 |
| FXPF20011202 | 893574AF0 | TRANSCONTINENTAL GAS PIPE LINE 4.450% 08/01/2042 DD 07/13/12 | 510,000.000 | 593,517.60 | 598,061.70 | 4,544.10 |
| FXPF20011202 | 898813AR1 | TUCSON ELECTRIC POWER CO 4.000% 06/15/2050 DD 04/09/20 | 60,000.000 | 73,315.20 | 69,328.20 | -3,987.00 |
| FXPF20011202 | 91324PEF5 | UNITEDHEALTH GROUP INC 3.250% 05/15/2051 DD 05/19/21 | 630,000.000 | 650,770.05 | 684,230.40 | 33,460.35 |
| FXPF20011202 | 92343VCV4 | VERIZON COMMUNICATIONS INC 4.272% 01/15/2036 DD 07/15/15 | 225,000.000 | 279,063.00 | 264,316.50 | -14,746.50 |
| FXPF20011202 | 92343VEA8 | VERIZON COMMUNICATIONS INC 4.500% 08/10/2033 DD | 270,000.000 | 340,688.70 | 317,830.50 | -22,858.20 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| | | 08/10/17 | | | | |
| FXPF20011202 | 92343VFW9 | VERIZON COMMUNICATIONS INC 2.987% 10/30/2056 DD 04/30/21 | 1,559,000.000 | 1,569,304.99 | 1,482,156.89 | -87,148.10 |
| FXPF20011202 | 92343VGB4 | VERIZON COMMUNICATIONS INC 3.550% 03/22/2051 DD 03/22/21 | 2,115,000.000 | 2,198,752.48 | 2,286,166.95 | 87,414.47 |
| FXPF20011202 | 92343VGK4 | VERIZON COMMUNICATIONS INC 3.400% 03/22/2041 DD 03/22/21 | 345,000.000 | 344,799.90 | 362,191.35 | 17,391.45 |
| FXPF20011202 | 925524AX8 | PARAMOUNT GLOBAL 6.875% 04/30/2036 DD 04/12/06 | 140,000.000 | 202,500.20 | 200,576.60 | -1,923.60 |
| FXPF20011202 | 92553PAP7 | PARAMOUNT GLOBAL 4.375% 03/15/2043 DD 03/15/13 | 150,000.000 | 177,220.50 | 171,135.00 | -6,085.50 |
| FXPF20011202 | 92553PAU6 | PARAMOUNT GLOBAL 5.850% 09/01/2043 DD 08/19/13 | 1,510,000.000 | 2,097,307.00 | 2,039,300.30 | -58,006.70 |
| FXPF20011202 | 92936UAH2 | WP CAREY INC 2.250% 04/01/2033 DD 02/25/21 | 100,000.000 | 98,722.00 | 94,913.00 | -3,809.00 |
| FXPF20011202 | 94973VBB2 | ANTHEM INC 4.650% 01/15/2043 DD 09/10/12 | 35,000.000 | 45,869.25 | 43,852.90 | -2,016.35 |
| FXPF20011202 | 94973VBF3 | ANTHEM INC 5.100% 01/15/2044 DD 08/06/13 | 60,000.000 | 83,206.80 | 79,447.20 | -3,759.60 |
| FXPF20011202 | 961214EP4 | WESTPAC BANKING CORP VAR RT 11/15/2035 DD 11/16/20 | 45,000.000 | 46,357.20 | 43,883.55 | -2,473.65 |
| FXPF20011202 | 961214EX7 | WESTPAC BANKING CORP VAR RT 11/18/2036 DD 11/18/21 | 240,000.000 | 240,000.00 | 237,532.80 | -2,467.20 |
| FXPF20011202 | 961214EY5 | WESTPAC BANKING CORP 3.133% 11/18/2041 DD 11/18/21 | 290,000.000 | 290,000.00 | 288,503.60 | -1,496.40 |
| FXPF20011202 | 969457BB5 | WILLIAMS COS INC/THE 7.500% 01/15/2031 DD 01/17/01 | 110,000.000 | 149,534.00 | 148,919.10 | -614.90 |
| FXPF20011202 | 969457BV1 | WILLIAMS COS INC/THE 5.750% 06/24/2044 DD 06/24/14 | 100,000.000 | 129,605.00 | 130,156.00 | 551.00 |
| FXPF20011202 | 969457BY5 | WILLIAMS COS INC/THE 2.600% 03/15/2031 DD 03/02/21 | 360,000.000 | 358,671.60 | 357,955.20 | -716.40 |
| FXPF20011202 | 96950FAF1 | WILLIAMS COS INC/THE 6.300% 04/15/2040 DD 02/09/10 | 150,000.000 | 199,491.00 | 203,598.00 | 4,107.00 |
| FXPF20011302 | 00206RGQ9 | AT&T INC 4.300% 02/15/2030 DD 08/15/18 | 1,835,000.000 | 2,133,627.90 | 2,067,200.90 | -66,427.00 |
| FXPF20011302 | 00206RKB7 | AT&T INC 3.850% 06/01/2060 DD 05/28/20 | 590,000.000 | 618,455.70 | 618,862.80 | 407.10 |
| FXPF20011302 | 00206RKJ0 | AT&T INC 3.500% 09/15/2053 DD 03/15/21 | 845,000.000 | 849,639.05 | 855,841.35 | 6,202.30 |
| FXPF20011302 | 00206RLJ9 | AT&T INC 3.550% 09/15/2055 DD 03/15/21 | 2,495,000.000 | 2,486,541.95 | 2,514,061.80 | 27,519.85 |
| FXPF20011302 | 00206RMN9 | AT&T INC 3.800% 12/01/2057 DD 06/01/21 | 888,000.000 | 927,906.72 | 928,208.64 | 301.92 |
| FXPF20011302 | 00287YAM1 | ABBVIE INC 4.400% 11/06/2042 DD 05/06/13 | 420,000.000 | 502,320.00 | 502,567.80 | 247.80 |
| FXPF20011302 | 00287YCB3 | ABBVIE INC 4.250% 11/21/2049 DD 05/21/20 | 2,620,000.000 | 3,263,962.33 | 3,140,934.60 | -123,027.73 |
| FXPF20011302 | 00507VAQ2 | ACTIVISION BLIZZARD INC 2.500% 09/15/2050 DD 08/10/20 | 580,000.000 | 520,394.10 | 510,011.40 | -10,382.70 |
| FXPF20011302 | 019579AA9 | ALLIED UNIVERSAL HOLDCO L 144A 4.625% 06/01/2028 DD 05/14/21 | 215,000.000 | 215,000.00 | 214,866.70 | -133.30 |
| FXPF20011302 | 02209SAM5 | ALTRIA GROUP INC 4.250% 08/09/2042 DD 08/09/12 | 100,000.000 | 111,756.00 | 101,801.00 | -9,955.00 |
| FXPF20011302 | 02209SBF9 | ALTRIA GROUP INC 5.950% 02/14/2049 DD 02/14/19 | 865,000.000 | 1,211,830.40 | 1,082,720.50 | -129,109.90 |
| FXPF20011302 | 02209SBK8 | ALTRIA GROUP INC 4.450% 05/06/2050 DD 05/06/20 | 950,000.000 | 1,123,118.50 | 983,231.00 | -139,887.50 |
| FXPF20011302 | 023135AQ9 | AMAZON.COM INC 4.950% 12/05/2044 DD 12/05/14 | 750,000.000 | 1,100,257.50 | 1,026,697.50 | -73,560.00 |
| FXPF20011302 | 023135CA2 | AMAZON.COM INC 2.875% 05/12/2041 DD 05/12/21 | 2,135,000.000 | 2,126,951.05 | 2,222,193.40 | 95,242.35 |
| FXPF20011302 | 023135CC8 | AMAZON.COM INC 3.250% 05/12/2061 DD 05/12/21 | 1,685,000.000 | 1,671,183.00 | 1,823,119.45 | 151,936.45 |
| FXPF20011302 | 026874DA2 | AMERICAN INTERNATIONAL GROUP I 4.500% 07/16/2044 DD 07/16/14 | 1,585,000.000 | 1,979,842.95 | 1,957,744.45 | -22,098.50 |
| FXPF20011302 | 031162CR9 | AMGEN INC 3.150% 02/21/2040 DD 02/21/20 | 1,285,000.000 | 1,414,540.85 | 1,321,378.35 | -93,162.50 |
| FXPF20011302 | 03522AAJ9 | ANHEUSER-BUSCH COS LLC / ANHEU 4.900% 02/01/2046 DD 02/01/19 | 985,000.000 | 1,280,726.55 | 1,248,832.25 | -31,894.30 |
| FXPF20011302 | 03523TBT4 | ANHEUSER-BUSCH INBEV WORLDWIDE 4.439% 10/06/2048 DD 04/06/17 | 300,000.000 | 373,416.00 | 359,778.00 | -13,638.00 |
| FXPF20011302 | 035240AM2 | ANHEUSER-BUSCH INBEV WORLDWIDE 4.375% 04/15/2038 DD 04/04/18 | 1,975,000.000 | 2,224,324.00 | 2,318,215.50 | 93,891.50 |
| FXPF20011302 | 037735CM7 | APPALACHIAN POWER CO 7.000% 04/01/2038 DD 03/25/08 | 425,000.000 | 652,825.50 | 611,970.25 | -40,855.25 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF20011302 | 04316JAB5 | ARTHUR J GALLAGHER & CO 3.050% 03/09/2052 DD 11/09/21 | 1,515,000.000 | 1,499,334.90 | 1,471,034.70 | -28,300.20 |
| FXPF20011302 | 049362AA4 | ALLIED UNIVERSAL HOLDCO L 144A 4.625% 06/01/2028 DD 05/14/21 | 325,000.000 | 325,000.00 | 318,984.25 | -6,015.75 |
| FXPF20011302 | 052528AM8 | AUSTRALIA & NEW ZEALAND B 144A VAR RT 11/25/2035 DD 11/25/20 | 1,630,000.000 | 1,607,147.70 | 1,562,436.50 | -44,711.20 |
| FXPF20011302 | 05526DBT1 | BAT CAPITAL CORP 3.734% 09/25/2040 DD 09/25/20 | 895,000.000 | 933,520.80 | 861,938.70 | -71,582.10 |
| FXPF20011302 | 06051GEN5 | BANK OF AMERICA CORP 5.875% 02/07/2042 DD 02/07/12 | 905,000.000 | 1,376,830.80 | 1,288,358.00 | -88,472.80 |
| FXPF20011302 | 06051GJE0 | BANK OF AMERICA CORP VAR RT 06/19/2041 DD 06/19/20 | 1,810,000.000 | 1,877,365.60 | 1,747,102.50 | -130,263.10 |
| FXPF20011302 | 071813CT4 | BAXTER INTERNATIONAL INC 144A 3.132% 12/01/2051 DD 12/01/21 | 1,245,000.000 | 1,254,466.80 | 1,285,972.95 | 31,506.15 |
| FXPF20011302 | 07274NBH5 | BAYER US FINANCE II LLC 144A 4.700% 07/15/2064 DD 07/15/18 | 850,000.000 | 1,018,784.50 | 991,831.00 | -26,953.50 |
| FXPF20011302 | 075887CK3 | BECTON DICKINSON AND CO 3.794% 05/20/2050 DD 05/20/20 | 575,000.000 | 664,458.50 | 647,553.50 | -16,905.00 |
| FXPF20011302 | 084664CR0 | BERKSHIRE HATHAWAY FINANCE COR 4.250% 01/15/2049 DD 01/11/19 | 1,365,000.000 | 1,813,266.00 | 1,681,912.05 | -131,353.95 |
| FXPF20011302 | 097023CD5 | BOEING CO/THE 3.200% 03/01/2029 DD 02/15/19 | 3,170,000.000 | 3,344,426.65 | 3,265,290.20 | -79,136.45 |
| FXPF20011302 | 097023CQ6 | BOEING CO/THE 3.750% 02/01/2050 DD 07/31/19 | 1,535,000.000 | 1,607,466.90 | 1,601,066.40 | -6,400.50 |
| FXPF20011302 | 11135FBQ3 | BROADCOM INC 144A 3.187% 11/15/2036 DD 09/30/21 | 2,230,000.000 | 2,209,996.90 | 2,229,777.00 | 19,780.10 |
| FXPF20011302 | 126650CN8 | CVS HEALTH CORP 5.125% 07/20/2045 DD 07/20/15 | 1,405,000.000 | 1,855,025.05 | 1,831,839.00 | -23,186.05 |
| FXPF20011302 | 13645RBG8 | CANADIAN PACIFIC RAILWAY CO 3.000% 12/02/2041 DD 12/02/21 | 195,000.000 | 193,982.10 | 199,982.25 | 6,000.15 |
| FXPF20011302 | 13645RBH6 | CANADIAN PACIFIC RAILWAY CO 3.100% 12/02/2051 DD 12/02/21 | 1,316,000.000 | 1,306,577.44 | 1,347,570.84 | 40,993.40 |
| FXPF20011302 | 149123CF6 | CATERPILLAR INC 3.250% 09/19/2049 DD 09/19/19 | 100,000.000 | 117,304.00 | 110,016.00 | -7,288.00 |
| FXPF20011302 | 161175BZ6 | CHARTER COMMUNICATIONS OPERATI 3.500% 06/01/2041 DD 03/04/21 | 595,000.000 | 592,286.80 | 581,713.65 | -10,573.15 |
| FXPF20011302 | 20030NDR9 | COMCAST CORP 144A 2.887% 11/01/2051 DD 08/19/21 | 5,349,000.000 | 5,269,470.52 | 5,193,718.53 | -75,751.99 |
| FXPF20011302 | 202712BN4 | COMMONWEALTH BANK OF AUST 144A 2.688% 03/11/2031 DD 03/11/21 | 755,000.000 | 751,474.15 | 743,305.05 | -8,169.10 |
| FXPF20011302 | 202712BQ7 | COMMONWEALTH BANK OF AUST 144A 3.305% 03/11/2041 DD 03/11/21 | 1,985,000.000 | 1,985,000.00 | 2,029,205.95 | 44,205.95 |
| FXPF20011302 | 202795JM3 | COMMONWEALTH EDISON CO 4.000% 03/01/2048 DD 02/20/18 | 680,000.000 | 861,233.60 | 797,000.80 | -64,232.80 |
| FXPF20011302 | 210518DJ2 | CONSUMERS ENERGY CO 2.500% 05/01/2060 DD 05/13/20 | 580,000.000 | 582,830.40 | 513,781.40 | -69,049.00 |
| FXPF20011302 | 25179MBF9 | DEVON ENERGY CORP 4.500% 01/15/2030 DD 07/15/21 | 1,820,000.000 | 1,992,748.10 | 1,955,062.20 | -37,685.90 |
| FXPF20011302 | 254687FY7 | WALT DISNEY CO/THE 3.500% 05/13/2040 DD 05/13/20 | 670,000.000 | 787,578.30 | 735,740.40 | -51,837.90 |
| FXPF20011302 | 254687GA8 | WALT DISNEY CO/THE 3.800% 05/13/2060 DD 05/13/20 | 550,000.000 | 698,786.00 | 639,947.00 | -58,839.00 |
| FXPF20011302 | 25470DBH1 | DISCOVERY COMMUNICATIONS LLC 4.650% 05/15/2050 DD 05/18/20 | 940,000.000 | 1,058,290.44 | 1,106,474.00 | 48,183.56 |
| FXPF20011302 | 26441CBN4 | DUKE ENERGY CORP 3.500% 06/15/2051 DD 06/10/21 | 2,425,000.000 | 2,424,102.75 | 2,513,367.00 | 89,264.25 |
| FXPF20011302 | 278642AF0 | EBAY INC 4.000% 07/15/2042 DD 07/24/12 | 1,410,000.000 | 1,588,887.05 | 1,575,801.90 | -13,085.15 |
| FXPF20011302 | 279158AN9 | ECOPETROL SA 6.875% 04/29/2030 DD 04/29/20 | 1,040,000.000 | 1,276,600.00 | 1,160,910.40 | -115,689.60 |
| FXPF20011302 | 279158AP4 | ECOPETROL SA 4.625% 11/02/2031 DD 11/02/21 | 934,000.000 | 934,000.00 | 908,034.80 | -25,965.20 |
| FXPF20011302 | 285512AF6 | ELECTRONIC ARTS INC 2.950% 02/15/2051 DD 02/11/21 | 1,279,000.000 | 1,272,170.14 | 1,209,870.05 | -62,300.09 |
| FXPF20011302 | 29273RBF5 | ENERGY TRANSFER LP 5.150% 03/15/2045 DD 03/12/15 | 2,015,000.000 | 2,103,901.80 | 2,283,599.50 | 179,697.70 |
| FXPF20011302 | 29278NAE3 | ENERGY TRANSFER LP 6.000% 06/15/2048 DD 06/08/18 | 1,320,000.000 | 1,555,395.60 | 1,644,733.20 | 89,337.60 |
| FXPF20011302 | 29364WBJ6 | ENTERGY LOUISIANA LLC 3.100% 06/15/2041 DD 03/10/21 | 1,330,000.000 | 1,321,541.20 | 1,368,410.40 | 46,869.20 |
| FXPF20011302 | 29379VBA0 | ENTERPRISE PRODUCTS OPERATING 4.850% 03/15/2044 DD 03/18/13 | 220,000.000 | 263,410.40 | 265,542.20 | 2,131.80 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF20011302 | 29379VBF9 | ENTERPRISE PRODUCTS OPERATING 4.950% 10/15/2054 DD 10/14/14 | 410,000.000 | 521,524.10 | 519,158.40 | -2,365.70 |
| FXPF20011302 | 29379VBJ1 | ENTERPRISE PRODUCTS OPERATING 4.900% 05/15/2046 DD 05/07/15 | 305,000.000 | 388,204.00 | 369,925.35 | -18,278.65 |
| FXPF20011302 | 36164QNA2 | GE CAPITAL INTERNATIONAL FUNDI 4.418% 11/15/2035 DD 05/15/16 | 2,412,000.000 | 2,869,920.75 | 2,882,629.44 | 12,708.69 |
| FXPF20011302 | 363576AB5 | ARTHUR J GALLAGHER & CO 3.500% 05/20/2051 DD 05/20/21 | 1,060,000.000 | 1,047,364.80 | 1,123,589.40 | 76,224.60 |
| FXPF20011302 | 37045VAF7 | GENERAL MOTORS CO 6.250% 10/02/2043 DD 04/02/14 | 950,000.000 | 1,260,835.20 | 1,303,457.00 | 42,621.80 |
| FXPF20011302 | 38141GYK4 | GOLDMAN SACHS GROUP INC/THE VAR RT 07/21/2042 DD 07/21/21 | 2,085,000.000 | 2,116,747.50 | 2,078,995.20 | -37,752.30 |
| FXPF20011302 | 437076CK6 | HOME DEPOT INC/THE 2.750% 09/15/2051 DD 09/21/21 | 395,000.000 | 404,100.80 | 393,870.30 | -10,230.50 |
| FXPF20011302 | 47233JDX3 | JEFFERIES GROUP LLC 2.750% 10/15/2032 DD 10/07/20 | 880,000.000 | 923,551.20 | 871,446.40 | -52,104.80 |
| FXPF20011302 | 50077LAB2 | KRAFT HEINZ FOODS CO 4.375% 06/01/2046 DD 05/24/16 | 505,000.000 | 588,375.00 | 592,188.25 | 3,813.25 |
| FXPF20011302 | 548661EE3 | LOWE'S COS INC 2.800% 09/15/2041 DD 09/20/21 | 650,000.000 | 649,311.00 | 636,441.00 | -12,870.00 |
| FXPF20011302 | 55342UAM6 | MPT OPERATING PARTNERSHIP LP / 3.500% 03/15/2031 DD 12/04/20 | 1,065,000.000 | 1,043,700.00 | 1,076,981.25 | 33,281.25 |
| FXPF20011302 | 573284AX4 | MARTIN MARIETTA MATERIALS INC 3.200% 07/15/2051 DD 07/02/21 | 1,285,000.000 | 1,274,681.45 | 1,304,956.05 | 30,274.60 |
| FXPF20011302 | 594918CE2 | MICROSOFT CORP 2.921% 03/17/2052 DD 03/17/21 | 1,511,000.000 | 1,591,269.83 | 1,610,771.33 | 19,501.50 |
| FXPF20011302 | 595620AV7 | MIDAMERICAN ENERGY CO 3.150% 04/15/2050 DD 10/15/19 | 2,000,000.000 | 2,299,220.00 | 2,101,360.00 | -197,860.00 |
| FXPF20011302 | 59562VAM9 | BERKSHIRE HATHAWAY ENERGY CO 6.125% 04/01/2036 DD 10/01/06 | 420,000.000 | 621,633.60 | 572,451.60 | -49,182.00 |
| FXPF20011302 | 615369AV7 | MOODY'S CORP 2.750% 08/19/2041 DD 08/19/21 | 940,000.000 | 918,577.40 | 920,015.60 | 1,438.20 |
| FXPF20011302 | 61772BAC7 | MORGAN STANLEY VAR RT 04/22/2042 DD 04/22/21 | 985,000.000 | 1,019,278.00 | 1,034,890.25 | 15,612.25 |
| FXPF20011302 | 65120FAE4 | NEWCREST FINANCE PTY LTD 144A 4.200% 05/13/2050 DD 05/13/20 | 825,000.000 | 1,008,422.25 | 937,678.50 | -70,743.75 |
| FXPF20011302 | 665772CS6 | NORTHERN STATES POWER CO/MN 2.600% 06/01/2051 DD 06/15/20 | 565,000.000 | 598,504.50 | 541,230.45 | -57,274.05 |
| FXPF20011302 | 68389XBW4 | ORACLE CORP 3.600% 04/01/2040 DD 04/01/20 | 3,030,000.000 | 3,548,705.70 | 3,050,634.30 | -498,071.40 |
| FXPF20011302 | 68389XCA1 | ORACLE CORP 3.950% 03/25/2051 DD 03/24/21 | 825,000.000 | 921,021.75 | 859,617.00 | -61,404.75 |
| FXPF20011302 | 693304AY3 | PECO ENERGY CO 2.800% 06/15/2050 DD 06/08/20 | 1,000,000.000 | 1,063,850.00 | 982,060.00 | -81,790.00 |
| FXPF20011302 | 694308JQ1 | PACIFIC GAS AND ELECTRIC CO 4.500% 07/01/2040 DD 07/02/20 | 985,000.000 | 1,021,389.85 | 1,028,300.60 | 6,910.75 |
| FXPF20011302 | 718546BA1 | PHILLIPS 66 3.300% 03/15/2052 DD 11/15/21 | 1,485,000.000 | 1,474,055.55 | 1,489,128.30 | 15,072.75 |
| FXPF20011302 | 744448CN9 | PUBLIC SERVICE CO OF COLORADO 3.800% 06/15/2047 DD 06/19/17 | 1,135,000.000 | 1,406,843.85 | 1,283,196.95 | -123,646.90 |
| FXPF20011302 | 75513ECP4 | RAYTHEON TECHNOLOGIES CORP 3.030% 03/15/2052 DD 11/16/21 | 635,000.000 | 634,765.05 | 640,613.40 | 5,848.35 |
| FXPF20011302 | 78081BAP8 | ROYALTY PHARMA PLC 3.350% 09/02/2051 DD 07/26/21 | 2,120,000.000 | 2,051,153.10 | 2,035,539.20 | -15,613.90 |
| FXPF20011302 | 830867AB3 | DELTA AIR LINES INC / SKY 144A 4.750% 10/20/2028 DD 09/23/20 | 1,680,000.000 | 1,848,571.20 | 1,835,685.60 | -12,885.60 |
| FXPF20011302 | 845437BL5 | SOUTHWESTERN ELECTRIC POWER CO 6.200% 03/15/2040 DD 03/08/10 | 495,000.000 | 724,239.45 | 686,104.65 | -38,134.80 |
| FXPF20011302 | 86765LAT4 | SUNOCO LP / SUNOCO FINANCE COR 4.500% 05/15/2029 DD 05/15/21 | 635,000.000 | 559,535.58 | 644,861.55 | 85,325.97 |
| FXPF20011302 | 871829BJ5 | SYSCO CORP 3.300% 02/15/2050 DD 02/13/20 | 505,000.000 | 537,017.00 | 513,282.00 | -23,735.00 |
| FXPF20011302 | 871829BN6 | SYSCO CORP 6.600% 04/01/2050 DD 04/02/20 | 917,000.000 | 1,349,802.81 | 1,429,098.65 | 79,295.84 |
| FXPF20011302 | 87264ACB9 | T-MOBILE USA INC 2.550% 02/15/2031 DD 02/15/21 | 885,000.000 | 929,311.95 | 881,530.80 | -47,781.15 |
| FXPF20011302 | 87264ACE3 | T-MOBILE USA INC 144A 3.500% 04/15/2031 DD 03/23/21 | 2,920,000.000 | 3,081,546.87 | 3,036,800.00 | -44,746.87 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF20011302 | 872898AD3 | TSMC ARIZONA CORP 3.125% 10/25/2041 DD 10/25/21 | 630,000.000 | 623,057.40 | 658,161.00 | 35,103.60 |
| FXPF20011302 | 87612BBT8 | TARGA RESOURCES PARTNERS 144A 4.000% 01/15/2032 DD 02/02/21 | 900,000.000 | 900,843.75 | 940,500.00 | 39,656.25 |
| FXPF20011302 | 88732JAY4 | TIME WARNER CABLE LLC 5.875% 11/15/2040 DD 11/15/10 | 590,000.000 | 787,508.40 | 738,025.10 | -49,483.30 |
| FXPF20011302 | 91324PEF5 | UNITEDHEALTH GROUP INC 3.250% 05/15/2051 DD 05/19/21 | 735,000.000 | 730,259.25 | 798,268.80 | 68,009.55 |
| FXPF20011302 | 91911TAQ6 | VALE OVERSEAS LTD 3.750% 07/08/2030 DD 07/08/20 | 2,485,000.000 | 2,648,873.80 | 2,571,999.85 | -76,873.95 |
| FXPF20011302 | 92343VBG8 | VERIZON COMMUNICATIONS INC 3.850% 11/01/2042 DD 11/07/12 | 405,000.000 | 448,764.30 | 453,976.65 | 5,212.35 |
| FXPF20011302 | 92343VCK8 | VERIZON COMMUNICATIONS INC 4.862% 08/21/2046 DD 02/21/15 | 1,195,000.000 | 1,614,970.80 | 1,542,936.20 | -72,034.60 |
| FXPF20011302 | 92343VGB4 | VERIZON COMMUNICATIONS INC 3.550% 03/22/2051 DD 03/22/21 | 1,210,000.000 | 1,199,170.50 | 1,307,925.30 | 108,754.80 |
| FXPF20011302 | 92553PAP7 | PARAMOUNT GLOBAL 4.375% 03/15/2043 DD 03/15/13 | 1,115,000.000 | 1,316,614.30 | 1,272,103.50 | -44,510.80 |
| FXPF20011302 | 92556VAE6 | VIATRIS INC 3.850% 06/22/2040 DD 06/22/21 | 1,470,000.000 | 1,639,669.50 | 1,560,904.80 | -78,764.70 |
| FXPF20011302 | 92556VAF3 | VIATRIS INC 4.000% 06/22/2050 DD 06/22/21 | 255,000.000 | 292,150.95 | 272,554.20 | -19,596.75 |
| FXPF20011302 | 92564RAE5 | VICI PROPERTIES LP / VICI 144A 4.125% 08/15/2030 DD 02/05/20 | 535,000.000 | 569,768.75 | 565,762.50 | -4,006.25 |
| FXPF20011302 | 92852LAB5 | VITERRA FINANCE BV 144A 3.200% 04/21/2031 DD 04/21/21 | 940,000.000 | 936,973.20 | 947,097.00 | 10,123.80 |
| FXPF20011302 | 92940PAG9 | WRKCO INC 3.000% 06/15/2033 DD 06/03/20 | 1,245,000.000 | 1,322,650.65 | 1,281,926.70 | -40,723.95 |
| FXPF20011302 | 94106LBM0 | WASTE MANAGEMENT INC 2.500% 11/15/2050 DD 11/17/20 | 507,000.000 | 476,273.84 | 484,337.10 | 8,063.26 |
| FXPF20011302 | 96949LAC9 | WILLIAMS COS INC/THE 5.100% 09/15/2045 DD 03/03/15 | 2,175,000.000 | 2,536,921.67 | 2,681,013.75 | 144,092.08 |
| FXPF30010002 | 68621XAE3 | ORGANON 6/21 (USD) TLB 0.000% 06/02/2028 DD 03/23/21 | 1,542,666.670 | 1,534,953.34 | 1,542,990.63 | 8,037.29 |
| FXPF30010002 | 74530DAC9 | PUG/VIAGOGO/STUBHUB 1/20 (USD) COV-LITE TL | 400,000.000 | 396,000.00 | 390,416.00 | -5,584.00 |
| FXPF30010002 | 88023HAE0 | TEMPO ACQUISITION/ALIGHT SOLUT 0.000% 08/31/2028 DD 08/19/21 | 600,000.000 | 598,500.00 | 601,500.00 | 3,000.00 |
| FXPF30010002 | 99AAH9465 | *ENGINEERED COMPONENTS/CENTROMO 0.000% 06/08/2028 DD 06/08/21 | 28,744.510 | 28,744.51 | 28,385.20 | -359.31 |
| **TOTAL CORPORATE DEBT INSTRUMENTS** | | | | **1,162,117,794.91** | **1,136,965,433.28** | **-25,152,361.63** |
| **CORPORATE STOCK - PREFERRED** | | | | | | |
| FXPF11010602 | ED5497166 | VOLKSWAGEN AG | 26,741.000 | 6,989,707.47 | 5,397,142.88 | -1,592,564.59 |
| FXPF11010802 | ED5756033 | BAYERISCHE MOTOREN WERKE AG | 71,478.000 | 5,968,793.18 | 5,958,174.49 | -10,618.69 |
| FXPF11010802 | FK6346936 | LG HOUSEHOLD & HEALTH CARE LTD | 5,008.000 | 3,273,924.98 | 2,595,103.13 | -678,821.85 |
| FXPF11010802 | FK6773816 | SAMSUNG ELECTRONICS CO LTD | 47,440.000 | 3,203,144.07 | 2,841,412.35 | -361,731.72 |
| FXPF11010902 | ED7101063 | PORSCHE AUTOMOBIL HOLDING SE | 20,700.000 | 1,654,995.54 | 1,964,180.94 | 309,185.40 |
| FXPF11010902 | EDBZ1DNL8 | SCHAEFFLER AG | 87,200.000 | 765,295.07 | 722,904.39 | -42,390.68 |
| FXPF20010602 | XX99V77A6 | BCC TECHNICOLOR LP | 203,017.580 | 272,019.75 | 245,601.20 | -26,418.55 |
| FXPF20011002 | 225401AJ7 | CREDIT SUISSE GROUP AG 144A VAR RT 12/31/2049 DD 07/16/18 | 2,600,000.000 | 2,821,800.00 | 2,749,500.00 | -72,300.00 |
| FXPF20011002 | F8586CRW4 | SOCIETE GENERALE SA REGS VAR RT 12/31/2049 DD 12/18/13 | 500,000.000 | 555,500.00 | 546,875.00 | -8,625.00 |
| FXPF20011102 | 06423AAJ2 | JPMORGAN CHASE & CO 8.750% 09/01/2030 DD 09/01/18 | 69,000.000 | 102,679.59 | 104,243.13 | 1,563.54 |
| FXPF20011102 | 17305HAA6 | CITIGROUP CAPITAL III 7.625% 12/01/2036 DD 12/01/96 | 110,000.000 | 156,642.20 | 161,679.10 | 5,036.90 |
| FXPF20011102 | 30958PAA1 | FARMERS EXCHANGE CAPITAL 144A VAR RT 11/01/2053 DD 11/05/13 | 594,000.000 | 751,309.02 | 753,429.60 | 2,120.58 |
| FXPF20011102 | 38143VAA7 | GOLDMAN SACHS CAPITAL I 6.345% 02/15/2034 DD 02/20/04 | 1,062,000.000 | 1,483,390.98 | 1,465,804.26 | -17,586.72 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF20011102 | 949746NL1 | WELLS FARGO & CO 5.950% 12/01/2086 DD 12/15/19 | 832,000.000 | 1,115,445.76 | 1,120,096.64 | 4,650.88 |
| FXPF20011102 | 949746TB7 | WELLS FARGO & CO 7.950% 11/15/2029 DD 11/15/19 | 108,000.000 | 147,682.44 | 148,380.12 | 697.68 |
| | **TOTAL CORPORATE STOCK - PREFERRED** | | | **29,262,330.05** | **26,774,527.23** | **-2,487,802.82** |
| **CORPORATE STOCK - COMMON** | | | | | | |
| FXPF11010302 | 00846U101 | AGILENT TECHNOLOGIES INC | 119,448.000 | 14,370,338.32 | 19,069,873.20 | 4,699,534.88 |
| FXPF11010302 | 02079K107 | ALPHABET INC | 4,187.000 | 7,688,491.75 | 12,115,461.33 | 4,426,969.58 |
| FXPF11010302 | 02079K305 | ALPHABET INC | 10,287.000 | 18,874,866.36 | 29,801,850.48 | 10,926,984.12 |
| FXPF11010302 | 03027X100 | AMERICAN TOWER CORP | 63,760.000 | 14,401,498.13 | 18,649,800.00 | 4,248,301.87 |
| FXPF11010302 | 032654105 | ANALOG DEVICES INC | 112,169.000 | 16,862,747.67 | 19,715,945.13 | 2,853,197.46 |
| FXPF11010302 | 038222105 | APPLIED MATERIALS INC | 120,932.000 | 11,486,570.36 | 19,029,859.52 | 7,543,289.16 |
| FXPF11010302 | 04247X102 | ARMSTRONG WORLD INDUSTRIES INC | 42,091.000 | 3,376,441.52 | 4,887,606.92 | 1,511,165.40 |
| FXPF11010302 | 052769106 | AUTODESK INC | 39,558.000 | 11,987,420.83 | 11,123,314.02 | -864,106.81 |
| FXPF11010302 | 075887109 | BECTON DICKINSON AND CO | 36,845.000 | 9,190,740.71 | 9,265,780.60 | 75,039.89 |
| FXPF11010302 | 09247X101 | BLACKROCK INC | 3,611.000 | 3,370,705.72 | 3,306,087.16 | -64,618.56 |
| FXPF11010302 | 11135F101 | BROADCOM INC | 35,641.000 | 15,913,254.85 | 23,715,877.81 | 7,802,622.96 |
| FXPF11010302 | 117043109 | BRUNSWICK CORP/DE | 135,006.000 | 11,088,992.12 | 13,599,154.38 | 2,510,162.26 |
| FXPF11010302 | 12504L109 | CBRE GROUP INC | 151,710.000 | 10,027,180.74 | 16,462,052.10 | 6,434,871.36 |
| FXPF11010302 | 12572Q105 | CME GROUP INC | 56,327.000 | 10,505,924.84 | 12,868,466.42 | 2,362,541.58 |
| FXPF11010302 | 225310101 | CREDIT ACCEPTANCE CORP | 8,967.000 | 3,152,975.66 | 6,166,426.56 | 3,013,450.90 |
| FXPF11010302 | 278865100 | ECOLAB INC | 62,024.000 | 13,427,260.60 | 14,550,210.16 | 1,122,949.56 |
| FXPF11010302 | 29260Y109 | ENDEAVOR GROUP HOLDINGS INC | 126,225.000 | 3,642,496.78 | 4,403,990.25 | 761,493.47 |
| FXPF11010302 | 29362U104 | ENTEGRIS INC | 71,683.000 | 7,138,480.86 | 9,933,830.14 | 2,795,349.28 |
| FXPF11010302 | 294429105 | EQUIFAX INC | 70,281.000 | 13,309,233.53 | 20,577,573.99 | 7,268,340.46 |
| FXPF11010302 | 30303M102 | META PLATFORMS INC | 39,474.000 | 11,259,866.81 | 13,277,079.90 | 2,017,213.09 |
| FXPF11010302 | 311900104 | FASTENAL CO | 188,606.000 | 9,180,366.63 | 12,082,100.36 | 2,901,733.73 |
| FXPF11010302 | 31620M106 | FIDELITY NATIONAL INFORMATION | 146,354.000 | 20,163,611.91 | 15,974,539.10 | -4,189,072.81 |
| FXPF11010302 | 45841N107 | INTERACTIVE BROKERS GROUP INC | 76,564.000 | 4,888,218.88 | 6,080,712.88 | 1,192,494.00 |
| FXPF11010302 | 45866F104 | INTERCONTINENTAL EXCHANGE INC | 136,045.000 | 15,639,160.39 | 18,606,874.65 | 2,967,714.26 |
| FXPF11010302 | 46266C105 | IQVIA HOLDINGS INC | 43,878.000 | 9,251,469.43 | 12,379,738.92 | 3,128,269.49 |
| FXPF11010302 | 594918104 | MICROSOFT CORP | 32,616.000 | 7,676,547.17 | 10,969,413.12 | 3,292,865.95 |
| FXPF11010302 | 615369105 | MOODY'S CORP | 18,337.000 | 5,325,912.50 | 7,162,065.46 | 1,836,152.96 |
| FXPF11010302 | 74164M108 | PRIMERICA INC | 26,142.000 | 3,587,339.58 | 4,006,784.34 | 419,444.76 |
| FXPF11010302 | 78409V104 | S&P GLOBAL INC | 73,828.000 | 24,519,568.70 | 34,841,648.04 | 10,322,079.34 |
| FXPF11010302 | 78467J100 | SS&C TECHNOLOGIES HOLDINGS INC | 126,969.000 | 9,180,452.96 | 10,408,918.62 | 1,228,465.66 |
| FXPF11010302 | 874039100 | TAIWAN SEMICONDUCTOR MANUFACTU ADR | 115,828.000 | 13,081,498.03 | 13,935,266.68 | 853,768.65 |
| FXPF11010302 | 883556102 | THERMO FISHER SCIENTIFIC INC | 29,702.000 | 13,832,080.66 | 19,818,362.48 | 5,986,281.82 |
| FXPF11010302 | 896288107 | TRINET GROUP INC | 123,887.000 | 10,077,701.60 | 11,801,475.62 | 1,723,774.02 |
| FXPF11010302 | 92343E102 | VERISIGN INC | 57,935.000 | 12,050,586.17 | 14,705,061.70 | 2,654,475.53 |
| FXPF11010302 | 92826C839 | VISA INC | 79,626.000 | 17,424,106.99 | 17,255,750.46 | -168,356.53 |
| FXPF11010302 | 98978V103 | ZOETIS INC | 64,628.000 | 10,628,059.77 | 15,771,170.84 | 5,143,111.07 |
| FXPF11010302 | AABW0BGZ7 | CARSALES.COM LTD | 330,293.000 | 5,026,091.38 | 6,025,100.70 | 999,009.32 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF11010302 | EEBX90C09 | CELLNEX TELECOM SA | 415,776.000 | 22,149,666.49 | 24,198,951.51 | 2,049,285.02 |
| FXPF11010302 | EFB058TZ0 | SAFRAN SA | 95,147.000 | 13,553,808.67 | 11,648,937.79 | -1,904,870.88 |
| FXPF11010302 | EN5671511 | WOLTERS KLUWER NV | 133,784.000 | 11,248,811.39 | 15,761,617.47 | 4,512,806.08 |
| FXPF11010302 | ESBF2DSG4 | SIKA AG | 22,212.000 | 6,114,880.04 | 9,268,509.46 | 3,153,629.42 |
| FXPF11010302 | EXB0SWJX9 | LONDON STOCK EXCHANGE GROUP PL | 82,547.000 | 10,170,818.35 | 7,748,140.84 | -2,422,677.51 |
| FXPF11010302 | EXB1VZ0M0 | HARGREAVES LANSDOWN PLC | 319,316.000 | 6,763,474.47 | 5,860,341.89 | -903,132.58 |
| FXPF11010302 | EXBGDT3G1 | RIGHTMOVE PLC | 412,301.000 | 3,637,391.69 | 4,439,606.66 | 802,214.97 |
| FXPF11010302 | EXBMJ6DW6 | INFORMA PLC | 765,681.000 | 5,807,872.72 | 5,357,537.88 | -450,334.84 |
| FXPF11010302 | EXBVYVFW2 | AUTO TRADER GROUP PLC | 1,382,626.000 | 11,245,131.41 | 13,857,963.61 | 2,612,832.20 |
| FXPF11010302 | EXBWXC0Z2 | FLUTTER ENTERTAINMENT PLC | 7,434.000 | 1,082,102.71 | 1,184,112.20 | 102,009.49 |
| FXPF11010302 | EZ4519573 | KERRY GROUP PLC | 57,319.000 | 8,109,081.83 | 7,381,993.64 | -727,088.19 |
| FXPF11010302 | FHBMMV2K9 | TENCENT HOLDINGS LTD HK/00700 | 230,270.000 | 16,117,097.40 | 13,491,955.89 | -2,625,141.51 |
| FXPF11010302 | FL6709099 | BANK RAKYAT INDONESIA PERSERO | 42,675,940.000 | 12,349,960.74 | 12,306,457.83 | -43,502.91 |
| FXPF11010302 | G0403H108 | AON PLC | 42,684.000 | 9,243,863.49 | 12,829,103.04 | 3,585,239.55 |
| FXPF11010302 | G96629103 | WILLIS TOWERS WATSON PLC | 63,993.000 | 14,009,986.74 | 15,197,697.57 | 1,187,710.83 |
| FXPF11010302 | NAB3P7N24 | SBERBANK OF RUSSIA PJSC ADR | 233,440.000 | 3,424,034.68 | 3,655,296.90 | 231,262.22 |
| FXPF11010302 | SSBP09MR0 | SWEDISH MATCH AB | 1,824,780.000 | 14,085,523.30 | 14,515,444.27 | 429,920.97 |
| FXPF11010602 | 007903107 | ADVANCED MICRO DEVICES INC | 167,986.000 | 15,255,377.43 | 24,173,185.40 | 8,917,807.97 |
| FXPF11010602 | 009066101 | AIRBNB INC | 39,825.000 | 6,654,585.84 | 6,630,464.25 | -24,121.59 |
| FXPF11010602 | 02079K305 | ALPHABET INC | 4,279.000 | 7,499,546.56 | 12,396,434.16 | 4,896,887.60 |
| FXPF11010602 | 040413106 | ARISTA NETWORKS INC | 44,424.000 | 3,227,070.42 | 6,385,950.00 | 3,158,879.58 |
| FXPF11010602 | 101137107 | BOSTON SCIENTIFIC CORP | 303,689.000 | 10,956,230.20 | 12,900,708.72 | 1,944,478.52 |
| FXPF11010602 | 122017106 | BURLINGTON STORES INC | 21,176.000 | 6,779,425.78 | 6,173,015.76 | -606,410.02 |
| FXPF11010602 | 235851102 | DANAHER CORP | 46,197.000 | 10,293,511.82 | 15,199,274.97 | 4,905,763.15 |
| FXPF11010602 | 252131107 | DEXCOM INC | 7,472.000 | 2,825,415.80 | 4,012,090.40 | 1,186,674.60 |
| FXPF11010602 | 31620M106 | FIDELITY NATIONAL INFORMATION | 65,897.000 | 9,321,789.62 | 7,192,657.55 | -2,129,132.07 |
| FXPF11010602 | 34959J108 | FORTIVE CORP | 98,202.000 | 6,940,681.50 | 7,491,830.58 | 551,149.08 |
| FXPF11010602 | 443573100 | HUBSPOT INC | 10,101.000 | 6,802,407.22 | 6,658,074.15 | -144,333.07 |
| FXPF11010602 | 45687V106 | INGERSOLL RAND INC | 147,053.000 | 7,353,368.57 | 9,098,169.11 | 1,744,800.54 |
| FXPF11010602 | 548661107 | LOWE'S COS INC | 42,207.000 | 6,774,645.57 | 10,909,665.36 | 4,135,019.79 |
| FXPF11010602 | 550021109 | LULULEMON ATHLETICA INC | 15,816.000 | 5,386,933.06 | 6,191,173.20 | 804,240.14 |
| FXPF11010602 | 594918104 | MICROSOFT CORP | 28,646.000 | 6,371,443.32 | 9,634,222.72 | 3,262,779.40 |
| FXPF11010602 | 64110L106 | NETFLIX INC | 14,159.000 | 7,680,059.04 | 8,529,947.96 | 849,888.92 |
| FXPF11010602 | 65339F101 | NEXTERA ENERGY INC | 156,516.000 | 12,024,742.01 | 14,612,333.76 | 2,587,591.75 |
| FXPF11010602 | 682189105 | ON SEMICONDUCTOR CORP | 46,666.000 | 3,007,639.58 | 3,169,554.72 | 161,915.14 |
| FXPF11010602 | 78409V104 | S&P GLOBAL INC | 8,034.000 | 2,652,936.70 | 3,791,485.62 | 1,138,548.92 |
| FXPF11010602 | 808513105 | CHARLES SCHWAB CORP/THE | 107,056.000 | 6,220,237.35 | 9,003,409.60 | 2,783,172.25 |
| FXPF11010602 | 82509L107 | SHOPIFY INC | 7,051.000 | 8,967,936.46 | 9,711,976.89 | 744,040.43 |
| FXPF11010602 | 90353T100 | UBER TECHNOLOGIES INC | 118,612.000 | 6,294,728.13 | 4,973,401.16 | -1,321,326.97 |
| FXPF11010602 | 922475108 | VEEVA SYSTEMS INC | 59,439.000 | 16,406,106.79 | 15,185,475.72 | -1,220,631.07 |
| FXPF11010602 | EE5501908 | BANCO BILBAO VIZCAYA ARGENTARI | 1,155,861.000 | 6,748,556.98 | 6,900,836.93 | 152,279.95 |
| FXPF11010602 | EIBDSV2V8 | CNH INDUSTRIAL NV | 405,019.000 | 6,821,448.68 | 7,862,230.45 | 1,040,781.77 |
| FXPF11010602 | ENB0HZL96 | KONINKLIJKE DSM NV | 46,991.000 | 8,095,414.00 | 10,580,756.71 | 2,485,342.71 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF11010602 | ES7333374 | LONZA GROUP AG | 19,643.000 | 12,639,785.51 | 16,418,930.79 | 3,779,145.28 |
| FXPF11010602 | ESBCRWZ17 | CIE FINANCIERE RICHEMONT SA | 36,987.000 | 4,848,813.97 | 5,559,314.76 | 710,500.79 |
| FXPF11010602 | ESBRJL171 | UBS GROUP AG | 687,894.000 | 10,320,855.43 | 12,396,662.98 | 2,075,807.55 |
| FXPF11010602 | EX0989528 | ASTRAZENECA PLC | 60,645.000 | 6,071,499.55 | 7,128,163.03 | 1,056,663.48 |
| FXPF11010602 | EXB0SWJX9 | LONDON STOCK EXCHANGE GROUP PL | 57,415.000 | 6,565,051.97 | 5,389,166.25 | -1,175,885.72 |
| FXPF11010602 | FHB0190C9 | TECHTRONIC INDUSTRIES CO LTD HK/00669 | 1,130,000.000 | 16,118,186.47 | 22,494,773.11 | 6,376,586.64 |
| FXPF11010602 | FHB4TX8S5 | AIA GROUP LTD HK/01299 | 557,400.000 | 6,994,907.26 | 5,619,542.59 | -1,375,364.67 |
| FXPF11010602 | FJ6441508 | HOYA CORP | 47,200.000 | 6,277,947.12 | 7,013,086.93 | 735,139.81 |
| FXPF11010602 | FJ6490992 | KEYENCE CORP | 11,600.000 | 6,410,479.53 | 7,281,038.83 | 870,559.30 |
| FXPF11010602 | G06242104 | ATLASSIAN CORP PLC | 30,523.000 | 7,065,907.67 | 11,638,114.67 | 4,572,207.00 |
| FXPF11010602 | G47567105 | IHS MARKIT LTD | 87,569.000 | 7,866,323.27 | 11,639,671.48 | 3,773,348.21 |
| FXPF11010602 | G6095L109 | APTIV PLC | 76,133.000 | 10,231,622.82 | 12,558,138.35 | 2,326,515.53 |
| FXPF11010602 | G6683N103 | NU HOLDINGS LTD/CAYMAN ISLANDS | 277,592.000 | 2,786,578.18 | 2,603,812.96 | -182,765.22 |
| FXPF11010602 | L8681T102 | SPOTIFY TECHNOLOGY SA | 8,169.000 | 1,954,213.47 | 1,911,791.07 | -42,422.40 |
| FXPF11010602 | LBB4975P9 | MAGAZINE LUIZA SA | 1,573,700.000 | 5,896,459.24 | 2,039,876.84 | -3,856,582.40 |
| FXPF11010602 | SD4595734 | GENMAB A/S | 16,728.000 | 6,772,592.08 | 6,726,752.04 | -45,840.04 |
| FXPF11010602 | SDBN4MYF8 | VESTAS WIND SYSTEMS A/S | 130,264.000 | 5,851,831.93 | 3,983,456.29 | -1,868,375.64 |
| FXPF11010602 | SS5959373 | TELEFONAKTIEBOLAGET LM ERICSSO | 950,941.000 | 11,340,968.21 | 10,481,110.47 | -859,857.74 |
| FXPF11010602 | SSBNZFHC2 | HEXAGON AB | 504,210.000 | 6,576,288.00 | 7,999,885.82 | 1,423,597.82 |
| FXPF11010702 | 00827B106 | AFFIRM HOLDINGS INC | 32,180.000 | 4,916,720.57 | 3,236,020.80 | -1,680,699.77 |
| FXPF11010702 | 023135106 | AMAZON.COM INC | 6,019.000 | 19,613,394.16 | 20,069,392.46 | 455,998.30 |
| FXPF11010702 | 07725L102 | BEIGENE LTD ADR | 20,067.000 | 5,185,112.13 | 5,436,752.31 | 251,640.18 |
| FXPF11010702 | 08862E109 | BEYOND MEAT INC | 40,214.000 | 5,093,474.80 | 2,620,344.24 | -2,473,130.56 |
| FXPF11010702 | 09075V102 | BIONTECH SE ADR | 36,127.000 | 3,852,794.25 | 9,313,540.60 | 5,460,746.35 |
| FXPF11010702 | 146869102 | CARVANA CO | 28,145.000 | 7,295,457.46 | 6,523,729.55 | -771,727.91 |
| FXPF11010702 | 18915M107 | CLOUDFLARE INC | 81,315.000 | 6,179,126.85 | 10,692,922.50 | 4,513,795.65 |
| FXPF11010702 | 22266T109 | COUPANG INC | 235,286.000 | 9,175,581.34 | 6,912,702.68 | -2,262,878.66 |
| FXPF11010702 | 252131107 | DEXCOM INC | 20,234.000 | 7,480,914.48 | 10,864,646.30 | 3,383,731.82 |
| FXPF11010702 | 30303M102 | META PLATFORMS INC | 27,995.000 | 7,647,114.20 | 9,416,118.25 | 1,769,004.05 |
| FXPF11010702 | 452327109 | ILLUMINA INC | 38,055.000 | 14,102,557.36 | 14,477,644.20 | 375,086.84 |
| FXPF11010702 | 46120E602 | INTUITIVE SURGICAL INC | 25,692.000 | 7,028,245.69 | 9,231,135.60 | 2,202,889.91 |
| FXPF11010702 | 482497104 | KE HOLDINGS INC ADR | 61,119.000 | 3,876,828.67 | 1,229,714.28 | -2,647,114.39 |
| FXPF11010702 | 60770K107 | MODERNA INC | 60,688.000 | 6,933,776.17 | 15,413,538.24 | 8,479,762.07 |
| FXPF11010702 | 62914V106 | NIO INC ADR | 135,203.000 | 6,589,794.22 | 4,283,231.04 | -2,306,563.18 |
| FXPF11010702 | 64110L106 | NETFLIX INC | 22,505.000 | 12,169,128.65 | 13,557,912.20 | 1,388,783.55 |
| FXPF11010702 | 67066G104 | NVIDIA CORP | 68,126.000 | 9,100,257.01 | 20,036,537.86 | 10,936,280.85 |
| FXPF11010702 | 70614W100 | PELOTON INTERACTIVE INC | 117,427.000 | 14,956,064.57 | 4,199,189.52 | -10,756,875.05 |
| FXPF11010702 | 722304102 | PINDUODUO INC ADR | 117,306.000 | 20,635,877.30 | 6,838,939.80 | -13,796,937.50 |
| FXPF11010702 | 79466L302 | SALESFORCE INC | 21,704.000 | 4,829,791.12 | 5,515,637.52 | 685,846.40 |
| FXPF11010702 | 82509L107 | SHOPIFY INC | 8,765.000 | 9,921,541.75 | 12,072,823.35 | 2,151,281.60 |
| FXPF11010702 | 88160R101 | TESLA INC | 17,859.000 | 12,602,560.53 | 18,873,034.02 | 6,270,473.49 |
| FXPF11010702 | 88339J105 | TRADE DESK INC/THE | 101,694.000 | 6,090,949.85 | 9,319,238.16 | 3,228,288.31 |
| FXPF11010702 | 98138H101 | WORKDAY INC | 36,213.000 | 8,597,643.75 | 9,892,667.34 | 1,295,023.59 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF11010702 | 98980L101 | ZOOM VIDEO COMMUNICATIONS INC | 20,914.000 | 7,059,789.08 | 3,846,293.74 | -3,213,495.34 |
| FXPF11010702 | EDBZCNB45 | DELIVERY HERO SE | 51,396.000 | 7,998,068.14 | 5,727,858.06 | -2,270,210.08 |
| FXPF11010702 | EF5253978 | HERMES INTERNATIONAL | 4,346.000 | 4,709,339.44 | 7,591,328.56 | 2,881,989.12 |
| FXPF11010702 | EF5505070 | KERING SA | 18,070.000 | 13,146,256.35 | 14,526,232.31 | 1,379,975.96 |
| FXPF11010702 | ENB929F49 | ASML HOLDING NV | 20,900.000 | 10,166,226.13 | 16,796,478.12 | 6,630,251.99 |
| FXPF11010702 | ENBZ1HM46 | ADYEN NV | 3,731.000 | 8,696,448.92 | 9,807,447.63 | 1,110,998.71 |
| FXPF11010702 | FCBF7L9J0 | CONTEMPORARY AMPEREX TECHNOLOG CN/300750 | 83,910.000 | 8,508,239.06 | 7,741,467.18 | -766,771.88 |
| FXPF11010702 | FHBGJW372 | MEITUAN HK/03690 | 503,900.000 | 19,047,816.54 | 14,568,328.53 | -4,479,488.01 |
| FXPF11010702 | FHBK6YZP8 | ALIBABA GROUP HOLDING LTD HK/09988 | 608,800.000 | 9,680,835.01 | 9,284,701.69 | -396,133.32 |
| FXPF11010702 | FHBLF8535 | BILIBILI INC HK/09626 | 51,104.000 | 4,911,126.26 | 2,350,588.66 | -2,560,537.60 |
| FXPF11010702 | FHBMMV2K9 | TENCENT HOLDINGS LTD HK/00700 | 235,600.000 | 17,100,165.98 | 13,804,250.70 | -3,295,915.28 |
| FXPF11010702 | G06242104 | ATLASSIAN CORP PLC | 33,128.000 | 7,793,339.29 | 12,631,375.12 | 4,838,035.83 |
| FXPF11010702 | L8681T102 | SPOTIFY TECHNOLOGY SA | 13,741.000 | 4,323,743.06 | 3,215,806.23 | -1,107,936.83 |
| FXPF11010702 | NABFZ1K48 | SPOTIFY TECHNOLOGY SA | 12,452.000 | 3,918,146.32 | 2,914,141.56 | -1,004,004.76 |
| FXPF11010802 | 02079K107 | ALPHABET INC | 8,356.000 | 15,301,966.82 | 24,178,838.04 | 8,876,871.22 |
| FXPF11010802 | 023135106 | AMAZON.COM INC | 5,160.000 | 17,034,349.57 | 17,205,194.40 | 170,844.83 |
| FXPF11010802 | 031100100 | AMETEK INC | 49,761.000 | 6,081,737.98 | 7,316,857.44 | 1,235,119.46 |
| FXPF11010802 | 032095101 | AMPHENOL CORP | 122,500.000 | 8,041,064.09 | 10,713,850.00 | 2,672,785.91 |
| FXPF11010802 | 09857L108 | BOOKING HOLDINGS INC | 4,200.000 | 10,056,996.03 | 10,076,766.00 | 19,769.97 |
| FXPF11010802 | 12514G108 | CDW CORP/DE | 86,500.000 | 12,018,097.45 | 17,713,470.00 | 5,695,372.55 |
| FXPF11010802 | 204429104 | CIA CERVECERIAS UNIDAS SA ADR | 152,366.000 | 2,406,181.60 | 2,500,326.06 | 94,144.46 |
| FXPF11010802 | 26484T106 | DUN & BRADSTREET HOLDINGS INC | 132,790.000 | 2,496,620.95 | 2,720,867.10 | 224,246.15 |
| FXPF11010802 | 302941109 | FTI CONSULTING INC | 91,000.000 | 12,190,015.59 | 13,961,220.00 | 1,771,204.41 |
| FXPF11010802 | 339041105 | FLEETCOR TECHNOLOGIES INC | 36,400.000 | 10,033,754.88 | 8,147,776.00 | -1,885,978.88 |
| FXPF11010802 | 45778Q107 | INSPERITY INC | 84,794.000 | 7,479,988.07 | 10,015,019.34 | 2,535,031.27 |
| FXPF11010802 | 45866F104 | INTERCONTINENTAL EXCHANGE INC | 144,600.000 | 16,797,270.13 | 19,776,942.00 | 2,979,671.87 |
| FXPF11010802 | 461202103 | INTUIT INC | 13,500.000 | 5,193,107.70 | 8,683,470.00 | 3,490,362.30 |
| FXPF11010802 | 46625H100 | JPMORGAN CHASE & CO | 29,071.000 | 3,799,847.87 | 4,603,392.85 | 803,544.98 |
| FXPF11010802 | 478160104 | JOHNSON & JOHNSON | 75,562.000 | 11,940,505.07 | 12,926,391.34 | 985,886.27 |
| FXPF11010802 | 571748102 | MARSH & MCLENNAN COS INC | 120,900.000 | 14,602,108.47 | 21,014,838.00 | 6,412,729.53 |
| FXPF11010802 | 594918104 | MICROSOFT CORP | 60,500.000 | 13,695,752.65 | 20,347,360.00 | 6,651,607.35 |
| FXPF11010802 | 66987V109 | NOVARTIS AG ADR | 30,500.000 | 2,853,460.80 | 2,667,835.00 | -185,625.80 |
| FXPF11010802 | 742718109 | PROCTER & GAMBLE CO/THE | 36,900.000 | 5,106,212.16 | 6,036,102.00 | 929,889.84 |
| FXPF11010802 | 78409V104 | S&P GLOBAL INC | 20,545.000 | 6,841,920.36 | 9,695,801.85 | 2,853,881.49 |
| FXPF11010802 | 874039100 | TAIWAN SEMICONDUCTOR MANUFACTU ADR | 78,400.000 | 8,735,448.50 | 9,432,304.00 | 696,855.50 |
| FXPF11010802 | 896288107 | TRINET GROUP INC | 44,300.000 | 4,174,727.08 | 4,220,018.00 | 45,290.92 |
| FXPF11010802 | 91324P102 | UNITEDHEALTH GROUP INC | 11,200.000 | 5,510,207.77 | 5,623,968.00 | 113,760.23 |
| FXPF11010802 | 92826C839 | VISA INC | 42,337.000 | 9,265,597.08 | 9,174,851.27 | -90,745.81 |
| FXPF11010802 | ED5756025 | BAYERISCHE MOTOREN WERKE AG | 100,974.000 | 9,573,851.28 | 10,161,097.23 | 587,245.95 |
| FXPF11010802 | EDBNHRG76 | FUCHS PETROLUB SE NPV (REG) | 67,477.000 | 3,063,773.38 | 2,369,572.00 | -694,201.38 |
| FXPF11010802 | EDBNHRG84 | FUCHS PETROLUB SE PRF NPV (REG | 21,584.000 | 1,110,504.69 | 979,849.37 | -130,655.32 |
| FXPF11010802 | EF4061414 | LVMH MOET HENNESSY LOUIS VUITT | 9,968.000 | 6,330,647.62 | 8,240,988.18 | 1,910,340.56 |
| FXPF11010802 | EI7169515 | DE' LONGHI SPA | 65,669.000 | 2,663,214.40 | 2,353,875.36 | -309,339.04 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF11010802 | EIB07DRZ3 | RECORDATI INDUSTRIA CHIMICA E | 134,016.000 | 7,396,150.65 | 8,610,769.23 | 1,214,618.58 |
| FXPF11010802 | EIBF37987 | BREMBO SPA | 196,117.000 | 2,688,117.17 | 2,794,493.88 | 106,376.71 |
| FXPF11010802 | EN4031451 | AMSTERDAM COMMODITIES NV | 28,160.000 | 720,796.43 | 797,386.44 | 76,590.01 |
| FXPF11010802 | EN5671511 | WOLTERS KLUWER NV | 168,423.000 | 14,306,848.34 | 19,842,573.85 | 5,535,725.51 |
| FXPF11010802 | ENB0CCH48 | HEINEKEN HOLDING NV | 39,469.000 | 3,931,412.02 | 3,642,348.51 | -289,063.51 |
| FXPF11010802 | ENBMC4ZZ9 | JDE PEET'S NV | 27,863.000 | 810,208.70 | 858,685.28 | 48,476.58 |
| FXPF11010802 | ENBZ1HM46 | ADYEN NV | 1,826.000 | 4,266,264.16 | 4,799,892.62 | 533,628.46 |
| FXPF11010802 | ES7110384 | ROCHE HOLDING AG | 34,771.000 | 12,074,273.35 | 14,467,086.75 | 2,392,813.40 |
| FXPF11010802 | ES7123874 | NESTLE SA | 87,748.000 | 10,305,879.24 | 12,273,067.13 | 1,967,187.89 |
| FXPF11010802 | ESB119QG7 | PARTNERS GROUP HOLDING AG | 4,122.000 | 4,971,164.73 | 6,842,479.28 | 1,871,314.55 |
| FXPF11010802 | EX0182660 | DIPLOMA PLC | 163,881.000 | 5,060,531.87 | 7,489,221.25 | 2,428,689.38 |
| FXPF11010802 | EX0309644 | ELECTROCOMPONENTS PLC | 285,263.000 | 3,470,378.73 | 4,659,676.11 | 1,189,297.38 |
| FXPF11010802 | EX3163832 | INTERTEK GROUP PLC | 104,814.000 | 8,149,571.17 | 7,992,647.65 | -156,923.52 |
| FXPF11010802 | EXB02J636 | ADMIRAL GROUP PLC | 239,986.000 | 9,787,296.10 | 10,261,798.12 | 474,502.02 |
| FXPF11010802 | EXB0744B8 | BUNZL PLC | 312,509.000 | 10,438,033.34 | 12,211,564.96 | 1,773,531.62 |
| FXPF11010802 | EXB2B0DG6 | RELX PLC | 168,231.000 | 4,155,071.15 | 5,473,208.68 | 1,318,137.53 |
| FXPF11010802 | EXBYM1K74 | ON THE BEACH GROUP PLC | 191,626.000 | 991,278.17 | 739,711.33 | -251,566.84 |
| FXPF11010802 | EXBYZDVK3 | SOFTCAT PLC | 226,998.000 | 4,596,115.66 | 5,546,532.24 | 950,416.58 |
| FXPF11010802 | FJ6248994 | KDDI CORP | 518,200.000 | 15,932,450.12 | 15,129,073.47 | -803,376.65 |
| FXPF11010802 | FJB0MKZN5 | TSURUHA HOLDINGS INC | 28,100.000 | 3,799,595.07 | 2,693,969.08 | -1,105,625.99 |
| FXPF11010802 | FJBYX8TV5 | KUSURI NO AOKI HOLDINGS CO LTD | 50,300.000 | 4,168,785.87 | 3,184,290.84 | -984,495.03 |
| FXPF11010802 | G0403H108 | AON PLC | 67,072.000 | 14,411,151.52 | 20,159,160.32 | 5,748,008.80 |
| FXPF11010802 | G1151C101 | ACCENTURE PLC | 31,600.000 | 8,326,616.38 | 13,099,780.00 | 4,773,163.62 |
| FXPF11010802 | N14506104 | ELASTIC NV | 16,000.000 | 2,303,933.70 | 1,969,440.00 | -334,493.70 |
| FXPF11010802 | NC2528106 | ALIMENTATION COUCHE-TARD INC MLT-VTG | 388,100.000 | 12,813,285.30 | 16,284,130.95 | 3,470,845.65 |
| FXPF11010802 | NCBJ2L578 | CGI INC CL A SUB VTG | 106,600.000 | 9,578,941.41 | 9,439,266.92 | -139,674.49 |
| FXPF11010802 | SDBHC8X98 | NOVO NORDISK A/S | 129,083.000 | 9,187,201.33 | 14,506,479.87 | 5,319,278.54 |
| FXPF11010802 | SF5226037 | SAMPO OYJ | 80,096.000 | 3,450,357.43 | 4,013,212.64 | 562,855.21 |
| FXPF11010802 | SSBF1K7P7 | ESSITY AB | 198,520.000 | 6,468,757.62 | 6,477,112.80 | 8,355.18 |
| FXPF11010802 | SSBXDZ9Q8 | SVENSKA HANDELSBANKEN AB | 301,230.000 | 3,397,790.07 | 3,255,893.09 | -141,896.98 |
| FXPF11010802 | SSBZ1DP20 | BRAVIDA HOLDING AB | 404,988.000 | 5,461,468.04 | 5,680,840.28 | 219,372.24 |
| FXPF11010902 | 001055102 | AFLAC INC | 33,500.000 | 1,539,658.10 | 1,956,065.00 | 416,406.90 |
| FXPF11010902 | 00164V103 | AMC NETWORKS INC | 12,200.000 | 436,394.00 | 420,168.00 | -16,226.00 |
| FXPF11010902 | 00206R102 | AT&T INC | 108,000.000 | 2,849,328.49 | 2,656,800.00 | -192,528.49 |
| FXPF11010902 | 00215W100 | ASE TECHNOLOGY HOLDING CO LTD ADR | 248,900.000 | 1,957,869.47 | 1,943,909.00 | -13,960.47 |
| FXPF11010902 | 00287Y109 | ABBVIE INC | 16,600.000 | 1,778,690.00 | 2,247,640.00 | 468,950.00 |
| FXPF11010902 | 018581108 | BREAD FINANCIAL HOLDINGS INC | 11,300.000 | 810,389.86 | 752,241.00 | -58,148.86 |
| FXPF11010902 | 01973R101 | ALLISON TRANSMISSION HOLDINGS | 27,700.000 | 1,188,376.00 | 1,006,895.00 | -181,481.00 |
| FXPF11010902 | 020002101 | ALLSTATE CORP/THE | 18,900.000 | 2,151,193.50 | 2,223,585.00 | 72,391.50 |
| FXPF11010902 | 02005N100 | ALLY FINANCIAL INC | 28,600.000 | 1,019,876.00 | 1,361,646.00 | 341,770.00 |
| FXPF11010902 | 03076C106 | AMERIPRISE FINANCIAL INC | 10,000.000 | 1,943,300.00 | 3,016,600.00 | 1,073,300.00 |
| FXPF11010902 | 031162100 | AMGEN INC | 12,400.000 | 2,893,215.00 | 2,789,628.00 | -103,587.00 |
| FXPF11010902 | 035710409 | ANNALY CAPITAL MANAGEMENT INC | 88,400.000 | 746,980.00 | 691,288.00 | -55,692.00 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF11010902 | 038222105 | APPLIED MATERIALS INC | 20,700.000 | 1,786,410.00 | 3,257,352.00 | 1,470,942.00 |
| FXPF11010902 | 042735100 | ARROW ELECTRONICS INC | 13,500.000 | 1,511,991.95 | 1,812,645.00 | 300,653.05 |
| FXPF11010902 | 060505104 | BANK OF AMERICA CORP | 37,000.000 | 1,121,470.00 | 1,646,130.00 | 524,660.00 |
| FXPF11010902 | 064058100 | BANK OF NEW YORK MELLON CORP/T | 51,400.000 | 2,395,526.60 | 2,985,312.00 | 589,785.40 |
| FXPF11010902 | 08579W103 | BERRY GLOBAL GROUP INC | 20,100.000 | 1,129,419.00 | 1,482,978.00 | 353,559.00 |
| FXPF11010902 | 086516101 | BEST BUY CO INC | 15,800.000 | 1,612,305.50 | 1,605,280.00 | -7,025.50 |
| FXPF11010902 | 09062X103 | BIOGEN INC | 2,530.000 | 619,495.80 | 606,997.60 | -12,498.20 |
| FXPF11010902 | 099724106 | BORGWARNER INC | 21,900.000 | 846,216.00 | 987,033.00 | 140,817.00 |
| FXPF11010902 | 110122108 | BRISTOL-MYERS SQUIBB CO | 47,100.000 | 2,921,613.00 | 2,936,685.00 | 15,072.00 |
| FXPF11010902 | 11120U105 | BRIXMOR PROPERTY GROUP INC | 50,400.000 | 834,120.00 | 1,280,664.00 | 446,544.00 |
| FXPF11010902 | 12508E101 | CDK GLOBAL INC | 16,600.000 | 860,378.00 | 692,884.00 | -167,494.00 |
| FXPF11010902 | 126650100 | CVS HEALTH CORP | 21,000.000 | 1,434,300.00 | 2,166,360.00 | 732,060.00 |
| FXPF11010902 | 14040H105 | CAPITAL ONE FINANCIAL CORP | 14,100.000 | 1,526,525.00 | 2,045,769.00 | 519,244.00 |
| FXPF11010902 | 146229109 | CARTER'S INC | 10,800.000 | 1,118,190.12 | 1,093,176.00 | -25,014.12 |
| FXPF11010902 | 150870103 | CELANESE CORP | 10,200.000 | 1,325,388.00 | 1,714,212.00 | 388,824.00 |
| FXPF11010902 | 163851108 | CHEMOURS CO/THE | 23,700.000 | 587,523.00 | 795,372.00 | 207,849.00 |
| FXPF11010902 | 17275R102 | CISCO SYSTEMS INC | 56,300.000 | 2,654,833.00 | 3,567,731.00 | 912,898.00 |
| FXPF11010902 | 172967424 | CITIGROUP INC | 45,800.000 | 2,907,210.00 | 2,765,862.00 | -141,348.00 |
| FXPF11010902 | 174610105 | CITIZENS FINANCIAL GROUP INC | 43,500.000 | 1,555,560.00 | 2,055,375.00 | 499,815.00 |
| FXPF11010902 | 205887102 | CONAGRA BRANDS INC | 53,900.000 | 1,925,116.63 | 1,840,685.00 | -84,431.63 |
| FXPF11010902 | 20848V105 | CONSENSUS CLOUD SOLUTIONS INC | 3,033.000 | 150,051.71 | 175,519.71 | 25,468.00 |
| FXPF11010902 | 224399105 | CRANE CO | 11,400.000 | 1,169,275.53 | 1,159,722.00 | -9,553.53 |
| FXPF11010902 | 228368106 | CROWN HOLDINGS INC | 16,700.000 | 1,754,276.41 | 1,847,354.00 | 93,077.59 |
| FXPF11010902 | 231021106 | CUMMINS INC | 7,900.000 | 1,794,090.00 | 1,723,306.00 | -70,784.00 |
| FXPF11010902 | 23355L106 | DXC TECHNOLOGY CO | 43,100.000 | 1,109,825.00 | 1,387,389.00 | 277,564.00 |
| FXPF11010902 | 235825205 | DANA INC | 57,400.000 | 1,120,448.00 | 1,309,868.00 | 189,420.00 |
| FXPF11010902 | 23918K108 | DAVITA INC | 12,100.000 | 1,420,540.00 | 1,376,496.00 | -44,044.00 |
| FXPF11010902 | 24703L202 | DELL TECHNOLOGIES INC | 38,850.000 | 2,195,474.29 | 2,182,204.50 | -13,269.79 |
| FXPF11010902 | 247361702 | DELTA AIR LINES INC | 15,000.000 | 603,150.00 | 586,200.00 | -16,950.00 |
| FXPF11010902 | 253393102 | DICK'S SPORTING GOODS INC | 15,100.000 | 848,771.00 | 1,736,349.00 | 887,578.00 |
| FXPF11010902 | 254709108 | DISCOVER FINANCIAL SERVICES | 18,900.000 | 1,711,017.00 | 2,184,084.00 | 473,067.00 |
| FXPF11010902 | 277432100 | EASTMAN CHEMICAL CO | 14,500.000 | 1,454,060.00 | 1,753,195.00 | 299,135.00 |
| FXPF11010902 | 278642103 | EBAY INC | 63,420.000 | 3,553,851.92 | 4,217,430.00 | 663,578.08 |
| FXPF11010902 | 31428X106 | FEDEX CORP | 7,700.000 | 2,126,168.87 | 1,991,528.00 | -134,640.87 |
| FXPF11010902 | 31847R102 | FIRST AMERICAN FINANCIAL CORP | 22,400.000 | 1,313,363.52 | 1,752,352.00 | 438,988.48 |
| FXPF11010902 | 320517105 | FIRST HORIZON CORP | 106,300.000 | 1,830,454.11 | 1,735,879.00 | -94,575.11 |
| FXPF11010902 | 344849104 | FOOT LOCKER INC | 22,600.000 | 1,005,439.00 | 986,038.00 | -19,401.00 |
| FXPF11010902 | 345370860 | FORD MOTOR CO | 165,500.000 | 1,735,925.00 | 3,437,435.00 | 1,701,510.00 |
| FXPF11010902 | 35137L105 | FOX CORP | 56,400.000 | 1,705,408.64 | 2,081,160.00 | 375,751.36 |
| FXPF11010902 | 370334104 | GENERAL MILLS INC | 30,900.000 | 1,802,170.72 | 2,082,042.00 | 279,871.28 |
| FXPF11010902 | 37045V100 | GENERAL MOTORS CO | 46,200.000 | 2,053,720.00 | 2,708,706.00 | 654,986.00 |
| FXPF11010902 | 375558103 | GILEAD SCIENCES INC | 27,100.000 | 1,703,961.25 | 1,967,731.00 | 263,769.75 |
| FXPF11010902 | 40412C101 | HCA HEALTHCARE INC | 7,300.000 | 1,200,558.00 | 1,875,516.00 | 674,958.00 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF11010902 | 40434L105 | HP INC | 79,900.000 | 2,022,528.50 | 3,009,833.00 | 987,304.50 |
| FXPF11010902 | 416515104 | HARTFORD FINANCIAL SERVICES GR | 22,600.000 | 1,537,541.28 | 1,560,304.00 | 22,762.72 |
| FXPF11010902 | 42824C109 | HEWLETT PACKARD ENTERPRISE CO | 116,600.000 | 1,567,122.50 | 1,838,782.00 | 271,659.50 |
| FXPF11010902 | 428567101 | HIBBETT INC | 11,700.000 | 817,239.50 | 841,581.00 | 24,341.50 |
| FXPF11010902 | 436106108 | HOLLYFRONTIER CORP | 26,300.000 | 679,855.00 | 862,114.00 | 182,259.00 |
| FXPF11010902 | 446150104 | HUNTINGTON BANCSHARES INC/OH | 75,700.000 | 956,091.00 | 1,167,294.00 | 211,203.00 |
| FXPF11010902 | 446413106 | HUNTINGTON INGALLS INDUSTRIES | 5,100.000 | 869,448.00 | 952,374.00 | 82,926.00 |
| FXPF11010902 | 447011107 | HUNTSMAN CORP | 33,400.000 | 839,676.00 | 1,164,992.00 | 325,316.00 |
| FXPF11010902 | 458140100 | INTEL CORP | 112,900.000 | 6,078,770.14 | 5,814,350.00 | -264,420.14 |
| FXPF11010902 | 459200101 | INTERNATIONAL BUSINESS MACHINE | 17,900.000 | 2,217,370.20 | 2,392,514.00 | 175,143.80 |
| FXPF11010902 | 466313103 | JABIL INC | 43,600.000 | 1,854,308.00 | 3,067,260.00 | 1,212,952.00 |
| FXPF11010902 | 47233W109 | JEFFERIES FINANCIAL GROUP INC | 31,100.000 | 995,445.55 | 1,206,680.00 | 211,234.45 |
| FXPF11010902 | 478160104 | JOHNSON & JOHNSON | 10,000.000 | 1,601,327.40 | 1,710,700.00 | 109,372.60 |
| FXPF11010902 | 48123V102 | ZIFF DAVIS INC | 3,740.000 | 392,231.70 | 414,616.40 | 22,384.70 |
| FXPF11010902 | 48203R104 | JUNIPER NETWORKS INC | 50,100.000 | 1,204,933.50 | 1,789,071.00 | 584,137.50 |
| FXPF11010902 | 493267108 | KEYCORP | 76,900.000 | 1,261,929.00 | 1,778,697.00 | 516,768.00 |
| FXPF11010902 | 500255104 | KOHL'S CORP | 13,300.000 | 541,177.00 | 656,887.00 | 115,710.00 |
| FXPF11010902 | 500754106 | KRAFT HEINZ CO/THE | 62,100.000 | 2,333,832.24 | 2,229,390.00 | -104,442.24 |
| FXPF11010902 | 501044101 | KROGER CO/THE | 59,900.000 | 1,902,424.00 | 2,711,074.00 | 808,650.00 |
| FXPF11010902 | 501242101 | KULICKE & SOFFA INDUSTRIES INC | 25,200.000 | 1,445,087.65 | 1,525,608.00 | 80,520.35 |
| FXPF11010902 | 50155Q100 | KYNDRYL HOLDINGS INC | 3,580.000 | 97,634.80 | 64,798.00 | -32,836.80 |
| FXPF11010902 | 502431109 | L3HARRIS TECHNOLOGIES INC | 9,000.000 | 1,883,925.00 | 1,919,160.00 | 35,235.00 |
| FXPF11010902 | 512807108 | LAM RESEARCH CORP | 800.000 | 377,816.00 | 575,320.00 | 197,504.00 |
| FXPF11010902 | 526057104 | LENNAR CORP | 12,400.000 | 1,301,566.00 | 1,440,384.00 | 138,818.00 |
| FXPF11010902 | 534187109 | LINCOLN NATIONAL CORP | 15,200.000 | 764,712.00 | 1,037,552.00 | 272,840.00 |
| FXPF11010902 | 54911Q107 | LOYALTY VENTURES INC | 4,520.000 | 178,591.64 | 135,916.40 | -42,675.24 |
| FXPF11010902 | 552848103 | MGIC INVESTMENT CORP | 67,400.000 | 845,870.00 | 971,908.00 | 126,038.00 |
| FXPF11010902 | 55616P104 | MACY'S INC | 48,500.000 | 823,979.09 | 1,269,730.00 | 445,750.91 |
| FXPF11010902 | 58155Q103 | MCKESSON CORP | 9,300.000 | 1,617,456.00 | 2,311,701.00 | 694,245.00 |
| FXPF11010902 | 58933Y105 | MERCK & CO INC | 86,700.000 | 6,550,233.40 | 6,644,688.00 | 94,454.60 |
| FXPF11010902 | 591520200 | METHODE ELECTRONICS INC | 36,500.000 | 1,397,220.00 | 1,794,705.00 | 397,485.00 |
| FXPF11010902 | 595112103 | MICRON TECHNOLOGY INC | 21,900.000 | 1,646,442.00 | 2,039,985.00 | 393,543.00 |
| FXPF11010902 | 60871R209 | MOLSON COORS BEVERAGE CO | 34,200.000 | 1,605,157.06 | 1,585,170.00 | -19,987.06 |
| FXPF11010902 | 617446448 | MORGAN STANLEY | 34,000.000 | 2,330,020.00 | 3,337,440.00 | 1,007,420.00 |
| FXPF11010902 | 626755102 | MURPHY USA INC | 8,500.000 | 1,226,095.59 | 1,693,540.00 | 467,444.41 |
| FXPF11010902 | 629377508 | NRG ENERGY INC | 20,100.000 | 754,755.00 | 865,908.00 | 111,153.00 |
| FXPF11010902 | 636180101 | NATIONAL FUEL GAS CO | 18,300.000 | 752,679.00 | 1,170,102.00 | 417,423.00 |
| FXPF11010902 | 64111Q104 | NETGEAR INC | 26,400.000 | 1,085,058.48 | 771,144.00 | -313,914.48 |
| FXPF11010902 | 65336K103 | NEXSTAR MEDIA GROUP INC | 7,800.000 | 854,933.87 | 1,177,644.00 | 322,710.13 |
| FXPF11010902 | 666807102 | NORTHROP GRUMMAN CORP | 6,600.000 | 1,995,143.70 | 2,554,662.00 | 559,518.30 |
| FXPF11010902 | 68389X105 | ORACLE CORP | 55,900.000 | 3,675,660.00 | 4,875,039.00 | 1,199,379.00 |
| FXPF11010902 | 68622V106 | ORGANON & CO | 5,890.000 | 202,068.48 | 179,350.50 | -22,717.98 |
| FXPF11010902 | 688239201 | OSHKOSH CORP | 13,500.000 | 1,161,945.00 | 1,521,585.00 | 359,640.00 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF11010902 | 69343P105 | LUKOIL PJSC ADR | 21,800.000 | 1,523,209.60 | 1,909,527.40 | 386,317.80 |
| FXPF11010902 | 70959W103 | PENSKE AUTOMOTIVE GROUP INC | 16,900.000 | 1,003,691.00 | 1,812,018.00 | 808,327.00 |
| FXPF11010902 | 717081103 | PFIZER INC | 83,700.000 | 2,973,591.68 | 4,942,485.00 | 1,968,893.32 |
| FXPF11010902 | 718546104 | PHILLIPS 66 | 17,800.000 | 1,244,932.00 | 1,289,788.00 | 44,856.00 |
| FXPF11010902 | 743312100 | PROGRESS SOFTWARE CORP | 24,500.000 | 1,146,448.10 | 1,182,615.00 | 36,166.90 |
| FXPF11010902 | 744320102 | PRUDENTIAL FINANCIAL INC | 15,700.000 | 1,305,066.50 | 1,699,368.00 | 394,301.50 |
| FXPF11010902 | 74736K101 | QORVO INC | 11,300.000 | 2,145,617.10 | 1,767,207.00 | -378,410.10 |
| FXPF11010902 | 7591EP100 | REGIONS FINANCIAL CORP | 112,200.000 | 1,853,349.00 | 2,445,960.00 | 592,611.00 |
| FXPF11010902 | 78440P306 | SK TELECOM CO LTD ADR | 43,730.000 | 1,762,556.01 | 1,166,279.10 | -596,276.91 |
| FXPF11010902 | 832696405 | J M SMUCKER CO/THE | 13,800.000 | 1,595,280.00 | 1,874,316.00 | 279,036.00 |
| FXPF11010902 | 857477103 | STATE STREET CORP | 16,800.000 | 1,222,704.00 | 1,562,400.00 | 339,696.00 |
| FXPF11010902 | 87612E106 | TARGET CORP | 11,900.000 | 2,100,707.00 | 2,754,136.00 | 653,429.00 |
| FXPF11010902 | 883203101 | TEXTRON INC | 15,700.000 | 758,781.00 | 1,212,040.00 | 453,259.00 |
| FXPF11010902 | 889478103 | TOLL BROTHERS INC | 25,100.000 | 1,091,097.00 | 1,816,989.00 | 725,892.00 |
| FXPF11010902 | 902494103 | TYSON FOODS INC | 20,000.000 | 1,288,800.00 | 1,743,200.00 | 454,400.00 |
| FXPF11010902 | 910047109 | UNITED AIRLINES HOLDINGS INC | 17,500.000 | 756,875.00 | 766,150.00 | 9,275.00 |
| FXPF11010902 | 913456109 | UNIVERSAL CORP/VA | 14,500.000 | 704,845.00 | 796,340.00 | 91,495.00 |
| FXPF11010902 | 913903100 | UNIVERSAL HEALTH SERVICES INC | 10,000.000 | 1,375,000.00 | 1,296,600.00 | -78,400.00 |
| FXPF11010902 | 91529Y106 | UNUM GROUP | 33,000.000 | 757,020.00 | 810,810.00 | 53,790.00 |
| FXPF11010902 | 91913Y100 | VALERO ENERGY CORP | 18,800.000 | 1,063,516.00 | 1,412,068.00 | 348,552.00 |
| FXPF11010902 | 92047W101 | VALVOLINE INC | 32,000.000 | 806,387.20 | 1,193,280.00 | 386,892.80 |
| FXPF11010902 | 92343V104 | VERIZON COMMUNICATIONS INC | 79,300.000 | 4,607,101.71 | 4,120,428.00 | -486,673.71 |
| FXPF11010902 | 92556H206 | PARAMOUNT GLOBAL | 43,600.000 | 1,665,074.97 | 1,315,848.00 | -349,226.97 |
| FXPF11010902 | 92556V106 | VIATRIS INC | 26,200.000 | 390,651.32 | 354,486.00 | -36,165.32 |
| FXPF11010902 | 92840M102 | VISTRA CORP | 82,700.000 | 1,842,867.73 | 1,883,079.00 | 40,211.27 |
| FXPF11010902 | 929089100 | VOYA FINANCIAL INC | 14,000.000 | 823,340.00 | 928,340.00 | 105,000.00 |
| FXPF11010902 | 931427108 | WALGREENS BOOTS ALLIANCE INC | 27,000.000 | 1,076,760.00 | 1,408,320.00 | 331,560.00 |
| FXPF11010902 | 96145D105 | WESTROCK CO | 22,000.000 | 957,660.00 | 975,920.00 | 18,260.00 |
| FXPF11010902 | 963320106 | WHIRLPOOL CORP | 11,700.000 | 2,197,949.00 | 2,745,522.00 | 547,573.00 |
| FXPF11010902 | 98421M106 | XEROX HOLDINGS CORP | 32,600.000 | 755,994.00 | 738,064.00 | -17,930.00 |
| FXPF11010902 | 989701107 | ZIONS BANCORP NA | 29,000.000 | 1,259,760.00 | 1,831,640.00 | 571,880.00 |
| FXPF11010902 | AA6086257 | FORTESCUE METALS GROUP LTD | 120,400.000 | 2,176,803.04 | 1,681,582.31 | -495,220.73 |
| FXPF11010902 | AA6220104 | RIO TINTO LTD | 32,100.000 | 2,762,111.42 | 2,336,397.71 | -425,713.71 |
| FXPF11010902 | EA4651454 | OMV AG | 33,600.000 | 1,407,585.60 | 1,908,585.50 | 500,999.90 |
| FXPF11010902 | EBB0LKSK8 | TELENET GROUP HOLDING NV | 33,000.000 | 1,397,314.10 | 1,203,134.86 | -194,179.24 |
| FXPF11010902 | ED4354137 | UNITED INTERNET AG | 13,600.000 | 572,924.86 | 540,379.24 | -32,545.62 |
| FXPF11010902 | ED4617855 | DEUTSCHE POST AG | 34,100.000 | 1,773,678.06 | 2,192,537.52 | 418,859.46 |
| FXPF11010902 | ED5069213 | BAYER AG | 18,500.000 | 1,236,549.27 | 988,795.40 | -247,753.87 |
| FXPF11010902 | ED5231482 | ALLIANZ SE | 5,700.000 | 1,399,728.96 | 1,345,995.61 | -53,733.35 |
| FXPF11010902 | EDB1SK0S8 | FREENET AG | 53,300.000 | 1,184,781.07 | 1,410,458.93 | 225,677.86 |
| FXPF11010902 | EDBN49119 | SILTRONIC AG | 9,900.000 | 1,551,693.87 | 1,582,914.17 | 31,220.30 |
| FXPF11010902 | EE5669358 | REPSOL SA | 104,600.000 | 1,128,590.47 | 1,241,373.89 | 112,783.42 |
| FXPF11010902 | EE7383073 | ENAGAS SA | 32,900.000 | 723,177.39 | 763,243.15 | 40,065.76 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF11010902 | EEBP3QYZ4 | CIA DE DISTRIBUCION INTEGRAL L | 33,800.000 | 655,906.00 | 673,806.92 | 17,900.92 |
| FXPF11010902 | EF4002129 | BOUYGUES SA | 30,000.000 | 1,239,964.41 | 1,074,312.84 | -165,651.57 |
| FXPF11010902 | EF4162790 | THALES SA | 14,100.000 | 1,469,906.46 | 1,199,382.10 | -270,524.36 |
| FXPF11010902 | EF4163434 | CAPGEMINI SE | 6,300.000 | 977,420.68 | 1,543,919.58 | 566,498.90 |
| FXPF11010902 | EF5176179 | ORANGE SA | 143,000.000 | 1,707,497.87 | 1,530,738.29 | -176,759.58 |
| FXPF11010902 | EF5641560 | CARREFOUR SA | 71,600.000 | 1,256,921.97 | 1,311,325.79 | 54,403.82 |
| FXPF11010902 | EF5671732 | SANOFI | 29,000.000 | 2,843,443.44 | 2,921,262.10 | 77,818.66 |
| FXPF11010902 | EF5993904 | METROPOLE TELEVISION SA | 37,300.000 | 605,165.38 | 727,885.33 | 122,719.95 |
| FXPF11010902 | EF5997111 | TELEVISION FRANCAISE 1 | 115,200.000 | 928,880.01 | 1,143,022.46 | 214,142.45 |
| FXPF11010902 | EFB0Z5YZ7 | ARKEMA SA | 7,000.000 | 800,813.48 | 985,895.54 | 185,082.06 |
| FXPF11010902 | EFB15C551 | TOTALENERGIES SE | 49,800.000 | 2,262,374.96 | 2,527,511.15 | 265,136.19 |
| FXPF11010902 | EI5499138 | A2A SPA | 762,900.000 | 1,217,680.69 | 1,492,220.19 | 274,539.50 |
| FXPF11010902 | EIB0DJNG9 | LEONARDO SPA | 121,100.000 | 903,804.13 | 867,604.00 | -36,200.13 |
| FXPF11010902 | EIB89YH97 | UNIPOLSAI ASSICURAZIONI SPA | 411,000.000 | 1,091,247.54 | 1,159,125.22 | 67,877.68 |
| FXPF11010902 | ELB290CR2 | CATCHER TECHNOLOGY CO LTD GDR | 16,400.000 | 600,240.00 | 462,480.00 | -137,760.00 |
| FXPF11010902 | EM7320150 | OTP BANK NYRT | 20,500.000 | 923,958.56 | 1,049,988.84 | 126,030.28 |
| FXPF11010902 | EN5927376 | AEGON NV | 190,000.000 | 783,707.70 | 949,186.72 | 165,479.02 |
| FXPF11010902 | ENBD0Q396 | KONINKLIJKE AHOLD DELHAIZE NV | 90,900.000 | 2,548,421.34 | 3,115,099.55 | 566,678.21 |
| FXPF11010902 | ENBD9PNF3 | ASR NEDERLAND NV | 24,800.000 | 996,801.71 | 1,142,203.68 | 145,401.97 |
| FXPF11010902 | ES7103066 | NOVARTIS AG | 33,900.000 | 2,957,896.79 | 2,986,875.92 | 28,979.13 |
| FXPF11010902 | ES7110384 | ROCHE HOLDING AG | 8,900.000 | 3,082,930.16 | 3,703,001.70 | 620,071.54 |
| FXPF11010902 | ES7437803 | SWISS LIFE HOLDING AG | 3,200.000 | 1,492,935.12 | 1,963,233.28 | 470,298.16 |
| FXPF11010902 | ESBRJL171 | UBS GROUP AG | 163,300.000 | 2,594,229.59 | 2,942,859.02 | 348,629.43 |
| FXPF11010902 | ETB03N0C1 | HACI OMER SABANCI HOLDING AS | 1,002,600.000 | 1,338,038.78 | 998,843.95 | -339,194.83 |
| FXPF11010902 | ETB058ZV2 | COCA-COLA ICECEK AS | 146,350.000 | 1,295,102.50 | 975,868.70 | -319,233.80 |
| FXPF11010902 | EX0263494 | BAE SYSTEMS PLC | 258,600.000 | 1,792,586.48 | 1,925,733.71 | 133,147.23 |
| FXPF11010902 | EX0287584 | BRITISH AMERICAN TOBACCO PLC | 43,700.000 | 1,617,643.16 | 1,617,944.03 | 300.87 |
| FXPF11010902 | EX0560394 | LEGAL & GENERAL GROUP PLC | 327,800.000 | 1,192,805.49 | 1,320,866.41 | 128,060.92 |
| FXPF11010902 | EX0870611 | LLOYDS BANKING GROUP PLC | 1,637,800.000 | 856,460.69 | 1,060,356.10 | 203,895.41 |
| FXPF11010902 | EX0875412 | TATE & LYLE PLC | 132,300.000 | 1,219,635.44 | 1,185,187.36 | -34,448.08 |
| FXPF11010902 | EX0925282 | GLAXOSMITHKLINE PLC | 178,200.000 | 3,241,950.68 | 3,877,737.80 | 635,787.12 |
| FXPF11010902 | EX0969702 | BABCOCK INTERNATIONAL GROUP PL | 126,500.000 | 469,031.67 | 545,882.63 | 76,850.96 |
| FXPF11010902 | EX3091355 | BT GROUP PLC | 442,300.000 | 799,586.13 | 1,015,728.67 | 216,142.54 |
| FXPF11010902 | EXB10RZP7 | UNILEVER PLC | 26,000.000 | 1,463,666.88 | 1,389,435.44 | -74,231.44 |
| FXPF11010902 | EXB1XZS89 | ANGLO AMERICAN PLC | 40,200.000 | 1,326,101.65 | 1,642,178.52 | 316,076.87 |
| FXPF11010902 | EXB5M6XQ0 | INTERNATIONAL CONSOLIDATED AIR | 75,300.000 | 164,484.27 | 145,315.47 | -19,168.80 |
| FXPF11010902 | EXBLGZ985 | TESCO PLC | 349,600.000 | 1,296,905.46 | 1,372,722.07 | 75,816.61 |
| FXPF11010902 | FB6492839 | KRUNG THAI BANK PCL | 2,074,900.000 | 768,737.98 | 819,897.61 | 51,159.63 |
| FXPF11010902 | FBB00PN08 | QUALITY HOUSES PCL | 8,571,000.000 | 663,708.94 | 579,867.08 | -83,841.86 |
| FXPF11010902 | FH6136235 | HENGAN INTERNATIONAL GROUP CO HK/01044 | 207,000.000 | 1,447,559.71 | 1,066,024.91 | -381,534.80 |
| FXPF11010902 | FH6291816 | CHINA PETROLEUM & CHEMICAL COR HK/00386 | 3,190,900.000 | 1,659,606.40 | 1,485,700.52 | -173,905.88 |
| FXPF11010902 | FH6455148 | CHINA EVERBRIGHT LTD HK/00165 | 486,000.000 | 650,603.25 | 580,983.29 | -69,619.96 |
| FXPF11010902 | FH6486317 | KERRY PROPERTIES LTD HK/00683 | 176,800.000 | 447,822.95 | 460,351.70 | 12,528.75 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF11010902 | FH6559337 | CHINA TELECOM CORP LTD HK/00728 | 500,200.000 | 138,696.26 | 166,812.46 | 28,116.20 |
| FXPF11010902 | FH6990763 | ZHEJIANG EXPRESSWAY CO LTD HK/00576 | 955,000.000 | 850,047.95 | 851,333.32 | 1,285.37 |
| FXPF11010902 | FHB0PR2F4 | AGILE GROUP HOLDINGS LTD HK/03383 | 622,000.000 | 827,851.97 | 337,475.47 | -490,376.50 |
| FXPF11010902 | FHB0WC2B8 | NINE DRAGONS PAPER HOLDINGS LT HK/02689 | 1,372,200.000 | 1,968,454.04 | 1,473,174.96 | -495,279.08 |
| FXPF11010902 | FHB28SXZ9 | NETDRAGON WEBSOFT HOLDINGS LTD HK/00777 | 487,000.000 | 1,172,737.93 | 1,144,368.48 | -28,369.45 |
| FXPF11010902 | FHB296ZH4 | SINOTRUK HONG KONG LTD HK/03808 | 300,800.000 | 768,113.90 | 462,988.85 | -305,125.05 |
| FXPF11010902 | FHB2Q5H53 | CHINA PACIFIC INSURANCE GROUP HK/02601 | 217,600.000 | 851,726.56 | 590,310.79 | -261,415.77 |
| FXPF11010902 | FHB4Q4CJ7 | SHANGHAI PHARMACEUTICALS HOLDI HK/02607 | 553,400.000 | 1,003,086.57 | 1,049,119.71 | 46,033.14 |
| FXPF11010902 | FHB6WY995 | CHINA MEDICAL SYSTEM HOLDINGS HK/00867 | 715,000.000 | 798,558.14 | 1,194,066.41 | 395,508.27 |
| FXPF11010902 | FHB8RZJZ5 | PEOPLE'S INSURANCE CO GROUP OF HK/01339 | 3,824,600.000 | 1,213,399.28 | 1,157,735.85 | -55,663.43 |
| FXPF11010902 | FHBP4JH15 | JOHNSON ELECTRIC HOLDINGS LTD HK/00179 | 246,100.000 | 609,390.17 | 521,474.54 | -87,915.63 |
| FXPF11010902 | FHBW9P811 | CK HUTCHISON HOLDINGS LTD HK/00001 | 169,500.000 | 1,306,185.19 | 1,093,576.44 | -212,608.75 |
| FXPF11010902 | FJ6248994 | KDDI CORP | 86,300.000 | 2,633,452.43 | 2,519,565.88 | -113,886.55 |
| FXPF11010902 | FJ6255692 | DTS CORP | 34,000.000 | 700,121.07 | 745,221.68 | 45,100.61 |
| FXPF11010902 | FJ6429107 | HITACHI LTD | 12,200.000 | 480,342.87 | 660,032.15 | 179,689.28 |
| FXPF11010902 | FJ6467800 | ITOCHU CORP | 53,800.000 | 1,544,512.56 | 1,643,596.94 | 99,084.38 |
| FXPF11010902 | FJ6470358 | JAPAN AVIATION ELECTRONICS IND | 37,600.000 | 575,043.82 | 650,094.24 | 75,050.42 |
| FXPF11010902 | FJ6482668 | KAMIGUMI CO LTD | 49,000.000 | 912,469.58 | 926,768.30 | 14,298.72 |
| FXPF11010902 | FJ6594140 | SOJITZ CORP | 70,460.000 | 784,822.50 | 1,057,313.05 | 272,490.55 |
| FXPF11010902 | FJ6641149 | NICHIAS CORP | 31,600.000 | 750,478.95 | 761,220.99 | 10,742.04 |
| FXPF11010902 | FJ6641370 | NIPPON TELEGRAPH & TELEPHONE C | 84,400.000 | 2,162,624.81 | 2,308,714.42 | 146,089.61 |
| FXPF11010902 | FJ6661147 | ORIX CORP | 111,900.000 | 1,745,266.65 | 2,281,145.05 | 535,878.40 |
| FXPF11010902 | FJ6775384 | SANKYU INC | 18,000.000 | 704,775.96 | 745,603.78 | 40,827.82 |
| FXPF11010902 | FJ6858735 | SUMITOMO HEAVY INDUSTRIES LTD | 26,700.000 | 658,416.38 | 646,661.48 | -11,754.90 |
| FXPF11010902 | FJ6858941 | SUMITOMO CORP | 47,300.000 | 625,581.38 | 698,481.63 | 72,900.25 |
| FXPF11010902 | FJ6870524 | TAKASAGO THERMAL ENGINEERING C | 62,300.000 | 947,175.57 | 1,025,754.88 | 78,579.31 |
| FXPF11010902 | FJ6880507 | TEIJIN LTD | 66,900.000 | 1,257,068.13 | 822,052.91 | -435,015.22 |
| FXPF11010902 | FJ6985264 | YAMAHA MOTOR CO LTD | 44,900.000 | 945,319.14 | 1,075,759.66 | 130,440.52 |
| FXPF11010902 | FJB3ZC076 | MEGMILK SNOW BRAND CO LTD | 65,200.000 | 1,375,346.26 | 1,126,724.89 | -248,621.37 |
| FXPF11010902 | FK6397509 | SHINHAN FINANCIAL GROUP CO LTD | 34,100.000 | 1,129,401.74 | 1,055,630.15 | -73,771.59 |
| FXPF11010902 | FK6489306 | HYUNDAI GREENFOOD CO LTD | 109,000.000 | 889,150.31 | 785,808.84 | -103,341.47 |
| FXPF11010902 | FK6771729 | SAMSUNG ELECTRONICS CO LTD | 10,300.000 | 764,620.54 | 678,435.52 | -86,185.02 |
| FXPF11010902 | FKB0RNRF7 | HANA FINANCIAL GROUP INC | 32,000.000 | 1,016,293.82 | 1,131,945.63 | 115,651.81 |
| FXPF11010902 | FL6565129 | BUKIT ASAM TBK PT | 2,652,400.000 | 530,477.19 | 504,331.92 | -26,145.27 |
| FXPF11010902 | FM6916783 | UNITED OVERSEAS BANK LTD | 61,600.000 | 1,052,883.89 | 1,229,121.39 | 176,237.50 |
| FXPF11010902 | G02602103 | AMDOCS LTD | 27,800.000 | 1,984,218.00 | 2,080,552.00 | 96,334.00 |
| FXPF11010902 | G16962105 | BUNGE LTD | 18,500.000 | 1,213,230.00 | 1,727,160.00 | 513,930.00 |
| FXPF11010902 | G50871105 | JAZZ PHARMACEUTICALS PLC | 10,500.000 | 1,733,025.00 | 1,337,700.00 | -395,325.00 |
| FXPF11010902 | G7997R103 | SEAGATE TECHNOLOGY HOLDINGS PL | 23,300.000 | 1,517,901.00 | 2,632,434.00 | 1,114,533.00 |
| FXPF11010902 | KS6041120 | AFRICAN RAINBOW MINERALS LTD | 97,200.000 | 1,761,875.62 | 1,408,181.96 | -353,693.66 |
| FXPF11010902 | KSB1FFT78 | IMPALA PLATINUM HOLDINGS LTD | 77,400.000 | 1,450,297.66 | 1,091,165.42 | -359,132.24 |
| FXPF11010902 | LBB0YBZJ1 | CIA DE SANEAMENTO DE MINAS GER | 246,100.000 | 734,625.81 | 561,567.51 | -173,058.30 |
| FXPF11010902 | N53745100 | LYONDELLBASELL INDUSTRIES NV | 16,800.000 | 1,539,888.00 | 1,549,464.00 | 9,576.00 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF11010902 | NAB01D630 | SAMSUNG ELECTRONICS CO LTD GDR | 2,300.000 | 4,197,500.00 | 3,792,700.00 | -404,800.00 |
| FXPF11010902 | NAB2NTDN5 | GAIL INDIA LTD GDR | 79,146.000 | 963,848.02 | 825,366.15 | -138,481.87 |
| FXPF11010902 | NABGT36V5 | HON HAI PRECISION INDUSTRY CO GDR | 370,600.000 | 2,590,796.16 | 2,786,170.80 | 195,374.64 |
| FXPF11010902 | NABYSW6M3 | MMC NORILSK NICKEL PJSC ADR | 47,500.000 | 1,534,603.45 | 1,445,653.00 | -88,950.45 |
| FXPF11010902 | NC2492519 | MANULIFE FINANCIAL CORP | 78,700.000 | 1,399,179.75 | 1,502,162.85 | 102,983.10 |
| FXPF11010902 | NC2521804 | LOBLAW COMPANIES LTD | 44,200.000 | 2,258,973.75 | 3,626,559.00 | 1,367,585.25 |
| FXPF11010902 | NC2554474 | MAGNA INTL INC | 19,500.000 | 1,379,234.70 | 1,580,038.00 | 200,803.30 |
| FXPF11010902 | NCB29VFC4 | B2GOLD CORP | 319,800.000 | 1,600,196.09 | 1,260,819.38 | -339,376.71 |
| FXPF11010902 | SDB0386J3 | JYSKE BANK A/S | 16,100.000 | 616,899.81 | 829,586.02 | 212,686.21 |
| FXPF11010902 | SDBYZGMM1 | SCANDINAVIAN TOBACCO GROUP A/S | 66,900.000 | 1,144,783.43 | 1,404,437.14 | 259,653.71 |
| FXPF11010902 | SF5479701 | TIETOEVRY OYJ | 46,400.000 | 1,508,894.54 | 1,450,011.88 | -58,882.66 |
| FXPF11010902 | SNB16MKT7 | AUSTEVOLL SEAFOOD ASA | 49,000.000 | 501,906.69 | 591,225.07 | 89,318.38 |
| FXPF11010902 | SNBZ07691 | EUROPRIS ASA | 184,500.000 | 1,101,145.18 | 1,475,029.20 | 373,884.02 |
| FXPF11010902 | SSB1Q3J35 | SKF AB | 39,700.000 | 1,031,589.46 | 940,555.67 | -91,033.79 |
| FXPF11010902 | SSB1QH836 | VOLVO AB | 57,600.000 | 1,359,246.52 | 1,333,779.55 | -25,466.97 |
| FXPF11010902 | SSB3K5QQ3 | CLOETTA AB | 433,800.000 | 1,262,141.67 | 1,255,328.94 | -6,812.73 |
| FXPF20010602 | 99VVBQVV9 | ENERGY & EXPLORATION PARTNESRS LLC DEFERRED CONSIDERATION | 186,760.760 | 0.00 | 0.00 | 0.00 |
| FXPF20010602 | 99VVCHWQ8 | ULTRA PETROLEUM CORP | 11,934.000 | 137,241.00 | 308,792.25 | 171,551.25 |
| FXPF20010602 | EFBLR97V1 | TECHNICOLOR SA | 89,125.000 | 198,359.94 | 287,031.55 | 88,671.61 |
| FXPF99910002 | 019645407 | ALLIS CHALMERS CORP | 1,134.000 | 536,762.26 | 536,762.26 | 0.00 |
| FXPF99910002 | 045188109 | ASKMENOW INC | 200.000 | 15.00 | 15.00 | 0.00 |
| FXPF99910002 | 355361106 | FRANKS NURSERY & CRAFTS INC NEW COM | 540.000 | 0.00 | 0.00 | 0.00 |
| FXPF99910002 | 56501R106 | MANULIFE FINANCIAL CORP | 24,808.000 | 442,078.56 | 473,088.56 | 31,010.00 |
| FXPF99910002 | 591324207 | METALS USA INC CASH MERGER | 23.000 | 0.00 | 0.00 | 0.00 |
| FXPF99910002 | 60975R105 | MONOGENESIS CORP | 2.000 | 0.00 | 0.00 | 0.00 |
| FXPF99910002 | 88650T104 | TIENS BIOTECH GROUP USA INC | 55.000 | 94.60 | 94.60 | 0.00 |
| | **TOTAL CORPORATE STOCK - COMMON** | | | **2,036,445,582.45** | **2,359,188,920.42** | **322,743,337.97** |
| **PARTNERSHIP/JOINT VENTURE INTEREST** | | | | | | |
| FXPF20010602 | EX99WW505 | TOPCO CLASS A1 SHARES | 671.000 | 881.92 | 819.68 | -62.24 |
| FXPF20010602 | EX99WW513 | TOPCO CLASS A3 SHARES | 671.000 | 881.92 | 819.68 | -62.24 |
| FXPF20010602 | EX99WW521 | TOPCO CLASS A2 SHARES | 671.000 | 881.92 | 819.68 | -62.24 |
| FXPF20010602 | EX99WW539 | TOPCO CLASS A4 SHARES | 671.000 | 881.92 | 819.68 | -62.24 |
| FXPF20010602 | EX99WW547 | GP SHARES | 6,714.000 | 0.00 | 0.00 | 0.00 |
| FXPF40010502 | 999220635 | KINETIC VENTURES VIII LP | 409,429.000 | 447,788.00 | 409,429.00 | -38,359.00 |
| FXPF40010802 | 999174733 | OCM OPPORTUNITIES FUND VII LP | 55,103.450 | 45,972.19 | 55,103.45 | 9,131.26 |
| FXPF40010902 | 999179930 | OCM OPP FUND VII-B LP | 6,861.310 | 54,924.50 | 6,861.31 | -48,063.19 |
| FXPF40011002 | 999164031 | OCM PRINCIPAL OPP FD IV | 2,081.000 | 2,377,444.59 | 2,081.00 | -2,375,363.59 |
| FXPF40011302 | 99VVBF914 | TENOR OPPORTUNITY FUND S D01JAN2017 | 5,519.220 | 2,961,644.22 | 2,932,218.93 | -29,425.29 |
| FXPF40011302 | 99VVBHFG0 | TENOR OPPORTUNITY D 201009LTD | 23,972.592 | 54,340,831.84 | 57,846,313.26 | 3,505,481.42 |
| FXPF40011302 | 99VVBHFH8 | TENOR OPPORTUNITY D 201009TOL | 551.651 | 686,590.53 | 517,618.47 | -168,972.06 |
| FXPF40011302 | 99VVCE197 | TENOR OPPORTUNITY FUND LTD. CLASS/SERIES D 202103 | 40,000.000 | 40,000,000.00 | 40,338,698.64 | 338,698.64 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF40012202 | 99VVAA1A4 | ONE WILLIAM STREET CAP OFFSHORE FUND LTD | 63,700.024 | 108,367,134.01 | 120,396,349.99 | 12,029,215.98 |
| FXPF40012302 | 99VVACBD3 | GSO SPECIAL SITUATION OVERSEAS CLASS S-C35A | 13,511.147 | 7,102,885.21 | 7,201,975.68 | 99,090.47 |
| FXPF40012402 | 999K74830 | GREEN EQUITY INVEST OFFSHR FD VII LP | 40,494,177.060 | 23,782,828.06 | 44,989,890.00 | 21,207,061.94 |
| FXPF40012502 | 99VVBB632 | K3 PRIVATE INVESTORS LP | 34,052,578.000 | 17,332,436.00 | 36,598,894.00 | 19,266,458.00 |
| FXPF40012602 | 99VVBDAH2 | GLOBAL INFRA III-B FEEDER FUND | 54,934,357.000 | 43,935,545.14 | 62,425,766.00 | 18,490,220.86 |
| FXPF40012702 | 999K74863 | PWP GROWTH EQUITY FUND II LP | 50,830,414.000 | 50,830,414.00 | 53,761,015.00 | 2,930,601.00 |
| FXPF40012802 | 99VVBHQR4 | NEW MOUNTAIN PARTNERS V LP | 64,013,707.000 | 42,861,075.00 | 67,330,491.00 | 24,469,416.00 |
| FXPF40012902 | 99VVBKB85 | TRIVE CAPITAL FUND III LP | 40,095,824.000 | 23,273,845.00 | 49,322,533.00 | 26,048,688.00 |
| FXPF40013002 | 99VVBJ023 | HIG ADVANTAGE BUYOUT FD LP | 37,560,274.020 | 28,542,378.02 | 43,244,964.92 | 14,702,586.90 |
| FXPF40013002 | 99VVBYX16 | HIG MIDDLE MARKET LBO FD III | 6,950,374.080 | 4,711,715.08 | 6,950,374.08 | 2,238,659.00 |
| FXPF40013102 | 99VVBPCY6 | K4 PRIVATE INVESTORS LP | 56,745,504.000 | 35,229,942.00 | 66,430,525.00 | 31,200,583.00 |
| FXPF40013202 | 99VVBWR90 | ARES SR DIRECT LENDING CAYMAN | 90,606,549.110 | 88,219,419.11 | 93,520,220.00 | 5,300,800.89 |
| FXPF40013302 | 99VVB4BZ1 | AEOLUS PROPERTY CATASTROPHE KEYSTONE PF FD LP PF UNITS J20 | 27,022,749.280 | 30,965,193.36 | 27,022,749.28 | -3,942,444.08 |
| FXPF40013302 | 99VVBSE77 | AEOLUS PROP CAT KEY PF FD LP J19 HOLDOVER SUB ACCT | 1,494,465.900 | 468,085.81 | 1,494,465.90 | 1,026,380.09 |
| FXPF40013302 | 99VVCG9X1 | AEOLUS PROPERTY CATASTROPHE KEYSTONE PF FUND LP KEYSTONE | 134,341,599.220 | 150,000,000.08 | 134,341,599.22 | -15,658,400.86 |
| FXPF40013402 | 99VVBZT00 | ARLINGTON CAPITAL PARTNERS V LP | 19,304,138.000 | 15,801,353.00 | 23,270,570.00 | 7,469,217.00 |
| FXPF40013502 | 99VVBXJT3 | TA XIII LP | 32,323,034.000 | 22,246,620.00 | 33,879,317.00 | 11,632,697.00 |
| FXPF40013602 | 99VVBSFS0 | AXIUM INFRA NA IV LP | 42,906,498.830 | 38,330,854.12 | 44,118,464.00 | 5,787,609.88 |
| FXPF40013802 | 99VVBZSY7 | OAK HC/FT PARTNERS III LP | 32,669,017.000 | 19,121,565.00 | 42,000,875.00 | 22,879,310.00 |
| FXPF40013902 | 99VVB2889 | NB INSURANCE-LINKED STRAT LP | 109,034,970.840 | 101,074,716.06 | 109,034,970.84 | 7,960,254.78 |
| FXPF40013902 | 99VVCLVS6 | NB INSURANCE-LINKED STRATEGIES FUND INTEREST CLASS ASI 092021 | 3,218,375.120 | 3,048,371.45 | 3,218,375.12 | 170,003.67 |
| FXPF40014002 | 99VVB2VX8 | STAR AMERICA INFRA FUND | 19,699,577.760 | 17,930,910.76 | 19,922,909.00 | 1,991,998.24 |
| FXPF40014202 | NB99V3NF5 | ELEMENTUM NATCAT OFFSHR LTD | 41,410,395.000 | 41,410,395.00 | 41,410,395.00 | 0.00 |
| FXPF40014302 | 99VVB5EU6 | ICON INFRA PARTNERS FUND V LP | 14,215,448.350 | 14,181,964.20 | 16,163,647.00 | 1,981,682.80 |
| FXPF40014402 | 99VVB4XR5 | FRANCISCO PARTNERS VI-B LP | 10,762,294.000 | 9,645,725.00 | 11,260,964.00 | 1,615,239.00 |
| FXPF40014502 | 99VVB5JL1 | NEW MOUNTAIN PARTNERS VI LP | 7,185,072.000 | 6,425,156.00 | 7,339,492.00 | 914,336.00 |
| FXPF40014602 | 99VVBZ1U4 | K5 PRIVATE INVESTORS | 6,912,002.000 | 6,328,921.00 | 7,577,890.00 | 1,248,969.00 |
| FXPF40014702 | 99VVB7B01 | SCHRODER INFRASTRUCTURE LP | 51,851,064.130 | 51,611,732.09 | 52,526,189.00 | 914,456.91 |
| FXPF40014902 | 99VVCMG85 | GREY LION FUND III LP | 5,052,113.000 | 5,052,113.00 | 4,632,080.00 | -420,033.00 |
| FXPF40015002 | 99VVCBQF2 | OAK HC/FT PARTNERS IV LP | 15,784,289.000 | 15,782,683.00 | 16,773,552.00 | 990,869.00 |
| FXPF40015102 | 99VVBV315 | NORTHERN SHIPPING FUND IV LP | 24,475,577.000 | 24,475,577.00 | 25,320,546.00 | 844,969.00 |
| FXPF40015402 | 99VVCDSD1 | TA XIV LP | 8,045,705.000 | 8,046,175.00 | 7,898,029.00 | -148,146.00 |
| FXPF40015502 | 99VVCG2M2 | WILLIAM BLAIR CH A SHRS GR LP | 92,137,269.820 | 92,137,269.82 | 92,137,269.82 | 0.00 |
| FXPF40015602 | 99VVCCHH6 | GENSTAR CAPITAL PARTNERS X LP | 3,226,863.960 | 3,226,863.96 | 3,561,715.00 | 334,851.04 |
| FXPF40015702 | 99VVCJNU5 | DEERPATH SAGAPONACK LP | 8,272,030.120 | 8,272,030.12 | 9,134,199.00 | 862,168.88 |
| FXPF40015902 | 99VVB76D9 | ISQ GLOBAL INFRA FUND III LP | 2,402,221.000 | 2,384,423.00 | 2,402,221.00 | 17,798.00 |
| FXPF40016002 | 99VVCEQ74 | TRIVE CAPITAL FUND IV LP | 3,289,220.000 | 3,289,220.00 | 3,017,584.00 | -271,636.00 |
| FXPF50011202 | 99VVBE438 | MONTAUK TRIGUARD FUND VII LP | 21,921,227.360 | 15,980,850.36 | 24,559,095.00 | 8,578,244.64 |
| FXPF70010302 | 999272271 | UBS TRUMBULL PROPERTY FUND LP | 13,400.762 | 136,034,276.19 | 147,226,185.68 | 11,191,909.49 |
| FXPF70010502 | 99VVB4B57 | STOCKBRIDGE | 67,060.440 | 104,603,051.01 | 127,711,487.30 | 23,108,436.29 |
| FXPF70010602 | 99VVB2A86 | LASALLE PROPERTY FUND GP L.P | 54,947.638 | 88,763,118.77 | 102,417,374.80 | 13,654,256.03 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF70010602 | 99VVB2BP7 | LASALLE PROPERTY FUND GP L.P CLASS B | 9,402.332 | 15,214,500.79 | 17,525,090.40 | 2,310,589.61 |
| FXPF70010702 | 99VVB3UM1 | LION FINANCIAL TRUST | 41,616.099 | 94,271,480.99 | 140,123,393.00 | 45,851,912.01 |
| FXPF80010802 | 99VVBNZA8 | ALPHADYNE INTERNATIONAL (ERISA) FUND LTD CLASS 5 A USD | 108,896.212 | 211,759,324.05 | 149,035,798.95 | -62,723,525.10 |
| FXPF80011202 | 99VVB4B40 | CLASS A: SUBCLASS A1: SERIES LEAD | 75,642.462 | 99,000,320.99 | 108,292,832.01 | 9,292,511.02 |
| FXPF80011502 | 99VVBNXQ5 | GRAHAM ABSOLUTE RETURN LTD CLASS D | 577,558.496 | 58,721,927.31 | 64,205,189.47 | 5,483,262.16 |
| **TOTAL PARTNERSHIP/JOINT VENTURE INTEREST** | | | | **2,090,715,108.47** | **2,374,841,116.24** | **284,126,007.77** |
| **REAL ESTATE** | | | | | | |
| FXPF70010002 | 999G11062 | PRISA I REAL ESTATE FUND | 2,628.799 | 181,199,554.57 | 220,482,503.53 | 39,282,948.96 |
| FXPF70010102 | 999G11070 | PRISA II REAL ESTATE FUND | 930.388 | 37,590,637.41 | 46,353,499.41 | 8,762,862.00 |
| FXPF80011402 | 99VVBMUJ6 | SECURIS II FUND - SPC SEGREGATED PORTFOLIO FOURTEEN | 25,917.222 | 2,293,752.00 | 3,780,032.58 | 1,486,280.58 |
| **TOTAL REAL ESTATE** | | | | **221,083,943.98** | **270,616,035.52** | **49,532,091.54** |
| **OTHER** | | | | | | |
| FXPF20011002 | NA99WFXU5 | FLOURISH CENTUR 6.600% 02/04/2022 | 400,000.000 | 374,473.34 | 250,288.21 | -124,185.13 |
| **TOTAL OTHER** | | | | **374,473.34** | **250,288.21** | **-124,185.13** |
| **UNALLOCATED INSURANCE CONTRACTS** | | | | | | |
| FXPF00010002 | 996194627 | METRO LIFE AGGREGATE SA #603 0.000% 00/00/0000 DD 03/06/08 | 277,852.611 | 45,520,607.54 | 44,779,020.62 | -741,586.92 |
| FXPF00010002 | 99A208927 | METROPOLITAN LIFE GAC 370A PARTICIPATION IN PART A | 425,192.170 | 425,192.17 | 425,192.17 | 0.00 |
| FXPF00010002 | 99A208943 | METRO LIFE SEP A/C 45 | 147,130.504 | 139,176,018.62 | 137,055,190.12 | -2,120,828.50 |
| FXPF99910002 | 999G11120 | JOHN HANCOCK MUTUAL INS GAC 229 | 1,957,152.720 | 1,957,152.72 | 1,957,152.72 | 0.00 |
| **TOTAL UNALLOCATED INSURANCE CONTRACTS** | | | | **187,078,971.05** | **184,216,555.63** | **-2,862,415.42** |
| **OTHER INVESTMENTS** | | | | | | |
| FXPF20010302 | 072024PY2 | BAY AREA CA TOLL AUTH TOLL BRI 6.907% 10/01/2050 DD 11/04/10 | 490,000.000 | 904,412.60 | 864,139.50 | -40,273.10 |
| FXPF20010302 | 072024WS7 | BAY AREA CA TOLL AUTH TOLL BRI 2.574% 04/01/2031 DD 09/26/19 | 900,000.000 | 970,578.00 | 927,234.00 | -43,344.00 |
| FXPF20010302 | 072024XW7 | BAY AREA CA TOLL AUTH TOLL BRI 3.126% 04/01/2055 DD 12/21/21 | 755,000.000 | 755,000.00 | 756,993.20 | 1,993.20 |
| FXPF20010302 | 13063BBU5 | CALIFORNIA ST 7.350% 11/01/2039 DD 11/10/09 | 145,000.000 | 240,836.30 | 228,849.15 | -11,987.15 |
| FXPF20010302 | 13063BFR8 | CALIFORNIA ST 7.625% 03/01/2040 DD 04/01/10 | 325,000.000 | 564,047.25 | 538,284.50 | -25,762.75 |
| FXPF20010302 | 13063BJC7 | CALIFORNIA ST 7.600% 11/01/2040 DD 12/01/10 | 345,000.000 | 624,029.10 | 594,714.45 | -29,314.65 |
| FXPF20010302 | 168863DS4 | CHILE GOVERNMENT INTERNATIONAL 3.100% 05/07/2041 DD 05/07/21 | 480,000.000 | 469,440.00 | 469,680.00 | 240.00 |
| FXPF20010302 | 168863DT2 | CHILE GOVERNMENT INTERNATIONAL 2.550% 07/27/2033 DD 07/27/21 | 695,000.000 | 692,363.15 | 675,887.50 | -16,475.65 |
| FXPF20010302 | 168863DU9 | CHILE GOVERNMENT INTERNATIONAL 3.250% 09/21/2071 DD 09/21/21 | 1,625,000.000 | 1,481,605.00 | 1,503,125.00 | 21,520.00 |
| FXPF20010302 | 195325BM6 | COLOMBIA GOVERNMENT INTERNATIO 6.125% 01/18/2041 DD 10/20/09 | 775,000.000 | 993,167.71 | 797,289.00 | -195,878.71 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF20010302 | 195325CU7 | COLOMBIA GOVERNMENT INTERNATIO 5.000% 06/15/2045 DD 01/28/15 | 990,000.000 | 1,100,789.01 | 893,475.00 | -207,314.01 |
| FXPF20010302 | 20281PKG6 | CMWLTH FING AUTH PA 4.144% 06/01/2038 DD 10/31/16 | 280,000.000 | 328,532.40 | 328,269.20 | -263.20 |
| FXPF20010302 | 20281PKT8 | CMWLTH FING AUTH PA 3.864% 06/01/2038 DD 01/18/18 | 70,000.000 | 81,055.80 | 79,281.30 | -1,774.50 |
| FXPF20010302 | 235241WM4 | DALLAS TX AREA RAPID TRANSIT S 2.613% 12/01/2048 DD 12/01/21 | 970,000.000 | 970,000.00 | 951,094.70 | -18,905.30 |
| FXPF20010302 | 254845JZ4 | DIST OF COLUMBIA WTR & SWR AUT 4.814% 10/01/2114 DD 07/23/14 | 190,000.000 | 282,427.40 | 285,488.30 | 3,060.90 |
| FXPF20010302 | 38122NB50 | GOLDEN ST TOBACCO SECURITIZATI 2.746% 06/01/2034 DD 10/07/21 | 1,180,000.000 | 1,183,049.75 | 1,187,021.00 | 3,971.25 |
| FXPF20010302 | 38122NB68 | GOLDEN ST TOBACCO SECURITIZATI 3.293% 06/01/2042 DD 10/07/21 | 200,000.000 | 200,000.00 | 203,470.00 | 3,470.00 |
| FXPF20010302 | 39081HCV2 | GREAT LAKES MI WTR AUTH SEWAGE 3.056% 07/01/2039 DD 06/16/20 | 350,000.000 | 378,626.50 | 369,313.00 | -9,313.50 |
| FXPF20010302 | 4423313K8 | HOUSTON TX 3.961% 03/01/2047 DD 12/22/17 | 590,000.000 | 729,877.20 | 712,017.90 | -17,859.30 |
| FXPF20010302 | 451174AX4 | IDAHO ENERGY RESOURCES AUTH TR 2.861% 09/01/2046 DD 06/23/21 | 595,000.000 | 595,000.00 | 603,103.90 | 8,103.90 |
| FXPF20010302 | 45506ECL5 | INDIANA ST FIN AUTH REVENUE 3.051% 01/01/2051 DD 10/07/21 | 635,000.000 | 635,000.00 | 652,710.15 | 17,710.15 |
| FXPF20010302 | 455780CE4 | INDONESIA GOVERNMENT INTERNATI 4.350% 01/11/2048 DD 12/11/17 | 720,000.000 | 825,156.90 | 823,557.60 | -1,599.30 |
| FXPF20010302 | 455780CN4 | INDONESIA GOVERNMENT INTERNATI 3.700% 10/30/2049 DD 10/30/19 | 490,000.000 | 499,381.00 | 518,160.30 | 18,779.30 |
| FXPF20010302 | 455780CX2 | INDONESIA GOVERNMENT INTERNATI 3.350% 03/12/2071 DD 01/12/21 | 820,000.000 | 790,958.75 | 793,866.60 | 2,907.85 |
| FXPF20010302 | 455780DG8 | INDONESIA GOVERNMENT INTERNATI 3.200% 09/23/2061 DD 09/23/21 | 550,000.000 | 536,183.75 | 527,796.50 | -8,387.25 |
| FXPF20010302 | 46513JB42 | ISRAEL GOVERNMENT INTERNATIONA 3.875% 07/03/2050 DD 04/03/20 | 1,395,000.000 | 1,614,357.01 | 1,627,518.60 | 13,161.59 |
| FXPF20010302 | 46513JB59 | ISRAEL GOVERNMENT INTERNATIONA 4.500% 04/03/2120 DD 04/03/20 | 105,000.000 | 130,200.00 | 133,560.00 | 3,360.00 |
| FXPF20010302 | 465410CC0 | REPUBLIC OF ITALY GOVERNMENT I 3.875% 05/06/2051 DD 05/06/21 | 845,000.000 | 861,776.35 | 902,476.90 | 40,700.55 |
| FXPF20010302 | 47770VBQ2 | JOBSOHIO BEVERAGE SYS STWD LIQ 2.833% 01/01/2038 DD 02/05/20 | 150,000.000 | 159,670.50 | 154,639.50 | -5,031.00 |
| FXPF20010302 | 48542RSV7 | KANSAS ST DEV FIN AUTH REVENUE 2.774% 05/01/2051 DD 08/26/21 | 825,000.000 | 825,000.00 | 819,507.89 | -5,492.11 |
| FXPF20010302 | 54438CYN6 | LOS ANGELES CA CMNTY CLG DIST 1.806% 08/01/2030 DD 11/10/20 | 685,000.000 | 707,200.85 | 679,848.80 | -27,352.05 |
| FXPF20010302 | 54438CYP1 | LOS ANGELES CA CMNTY CLG DIST 2.106% 08/01/2032 DD 11/10/20 | 615,000.000 | 640,922.25 | 602,620.05 | -38,302.20 |
| FXPF20010302 | 57421CAV6 | MARYLAND ST HLTH & HGR EDUCTNL 3.052% 07/01/2040 DD 07/22/20 | 610,000.000 | 632,393.10 | 634,637.90 | 2,244.80 |
| FXPF20010302 | 57421CAW4 | MARYLAND ST HLTH & HGR EDUCTNL 3.197% 07/01/2050 DD 07/22/20 | 610,000.000 | 632,362.60 | 636,205.60 | 3,843.00 |
| FXPF20010302 | 57582RYY6 | MASSACHUSETTS ST 2.900% 09/01/2049 DD 09/12/19 | 860,000.000 | 925,497.60 | 896,593.00 | -28,904.60 |
| FXPF20010302 | 59447TXX6 | MICHIGAN ST FIN AUTH REVENUE 3.384% 12/01/2040 DD 12/18/19 | 240,000.000 | 270,475.20 | 261,290.40 | -9,184.80 |
| FXPF20010302 | 60636AMQ3 | MISSOURI ST HLTH & EDUCTNL FAC 3.651% 01/15/2046 DD 02/26/16 | 430,000.000 | 540,535.80 | 512,560.00 | -27,975.80 |
| FXPF20010302 | 60636APP2 | MISSOURI ST HLTH & EDUCTNL FAC 3.652% 08/15/2057 DD 07/06/17 | 550,000.000 | 695,936.98 | 673,629.00 | -22,307.98 |
| FXPF20010302 | 626207YF5 | MUNI ELEC AUTH OF GEORGIA 6.637% 04/01/2057 DD 03/11/10 | 242,000.000 | 368,021.50 | 368,432.90 | 411.40 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF20010302 | 626207YM0 | MUNI ELEC AUTH OF GEORGIA 6.655% 04/01/2057 DD 03/12/10 | 291,000.000 | 440,742.76 | 450,165.36 | 9,422.60 |
| FXPF20010302 | 646139W35 | NEW JERSEY ST TURNPIKE AUTH TU 7.414% 01/01/2040 DD 04/28/09 | 915,000.000 | 1,534,455.00 | 1,472,902.95 | -61,552.05 |
| FXPF20010302 | 646139X83 | NEW JERSEY ST TURNPIKE AUTH TU 7.102% 01/01/2041 DD 12/15/10 | 555,000.000 | 906,259.50 | 870,750.60 | -35,508.90 |
| FXPF20010302 | 64966JAR7 | NEW YORK NY 6.271% 12/01/2037 DD 12/21/10 | 415,000.000 | 626,965.42 | 589,142.30 | -37,823.12 |
| FXPF20010302 | 64971MZG0 | NEW YORK CITY NY TRANSITIONAL 5.767% 08/01/2036 DD 10/22/09 | 755,000.000 | 983,983.95 | 946,468.00 | -37,515.95 |
| FXPF20010302 | 64990FE42 | NEW YORK ST DORM AUTH ST PERSO 2.202% 03/15/2034 DD 06/23/21 | 270,000.000 | 270,000.00 | 266,330.70 | -3,669.30 |
| FXPF20010302 | 64990FXE9 | NEW YORK ST DORM AUTH ST PERSO 3.190% 02/15/2043 DD 01/03/20 | 930,000.000 | 1,014,146.40 | 981,057.00 | -33,089.40 |
| FXPF20010302 | 650009S53 | NEW YORK ST THRUWAY AUTH 2.900% 01/01/2035 DD 10/30/19 | 490,000.000 | 531,248.20 | 511,417.90 | -19,830.30 |
| FXPF20010302 | 650035TD0 | NEW YORK ST URBAN DEV CORP REV 5.770% 03/15/2039 DD 12/01/09 | 270,000.000 | 353,832.29 | 332,658.90 | -21,173.39 |
| FXPF20010302 | 66285WFB7 | N TX TOLLWAY AUTH REVENUE 6.718% 01/01/2049 DD 08/12/09 | 785,000.000 | 1,338,998.38 | 1,326,367.40 | -12,630.98 |
| FXPF20010302 | 677704A65 | OHIO UNIV GEN RECPTS ATHENS 5.590% 12/01/2114 DD 11/14/14 | 475,000.000 | 676,533.00 | 738,995.50 | 62,462.50 |
| FXPF20010302 | 698299BB9 | PANAMA GOVERNMENT INTERNATIONA 4.300% 04/29/2053 DD 04/29/13 | 230,000.000 | 245,134.00 | 246,907.30 | 1,773.30 |
| FXPF20010302 | 698299BH6 | PANAMA GOVERNMENT INTERNATIONA 4.500% 04/16/2050 DD 04/16/18 | 990,000.000 | 1,111,631.77 | 1,090,494.90 | -21,136.87 |
| FXPF20010302 | 698299BL7 | PANAMA GOVERNMENT INTERNATIONA 3.870% 07/23/2060 DD 07/23/19 | 1,295,000.000 | 1,499,393.22 | 1,295,000.00 | -204,393.22 |
| FXPF20010302 | 698299BM5 | PANAMA GOVERNMENT INTERNATIONA 4.500% 04/01/2056 DD 04/01/20 | 2,095,000.000 | 2,647,812.50 | 2,307,663.45 | -340,149.05 |
| FXPF20010302 | 709235T70 | PENNSYLVANIA ST UNIV 2.790% 09/01/2043 DD 05/12/20 | 430,000.000 | 450,119.70 | 434,153.80 | -15,965.90 |
| FXPF20010302 | 715638DU3 | PERUVIAN GOVERNMENT INTERNATIO 3.000% 01/15/2034 DD 11/02/21 | 2,440,000.000 | 2,422,856.79 | 2,430,240.00 | 7,383.21 |
| FXPF20010302 | 715638DW9 | PERUVIAN GOVERNMENT INTERNATIO 3.600% 01/15/2072 DD 11/02/21 | 2,075,000.000 | 2,008,895.50 | 2,024,162.50 | 15,267.00 |
| FXPF20010302 | 718286BG1 | PHILIPPINE GOVERNMENT INTERNAT 6.375% 10/23/2034 DD 10/23/09 | 840,000.000 | 1,231,700.40 | 1,166,205.60 | -65,494.80 |
| FXPF20010302 | 718286BZ9 | PHILIPPINE GOVERNMENT INTERNAT 3.950% 01/20/2040 DD 01/20/15 | 480,000.000 | 569,755.20 | 536,044.80 | -33,710.40 |
| FXPF20010302 | 718286CA3 | PHILIPPINE GOVERNMENT INTERNAT 3.700% 03/01/2041 DD 03/01/16 | 660,000.000 | 740,407.70 | 719,994.00 | -20,413.70 |
| FXPF20010302 | 718286CB1 | PHILIPPINE GOVERNMENT INTERNAT 3.700% 02/02/2042 DD 02/02/17 | 870,000.000 | 933,443.68 | 947,830.20 | 14,386.52 |
| FXPF20010302 | 718286CP0 | PHILIPPINE GOVERNMENT INTERNAT 3.200% 07/06/2046 DD 07/06/21 | 1,190,000.000 | 1,194,726.81 | 1,216,672.68 | 21,945.87 |
| FXPF20010302 | 73358WJA3 | PORT AUTH OF NEW YORK & NEW JE 4.458% 10/01/2062 DD 10/10/12 | 560,000.000 | 744,990.40 | 742,263.20 | -2,727.20 |
| FXPF20010302 | 73358WXQ2 | PORT AUTH OF NEW YORK & NEW JE 4.810% 10/15/2065 DD 10/20/15 | 245,000.000 | 340,363.79 | 336,144.90 | -4,218.89 |
| FXPF20010302 | 76913CBF5 | RIVERSIDE CNTY CA PENSN OBLG 3.818% 02/15/2038 DD 05/06/20 | 315,000.000 | 347,967.90 | 353,111.85 | 5,143.95 |
| FXPF20010302 | 79467BAR6 | SALES TAX SECURITIZATION CORP 3.587% 01/01/2043 DD 12/14/17 | 635,000.000 | 668,667.70 | 688,721.00 | 20,053.30 |
| FXPF20010302 | 79467BBN4 | SALES TAX SECURITIZATION CORP 3.820% 01/01/2048 DD 02/22/18 | 270,000.000 | 294,783.30 | 303,110.10 | 8,326.80 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF20010302 | 796253T93 | SAN ANTONIO TX ELEC & GAS REVE 5.985% 02/01/2039 DD 06/12/09 | 180,000.000 | 270,266.39 | 253,990.80 | -16,275.59 |
| FXPF20010302 | 79625GDG5 | SAN ANTONIO TX ELEC & GAS REVE 2.905% 02/01/2048 DD 11/05/20 | 260,000.000 | 271,247.58 | 261,565.20 | -9,682.38 |
| FXPF20010302 | 80413TAZ2 | SAUDI GOVERNMENT INTERNAT 144A 3.250% 11/17/2051 DD 11/17/21 | 1,000,000.000 | 979,310.00 | 984,530.00 | 5,220.00 |
| FXPF20010302 | 837151AA7 | SOUTH CAROLINA ST PUBLIC SVC A 6.454% 01/01/2050 DD 12/21/10 | 55,000.000 | 91,210.35 | 87,196.45 | -4,013.90 |
| FXPF20010302 | 882667AZ1 | TEXAS ST PRIV ACTIVITY BOND SU 3.922% 12/31/2049 DD 12/17/19 | 170,000.000 | 194,369.50 | 190,185.80 | -4,183.70 |
| FXPF20010302 | 88283LKV7 | TEXAS ST TRANSPRTN COMMISSIONS 4.000% 10/01/2033 DD 07/01/20 | 430,000.000 | 541,331.30 | 513,979.00 | -27,352.30 |
| FXPF20010302 | 91086QAZ1 | MEXICO GOVERNMENT INTERNATIONA 5.750% 10/12/2110 DD 10/12/10 | 744,000.000 | 845,368.00 | 857,467.44 | 12,099.44 |
| FXPF20010302 | 91086QBB3 | MEXICO GOVERNMENT INTERNATIONA 4.750% 03/08/2044 DD 03/08/12 | 461,000.000 | 534,573.50 | 501,918.36 | -32,655.14 |
| FXPF20010302 | 91086QBF4 | MEXICO GOVERNMENT INTERNATIONA 4.600% 01/23/2046 DD 01/23/15 | 2,850,000.000 | 3,050,233.26 | 3,045,966.00 | -4,267.26 |
| FXPF20010302 | 91087BAD2 | MEXICO GOVERNMENT INTERNATIONA 4.600% 02/10/2048 DD 10/10/17 | 1,090,000.000 | 1,273,622.14 | 1,160,860.90 | -112,761.24 |
| FXPF20010302 | 91087BAN0 | MEXICO GOVERNMENT INTERNATIONA 3.771% 05/24/2061 DD 11/24/20 | 720,000.000 | 666,888.75 | 662,486.40 | -4,402.35 |
| FXPF20010302 | 91087BAQ3 | MEXICO GOVERNMENT INTERNATIONA 4.280% 08/14/2041 DD 04/14/21 | 2,737,000.000 | 2,783,372.74 | 2,836,216.25 | 52,843.51 |
| FXPF20010302 | 913366DF4 | UNIV OF CALIFORNIA CA RGTS MED 6.583% 05/15/2049 DD 12/17/09 | 255,000.000 | 412,947.01 | 392,733.15 | -20,213.86 |
| FXPF20010302 | 913366EP1 | UNIV OF CALIFORNIA CA RGTS MED 6.548% 05/15/2048 DD 11/18/10 | 850,000.000 | 1,375,563.45 | 1,315,281.50 | -60,281.95 |
| FXPF20010302 | 91412GC86 | UNIV OF CALIFORNIA CA REVENUES 4.767% 05/15/2115 DD 04/08/15 | 150,000.000 | 210,520.50 | 214,581.00 | 4,060.50 |
| FXPF20010302 | 91412GDZ5 | UNIV OF CALIFORNIA CA REVENUES 5.946% 05/15/2045 DD 09/30/10 | 40,000.000 | 58,114.00 | 56,592.80 | -1,521.20 |
| FXPF20010302 | 91412GHA6 | UNIV OF CALIFORNIA CA REVENUES 4.858% 05/15/2112 DD 03/01/12 | 885,000.000 | 1,270,213.95 | 1,301,764.20 | 31,550.25 |
| FXPF20010302 | 915217WX7 | UNIV OF VIRGINIA VA UNIV REVEN 4.179% 09/01/2117 DD 09/28/17 | 255,000.000 | 341,850.47 | 354,399.00 | 12,548.53 |
| FXPF20010302 | 915217XA6 | UNIV OF VIRGINIA VA UNIV REVEN 3.227% 09/01/2119 DD 09/12/19 | 325,000.000 | 332,832.51 | 353,447.25 | 20,614.74 |
| FXPF20010302 | 99F106C2A | US 10YR ULTRA FUTURE (CBT) EXP MAR 22 | -17.000 | 0.00 | -35,593.75 | -35,593.75 |
| FXPF20010302 | 99F700C2A | US ULTRA BOND FUTURE (CBT) EXP MAR 22 | -67.000 | 0.00 | 34,699.65 | 34,699.65 |
| FXPF20010602 | 35906EAQ3 | FRONTIER COMMUNICATIONS 4/21 DIP TL | 328.430 | 329.45 | 327.77 | -1.68 |
| FXPF20010602 | 51187GAK8 | WORLDSTRIDES / LAKELAND TOURS 0.000% 09/25/2025 DD 09/24/20 | 44,237.310 | 21,468.53 | 38,984.13 | 17,515.60 |
| FXPF20010602 | 99VVBUYS4 | ALGOMA STEEL PARENT GP S.A. | 119,774.000 | 449,152.50 | 0.00 | -449,152.50 |
| FXPF20010602 | 99VVBUYT2 | ALGOMA STEEL PARENT S.C.A. | 119,774.000 | 449,152.50 | 0.00 | -449,152.50 |
| FXPF20010602 | 99VVCKET5 | NAVIERA ARMAS SA 1 | 19,338.450 | 21,991.68 | 21,991.67 | -0.01 |
| FXPF20010602 | 99VVCKEU2 | NAVIERA ARMAS SA 2 | 31,150.760 | 35,424.64 | 35,424.61 | -0.03 |
| FXPF20010602 | 99VVCKEV0 | HUNTINGTON CAYMAN L.P. | 40.000 | 46.35 | 1,137.20 | 1,090.85 |
| FXPF20010602 | 99VVCKEY4 | UP ENERGY LLC | 33,258.000 | 33,258.00 | 860,550.75 | 827,292.75 |
| FXPF20010602 | 99VVCKEZ1 | BCC TECHNICOLOR GROUP L.P. | 7,647.320 | 8,862.47 | 21,657.21 | 12,794.74 |
| FXPF20011002 | 29135LAN0 | ABU DHABI GOVERNMENT INTE 144A 2.700% 09/02/2070 DD | 1,600,000.000 | 1,492,256.00 | 1,455,536.00 | -36,720.00 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| | | 09/02/20 | | | | |
| FXPF20011002 | 91412GHA6 | UNIV OF CALIFORNIA CA REVENUES 4.858% 05/15/2112 DD 03/01/12 | 200,000.000 | 287,054.00 | 294,184.00 | 7,130.00 |
| FXPF20011002 | EKBL53Z46 | ROMANIAN GOVERNMENT INTER 144A 1.750% 07/13/2030 | 200,000.000 | 235,872.01 | 212,063.69 | -23,808.32 |
| FXPF20011002 | EKBL53ZB0 | ROMANIAN GOVERNMENT INTER 144A 2.875% 04/13/2042 | 200,000.000 | 231,784.66 | 203,520.14 | -28,264.52 |
| FXPF20011002 | LB9QK2X62 | CCP_ZCS. P BRL-CDI 1D CME REC 6.79% 2023 JAN 02 | 133,700,000.000 | 0.03 | -904,274.31 | -904,274.34 |
| FXPF20011002 | LB9QK5VR1 | CCP_ZCS. P BRL-CDI 1D CME REC 7.9% 2024 JAN 02 | 19,400,000.000 | 0.01 | -138,609.55 | -138,609.56 |
| FXPF20011002 | LM9QK2NM4 | CCP_IRS. P MXN-TIIE-BANXICO 28 REC 6.02% 2026 JUN 03 | 222,400,000.000 | 0.00 | -584,487.20 | -584,487.20 |
| FXPF20011002 | NA9QK1R61 | CCP_CDS. SP UL THE BOEING COMP 1.000% 00BPS 2023 JUN 20 | 100,000.000 | 339.29 | 625.70 | 286.41 |
| FXPF20011002 | NA9QK2UK4 | CCP_IRS. R USD-LIBOR-BBA 3M CM PAY 1.25% 2026 DEC 15 | 3,300,000.000 | 0.02 | 15,774.03 | 15,774.01 |
| FXPF20011002 | NA9QK66U0 | CDS. SP UL FEDERATIVE REPUBLIC R 100BPS 2026 JUN 20 | 900,000.000 | 0.01 | -33,930.50 | -33,930.51 |
| FXPF20011002 | NA9QK91D7 | CDS. SP UL COUNTRY GARDEN HOLD R 100BPS 2022 MAR 20 | 2,100,000.000 | 0.01 | -31,810.09 | -31,810.10 |
| FXPF20011002 | NA9QKT6N6 | CCP_CDS. SP UL GE CME 1.000% 00BPS 2026 JUN 20 | 5,400,000.000 | 35,529.94 | 92,188.80 | 56,658.86 |
| FXPF20011002 | NA9QKU2Y3 | CCP_CDS. SP UL TECK RESOURCES REC 500BPS 2026 JUN 20 | 1,500,000.000 | 253,500.39 | 251,619.00 | -1,881.39 |
| FXPF20011002 | NA9QKUCR7 | CCP_CDX. SP UL CDX.NA.IG.36 CM 1.000% 00BPS 2026 JUN 20 | 8,900,000.000 | 209,818.49 | 216,243.30 | 6,424.81 |
| FXPF20011002 | NA9QKUFK9 | CCP_CDS. SP UL HESS CORPORATIO REC 100BPS 2026 JUN 20 | 1,400,000.000 | 0.01 | 1,835.40 | 1,835.39 |
| FXPF20011002 | NA9QLC8W0 | CCP_CDS. SP UL GENERAL ELECTRI REC 100BPS 2026 DEC 20 | 600,000.000 | 6,983.77 | 9,323.40 | 2,339.63 |
| FXPF20011002 | NA9QLD519 | CDS. SP UL REPUBLIC OF COLOMBI R 100BPS 2026 DEC 20 | 1,100,000.000 | 0.03 | -52,777.76 | -52,777.79 |
| FXPF20011002 | NA9QLD527 | CDS. SP UL REPUBLIC OF COLOMBI R 100BPS 2026 DEC 20 | 200,000.000 | 0.01 | -9,595.96 | -9,595.97 |
| FXPF20011002 | NA9QLD9B3 | CCP_CDS. SP UL VERIZON COMMUNI REC 100BPS 2026 DEC 20 | 1,000,000.000 | 24,045.77 | 20,201.00 | -3,844.77 |
| FXPF20011002 | NA9QLDNZ4 | CCP_CDX. SP UL CDX.NA.IG.37 CM REC 100BPS 2026 DEC 20 | 190,000,000.000 | 4,489,563.15 | 4,615,670.00 | 126,106.85 |
| FXPF20011002 | NA9QLDZF5 | CCP_CDX. SP UL ITRAXX ASIA EX- REC 100BPS 2026 DEC 20 | 1,500,000.000 | 8,414.05 | 14,905.50 | 6,491.45 |
| FXPF20011002 | NA9QLEYW7 | CCP_CDS. SP UL GENERAL MOTORS REC 500BPS 2026 DEC 20 | 100,000.000 | 20,138.09 | 19,134.40 | -1,003.69 |
| FXPF20011002 | NA9QLGVW5 | CCP_IRS. R USD-SOFR-COMPOUND C PAY 1.0% 2026 DEC 15 | 5,200,000.000 | 22,458.86 | 27,941.78 | 5,482.92 |
| FXPF20011002 | NA9QLL0T5 | CCP_IRS. R USD-SOFR-COMPOUND C PAY 1.0% 2026 DEC 15 | 6,100,000.000 | 28,002.58 | 32,197.33 | 4,194.75 |
| FXPF20011002 | NA9QLMFR1 | CCP_CDS. SP UL FORD MOTOR COMP REC 500BPS 2024 DEC 20 | 900,000.000 | 103,606.68 | 101,440.80 | -2,165.88 |
| FXPF20011002 | NA9QLR658 | CCP_IRS. R USD-LIBOR-BBA 3M CM PAY 1.64% 2051 DEC 08 | 600,000.000 | 0.01 | 11,263.43 | 11,263.42 |
| FXPF20011002 | NA9QLSCN0 | CCP_CDS. SP UL JPMORGAN CHASE REC 100BPS 2022 DEC 20 | 3,600,000.000 | 26,891.07 | 26,272.80 | -618.27 |
| FXPF20011002 | NA9QLTPR5 | CCP_CDS. SP UL THE WILLIAMS CO REC 100BPS 2026 DEC 20 | 1,000,000.000 | 7,152.39 | 10,726.00 | 3,573.61 |
| FXPF20011002 | NC9QKYHG4 | CCP_IRS. P CAD-BA-CDOR 3M CME REC 1.96% 2031 APR 22 | 9,800,000.000 | 0.01 | 21,318.56 | 21,318.55 |
| FXPF20011002 | NC9QLN5Y1 | CCP_IRS. P CAD-BA-CDOR 3M CME REC 2.05% 2023 NOV 16 | 1,800,000.000 | 0.01 | 2,207.50 | 2,207.49 |
| FXPF20011002 | NC9QLNXA2 | CCP_IRS. P CAD-BA-CDOR 3M CME REC 2.0% 2023 NOV 14 | 8,500,000.000 | 240.97 | 7,294.80 | 7,053.83 |
| FXPF20011002 | XX9QK5DA7 | CCP_CDS. SP UL VOLKSWAGEN AKTI REC 100BPS 2028 JUN 20 | 1,200,000.000 | 14,004.32 | 12,167.13 | -1,837.19 |
| FXPF20011002 | XX9QKCJX6 | CCP_CDX. SP UL ITRAXX_EUROPE_3 REC 100BPS 2025 DEC 20 | 1,500,000.000 | 47,793.71 | 44,024.99 | -3,768.72 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF20011002 | XX9QKF3W8 | CCP_CDS. SP UL ATLANTIA S.P.A. REC 100BPS 2025 DEC 20 | 200,000.000 | 0.01 | 1,219.99 | 1,219.98 |
| FXPF20011002 | XX9QKUPT8 | CCP_CDS. SP UL ROLLS-ROYCE PLC REC 100BPS 2026 JUN 20 | 3,400,000.000 | 0.08 | -103,559.80 | -103,559.88 |
| FXPF20011002 | XX9QLD4U5 | CCP_CDX. SP UL ITRAXX EUROPE S REC 100BPS 2026 DEC 20 | 2,000,000.000 | 61,383.15 | 58,986.56 | -2,396.59 |
| FXPF20011102 | 168863DL9 | CHILE GOVERNMENT INTERNATIONAL 3.500% 01/25/2050 DD 06/25/19 | 200,000.000 | 203,000.00 | 208,000.00 | 5,000.00 |
| FXPF20011102 | 168863DS4 | CHILE GOVERNMENT INTERNATIONAL 3.100% 05/07/2041 DD 05/07/21 | 330,000.000 | 324,183.90 | 322,905.00 | -1,278.90 |
| FXPF20011102 | 195325DQ5 | COLOMBIA GOVERNMENT INTERNATIO 5.200% 05/15/2049 DD 01/28/19 | 200,000.000 | 202,176.00 | 183,948.00 | -18,228.00 |
| FXPF20011102 | 195325EA9 | COLOMBIA GOVERNMENT INTERNATIO 4.125% 02/22/2042 DD 04/22/21 | 455,000.000 | 412,000.00 | 379,925.00 | -32,075.00 |
| FXPF20011102 | 626207YF5 | MUNI ELEC AUTH OF GEORGIA 6.637% 04/01/2057 DD 03/11/10 | 864,000.000 | 1,313,928.00 | 1,315,396.80 | 1,468.80 |
| FXPF20011102 | 626207YS7 | MUNI ELEC AUTH OF GEORGIA 7.055% 04/01/2057 DD 03/16/10 | 205,000.000 | 296,337.75 | 304,213.85 | 7,876.10 |
| FXPF20011102 | 715638DT6 | PERUVIAN GOVERNMENT INTERNATIO 3.550% 03/10/2051 DD 03/10/21 | 390,000.000 | 395,647.20 | 405,603.90 | 9,956.70 |
| FXPF20011102 | 715638DU3 | PERUVIAN GOVERNMENT INTERNATIO 3.000% 01/15/2034 DD 11/02/21 | 520,000.000 | 515,658.00 | 517,920.00 | 2,262.00 |
| FXPF20011102 | 91086QAZ1 | MEXICO GOVERNMENT INTERNATIONA 5.750% 10/12/2110 DD 10/12/10 | 665,000.000 | 862,649.40 | 766,419.15 | -96,230.25 |
| FXPF20011102 | 91086QBB3 | MEXICO GOVERNMENT INTERNATIONA 4.750% 03/08/2044 DD 03/08/12 | 645,000.000 | 720,278.50 | 702,250.20 | -18,028.30 |
| FXPF20011102 | 91087BAQ3 | MEXICO GOVERNMENT INTERNATIONA 4.280% 08/14/2041 DD 04/14/21 | 510,000.000 | 509,683.80 | 528,487.50 | 18,803.70 |
| FXPF20011102 | 99F106C2A | US 10YR ULTRA FUTURE (CBT) EXP MAR 22 | 16.000 | 0.00 | 28,625.01 | 28,625.01 |
| FXPF20011102 | 99F133C2A | US LONG BOND FUTURE (CBT) EXP MAR 22 | 26.000 | 0.00 | 35,950.38 | 35,950.38 |
| FXPF20011102 | 99F183C2A | US 5YR NOTE FUTURE (CBT) EXP MAR 22 | 53.000 | 0.00 | 16,148.46 | 16,148.46 |
| FXPF20011102 | 99F700C2A | US ULTRA BOND FUTURE (CBT) EXP MAR 22 | 19.000 | 0.00 | 40,226.57 | 40,226.57 |
| FXPF20011202 | 072024ND0 | BAY AREA CA TOLL AUTH TOLL BRI 6.263% 04/01/2049 DD 11/05/09 | 330,000.000 | 569,715.32 | 527,392.80 | -42,322.52 |
| FXPF20011202 | 13063A5E0 | CALIFORNIA ST 7.500% 04/01/2034 DD 04/28/09 | 70,000.000 | 116,666.20 | 107,121.70 | -9,544.50 |
| FXPF20011202 | 13063A5G5 | CALIFORNIA ST 7.550% 04/01/2039 DD 04/28/09 | 790,000.000 | 1,387,082.00 | 1,318,399.40 | -68,682.60 |
| FXPF20011202 | 13063A7D0 | CALIFORNIA ST 7.300% 10/01/2039 DD 10/15/09 | 120,000.000 | 198,075.60 | 188,258.40 | -9,817.20 |
| FXPF20011202 | 13063BBU5 | CALIFORNIA ST 7.350% 11/01/2039 DD 11/10/09 | 110,000.000 | 182,703.40 | 173,609.70 | -9,093.70 |
| FXPF20011202 | 13063BJC7 | CALIFORNIA ST 7.600% 11/01/2040 DD 12/01/10 | 470,000.000 | 850,126.60 | 810,190.70 | -39,935.90 |
| FXPF20011202 | 13077DBY7 | CALIFORNIA ST UNIV REVENUE 3.899% 11/01/2047 DD 03/09/17 | 30,000.000 | 36,738.30 | 34,525.20 | -2,213.10 |
| FXPF20011202 | 167560PL9 | CHICAGO IL MET WTR RECLAMATION 5.720% 12/01/2038 DD 08/26/09 | 260,000.000 | 372,710.00 | 358,103.20 | -14,606.80 |
| FXPF20011202 | 168863DL9 | CHILE GOVERNMENT INTERNATIONAL 3.500% 01/25/2050 DD 06/25/19 | 235,000.000 | 271,041.51 | 244,400.00 | -26,641.51 |
| FXPF20011202 | 20772GF45 | CONNECTICUT ST 5.850% 03/15/2032 DD 04/30/08 | 160,000.000 | 223,612.80 | 207,894.40 | -15,718.40 |
| FXPF20011202 | 234667JL8 | DALLAS CNTY TX HOSP DIST 5.621% 08/15/2044 DD 09/17/09 | 100,000.000 | 147,091.00 | 140,369.00 | -6,722.00 |
| FXPF20011202 | 254845JZ4 | DIST OF COLUMBIA WTR & SWR AUT 4.814% 10/01/2114 DD 07/23/14 | 120,000.000 | 178,375.20 | 180,308.40 | 1,933.20 |
| FXPF20011202 | 271014TU6 | EAST BAY CA MUNI UTILITY DIST 5.874% 06/01/2040 DD 02/23/10 | 150,000.000 | 225,430.50 | 214,665.00 | -10,765.50 |
| FXPF20011202 | 38611TAV9 | GRAND PARKWAY TRANSPRTN CORP T 5.184% 10/01/2042 DD 08/01/13 | 590,000.000 | 816,023.10 | 788,847.70 | -27,175.40 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF20011202 | 455780CE4 | INDONESIA GOVERNMENT INTERNATI 4.350% 01/11/2048 DD 12/11/17 | 84,000.000 | 95,486.16 | 96,081.72 | 595.56 |
| FXPF20011202 | 455780CN4 | INDONESIA GOVERNMENT INTERNATI 3.700% 10/30/2049 DD 10/30/19 | 77,000.000 | 81,148.76 | 81,425.19 | 276.43 |
| FXPF20011202 | 46513JB42 | ISRAEL GOVERNMENT INTERNATIONA 3.875% 07/03/2050 DD 04/03/20 | 179,000.000 | 211,608.66 | 208,835.72 | -2,772.94 |
| FXPF20011202 | 46513JXN6 | STATE OF ISRAEL 3.375% 01/15/2050 DD 01/15/20 | 74,000.000 | 79,103.04 | 79,924.44 | 821.40 |
| FXPF20011202 | 54438CPA4 | LOS ANGELES CA CMNTY CLG DIST 6.750% 08/01/2049 DD 07/22/10 | 380,000.000 | 682,882.80 | 653,159.20 | -29,723.60 |
| FXPF20011202 | 544495UG7 | LOS ANGELES CA DEPT WTR & PWR 5.716% 07/01/2039 DD 06/02/10 | 180,000.000 | 274,465.80 | 254,176.20 | -20,289.60 |
| FXPF20011202 | 544495VY7 | LOS ANGELES CA DEPT WTR & PWR 6.574% 07/01/2045 DD 12/02/10 | 50,000.000 | 87,489.00 | 81,124.50 | -6,364.50 |
| FXPF20011202 | 544646XZ0 | LOS ANGELES CA UNIF SCH DIST 5.750% 07/01/2034 DD 10/15/09 | 680,000.000 | 959,344.00 | 885,122.00 | -74,222.00 |
| FXPF20011202 | 544646ZR6 | LOS ANGELES CA UNIF SCH DIST 6.758% 07/01/2034 DD 03/04/10 | 70,000.000 | 105,292.60 | 97,488.30 | -7,804.30 |
| FXPF20011202 | 57582PUE8 | MASSACHUSETTS ST 5.456% 12/01/2039 DD 12/08/09 | 330,000.000 | 486,416.70 | 449,875.80 | -36,540.90 |
| FXPF20011202 | 57604TAD8 | MASSACHUSETTS ST TRANSPRTN FUN 5.731% 06/01/2040 DD 12/23/10 | 120,000.000 | 173,624.40 | 164,574.00 | -9,050.40 |
| FXPF20011202 | 59259NZH9 | MET TRANSPRTN AUTH NY DEDICATE 7.336% 11/15/2039 DD 04/30/09 | 20,000.000 | 31,999.80 | 32,022.60 | 22.80 |
| FXPF20011202 | 59259YDC0 | MET TRANSPRTN AUTH NY REVENUE 6.687% 11/15/2040 DD 07/07/10 | 220,000.000 | 287,366.20 | 307,419.20 | 20,053.00 |
| FXPF20011202 | 59259YGF0 | MET TRANSPRTN AUTH NY REVENUE 6.814% 11/15/2040 DD 12/29/10 | 100,000.000 | 130,401.00 | 142,293.00 | 11,892.00 |
| FXPF20011202 | 646139W35 | NEW JERSEY ST TURNPIKE AUTH TU 7.414% 01/01/2040 DD 04/28/09 | 50,000.000 | 83,850.00 | 80,486.50 | -3,363.50 |
| FXPF20011202 | 646139X83 | NEW JERSEY ST TURNPIKE AUTH TU 7.102% 01/01/2041 DD 12/15/10 | 320,000.000 | 522,528.00 | 502,054.40 | -20,473.60 |
| FXPF20011202 | 64966H4K3 | NEW YORK NY 5.517% 10/01/2037 DD 10/20/10 | 60,000.000 | 84,611.40 | 79,919.40 | -4,692.00 |
| FXPF20011202 | 64966HYM6 | NEW YORK NY 5.968% 03/01/2036 DD 03/30/10 | 80,000.000 | 114,358.40 | 108,145.60 | -6,212.80 |
| FXPF20011202 | 64966HYV6 | NEW YORK NY 5.846% 06/01/2040 DD 06/16/10 | 90,000.000 | 136,116.00 | 126,328.50 | -9,787.50 |
| FXPF20011202 | 64966JAR7 | NEW YORK NY 6.271% 12/01/2037 DD 12/21/10 | 150,000.000 | 226,614.01 | 212,943.00 | -13,671.01 |
| FXPF20011202 | 64972FL20 | NEW YORK CITY NY MUNI WTR FIN 6.011% 06/15/2042 DD 03/18/10 | 10,000.000 | 15,890.90 | 15,080.80 | -810.10 |
| FXPF20011202 | 64972FT30 | NEW YORK CITY NY MUNI WTR FIN 5.724% 06/15/2042 DD 06/30/10 | 80,000.000 | 122,928.80 | 117,822.40 | -5,106.40 |
| FXPF20011202 | 64972FT63 | NEW YORK CITY NY MUNI WTR FIN 5.440% 06/15/2043 DD 09/23/10 | 30,000.000 | 45,631.50 | 43,319.70 | -2,311.80 |
| FXPF20011202 | 66285WFB7 | N TX TOLLWAY AUTH REVENUE 6.718% 01/01/2049 DD 08/12/09 | 40,000.000 | 69,365.60 | 67,585.60 | -1,780.00 |
| FXPF20011202 | 677632MV0 | OHIO ST UNIV 4.910% 06/01/2040 DD 10/06/10 | 250,000.000 | 346,007.50 | 340,585.00 | -5,422.50 |
| FXPF20011202 | 698299BB9 | PANAMA GOVERNMENT INTERNATIONA 4.300% 04/29/2053 DD 04/29/13 | 91,000.000 | 96,005.00 | 97,689.41 | 1,684.41 |
| FXPF20011202 | 698299BH6 | PANAMA GOVERNMENT INTERNATIONA 4.500% 04/16/2050 DD 04/16/18 | 761,000.000 | 854,713.45 | 838,249.11 | -16,464.34 |
| FXPF20011202 | 698299BL7 | PANAMA GOVERNMENT INTERNATIONA 3.870% 07/23/2060 DD 07/23/19 | 376,000.000 | 434,233.30 | 376,000.00 | -58,233.30 |
| FXPF20011202 | 698299BM5 | PANAMA GOVERNMENT INTERNATIONA 4.500% 04/01/2056 DD 04/01/20 | 188,000.000 | 207,270.00 | 207,083.88 | -186.12 |
| FXPF20011202 | 715638DA7 | PERUVIAN GOVERNMENT INTERNATIO 2.844% 06/20/2030 DD | 120,000.000 | 132,840.00 | 121,239.60 | -11,600.40 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| | | 06/20/19 | | | | |
| FXPF20011202 | 715638DT6 | PERUVIAN GOVERNMENT INTERNATIO 3.550% 03/10/2051 DD 03/10/21 | 185,000.000 | 178,726.65 | 192,401.85 | 13,675.20 |
| FXPF20011202 | 71567PAT7 | PERUSAHAAN PENERBIT SBSN 144A 3.550% 06/09/2051 DD 06/09/21 | 145,000.000 | 145,000.00 | 147,907.25 | 2,907.25 |
| FXPF20011202 | 718286CB1 | PHILIPPINE GOVERNMENT INTERNAT 3.700% 02/02/2042 DD 02/02/17 | 185,000.000 | 214,209.65 | 201,550.10 | -12,659.55 |
| FXPF20011202 | 718286CH8 | PHILIPPINE GOVERNMENT INTERNAT 2.950% 05/05/2045 DD 05/05/20 | 125,000.000 | 131,644.99 | 123,121.25 | -8,523.74 |
| FXPF20011202 | 718286CP0 | PHILIPPINE GOVERNMENT INTERNAT 3.200% 07/06/2046 DD 07/06/21 | 820,000.000 | 813,021.80 | 838,379.50 | 25,357.70 |
| FXPF20011202 | 73358WAJ3 | PORT AUTH OF NEW YORK & NEW JE 6.040% 12/01/2029 DD 07/01/09 | 40,000.000 | 53,339.60 | 51,895.20 | -1,444.40 |
| FXPF20011202 | 73358WEK6 | PORT AUTH OF NEW YORK & NEW JE 4.926% 10/01/2051 DD 10/06/11 | 90,000.000 | 125,326.80 | 124,744.50 | -582.30 |
| FXPF20011202 | 73358WJA3 | PORT AUTH OF NEW YORK & NEW JE 4.458% 10/01/2062 DD 10/10/12 | 210,000.000 | 279,371.40 | 278,348.70 | -1,022.70 |
| FXPF20011202 | 73358WRP1 | PORT AUTH OF NEW YORK & NEW JE 4.960% 08/01/2046 DD 01/30/14 | 170,000.000 | 232,323.70 | 231,215.30 | -1,108.40 |
| FXPF20011202 | 760942BA9 | URUGUAY GOVERNMENT INTERNATION 5.100% 06/18/2050 DD 06/18/14 | 675,000.000 | 944,163.00 | 891,344.25 | -52,818.75 |
| FXPF20011202 | 796253T93 | SAN ANTONIO TX ELEC & GAS REVE 5.985% 02/01/2039 DD 06/12/09 | 30,000.000 | 45,044.40 | 42,331.80 | -2,712.60 |
| FXPF20011202 | 796253Y30 | SAN ANTONIO TX ELEC & GAS REVE 5.808% 02/01/2041 DD 11/04/10 | 220,000.000 | 332,774.20 | 314,945.40 | -17,828.80 |
| FXPF20011202 | 796253Z21 | SAN ANTONIO TX ELEC & GAS REVE 4.427% 02/01/2042 DD 03/29/12 | 40,000.000 | 51,816.40 | 48,903.20 | -2,913.20 |
| FXPF20011202 | 797400FN3 | SAN DIEGO CNTY CA REGL TRANSPR 5.911% 04/01/2048 DD 11/10/10 | 50,000.000 | 80,641.50 | 75,173.00 | -5,468.50 |
| FXPF20011202 | 79741TAR5 | SAN DIEGO CNTY CA WTR AUTH FIN 6.138% 05/01/2049 DD 02/04/10 | 390,000.000 | 609,542.70 | 586,599.00 | -22,943.70 |
| FXPF20011202 | 79765RTL3 | SAN FRANCISCO CITY & CNTY CA P 6.950% 11/01/2050 DD 12/22/10 | 40,000.000 | 68,793.20 | 65,722.00 | -3,071.20 |
| FXPF20011202 | 882667AZ1 | TEXAS ST PRIV ACTIVITY BOND SU 3.922% 12/31/2049 DD 12/17/19 | 260,000.000 | 296,444.20 | 290,872.40 | -5,571.80 |
| FXPF20011202 | 882722KF7 | TEXAS ST 5.517% 04/01/2039 DD 08/26/09 | 290,000.000 | 431,198.10 | 408,047.40 | -23,150.70 |
| FXPF20011202 | 882722VN8 | TEXAS ST 4.681% 04/01/2040 DD 09/29/10 | 140,000.000 | 189,051.80 | 180,930.40 | -8,121.40 |
| FXPF20011202 | 88283LHU3 | TEXAS ST TRANSPRTN COMMISSIONS 5.178% 04/01/2030 DD 08/05/10 | 700,000.000 | 902,678.00 | 840,343.00 | -62,335.00 |
| FXPF20011202 | 91086QAZ1 | MEXICO GOVERNMENT INTERNATIONA 5.750% 10/12/2110 DD 10/12/10 | 855,000.000 | 1,136,089.80 | 985,396.05 | -150,693.75 |
| FXPF20011202 | 91087BAG5 | MEXICO GOVERNMENT INTERNATIONA 4.500% 01/31/2050 DD 07/31/19 | 1,215,000.000 | 1,413,168.75 | 1,287,900.00 | -125,268.75 |
| FXPF20011202 | 91087BAH3 | MEXICO GOVERNMENT INTERNATIONA 3.250% 04/16/2030 DD 01/16/20 | 270,000.000 | 291,537.90 | 276,758.10 | -14,779.80 |
| FXPF20011202 | 91087BAK6 | MEXICO GOVERNMENT INTERNATIONA 4.750% 04/27/2032 DD 04/27/20 | 285,000.000 | 342,997.50 | 322,192.50 | -20,805.00 |
| FXPF20011202 | 91087BAL4 | MEXICO GOVERNMENT INTERNATIONA 5.000% 04/27/2051 DD 04/27/20 | 405,000.000 | 504,225.00 | 459,703.35 | -44,521.65 |
| FXPF20011202 | 91087BAQ3 | MEXICO GOVERNMENT INTERNATIONA 4.280% 08/14/2041 DD 04/14/21 | 360,000.000 | 359,776.80 | 373,050.00 | 13,273.20 |
| FXPF20011202 | 913366DF4 | UNIV OF CALIFORNIA CA RGTS MED 6.583% 05/15/2049 DD 12/17/09 | 30,000.000 | 48,582.00 | 46,203.90 | -2,378.10 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF20011202 | 913366EP1 | UNIV OF CALIFORNIA CA RGTS MED 6.548% 05/15/2048 DD 11/18/10 | 40,000.000 | 64,732.40 | 61,895.60 | -2,836.80 |
| FXPF20011202 | 91412F7Y7 | UNIV OF CALIFORNIA CA REVENUES 5.770% 05/15/2043 DD 08/27/09 | 260,000.000 | 375,819.60 | 362,583.00 | -13,236.60 |
| FXPF20011202 | 91412GDZ5 | UNIV OF CALIFORNIA CA REVENUES 5.946% 05/15/2045 DD 09/30/10 | 80,000.000 | 116,228.00 | 113,185.60 | -3,042.40 |
| FXPF20011202 | 9151153X5 | UNIV OF TEXAS TX PERMANENT UNI 5.262% 07/01/2039 DD 09/17/09 | 20,000.000 | 28,872.20 | 27,625.40 | -1,246.80 |
| FXPF20011202 | 9151375R0 | UNIV OF TEXAS TX 4.794% 08/15/2046 DD 09/23/10 | 50,000.000 | 68,536.50 | 67,568.00 | -968.50 |
| FXPF20011202 | 93974CPM6 | WASHINGTON ST 5.481% 08/01/2039 DD 10/22/09 | 90,000.000 | 129,957.30 | 125,244.00 | -4,713.30 |
| FXPF20011202 | 93974CRE2 | WASHINGTON ST 5.140% 08/01/2040 DD 06/01/10 | 150,000.000 | 213,381.00 | 205,305.00 | -8,076.00 |
| FXPF20011302 | 085209AH7 | BERMUDA GOVERNMENT INTERN 144A 3.375% 08/20/2050 DD 08/20/20 | 1,267,000.000 | 1,312,282.50 | 1,265,416.25 | -46,866.25 |
| FXPF20011302 | 544646XZ0 | LOS ANGELES CA UNIF SCH DIST 5.750% 07/01/2034 DD 10/15/09 | 1,720,000.000 | 2,330,067.50 | 2,238,838.00 | -91,229.50 |
| FXPF20011302 | 91087BAQ3 | MEXICO GOVERNMENT INTERNATIONA 4.280% 08/14/2041 DD 04/14/21 | 4,183,000.000 | 4,222,902.54 | 4,334,633.75 | 111,731.21 |
| FXPF25010002 | 99F106C2A | US 10YR ULTRA FUTURE (CBT) EXP MAR 22 | 5,138.000 | 0.00 | 9,154,694.15 | 9,154,694.15 |
| FXPF25010002 | 99F133C2A | US LONG BOND FUTURE (CBT) EXP MAR 22 | 2,143.000 | 0.00 | 4,252,243.26 | 4,252,243.26 |
| FXPF25010002 | 99F700C2A | US ULTRA BOND FUTURE (CBT) EXP MAR 22 | 2,026.000 | 0.00 | 5,953,395.42 | 5,953,395.42 |
| FXPF25010502 | 99F734C2D | MSCI EAFE FUTURE (NYF) EXP MAR 22 | 86.000 | 0.00 | 155,648.75 | 155,648.75 |
| FXPF25010502 | 99F740C2D | MSCI EMGMKT FUTURE (NYF) EXP MAR 22 | 49.000 | 0.00 | -18,696.50 | -18,696.50 |
| FXPF25010502 | 99F754C2C | E-MINI RUSS 1000 FUTURE (CME) EXP MAR 22 | 239.000 | 0.00 | 550,895.00 | 550,895.00 |
| FXPF20011002 | 99QAGB9RL | IRS R 2.21250% P US0003M PUT JUN 23 002.213 ED 062223 | 7,300,000.000 | 438,000.00 | 299,366.58 | -138,633.42 |
| FXPF20010602 | 999F71597 | CASH HELD AT BNYMELLON | -1,694,359.560 | -1,694,359.56 | -1,694,359.56 | 0.00 |
| FXPF20011002 | 01F020620 | COMMIT TO PUR FNMA SF MTG 2.000% 02/01/2052 DD 02/01/22 | -1,500,000.000 | -1,488,808.59 | -1,493,145.00 | -4,336.41 |
| FXPF20011002 | 01F022626 | COMMIT TO PUR FNMA SF MTG 2.500% 02/01/2052 DD 02/01/22 | -7,700,000.000 | -7,823,019.53 | -7,841,988.00 | -18,968.47 |
| FXPF20011002 | LB9QK2X70 | CCP_ZCS._P BRL-CDI 1D CME REC 6.79% 2023 JAN 02 | -133,700,000.000 | -8,144.33 | 0.00 | 8,144.33 |
| FXPF20011002 | LB9QK5VS9 | CCP_ZCS._P BRL-CDI 1D CME REC 7.9% 2024 JAN 02 | -19,400,000.000 | -447.94 | 0.00 | 447.94 |
| FXPF20011002 | LM9QK2NN2 | CCP_IRS._P MXN-TIIE-BANXICO 28 REC 6.02% 2026 JUN 03 | -222,400,000.000 | 0.00 | 0.00 | 0.00 |
| FXPF20011002 | NA9QK1R87 | CCP_CDS._SP UL THE BOEING COMP REC 100BPS 2023 JUN 20 | -100,000.000 | -0.01 | 0.00 | 0.01 |
| FXPF20011002 | NA9QK2UL2 | CCP_IRS._R USD-LIBOR-BBA 3M CM PAY 1.25% 2026 DEC 15 | -3,300,000.000 | -41,106.96 | 0.00 | 41,106.96 |
| FXPF20011002 | NA9QK66Y2 | CDS._SP UL FEDERATIVE REPUBLIC R 100BPS 2026 JUN 20 | -900,000.000 | -33,848.79 | 0.00 | 33,848.79 |
| FXPF20011002 | NA9QK91G0 | CDS._SP UL COUNTRY GARDEN HOLD R 100BPS 2022 MAR 20 | -2,100,000.000 | -24,763.05 | 0.00 | 24,763.05 |
| FXPF20011002 | NA9QKT6P1 | CCP_CDS._SP UL GE CME REC 100BPS 2026 JUN 20 | -5,400,000.000 | -0.07 | 0.00 | 0.07 |
| FXPF20011002 | NA9QKU2Z0 | CCP_CDS._SP UL TECK RESOURCES REC 500BPS 2026 JUN 20 | -1,500,000.000 | -0.02 | 0.00 | 0.02 |
| FXPF20011002 | NA9QKUCS5 | CCP_CDX._SP UL CDX.NA.IG.36 CM REC 100BPS 2026 JUN 20 | -8,900,000.000 | 0.00 | 0.00 | 0.00 |
| FXPF20011002 | NA9QKUFL7 | CCP_CDS._SP UL HESS CORPORATIO REC 100BPS 2026 JUN 20 | -1,400,000.000 | -33,019.74 | 0.00 | 33,019.74 |
| FXPF20011002 | NA9QLC8Y6 | CCP_CDS._SP UL GENERAL ELECTRI REC 100BPS 2026 DEC 20 | -600,000.000 | -0.01 | 0.00 | 0.01 |
| FXPF20011002 | NA9QLD535 | CDS._SP UL REPUBLIC OF COLOMBI R 100BPS 2026 DEC 20 | -1,100,000.000 | -28,098.23 | 0.00 | 28,098.23 |
| FXPF20011002 | NA9QLD543 | CDS._SP UL REPUBLIC OF COLOMBI R 100BPS 2026 DEC 20 | -200,000.000 | -5,070.04 | 0.00 | 5,070.04 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF20011002 | NA9QLD9C1 | CCP_CDS._SP UL VERIZON COMMUNI REC 100BPS 2026 DEC 20 | -1,000,000.000 | -0.02 | 0.00 | 0.02 |
| FXPF20011002 | NA9QLDN01 | CCP_CDX._SP UL CDX.NA.IG.37 CM REC 100BPS 2026 DEC 20 | -190,000,000.000 | -0.12 | 0.00 | 0.12 |
| FXPF20011002 | NA9QLDZG3 | CCP_CDX._SP UL ITRAXX ASIA EX- REC 100BPS 2026 DEC 20 | -1,500,000.000 | -0.03 | 0.00 | 0.03 |
| FXPF20011002 | NA9QLEYX5 | CCP_CDS._SP UL GENERAL MOTORS REC 500BPS 2026 DEC 20 | -100,000.000 | -0.01 | 0.00 | 0.01 |
| FXPF20011002 | NA9QLGVX3 | CCP_IRS._R USD-SOFR-COMPOUND C PAY 1.0% 2026 DEC 15 | -5,200,000.000 | -0.02 | 0.00 | 0.02 |
| FXPF20011002 | NA9QLL0U2 | CCP_IRS._R USD-SOFR-COMPOUND C PAY 1.0% 2026 DEC 15 | -6,100,000.000 | -0.01 | 0.00 | 0.01 |
| FXPF20011002 | NA9QLMFS9 | CCP_CDS._SP UL FORD MOTOR COMP REC 500BPS 2024 DEC 20 | -900,000.000 | -0.01 | 0.00 | 0.01 |
| FXPF20011002 | NA9QLR674 | CCP_IRS._R USD-LIBOR-BBA 3M CM PAY 1.64% 2051 DEC 08 | -600,000.000 | -0.01 | 0.00 | 0.01 |
| FXPF20011002 | NA9QLSCQ3 | CCP_CDS._SP UL JPMORGAN CHASE REC 100BPS 2022 DEC 20 | -3,600,000.000 | -0.01 | 0.00 | 0.01 |
| FXPF20011002 | NA9QLTPV6 | CCP_CDS._SP UL THE WILLIAMS CO REC 100BPS 2026 DEC 20 | -1,000,000.000 | -0.01 | 0.00 | 0.01 |
| FXPF20011002 | NC9QKYHH2 | CCP_IRS._P CAD-BA-CDOR 3M CME REC 1.96% 2031 APR 22 | -9,800,000.000 | -0.01 | 0.00 | 0.01 |
| FXPF20011002 | NC9QLN5Z8 | CCP_IRS._P CAD-BA-CDOR 3M CME REC 2.05% 2023 NOV 16 | -1,800,000.000 | -42.20 | 0.00 | 42.20 |
| FXPF20011002 | NC9QLNXB0 | CCP_IRS._P CAD-BA-CDOR 3M CME REC 2.0% 2023 NOV 14 | -8,500,000.000 | -1,069.92 | 0.00 | 1,069.92 |
| FXPF20011002 | XX9QK5DB5 | CCP_CDS._SP UL VOLKSWAGEN AKTI REC 100BPS 2028 JUN 20 | -1,200,000.000 | -0.02 | 0.00 | 0.02 |
| FXPF20011002 | XX9QKCJ08 | CCP_CDX._SP UL ITRAXX_EUROPE_3 REC 100BPS 2025 DEC 20 | -1,500,000.000 | 0.00 | 0.00 | 0.00 |
| FXPF20011002 | XX9QKF3X6 | CCP_CDS._SP UL ATLANTIA S.P.A. REC 100BPS 2025 DEC 20 | -200,000.000 | -9,216.36 | 0.00 | 9,216.36 |
| FXPF20011002 | XX9QKUPV3 | CCP_CDS._SP UL ROLLS-ROYCE PLC REC 100BPS 2026 JUN 20 | -3,400,000.000 | -352,267.20 | 0.00 | 352,267.20 |
| FXPF20011002 | XX9QLD4V3 | CCP_CDX._SP UL ITRAXX EUROPE S REC 100BPS 2026 DEC 20 | -2,000,000.000 | -0.02 | 0.00 | 0.02 |
| FXPF20011002 | 01F0209AB | COMMIT TO PUR FNMA SF MT (OTC) CALL JAN 22 100.375 ED 010622 | -300,000.000 | -843.75 | -155.27 | 688.48 |
| FXPF20011002 | 01F0209AC | COMMIT TO PUR FNMA SF (OTC) CALL JAN 22 100.296875 010622 | -200,000.000 | -593.75 | -12.87 | 580.88 |
| FXPF20011002 | 01F0209AD | COMMITMENT TO PURCHASE FN OTC CALL JAN 22 100.055 ED 010622 | -300,000.000 | -1,359.38 | -38.78 | 1,320.60 |
| FXPF20011002 | 01F0209AE | COMMITMENT TO PURCHASE FN OTC CALL JAN 22 100.078 ED 010622 | -300,000.000 | -1,335.94 | -36.36 | 1,299.58 |
| FXPF20011002 | 01F0209AF | COMMITMENT TO PURCHASE FN OTC CALL JAN 22 099.898 ED 010622 | -300,000.000 | -1,125.00 | -561.56 | 563.44 |
| FXPF20011002 | 01F0209AG | COMMITMENT TO PURCHASE FN OTC CALL JAN 22 099.859 ED 010622 | -300,000.000 | -1,125.00 | -613.26 | 511.74 |
| FXPF20011002 | 01F0209AH | COMMIT TO PUR FNMA SF MTG OTC CALL JAN 22 099.84375 ED010622 | -400,000.000 | -1,500.00 | -844.06 | 655.94 |
| FXPF20011002 | 01F0209AJ | COMMITMENT TO PURCHASE FN OTC CALL JAN 22 103.000 ED 010622 | -200,000.000 | -359.38 | -15.11 | 344.27 |
| FXPF20011002 | 01F0209AK | COMMITMENT TO PURCHASE FN OTC CALL JAN 22 100.171875 010622 | -300,000.000 | -937.50 | -282.03 | 655.47 |
| FXPF20011002 | 01F0209AL | COMMITMENT TO PURCHASE FNMA SI CALL JAN 22 100.734 ED 010622 | -200,000.000 | -531.25 | -28.13 | 503.12 |
| FXPF20011002 | 01F0209AN | COMMIT TO PUR FNMA (OTC) CALL JAN 22 100.578125 010622 | -300,000.000 | -843.75 | -75.86 | 767.89 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF20011002 | 01F0209AP | COMMIT TO PUR FNMA (OTC) CALL JAN 22 102.9375 ED 010622 | -200,000.000 | -312.50 | -21.44 | 291.06 |
| FXPF20011002 | 01F0209AQ | COMMITMENT TO PURCHASE (OTC) CALL JAN 22 100.7890625 010522 | -200,000.000 | -500.00 | -21.44 | 478.56 |
| FXPF20011002 | 01F0209AR | COMMITMENT TO PURCHASE (OTC) CALL JAN 22 100.8125 ED 010622 | -200,000.000 | -382.81 | -19.09 | 363.72 |
| FXPF20011002 | 01F0209AT | COMMITMENT TO PURCHASE (OTC) CALL JAN 22 100.766 ED 010622 | -200,000.000 | -320.31 | -24.03 | 296.28 |
| FXPF20011002 | 01F0209BB | COMMITMENT TO PURCHASE (OTC) CALL FEB 22 100.969 ED 020722 | -200,000.000 | -531.25 | -342.56 | 188.69 |
| FXPF20011002 | 01F0209BD | COMMITMENT TO PURCHASE FNMA SI CALL FEB 22 100.344 ED 020722 | -300,000.000 | -1,125.00 | -793.12 | 331.88 |
| FXPF20011002 | 01F0209BE | COMMITMENT TO PURCHASE FNMA SI CALL FEB 22 100.297 ED 020722 | -200,000.000 | -656.25 | -557.49 | 98.76 |
| FXPF20011002 | 01F0209BG | COMMIT TO PUR FNMA (OTC) CALL FEB 22 100.109375 020722 | -200,000.000 | -734.38 | -689.12 | 45.26 |
| FXPF20011002 | 01F0209BJ | COMMIT TO PUR FNMA (OTC) CALL FEB 22 100.40625 020722 | -300,000.000 | -949.22 | -733.04 | 216.18 |
| FXPF20011002 | 01F0209BK | COMMIT TO PUR FNMA (OTC) CALL FEB 22 100.15625 ED 20722 | -300,000.000 | -1,218.75 | -979.49 | 239.26 |
| FXPF20011002 | 01F0209BM | COMMIT TO PUR FNMA (OTC) CALL FEB 22 100.125 ED 020722 | -600,000.000 | -2,015.63 | -2,026.36 | -10.73 |
| FXPF20011002 | 01F0209BP | COMMIT TO PUR FNMA (OTC) CALL FEB 22 100.3125 ED 020722 | -300,000.000 | -1,207.03 | -818.88 | 388.15 |
| FXPF20011002 | 01F0209BR | COMMIT TO PUR FNMA (OTC) CALL FEB 22 100.4375 ED 020722 | -200,000.000 | -562.50 | -469.18 | 93.32 |
| FXPF20011002 | 01F0209BS | COMMIT TO PUR FNMA (OTC) CALL FEB 22 100.3320313 020722 | -900,000.000 | -2,777.34 | -2,400.91 | 376.43 |
| FXPF20011002 | 01F0209BT | COMMIT TO PUR FNMA (OTC) CALL FEB 22 100.921875 020722 | -600,000.000 | -1,546.88 | -725.33 | 821.55 |
| FXPF20011002 | 01F0209BV | COMMIT TO PUR FNMA (OTC) CALL FEB 22 100.328125 020722 | -200,000.000 | -531.25 | -534.30 | -3.05 |
| FXPF20011002 | 01F0209CC | COMMIT TO PUR FNMA SF MTG OTC CALL MAR 22 100.375 ED 030722 | -300,000.000 | -609.38 | -140,765.10 | -140,155.72 |
| FXPF20011002 | 01F0209CD | COMMITMENT TO PURCHASE FNMA SI CALL MAR 22 100.38671875 30722 | -300,000.000 | -820.31 | -1,394.69 | -574.38 |
| FXPF20011002 | 01F0209CL | COMMITMENT TO PURCHASE FNMA SI CALL MAR 22 100.35546875 30722 | -300,000.000 | -820.31 | -1,433.62 | -613.31 |
| FXPF20011002 | 01F0209MH | COMMITMENT TO PURCHASE FNMA SI PUT JAN 22 104.063 ED 010622 | -300,000.000 | -515.63 | -1,212.91 | -697.28 |
| FXPF20011002 | 01F0209MK | COMMITMENT TO PURCHASE FN OTC PUT JAN 22 097.898 ED 010622 | -300,000.000 | -1,687.50 | -3.12 | 1,684.38 |
| FXPF20011002 | 01F0209ML | COMMIT TO PUR FNMA SF MT (OTC) PUT JAN 22 098.375 ED 010622 | -300,000.000 | -1,406.25 | -16.41 | 1,389.84 |
| FXPF20011002 | 01F0209MM | COMMITMENT TO PURCHASE FN OTC PUT JAN 22 097.859 ED 010622 | -300,000.000 | -1,687.50 | -2.72 | 1,684.78 |
| FXPF20011002 | 01F0209MN | COMMIT TO PUR FNMA SF MTG OTC PUT JAN 22 097.84375 ED 010622 | -400,000.000 | -2,000.00 | -3.37 | 1,996.63 |
| FXPF20011002 | 01F0209MP | COMMITMENT TO PURCHASE FN OTC PUT JAN 22 101.000 ED 010622 | -200,000.000 | -625.00 | -11.25 | 613.75 |
| FXPF20011002 | 01F0209MQ | COMMITMENT TO PURCHASE FN OTC PUT JAN 22 098.171875 010622 | -300,000.000 | -1,429.69 | -7.91 | 1,421.78 |
| FXPF20011002 | 01F0209MU | COMMITMENT TO PURCHASE FNMA SI PUT JAN 22 100.781 ED 010622 | -200,000.000 | -500.00 | -4.71 | 495.29 |
| FXPF20011002 | 01F0209MV | COMMIT TO PUR FNMA (OTC) PUT JAN 22 098.578125 010622 | -300,000.000 | -1,500.00 | -32.27 | 1,467.73 |
| FXPF20011002 | 01F0209MW | COMMIT TO PUR FNMA (OTC) PUT JAN 22 100.9375 ED 010622 | -200,000.000 | -609.38 | -9.00 | 600.38 |
| FXPF20011002 | 01F0209MX | COMMITMENT TO PURCHASE (OTC) PUT JAN 22 098.7890625 | -200,000.000 | -812.50 | -42.67 | 769.83 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| | | 010622 | | | | |
| FXPF20011002 | 01F0209NF | COMMITMENT TO PURCHASE (OTC) PUT FEB 22 098.969 ED 020722 | -200,000.000 | -875.00 | -761.01 | 113.99 |
| FXPF20011002 | 01F0219MM | COMMITMENT TO PURCHASE (OTC) PUT JAN 22 101.500 ED 011322 | -200,000.000 | -437.50 | -70.54 | 366.96 |
| FXPF20011002 | 01F0229AB | COMMITMENT TO PURCHASE (OTC) CALL JAN 22 103.328 ED 010622 | -200,000.000 | -398.44 | -2.50 | 395.94 |
| FXPF20011002 | 01F0229ML | COMMITMENT TO PURCHASE (OTC) PUT JAN 22 102.328 ED 010622 | -200,000.000 | -687.50 | -675.78 | 11.72 |
| FXPF20011002 | 99QAF29ME | CDX SP CDX.NA.IG.36.1 5YR PUT JAN 22 000.750 ED 011922 | -3,500,000.000 | -3,675.00 | -78.40 | 3,596.60 |
| FXPF20011002 | 99QAF29MF | CDX SP CDX.NA.IG.36.1 5YR PUT JAN 22 000.725 ED 011922 | -1,600,000.000 | -1,600.00 | -47.25 | 1,552.75 |
| FXPF20011002 | 99QAF39MB | CDX SP CDX.NA.HY.36.1 5YR PUT JAN 22 102.000 ED 011922 | -400,000.000 | -1,720.00 | -107.60 | 1,612.40 |
| FXPF20011002 | 99QAGB9RD | IRS R 2.00000% P US0003M PUT JUN 23 002.000 ED 062223 | -35,800,000.000 | -438,367.35 | -422,953.73 | 15,413.62 |
| FXPF20011002 | 99QAGG9MG | CDX SP CDX.NA.HY.37.1 5YR PUT JAN 22 101.000 ED 011922 | -1,100,000.000 | -5,060.00 | -327.53 | 4,732.47 |
| FXPF20011002 | 99QAGG9MK | CDX_SP CDX.NA.IG.37.1 5YR PUT JAN 22 000.850 ED 011922 | -1,800,000.000 | -1,944.00 | -44.28 | 1,899.72 |
| FXPF20011002 | 99QAGG9ML | CDX_SP CDX.NA.IG.37.1 5YR PUT JAN 22 000.800 ED 011922 | -1,700,000.000 | -2,167.50 | -68.27 | 2,099.23 |
| FXPF20011002 | 99QAGG9NA | CDX_SP CDX.NA.IG.37.1 5YR PUT FEB 22 000.800 ED 021622 | -1,900,000.000 | -2,194.50 | -400.77 | 1,793.73 |
| FXPF20011002 | 99QAGG9OP | CDX_SP CDX.NA.IG.37.1 5YR PUT MAR 22 000.900 ED 031622 | -1,000,000.000 | -1,110.00 | -320.79 | 789.21 |
| FXPF20011002 | 99QAGG9OQ | CDX_SP CDX.NA.IG.37.1 5YR PUT MAR 22 001.000 ED 031622 | -1,000,000.000 | -1,140.00 | -233.72 | 906.28 |
| FXPF20011002 | 99QAGG9OT | CDX_SP CDX.NA.IG.37.1 5YR PUT MAR 22 000.950 ED 031622 | -1,300,000.000 | -1,625.00 | -352.13 | 1,272.87 |
| FXPF20011002 | 99QAGG9OU | CDX_SP CDX.NA.IG.37.1 5YR PUT MAR 22 001.000 ED 031622 | -1,200,000.000 | -1,500.00 | -280.46 | 1,219.54 |
| FXPF20011002 | 99QAGG9PD | CDX_SP CDX.NA.IG.37.1 5YR PUT APR 22 000.900 ED 042022 | -7,800,000.000 | -9,186.00 | -4,786.94 | 4,399.06 |
| FXPF20011002 | 99QAGG9PE | CDX_SP CDX.NA.IG.37.1 5YR PUT APR 22 000.950 ED 042022 | -1,800,000.000 | -2,295.00 | -968.26 | 1,326.74 |
| FXPF20011002 | 99QAGG9PF | CDX_SP CDX.NA.IG.37.1 5YR PUT APR 22 000.950 ED 042022 | -1,900,000.000 | -2,422.50 | -1,022.05 | 1,400.45 |
| FXPF20011002 | 99QAGG9PL | CDX_SP CDX.NA.IG.37.1 5YR PUT APR 22 000.900 ED 042022 | -1,100,000.000 | -1,661.00 | -675.08 | 985.92 |
| FXPF20011002 | 99QAGK9KD | CCP IRS R 0.87% P US0003M CALL NOV 22 000.870 ED 110222 | -90,400,000.000 | -182,725.00 | -95,626.02 | 87,098.98 |
| FXPF20011002 | 99QAGK9WF | CCP IRS R 1.27% P US0003M PUT NOV 22 001.270 ED 110222 | -90,400,000.000 | -182,725.00 | -226,311.88 | -43,586.88 |
| FXPF20011002 | 99QAGL9AA | CCP IRS R 1.53625% P US0003M CALL JAN 22 001.536 ED 011822 | -1,200,000.000 | -6,360.00 | -5,040.05 | 1,319.95 |
| FXPF20011002 | 99QAGL9AE | CCP IRS R 1.45% P US0003M CALL JAN 22 001.450 ED 013122 | -1,200,000.000 | -16,680.00 | -3,252.00 | 13,428.00 |
| FXPF20011002 | 99QAGL9AF | CCP IRS R 1.52% P US0003M CALL JAN 22 001.520 ED 011822 | -1,200,000.000 | -9,300.00 | -2,462.15 | 6,837.85 |
| FXPF20011002 | 99QAGL9ML | CCP IRS R 1.93625% P US0003M PUT JAN 22 001.936 ED 011822 | -1,200,000.000 | -6,360.00 | -221.65 | 6,138.35 |
| FXPF20011002 | 99QAGM9AA | IRS R 1.47750% P US0003M CALL JAN 22 001.478 ED 010422 | -2,400,000.000 | -25,500.00 | -10.18 | 25,489.82 |
| FXPF20011002 | 99QAGM9AE | IRS R 1.46300% P US0003M CALL JAN 22 001.463 ED 011022 | -1,600,000.000 | -6,104.00 | -1,667.39 | 4,436.61 |
| FXPF20011002 | 99QAGM9AL | CCP IRS R 1.525% US0003M CALL JAN 22 001.525 ED 010722 | -700,000.000 | -7,402.50 | -169.91 | 7,232.59 |
| FXPF20011002 | 99QAGM9AQ | IRS R 1.53750% P US0003M CALL JAN 22 001.538 ED 011022 | -1,200,000.000 | -10,938.00 | -974.27 | 9,963.73 |
| FXPF20011002 | 99QAGM9MB | CCP IRS R 1.91% P US0003M (OTC PUT JAN 22 001.910 ED 1/31/22 | -1,200,000.000 | -16,680.00 | -7,246.63 | 9,433.37 |
| FXPF20011002 | 99QAGM9MD | IRS R 1.79750% P US0003M PUT JAN 22 001.798 ED 010422 | -2,400,000.000 | -25,500.00 | -4,119.17 | 21,380.83 |
| FXPF20011002 | 99QAGM9MF | CCP IRS R 1.825% US0003M PUT JAN 22 001.825 ED 010722 | -700,000.000 | -7,402.50 | -1,507.30 | 5,895.20 |
| FXPF20011002 | 99QAGM9MH | IRS R 1.76300% P US0003M PUT JAN 22 001.763 ED 011022 | -1,600,000.000 | -6,104.00 | -690.02 | 5,413.98 |
| FXPF20011002 | 99QAGM9MN | CCP IRS 1.8375% P US0003M PUT JAN 22 001.838 ED 011022 | -1,200,000.000 | -10,938.00 | -3,458.54 | 7,479.46 |
| FXPF20011002 | 99QAGN9AD | CCP IRS R 1.305% P US0003M CALL JAN 22 000.013 ED 011422 | -1,000,000.000 | -2,475.00 | -542.00 | 1,933.00 |
| FXPF20011002 | 99QAGN9AL | CCP IRS R 1.5325% P US0003M CALL JAN 22 000.015 ED 011422 | -400,000.000 | -3,400.00 | -601.33 | 2,798.67 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF20011002 | 99QAGN9AS | CCP IRS 1.495% P US0003M CALL JAN 22 001.495 ED 011822 | -800,000.000 | -6,920.00 | -1,214.58 | 5,705.42 |
| FXPF20011002 | 99QAGN9AT | CCP IRS R 1.218% P US0003M CALL JAN 22 001.218 ED 011822 | -800,000.000 | -1,820.00 | -208.07 | 1,611.93 |
| FXPF20011002 | 99QAGN9AV | CCP IRS R 1.515%P US0003M CALL JAN 22 001.515 ED 012022 | -800,000.000 | -6,800.00 | -1,859.57 | 4,940.43 |
| FXPF20011002 | 99QAGN9AW | CCP IRS P US0003M CALL JAN 22 001.355 ED 012022 | -500,000.000 | -1,662.50 | -362.33 | 1,300.17 |
| FXPF20011002 | 99QAGN9MA | CCP IRS R 1.605% P US0003M PUT JAN 22 000.016 ED 011422 | -1,000,000.000 | -2,475.00 | -1,164.24 | 1,310.76 |
| FXPF20011002 | 99QAGN9MB | CCP IRS R 1.8325% P US0003M PUT JAN 22 000.018 ED 011422 | -400,000.000 | -3,400.00 | -1,892.58 | 1,507.42 |
| FXPF20011002 | 99QAGN9MJ | CCP IRS R 1.795% P US0003M PUT JAN 22 001.795 ED 011822 | -800,000.000 | -6,920.00 | -7,129.98 | -209.98 |
| FXPF20011002 | 99QAGN9MU | CCP IRS R 1.518% P US0003M PUT JAN 22 001.518 ED 011822 | -800,000.000 | -1,820.00 | -2,683.70 | -863.70 |
| FXPF20011002 | 99QAGN9MX | CCP IRS R 1.815% P US0003M PUT JAN 22 001.815 ED 012022 | -800,000.000 | -6,800.00 | -6,557.93 | 242.07 |
| FXPF20011002 | 99QAGN9MY | CCP IRS P US0003M PUT JAN 22 001.655 ED 012022 | -500,000.000 | -1,662.50 | -1,975.64 | -313.14 |
| FXPF20011002 | 99QAGO9AB | CCP IRS R 1.468% P US0003M CALL JAN 22 001.468 ED 013122 | -600,000.000 | -2,175.00 | -2,200.96 | -25.96 |
| FXPF20011002 | 99QAGO9ML | CCP IRS 1.768% P US0003M PUT JAN 22 001.768 ED 013122 | -600,000.000 | -2,175.00 | -1,621.23 | 553.77 |
| FXPF20011002 | 99QAGP9MA | CCP IRS R 1.52% P US0003M PUT JAN 22 001.820 ED 011822 | -1,200,000.000 | -9,300.00 | -8,458.73 | 841.27 |
| FXPF20011002 | XX9QKU9ME | CDX SP ITRX.EUR.XOVER.35.1 5YR PUT JAN 22 003.500 ED 011922 | -600,000.000 | -3,279.16 | -178.07 | 3,101.09 |
| FXPF20011002 | XX9QKU9ML | CDX SP ITRX.EUR.XOVER.35.1 5YR PUT JAN 22 003.500 ED 011922 | -700,000.000 | -3,885.44 | -207.76 | 3,677.68 |
| FXPF20011002 | XX9QLD9NA | CDX SP ITRX.EUR.36 5YR PUT FEB 22 000.800 ED 021622 | -200,000.000 | -239.88 | -45.80 | 194.08 |
| FXPF20011002 | XX9QLD9OH | CDX SP ITRX.EUR.36 5YR PUT MAR 22 000.900 ED 031622 | -1,600,000.000 | -2,480.80 | -545.77 | 1,935.03 |
| FXPF20011002 | XX9QLD9PL | CDX SP ITRX.EUR.36 5YR PUT APR 22 000.009 ED 042022 | -1,800,000.000 | -2,435.08 | -1,280.89 | 1,154.19 |
| FXPF25010502 | 99I0109AP | NASDAQ OMX PHLX MSCI EAFE CALL JAN 22 2350.000 ED 010722 | -48.000 | -37,660.80 | -17,040.00 | 20,620.80 |
| FXPF25010502 | 99I0119AY | NASDAQ OMX PHLX MSCI EAFE CALL JAN 22 1290.000 ED 010722 | -86.000 | -40,299.60 | -4,515.00 | 35,784.60 |
| FXPF25010502 | 99I0289AL | MSCI EMERGING MARKETS INDEX CALL JAN 22 1275.000 ED 012122 | -86.000 | -35,139.60 | -17,458.00 | 17,681.60 |
| FXPF25010502 | 99I0289AM | NASDAQ OMX PHLX MSCI EAFE CALL JAN 22 2370.000 ED 012122 | -48.000 | -39,100.80 | -25,200.00 | 13,900.80 |
| FXPF25010502 | 99I0969ML | MSCI EMERGING MARKETS INDEX PUT JAN 22 2200.000 ED 010722 | -48.000 | -63,484.80 | -3,120.00 | 60,364.80 |
| FXPF25010502 | 99I0969MM | NASDAQ OMX PHLX MSCI EAFE PUT JAN 22 1175.000 ED 010722 | -86.000 | -72,549.60 | -8,170.00 | 64,379.60 |
| FXPF25010502 | 99I0969MN | NASDAQ OMX PHLX MSCI EAFE PUT JAN 22 2240.000 ED 012122 | -48.000 | -60,844.80 | -23,760.00 | 37,084.80 |
| FXPF25010502 | 99I0969MP | MSCI EMERGING MARKETS INDEX PUT JAN 22 1175.000 ED 012122 | -86.000 | -70,399.60 | -43,430.00 | 26,969.60 |
| FXPF25010502 | 99I6979MF | S&P 500 INDEX SPX PUT JAN 22 4270.000 ED 011822 | -8.000 | -31,748.80 | -2,560.00 | 29,188.80 |
| FXPF25010502 | 99I6989MW | S&P 500 INDEX SPX PUT JAN 22 4530.000 ED 012122 | -8.000 | -23,188.80 | -10,720.00 | 12,468.80 |
| FXPF25010502 | 99I6999MF | S&P 500 INDEX SPX PUT JAN 22 4650.000 ED 011022 | -8.000 | -12,788.80 | -5,032.00 | 7,756.80 |
| FXPF25010502 | 99I6999MP | S&P 500 INDEX SPX PUT JAN 22 4720.000 ED 010522 | -8.000 | -6,868.80 | -5,520.00 | 1,348.80 |
| FXPF25010502 | 99I6999MQ | S&P 500 INDEX SPX PUT JAN 22 4600.000 ED 012622 | -8.000 | -20,868.80 | -19,840.00 | 1,028.80 |
| FXPF25010502 | 99I7009ML | MSCI EMERGING MARKETS INDEX FU PUT JAN 22 1210.000 ED 010722 | -86.000 | -32,215.60 | -34,400.00 | -2,184.40 |
| FXPF25010502 | 99I7009MM | MSCI EMERGING MARKETS INDEX FU PUT JAN 22 1190.000 ED 011422 | -86.000 | -36,687.60 | -37,840.00 | -1,152.40 |
| FXPF25010502 | 99I7009MO | S&P 500 INDEX SPX PUT JAN 22 4700.000 ED 010722 | -8.000 | -8,628.80 | -6,688.00 | 1,940.80 |
| FXPF25010502 | 99I7009MP | S&P 500 INDEX SPX PUT JAN 22 4650.000 ED 011422 | -8.000 | -11,948.80 | -12,480.00 | -531.20 |
| FXPF25010502 | 99I7009MQ | NASDAQ OMX PHLX MSCI EAFE INDE PUT JAN 22 2300.000 ED | -48.000 | -24,748.80 | -24,816.00 | -67.20 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| | | 010722 | | | | |
| FXPF25010502 | 99I7009MR | NASDAQ OMX PHLX MSCI EAFE INDE PUT JAN 22 2290.000 ED 011422 | -48.000 | -36,172.80 | -36,240.00 | -67.20 |
| FXPF25010502 | 99I8129AA | S&P 500 INDEX SPX CALL JAN 22 4830.000 ED 010722 | -8.000 | -4,788.80 | -4,136.00 | 652.80 |
| FXPF25010502 | 99I8179AN | S&P 500 INDEX SPX CALL JAN 22 4775.000 ED 010322 | -8.000 | -14,988.80 | -9,512.00 | 5,476.80 |
| FXPF25010502 | 99I8199AB | S&P 500 INDEX SPX CALL JAN 22 4825.000 ED 010722 | -8.000 | -12,788.80 | -5,056.00 | 7,732.80 |
| FXPF25010502 | 99I8239AE | S&P 500 INDEX SPX CALL JAN 22 4780.000 ED 011222 | -8.000 | -15,348.80 | -26,720.00 | -11,371.20 |
| FXPF25010502 | 99I8549AO | S&P 500 INDEX SPX CALL JAN 22 4725.000 ED 011822 | -8.000 | -16,948.80 | -63,048.00 | -46,099.20 |
| FXPF25010502 | 99I8589AH | S&P 500 INDEX SPX CALL JAN 22 4770.000 ED 010522 | -8.000 | -9,228.80 | -18,272.00 | -9,043.20 |
| FXPF25010502 | 99I8599AI | S&P 500 INDEX SPX CALL JAN 22 4860.000 ED 012122 | -8.000 | -12,548.80 | -12,080.00 | 468.80 |
| FXPF25010502 | 99I8599AS | S&P 500 INDEX SPX CALL JAN 22 4850.000 ED 011022 | -8.000 | -9,788.80 | -3,360.00 | 6,428.80 |
| FXPF25010502 | 99I8609AM | S&P 500 INDEX SPX CALL JAN 22 4840.000 ED 010522 | -8.000 | -5,628.80 | -1,240.00 | 4,388.80 |
| FXPF25010502 | 99I8609AN | S&P 500 INDEX SPX CALL JAN 22 4925.000 ED 012622 | -8.000 | -11,188.80 | -6,000.00 | 5,188.80 |
| FXPF25010502 | 99I8629AK | MSCI EMERGING MARKETS INDEX FU CALL JAN 22 1250.000 ED 010722 | -86.000 | -30,323.60 | -21,070.00 | 9,253.60 |
| FXPF25010502 | 99I8629AL | MSCI EMERGING MARKETS INDEX FU CALL JAN 22 1260.000 ED 011422 | -86.000 | -34,021.60 | -27,520.00 | 6,501.60 |
| FXPF25010502 | 99I8629AN | S&P 500 INDEX SPX CALL JAN 22 4860.000 ED 011422 | -8.000 | -8,828.80 | -6,840.00 | 1,988.80 |
| FXPF25010502 | 99I8629AP | NASDAQ OMX PHLX MSCI EAFE INDE CALL JAN 22 2360.000 ED 010722 | -48.000 | -10,636.80 | -10,080.00 | 556.80 |
| FXPF25010502 | 99I8629AQ | NASDAQ OMX PHLX MSCI EAFE INDE CALL JAN 22 2370.000 ED 011422 | -48.000 | -17,932.80 | -18,000.00 | -67.20 |
| | **TOTAL OTHER INVESTMENTS** | | | **100,591,353.57** | **116,924,801.84** | **16,333,448.27** |
| **COMMON/COLLECTIVE TRUST** | | | | | | |
| FXPF00010302 | 996115960 | EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01 | 91.190 | 91.19 | 91.19 | 0.00 |
| FXPF10010202 | 996115960 | EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01 | 2,557.790 | 2,557.79 | 2,557.79 | 0.00 |
| FXPF10010502 | 996115960 | EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01 | 88,342.870 | 88,342.87 | 88,342.87 | 0.00 |
| FXPF10010602 | 996115960 | EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01 | 11,714.960 | 11,714.96 | 11,714.96 | 0.00 |
| FXPF11010002 | 996115960 | EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01 | 283,993.020 | 283,993.02 | 283,993.02 | 0.00 |
| FXPF11010202 | 996115960 | EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01 | 42,830.620 | 42,830.62 | 42,830.62 | 0.00 |
| FXPF11010302 | 996115960 | EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01 | 6,210,692.920 | 6,210,692.92 | 6,210,692.92 | 0.00 |
| FXPF11010402 | 996115960 | EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01 | 1,035.360 | 1,035.36 | 1,035.36 | 0.00 |
| FXPF11010602 | 996115960 | EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01 | 17,404,215.320 | 17,404,215.32 | 17,404,215.32 | 0.00 |
| FXPF11010702 | 996115960 | EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01 | 3,873,986.820 | 3,873,986.82 | 3,873,986.82 | 0.00 |
| FXPF11010802 | 996115960 | EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01 | 179,426.910 | 179,426.91 | 179,426.91 | 0.00 |
| FXPF11010902 | 996115960 | EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01 | 1,004,491.070 | 1,004,491.07 | 1,004,491.07 | 0.00 |
| FXPF15010102 | 996115960 | EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01 | 0.040 | 0.04 | 0.04 | 0.00 |
| FXPF15010202 | 996115960 | EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01 | 25,920.580 | 25,920.58 | 25,920.58 | 0.00 |
| FXPF20010002 | 996115960 | EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01 | 0.010 | 0.01 | 0.01 | 0.00 |
| FXPF20010102 | 996115960 | EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01 | 3.080 | 3.08 | 3.08 | 0.00 |
| FXPF20010202 | 996115960 | EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01 | 16,262.950 | 16,262.95 | 16,262.95 | 0.00 |
| FXPF20010302 | 996115960 | EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01 | 8,533,256.440 | 8,533,256.44 | 8,533,256.44 | 0.00 |
| FXPF20010602 | 996115960 | EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01 | 5,986,615.020 | 5,986,615.02 | 5,986,615.02 | 0.00 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF20010702 | 996115960 | EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01 | 0.050 | 0.05 | 0.05 | 0.00 |
| FXPF20011002 | 996115960 | EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01 | 653,549.130 | 653,549.13 | 653,549.13 | 0.00 |
| FXPF20011102 | 996115960 | EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01 | 790,225.380 | 790,225.38 | 790,225.38 | 0.00 |
| FXPF20011202 | 996115960 | EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01 | 919,387.420 | 919,387.42 | 919,387.42 | 0.00 |
| FXPF20011302 | 996115960 | EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01 | 3,100,259.330 | 3,100,259.33 | 3,100,259.33 | 0.00 |
| FXPF25010002 | 996115960 | EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01 | 205,554,740.870 | 205,554,740.87 | 205,554,740.87 | 0.00 |
| FXPF25010202 | 996115960 | EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01 | 148.910 | 148.91 | 148.91 | 0.00 |
| FXPF25010402 | 996115960 | EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01 | 155,911,989.710 | 155,911,989.71 | 155,911,989.71 | 0.00 |
| FXPF25010502 | 996115960 | EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01 | 31,908,527.430 | 31,908,527.43 | 31,908,527.43 | 0.00 |
| FXPF30010002 | 996115960 | EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01 | 111,349.920 | 111,349.92 | 111,349.92 | 0.00 |
| FXPF30010102 | 996115960 | EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01 | 1.030 | 1.03 | 1.03 | 0.00 |
| FXPF40011302 | 996115960 | EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01 | 34,423.360 | 34,423.36 | 34,423.36 | 0.00 |
| FXPF50011002 | 99VVA9D14 | NT COLLECTIVE ACWI IMI LENDING | 687,759.770 | 86,361,694.51 | 158,155,861.19 | 71,794,166.68 |
| FXPF60010002 | 996115960 | EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01 | 101,533.870 | 101,533.87 | 101,533.87 | 0.00 |
| FXPF60010002 | 999G10304 | SHORT TERM INVESTMENT FUNDS | 0.180 | 0.18 | 0.18 | 0.00 |
| FXPF60010002 | 99VVAUZF2 | BLACKROCK MSCI ACWI IMI INDEX FUND A | 919,614.758 | 13,065,792.16 | 28,025,419.76 | 14,959,627.60 |
| FXPF70010002 | 996115960 | EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01 | 1,886,670.010 | 1,886,670.01 | 1,886,670.01 | 0.00 |
| FXPF70010102 | 996115960 | EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01 | 392,763.300 | 392,763.30 | 392,763.30 | 0.00 |
| FXPF70010202 | 996115960 | EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01 | 0.270 | 0.27 | 0.27 | 0.00 |
| FXPF70010302 | 996115960 | EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01 | 221.060 | 221.06 | 221.06 | 0.00 |
| FXPF70010302 | 999E01167 | RREEF FD WEST VI | 12.000 | 178,701.00 | 6,893.55 | -171,807.45 |
| FXPF70010302 | 999G11096 | UBS TRUMBULL PROPERTY INCOME FUND | 7,213.107 | 95,127,070.10 | 100,160,047.59 | 5,032,977.49 |
| FXPF99910002 | 996115960 | EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01 | 264,940,936.030 | 264,940,936.03 | 264,940,936.03 | 0.00 |
| **TOTAL COMMON/COLLECTIVE TRUST** | | | | **904,705,422.00** | **996,320,386.32** | **91,614,964.32** |
| **REGISTERED INVESTMENT COMPANIES** | | | | | | |
| FXPF20011002 | 72201P613 | PIMCO FDS SHORT TERM FLTG NAV PORT II | 481,698.810 | 4,822,318.09 | 4,822,286.79 | -31.30 |
| FXPF25010502 | 464287598 | ISHARES RUSSELL 1000 VALUE E | 885,982.000 | 130,914,409.52 | 148,782,957.26 | 17,868,547.74 |
| FXPF25010502 | 464288877 | ISHARES MSCI EAFE VALUE ETF | 1,388,345.000 | 69,639,041.06 | 69,958,704.55 | 319,663.49 |
| FXPF25010502 | 46434G103 | ISHARES CORE MSCI EMERGING | 387,305.000 | 25,137,130.13 | 23,184,077.30 | -1,953,052.83 |
| FXPF30010002 | 72200Q109 | PIMCO FDS PAC INVT MGMT SER ASSET BKD SECS PORTFOLIO | 0.001 | 0.01 | 0.01 | 0.00 |
| FXPF50011302 | 256206202 | DODGE & COX GLOBAL STOCK-I | 17,001,746.016 | 220,125,603.15 | 245,505,212.47 | 25,379,609.32 |
| FXPF80011302 | 99VVBLRA1 | ALEUTIAN FUND LTD CLASS A UNRESTRICTED SERIES 70_41-3019 | 44,643.309 | 44,643,309.00 | 70,200,803.66 | 25,557,494.66 |
| FXPF80011302 | 99VVBNW37 | ALEUTIAN FUND LTD CLASS A UNRESTRICTED SER 74_41-301927 | 40,000.000 | 40,000,000.00 | 64,141,020.00 | 24,141,020.00 |
| **TOTAL REGISTERED INVESTMENT COMPANIES** | | | | **535,281,810.96** | **626,595,062.04** | **91,313,251.08** |
| **GRAND TOTAL** | | | | **8,358,737,216.68** | **9,155,025,635.84** | **796,288,419.16** |

Reconciliation to the financial statements:

| | |
|---|---|
| Amount from above | $9,155,025,636 |
| Foreign cash | (3,714,878) |
| | $9,151,310,758 |

| Security ID | Security Description | Shares | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|
| 00130MAJ3 | ARDENT HEALTH 8/21 COV-LITE TL 0.000% 08/24/2028 DD 07/27/21 | 235,542.930 | -234,365.22 | 236,426.22 |
| 00145AAB9 | AIT WORLDWIDE 4/21 TL 0.000% 03/31/2028 DD 03/18/21 | 176,099.140 | -172,908.53 | 176,539.39 |
| 00216EAE9 | TEKNI-PLEX 7/21 INCREMENTAL TL 0.000% 07/22/2026 DD 07/22/21 | 9,198.150 | -9,175.15 | 9,209.66 |
| 00216EAF6 | TEKNI-PLEX 7/21 DELAYED TL 0.000% 07/29/2028 DD 07/22/21 | 525.800 | -525.80 | 525.80 |
| 00253XAB7 | AMERICAN AIRLINES INC/AAD 144A 5.750% 04/20/2029 DD 03/24/21 | 38,000.000 | -38,000.00 | 40,090.00 |
| 00435UAB4 | WORLDWIDE EXPRESS/GLOBALTRANZ 0.000% 07/26/2028 DD 07/12/21 | 230,760.490 | -228,452.89 | 231,337.39 |
| 00510DAB0 | ION ANALYTICS/ACURIS/DEALOGIC 0.000% 02/16/2028 DD 01/29/21 | 51,542.220 | -51,413.36 | 51,735.50 |
| 00775KAE8 | ADVISOR GROUP 1/21 TL 0.000% 07/31/2026 DD 01/27/21 | 286,103.050 | -280,561.69 | 286,696.01 |
| 00787CAE2 | AEROPUERTO INTERNACIONAL 144A 5.125% 08/11/2061 DD 08/11/21 | 200,000.000 | -200,000.00 | 210,600.00 |
| 00900YAE6 | AIMBRIDGE HOSPITALITY 9/20 INC | 11,997.770 | -11,997.77 | 11,967.78 |
| 01F0209IF | COMMIT TO PUR FNMA SF MTG OTC CALL SEP 21 101.3125 ED 090721 | 2,100,000.000 | 6,562.50 | -11,156.25 |
| 01F0209IK | COMMIT TO PUR FNMA SF MTG OTC CALL SEP21 101.609375 ED090721 | 1,150,000.000 | 4,312.50 | -808.59 |
| 01F0209KJ | COMMIT TO PUR FNMA SF MTG(OTC) CALL NOV 21 101.53125 ED110321 | 1,000,000.000 | 3,359.38 | -117.19 |
| 01F0209LH | COMMITMENT TO PURCHASE FNMA SI CALL DEC 21 101.203125 120621 | 200,000.000 | 625.00 | -23.44 |
| 01F0209LJ | COMMITMENT TO PURCHASE FNMA SI CALL DEC 21 101.15625 ED120621 | 300,000.000 | 597.66 | -35.16 |
| 01F0209LK | COMMITMENT TO PURCHASE FNMA SI CALL DEC 21 100.921875 120621 | 500,000.000 | 1,015.63 | -58.59 |
| 01F0209LQ | COMMITMENT TO PURCHASE FNMA SI CALL DEC 21 100.465 ED 120621 | 200,000.000 | 718.75 | -31.25 |
| 01F0209LR | COMMITMENT TO PURCHASE FNMA SI CALL DEC 21 100.453 ED 120621 | 200,000.000 | 703.13 | -54.69 |
| 01F0209LT | COMMIT TO PUR FNMA (OTC) CALL DEC 21 103.313 ED 120621 | 100,000.000 | 218.75 | -7.81 |
| 01F0209SQ | COMMIT TO PUR FNMA SF MTG (OTC PUT JUL 21 099.375 ED 07/07/21 | 100,000.000 | 421.88 | -7.81 |
| 01F0299KA | COMMIT TO PUR FNMA SF MTG OTC CALL NOV21 101.859375 ED110321 | 600,000.000 | 703.13 | -46.88 |
| 01F0299KB | COMMIT TO PUR FNMA SF MTG OTC CALL NOV 21 101.4375 ED 110321 | 200,000.000 | 515.63 | -31.25 |
| 01F0299KD | COMMIT TO PUR FNMA SF MTG OTC CALL NOV21 101.390625 ED110321 | 200,000.000 | 421.88 | -31.25 |
| 02154CAH6 | ALTICE FINANCING SA 144A 5.750% 08/15/2029 DD 08/12/21 | 300,000.000 | -303,000.00 | 294,750.00 |
| 02156LAH4 | ALTICE FRANCE SA/FRANCE 144A 5.500% 10/15/2029 DD 10/06/21 | 294,000.000 | -294,000.00 | 293,385.54 |
| 031162CW8 | AMGEN INC 2.300% 02/25/2031 DD 05/06/20 | 380,000.000 | -379,164.00 | 390,738.80 |
| 031162CZ1 | AMGEN INC 2.000% 01/15/2032 DD 08/09/21 | 320,000.000 | -311,760.00 | 304,332.80 |
| 031921AB5 | AMWINS GROUP INC 144A 4.875% 06/30/2029 DD 07/19/21 | 20,000.000 | -20,000.00 | 20,225.00 |
| 037411BA2 | APACHE CORP 4.750% 04/15/2043 DD 04/09/12 | 685,000.000 | -695,275.00 | 675,625.00 |
| 03768DAC1 | APOLLO COMMERCIAL 2/21 INCREME 0.000% 03/11/2028 DD 02/24/21 | 85,818.750 | -84,960.57 | 85,604.20 |
| 037833DU1 | APPLE INC 1.650% 05/11/2030 DD 05/11/20 | 390,000.000 | -392,367.30 | 383,046.30 |
| 037833ED8 | APPLE INC 1.650% 02/08/2031 DD 02/08/21 | 1,310,000.000 | -1,309,633.20 | 1,288,133.60 |
| 037833EJ5 | APPLE INC 1.700% 08/05/2031 DD 08/05/21 | 1,260,000.000 | -1,254,708.00 | 1,258,409.00 |
| 037833EK2 | APPLE INC 2.700% 08/05/2051 DD 08/05/21 | 2,685,000.000 | -2,682,261.30 | 2,635,756.84 |
| 03836HAG1 | AQA ACQUISITION/SMARTBEAR 11/2 COV-LT TL | 109,807.590 | -108,709.51 | 110,631.15 |
| 03952HAD6 | ANCESTRY.COM 2/21 COV-LITE TLB 0.000% 12/06/2027 DD 02/25/21 | 265,935.400 | -263,077.45 | 265,172.16 |
| 03960DAB9 | FAIRBANKS MORSE 6/21 COV-LITE 0.000% 06/23/2028 DD 06/02/21 | 187,859.130 | -186,919.83 | 187,859.13 |
| 03969YAA6 | ARDAGH METAL PACKAGING FI 144A 3.250% 09/01/2028 DD 03/12/21 | 221,000.000 | -221,000.00 | 221,552.50 |
| 04270YAB6 | ARRAY TECHNOLOGIES 10/20 COV-L 0.000% 10/14/2027 DD 09/24/20 | 122,428.160 | -118,569.97 | 122,402.45 |

| Security ID | Security Description | Shares | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|
| 04350TAC8 | ASCEND PERFORMANCE 2/21 COV-LI 0.000% 08/27/2026 DD 02/02/21 | 401,557.860 | -393,526.70 | 405,991.11 |
| 04351LAA8 | ASCENSION HEALTH 4.847% 11/15/2053 DD 06/18/13 | 75,000.000 | -108,489.75 | 108,457.50 |
| 046353AM0 | ASTRAZENECA PLC 4.375% 11/16/2045 DD 11/16/15 | 380,000.000 | -457,949.40 | 498,256.00 |
| 046353AX6 | ASTRAZENECA PLC 2.125% 08/06/2050 DD 08/06/20 | 580,000.000 | -516,171.00 | 481,846.60 |
| 04636NAB9 | ASTRAZENECA FINANCE LLC 2.250% 05/28/2031 DD 05/28/21 | 385,000.000 | -386,583.10 | 399,345.10 |
| 04649VAY6 | ASURION 1/21 B9 TL 0.000% 07/31/2027 DD 01/25/21 | 129,948.290 | -128,648.80 | 128,648.81 |
| 04650YAA8 | AMBIENCE MERGER SUB INC 144A 4.875% 07/15/2028 DD 07/12/21 | 13,000.000 | -13,000.00 | 13,081.25 |
| 04650YAB6 | AMBIENCE MERGER SUB INC 144A 7.125% 07/15/2029 DD 07/12/21 | 17,000.000 | -17,000.00 | 17,116.88 |
| 04651BAB5 | AT HOME GROUP 7/21 COV-LITE TL 0.000% 07/24/2028 DD 06/17/21 | 58,552.310 | -58,113.17 | 58,496.81 |
| 04685YAM1 | ATHENAHEALTH 2/21 COV-LITE TLB 0.000% 02/11/2026 DD 01/28/21 | 216,789.950 | -216,789.95 | 217,602.91 |
| 04921TAB0 | CUBIC 4/21 TLB 0.000% 04/15/2026 DD 04/15/21 | 209,770.730 | -207,673.03 | 211,081.79 |
| 04921TAC8 | CUBIC 4/21 TLC | 42,665.230 | -42,238.58 | 42,931.89 |
| 05825HAD6 | BALDWIN RISK 6/21 TLB 0.000% 10/14/2027 DD 05/24/21 | 190,489.360 | -187,876.62 | 190,489.36 |
| 05875CAB0 | TWIN RIVER/BALLYS 8/21 TLB 0.000% 08/06/2028 DD 07/26/21 | 179,487.180 | -177,692.31 | 179,521.28 |
| 05988HAE7 | BMC SOFTWARE 2/21 (USD) COV-LI 0.000% 10/02/2025 DD 02/10/21 | 677,776.940 | -671,754.67 | 675,147.17 |
| 06051GHA0 | BANK OF AMERICA CORP VAR RT 01/23/2049 DD 01/23/18 | 245,000.000 | -264,073.25 | 288,159.20 |
| 06051GJB6 | BANK OF AMERICA CORP VAR RT 04/29/2031 DD 04/29/20 | 780,000.000 | -820,918.80 | 800,474.50 |
| 06051GJF7 | BANK OF AMERICA CORP VAR RT 07/23/2031 DD 07/23/20 | 360,000.000 | -342,003.60 | 341,918.10 |
| 06051GJN0 | BANK OF AMERICA CORP VAR RT 03/13/2052 DD 03/11/21 | 1,310,000.000 | -1,310,000.00 | 1,324,108.70 |
| 06051GJT7 | BANK OF AMERICA CORP VAR RT 04/22/2032 DD 04/22/21 | 895,000.000 | -900,423.60 | 910,634.60 |
| 072863AH6 | BAYLOR SCOTT & WHITE HOLDINGS 1.777% 11/15/2030 DD 01/21/21 | 290,000.000 | -290,000.00 | 280,879.50 |
| 07403VAA7 | BEASLEY MEZZANINE HOLDING 144A 8.625% 02/01/2026 DD 02/02/21 | 45,000.000 | -45,000.00 | 45,900.00 |
| 09259GAE3 | BLACKSTONE MORTGAGE 6/21 TLB2 0.000% 04/23/2026 DD 06/10/21 | 11,466.140 | -11,466.14 | 11,451.81 |
| 09353TAG5 | ONTIC 2/21 COV-LITE TLB 0.000% 10/30/2026 DD 02/03/21 | 57,194.290 | -56,699.65 | 57,265.79 |
| 09659W2P8 | BNP PARIBAS SA 144A VAR RT 04/19/2032 DD 04/19/21 | 490,000.000 | -490,000.00 | 493,738.35 |
| 11284EAM5 | WESTINGHOUSE/BROOKFIELD WEC 1/ 0.000% 08/01/2025 DD 01/14/21 | 275,868.000 | -274,618.86 | 274,790.74 |
| 11565HAB2 | SIGNATURE AVIATION/BBA AVIATIO 0.000% 06/07/2028 DD 04/08/21 | 227,293.880 | -225,963.40 | 226,725.64 |
| 126408GS6 | CSX CORP 6.220% 04/30/2040 DD 03/24/10 | 455,000.000 | -667,289.35 | 665,614.95 |
| 126408HG1 | CSX CORP 4.250% 11/01/2066 DD 10/18/16 | 500,000.000 | -645,580.00 | 608,787.60 |
| 126408HL0 | CSX CORP 4.650% 03/01/2068 DD 02/20/18 | 255,000.000 | -346,078.35 | 332,790.30 |
| 126408HR7 | CSX CORP 3.350% 09/15/2049 DD 09/12/19 | 205,000.000 | -226,041.20 | 205,436.65 |
| 126408HT3 | CSX CORP 2.500% 05/15/2051 DD 12/10/20 | 250,000.000 | -218,935.00 | 232,845.00 |
| 12656UAB1 | CALIFORNIA PRODUCTS/ICP GROUP 0.000% 01/14/2028 DD 01/05/21 | 215,449.480 | -213,598.69 | 215,256.09 |
| 12670UAE7 | CAMPING WORLD 6/21 COV-LITE TL 0.000% 06/03/2028 DD 05/13/21 | 210,671.450 | -208,564.73 | 209,996.25 |
| 12687HAB3 | CABLEVISION LIGHTPATH 9/20 COV 0.000% 11/30/2027 DD 09/09/20 | 129,619.870 | -129,148.25 | 129,781.89 |
| 141781BQ6 | CARGILL INC 144A 1.700% 02/02/2031 DD 02/02/21 | 1,280,000.000 | -1,278,252.35 | 1,227,900.70 |
| 161175BU7 | CHARTER COMMUNICATIONS OPERATI 2.800% 04/01/2031 DD 04/17/20 | 375,000.000 | -373,410.00 | 369,903.75 |
| 161175BX1 | CHARTER COMMUNICATIONS OPERATI 2.300% 02/01/2032 DD 12/04/20 | 145,000.000 | -142,433.50 | 142,614.75 |
| 16411QAH4 | CHENIERE ENERGY PARTNERS 144A 4.000% 03/01/2031 DD 03/11/21 | 1,380,000.000 | -1,381,275.00 | 1,449,431.25 |

| Security ID | Security Description | Shares | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|
| 16412XAK1 | CHENIERE CORPUS CHRISTI H 144A 2.742% 12/31/2039 DD 08/24/21 | 1,210,000.000 | -1,210,000.00 | 1,204,661.15 |
| 166756AT3 | CHEVRON USA INC 6.000% 03/01/2041 DD 09/01/20 | 660,000.000 | -982,354.80 | 957,290.60 |
| 166756AU0 | CHEVRON USA INC 5.250% 11/15/2043 DD 11/15/20 | 710,000.000 | -1,062,332.60 | 949,836.85 |
| 166756AV8 | CHEVRON USA INC 5.050% 11/15/2044 DD 11/15/20 | 1,255,000.000 | -1,711,836.60 | 1,672,590.95 |
| 166756AW6 | CHEVRON USA INC 4.950% 08/15/2047 DD 08/15/20 | 505,000.000 | -669,366.65 | 688,278.75 |
| 166756AX4 | CHEVRON USA INC 4.200% 10/15/2049 DD 10/15/20 | 1,830,000.000 | -2,300,625.25 | 2,248,283.10 |
| 168863BP2 | CHILE GOVERNMENT INTERNATIONAL 3.625% 10/30/2042 DD 10/30/12 | 225,000.000 | -238,882.50 | 236,250.00 |
| 168863DQ8 | CHILE GOVERNMENT INTERNATIONAL 3.100% 01/22/2061 DD 01/22/21 | 4,584,000.000 | -4,527,648.39 | 4,288,581.00 |
| 17288YAD4 | CITADEL SECURITIES 1/21 TLB 0.000% 02/02/2028 DD 01/22/21 | 342,081.970 | -341,654.37 | 339,417.34 |
| 18064PAA7 | CLARIVATE SCIENCE HOLDING 144A 3.875% 06/30/2028 DD 06/24/21 | 53,000.000 | -53,000.00 | 53,000.00 |
| 18064PAB5 | CLARIVATE SCIENCE HOLDING 144A 4.875% 06/30/2029 DD 06/24/21 | 65,000.000 | -65,000.00 | 66,558.75 |
| 19106CAA4 | COBRA ACQUISITIONCO LLC 144A 6.375% 11/01/2029 DD 10/15/21 | 138,000.000 | -138,000.00 | 137,457.66 |
| 195325DX0 | COLOMBIA GOVERNMENT INTERNATIO 3.875% 02/15/2061 DD 01/22/21 | 825,000.000 | -806,082.75 | 744,309.00 |
| 195325DZ5 | COLOMBIA GOVERNMENT INTERNATIO 3.250% 04/22/2032 DD 04/22/21 | 155,000.000 | -152,675.00 | 150,040.00 |
| 19633FAB7 | CYXTERA 5/17 COV-LITE 2ND LIEN TL | 53,033.200 | -47,066.96 | 52,635.45 |
| 19933MAP8 | COLUMBUS MCKINNON 4/21 COV-LIT 0.000% 05/14/2028 DD 03/04/21 | 34,773.700 | -34,686.77 | 34,817.17 |
| 20030NCK5 | COMCAST CORP 4.000% 03/01/2048 DD 02/08/18 | 290,000.000 | -332,371.90 | 331,916.60 |
| 20030NDN8 | COMCAST CORP 1.500% 02/15/2031 DD 08/25/20 | 355,000.000 | -330,533.40 | 331,864.65 |
| 200447AJ9 | COMISION FEDERAL DE ELECT 144A 4.677% 02/09/2051 DD 02/09/21 | 235,000.000 | -235,000.00 | 236,762.50 |
| 20600RAB8 | CONAIR 5/21 COV-LITE TLB 0.000% 05/17/2028 DD 05/04/21 | 95,000.430 | -94,525.43 | 95,202.30 |
| 20825CBB9 | CONOCOPHILLIPS 144A 4.875% 10/01/2047 DD 10/01/20 | 1,005,000.000 | -1,176,044.04 | 1,261,543.70 |
| 21031HAC5 | CONSTANT CONTACT 2/21 TL 0.000% 02/10/2028 DD 01/26/21 | 284,266.830 | -283,147.08 | 283,897.28 |
| 22526YAB0 | CREATION TECHNOLOGIES 10/21 CO 0.000% 10/05/2028 DD 10/05/21 | 160,843.860 | -158,431.20 | 160,642.81 |
| 225313AN5 | CREDIT AGRICOLE SA 144A 2.811% 01/11/2041 DD 01/11/21 | 360,000.000 | -360,214.90 | 333,277.90 |
| 22750JAD6 | CROSS INSURANCE 3/21 TLB 0.000% 09/15/2027 DD 03/05/21 | 67,217.190 | -66,625.97 | 67,553.28 |
| 22834KAJ0 | CINEWORLD 7/21 INCREMENTAL PRI 0.000% 05/23/2024 DD 07/29/21 | 26,049.710 | -25,072.85 | 28,003.44 |
| 228701AG3 | CROWNROCK LP / CROWNROCK 144A 5.000% 05/01/2029 DD 04/20/21 | 400,000.000 | -400,000.00 | 419,500.00 |
| 23343HAD2 | DRW 3/21 TL 0.000% 03/01/2028 DD 02/09/21 | 137,602.010 | -136,914.00 | 137,401.80 |
| 23918KAS7 | DAVITA INC 144A 4.625% 06/01/2030 DD 06/09/20 | 735,000.000 | -769,825.00 | 745,932.50 |
| 24703TAD8 | DELL INTERNATIONAL LLC / EMC C 6.020% 06/15/2026 DD 06/15/21 | 3,000,000.000 | -3,494,231.61 | 3,568,110.00 |
| 24703TAE6 | DELL INTERNATIONAL LLC / EMC C 4.900% 10/01/2026 DD 04/01/21 | 1,900,000.000 | -2,134,442.86 | 2,184,221.00 |
| 25278XAN9 | DIAMONDBACK ENERGY INC 3.500% 12/01/2029 DD 12/05/19 | 645,000.000 | -698,738.55 | 667,552.80 |
| 25278XAR0 | DIAMONDBACK ENERGY INC 3.125% 03/24/2031 DD 03/24/21 | 620,000.000 | -617,505.55 | 642,005.85 |
| 25401HAC8 | DIGITAL MEDIA SOLUTIONS 5/21 T 0.000% 05/25/2026 DD 04/27/21 | 136,595.850 | -134,546.92 | 136,595.85 |
| 25460HAB8 | DIRECTV FINANCING 8/21 COV-LIT 0.000% 08/02/2027 DD 06/30/21 | 116,573.140 | -115,407.41 | 116,573.14 |
| 256746AK4 | DOLLAR TREE INC 3.375% 12/01/2051 DD 12/01/21 | 165,000.000 | -164,813.55 | 167,539.35 |
| 26884LAN9 | EQT CORP 144A 3.625% 05/15/2031 DD 05/17/21 | 600,000.000 | -600,000.00 | 632,364.00 |
| 26943PAB5 | NORTHLAND/MEGA BROADBAND/EAGLE 0.000% 11/12/2027 DD 10/07/20 | 102,858.860 | -101,830.27 | 102,987.43 |
| 278865BH2 | ECOLAB INC 144A 2.750% 08/18/2055 DD 08/18/21 | 215,000.000 | -213,133.90 | 209,618.55 |

| Security ID | Security Description | Shares | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|
| 28542CAC3 | EXAMWORKS/ELECTRON 11/21 COV-L 0.000% 11/01/2028 DD 08/30/21 | 48,584.870 | -48,341.95 | 48,621.31 |
| 29089QAC9 | EMERGENT BIOSOLUTIONS INC 144A 3.875% 08/15/2028 DD 08/07/20 | 65,000.000 | -62,237.50 | 61,314.18 |
| 29260FAD2 | ENDEAVOR ENERGY RESOURCES 144A 5.500% 01/30/2026 DD 12/07/17 | 660,000.000 | -684,750.00 | 685,125.00 |
| 29279XAA8 | ENDURE DIGITAL INC 144A 6.000% 02/15/2029 DD 02/10/21 | 75,000.000 | -75,000.00 | 73,612.50 |
| 29280BAA3 | ENDO LUXEMBOURG FINANCE C 144A 6.125% 04/01/2029 DD 03/25/21 | 204,000.000 | -204,000.00 | 197,755.00 |
| 29977YAB9 | EVERCOMMERCE 6/21 COV-LITE TLB 0.000% 06/14/2028 DD 06/02/21 | 24,760.830 | -24,637.03 | 24,790.54 |
| 30233FAJ1 | EYEMART 8/21 COV-LITE TL 0.000% 08/31/2027 DD 07/23/21 | 302,503.750 | -300,041.45 | 302,125.62 |
| 337120AA7 | FIRST STUDENT BIDCO INC / 144A 4.000% 07/31/2029 DD 07/21/21 | 71,000.000 | -71,000.00 | 70,025.17 |
| 33718FAB6 | FIRST STUDENT/FIRST TRANSIT 7/ 0.000% 07/21/2028 DD 06/25/21 | 48,119.410 | -47,878.81 | 47,875.93 |
| 33718FAD2 | FIRST STUDENT/FIRST TRANSIT 7/ 0.000% 07/21/2028 DD 06/25/21 | 130,359.860 | -129,708.06 | 129,700.25 |
| 35039KAB2 | FOUNDATION BUILDING MATERIALS 0.000% 01/31/2028 DD 01/22/21 | 131,802.840 | -131,594.07 | 131,037.72 |
| 35051BAE9 | TEACHING STRATEGIES 8/21 COV-L 0.000% 08/31/2028 DD 08/02/21 | 194,648.480 | -192,701.99 | 194,648.48 |
| 35908MAB6 | FRONTIER COMMUNICATIONS H 144A 6.000% 01/15/2030 DD 10/13/21 | 59,000.000 | -59,000.00 | 59,120.95 |
| 36166NAG8 | GE CAPITAL FUNDING LLC 3.450% 05/15/2025 DD 11/15/20 | 2,200,000.000 | -2,302,036.00 | 2,238,610.00 |
| 36166NAJ2 | GE CAPITAL FUNDING LLC 4.400% 05/15/2030 DD 11/15/20 | 1,637,000.000 | -1,714,026.79 | 1,870,296.01 |
| 361841AR0 | GLP CAPITAL LP / GLP FINANCING 3.250% 01/15/2032 DD 12/13/21 | 70,000.000 | -69,563.20 | 69,860.70 |
| 36261NAA5 | GYP HOLDINGS III CORP 144A 4.625% 05/01/2029 DD 04/22/21 | 34,000.000 | -34,000.00 | 34,127.50 |
| 363576AA7 | ARTHUR J GALLAGHER & CO 2.500% 05/20/2031 DD 05/20/21 | 75,000.000 | -74,474.25 | 76,074.15 |
| 37254YAB6 | GEON PERFORMANCE 8/21 COV-LITE 0.000% 08/10/2028 DD 07/22/21 | 98,715.890 | -97,975.52 | 99,579.65 |
| 37610GAE8 | RECORDED BOOKS/RBMEDIA 1/21 COV-LITE TL | 324,990.410 | -322,565.58 | 324,990.41 |
| 378272BH0 | GLENCORE FUNDING LLC 144A 3.375% 09/23/2051 DD 09/23/21 | 765,000.000 | -753,187.80 | 747,925.20 |
| 37987UAC6 | PROTECTIVE INDUSTRIAL PRODUCTS 0.000% 01/20/2028 DD 01/20/21 | 102,728.520 | -102,275.71 | 102,760.88 |
| 38740TAE1 | HOWDEN 1/21 COV-LITE TLB 0.000% 09/30/2026 DD 01/26/21 | 216,450.900 | -209,957.36 | 216,450.90 |
| 41151PAP0 | HARBOR FREIGHT TOOLS 7/21 COV- 0.000% 10/19/2027 DD 06/21/21 | 446,207.650 | -442,991.91 | 445,837.40 |
| 41984LAA5 | HAWAIIAN BRAND INTELLECTU 144A 5.750% 01/20/2026 DD 02/04/21 | 23,000.000 | -22,873.27 | 23,891.25 |
| 421300AL8 | HAYWARD INDUSTRIES 5/21 COV-LI 0.000% 05/29/2028 DD 05/11/21 | 78,963.070 | -78,568.26 | 78,568.25 |
| 42328DAF5 | ION CORPORATE 3/21 (USD) COV-L 0.000% 03/11/2028 DD 02/26/21 | 153,442.780 | -153,059.18 | 153,404.10 |
| 42329HAA6 | HELIOS SOFTWARE HOLDINGS 144A 4.625% 05/01/2028 DD 04/30/21 | 200,000.000 | -195,000.00 | 198,000.00 |
| 42804VAS0 | HERTZ 6/16 COV-LITE TLB | 25,708.830 | -19,667.25 | 24,230.57 |
| 43117LAH6 | HIGHTOWER 4/21 COV-LITE DELAYE 0.000% 04/21/2028 DD 04/08/21 | 37,558.350 | -37,558.35 | 37,558.35 |
| 43118DAA8 | HIGHTOWER HOLDING LLC 144A 6.750% 04/15/2029 DD 04/21/21 | 149,000.000 | -151,831.25 | 152,680.30 |
| 438516CF1 | HONEYWELL INTERNATIONAL INC 1.750% 09/01/2031 DD 08/16/21 | 1,335,000.000 | -1,328,688.60 | 1,304,317.15 |
| 44332EAU0 | HUB INTERNATIONAL 1/21 COV-LIT 0.000% 04/25/2025 DD 01/12/21 | 181,991.480 | -179,261.60 | 182,218.97 |
| 44413EAF5 | HUDSON RIVER 3/21 TL 0.000% 03/20/2028 DD 03/04/21 | 157,828.240 | -155,460.82 | 157,335.02 |
| 445545AN6 | HUNGARY GOVERNMENT INTERN 144A 3.125% 09/21/2051 DD 09/21/21 | 1,798,000.000 | -1,737,171.89 | 1,796,155.35 |
| 44915KAG2 | HYPERION MATERIALS & TECHNOLOG 0.000% 08/28/2026 DD 07/19/21 | 130,996.840 | -130,341.86 | 130,996.84 |
| 44931VAH6 | CALIFORNIA PRODUCTS/ICP GROUP 0.000% 01/12/2029 DD 01/05/21 | 160,710.510 | -158,299.85 | 160,710.51 |
| 45258LAA5 | IMOLA MERGER CORP 144A 4.750% 05/15/2029 DD 04/22/21 | 350,000.000 | -350,000.00 | 357,000.00 |
| 45674KAB1 | INFINITE ELECTRONICS 2/21 COV- 0.000% 03/02/2028 DD 02/08/21 | 99,140.450 | -98,892.60 | 99,140.45 |

| Security ID | Security Description | Shares | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|
| 45674KAF2 | INFINITE ELECTRONICS 3/21 2ND 0.000% 03/02/2029 DD 02/08/21 | 79,089.510 | -78,694.06 | 79,880.41 |
| 45674PAC8 | NIELSENIQ 1/21 (USD) TLB 0.000% 02/05/2028 DD 01/22/21 | 116,023.960 | -115,443.84 | 116,314.02 |
| 459200KC4 | INTERNATIONAL BUSINESS MACHINE 4.250% 05/15/2049 DD 05/15/19 | 1,380,000.000 | -1,671,298.75 | 1,648,652.40 |
| 46583DAF6 | LANDESK SOFTWARE 2/21 ADD-ON T 0.000% 12/01/2027 DD 02/09/21 | 154,168.090 | -153,281.41 | 153,782.67 |
| 46604BAB4 | J&J VENTURES GAMING 4/21 COV-L 0.000% 04/26/2028 DD 03/23/21 | 104,858.820 | -103,944.21 | 105,252.04 |
| 46647PBX3 | JPMORGAN CHASE & CO VAR RT 02/04/2032 DD 02/04/21 | 3,655,000.000 | -3,654,772.20 | 3,539,026.90 |
| 47077DAG5 | JANE STREET 1/21 TL 0.000% 01/26/2028 DD 01/19/21 | 476,735.940 | -476,140.00 | 473,012.63 |
| 47077WAA6 | JANE STREET GROUP / JSG F 144A 4.500% 11/15/2029 DD 11/09/21 | 310,000.000 | -310,000.00 | 313,125.00 |
| 49387TAW6 | KRONOS ACQUISITION HOLDINGS | 180,324.760 | -177,610.59 | 175,703.94 |
| 50076QAE6 | KRAFT HEINZ FOODS CO 5.000% 06/04/2042 DD 12/04/12 | 1,250,000.000 | -1,442,675.00 | 1,576,106.25 |
| 50077LBJ4 | KRAFT HEINZ FOODS CO 5.500% 06/01/2050 DD 12/01/20 | 1,750,000.000 | -1,986,918.82 | 2,188,650.00 |
| 50220PAD5 | LSEGA FINANCING PLC 144A 2.500% 04/06/2031 DD 04/06/21 | 350,000.000 | -352,236.50 | 360,909.50 |
| 505742AP1 | LADDER CAPITAL FINANCE HO 144A 4.750% 06/15/2029 DD 06/23/21 | 54,000.000 | -54,000.00 | 54,180.90 |
| 51187GAM4 | WORLDSTRIDES / LAKELAND TOURS 0.000% 09/25/2025 DD 09/24/20 | 35,156.520 | -35,002.13 | 33,222.91 |
| 549875AA0 | LUKOIL CAPITAL DAC 144A 2.800% 04/26/2027 DD 10/26/21 | 245,000.000 | -245,000.00 | 243,892.50 |
| 55304PAB7 | K-MAC 7/21 COV-LITE TL 0.000% 07/21/2028 DD 06/10/21 | 44,700.910 | -44,477.40 | 44,477.40 |
| 55759VAB4 | MADISON IAQ 6/21 COV-LITE TL 0.000% 06/21/2028 DD 06/02/21 | 110,706.940 | -110,153.41 | 110,845.32 |
| 55760LAA5 | MADISON IAQ LLC 144A 4.125% 06/30/2028 DD 06/21/21 | 16,000.000 | -16,000.00 | 16,000.00 |
| 55760LAB3 | MADISON IAQ LLC 144A 5.875% 06/30/2029 DD 06/21/21 | 24,000.000 | -24,000.00 | 24,210.00 |
| 55910RAB9 | MCAFEE/MAGENTA 5/21 TLB 0.000% 05/03/2028 DD 04/09/21 | 267,815.390 | -265,599.03 | 266,726.72 |
| 55955NAB4 | MAGNITE 4/21 TL 0.000% 04/01/2028 DD 03/22/21 | 67,112.540 | -65,099.17 | 66,944.76 |
| 577081BF8 | MATTEL INC 144A 3.750% 04/01/2029 DD 03/19/21 | 66,000.000 | -66,000.00 | 68,145.00 |
| 57723CAR0 | MATTRESS FIRM 9/21 COV-LITE TL 0.000% 09/22/2028 DD 09/07/21 | 193,548.390 | -191,612.91 | 192,822.58 |
| 57767EAE2 | MAVENIR SYSTEMS 8/21 TLB 0.000% 08/18/2028 DD 08/05/21 | 131,917.880 | -130,598.70 | 131,917.88 |
| 57777YAB2 | EXPRESS OIL/MAVIS TIRE 4/21 TL 0.000% 05/04/2028 DD 04/13/21 | 278,791.030 | -277,397.07 | 279,488.00 |
| 58404KAC9 | PRECYSE SOLUTIONS/NTHRIVE 1/21 0.000% 01/28/2028 DD 01/04/21 | 91,373.290 | -90,916.42 | 91,373.29 |
| 58446RAF7 | MEDIAOCEAN 11/19 TLB | 36,909.700 | -36,817.42 | 36,909.70 |
| 58960EAC9 | MERIDIAN 7/21 TL 0.000% 07/24/2028 DD 07/06/21 | 165,684.930 | -164,028.08 | 165,684.93 |
| 59408UAB3 | MICHAELS STORES 4/21 COV-LITE 0.000% 04/15/2028 DD 03/23/21 | 183,764.980 | -181,927.33 | 183,535.27 |
| 594918BL7 | MICROSOFT CORP 4.450% 11/03/2045 DD 11/03/15 | 235,000.000 | -307,137.95 | 314,377.95 |
| 60662WAS1 | MITCHELL INTERNATIONAL 10/21 T 0.000% 10/15/2028 DD 09/22/21 | 355,276.060 | -352,611.48 | 352,448.94 |
| 61647DAD4 | MORAN FOODS/SAVE A LOT 3/20 TL | 0.000 | 0.00 | 24.23 |
| 6174468L6 | MORGAN STANLEY VAR RT 01/22/2031 DD 01/22/20 | 405,000.000 | -430,365.15 | 418,662.60 |
| 6174468X0 | MORGAN STANLEY VAR RT 04/28/2032 DD 01/25/21 | 3,410,000.000 | -3,407,641.80 | 3,277,657.20 |
| 62482BAB8 | MOZART DEBT MERGER SUB IN 144A 5.250% 10/01/2029 DD 10/15/21 | 88,000.000 | -88,000.00 | 89,871.76 |
| 62954HAG3 | NXP BV / NXP FUNDING LLC 144A 2.500% 05/11/2031 DD 05/11/21 | 625,000.000 | -622,856.25 | 636,381.25 |
| 62954WAE5 | NTT FINANCE CORP 144A 2.065% 04/03/2031 DD 03/03/21 | 655,000.000 | -654,382.00 | 646,532.90 |
| 63111XAD3 | NASDAQ INC 1.650% 01/15/2031 DD 12/21/20 | 995,000.000 | -948,476.10 | 955,838.25 |
| 63689EAP0 | NATIONAL MENTOR/CIVITAS 11/20 | 8,657.390 | -8,573.41 | 8,573.41 |

| Security ID | Security Description | Shares | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|
| 63689EAQ8 | NATIONAL MENTOR/CIVITAS 11/20 | 200.660 | -198.71 | 198.71 |
| 63689EAT2 | NATIONAL MENTOR/CIVITAS 2/21 T 0.000% 02/18/2028 DD 02/05/21 | 11,866.870 | -11,807.54 | 11,873.58 |
| 63689EAW5 | NATIONAL MENTOR/CIVITAS 2/21 2 0.000% 02/16/2029 DD 02/05/21 | 93,202.140 | -92,270.12 | 93,668.15 |
| 644274AH5 | NEW ENTERPRISE STONE & LI 144A 5.250% 07/15/2028 DD 10/08/21 | 111,000.000 | -112,275.00 | 112,700.52 |
| 64900YAB8 | NEW TROJAN 1/21 TL 0.000% 01/06/2028 DD 01/06/21 | 292,204.360 | -292,022.86 | 292,021.73 |
| 655664AY6 | NORDSTROM INC 4.250% 08/01/2031 DD 04/08/21 | 630,000.000 | -629,643.60 | 632,587.50 |
| 66743UAE6 | NORTHWEST FIBER/ZIPLY FIBER 2/ 0.000% 04/30/2027 DD 02/02/21 | 416,855.500 | -409,320.22 | 416,073.90 |
| 667449AC6 | NORTHWEST FIBER LLC / NOR 144A 6.000% 02/15/2028 DD 02/11/21 | 106,000.000 | -106,000.00 | 103,880.00 |
| 67066GAN4 | NVIDIA CORP 2.000% 06/15/2031 DD 06/16/21 | 670,000.000 | -667,045.30 | 671,944.00 |
| 68233JCB8 | ONCOR ELECTRIC DELIVERY C 144A 2.700% 11/15/2051 DD 11/16/21 | 540,000.000 | -529,626.60 | 520,776.00 |
| 68622TAB7 | ORGANON & CO / ORGANON FO 144A 5.125% 04/30/2031 DD 04/21/21 | 600,000.000 | -600,000.00 | 618,000.00 |
| 68835HAH3 | OSMOSE UTILITIES 6/21 COV-LITE 0.000% 06/23/2028 DD 06/02/21 | 125,445.130 | -124,817.90 | 125,209.92 |
| 68902VAL1 | OTIS WORLDWIDE CORP 3.112% 02/15/2040 DD 08/15/20 | 425,000.000 | -449,956.00 | 438,736.00 |
| 68902VAM9 | OTIS WORLDWIDE CORP 3.362% 02/15/2050 DD 08/15/20 | 180,000.000 | -197,573.40 | 192,571.20 |
| 693304BC0 | PECO ENERGY CO 2.850% 09/15/2051 DD 09/14/21 | 160,000.000 | -165,651.20 | 159,868.80 |
| 693475BA2 | PNC FINANCIAL SERVICES GROUP I VAR RT 04/23/2032 DD 04/23/21 | 1,305,000.000 | -1,305,000.00 | 1,333,714.70 |
| 69526PAC8 | PADAGIS/PERRIGO 7/21 COV-LITE 0.000% 07/06/2028 DD 06/14/21 | 169,381.110 | -167,687.30 | 169,381.11 |
| 70434RAB5 | PAYA 6/21 COV-LITE TLB 0.000% 06/16/2028 DD 06/07/21 | 40,249.710 | -40,048.46 | 40,249.71 |
| 70452AAA1 | PAYSAFE FINANCE PLC / PAY 144A 4.000% 06/15/2029 DD 06/28/21 | 126,000.000 | -125,250.00 | 119,725.20 |
| 70476XAK1 | PETVET CARE 1/21 TL 0.000% 02/14/2025 DD 01/11/21 | 43,906.330 | -43,686.80 | 43,906.33 |
| 713448DD7 | PEPSICO INC 4.450% 04/14/2046 DD 10/14/15 | 430,000.000 | -527,627.20 | 538,876.00 |
| 713448FE3 | PEPSICO INC 1.950% 10/21/2031 DD 10/21/21 | 725,000.000 | -722,317.50 | 723,745.75 |
| 71360HAB3 | PERATON 2/21 COV-LITE TLB 0.000% 02/01/2028 DD 02/01/21 | 475,518.710 | -473,210.76 | 477,896.30 |
| 71360HAG2 | PERATON 2/21 2ND LIEN (1340MM) 0.000% 02/26/2029 DD 02/25/21 | 49,630.800 | -48,886.34 | 50,623.42 |
| 71427QAB4 | PERNOD RICARD INTERNATION 144A 1.625% 04/01/2031 DD 10/01/20 | 365,000.000 | -353,885.75 | 347,271.95 |
| 715638DS8 | PERUVIAN GOVERNMENT INTERNATIO 3.300% 03/11/2041 DD 03/10/21 | 6,285,000.000 | -6,080,929.20 | 6,241,635.00 |
| 72650RBE1 | PLAINS ALL AMERICAN PIPELINE L 4.700% 06/15/2044 DD 04/23/14 | 155,000.000 | -147,517.25 | 161,915.65 |
| 72650RBH4 | PLAINS ALL AMERICAN PIPELINE L 4.900% 02/15/2045 DD 12/09/14 | 475,000.000 | -479,176.30 | 514,489.90 |
| 727493AC2 | PLANTRONICS INC 144A 4.750% 03/01/2029 DD 03/04/21 | 190,000.000 | -190,000.00 | 183,766.25 |
| 72753RAD0 | PLASKOLITE 4/21 COV-LITE TL 0.000% 12/15/2025 DD 03/25/21 | 205,486.890 | -200,752.76 | 206,000.61 |
| 72812NAD8 | PLAYA FUNDING 4/17 COV-LITE TLB | 11,599.730 | -11,251.74 | 11,353.99 |
| 72814CAF5 | PLAYTIKA 3/21 COV-LITE TLB 0.000% 03/13/2028 DD 03/01/21 | 131,695.730 | -131,037.24 | 131,695.73 |
| 73044EAB0 | PODS 3/21 COV-LITE TLB 0.000% 03/31/2028 DD 03/10/21 | 198,999.980 | -198,928.91 | 198,999.98 |
| 73178EAD4 | JADEX/PROCESS SOLUTIONS 2/21 C 0.000% 02/18/2028 DD 02/02/21 | 280,761.910 | -271,564.80 | 278,539.68 |
| 73937UAK4 | POWERTEAM/ARTERA SERVICES 6/21 0.000% 03/06/2025 DD 06/09/21 | 98,017.490 | -97,282.35 | 97,782.74 |
| 74028HAF2 | PRECISION MEDICINE 2/21 COV-LITE DELAYED TL | 21,005.520 | -21,005.52 | 20,979.26 |
| 74052HAA2 | PREMIER ENTERTAINMENT SUB 144A 5.625% 09/01/2029 DD 08/20/21 | 143,000.000 | -141,858.86 | 144,498.64 |
| 74052HAB0 | PREMIER ENTERTAINMENT SUB 144A 5.875% 09/01/2031 DD 08/20/21 | 143,000.000 | -141,662.95 | 144,820.39 |
| 74339DAE8 | PROJECT ALPHA (QLIK) 2/21 TLB 0.000% 04/26/2024 DD 02/02/21 | 355,627.720 | -353,264.92 | 356,257.20 |

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|---|---|---|---|---|
| 74339UAS9 | MEDIWARE INFORMATION/WELLSKY 3 0.000% 03/03/2028 DD 02/22/21 | 70,310.230 | -69,958.67 | 70,222.34 |
| 74345HAB7 | PROOFPOINT 8/21 COV-LITE TL 0.000% 08/31/2028 DD 05/27/21 | 162,337.660 | -161,525.97 | 162,079.54 |
| 744448CV1 | PUBLIC SERVICE CO OF COLORADO 1.875% 06/15/2031 DD 03/01/21 | 995,000.000 | -988,363.35 | 983,689.80 |
| 74727PAV3 | QATAR GOVERNMENT INTERNAT 144A 4.625% 06/02/2046 DD 06/02/16 | 200,000.000 | -236,250.00 | 242,468.00 |
| 747525BP7 | QUALCOMM INC 1.650% 05/20/2032 DD 11/20/20 | 745,000.000 | -709,515.65 | 696,776.15 |
| 74839XAG4 | QUIKRETE 6/21 COV-LITE TLB1 0.000% 05/12/2028 DD 04/12/21 | 264,540.890 | -262,556.83 | 264,060.75 |
| 75001CAB0 | RV RETAILER 1/21 COV-LITE TLB 0.000% 02/08/2028 DD 01/14/21 | 129,762.270 | -128,572.94 | 129,762.27 |
| 75001CAC8 | RV RETAILER 7/21 DELAYED TL 0.000% 02/08/2028 DD 07/21/21 | 12,408.350 | -12,408.35 | 12,408.35 |
| 750098AB1 | RACKSPACE TECHNOLOGY GLOB 144A 3.500% 02/15/2028 DD 02/09/21 | 111,000.000 | -110,907.50 | 107,477.50 |
| 75009XAB6 | RACKSPACE HOSTING 2/21 COV-LIT 0.000% 02/15/2028 DD 01/26/21 | 159,052.040 | -158,256.77 | 158,202.70 |
| 75383KAA2 | RAPTOR ACQUISITION CORP / 144A 4.875% 11/01/2026 DD 06/30/21 | 44,000.000 | -44,000.00 | 44,605.00 |
| 75513ECL3 | RAYTHEON TECHNOLOGIES CORP 2.820% 09/01/2051 DD 08/10/21 | 525,000.000 | -517,903.75 | 516,174.40 |
| 75513ECM1 | RAYTHEON TECHNOLOGIES CORP 1.900% 09/01/2031 DD 08/10/21 | 690,000.000 | -689,744.70 | 671,526.10 |
| 75605VAD4 | REALPAGE 2/21 COV-LITE TL 0.000% 04/24/2028 DD 02/10/21 | 86,399.820 | -86,183.82 | 86,276.28 |
| 76090LAE4 | RESIDEO TECHNOLOGIES 1/21 TL 0.000% 12/31/2024 DD 01/29/21 | 83,589.380 | -83,380.41 | 83,380.41 |
| 78158EAB1 | RUGSUSA 10/21 COV-LITE TLB 0.000% 10/23/2028 DD 09/23/21 | 193,300.140 | -191,367.14 | 192,333.63 |
| 78397PAD3 | SA GLOBAL SUKUK LTD 144A 2.694% 06/17/2031 DD 06/17/21 | 140,000.000 | -140,000.00 | 140,960.40 |
| 78453JAD8 | SMG/ASM GLOBAL 1/20 COV-LITE T | 36,979.760 | -35,593.02 | 36,355.73 |
| 78466YAN8 | SRS DISTRIBUTION 6/21 COV-LITE 0.000% 06/02/2028 DD 06/04/21 | 248,705.560 | -246,840.27 | 249,016.44 |
| 78471RAB2 | SRS DISTRIBUTION INC 144A 4.625% 07/01/2028 DD 06/04/21 | 71,000.000 | -71,000.00 | 72,687.67 |
| 78471RAC0 | SRS DISTRIBUTION INC 144A 6.125% 07/01/2029 DD 06/04/21 | 54,000.000 | -54,000.00 | 55,873.80 |
| 78477MAF8 | FIRST ADVANTAGE 2/21 COV-LITE 0.000% 01/31/2027 DD 01/21/21 | 141,509.660 | -136,063.13 | 141,509.66 |
| 78571YBF6 | SABRE 6/21 TLB2 0.000% 12/17/2027 DD 06/25/21 | 125,797.080 | -125,444.30 | 125,592.66 |
| 78571YBG4 | SABRE 6/21 TLB1 0.000% 12/17/2027 DD 06/25/21 | 78,916.180 | -78,694.87 | 78,787.94 |
| 80007RAK1 | SANDS CHINA LTD 3.800% 01/08/2026 DD 01/08/21 | 1,600,000.000 | -1,632,000.00 | 1,704,800.00 |
| 80413TAW9 | SAUDI GOVERNMENT INTERNAT 144A 3.450% 02/02/2061 DD 02/02/21 | 2,242,000.000 | -2,242,410.00 | 2,108,216.75 |
| 82620KBE2 | SIEMENS FINANCIERINGSMAAT 144A 2.150% 03/11/2031 DD 03/11/21 | 1,740,000.000 | -1,737,668.40 | 1,755,584.85 |
| 82939GAS7 | SINOPEC GROUP OVERSEAS DE 144A 2.300% 01/08/2031 DD 01/08/21 | 895,000.000 | -880,466.65 | 893,043.30 |
| 83066YAB8 | SKILLSOFT 6/21 COV-LITE TLB 0.000% 06/30/2028 DD 06/22/21 | 159,195.960 | -159,725.85 | 160,190.93 |
| 84611YAB6 | SOVOS COMPLIANCE 8/21 COV-LITE 0.000% 08/11/2028 DD 07/08/21 | 73,722.640 | -73,538.33 | 74,183.41 |
| 84673EAB5 | PQ PERFORMANCE CHEMICALS 4/21 0.000% 08/02/2028 DD 04/20/21 | 105,486.770 | -104,959.33 | 105,618.63 |
| 85232BAT3 | SRAM 5/21 COV-LITE TLB 0.000% 05/18/2028 DD 05/04/21 | 131,362.670 | -131,034.26 | 131,362.67 |
| 85236FAA1 | SRM ESCROW ISSUER LLC 144A 6.000% 11/01/2028 DD 11/06/20 | 220,000.000 | -231,247.50 | 231,631.40 |
| 853254BX7 | STANDARD CHARTERED PLC 144A VAR RT 12/31/2049 DD 01/14/21 | 800,000.000 | -800,000.00 | 792,120.00 |
| 85519WAC8 | SUNDYNE 3/20 COV-LITE TLB 0.000% 03/17/2027 DD 02/13/20 | 157,199.910 | -155,627.91 | 157,789.41 |
| 85570DAF9 | STARWOOD PROPERTY 9/21 TLB3 0.000% 07/26/2026 DD 09/27/21 | 148,545.480 | -147,454.77 | 148,545.48 |
| 858912AG3 | STERICYCLE INC 144A 3.875% 01/15/2029 DD 11/24/20 | 435,000.000 | -447,218.75 | 435,000.00 |
| 86803YAB9 | CORNERSTONE ONDEMAND 10/21 COV 0.000% 10/16/2028 DD 09/08/21 | 166,677.070 | -165,843.68 | 166,643.73 |
| 87190HAC3 | TRACTMANAGER/SYMPLR 12/20 COV- 0.000% 12/22/2027 DD 11/12/20 | 217,753.710 | -214,556.35 | 218,570.29 |

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|---|---|---|---|---|
| 875127BJ0 | TAMPA ELECTRIC CO 3.450% 03/15/2051 DD 03/18/21 | 350,000.000 | -349,219.50 | 348,379.50 |
| 87854HAC0 | TECHNIMARK 6/21 TL 0.000% 06/30/2028 DD 06/21/21 | 59,415.140 | -59,118.06 | 59,304.03 |
| 88032WBB1 | TENCENT HOLDINGS LTD 144A 3.680% 04/22/2041 DD 04/22/21 | 225,000.000 | -224,937.00 | 228,838.50 |
| 88516DAD5 | THOR INDUSTRIES 3/21 (USD) TL 0.000% 02/01/2026 DD 03/10/21 | 93,870.310 | -92,478.74 | 93,870.31 |
| 88516DAE3 | THOR INDUSTRIES 3/21 (EUR) TL | 122,909.090 | -138,678.69 | 139,507.96 |
| 88675UAB8 | SABRE INDUSTRIES 6/21 1ST LIEN 0.000% 06/01/2028 DD 05/05/21 | 62,460.280 | -61,835.68 | 62,440.92 |
| 89148GAF7 | TORY BURCH 4/21 TLB 0.000% 04/16/2028 DD 03/29/21 | 220,747.350 | -218,539.87 | 221,299.22 |
| 89256CAC1 | TRADER INTERACTIVE 7/21 COV-LI 0.000% 07/28/2028 DD 07/07/21 | 62,544.490 | -62,231.76 | 62,388.13 |
| 89778PAG2 | TECTUM HOLDINGS/TRUCK HERO 1/2 0.000% 01/31/2028 DD 01/08/21 | 204,887.810 | -205,000.77 | 204,568.19 |
| 90290HAP7 | US INFRASTRUCTURE 5/21 COV-LIT 0.000% 05/12/2028 DD 04/26/21 | 227,819.070 | -226,215.31 | 227,534.30 |
| 90351JAG9 | UBER 2/21 COV-LITE TL 0.000% 04/04/2025 DD 02/17/21 | 359,045.970 | -359,045.97 | 358,785.21 |
| 90353TAK6 | UBER TECHNOLOGIES INC 144A 4.500% 08/15/2029 DD 08/12/21 | 204,000.000 | -204,000.00 | 205,740.12 |
| 90367UAA9 | US ACUTE CARE SOLUTIONS L 144A 6.375% 03/01/2026 DD 03/05/21 | 275,000.000 | -281,857.50 | 288,123.00 |
| 90473LAA0 | UNIFRAX ESCROW ISSUER COR 144A 5.250% 09/30/2028 DD 09/30/21 | 131,000.000 | -132,027.50 | 132,270.70 |
| 90473LAC6 | UNIFRAX ESCROW ISSUER COR 144A 7.500% 09/30/2029 DD 09/30/21 | 38,000.000 | -38,000.00 | 38,406.60 |
| 907818FR4 | UNION PACIFIC CORP 144A 3.799% 04/06/2071 DD 04/06/21 | 390,000.000 | -472,767.50 | 424,428.30 |
| 91086QBE7 | MEXICO GOVERNMENT INTERNATIONA 5.550% 01/21/2045 DD 01/21/14 | 165,000.000 | -192,637.50 | 202,125.00 |
| 91087BAB6 | MEXICO GOVERNMENT INTERNATIONA 4.350% 01/15/2047 DD 08/11/16 | 1,155,000.000 | -1,188,157.50 | 1,183,960.00 |
| 91087BAF7 | MEXICO GOVERNMENT INTERNATIONA 4.500% 04/22/2029 DD 01/22/19 | 2,295,000.000 | -2,553,187.50 | 2,588,587.50 |
| 91301QAH0 | UNITED TALENT 7/21 COV-LITE TL 0.000% 07/07/2028 DD 06/18/21 | 135,276.250 | -133,923.49 | 135,276.25 |
| 914906AV4 | UNIVISION COMMUNICATIONS 144A 4.500% 05/01/2029 DD 05/21/21 | 87,000.000 | -87,000.00 | 87,381.25 |
| 91889CAD0 | VALCOUR PACKAGING/MOLD-RITE PL 0.000% 10/04/2029 DD 09/17/21 | 256,518.220 | -252,670.45 | 256,518.22 |
| 92531HAD9 | VERSCEND/COTIVITI 2/21 TLB1 0.000% 08/27/2025 DD 02/11/21 | 314,149.220 | -306,309.06 | 314,934.59 |
| 92553BAL7 | VIAD 7/21 INITIAL TL 0.000% 07/30/2028 DD 07/13/21 | 107,142.860 | -105,000.00 | 107,678.57 |
| 92564RAA3 | VICI PROPERTIES LP / VICI 144A 4.250% 12/01/2026 DD 11/26/19 | 395,000.000 | -410,306.25 | 412,775.00 |
| 92941PAC7 | WEIGHT WATCHERS 4/21 COV-LITE 0.000% 04/13/2028 DD 03/25/21 | 86,694.980 | -86,261.51 | 87,020.09 |
| 92943GAA9 | WR GRACE HOLDINGS LLC 144A 5.625% 08/15/2029 DD 08/25/21 | 102,000.000 | -102,000.00 | 103,743.18 |
| 94155XAD5 | WATERLOGIC 8/21 (EUR) COV-LITE 0.000% 08/04/2028 DD 07/23/21 | 209,106.290 | -227,676.50 | 244,613.29 |
| 96244UAF4 | WHATABRANDS/WHATABURGER 8/21 C 0.000% 08/03/2028 DD 07/09/21 | 153,517.110 | -152,749.52 | 153,517.11 |
| 96289EAG4 | WHEEL PROS 4/21 COV-LITE TL 0.000% 05/11/2028 DD 04/12/21 | 175,644.370 | -173,887.92 | 175,671.59 |
| 97789LAC0 | WOLVERINE ESCROW LLC 144A 8.500% 11/15/2024 DD 11/27/19 | 78,000.000 | -75,855.00 | 71,760.00 |
| 98262PAA9 | WW INTERNATIONAL INC 144A 4.500% 04/15/2029 DD 04/13/21 | 201,000.000 | -201,790.00 | 196,509.66 |
| 98981BAA0 | ZOOMINFO TECHNOLOGIES LLC 144A 3.875% 02/01/2029 DD 02/02/21 | 38,000.000 | -38,000.00 | 37,430.00 |
| 99AAB2532 | ELEMENT MATERIAL 5/17 (USD) COV-LITE TLB | 239,299.040 | -239,112.84 | 238,611.06 |
| 99AAE8841 | MERLIN 10/19 (USD) DELAYED 0.000% 11/12/2026 DD 10/08/19 | 7,344.340 | -6,977.12 | 6,977.12 |
| 99AAE8858 | MERLIN 10/19 (USD) TLB 0.000% 11/12/2026 DD 10/08/19 | 68,483.870 | -65,059.68 | 65,059.68 |
| 99AAG6355 | CLOUDERA 12/20 COV-LITE TLB 0.000% 12/17/2027 DD 12/10/20 | 36,970.530 | -36,785.68 | 36,970.53 |
| 99AAG7650 | STYROLUTION/INEOS QUATTRO 1/21 0.000% 01/21/2026 DD 01/11/21 | 146,009.100 | -145,279.05 | 146,013.88 |
| 99AAG7759 | KIK CUSTOM PRODUCTS 1/21 COV-L 0.000% 12/22/2026 DD 01/21/21 | 41,641.850 | -41,641.85 | 41,069.27 |

| Security ID | Security Description | Shares | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|
| 99AAG8187 | PETSMART 1/21 TLB 0.000% 12/31/2024 DD 01/27/21 | 210,000.000 | -207,900.00 | 210,525.00 |
| 99AAG8823 | DIGICERT 2/21 2ND LIEN TL 0.000% 02/16/2029 DD 02/16/21 | 156,997.470 | -156,604.98 | 157,782.46 |
| 99AAG8930 | REALPAGE 2/21 TL 0.000% 12/31/2021 DD 02/10/21 | 147,938.750 | -147,568.90 | 147,938.75 |
| 99AAG9292 | PETCO ANIMAL SUPPLIES 2/21 COV 0.000% 02/25/2028 DD 02/10/21 | 186,951.980 | -186,484.59 | 186,951.98 |
| 99AAH2148 | THOUGHTWORKS 3/21 COV-LITE TLB 0.000% 03/17/2028 DD 03/10/21 | 50,177.810 | -50,052.37 | 50,177.81 |
| 99AAH2155 | WILSONART INTERNATIONAL 3/21 T 0.000% 12/31/2026 DD 03/18/21 | 410,620.040 | -404,223.80 | 411,646.59 |
| 99AAH3682 | HIGHTOWER 4/21 TLB 0.000% 04/08/2026 DD 04/08/21 | 179,028.160 | -177,309.87 | 179,251.94 |
| 99AAH4862 | SOCOTEC 5/21 (USD) TL 0.000% 05/05/2028 DD 04/28/21 | 196,996.940 | -196,011.95 | 196,996.94 |
| 99AAH4870 | US INFRASTRUCTURE 4/21 TL 0.000% 12/31/2024 DD 04/26/21 | 227,819.070 | -226,679.97 | 227,534.30 |
| 99AAH5141 | BAYOU/CORDIS 5/21 TLB 0.000% 05/13/2028 DD 04/27/21 | 91,715.070 | -91,256.49 | 91,944.36 |
| 99AAH5422 | ASCENSUS 5/21 TL 0.000% 05/04/2026 DD 05/04/21 | 382,983.880 | -381,068.96 | 381,547.69 |
| 99AAH7865 | EVERCOMMERCE 6/21 COV-LITE TLB 0.000% 06/14/2028 DD 06/02/21 | 24,760.830 | -24,637.03 | 24,791.78 |
| 99AAH8145 | ICON 6/21 COV-LITE TLB 0.000% 06/16/2028 DD 06/08/21 | 152,359.020 | -151,597.23 | 152,739.91 |
| 99AAH8186 | GREAT CANADIAN GAMING/RAPTOR 6 0.000% 11/01/2026 DD 06/07/21 | 39,596.350 | -39,398.36 | 39,843.83 |
| 99AAH8277 | CULLIGAN 6/21 COV-LITE TLB 0.000% 06/16/2028 DD 06/04/21 | 95,759.720 | -95,280.92 | 96,114.03 |
| 99AAH9010 | GENERATION BRANDS/VISUAL COMFO 0.000% 06/30/2028 DD 06/16/21 | 84,751.630 | -84,327.87 | 84,751.63 |
| 99AAH9473 | ENGINEERED COMPONENTS/CENTROMO 0.000% 06/08/2028 DD 06/08/21 | 193,163.080 | -189,299.82 | 192,197.26 |
| 99AAI0968 | SOVOS COMPLIANCE 7/21 COV-LITE 0.000% 07/29/2028 DD 07/08/21 | 12,731.220 | -12,731.22 | 12,731.22 |
| 99AAI1123 | JUMP FINANCIAL 7/21 TLB | 194,372.610 | -191,457.02 | 193,157.78 |
| 99AAI1289 | HUNTSWORTH/UDG HEALTHCARE 7/21 0.000% 12/31/2024 DD 07/23/21 | 308,980.820 | -305,891.01 | 310,139.50 |
| 99AAI1396 | INTERNATIONAL SOS 7/21 TLB 0.000% 12/31/2024 DD 07/26/21 | 153,804.640 | -152,266.59 | 154,312.98 |
| 99AAI1503 | CLOUDERA 7/21 TL 0.000% 08/10/2028 DD 07/08/21 | 227,873.180 | -225,594.45 | 227,873.18 |
| 99AAI1529 | CLOUDERA 8/21 2ND LIEN TL 0.000% 08/10/2029 DD 07/08/21 | 94,942.840 | -94,468.12 | 94,468.13 |
| 99AAI1537 | WR GRACE 8/21 TLB 0.000% 08/11/2028 DD 08/03/21 | 72,903.230 | -72,720.97 | 73,176.62 |
| 99AAI1545 | PAREXEL INTERNATIONAL 8/21 TL 0.000% 08/11/2028 DD 07/27/21 | 220,631.000 | -219,527.84 | 220,906.79 |
| 99AAI1842 | PRO MACH 8/21 COV-LITE DELAYED 0.000% 08/13/2028 DD 08/02/21 | 32,682.710 | -32,519.29 | 32,846.12 |
| 99AAI2360 | LUMOS NETWORKS/SEGRA 8/21 TL 0.000% 08/23/2028 DD 08/03/21 | 140,839.090 | -133,797.14 | 137,142.06 |
| 99AAI3202 | CCC INFORMATION 9/21 COV-LITE 0.000% 12/31/2024 DD 09/07/21 | 65,011.400 | -64,848.87 | 64,930.14 |
| 99AAI3210 | PACTIV EVERGREEN/REYNOLDS GROU 0.000% 09/17/2028 DD 09/13/21 | 56,812.700 | -56,528.64 | 56,809.29 |
| 99AAI3293 | SOLENIS 9/21 (USD) TLB 0.000% 09/21/2028 DD 09/06/21 | 83,007.810 | -82,800.29 | 83,111.57 |
| 99AAI3343 | PRETIUM PACKAGING 9/21 TL | 45,735.880 | -45,507.20 | 45,850.22 |
| 99AAI3400 | BMC SOFTWARE 9/21 2ND LIEN TL 0.000% 03/23/2026 DD 09/13/21 | 55,887.450 | -55,608.01 | 56,586.04 |
| 99AAI3632 | LIFTOFF MOBILE/VUNGLE 9/21 COV 0.000% 09/23/2028 DD 09/10/21 | 249,837.620 | -248,588.43 | 249,214.28 |
| 99AAI3673 | PS LOGISTICS 9/21 TLB 0.000% 09/23/2028 DD 09/02/21 | 86,636.470 | -86,203.29 | 86,708.38 |
| 99AAI4119 | LAKESHORE LEARNING 9/21 COV-LI 0.000% 09/29/2028 DD 09/20/21 | 75,126.460 | -74,750.83 | 75,220.37 |
| 99AAI4127 | MDVIP/MAMBA PURCHASER 9/21 COV 0.000% 09/29/2028 DD 09/21/21 | 48,985.570 | -48,740.64 | 49,046.80 |
| 99AAI4168 | ORYX MIDSTREAM 9/21 TLB | 156,077.090 | -155,296.70 | 155,947.55 |
| 99AAI4176 | MEDLINE INDUSTRIES/MOZART 9/21 0.000% 09/30/2028 DD 09/15/21 | 346,788.990 | -345,055.05 | 347,222.48 |
| 99AAI4226 | VALCOUR PACKAGING/MOLD-RITE PLASTICS 9/21 TL | 70,251.340 | -69,900.08 | 70,339.15 |

| Security ID | Security Description | Shares | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|
| 99AAI4358 | SPIRIT AEROSYSTEMS 9/21 COV-LI 0.000% 01/15/2025 DD 09/24/21 | 11,546.120 | -11,546.12 | 11,589.42 |
| 99AAI4697 | MIRION TECHNOLOGIES 9/21 COV-L 0.000% 10/05/2028 DD 06/22/21 | 61,989.810 | -61,679.86 | 61,912.32 |
| 99AAI4721 | US LUMBER/SPECIALTY BUILDING 1 0.000% 10/05/2028 DD 09/27/21 | 174,014.950 | -173,144.88 | 173,852.25 |
| 99AAI4929 | TRADE ME 9/21 (USD) TL | 169,716.070 | -169,291.78 | 169,716.07 |
| 99AAI5132 | RUGSUSA 10/21 COV-LITE TLB 0.000% 12/31/2024 DD 09/23/21 | 193,300.140 | -191,367.14 | 192,333.64 |
| 99AAI5272 | RESTORATION HARDWARE 9/21 TLB 0.000% 10/15/2028 DD 09/29/21 | 125,473.900 | -124,846.53 | 125,473.90 |
| 99AAI5546 | SYNCSORT/PRECISELY/VISION SOLU 0.000% 04/24/2028 DD 10/14/21 | 282,744.520 | -281,330.80 | 282,744.52 |
| 99F106F1A | US 10YR ULTRA FUTURE (CBT) EXP JUN 21 | 5,592.000 | 0.00 | -17,953,527.37 |
| 99F106I1A | US 10YR ULTRA FUTURE (CBT) EXP SEP 21 | 5,552.000 | 0.00 | 30,813,349.75 |
| 99F106L1A | US 10YR ULTRA FUTURE (CBT) EXP DEC 21 | 5,556.000 | 0.00 | -18,277,138.15 |
| 99F133F1A | US LONG BOND FUTURE (CBT) EXP JUN 21 | 3,584.000 | 0.00 | -15,692,716.58 |
| 99F133I1A | US LONG BOND FUTURE (CBT) EXP SEP 21 | 3,588.000 | 0.00 | 33,204,999.47 |
| 99F133L1A | US LONG BOND FUTURE (CBT) EXP DEC 21 | 3,090.000 | 0.00 | -9,060,151.06 |
| 99F1389ON | US 10 YR TREAS NTS FUT JUN 21 PUT APR 21 134.500 ED 03/26/21 | 21.000 | 5,222.91 | -11.76 |
| 99F139F1A | US 10YR NOTE FUTURE (CBT) EXP JUN 21 | 21.000 | 0.00 | -39,375.00 |
| 99F139I1A | US 10YR NOTE FUTURE (CBT) EXP SEP 21 | 21.000 | 0.00 | 50,203.13 |
| 99F139L1A | US 10YR NOTE FUTURE (CBT) EXP DEC 21 | 21.000 | 0.00 | -35,272.94 |
| 99F183L1A | US 5YR NOTE FUTURE (CBT) EXP DEC 21 | 56.000 | 0.00 | -36,781.53 |
| 99F285C2C | NASDAQ 100 E-MINI FUT (CME) EXP MAR 22 | 1,135.000 | 0.00 | -5,284,256.27 |
| 99F285L1C | NASDAQ 100 E-MINI IND FUT(CME) EXP DEC 21 | 1,514.000 | 0.00 | 14,876,958.24 |
| 99F295C2C | S&P 500 EMINI FUT (CME) EXP MAR 22 | 2,125.000 | 0.00 | -7,522,027.40 |
| 99F295L1C | S & P 500 EMINI INDEX FUT (CME EXP DEC 21 | 2,125.000 | 0.00 | 3,870,762.16 |
| 99F700F1A | US ULTRA BOND (CBT) EXP JUN 21 | 2,540.000 | 0.00 | -15,808,206.67 |
| 99F700I1A | US ULTRA BOND (CBT) EXP SEP 21 | 2,535.000 | 0.00 | 40,671,553.87 |
| 99F700L1A | US ULTRA BOND FUTURE (CBT) EXP DEC 21 | 1,862.000 | 0.00 | -6,509,321.21 |
| 99F734C1D | MSCI EAFE FUTURE (NYF) EXP MAR 21 | 86.000 | 0.00 | 240,640.02 |
| 99F734F1D | MSCI EAFE FUTURE (NYF) EXP JUN 21 | 86.000 | 0.00 | 751,755.00 |
| 99F734I1D | MSCI EAFE FUTURE (NYF) EXP SEP 21 | 86.000 | 0.00 | 88,300.00 |
| 99F734L1D | MSCI EAFE FUTURE (NYF) EXP DEC 21 | 86.000 | 0.00 | -346,716.25 |
| 99F740C1D | MSCI EMGMKT FUTURE (NYF) EXP MAR 21 | 49.000 | 0.00 | 4,435.02 |
| 99F740F1D | MSCI EMGMKT FUTURE (NYF) EXP JUN 21 | 49.000 | 0.00 | 112,425.00 |
| 99F740I1D | MSCI EMGMKT FUTURE (NYF) EXP SEP 21 | 49.000 | 0.00 | -152,455.00 |
| 99F740L1D | MSCI EMGMKT FUTURE (NYF) EXP DEC 21 | 49.000 | 0.00 | -165,470.00 |
| 99F754C1C | E-MINI RUSS 1000 FUTURE (CME) EXP MAR 21 | 239.000 | 0.00 | 1,106,570.00 |
| 99F754F1C | E-MINI RUSS 1000 FUTURE (CME) EXP JUN 21 | 239.000 | 0.00 | 990,655.00 |
| 99F754I1C | E-MINI RUSS 1000 FUTURE (CME) EXP SEP 21 | 239.000 | 0.00 | -56,165.00 |
| 99F754L1C | E-MINI RUSS 1000 FUTURE (CME) EXP DEC 21 | 239.000 | 0.00 | 510,265.00 |
| 99F9269OJ | EURO$ 3YR MID-CRV FUT MAR 24 PUT MAR 21 098.750 ED 03/12/21 | 7.000 | 723.53 | -98.56 |
| 99F9269PA | EURO$ 3YR MID-CRV FUT JUN 24 PUT APR 21 098.500 ED 04/16/21 | 7.000 | 1,524.69 | -96.46 |

| Security ID | Security Description | Shares | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|
| 99I0099EH | S & P 500 INDEX (SPX) CALL MAY 21 4295.000 ED 051421 | 7.000 | 10,000.20 | -147.35 |
| 99I0099JJ | S & P 500 INDEX (SPX) CALL OCT 21 4615.000 ED 100621 | 8.000 | 9,588.80 | -361.20 |
| 99I0099VH | S & P 500 INDEX (SPX) PUT OCT 21 4300.000 ED 100621 | 8.000 | 22,628.80 | -2,486.16 |
| 99I0479EU | MSCI EMERGING MARKETS INDEX CALL MAY 21 1330.000 ED 052121 | 86.000 | 34,451.60 | -378.40 |
| 99I0489EA | MSCI EMERGING MARKETS INDEX CALL MAY 21 1350.000 ED 052821 | 85.000 | 21,981.00 | -91,664.00 |
| 99I0619VT | MSCI EMERGING MARKETS INDEX PUT OCT 21 1260.000 ED 100121 | 85.000 | 72,556.00 | -113,934.00 |
| 99I0619VU | NASDAQ OMX PHLX MSCI EAFE PUT OCT 21 2300.000 ED 100121 | 48.000 | 49,852.80 | -173,299.20 |
| 99I0629VG | MSCI EMERGING MARKETS INDEX PUT OCT 21 2270.000 ED 100821 | 48.000 | 48,316.80 | -1,027.20 |
| 99I0629VH | MSCI EMERGING MARKETS INDEX PUT OCT 21 2290.000 ED 100121 | 48.000 | 34,732.80 | -125,299.20 |
| 99I0629VX | MSCI EMERGING MARKETS INDEX PUT OCT 21 1270.000 ED 102921 | 85.000 | 28,526.00 | -44,659.00 |
| 99I0689FQ | S & P 500 INDEX (SPX) CALL JUN 21 4290.000 ED 063021 | 9.000 | 5,207.40 | -6,753.60 |
| 99I0689HL | NASDAQ OMX PHLX MSCI EAFE CALL AUG 21 2360.000 ED 081321 | 48.000 | 22,396.80 | -91,219.20 |
| 99I0719WD | NASDAQ OMX PHLX MSCI EAFE PUT NOV 21 2260.000 ED 112621 | 48.000 | 46,492.80 | -14,659.20 |
| 99I0719WM | MSCI EMERGING MARKETS INDEX PUT NOV 21 1240.000 ED 112621 | 86.000 | 29,463.60 | -145,116.40 |
| 99I0719WN | NASDAQ OMX PHLX MSCI EAFE PUT NOV 21 2320.000 ED 112621 | 48.000 | 21,292.80 | -302,659.20 |
| 99I0759HT | NASDAQ OMX PHLX MSCI EAFE CALL AUG 21 2370.000 ED 081321 | 48.000 | 12,460.80 | -43,219.20 |
| 99I0769TZ | MSCI EMERGING MARKETS INDEX PUT AUG 21 1240.000 ED 082021 | 84.000 | 70,862.40 | -161,481.60 |
| 99I0779TL | S & P 500 INDEX (SPX) PUT AUG 21 4500.000 ED 082021 | 8.000 | 3,988.80 | -202.16 |
| 99I0809KF | NASDAQ OMX PHLX MSCI EAFE CALL NOV 21 2370.000 ED 110521 | 48.000 | 17,452.80 | -15,715.20 |
| 99I0809KL | MSCI EMERGING MARKETS INDEX CALL NOV 21 2360.000 ED 110521 | 48.000 | 16,732.80 | -63,715.20 |
| 99I0809SZ | MSCI EMERGING MARKETS INDEX PUT JUL 21 1325.000 ED 070921 | 83.000 | 71,346.80 | -56,639.20 |
| 99I0819SK | MSCI EMERGING MARKETS INDEX PUT JUL 21 1360.000 ED 070221 | 83.000 | 28,684.80 | -38,379.20 |
| 99I0819SL | MSCI EMERGING MARKETS INDEX PUT JUL 21 1330.000 ED 072321 | 83.000 | 67,113.80 | -155,243.20 |
| 99I0819SM | MSCI EMERGING MARKETS INDEX PUT JUL 21 1330.000 ED 070921 | 83.000 | 20,633.80 | -98,139.20 |
| 99I0819SV | MSCI EMERGING MARKETS INDEX PUT JUL 21 1300.000 ED 073021 | 83.000 | 44,869.80 | -184,210.20 |
| 99I0819SW | MSCI EMERGING MARKETS INDEX PUT JUL 21 1320.000 ED 072321 | 83.000 | 41,621.87 | -72,243.20 |
| 99I0819SX | MSCI EMERGING MARKETS INDEX PUT JUL 21 1280.000 ED 073021 | 84.000 | 42,638.40 | -18,429.60 |
| 99I0829IQ | MSCI EMERGING MARKETS INDEX CALL SEP 21 1300.000 ED 090321 | 85.000 | 26,571.00 | -135,269.00 |
| 99I0829PW | S & P 500 INDEX (SPX) PUT APR 21 3570.000 ED 040121 | 5.000 | 15,993.00 | -432.00 |
| 99I0829XK | MSCI EMERGING MARKETS INDEX PUT DEC 21 1240.000 ED 121021 | 86.000 | 77,279.60 | -12,590.40 |
| 99I0829XL | NASDAQ OMX PHLX MSCI EAFE PUT DEC 21 2300.000 ED 121021 | 48.000 | 58,876.80 | -49,843.20 |
| 99I0839PZ | S & P 500 INDEX (SPX) PUT APR 21 3815.000 ED 040521 | 5.000 | 7,618.00 | -425.70 |
| 99I0839QH | S & P 500 INDEX (SPX) PUT MAY 21 4025.000 ED 051421 | 7.000 | 15,775.20 | -79.80 |
| 99I0849PG | S & P 500 INDEX (SPX) PUT APR 21 3860.000 ED 040121 | 5.000 | 4,293.00 | -1,157.00 |
| 99I0849PH | S & P 500 INDEX (SPX) PUT APR 21 3825.000 ED 040921 | 5.000 | 8,018.00 | -305.25 |
| 99I0849PM | S & P 500 INDEX (SPX) PUT APR 21 3915.000 ED 040721 | 9.000 | 7,772.40 | -459.45 |
| 99I0849PN | S & P 500 INDEX (SPX) PUT APR 21 3870.000 ED 041421 | 9.000 | 13,802.40 | -769.32 |
| 99I0849QA | S & P 500 INDEX (SPX) PUT MAY 21 4040.000 ED 050321 | 8.000 | 14,228.80 | -651.20 |
| 99I0849QM | MSCI EMERGING MARKETS INDEX PUT MAY 21 1330.000 ED 051421 | 83.000 | 20,965.80 | -186,534.20 |

| Security ID | Security Description | Shares | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|
| 99I0859CY | S & P 500 INDEX (SPX) CALL MAR 21 3990.000 ED 033121 | 6.000 | 5,181.60 | -546.06 |
| 99I0859JH | NASDAQ OMX PHLX MSCI EAFE CALL OCT 21 2330.000 ED 102921 | 48.000 | 54,940.80 | -26,563.20 |
| 99I0859JM | NASDAQ OMX PHLX MSCI EAFE CALL OCT 21 2310.000 ED 101521 | 48.000 | 11,452.80 | -69,619.20 |
| 99I0859JN | MSCI EMERGING MARKETS INDEX CALL OCT 21 1290.000 ED 102221 | 85.000 | 38,556.00 | -26,724.00 |
| 99I0859JP | NASDAQ OMX PHLX MSCI EAFE CALL OCT 21 2320.000 ED 102221 | 48.000 | 19,036.80 | -89,251.20 |
| 99I0859JQ | MSCI EMERGING MARKETS INDEX CALL OCT 21 1280.000 ED 101521 | 85.000 | 28,016.00 | -31,229.00 |
| 99I0859PM | S & P 500 INDEX (SPX) PUT APR 21 4105.000 ED 042621 | 8.000 | 8,308.80 | -1,051.20 |
| 99I0869CF | S & P 500 INDEX (SPX) CALL MAR 21 4050.000 ED 033121 | 5.000 | 6,743.00 | -457.00 |
| 99I0869OX | S & P 500 INDEX (SPX) PUT MAR 21 3720.000 ED 031021 | 5.000 | 7,993.00 | -1,505.25 |
| 99I0889OQ | S & P 500 INDEX (SPX) PUT MAR 21 3835.000 ED 032621 | 5.000 | 5,668.00 | -146.75 |
| 99I0899CZ | S & P 500 INDEX (SPX) CALL MAR 21 3940.000 ED 031221 | 5.000 | 12,819.75 | -732.00 |
| 99I0899OE | S & P 500 INDEX (SPX) PUT MAR 21 3620.000 ED 031221 | 5.000 | 3,919.75 | -773.55 |
| 99I0899OK | S & P 500 INDEX (SPX) PUT MAR 21 3690.000 ED 031721 | 5.000 | 11,493.00 | -505.25 |
| 99I0899ON | S & P 500 INDEX (SPX) PUT MAR 21 3710.000 ED 031221 | 5.000 | 7,093.00 | -1,330.25 |
| 99I0899OS | S & P 500 INDEX (SPX) PUT MAR 21 3680.000 ED 032221 | 5.000 | 12,643.00 | -732.00 |
| 99I0899OT | S & P 500 INDEX (SPX) PUT MAR 21 3740.000 ED 031521 | 5.000 | 6,093.00 | -647.10 |
| 99I0899OV | S & P 500 INDEX (SPX) PUT MAR 21 3800.000 ED 031721 | 5.000 | 7,418.00 | -632.00 |
| 99I0899OW | S & P 500 INDEX (SPX) PUT MAR 21 3835.000 ED 031921 | 5.000 | 6,493.00 | -557.00 |
| 99I0899UW | MSCI EMERGING MARKETS INDEX PUT SEP 21 1275.000 ED 091721 | 84.000 | 32,474.40 | -36,573.60 |
| 99I0909CE | S & P 500 INDEX (SPX) CALL MAR 21 4025.000 ED 032621 | 5.000 | 5,818.00 | -357.00 |
| 99I0909CF | S & P 500 INDEX (SPX) CALL MAR 21 3960.000 ED 031721 | 5.000 | 6,193.00 | -7,062.00 |
| 99I0909CK | NASDAQ OMX PHLX MSCI EAFE CALL MAR 21 2200.000 ED 031221 | 28.000 | 14,268.80 | -54,051.20 |
| 99I0909CL | S & P 500 INDEX (SPX) CALL MAR 21 3910.000 ED 031221 | 5.000 | 5,643.00 | -16,672.00 |
| 99I0909CQ | S & P 500 INDEX (SPX) CALL MAR 21 3935.000 ED 031521 | 5.000 | 6,193.00 | -16,972.00 |
| 99I0909CR | S & P 500 INDEX (SPX) CALL MAR 21 3955.000 ED 032221 | 5.000 | 6,093.00 | -1,080.23 |
| 99I0909CW | S & P 500 INDEX (SPX) CALL MAR 21 3995.000 ED 031921 | 5.000 | 4,843.00 | -382.00 |
| 99I0909OB | S & P 500 INDEX (SPX) PUT MAR 21 3800.000 ED 032621 | 5.000 | 8,493.00 | -482.00 |
| 99I0909OD | S & P 500 INDEX (SPX) PUT MAR 21 3845.000 ED 032921 | 5.000 | 5,243.00 | -657.00 |
| 99I0909UF | MSCI EMERGING MARKETS INDEX PUT SEP 21 1280.000 ED 092421 | 86.000 | 73,495.60 | -128,174.40 |
| 99I0909UG | NASDAQ OMX PHLX MSCI EAFE PUT SEP 21 2350.000 ED 091721 | 48.000 | 28,732.80 | -7,411.20 |
| 99I0919CA | S & P 500 INDEX (SPX) CALL MAR 21 3990.000 ED 032921 | 5.000 | 3,643.00 | -272.95 |
| 99I0949LZ | NASDAQ OMX PHLX MSCI EAFE CALL DEC 21 2300.000 ED 120321 | 48.000 | 12,508.80 | -311,443.20 |
| 99I0949RB | NASDAQ OMX PHLX MSCI EAFE PUT JUN 21 2310.000 ED 061821 | 49.000 | 29,576.40 | -7,271.60 |
| 99I0949RC | NASDAQ OMX PHLX MSCI EAFE PUT JUN 21 2340.000 ED 061821 | 49.000 | 26,489.93 | -154,271.60 |
| 99I0959LC | MSCI EMERGING MARKETS INDEX CALL DEC 21 1230.000 ED 120321 | 86.000 | 42,879.60 | -46,130.40 |
| 99I0959LL | NASDAQ OMX PHLX MSCI EAFE CALL DEC 21 2280.000 ED 121021 | 48.000 | 18,364.80 | -46,195.20 |
| 99I0959LS | NASDAQ OMX PHLX MSCI EAFE CALL DEC 21 2330.000 ED 123121 | 48.000 | 14,332.80 | -29,155.20 |
| 99I0959LT | NASDAQ OMX PHLX MSCI EAFE CALL DEC 21 2300.000 ED 122321 | 48.000 | 41,452.80 | -70,819.20 |
| 99I0999DH | S & P 500 INDEX (SPX) CALL APR 21 3960.000 ED 040121 | 5.000 | 9,843.00 | -29,937.00 |

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|---|---|---|---|---|
| 99I0999DT | S & P 500 INDEX (SPX) CALL APR 21 4050.000 ED 040721 | 5.000 | 8,493.00 | -14,977.00 |
| 99I0999DZ | S & P 500 INDEX (SPX) CALL APR 21 4065.000 ED 040921 | 9.000 | 5,927.40 | -57,423.60 |
| 99I1009EJ | S & P 500 INDEX (SPX) CALL MAY 21 4240.000 ED 050321 | 8.000 | 7,748.80 | -88.40 |
| 99I1009EU | NASDAQ OMX PHLX MSCI EAFE CALL MAY 21 2320.000 ED 050721 | 48.000 | 24,412.80 | -21,235.20 |
| 99I1009EW | NASDAQ OMX PHLX MSCI EAFE CALL MAY 21 2310.000 ED 050721 | 48.000 | 12,460.80 | -69,235.20 |
| 99I1019EA | NASDAQ OMX PHLX MSCI EAFE CALL MAY 21 2320.000 ED 052821 | 48.000 | 33,772.20 | -102,691.20 |
| 99I1019EE | NASDAQ OMX PHLX MSCI EAFE CALL MAY 21 2340.000 ED 052821 | 49.000 | 21,491.40 | -6,830.60 |
| 99I1039HC | MSCI EMERGING MARKETS INDEX CALL AUG 21 1250.000 ED 082721 | 84.000 | 40,323.95 | -190,461.60 |
| 99I1039HD | NASDAQ OMX PHLX MSCI EAFE CALL AUG 21 2340.000 ED 082021 | 48.000 | 16,492.80 | -157,507.20 |
| 99I1039HE | MSCI EMERGING MARKETS INDEX CALL AUG 21 1260.000 ED 082021 | 86.000 | 30,839.60 | -337,326.40 |
| 99I1039HG | NASDAQ OMX PHLX MSCI EAFE CALL AUG 21 2340.000 ED 082721 | 48.000 | 17,932.80 | -45,427.20 |
| 99I1049DT | NASDAQ OMX PHLX MSCI EAFE CALL APR 21 2275.000 ED 041621 | 29.000 | 26,639.40 | -70,423.60 |
| 99I1049DX | S & P 500 INDEX (SPX) CALL APR 21 4015.000 ED 040521 | 5.000 | 5,243.00 | -31,457.00 |
| 99I1049GN | MSCI EMERGING MARKETS INDEX CALL JUL 21 1340.000 ED 071621 | 83.000 | 20,218.80 | -697.20 |
| 99I1059DE | S & P 500 INDEX (SPX) CALL APR 21 3985.000 ED 040121 | 5.000 | 3,093.00 | -17,437.00 |
| 99I1059DF | MSCI EMERGING MARKETS INDEX CALL APR 21 1330.000 ED 040121 | 50.000 | 12,280.00 | -26,220.00 |
| 99I1059DG | NASDAQ OMX PHLX MSCI EAFE CALL APR 21 2250.000 ED 040921 | 29.000 | 12,342.40 | -36,203.60 |
| 99I1059DH | S & P 500 INDEX (SPX) CALL APR 21 4040.000 ED 040721 | 9.000 | 5,837.40 | -35,958.60 |
| 99I1059DJ | S & P 500 INDEX (SPX) CALL APR 21 4070.000 ED 041421 | 9.000 | 9,167.40 | -49,197.60 |
| 99I1059DK | NASDAQ OMX PHLX MSCI EAFE CALL APR 21 2240.000 ED 040921 | 49.000 | 21,638.40 | -110,171.60 |
| 99I1059DR | S & P 500 INDEX (SPX) CALL APR 21 4210.000 ED 043021 | 8.000 | 6,468.80 | -808.40 |
| 99I1059DU | NASDAQ OMX PHLX MSCI EAFE CALL APR 21 2280.000 ED 041621 | 48.000 | 19,180.80 | -92,563.20 |
| 99I1059DZ | S & P 500 INDEX (SPX) CALL APR 21 4225.000 ED 042321 | 8.000 | 6,388.80 | -451.20 |
| 99I1069DB | S & P 500 INDEX (SPX) CALL APR 21 4230.000 ED 042621 | 8.000 | 4,428.80 | -331.20 |
| 99I1089IU | MSCI EMERGING MARKETS INDEX CALL SEP 21 1300.000 ED 091021 | 85.000 | 46,631.00 | -76,024.00 |
| 99I1089IV | NASDAQ OMX PHLX MSCI EAFE CALL SEP 21 2375.000 ED 091021 | 48.000 | 27,196.80 | -30,931.20 |
| 99I1089IW | NASDAQ OMX PHLX MSCI EAFE CALL SEP 21 2375.000 ED 090321 | 48.000 | 9,532.80 | -69,379.20 |
| 99I1129FK | NASDAQ OMX PHLX MSCI EAFE CALL JUN 21 2350.000 ED 061121 | 49.000 | 32,565.60 | -76,214.60 |
| 99I1129FL | MSCI EMERGING MARKETS INDEX CALL JUN 21 1360.000 ED 061121 | 85.000 | 49,436.00 | -186,949.00 |
| 99I1129FU | NASDAQ OMX PHLX MSCI EAFE CALL JUN 21 2350.000 ED 060421 | 49.000 | 30,409.40 | -38,239.60 |
| 99I1129FV | MSCI EMERGING MARKETS INDEX CALL JUN 21 1360.000 ED 060421 | 85.000 | 31,331.00 | -183,294.00 |
| 99I1129FX | MSCI EMERGING MARKETS INDEX CALL JUN 21 1375.000 ED 060421 | 85.000 | 20,111.00 | -55,794.00 |
| 99I1139FH | MSCI EMERGING MARKETS INDEX CALL JUN 21 1370.000 ED 062521 | 83.000 | 37,150.80 | -79,630.20 |
| 99I1139FJ | NASDAQ OMX PHLX MSCI EAFE CALL JUN 21 2330.000 ED 062521 | 48.000 | 25,852.80 | -59,731.20 |
| 99I6099PT | S&P 500 INDEX SPX PUT APR 21 3700.000 ED 040721 | 5.000 | 14,043.00 | -505.25 |
| 99I6099QS | S&P 500 INDEX SPX PUT MAY 21 3920.000 ED 050521 | 10.000 | 23,656.00 | -714.00 |
| 99I6109QV | S&P 500 INDEX SPX PUT MAY 21 3960.000 ED 051021 | 9.000 | 21,587.40 | -327.60 |
| 99I6119PI | S&P 500 INDEX SPX PUT APR 21 3770.000 ED 041221 | 5.000 | 12,018.00 | -355.25 |
| 99I6119PT | S&P 500 INDEX SPX PUT APR 21 3830.000 ED 043021 | 9.000 | 21,227.40 | -773.32 |

| Security ID | Security Description | Shares | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|
| 99I6129PX | S&P 500 INDEX SPX PUT APR 21 3740.000 ED 041621 | 5.000 | 13,493.00 | -463.15 |
| 99I6149PR | S&P 500 INDEX SPX PUT APR 21 3750.000 ED 042121 | 5.000 | 11,993.00 | -580.55 |
| 99I6149QH | S&P 500 INDEX SPX PUT MAY 21 3980.000 ED 051921 | 8.000 | 19,268.80 | -1,571.20 |
| 99I6159QT | S&P 500 INDEX SPX PUT MAY 21 4045.000 ED 050721 | 8.000 | 11,148.80 | -48.40 |
| 99I6169PC | S&P 500 INDEX SPX PUT APR 21 3890.000 ED 040521 | 5.000 | 5,993.00 | -505.25 |
| 99I6169PD | S&P 500 INDEX SPX PUT APR 21 3775.000 ED 042621 | 5.000 | 13,018.00 | -707.00 |
| 99I6169QF | S&P 500 INDEX SPX PUT MAY 21 4125.000 ED 050321 | 8.000 | 7,868.80 | -88.40 |
| 99I6179PF | S&P 500 INDEX SPX PUT APR 21 3945.000 ED 040921 | 9.000 | 8,987.40 | -729.45 |
| 99I6179PN | S&P 500 INDEX SPX PUT APR 21 3970.000 ED 041921 | 10.000 | 14,986.00 | -914.00 |
| 99I6179PO | S&P 500 INDEX SPX PUT APR 21 4010.000 ED 041221 | 10.000 | 9,136.00 | -564.00 |
| 99I6179PU | S&P 500 INDEX SPX PUT APR 21 4000.000 ED 041421 | 10.000 | 8,986.00 | -614.00 |
| 99I6179QG | S&P 500 INDEX SPX PUT MAY 21 4125.000 ED 050521 | 8.000 | 7,988.80 | -299.36 |
| 99I6179QH | S&P 500 INDEX SPX PUT MAY 21 4090.000 ED 051221 | 8.000 | 12,108.80 | -1,251.20 |
| 99I6179QO | S&P 500 INDEX SPX PUT MAY 21 4080.000 ED 052821 | 8.000 | 9,588.80 | -833.56 |
| 99I6189PB | S&P 500 INDEX SPX PUT APR 21 4010.000 ED 042321 | 10.000 | 13,136.00 | -364.00 |
| 99I6189PC | S&P 500 INDEX SPX PUT APR 21 4040.000 ED 041621 | 8.000 | 7,028.80 | -300.61 |
| 99I6189PG | S&P 500 INDEX SPX PUT APR 21 4110.000 ED 042321 | 8.000 | 6,788.80 | -971.20 |
| 99I6189PL | S&P 500 INDEX SPX PUT APR 21 4055.000 ED 041921 | 9.000 | 7,907.40 | -462.60 |
| 99I6189PT | S&P 500 INDEX SPX PUT APR 21 4085.000 ED 042121 | 10.000 | 8,836.00 | -114.00 |
| 99I6189PU | S&P 500 INDEX SPX PUT APR 21 4020.000 ED 042821 | 9.000 | 12,857.40 | -733.65 |
| 99I6189QF | S&P 500 INDEX SPX PUT MAY 21 4110.000 ED 050721 | 8.000 | 8,948.80 | -968.40 |
| 99I6189QG | S&P 500 INDEX SPX PUT MAY 21 3980.000 ED 052821 | 8.000 | 20,148.80 | -1,307.20 |
| 99I6189QV | S&P 500 INDEX SPX PUT MAY 21 4080.000 ED 051721 | 8.000 | 11,828.80 | -2,728.40 |
| 99I6189QW | S&P 500 INDEX SPX PUT MAY 21 4125.000 ED 051021 | 8.000 | 7,268.80 | -1,240.16 |
| 99I6199QN | S&P 500 INDEX SPX PUT MAY 21 4100.000 ED 051221 | 8.000 | 7,028.80 | -29,571.20 |
| 99I6209PO | S&P 500 INDEX SPX PUT APR 21 4065.000 ED 042821 | 8.000 | 7,188.80 | -688.40 |
| 99I6209QB | S&P 500 INDEX SPX PUT MAY 21 4160.000 ED 051421 | 8.000 | 7,908.80 | -4,963.60 |
| 99I6209QC | S&P 500 INDEX SPX PUT MAY 21 4120.000 ED 052121 | 8.000 | 12,148.80 | -2,731.20 |
| 99I6209QS | S&P 500 INDEX SPX PUT MAY 21 4160.000 ED 051721 | 9.000 | 8,537.40 | -5,401.17 |
| 99I6219PA | S&P 500 INDEX SPX PUT APR 21 4070.000 ED 043021 | 8.000 | 7,628.80 | -655.08 |
| 99I6219QP | S&P 500 INDEX SPX PUT MAY 21 3990.000 ED 051921 | 8.000 | 15,988.80 | -1,648.40 |
| 99I6219QQ | S&P 500 INDEX SPX PUT MAY 21 3900.000 ED 052621 | 8.000 | 21,228.80 | -928.40 |
| 99I6229QB | S&P 500 INDEX SPX PUT MAY 21 4065.000 ED 052121 | 8.000 | 9,908.80 | -1,408.40 |
| 99I6229QE | S&P 500 INDEX SPX PUT MAY 21 4045.000 ED 052421 | 9.000 | 13,037.40 | -1,581.93 |
| 99I6229QI | S&P 500 INDEX SPX PUT MAY 21 3940.000 ED 052621 | 8.000 | 11,988.80 | -1,048.40 |
| 99I6279XR | S&P 500 INDEX SPX PUT DEC 21 4260.000 ED 121721 | 8.000 | 34,388.80 | -2,251.20 |
| 99I6369XE | S&P 500 INDEX SPX PUT DEC 21 4445.000 ED 120121 | 8.000 | 19,588.80 | -888.40 |
| 99I6389XN | S&P 500 INDEX SPX PUT DEC 21 4525.000 ED 120621 | 8.000 | 21,028.80 | -2,154.00 |
| 99I6399XY | S&P 500 INDEX SPX PUT DEC 21 4505.000 ED 121021 | 8.000 | 20,908.80 | -2,571.20 |

| Security ID | Security Description | Shares | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|
| 99I6409XE | S&P 500 INDEX SPX PUT DEC 21 4495.000 ED 123121 | 8.000 | 16,788.80 | -2,354.24 |
| 99I6499VX | S&P 500 INDEX SPX PUT OCT 21 4345.000 ED 100121 | 8.000 | 8,708.80 | -448.40 |
| 99I6509VH | S&P 500 INDEX SPX PUT OCT 21 4360.000 ED 100121 | 8.000 | 20,068.80 | -2,818.64 |
| 99I6539VH | S&P 500 INDEX SPX PUT OCT 21 4250.000 ED 101121 | 8.000 | 23,988.80 | -1,251.20 |
| 99I6559VQ | S&P 500 INDEX SPX PUT OCT 21 4225.000 ED 101521 | 8.000 | 23,508.80 | -1,731.20 |
| 99I6569VP | S&P 500 INDEX SPX PUT OCT 21 4130.000 ED 100421 | 8.000 | 22,388.80 | -1,195.04 |
| 99I6579OD | S&P 500 INDEX SPX PUT MAR 21 3800.000 ED 030821 | 5.000 | 6,493.00 | -1,449.75 |
| 99I6579OE | S&P 500 INDEX SPX PUT MAR 21 3690.000 ED 032921 | 5.000 | 15,743.00 | -406.95 |
| 99I6579VV | S&P 500 INDEX SPX PUT OCT 21 4160.000 ED 102021 | 8.000 | 23,188.80 | -568.40 |
| 99I6589SZ | S&P 500 INDEX SPX PUT JUL 21 4080.000 ED 070921 | 8.000 | 17,268.80 | -528.40 |
| 99I6589VV | S&P 500 INDEX SPX PUT OCT 21 4305.000 ED 100821 | 8.000 | 14,628.80 | -2,313.60 |
| 99I6599OI | S&P 500 INDEX SPX PUT MAR 21 3840.000 ED 032221 | 5.000 | 5,193.00 | -207.00 |
| 99I6599VK | S&P 500 INDEX SPX PUT OCT 21 4375.000 ED 100421 | 8.000 | 9,188.80 | -59,635.20 |
| 99I6599VL | S&P 500 INDEX SPX PUT OCT 21 4240.000 ED 102521 | 8.000 | 21,948.80 | -682.85 |
| 99I6609OC | S&P 500 INDEX SPX PUT MAR 21 3835.000 ED 033121 | 5.000 | 6,993.00 | -805.25 |
| 99I6609OD | S&P 500 INDEX SPX PUT MAR 21 3850.000 ED 032421 | 5.000 | 5,743.00 | -616.56 |
| 99I6609OW | S&P 500 INDEX SPX PUT MAR 21 3850.000 ED 033121 | 6.000 | 5,631.60 | -1,148.40 |
| 99I6619SI | S&P 500 INDEX SPX PUT JUL 21 4050.000 ED 070621 | 9.000 | 19,967.40 | -462.60 |
| 99I6619VG | S&P 500 INDEX SPX PUT OCT 21 4265.000 ED 100621 | 8.000 | 14,588.80 | -1,408.64 |
| 99I6619VH | S&P 500 INDEX SPX PUT OCT 21 4210.000 ED 101321 | 8.000 | 19,988.80 | -1,208.40 |
| 99I6639VE | S&P 500 INDEX SPX PUT OCT 21 4080.000 ED 102921 | 8.000 | 25,668.80 | -1,248.40 |
| 99I6639VF | S&P 500 INDEX SPX PUT OCT 21 4170.000 ED 100821 | 8.000 | 13,748.80 | -1,051.20 |
| 99I6649UT | S&P 500 INDEX SPX PUT SEP 21 4250.000 ED 090321 | 8.000 | 20,468.80 | -415.36 |
| 99I6649VJ | S&P 500 INDEX SPX PUT OCT 21 4175.000 ED 101121 | 8.000 | 15,588.80 | -862.80 |
| 99I6649VK | S&P 500 INDEX SPX PUT OCT 21 4105.000 ED 101821 | 8.000 | 17,588.80 | -768.40 |
| 99I6659SL | S&P 500 INDEX SPX PUT JUL 21 4080.000 ED 071421 | 8.000 | 18,068.80 | -461.52 |
| 99I6659VK | S&P 500 INDEX SPX PUT OCT 21 4175.000 ED 101321 | 8.000 | 9,988.80 | -928.40 |
| 99I6659VU | S&P 500 INDEX SPX PUT OCT 21 4300.000 ED 101521 | 8.000 | 10,108.80 | -1,095.55 |
| 99I6659VV | S&P 500 INDEX SPX PUT OCT 21 4265.000 ED 102221 | 7.000 | 14,550.20 | -1,337.35 |
| 99I6669UK | S&P 500 INDEX SPX PUT SEP 21 4255.000 ED 090821 | 8.000 | 17,748.80 | -346.96 |
| 99I6669VC | S&P 500 INDEX SPX PUT OCT 21 4300.000 ED 101821 | 8.000 | 8,068.80 | -1,331.20 |
| 99I6669VG | S&P 500 INDEX SPX PUT OCT 21 4235.000 ED 102021 | 8.000 | 12,228.80 | -891.76 |
| 99I6669VH | S&P 500 INDEX SPX PUT OCT 21 4200.000 ED 102721 | 8.000 | 14,948.80 | -1,091.20 |
| 99I6669VM | S&P 500 INDEX SPX PUT OCT 21 4385.000 ED 102221 | 8.000 | 7,028.80 | -2,651.20 |
| 99I6669VQ | S&P 500 INDEX SPX PUT OCT 21 4410.000 ED 102521 | 8.000 | 6,388.80 | -2,207.44 |
| 99I6669VW | S&P 500 INDEX SPX PUT OCT 21 4475.000 ED 102721 | 8.000 | 6,668.80 | -656.88 |
| 99I6679UT | S&P 500 INDEX SPX PUT SEP 21 4465.000 ED 091021 | 8.000 | 5,988.80 | -368.40 |
| 99I6679VC | S&P 500 INDEX SPX PUT OCT 21 4475.000 ED 102921 | 8.000 | 6,788.80 | -608.40 |
| 99I6689UC | S&P 500 INDEX SPX PUT SEP 21 4260.000 ED 091321 | 8.000 | 19,988.80 | -309.80 |

| Security ID | Security Description | Shares | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|
| 99I6699SY | S&P 500 INDEX SPX PUT JUL 21 4045.000 ED 070221 | 8.000 | 16,788.80 | -1,211.20 |
| 99I6699UD | S&P 500 INDEX SPX PUT SEP 21 4300.000 ED 090121 | 8.000 | 13,028.80 | -1,638.00 |
| 99I6719SD | S&P 500 INDEX SPX PUT JUL 21 4050.000 ED 071921 | 8.000 | 17,068.80 | -408.40 |
| 99I6719SI | S&P 500 INDEX SPX PUT JUL 21 4155.000 ED 070721 | 9.000 | 12,137.40 | -414.45 |
| 99I6719UX | S&P 500 INDEX SPX PUT SEP 21 4375.000 ED 090721 | 8.000 | 11,988.80 | -368.40 |
| 99I6729RQ | S&P 500 INDEX SPX PUT JUN 21 4000.000 ED 060221 | 8.000 | 21,428.80 | -556.20 |
| 99I6729RW | S&P 500 INDEX SPX PUT JUN 21 4030.000 ED 063021 | 8.000 | 18,948.80 | -709.44 |
| 99I6729UX | S&P 500 INDEX SPX PUT SEP 21 4425.000 ED 090121 | 8.000 | 6,308.80 | -728.40 |
| 99I6729UY | S&P 500 INDEX SPX PUT SEP 21 4320.000 ED 092221 | 8.000 | 19,788.80 | -1,928.40 |
| 99I6739RL | S&P 500 INDEX SPX PUT JUN 21 4140.000 ED 061121 | 8.000 | 5,604.80 | -48.40 |
| 99I6739SA | S&P 500 INDEX SPX PUT JUL 21 4125.000 ED 072321 | 8.000 | 16,228.80 | -273.41 |
| 99I6739UU | S&P 500 INDEX SPX PUT SEP 21 4320.000 ED 092421 | 8.000 | 10,228.80 | -771.20 |
| 99I6749RB | S&P 500 INDEX SPX PUT JUN 21 4050.000 ED 060721 | 9.000 | 23,567.40 | -324.45 |
| 99I6749SG | S&P 500 INDEX SPX PUT JUL 21 4220.000 ED 070621 | 8.000 | 5,868.80 | -368.40 |
| 99I6749SH | S&P 500 INDEX SPX PUT JUL 21 4190.000 ED 071221 | 8.000 | 9,028.80 | -460.08 |
| 99I6749UC | S&P 500 INDEX SPX PUT SEP 21 4395.000 ED 090321 | 8.000 | 6,228.80 | -488.46 |
| 99I6749UV | S&P 500 INDEX SPX PUT SEP 21 4360.000 ED 092721 | 8.000 | 18,508.80 | -2,675.86 |
| 99I6759UQ | S&P 500 INDEX SPX PUT SEP 21 4470.000 ED 090821 | 8.000 | 5,028.80 | -331.20 |
| 99I6759UR | S&P 500 INDEX SPX PUT SEP 21 4435.000 ED 091521 | 16.000 | 17,737.60 | -949.76 |
| 99I6769RJ | S&P 500 INDEX SPX PUT JUN 21 4170.000 ED 061821 | 8.000 | 6,708.80 | -281.28 |
| 99I6769RO | S&P 500 INDEX SPX PUT JUN 21 3975.000 ED 061121 | 7.000 | 18,540.20 | -575.33 |
| 99I6769RY | S&P 500 INDEX SPX PUT JUN 21 3990.000 ED 060121 | 9.000 | 17,807.40 | -1,003.59 |
| 99I6769SM | S&P 500 INDEX SPX PUT JUL 21 4120.000 ED 072621 | 8.000 | 13,188.80 | -851.20 |
| 99I6769SW | S&P 500 INDEX SPX PUT JUL 21 4240.000 ED 070721 | 8.000 | 4,948.80 | -168.40 |
| 99I6769SX | S&P 500 INDEX SPX PUT JUL 21 4140.000 ED 072821 | 9.000 | 19,517.40 | -1,542.60 |
| 99I6779SP | S&P 500 INDEX SPX PUT JUL 21 4220.000 ED 073021 | 9.000 | 14,297.40 | -1,899.45 |
| 99I6779UI | S&P 500 INDEX SPX PUT SEP 21 4460.000 ED 091321 | 8.000 | 6,948.80 | -882.39 |
| 99I6779UJ | S&P 500 INDEX SPX PUT SEP 21 4400.000 ED 092021 | 8.000 | 10,228.80 | -33,819.20 |
| 99I6779UU | S&P 500 INDEX SPX PUT SEP 21 4395.000 ED 091721 | 9.000 | 11,147.40 | -770.40 |
| 99I6779UV | S&P 500 INDEX SPX PUT SEP 21 4370.000 ED 092421 | 8.000 | 14,788.80 | -1,968.40 |
| 99I6789RN | S&P 500 INDEX SPX PUT JUN 21 3875.000 ED 061621 | 8.000 | 27,988.80 | -1,374.80 |
| 99I6789SG | S&P 500 INDEX SPX PUT JUL 21 4290.000 ED 070921 | 8.000 | 4,468.80 | -163.84 |
| 99I6789SH | S&P 500 INDEX SPX PUT JUL 21 4260.000 ED 071621 | 8.000 | 9,188.80 | -1,488.40 |
| 99I6789SZ | S&P 500 INDEX SPX PUT JUL 21 4280.000 ED 071221 | 8.000 | 8,388.80 | -1,171.20 |
| 99I6789UH | S&P 500 INDEX SPX PUT SEP 21 4350.000 ED 092221 | 8.000 | 11,028.80 | -2,648.40 |
| 99I6789UI | S&P 500 INDEX SPX PUT SEP 21 4315.000 ED 092921 | 8.000 | 14,308.80 | -888.40 |
| 99I6799SB | S&P 500 INDEX SPX PUT JUL 21 4260.000 ED 071421 | 8.000 | 7,068.80 | -1,205.00 |
| 99I6799SC | S&P 500 INDEX SPX PUT JUL 21 4255.000 ED 072121 | 8.000 | 11,868.80 | -1,243.12 |
| 99I6799SS | S&P 500 INDEX SPX PUT JUL 21 4250.000 ED 071621 | 8.000 | 7,268.80 | -1,371.20 |

| Security ID | Security Description | Shares | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|
| 99I6799UD | S&P 500 INDEX SPX PUT SEP 21 4225.000 ED 092721 | 8.000 | 17,188.80 | -684.00 |
| 99I6799UJ | S&P 500 INDEX SPX PUT SEP 21 4280.000 ED 092921 | 8.000 | 13,028.80 | -898.74 |
| 99I6799XT | S&P 500 INDEX SPX PUT DEC 21 4500.000 ED 121521 | 8.000 | 21,588.80 | -4,011.20 |
| 99I6809RV | S&P 500 INDEX SPX PUT JUN 21 4090.000 ED 062521 | 8.000 | 11,068.80 | -928.40 |
| 99I6809RZ | S&P 500 INDEX SPX PUT JUN 21 4090.000 ED 061421 | 9.000 | 11,237.40 | -324.45 |
| 99I6809SD | S&P 500 INDEX SPX PUT JUL 21 4300.000 ED 071921 | 8.000 | 6,788.80 | -33,211.20 |
| 99I6809SE | S&P 500 INDEX SPX PUT JUL 21 4275.000 ED 072621 | 7.000 | 9,160.20 | -2,389.80 |
| 99I6809SN | S&P 500 INDEX SPX PUT JUL 21 4320.000 ED 072121 | 8.000 | 7,188.80 | -2,399.52 |
| 99I6809SU | S&P 500 INDEX SPX PUT JUL 21 4300.000 ED 072321 | 8.000 | 8,948.80 | -3,208.40 |
| 99I6819RG | S&P 500 INDEX SPX PUT JUN 21 4090.000 ED 060921 | 9.000 | 13,487.40 | -234.45 |
| 99I6819SP | S&P 500 INDEX SPX PUT JUL 21 4270.000 ED 072821 | 8.000 | 8,068.80 | -2,077.12 |
| 99I6819SZ | S&P 500 INDEX SPX PUT JUL 21 4315.000 ED 073021 | 8.000 | 7,668.80 | -328.40 |
| 99I6819XK | S&P 500 INDEX SPX PUT DEC 21 4570.000 ED 120321 | 8.000 | 12,388.80 | -25,259.20 |
| 99I6839RV | S&P 500 INDEX SPX PUT JUN 21 4130.000 ED 060221 | 8.000 | 8,028.80 | -571.20 |
| 99I6839XD | S&P 500 INDEX SPX PUT DEC 21 4600.000 ED 120121 | 8.000 | 8,708.80 | -2,488.40 |
| 99I6839XE | S&P 500 INDEX SPX PUT DEC 21 4525.000 ED 120821 | 8.000 | 14,588.80 | -1,523.65 |
| 99I6839XQ | S&P 500 INDEX SPX PUT DEC 21 4450.000 ED 120321 | 8.000 | 22,388.80 | -1,448.40 |
| 99I6839XR | S&P 500 INDEX SPX PUT DEC 21 4370.000 ED 122321 | 8.000 | 39,188.80 | -408.40 |
| 99I6849RU | S&P 500 INDEX SPX PUT JUN 21 4145.000 ED 060721 | 9.000 | 7,367.40 | -639.45 |
| 99I6849RZ | S&P 500 INDEX SPX PUT JUN 21 4150.000 ED 060921 | 8.000 | 6,148.80 | -808.16 |
| 99I6849XN | S&P 500 INDEX SPX PUT DEC 21 4515.000 ED 120621 | 8.000 | 16,468.80 | -1,571.20 |
| 99I6849XO | S&P 500 INDEX SPX PUT DEC 21 4500.000 ED 121321 | 8.000 | 18,068.80 | -3,248.29 |
| 99I6859ME | S&P 500 INDEX SPX PUT JAN 22 4325.000 ED 010322 | 8.000 | 31,188.80 | -9,479.20 |
| 99I6859RP | S&P 500 INDEX SPX PUT JUN 21 4160.000 ED 061621 | 8.000 | 7,548.80 | -288.40 |
| 99I6859RW | S&P 500 INDEX SPX PUT JUN 21 4160.000 ED 061421 | 9.000 | 8,087.40 | -102.60 |
| 99I6869MZ | S&P 500 INDEX SPX PUT JAN 22 4485.000 ED 010722 | 8.000 | 25,668.80 | -841.04 |
| 99I6869RY | S&P 500 INDEX SPX PUT JUN 21 4180.000 ED 063021 | 9.000 | 7,637.40 | -234.45 |
| 99I6869XR | S&P 500 INDEX SPX PUT DEC 21 4515.000 ED 120821 | 8.000 | 13,108.80 | -1,310.24 |
| 99I6869XS | S&P 500 INDEX SPX PUT DEC 21 4325.000 ED 122921 | 8.000 | 32,788.80 | -831.95 |
| 99I6889MK | S&P 500 INDEX SPX PUT JAN 22 4375.000 ED 011222 | 8.000 | 30,788.80 | -1,691.20 |
| 99I6889XX | S&P 500 INDEX SPX PUT DEC 21 4340.000 ED 121021 | 8.000 | 21,028.80 | -1,341.75 |
| 99I6899RC | S&P 500 INDEX SPX PUT JUN 21 4050.000 ED 062521 | 8.000 | 17,668.80 | -328.40 |
| 99I6909XE | S&P 500 INDEX SPX PUT DEC 21 4435.000 ED 121321 | 8.000 | 18,228.80 | -2,574.24 |
| 99I6919XG | S&P 500 INDEX SPX PUT DEC 21 4535.000 ED 122221 | 8.000 | 16,628.80 | -1,835.68 |
| 99I6919XP | S&P 500 INDEX SPX PUT DEC 21 4570.000 ED 121721 | 8.000 | 8,828.80 | -1,332.07 |
| 99I6919XT | S&P 500 INDEX SPX PUT DEC 21 4570.000 ED 122021 | 8.000 | 10,148.80 | -1,587.20 |
| 99I6919XU | S&P 500 INDEX SPX PUT DEC 21 4540.000 ED 122721 | 8.000 | 13,948.80 | -2,408.40 |
| 99I6929XI | S&P 500 INDEX SPX PUT DEC 21 4500.000 ED 122221 | 8.000 | 14,308.80 | -1,291.20 |
| 99I6929XM | S&P 500 INDEX SPX PUT DEC 21 4530.000 ED 122321 | 8.000 | 13,028.80 | -2,011.20 |

| Security ID | Security Description | Shares | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|
| 99I6929XS | S&P 500 INDEX SPX PUT DEC 21 4425.000 ED 122721 | 8.000 | 13,588.80 | -1,371.20 |
| 99I6929XX | S&P 500 INDEX SPX PUT DEC 21 4555.000 ED 122921 | 8.000 | 7,188.80 | -764.24 |
| 99I6939RI | S&P 500 INDEX SPX PUT JUN 21 4035.000 ED 060421 | 8.000 | 13,572.80 | -327.76 |
| 99I6939RW | S&P 500 INDEX SPX PUT JUN 21 4135.000 ED 060121 | 8.000 | 7,708.80 | -611.20 |
| 99I6939TX | S&P 500 INDEX SPX PUT AUG 21 4155.000 ED 080221 | 8.000 | 17,348.80 | -528.00 |
| 99I6939XC | S&P 500 INDEX SPX PUT DEC 21 4645.000 ED 123121 | 8.000 | 8,868.80 | -3,462.07 |
| 99I6949DA | S&P 500 INDEX SPX CALL APR 21 4020.000 ED 040921 | 5.000 | 4,493.00 | -54,402.00 |
| 99I6949WJ | S&P 500 INDEX SPX PUT NOV 21 4080.000 ED 110321 | 8.000 | 24,588.80 | -1,273.42 |
| 99I6959DG | S&P 500 INDEX SPX CALL APR 21 4075.000 ED 041221 | 5.000 | 8,493.00 | -26,497.00 |
| 99I6959WS | S&P 500 INDEX SPX PUT NOV 21 4180.000 ED 110821 | 8.000 | 23,588.80 | -928.40 |
| 99I6969TH | S&P 500 INDEX SPX PUT AUG 21 4200.000 ED 080621 | 8.000 | 19,428.80 | -333.13 |
| 99I6979EA | S&P 500 INDEX SPX CALL MAY 21 4235.000 ED 052821 | 8.000 | 6,228.80 | -391.57 |
| 99I6979ED | S&P 500 INDEX SPX CALL MAY 21 4200.000 ED 050521 | 10.000 | 12,666.00 | -1,764.00 |
| 99I6979RT | S&P 500 INDEX SPX PUT JUN 21 4155.000 ED 060421 | 8.000 | 5,588.80 | -275.04 |
| 99I6979TZ | S&P 500 INDEX SPX PUT AUG 21 4190.000 ED 081121 | 8.000 | 17,268.80 | -408.32 |
| 99I6989EG | S&P 500 INDEX SPX CALL MAY 21 4250.000 ED 051021 | 17.000 | 15,986.20 | -788.80 |
| 99I6989MG | S&P 500 INDEX SPX PUT JAN 22 4540.000 ED 010522 | 8.000 | 15,628.80 | -2,251.20 |
| 99I6999ME | S&P 500 INDEX SPX PUT JAN 22 4710.000 ED 010322 | 8.000 | 7,988.80 | -1,870.52 |
| 99I6999WP | S&P 500 INDEX SPX PUT NOV 21 4280.000 ED 111221 | 8.000 | 18,788.80 | -565.52 |
| 99I7009WA | S&P 500 INDEX SPX PUT NOV 21 4365.000 ED 110121 | 8.000 | 11,028.80 | -491.20 |
| 99I7009WR | S&P 500 INDEX SPX PUT NOV 21 4360.000 ED 111721 | 8.000 | 17,948.80 | -444.08 |
| 99I7019RW | S&P 500 INDEX SPX PUT JUN 21 4120.000 ED 062321 | 8.000 | 12,708.80 | -851.44 |
| 99I7019WQ | S&P 500 INDEX SPX PUT NOV 21 4515.000 ED 110521 | 1.000 | 898.60 | -26.05 |
| 99I7029WF | S&P 500 INDEX SPX PUT NOV 21 4415.000 ED 110521 | 8.000 | 12,548.80 | -288.40 |
| 99I7029WW | S&P 500 INDEX SPX PUT NOV 21 4485.000 ED 110121 | 8.000 | 6,292.80 | -368.40 |
| 99I7029WX | S&P 500 INDEX SPX PUT NOV 21 4395.000 ED 112221 | 8.000 | 18,388.80 | -488.40 |
| 99I7039RN | S&P 500 INDEX SPX PUT JUN 21 4175.000 ED 062121 | 9.000 | 8,447.40 | -746.55 |
| 99I7039RO | S&P 500 INDEX SPX PUT JUN 21 4130.000 ED 062821 | 9.000 | 12,587.40 | -1,592.19 |
| 99I7039TD | S&P 500 INDEX SPX PUT AUG 21 4025.000 ED 081621 | 8.000 | 26,708.80 | -1,251.20 |
| 99I7049RE | S&P 500 INDEX SPX PUT JUN 21 4110.000 ED 062321 | 8.000 | 7,188.80 | -811.20 |
| 99I7049TL | S&P 500 INDEX SPX PUT AUG 21 4220.000 ED 080421 | 8.000 | 14,708.80 | -768.40 |
| 99I7049WI | S&P 500 INDEX SPX PUT NOV 21 4500.000 ED 110321 | 8.000 | 7,508.80 | -448.40 |
| 99I7049WJ | S&P 500 INDEX SPX PUT NOV 21 4470.000 ED 111021 | 8.000 | 12,628.80 | -448.40 |
| 99I7059WR | S&P 500 INDEX SPX PUT NOV 21 4415.000 ED 112621 | 8.000 | 20,308.80 | -368.40 |
| 99I7069RC | S&P 500 INDEX SPX PUT JUN 21 4145.000 ED 062821 | 9.000 | 9,617.40 | -1,875.67 |
| 99I7069TM | S&P 500 INDEX SPX PUT AUG 21 4335.000 ED 080221 | 8.000 | 7,188.80 | -328.40 |
| 99I7069TN | S&P 500 INDEX SPX PUT AUG 21 4310.000 ED 080921 | 8.000 | 11,548.80 | -491.13 |
| 99I7069WJ | S&P 500 INDEX SPX PUT NOV 21 4525.000 ED 110821 | 8.000 | 8,628.80 | -288.40 |
| 99I7069WK | S&P 500 INDEX SPX PUT NOV 21 4485.000 ED 111521 | 8.000 | 12,628.80 | -571.20 |

| Security ID | Security Description | Shares | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|
| 99I7079WF | S&P 500 INDEX SPX PUT NOV 21 4540.000 ED 111021 | 8.000 | 8,948.80 | -372.88 |
| 99I7079WW | S&P 500 INDEX SPX PUT NOV 21 4640.000 ED 111221 | 8.000 | 6,508.80 | -281.12 |
| 99I7079WX | S&P 500 INDEX SPX PUT NOV 21 4600.000 ED 111921 | 8.000 | 12,628.80 | -771.20 |
| 99I7089TE | S&P 500 INDEX SPX PUT AUG 21 4325.000 ED 080421 | 8.000 | 8,668.80 | -571.20 |
| 99I7089TF | S&P 500 INDEX SPX PUT AUG 21 4230.000 ED 082521 | 8.000 | 21,188.80 | -251.20 |
| 99I7089WE | S&P 500 INDEX SPX PUT NOV 21 4630.000 ED 111521 | 8.000 | 7,748.80 | -1,070.07 |
| 99I7089WR | S&P 500 INDEX SPX PUT NOV 21 4600.000 ED 111721 | 8.000 | 8,148.80 | -1,128.40 |
| 99I7089WS | S&P 500 INDEX SPX PUT NOV 21 4520.000 ED 112421 | 8.000 | 14,948.80 | -328.40 |
| 99I7099TL | S&P 500 INDEX SPX PUT AUG 21 4320.000 ED 080621 | 8.000 | 7,668.80 | -528.40 |
| 99I7099TM | S&P 500 INDEX SPX PUT AUG 21 4270.000 ED 081321 | 9.000 | 14,162.40 | -327.60 |
| 99I7099WD | S&P 500 INDEX SPX PUT NOV 21 4575.000 ED 111921 | 8.000 | 8,228.80 | -749.20 |
| 99I7109TN | S&P 500 INDEX SPX PUT AUG 21 4340.000 ED 080921 | 8.000 | 7,988.80 | -848.40 |
| 99I7109TO | S&P 500 INDEX SPX PUT AUG 21 4200.000 ED 083021 | 8.000 | 22,788.80 | -517.44 |
| 99I7109WA | S&P 500 INDEX SPX PUT NOV 21 4580.000 ED 112921 | 8.000 | 11,108.80 | -1,012.72 |
| 99I7109WL | S&P 500 INDEX SPX PUT NOV 21 4620.000 ED 112421 | 8.000 | 7,988.80 | -480.40 |
| 99I7109WP | S&P 500 INDEX SPX PUT NOV 21 4630.000 ED 112621 | 8.000 | 7,908.80 | -808.40 |
| 99I7109WS | S&P 500 INDEX SPX PUT NOV 21 4660.000 ED 112921 | 8.000 | 4,628.80 | -2,105.00 |
| 99I7119TS | S&P 500 INDEX SPX PUT AUG 21 4340.000 ED 081121 | 4.000 | 3,894.40 | -144.92 |
| 99I7119TT | S&P 500 INDEX SPX PUT AUG 21 4295.000 ED 081821 | 8.000 | 11,348.80 | -368.40 |
| 99I7129TW | S&P 500 INDEX SPX PUT AUG 21 4360.000 ED 081621 | 8.000 | 6,308.80 | -411.20 |
| 99I7129TX | S&P 500 INDEX SPX PUT AUG 21 4325.000 ED 082321 | 8.000 | 11,108.80 | -1,091.20 |
| 99I7139TU | S&P 500 INDEX SPX PUT AUG 21 4405.000 ED 082021 | 8.000 | 5,668.80 | -1,848.40 |
| 99I7139TV | S&P 500 INDEX SPX PUT AUG 21 4365.000 ED 082721 | 8.000 | 9,948.80 | -2,028.04 |
| 99I7149TP | S&P 500 INDEX SPX PUT AUG 21 4375.000 ED 082321 | 8.000 | 7,668.80 | -91.20 |
| 99I7149TQ | S&P 500 INDEX SPX PUT AUG 21 4370.000 ED 082521 | 8.000 | 6,788.80 | -811.20 |
| 99I7159TD | S&P 500 INDEX SPX PUT AUG 21 4335.000 ED 082721 | 9.000 | 12,047.40 | -1,570.30 |
| 99I7159TM | S&P 500 INDEX SPX PUT AUG 21 4415.000 ED 083021 | 8.000 | 6,868.80 | -48.40 |
| 99I7199DP | S&P 500 INDEX SPX CALL APR 21 4050.000 ED 041621 | 5.000 | 7,843.00 | -67,737.00 |
| 99I7219EW | S & P 500 INDEX (SPX) CALL MAY 21 4300.000 ED 052821 | 8.000 | 11,908.80 | -393.76 |
| 99I7229DF | S&P 500 INDEX SPX CALL APR 21 4050.000 ED 042121 | 5.000 | 7,493.00 | -61,712.00 |
| 99I7229EE | S&P 500 INDEX SPX CALL MAY 21 4270.000 ED 051921 | 8.000 | 12,348.80 | -768.40 |
| 99I7239EU | S&P 500 INDEX SPX CALL MAY 21 4295.000 ED 052121 | 8.000 | 9,148.80 | -611.20 |
| 99I7239LM | S&P 500 INDEX SPX CALL DEC 21 4785.000 ED 123121 | 8.000 | 5,988.80 | -1,611.20 |
| 99I7249DS | S&P 500 INDEX SPX CALL APR 21 4075.000 ED 042621 | 5.000 | 8,993.00 | -56,312.00 |
| 99I7249DT | S&P 500 INDEX SPX CALL APR 21 4030.000 ED 040521 | 5.000 | 3,668.00 | -23,957.00 |
| 99I7249EA | S&P 500 INDEX SPX CALL MAY 21 4240.000 ED 050721 | 8.000 | 9,108.80 | -728.40 |
| 99I7249LN | S&P 500 INDEX SPX CALL DEC 21 4760.000 ED 123121 | 8.000 | 9,908.80 | -4,947.20 |
| 99I7259EG | S&P 500 INDEX SPX CALL MAY 21 4300.000 ED 052421 | 8.000 | 12,588.80 | -371.20 |
| 99I7259EH | S&P 500 INDEX SPX CALL MAY 21 4245.000 ED 050321 | 8.000 | 4,788.80 | -421.84 |

| Security ID | Security Description | Shares | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|
| 99I7269DW | S&P 500 INDEX SPX CALL APR 21 4130.000 ED 043021 | 9.000 | 14,657.40 | -46,056.60 |
| 99I7269FL | S&P 500 INDEX SPX CALL JUN 21 4290.000 ED 060221 | 8.000 | 12,148.80 | -601.96 |
| 99I7289DN | S&P 500 INDEX SPX CALL APR 21 4160.000 ED 041921 | 10.000 | 11,536.00 | -1,714.00 |
| 99I7309FA | S&P 500 INDEX SPX CALL JUN 21 4325.000 ED 060721 | 9.000 | 13,487.40 | -999.45 |
| 99I7319DD | S&P 500 INDEX SPX CALL APR 21 4150.000 ED 041621 | 10.000 | 8,286.00 | -35,474.00 |
| 99I7319DE | S&P 500 INDEX SPX CALL APR 21 4185.000 ED 042321 | 10.000 | 8,986.00 | -1,114.00 |
| 99I7319EF | S&P 500 INDEX SPX CALL MAY 21 4245.000 ED 050521 | 8.000 | 4,428.80 | -368.40 |
| 99I7319EG | S&P 500 INDEX SPX CALL MAY 21 4270.000 ED 051221 | 8.000 | 6,428.80 | -130.84 |
| 99I7329DN | S&P 500 INDEX SPX CALL APR 21 4175.000 ED 041921 | 9.000 | 6,737.40 | -687.60 |
| 99I7329DV | S&P 500 INDEX SPX CALL APR 21 4200.000 ED 042121 | 10.000 | 6,486.00 | -764.00 |
| 99I7329DW | S&P 500 INDEX SPX CALL APR 21 4210.000 ED 042821 | 9.000 | 8,987.40 | -630.90 |
| 99I7339EV | S&P 500 INDEX SPX CALL MAY 21 4235.000 ED 050721 | 8.000 | 5,028.80 | -528.40 |
| 99I7339FT | S&P 500 INDEX SPX CALL JUN 21 4235.000 ED 060121 | 9.000 | 11,282.40 | -99.45 |
| 99I7339JG | S&P 500 INDEX SPX CALL OCT 21 4590.000 ED 102921 | 8.000 | 4,428.80 | -12,307.20 |
| 99I7349EY | S&P 500 INDEX SPX CALL MAY 21 4270.000 ED 051721 | 8.000 | 8,268.80 | -562.71 |
| 99I7349FX | S&P 500 INDEX SPX CALL JUN 21 4285.000 ED 061821 | 8.000 | 4,788.80 | -490.86 |
| 99I7359DM | S&P 500 INDEX SPX CALL APR 21 4205.000 ED 042821 | 8.000 | 6,228.80 | -611.20 |
| 99I7359EY | S&P 500 INDEX SPX CALL MAY 21 4230.000 ED 051221 | 8.000 | 6,628.80 | -829.16 |
| 99I7359FI | S&P 500 INDEX SPX CALL JUN 21 4240.000 ED 061621 | 8.000 | 11,988.80 | -1,211.20 |
| 99I7369GW | S&P 500 INDEX SPX CALL JUL 21 4420.000 ED 073021 | 9.000 | 8,357.40 | -954.45 |
| 99I7379EM | S&P 500 INDEX SPX CALL MAY 21 4285.000 ED 051421 | 8.000 | 4,308.80 | -331.20 |
| 99I7389ET | S&P 500 INDEX SPX CALL MAY 21 4280.000 ED 051721 | 9.000 | 5,837.40 | -594.45 |
| 99I7399EY | S&P 500 INDEX SPX CALL MAY 21 4195.000 ED 051921 | 8.000 | 7,188.80 | -771.20 |
| 99I7399EZ | S&P 500 INDEX SPX CALL MAY 21 4205.000 ED 052621 | 8.000 | 11,188.80 | -811.20 |
| 99I7399IW | S&P 500 INDEX SPX CALL SEP 21 4535.000 ED 090321 | 8.000 | 10,148.80 | -347.20 |
| 99I7409GP | S&P 500 INDEX SPX CALL JUL 21 4325.000 ED 070921 | 8.000 | 9,748.80 | -35,643.20 |
| 99I7419JU | S&P 500 INDEX SPX CALL OCT 21 4630.000 ED 100121 | 8.000 | 8,948.80 | -532.24 |
| 99I7419LR | S&P 500 INDEX SPX CALL DEC 21 4810.000 ED 120621 | 8.000 | 11,588.80 | -371.20 |
| 99I7429EG | S&P 500 INDEX SPX CALL MAY 21 4220.000 ED 052121 | 8.000 | 7,428.80 | -408.40 |
| 99I7429ES | S&P 500 INDEX SPX CALL MAY 21 4215.000 ED 052421 | 9.000 | 6,917.40 | -864.45 |
| 99I7429IL | S&P 500 INDEX SPX CALL SEP 21 4565.000 ED 091021 | 9.000 | 6,062.40 | -597.60 |
| 99I7439EA | S&P 500 INDEX SPX CALL MAY 21 4155.000 ED 052621 | 8.000 | 8,988.80 | -32,795.20 |
| 99I7439IE | S&P 500 INDEX SPX CALL SEP 21 4535.000 ED 090821 | 8.000 | 9,908.80 | -442.56 |
| 99I7439LF | S&P 500 INDEX SPX CALL DEC 21 4790.000 ED 121021 | 8.000 | 11,748.80 | -368.40 |
| 99I7449CZ | S&P 500 INDEX SPX CALL MAR 21 4025.000 ED 032921 | 5.000 | 9,243.00 | -237.75 |
| 99I7449GK | S&P 500 INDEX SPX CALL JUL 21 4325.000 ED 070621 | 9.000 | 11,237.40 | -16,689.60 |
| 99I7449IT | S&P 500 INDEX SPX CALL SEP 21 4540.000 ED 091321 | 8.000 | 10,068.80 | -723.37 |
| 99I7459IU | S&P 500 INDEX SPX CALL SEP 21 4510.000 ED 090121 | 8.000 | 7,828.80 | -11,275.20 |
| 99I7499JJ | S&P 500 INDEX SPX CALL OCT 21 4580.000 ED 101121 | 8.000 | 11,628.80 | -569.80 |

| Security ID | Security Description | Shares | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|
| 99I7519HE | S&P 500 INDEX SPX CALL AUG 21 4420.000 ED 080221 | 8.000 | 10,548.80 | -928.40 |
| 99I7519HY | S&P 500 INDEX SPX CALL AUG 21 4420.000 ED 080421 | 8.000 | 8,148.80 | -848.40 |
| 99I7539HA | S&P 500 INDEX SPX CALL AUG 21 4490.000 ED 082721 | 9.000 | 5,657.40 | -17,436.60 |
| 99I7549CP | S&P 500 INDEX SPX CALL MAR 21 3995.000 ED 032221 | 5.000 | 4,443.00 | -282.00 |
| 99I7549CZ | S&P 500 INDEX SPX CALL MAR 21 4010.000 ED 032421 | 5.000 | 4,693.00 | -357.00 |
| 99I7559CO | S&P 500 INDEX SPX CALL MAR 21 3985.000 ED 032621 | 5.000 | 3,893.00 | -307.00 |
| 99I7639GR | S&P 500 INDEX SPX CALL JUL 21 4340.000 ED 071421 | 8.000 | 10,148.80 | -27,443.20 |
| 99I7679IK | S&P 500 INDEX SPX CALL SEP 21 4540.000 ED 091721 | 17.000 | 17,196.20 | -1,769.45 |
| 99I7689GV | S&P 500 INDEX SPX CALL JUL 21 4260.000 ED 070221 | 8.000 | 8,668.80 | -73,875.20 |
| 99I7699IA | S&P 500 INDEX SPX CALL SEP 21 4545.000 ED 090721 | 8.000 | 6,788.80 | -608.40 |
| 99I7709IP | S&P 500 INDEX SPX CALL SEP 21 4590.000 ED 092221 | 8.000 | 9,588.80 | -320.15 |
| 99I7739IH | S&P 500 INDEX SPX CALL SEP 21 4530.000 ED 090321 | 8.000 | 7,348.80 | -4,347.20 |
| 99I7749GT | S&P 500 INDEX SPX CALL JUL 21 4320.000 ED 071921 | 8.000 | 10,388.80 | -1,531.28 |
| 99I7749IJ | S&P 500 INDEX SPX CALL SEP 21 4560.000 ED 090721 | 8.000 | 5,748.80 | -328.40 |
| 99I7749IK | S&P 500 INDEX SPX CALL SEP 21 4625.000 ED 092721 | 8.000 | 10,468.80 | -651.20 |
| 99I7759GB | S&P 500 INDEX SPX CALL JUL 21 4310.000 ED 070721 | 9.000 | 6,152.40 | -43,320.60 |
| 99I7759IH | S&P 500 INDEX SPX CALL SEP 21 4570.000 ED 090821 | 8.000 | 3,588.80 | -288.40 |
| 99I7759II | S&P 500 INDEX SPX CALL SEP 21 4585.000 ED 091521 | 8.000 | 6,948.80 | -331.20 |
| 99I7779FC | S&P 500 INDEX SPX CALL JUN 21 4250.000 ED 060421 | 8.000 | 9,084.80 | -134.88 |
| 99I7779GF | S&P 500 INDEX SPX CALL JUL 21 4360.000 ED 072321 | 8.000 | 9,228.80 | -2,091.20 |
| 99I7779GG | S&P 500 INDEX SPX CALL JUL 21 4315.000 ED 070221 | 8.000 | 4,308.80 | -29,875.20 |
| 99I7779II | S&P 500 INDEX SPX CALL SEP 21 4570.000 ED 091021 | 8.000 | 4,388.80 | -451.20 |
| 99I7779IQ | S&P 500 INDEX SPX CALL SEP 21 4565.000 ED 091321 | 8.000 | 2,948.80 | -645.37 |
| 99I7779IR | S&P 500 INDEX SPX CALL SEP 21 4580.000 ED 092021 | 8.000 | 6,668.80 | -411.20 |
| 99I7779IX | S&P 500 INDEX SPX CALL SEP 21 4565.000 ED 091521 | 8.000 | 4,868.80 | -521.36 |
| 99I7789FQ | S&P 500 INDEX SPX CALL JUN 21 4255.000 ED 060121 | 8.000 | 5,028.80 | -597.76 |
| 99I7789FR | S&P 500 INDEX SPX CALL JUN 21 4300.000 ED 062121 | 8.000 | 13,588.80 | -151.76 |
| 99I7789GY | S&P 500 INDEX SPX CALL JUL 21 4315.000 ED 070621 | 8.000 | 4,388.80 | -22,835.20 |
| 99I7789IF | S&P 500 INDEX SPX CALL SEP 21 4565.000 ED 092421 | 8.000 | 7,188.80 | -248.40 |
| 99I7799GB | S&P 500 INDEX SPX CALL JUL 21 4335.000 ED 071221 | 8.000 | 5,588.80 | -39,707.20 |
| 99I7799IF | S&P 500 INDEX SPX CALL SEP 21 4515.000 ED 092021 | 8.000 | 5,908.80 | -524.80 |
| 99I7799IG | S&P 500 INDEX SPX CALL SEP 21 4510.000 ED 092221 | 8.000 | 6,388.80 | -328.40 |
| 99I7799IH | S&P 500 INDEX SPX CALL SEP 21 4535.000 ED 092921 | 8.000 | 9,548.80 | -131.20 |
| 99I7799IT | S&P 500 INDEX SPX CALL SEP 21 4500.000 ED 092421 | 8.000 | 6,748.80 | -1,048.40 |
| 99I7799IY | S&P 500 INDEX SPX CALL SEP 21 4465.000 ED 092921 | 8.000 | 7,428.80 | -251.20 |
| 99I7809JT | S&P 500 INDEX SPX CALL OCT 21 4565.000 ED 101521 | 8.000 | 11,388.80 | -596.80 |
| 99I7819FB | S&P 500 INDEX SPX CALL JUN 21 4240.000 ED 060221 | 8.000 | 4,548.80 | -208.40 |
| 99I7819FC | S&P 500 INDEX SPX CALL JUN 21 4260.000 ED 060921 | 17.000 | 13,186.20 | -102.85 |
| 99I7819GQ | S&P 500 INDEX SPX CALL JUL 21 4330.000 ED 070721 | 8.000 | 3,508.80 | -22,507.20 |

| Security ID | Security Description | Shares | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|
| 99I7819GR | S&P 500 INDEX SPX CALL JUL 21 4385.000 ED 072821 | 9.000 | 9,887.40 | -1,990.07 |
| 99I7819HK | S&P 500 INDEX SPX CALL AUG 21 4385.000 ED 081621 | 8.000 | 12,788.80 | -75,771.20 |
| 99I7829FI | S&P 500 INDEX SPX CALL JUN 21 4310.000 ED 062521 | 8.000 | 10,108.80 | -376.24 |
| 99I7829GK | S&P 500 INDEX SPX CALL JUL 21 4400.000 ED 071621 | 8.000 | 6,148.80 | -528.40 |
| 99I7829GN | S&P 500 INDEX SPX CALL JUL 21 4370.000 ED 070921 | 8.000 | 3,748.80 | -448.40 |
| 99I7839FH | S&P 500 INDEX SPX CALL JUN 21 4255.000 ED 060421 | 8.000 | 3,748.80 | -352.16 |
| 99I7839GR | S&P 500 INDEX SPX CALL JUL 21 4375.000 ED 071221 | 8.000 | 2,868.80 | -7,707.20 |
| 99I7839GV | S&P 500 INDEX SPX CALL JUL 21 4380.000 ED 071421 | 8.000 | 6,228.80 | -328.00 |
| 99I7839GW | S&P 500 INDEX SPX CALL JUL 21 4420.000 ED 072121 | 8.000 | 6,388.80 | -488.40 |
| 99I7839JD | S&P 500 INDEX SPX CALL OCT 21 4455.000 ED 100421 | 8.000 | 13,508.80 | -799.68 |
| 99I7839JX | S&P 500 INDEX SPX CALL OCT 21 4510.000 ED 102221 | 8.000 | 5,588.80 | -27,923.20 |
| 99I7849GB | S&P 500 INDEX SPX CALL JUL 21 4430.000 ED 073021 | 8.000 | 5,148.80 | -518.40 |
| 99I7849GT | S&P 500 INDEX SPX CALL JUL 21 4395.000 ED 071621 | 8.000 | 4,628.80 | -608.40 |
| 99I7849JX | S&P 500 INDEX SPX CALL OCT 21 4525.000 ED 102021 | 8.000 | 14,828.80 | -488.40 |
| 99I7849LZ | S&P 500 INDEX SPX CALL DEC 21 4810.000 ED 121521 | 8.000 | 11,028.80 | -128.40 |
| 99I7859GQ | S&P 500 INDEX SPX CALL JUL 21 4420.000 ED 071921 | 8.000 | 5,388.80 | -328.40 |
| 99I7859GR | S&P 500 INDEX SPX CALL JUL 21 4440.000 ED 072621 | 7.000 | 6,290.20 | -357.45 |
| 99I7869GF | S&P 500 INDEX SPX CALL JUL 21 4435.000 ED 072121 | 8.000 | 4,388.80 | -248.40 |
| 99I7869GU | S&P 500 INDEX SPX CALL JUL 21 4415.000 ED 072321 | 8.000 | 3,988.80 | -528.40 |
| 99I7869JD | S&P 500 INDEX SPX CALL OCT 21 4525.000 ED 100821 | 8.000 | 8,948.80 | -611.20 |
| 99I7869JE | S&P 500 INDEX SPX CALL OCT 21 4505.000 ED 100121 | 8.000 | 7,988.80 | -555.84 |
| 99I7879FJ | S&P 500 INDEX SPX CALL JUN 21 4265.000 ED 061121 | 8.000 | 4,892.80 | -168.40 |
| 99I7879FK | S&P 500 INDEX SPX CALL JUN 21 4290.000 ED 061821 | 8.000 | 7,988.80 | -408.40 |
| 99I7879GU | S&P 500 INDEX SPX CALL JUL 21 4315.000 ED 072621 | 8.000 | 7,828.80 | -85,843.20 |
| 99I7879JK | S&P 500 INDEX SPX CALL OCT 21 4505.000 ED 100421 | 8.000 | 4,388.80 | -568.40 |
| 99I7879JL | S&P 500 INDEX SPX CALL OCT 21 4550.000 ED 102521 | 8.000 | 11,988.80 | -651.20 |
| 99I7889FG | S&P 500 INDEX SPX CALL JUN 21 4265.000 ED 061421 | 9.000 | 4,397.40 | -372.60 |
| 99I7889GG | S&P 500 INDEX SPX CALL JUL 21 4400.000 ED 072821 | 8.000 | 5,508.80 | -515.20 |
| 99I7889JG | S&P 500 INDEX SPX CALL OCT 21 4455.000 ED 100621 | 8.000 | 6,788.80 | -1,891.20 |
| 99I7889JH | S&P 500 INDEX SPX CALL OCT 21 4475.000 ED 101321 | 8.000 | 9,228.80 | -571.02 |
| 99I7889JN | S&P 500 INDEX SPX CALL OCT 21 4465.000 ED 102921 | 8.000 | 15,988.80 | -112,307.20 |
| 99I7899FS | S&P 500 INDEX SPX CALL JUN 21 4285.000 ED 061621 | 8.000 | 4,948.80 | -489.04 |
| 99I7899FT | S&P 500 INDEX SPX CALL JUN 21 4300.000 ED 062321 | 8.000 | 7,988.80 | -561.37 |
| 99I7899HK | S&P 500 INDEX SPX CALL AUG 21 4460.000 ED 080221 | 8.000 | 5,108.80 | -328.40 |
| 99I7899HL | S&P 500 INDEX SPX CALL AUG 21 4485.000 ED 080921 | 8.000 | 7,188.80 | -408.40 |
| 99I7909HE | S&P 500 INDEX SPX CALL AUG 21 4455.000 ED 080421 | 8.000 | 5,108.80 | -368.32 |
| 99I7909JB | S&P 500 INDEX SPX CALL OCT 21 4385.000 ED 100821 | 8.000 | 8,628.80 | -5,075.20 |
| 99I7919FI | S&P 500 INDEX SPX CALL JUN 21 4290.000 ED 062121 | 9.000 | 5,882.40 | -267.69 |
| 99I7919FJ | S&P 500 INDEX SPX CALL JUN 21 4310.000 ED 062821 | 9.000 | 6,782.40 | -222.60 |

| Security ID | Security Description | Shares | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|
| 99I7919FP | S&P 500 INDEX SPX CALL JUN 21 4270.000 ED 062321 | 8.000 | 7,748.80 | -740.00 |
| 99I7919FU | S&P 500 INDEX SPX CALL JUN 21 4250.000 ED 062521 | 8.000 | 5,188.80 | -24,563.20 |
| 99I7919HQ | S&P 500 INDEX SPX CALL AUG 21 4460.000 ED 081321 | 9.000 | 8,987.40 | -7,203.60 |
| 99I7919JE | S&P 500 INDEX SPX CALL OCT 21 4390.000 ED 101121 | 8.000 | 7,748.80 | -171.20 |
| 99I7919JF | S&P 500 INDEX SPX CALL OCT 21 4405.000 ED 101821 | 8.000 | 13,028.80 | -65,171.20 |
| 99I7929FL | S&P 500 INDEX SPX CALL JUN 21 4275.000 ED 062821 | 9.000 | 4,037.40 | -14,052.60 |
| 99I7929HW | S&P 500 INDEX SPX CALL AUG 21 4460.000 ED 080921 | 8.000 | 4,348.80 | -91.20 |
| 99I7929HX | S&P 500 INDEX SPX CALL AUG 21 4510.000 ED 083021 | 8.000 | 10,228.80 | -15,035.20 |
| 99I7929JO | S&P 500 INDEX SPX CALL OCT 21 4390.000 ED 101321 | 8.000 | 12,788.80 | -1,568.40 |
| 99I7929KH | S&P 500 INDEX SPX CALL NOV 21 4470.000 ED 110321 | 8.000 | 18,108.80 | -152,459.20 |
| 99I7939KS | S&P 500 INDEX SPX CALL NOV 21 4570.000 ED 111221 | 8.000 | 10,388.80 | -90,283.20 |
| 99I7939KZ | S&P 500 INDEX SPX CALL NOV 21 4520.000 ED 110821 | 8.000 | 10,388.80 | -145,363.20 |
| 99I7949JD | S&P 500 INDEX SPX CALL OCT 21 4465.000 ED 101521 | 8.000 | 6,628.80 | -928.40 |
| 99I7949JG | S&P 500 INDEX SPX CALL OCT 21 4485.000 ED 102221 | 7.000 | 6,850.20 | -41,932.80 |
| 99I7949JJ | S&P 500 INDEX SPX CALL OCT 21 4465.000 ED 101821 | 8.000 | 7,668.80 | -1,048.40 |
| 99I7949JQ | S&P 500 INDEX SPX CALL OCT 21 4410.000 ED 102021 | 8.000 | 6,628.80 | -100,955.20 |
| 99I7949JR | S&P 500 INDEX SPX CALL OCT 21 4440.000 ED 102721 | 8.000 | 9,588.80 | -89,347.20 |
| 99I7959HD | S&P 500 INDEX SPX CALL AUG 21 4475.000 ED 081821 | 8.000 | 6,788.80 | -403.26 |
| 99I7969JU | S&P 500 INDEX SPX CALL OCT 21 4530.000 ED 102521 | 8.000 | 5,028.80 | -29,187.20 |
| 99I7969JX | S&P 500 INDEX SPX CALL OCT 21 4585.000 ED 102721 | 8.000 | 4,388.80 | -808.40 |
| 99I7989HK | S&P 500 INDEX SPX CALL AUG 21 4470.000 ED 081621 | 8.000 | 4,388.80 | -368.40 |
| 99I7989HL | S&P 500 INDEX SPX CALL AUG 21 4495.000 ED 082321 | 8.000 | 5,748.80 | -238.41 |
| 99I7989HZ | S&P 500 INDEX SPX CALL AUG 21 4485.000 ED 081821 | 8.000 | 4,308.80 | -131.20 |
| 99I8019HI | S&P 500 INDEX SPX CALL AUG 21 4485.000 ED 082321 | 8.000 | 3,948.80 | -411.20 |
| 99I8019HQ | S&P 500 INDEX SPX CALL AUG 21 4495.000 ED 082521 | 8.000 | 5,388.80 | -955.20 |
| 99I8029HC | S&P 500 INDEX SPX CALL AUG 21 4525.000 ED 083021 | 8.000 | 5,028.80 | -3,035.20 |
| 99I8069LI | S&P 500 INDEX SPX CALL DEC 21 4775.000 ED 120321 | 8.000 | 8,228.80 | -248.40 |
| 99I8089LK | S&P 500 INDEX SPX CALL DEC 21 4840.000 ED 122021 | 8.000 | 10,988.80 | -413.92 |
| 99I8099LJ | S&P 500 INDEX SPX CALL DEC 21 4745.000 ED 120121 | 8.000 | 5,108.80 | -168.40 |
| 99I8099LK | S&P 500 INDEX SPX CALL DEC 21 4765.000 ED 120821 | 8.000 | 9,188.80 | -568.40 |
| 99I8099LQ | S&P 500 INDEX SPX CALL DEC 21 4710.000 ED 120321 | 8.000 | 6,788.80 | -811.20 |
| 99I8099LR | S&P 500 INDEX SPX CALL DEC 21 4780.000 ED 122321 | 8.000 | 14,788.80 | -808.40 |
| 99I8109LV | S&P 500 INDEX SPX CALL DEC 21 4715.000 ED 120621 | 8.000 | 6,308.80 | -807.84 |
| 99I8109LW | S&P 500 INDEX SPX CALL DEC 21 4760.000 ED 121321 | 8.000 | 9,508.80 | -346.40 |
| 99I8129LF | S&P 500 INDEX SPX CALL DEC 21 4705.000 ED 120821 | 8.000 | 7,748.80 | -571.20 |
| 99I8129LG | S&P 500 INDEX SPX CALL DEC 21 4750.000 ED 122921 | 8.000 | 17,748.80 | -1,808.40 |
| 99I8149LX | S&P 500 INDEX SPX CALL DEC 21 4640.000 ED 121021 | 8.000 | 9,588.80 | -57,619.20 |
| 99I8149LY | S&P 500 INDEX SPX CALL DEC 21 4670.000 ED 121721 | 8.000 | 15,988.80 | -3,368.40 |
| 99I8169LL | S&P 500 INDEX SPX CALL DEC 21 4680.000 ED 121321 | 8.000 | 8,148.80 | -2,084.36 |

| Security ID | Security Description | Shares | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|
| 99I8189LQ | S&P 500 INDEX SPX CALL DEC 21 4765.000 ED 121521 | 8.000 | 4,988.80 | -673.24 |
| 99I8189LR | S&P 500 INDEX SPX CALL DEC 21 4780.000 ED 122221 | 8.000 | 10,468.80 | -688.40 |
| 99I8199LT | S&P 500 INDEX SPX CALL DEC 21 4750.000 ED 121721 | 8.000 | 8,668.80 | -811.20 |
| 99I8199LZ | S&P 500 INDEX SPX CALL DEC 21 4750.000 ED 122021 | 8.000 | 7,908.80 | -1,048.40 |
| 99I8209KP | S&P 500 INDEX SPX CALL NOV 21 4545.000 ED 110121 | 8.000 | 7,988.80 | -54,939.20 |
| 99I8209LA | S&P 500 INDEX SPX CALL DEC 21 4770.000 ED 122721 | 8.000 | 9,988.80 | -889.21 |
| 99I8209LP | S&P 500 INDEX SPX CALL DEC 21 4710.000 ED 122221 | 8.000 | 9,468.80 | -568.40 |
| 99I8209LX | S&P 500 INDEX SPX CALL DEC 21 4720.000 ED 122321 | 8.000 | 7,108.80 | -771.20 |
| 99I8219KL | S&P 500 INDEX SPX CALL NOV 21 4650.000 ED 111721 | 8.000 | 9,588.80 | -30,939.20 |
| 99I8219LB | S&P 500 INDEX SPX CALL DEC 21 4650.000 ED 122721 | 8.000 | 9,508.80 | -112,955.20 |
| 99I8219LD | S&P 500 INDEX SPX CALL DEC 21 4720.000 ED 122921 | 8.000 | 7,828.80 | -58,451.20 |
| 99I8239KV | S&P 500 INDEX SPX CALL NOV 21 4600.000 ED 110521 | 8.000 | 8,148.80 | -78,027.20 |
| 99I8249KI | S&P 500 INDEX SPX CALL NOV 21 4595.000 ED 110121 | 8.000 | 5,324.80 | -14,939.20 |
| 99I8249KJ | S&P 500 INDEX SPX CALL NOV 21 4670.000 ED 112221 | 8.000 | 9,588.80 | -10,355.20 |
| 99I8269KN | S&P 500 INDEX SPX CALL NOV 21 4700.000 ED 112621 | 8.000 | 11,108.80 | -328.40 |
| 99I8269KO | S&P 500 INDEX SPX CALL NOV 21 4630.000 ED 110321 | 8.000 | 4,708.80 | -24,459.20 |
| 99I8269KP | S&P 500 INDEX SPX CALL NOV 21 4655.000 ED 111021 | 8.000 | 6,668.80 | -728.40 |
| 99I8299KH | S&P 500 INDEX SPX CALL NOV 21 4650.000 ED 110521 | 8.000 | 6,228.80 | -38,027.20 |
| 99I8319KL | S&P 500 INDEX SPX CALL NOV 21 4660.000 ED 110821 | 8.000 | 5,308.80 | -33,363.20 |
| 99I8319KM | S&P 500 INDEX SPX CALL NOV 21 4680.000 ED 111521 | 8.000 | 7,428.80 | -2,243.20 |
| 99I8329KM | S&P 500 INDEX SPX CALL NOV 21 4680.000 ED 111021 | 8.000 | 5,788.80 | -131.20 |
| 99I8339KJ | S&P 500 INDEX SPX CALL NOV 21 4760.000 ED 111221 | 8.000 | 5,188.80 | -331.20 |
| 99I8339KK | S&P 500 INDEX SPX CALL NOV 21 4785.000 ED 111921 | 8.000 | 7,588.80 | -527.60 |
| 99I8349KI | S&P 500 INDEX SPX CALL NOV 21 4755.000 ED 111521 | 8.000 | 5,348.80 | -611.20 |
| 99I8359KA | S&P 500 INDEX SPX CALL NOV 21 4735.000 ED 111721 | 8.000 | 4,868.80 | -51.20 |
| 99I8359KB | S&P 500 INDEX SPX CALL NOV 21 4740.000 ED 112421 | 16.000 | 13,337.60 | -1,462.40 |
| 99I8359KG | S&P 500 INDEX SPX CALL NOV 21 4710.000 ED 111921 | 8.000 | 4,708.80 | -792.19 |
| 99I8369KD | S&P 500 INDEX SPX CALL NOV 21 4745.000 ED 112221 | 8.000 | 4,388.80 | -519.76 |
| 99I8369KE | S&P 500 INDEX SPX CALL NOV 21 4760.000 ED 112921 | 8.000 | 6,828.80 | -408.40 |
| 99I8369KO | S&P 500 INDEX SPX CALL NOV 21 4750.000 ED 112621 | 8.000 | 5,028.80 | -651.20 |
| 99I8369KS | S&P 500 INDEX SPX CALL NOV 21 4765.000 ED 112921 | 8.000 | 5,068.80 | -328.40 |
| 99I8599AR | S&P 500 INDEX SPX CALL JAN 22 4835.000 ED 010322 | 8.000 | 5,268.80 | -811.20 |
| 99QAF29VB | CDX SP CDX.NA.IG.36.1 5YR PUT OCT 21 000.800 ED 102021 | 1,700,000.000 | 1,802.00 | -212.50 |
| 99QAF29WE | CDX SP CDX.NA.IG.36.1 5YR PUT NOV 21 000.750 ED 111721 | 1,900,000.000 | 1,898.15 | -190.00 |
| 99QAF39VG | CDX SP CDX.NA.HY.36.1 5YR PUT OCT 21 104.000 ED 102021 | 1,100,000.000 | 6,490.00 | -550.00 |
| AN9254011 | CONSTELLATION AUTOMOTIVE/BCA M 0.000% ACE 7/21 2ND LIEN TL | 52,166.070 | -71,225.39 | 71,841.96 |
| C0102MAP0 | AIR CANADA 8/21 TLB | 95,247.310 | -94,294.84 | 95,961.66 |
| C4127PAB7 | SOLMAX 6/21 TL 0.000% 12/30/2024 DD 06/08/21 | 106,187.920 | -105,126.04 | 106,205.86 |
| C5400EAD3 | MACDONALD DETTWILER (MDA) 7/17 TLB | 202,020.200 | -199,494.95 | 201,010.10 |

| Security ID | Security Description | Shares | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|
| C7365BAB2 | POINTCLICKCARE 12/20 COV-LITE TLB | 61,252.980 | -60,946.72 | 61,252.98 |
| D1200YAV9 | SPRINGER 2/21 B18 TLB | 64,823.050 | -64,742.02 | 64,660.99 |
| E7000HAD4 | ESMALGLASS-ITACA 2/20 TLB2 | 474,719.600 | -511,137.06 | 523,645.39 |
| ED9250181 | TRIANGLE/APLEONA 2/21 TLB 0.000% | 75,672.660 | -91,806.07 | 89,662.77 |
| ED9258564 | DOUGLAS HOLDING 6/17 ADD-ON TL | 216,742.960 | 204,600.58 | -214,535.91 |
| ED9260503 | DEDALUS 6/21 TL 0.000% | 129,815.640 | -143,946.79 | 146,992.50 |
| EE9250338 | URBASER 9/21 COV-LITE TLB 0.000% | 178,423.340 | -203,102.67 | 206,084.81 |
| EEBMTR9H9 | CELLNEX TELECOM SA RTS | 22.000 | -4.92 | 77.18 |
| EEBN6HPW3 | IBERDROLA SA RTS | 57.000 | -12.06 | 11.54 |
| EF9020605 | BIOGROUP-LCD/CAB 1/21 TLB 0.000% | 76,829.900 | -92,904.21 | 90,233.90 |
| EL9250159 | SIVANTOS/WIDEX 7/18 (EUR) TLB | 82,977.460 | -97,876.23 | 95,318.93 |
| EL9250282 | ADP/CDK INTERNATIONAL 2/21 TLB 0.000% | 54,597.610 | -65,915.69 | 66,014.49 |
| EX9252076 | STYROLUTION/INEOS QUATTRO 1/21 0.000% TLB | 40,768.250 | -49,625.15 | 48,109.78 |
| EX9255244 | CORIALIS 5/21 (EUR) TL 0.000% | 71,253.760 | -86,630.53 | 82,279.27 |
| EX9258255 | WYNDHAM VACATION 5/18 COV-LITE TLB2 | 170,515.080 | -205,663.78 | 192,359.68 |
| EX9259725 | MERLIN 10/19 (EUR) TLB | 72,201.640 | -83,937.92 | 83,892.98 |
| EX9263941 | VUE CINEMAS 6/19 TLB | 214,677.620 | -234,069.53 | 229,405.79 |
| EX9270367 | BELLIS ACQUISITION/ASDA 2/21 COV-LITE TLB | 44,004.390 | -53,379.53 | 53,332.35 |
| EX9UUB225 | CONSTELLATION AUTOMOTIVE 144A 4.875% 07/15/2027 | 136,000.000 | -187,564.40 | 178,104.44 |
| EXBL6L3C4 | DEUCE FINCO PLC 144A 5.500% 06/15/2027 | 147,000.000 | -204,504.46 | 200,254.71 |
| EXBLD5984 | STONEGATE PUB CO FINANCIN REGS 8.000% 07/13/2025 | 329,000.000 | -475,086.81 | 462,436.64 |
| EXBMV3M25 | THUNGELA RESOURCES LTD | 4,020.000 | -4,000.40 | 10,978.28 |
| EXBMYF615 | ENCORE CAPITAL GROUP INC 144A 4.250% 06/01/2028 | 110,000.000 | -156,315.50 | 147,449.03 |
| FPBDGN275 | PLDT INC | 46,900.000 | -1,241,636.81 | 1,626,600.42 |
| G1738KAD7 | MAGICLAB/BUZZ MERGER/BUMBLE 10 NCREMENTAL COV-LITE TLB | 22,732.660 | -22,619.00 | 22,704.24 |
| G9368PBE3 | VIRGIN MEDIA/O2 9/20 (USD) COV TLQ | 224,253.300 | -220,889.50 | 224,533.62 |
| G9463MAB1 | VIRGIN MEDIA 6/21 TL | 144,617.190 | -171,838.33 | 167,375.73 |
| L2000DAD6 | CONNECT FINCO/INMARSAT 1/21 CO 0.000% 12/11/2026 DD 01/19/21 | 144,635.780 | -140,621.55 | 144,809.34 |
| L2968EAE2 | ENDO PHARMACEUTICALS 3/21 TLB 0.000% 03/10/2028 DD 03/04/21 | 531,349.660 | -519,449.19 | 519,211.77 |
| L5000DAD9 | ICON/PRA HEALTH 7/21 US TERM L 0.000% 07/03/2028 DD 06/08/21 | 37,960.340 | -37,770.54 | 38,055.24 |
| L7428PAC4 | PARADOCS 2/21 (EUR) TL | 38,543.850 | -46,377.89 | 45,570.81 |
| L8908YAE8 | NESTLE SKIN HEALTH/SUNSHINE/ 3/21 COV-LITE TLB3 | 166,880.370 | -166,045.98 | 167,297.57 |
| LB9QKMXH4 | CCP_OIS. P BRL-CDI 1D CME REC 3.35% 2022 JAN 03 | 268,400,000.000 | -361.42 | 0.01 |
| LB9QKMXJ0 | CCP_OIS._P BRL-CDI 1D CME REC 3.35% 2022 JAN 03 | 268,400,000.000 | 10,860.77 | -374,741.61 |
| LB9QKPDR7 | CCP_OIS. P BRL-CDI 1D CME REC 3.39% 2022 JAN 03 | 2,700,000.000 | 0.00 | 0.01 |
| LB9QKPDS5 | CCP_OIS._P BRL-CDI 1D CME REC 3.39% 2022 JAN 03 | 2,700,000.000 | 0.00 | -3,917.14 |
| N8233BAD4 | AMAYA 6/18 (EUR) COV-LITE TL | 79,211.750 | -93,073.45 | 89,164.01 |
| N9000DAH0 | UPC FINANCING 4/21 AX TL | 126,206.380 | -124,944.31 | 126,154.00 |
| NA9QK1X80 | CCP_IRS. R USD-LIBOR-BBA 3M CM PAY 1.99% 2051 JUL 08 | 300,000.000 | -0.01 | 0.01 |

| Security ID | Security Description | Shares | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|
| NA9QK1X98 | CCP_IRS._R USD-LIBOR-BBA 3M CM PAY 1.99% 2051 JUL 08 | 300,000.000 | 0.01 | -0.01 |
| NA9QK27Y0 | CCP_IRS. R USD-LIBOR-BBA 3M CM PAY 1.94% 2051 JUN 15 | 1,100,000.000 | -0.01 | 0.01 |
| NA9QK27Z7 | CCP_IRS._R USD-LIBOR-BBA 3M CM PAY 1.94% 2051 JUN 15 | 1,100,000.000 | 0.01 | -73,955.52 |
| NA9QK5RS4 | CCP_IRS. R USD-LIBOR-BBA 3M CM PAY 1.89% 2051 JUL 06 | 700,000.000 | -0.01 | 0.01 |
| NA9QK5RU9 | CCP_IRS._R USD-LIBOR-BBA 3M CM PAY 1.89% 2051 JUL 06 | 700,000.000 | 0.01 | -34,956.40 |
| NA9QK5VM2 | CCP_IRS._R USD-LIBOR-BBA 3M CM PAY 1.84% 2051 JUL 08 | 1,300,000.000 | -0.01 | 0.01 |
| NA9QK5VN0 | CCP_IRS._R USD-LIBOR-BBA 3M CM PAY 1.84% 2051 JUL 08 | 1,300,000.000 | 0.01 | -58,242.53 |
| NA9QK8LB1 | CCP_IRS. R USD-LIBOR-BBA 3M CM PAY 1.65% 2051 AUG 04 | 700,000.000 | -0.01 | 0.01 |
| NA9QK8LC9 | CCP_IRS._R USD-LIBOR-BBA 3M CM PAY 1.65% 2051 AUG 04 | 700,000.000 | 0.01 | -1,971.36 |
| NA9QKBV31 | CCP_CDX. BP UL CDX-NAIGS35V1-5 PAY 100BPS 2025 DEC 20 | 1,600,000.000 | -0.01 | 0.01 |
| NA9QKBV49 | CCP_CDX._BP UL CDX-NAIGS35V1-5 1.000% 00BPS 2025 DEC 20 | 1,600,000.000 | 39,146.86 | -42,515.55 |
| NA9QKJ9Q8 | CCP_CDS. SP UL GENERAL ELECTRI 1.000% 00BPS 2025 DEC 20 | 400,000.000 | -2,393.08 | 4,383.84 |
| NA9QKJ9R6 | CCP_CDS._SP UL GENERAL ELECTRI REC 100BPS 2025 DEC 20 | 400,000.000 | 0.02 | -0.03 |
| NA9QLGU89 | CCP_IRS. P USD-LIBOR-BBA 3M CM REC 1.54% 2031 OCT 14 | 1,300,000.000 | -0.01 | 0.01 |
| NA9QLGVA3 | CCP_IRS._P USD-LIBOR-BBA 3M CM REC 1.54% 2031 OCT 14 | 1,300,000.000 | 0.01 | -15,304.76 |
| NA9QLHNA0 | CCP_IRS. P USD-LIBOR-BBA 3M CM REC 1.82% 2051 OCT 19 | 900,000.000 | -0.01 | 0.01 |
| NA9QLHNC6 | CCP_IRS._P USD-LIBOR-BBA 3M CM REC 1.82% 2051 OCT 19 | 900,000.000 | 0.01 | -6,747.67 |
| NA9QLJS03 | CCP_IRS._P USD-LIBOR-BBA 3M CM REC 1.79% 2051 OCT 22 | 800,000.000 | 0.01 | -9,504.21 |
| NA9QLJSZ6 | CCP_IRS. P USD-LIBOR-BBA 3M CM REC 1.79% 2051 OCT 22 | 800,000.000 | -0.01 | 3,854.03 |
| NA9QLKB40 | CCP_IRS. P USD-LIBOR-BBA 3M CM REC 1.89% 2051 OCT 27 | 1,300,000.000 | -0.01 | 85,374.89 |
| NA9QLKB57 | CCP_IRS._P USD-LIBOR-BBA 3M CM REC 1.89% 2051 OCT 27 | 1,300,000.000 | 0.01 | -0.01 |
| NA9QLMZE8 | CCP_IRS. R USD-LIBOR-BBA 3M CM PAY 1.81% 2051 NOV 10 | 1,400,000.000 | -0.01 | 0.02 |
| NA9QLMZG3 | CCP_IRS._R USD-LIBOR-BBA 3M CM PAY 1.81% 2051 NOV 10 | 1,400,000.000 | 0.01 | -64,159.33 |
| NA9QLT795 | CCP_IRS. R USD-LIBOR-BBA 3M CM PAY 1.69% 2051 DEC 17 | 1,200,000.000 | -0.01 | 0.02 |
| NA9QLT8C7 | CCP_IRS._R USD-LIBOR-BBA 3M CM PAY 1.69% 2051 DEC 17 | 1,200,000.000 | 0.01 | -5,168.28 |
| NA9UU9A39 | CHILE GOVERNMENT INTERNATIONAL 3.500% 04/15/2053 | 690,000.000 | -690,000.00 | 690,000.00 |
| NABNKH1Y7 | CHILE GOVERNMENT INTERNATIONAL 3.500% 04/15/2053 | 2,750,000.000 | -2,750,000.00 | 2,835,570.00 |
| NC9QLK394 | CCP_IRS. P CAD-BA-CDOR 3M CME REC 2.06% 2023 OCT 28 | 2,400,000.000 | -2,121.33 | 4,974.89 |
| NC9QLK4A0 | CCP_IRS._P CAD-BA-CDOR 3M CME REC 2.06% 2023 OCT 28 | 2,400,000.000 | 0.03 | -0.03 |
| NC9QLPH31 | CCP_IRS. P CAD-BA-CDOR 3M CME REC 2.04% 2023 NOV 18 | 3,000,000.000 | -0.01 | 4,930.40 |
| NC9QLPH49 | CCP_IRS._P CAD-BA-CDOR 3M CME REC 2.04% 2023 NOV 18 | 3,000,000.000 | 0.01 | -0.01 |
| Q9489TAB5 | VOCUS GROUP 6/21 (USD) COV-LIT 0.000% 07/20/2028 DD 05/12/21 | 104,012.190 | -102,972.07 | 104,272.22 |
| SF9260925 | AMER SPORTS 3/19 COV-LITE TLB | 232,613.770 | -276,060.17 | 263,070.95 |
| SN9259086 | HURTIGRUTEN 2/18 COV-LITE TLB | 43,478.260 | -46,787.64 | 46,377.15 |
| SS9275149 | VERISURE HOLDING 1/21 TL | 133,289.930 | -160,777.89 | 149,986.50 |
| SSB1VSK16 | INDUSTRIVARDEN AB | 4,634.000 | -152,427.45 | 150,437.85 |
| XX9QKU1J6 | CCP_CDX. SP UL ITRAXX EUROPE S REC 100BPS 2026 JUN 20 | 2,000,000.000 | -60,704.65 | 60,931.45 |
| XX9QKU1K3 | CCP_CDX._SP UL ITRAXX EUROPE S REC 100BPS 2026 JUN 20 | 2,000,000.000 | 0.05 | -0.06 |
| XXTH509LC | CHF/EUR SPOT OPTION 2021 CALL DEC 21 001.100 ED 120121 | 336,000.000 | 1,411.95 | -209.35 |

| Tran Count | Security ID | Security Description | Shares | Cost of Acquisitions | Proceeds of Dispositions | Cost of Assets Disposed | Gain/Loss |
|---|---|---|---|---|---|---|---|
| **5% VALUE :** | **445,681,860.12** | | | | | | |
| 51 | 912803EE9 | U S TREASURY BD PRIN STRIP 0.000% 11/15/2043 DD 11/15/13 | 365,900,000.000 | 0.00 | 235,877,983.50 | 240,060,291.43 | -4,182,307.93 |
| 48 | 912803EE9 | U S TREASURY BD PRIN STRIP 0.000% 11/15/2043 DD 11/15/13 | 356,000,000.000 | 229,604,127.44 | 0.00 | 0.00 | 0.00 |
| 302 | 912810SP4 | U S TREASURY BOND 1.375% 08/15/2050 DD 08/15/20 | 324,105,000.000 | 0.00 | 276,028,330.78 | 278,015,024.43 | -1,986,693.65 |
| 324 | 912810SP4 | U S TREASURY BOND 1.375% 08/15/2050 DD 08/15/20 | 295,630,000.000 | 251,326,254.37 | 0.00 | 0.00 | 0.00 |
| 497 | 912810SS8 | U S TREASURY BOND 1.625% 11/15/2050 DD 11/15/20 | 319,155,700.000 | 0.00 | 276,239,517.42 | 277,446,648.26 | -1,207,130.84 |
| 901 | 912810SS8 | U S TREASURY BOND 1.625% 11/15/2050 DD 11/15/20 | 315,120,700.000 | 273,455,696.28 | 0.00 | 0.00 | 0.00 |
| 579 | 912810SU3 | U S TREASURY BOND 1.875% 02/15/2051 DD 02/15/21 | 265,125,000.000 | 248,582,988.13 | 0.00 | 0.00 | 0.00 |
| 420 | 912810SU3 | U S TREASURY BOND 1.875% 02/15/2051 DD 02/15/21 | 263,055,000.000 | 0.00 | 247,755,638.19 | 246,597,476.80 | 1,158,161.39 |
| 2 | 912810SW9 | U S TREASURY BOND 1.875% 02/15/2041 DD 02/15/21 | 89,900,000.000 | 88,970,345.00 | 0.00 | 0.00 | 0.00 |
| 252 | 912810SW9 | U S TREASURY BOND 1.875% 02/15/2041 DD 02/15/21 | 3,291,001,000.000 | 3,197,229,301.43 | 0.00 | 0.00 | 0.00 |
| 213 | 912810SW9 | U S TREASURY BOND 1.875% 02/15/2041 DD 02/15/21 | 3,287,901,000.000 | 0.00 | 3,199,813,146.32 | 3,194,110,942.79 | 5,702,203.53 |
| 1752 | 996115960 | EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01 | 3,380,062,708.290 | 3,380,062,708.29 | 0.00 | 0.00 | 0.00 |
| 1457 | 996115960 | EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01 | 4,111,224,088.060 | 0.00 | 4,111,224,088.06 | 4,111,224,088.06 | 0.00 |

BNY MELLON

# Single Transactions in Excess of Five Percent of Plan Assets

Report ID: T6400

Status: FINAL

**FXP COMBINE MGRS - FXPG00000300** | **1/1/2021 - 12/31/2021** | **FXP ALL MANAGER ACCOUNTS**

| | Security ID | Security Description | Tran Code | Shares | Transaction Expense | Cost of Acquisitions | Proceeds of Dispositions | Cost of Assets Disposed | Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| **5% VALUE :** | **445,681,860.12** | | | | | | | | |

* * * NO ACTIVITY FOR THIS PERIOD * * *

# Schedule SB Attachment (Form 5500)—2021 Plan Year
# FirstEnergy Corp. Master Pension Plan
# EIN: 34-1843785 PN: 001

## Schedule SB, line 26—Schedule of Active Participant Data as of January 1, 2021

**Schedule SB, Line 26—Schedule of Active Participant Data**
**As of January 1, 2021**

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

**EIN: 34-1843785 PN: 001**

Number of Participants, Average Compensation and Average Cash Balance Account

| Attained Age | Years of Credited Service | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| | <1 | 1-4 | 5-9 | 10-14 | 15-19 | 20-24 | 25-29 | 30-34 | 35-39 | 40+ |
| <25 | 219<br>$65,767<br>$1,177 | 392<br>$82,803<br>$8,137 | 11 | | | | | | | |
| 25-29 | 152<br>$70,543<br>$1,262 | 736<br>$82,450<br>$9,532 | 256<br>$92,794<br>$12,460 | 1 | | | | | | |
| 30-34 | 98<br>$75,358<br>$1,426 | 483<br>$84,225<br>$9,999 | 465<br>$92,048<br>$7,005 | 362<br>$114,173<br>$0 | 7 | | | | | |
| 35-39 | 58<br>$70,389<br>$1,253 | 319<br>$86,927<br>$11,255 | 330<br>$93,492<br>$8,601 | 550<br>$115,680<br>$0 | 160<br>$123,351<br>$0 | 8 | | | | |
| 40-44 | 40<br>$81,051<br>$1,922 | 216<br>$82,579<br>$11,738 | 244<br>$95,996<br>$9,939 | 486<br>$112,342<br>$0 | 289<br>$117,421<br>$0 | 103<br>$112,779<br>$0 | 1 | | | |
| 45-49 | 36<br>$77,371<br>$1,509 | 133<br>$85,817<br>$13,136 | 188<br>$99,962<br>$13,987 | 331<br>$110,848<br>$0 | 240<br>$109,739<br>$0 | 188<br>$113,799<br>$0 | 64<br>$116,214<br>$0 | 8 | | |
| 50-54 | 21<br>$89,195<br>$1,685 | 100<br>$89,244<br>$15,801 | 146<br>$95,508<br>$14,476 | 255<br>$112,346<br>$0 | 225<br>$109,017<br>$0 | 204<br>$107,176<br>$0 | 271<br>$123,565<br>$0 | 216<br>$127,134<br>$0 | 17 | |
| 55-59 | 16 | 80<br>$89,009<br>$16,412 | 96<br>$88,932<br>$11,779 | 178<br>$105,968<br>$0 | 179<br>$106,301<br>$0 | 174<br>$108,873<br>$0 | 263<br>$112,158<br>$0 | 499<br>$125,998<br>$0 | 396<br>$118,589<br>$0 | 55<br>$103,957<br>$0 |
| 60-64 | 2 | 40<br>$85,682<br>$20,978 | 66<br>$92,169<br>$11,863 | 105<br>$109,226<br>$0 | 83<br>$103,943<br>$0 | 76<br>$91,742<br>$0 | 133<br>$103,209<br>$274 | 204<br>$108,852<br>$0 | 319<br>$114,678<br>$0 | 301<br>$115,470<br>$0 |
| 65-69 | | 10 | 10 | 20<br>$129,553<br>$0 | 12 | 12 | 16 | 33<br>$105,256<br>$0 | 45<br>$104,555<br>$0 | 94<br>$114,844<br>$0 |
| 70+ | | | | 5 | 1 | 2 | 5 | 1 | 7 | 25<br>$102,180<br>$0 |

N-12,122

# Schedule SB Attachment (Form 5500)—2021 Plan Year
# FirstEnergy Corp. Master Pension Plan
# EIN: 34-1843785 PN: 001

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

## For ERISA Requirements

| | |
|---|---|
| Interest Rates | Based on the American Rescue Plan Act (H.R. 1319), the interest rate stabilization changes to: |
| 1st Segment Rate | 4.75% |
| 2nd Segment Rate | 5.36% |
| 3rd Segment Rate | 6.11% |
| Interest Rates for Maximum Tax Purposes | Based on segment rates with a four-month look-back (September 2020), without regard to interest rate stabilization. |
| 1st Segment Rate | 2.22% |
| 2nd Segment Rate | 3.38% |
| 3rd Segment Rate | 3.92% |
| Salary Increases | |
| Minimum Funding Target Normal Cost | See Tables 1–2. |
| Maximum Tax Expected Benefit Increase | See Tables 1–2. |
| Cash Balance Interest Crediting Rate | 4.25% |
| Cash Balance Annuity Conversion Rate | Based on segment rates used for minimum funding purposes. |
| Social Security COLA Increases | 3.00% |
| Optional Payment Form Election Percentage | Participants eligible for full or partial lump sums are assumed to elect a lump sum based on the following percentages: |

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

All others are assumed to elect a single life annuity.

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

[1] Grandfathered basis does not apply to cash balance participants.

## For ERISA Requirements

| | |
|---|---|
| Optional Payment Form Conversion Mortality | Current IRC section 417(e) table for lump sums. |
| Retirement Age | |
| Active Participants | See Tables 3–5. |
| Terminated Vested Participants | Age 60 if Local 29 (“BV29”), otherwise Age 63. |
| Mortality Rates | |
| Healthy and Disabled | 2021 static mortality table for annuitants and non-annuitants per §1.430(h)(3)-1(e). |
| Withdrawal Rates | See Tables 6–7. |
| Disability Rates | See Tables 8–9. |
| Decrement Timing | Middle of year decrements (except that retirement is assumed to occur at the beginning of the year of ages where the assumed retirement age is 100%). |
| Surviving Spouse Benefit | It is assumed that 70% of males and 70% of females have an eligible spouse, and that males are two years older than their spouses. |
| Valuation Compensation | For nonbargaining employees, total pay is assumed to be base pay plus target incentive. For bargaining employees, total pay is assumed to be equal to base pay plus target incentive plus assumed overtime. The overtime assumption is specific to each union (See Table 10). |
| Benefit and Compensation Limits | Projected benefits and compensation are limited by the current IRC section 415 maximum benefit of $230,000 and the 401(a)(17) compensation limit of $290,000. |

# Schedule SB Attachment (Form 5500)—2021 Plan Year
# FirstEnergy Corp. Master Pension Plan
# EIN: 34-1843785 PN: 001

## For ERISA Requirements

| | |
|---|---|
| Valuation of Plan Assets | Smoothed fair market value of assets over the current and prior two years, adjusted for contributions, benefit payments, administrative expenses, and expected earnings. The average value of assets calculated in this manner is further limited to not less than 90% nor more than 110% of fair market value.<br><br>A characteristic of this method is that the expected distribution of the value of plan assets is skewed toward understatement relative to the corresponding market values for expected long-term rates of return in excess of the third segment rate under IRC section 430(h)(2)(C)(iii). |
| Expected Return on Assets | |
| 2018 Plan Year | 7.50%, limited to 6.11% |
| 2019 Plan Year | 7.50%, limited to 5.94% |
| 2020 Plan Year | 7.50%, limited to 6.11% |
| Trust Expenses Included in Target Normal Cost | $30,800,000 (estimated administrative and PBGC premiums for the current year, rounded to the nearest $100,000) |
| Actuarial Method | Standard unit credit cost method |
| Valuation Date | January 1, 2021 |

Table 1

**Salary Merit Increase Rates—Nonbargaining Employees**

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

Table 2

**Salary Merit Increase Rates—Bargaining Employees**

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

Table 3

**Retirement Rates—Local 270 (58 and 35)**

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

Table 4

**Retirement Rates—Nonbargaining Employees**

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

Table 5

**Retirement Rates—Bargaining Employees**

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

Table 6—Page 1 of 2

**Withdrawal Rates—Nonbargaining Employees**

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

Table 6—Page 2 of 2

**Withdrawal Rates—Nonbargaining Employees**

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

Table 7—Page 1 of 2

**Withdrawal Rates—Bargaining Employees**

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

Table 7—Page 2 of 2

**Withdrawal Rates—Bargaining Employees**

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

Table 8

**Disability Rates—Nonbargaining Employees**

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

Table 9

**Disability Rates—Bargaining Employees**

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

Table 10

**Valuation Compensation**[1]

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

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

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

# Form 5500

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

## Annual Return/Report of Employee Benefit Plan

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

▶ **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
FIRSTENERGY CORP. MASTER PENSION PLAN

**1b** Three-digit plan number (PN) ▶ 001

**1c** Effective date of plan 07/01/1944

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

FIRSTENERGY CORP.

76 SOUTH MAIN STREET

AKRON OH 44308

**2b** Employer Identification Number (EIN) 34-1843785

**2c** Plan Sponsor's telephone number 330-384-5417

**2d** Business code (see instructions) 221100

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

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

| | | | |
|---|---|---|---|
| **SIGN HERE** | Christine L Walker | 10/14/2022 | CHRISTINE L WALKER |
| | **Signature of plan administrator** | Date | Enter name of individual signing as plan administrator |
| **SIGN HERE** | | | |
| | **Signature of employer/plan sponsor** | Date | Enter name of individual signing as employer or plan sponsor |
| **SIGN HERE** | | | |
| | **Signature of DFE** | Date | Enter name of individual signing as DFE |

| | | |
|---|---|---|
| **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:<br>**a** Sponsor's name<br>**c** Plan Name | **4b** EIN<br>**4d** PN | |
| **5** Total number of participants at the beginning of the plan year | **5** | 40,832 |
| **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)** | 12,122 |
| **a(2)** Total number of active participants at the end of the plan year | **6a(2)** | 12,346 |
| **b** Retired or separated participants receiving benefits | **6b** | 19,781 |
| **c** Other retired or separated participants entitled to future benefits | **6c** | 5,086 |
| **d** Subtotal. Add lines **6a(2)**, **6b**, and **6c** | **6d** | 37,213 |
| **e** Deceased participants whose beneficiaries are receiving or are entitled to receive benefits. | **6e** | 3,736 |
| **f** Total. Add lines **6d** and **6e** | **6f** | 40,949 |
| **g** Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item) | **6g** | |
| **h** Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested | **6h** | 118 |
| **7** Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item) | **7** | |

**8a** If the plan provides pension benefits, enter the applicable pension feature codes from the List of Plan Characteristics Codes in the instructions:
1A 1C 1E 3F 3H

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

| **9a** Plan funding arrangement (check all that apply) | | **9b** Plan benefit arrangement (check all that apply) | |
|---|---|---|---|
| **(1)** | [X] Insurance | **(1)** | [X] Insurance |
| **(2)** | [ ] Code section 412(e)(3) insurance contracts | **(2)** | [ ] Code section 412(e)(3) insurance contracts |
| **(3)** | [X] Trust | **(3)** | [X] Trust |
| **(4)** | [ ] General assets of the sponsor | **(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)** [X] **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)** [X] 2 **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_____

**FirstEnergy Corp. Master Pension Plan**
**Schedule H, line 4j - Schedule of Reportable Transactions**
**Year Ended December 31, 2021**
**#34-1843785 Plan 001**

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

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

| Tran Count | Security ID | Security Description | Shares | Cost of Acquisitions | Proceeds of Dispositions | Cost of Assets Disposed | Gain/Loss |
|---|---|---|---|---|---|---|---|
| **5% VALUE :** | **445,681,860.12** | | | | | | |
| 51 | 912803EE9 | U S TREASURY BD PRIN STRIP 0.000% 11/15/2043 DD 11/15/13 | 365,900,000.000 | 0.00 | 235,877,983.50 | 240,060,291.43 | -4,182,307.93 |
| 48 | 912803EE9 | U S TREASURY BD PRIN STRIP 0.000% 11/15/2043 DD 11/15/13 | 356,000,000.000 | 229,604,127.44 | 0.00 | 0.00 | 0.00 |
| 302 | 912810SP4 | U S TREASURY BOND 1.375% 08/15/2050 DD 08/15/20 | 324,105,000.000 | 0.00 | 276,028,330.78 | 278,015,024.43 | -1,986,693.65 |
| 324 | 912810SP4 | U S TREASURY BOND 1.375% 08/15/2050 DD 08/15/20 | 295,630,000.000 | 251,326,254.37 | 0.00 | 0.00 | 0.00 |
| 497 | 912810SS8 | U S TREASURY BOND 1.625% 11/15/2050 DD 11/15/20 | 319,155,700.000 | 0.00 | 276,239,517.42 | 277,446,648.26 | -1,207,130.84 |
| 901 | 912810SS8 | U S TREASURY BOND 1.625% 11/15/2050 DD 11/15/20 | 315,120,700.000 | 273,455,696.28 | 0.00 | 0.00 | 0.00 |
| 579 | 912810SU3 | U S TREASURY BOND 1.875% 02/15/2051 DD 02/15/21 | 265,125,000.000 | 248,582,988.13 | 0.00 | 0.00 | 0.00 |
| 420 | 912810SU3 | U S TREASURY BOND 1.875% 02/15/2051 DD 02/15/21 | 263,055,000.000 | 0.00 | 247,755,638.19 | 246,597,476.80 | 1,158,161.39 |
| 2 | 912810SW9 | U S TREASURY BOND 1.875% 02/15/2041 DD 02/15/21 | 89,900,000.000 | 88,970,345.00 | 0.00 | 0.00 | 0.00 |
| 252 | 912810SW9 | U S TREASURY BOND 1.875% 02/15/2041 DD 02/15/21 | 3,291,001,000.000 | 3,197,229,301.43 | 0.00 | 0.00 | 0.00 |
| 213 | 912810SW9 | U S TREASURY BOND 1.875% 02/15/2041 DD 02/15/21 | 3,287,901,000.000 | 0.00 | 3,199,813,146.32 | 3,194,110,942.79 | 5,702,203.53 |
| 1752 | 996115960 | EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01 | 3,380,062,708.290 | 3,380,062,708.29 | 0.00 | 0.00 | 0.00 |
| 1457 | 996115960 | EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01 | 4,111,224,088.060 | 0.00 | 4,111,224,088.06 | 4,111,224,088.06 | 0.00 |

BNY MELLON

# Single Transactions in Excess of Five Percent of Plan Assets

Report ID: T6400

Status: FINAL

**FXP COMBINE MGRS - FXPG00000300** | **1/1/2021 - 12/31/2021** | **FXP ALL MANAGER ACCOUNTS**

| | Security ID | Security Description | Tran Code | Shares | Transaction Expense | Cost of Acquisitions | Proceeds of Dispositions | Cost of Assets Disposed | Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| **5% VALUE :** | **445,681,860.12** | | | | | | | | |

* * * NO ACTIVITY FOR THIS PERIOD * * *

# SCHEDULE SB (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

# Single-Employer Defined Benefit Plan Actuarial Information

This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6059 of the Internal Revenue Code (the Code).

▶ **File as an attachment to Form 5500 or 5500-SF.**

OMB No. 1210-0110

**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

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

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

**A** Name of plan
FIRSTENERGY CORP. MASTER PENSION PLAN

**B** Three-digit plan number (PN) ▶ 001

**C** Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF
FIRSTENERGY CORP.

**D** Employer Identification Number (EIN)
34-1843785

**E** Type of plan: [X] Single [ ] Multiple-A [ ] Multiple-B

**F** Prior year plan size: [ ] 100 or fewer [ ] 101-500 [X] More than 500

## Part I Basic Information

**1** Enter the valuation date: Month 01 Day 01 Year 2021

**2** Assets:

| | | |
|---|---|---|
| **a** Market value | **2a** | 9,012,217,342 |
| **b** Actuarial value | **2b** | 8,187,463,295 |

**3** Funding target/participant count breakdown

| | (1) Number of participants | (2) Vested Funding Target | (3) Total Funding Target |
|---|---|---|---|
| **a** For retired participants and beneficiaries receiving payment | 23,204 | 5,431,727,812 | 5,431,727,812 |
| **b** For terminated vested participants | 5,506 | 562,608,418 | 562,608,418 |
| **c** For active participants | 12,122 | 1,777,006,578 | 1,876,956,638 |
| **d** Total | 40,832 | 7,771,342,808 | 7,871,292,868 |

**4** If the plan is in at-risk status, check the box and complete lines (a) and (b) [ ]

| | | |
|---|---|---|
| **a** Funding target disregarding prescribed at-risk assumptions | **4a** | |
| **b** Funding target reflecting at-risk assumptions, but disregarding transition rule for plans that have been in at-risk status for fewer than five consecutive years and disregarding loading factor | **4b** | |
| **5** Effective interest rate | **5** | 5.58% |
| **6** Target normal cost | | |
| **a** Present value of current plan year accruals | **6a** | 115,618,594 |
| **b** Expected plan-related expenses | **6b** | 30,800,000 |
| **c** Total (line 6a + line 6b) | **6c** | 146,418,594 |

**Statement by Enrolled Actuary**

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

**SIGN HERE**

VLAD SACHELARIE VS
Signature of actuary

10/10/2022
Date

VLAD SACHELARIE
Type or print name of actuary

2007106
Most recent enrollment number

AON CONSULTING, INC.
Firm name

949-608-6332
Telephone number (including area code)

17875 Von Karman Avenue
SUITE 300
Irvine CA 92614
Address of the firm

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

## Part II Beginning of Year Carryover and Prefunding Balances

| | | (a) Carryover balance | (b) Prefunding balance |
|---|---|---|---|
| 7 | Balance at beginning of prior year after applicable adjustments (line 13 from prior year) | 0 | 986,249,943 |
| 8 | Portion elected for use to offset prior year's funding requirement (line 35 from prior year) | 0 | 241,083,431 |
| 9 | Amount remaining (line 7 minus line 8) | 0 | 745,166,512 |
| 10 | Interest on line 9 using prior year's actual return of 15.31% | 0 | 114,084,993 |
| 11 | Prior year's excess contributions to be added to prefunding balance: | | |
| | a Present value of excess contributions (line 38a from prior year) | | 0 |
| | b(1) Interest on the excess, if any, of line 38a over line 38b from prior year Schedule SB, using prior year's effective interest rate of 5.72% | | 0 |
| | b(2) Interest on line 38b from prior year Schedule SB, using prior year's actual return | | |
| | c Total available at beginning of current plan year to add to prefunding balance | | 0 |
| | d Portion of (c) to be added to prefunding balance | | |
| 12 | Other reductions in balances due to elections or deemed elections | | 0 |
| 13 | Balance at beginning of current year (line 9 + line 10 + line 11d – line 12) | 0 | 859,251,505 |

## Part III Funding Percentages

| | | | |
|---|---|---|---|
| 14 | Funding target attainment percentage | 14 | 93.10% |
| 15 | Adjusted funding target attainment percentage | 15 | 104.01% |
| 16 | Prior year's funding percentage for purposes of determining whether carryover/prefunding balances may be used to reduce current year's funding requirement | 16 | 90.53% |
| 17 | If the current value of the assets of the plan is less than 70 percent of the funding target, enter such percentage | 17 | % |

## Part IV Contributions and Liquidity Shortfalls

18 Contributions made to the plan for the plan year by employer(s) and employees:

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

| | | | |
|---|---|---|---|
| 19 | Discounted employer contributions – see instructions for small plan with a valuation date after the beginning of the year: | | |
| | a Contributions allocated toward unpaid minimum required contributions from prior years. | 19a | 0 |
| | b Contributions made to avoid restrictions adjusted to valuation date | 19b | 0 |
| | c Contributions allocated toward minimum required contribution for current year adjusted to valuation date | 19c | 0 |

20 Quarterly contributions and liquidity shortfalls:

a Did the plan have a "funding shortfall" for the prior year? [X] Yes [ ] No

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

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

Liquidity shortfall as of end of quarter of this plan year

| (1) 1st | (2) 2nd | (3) 3rd | (4) 4th |
|---|---|---|---|
| 0 | 0 | 0 | 0 |

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

**21** Discount rate:

**a** Segment rates:

| 1st segment: | 2nd segment: | 3rd segment: | |
|---|---|---|---|
| 4.75 % | 5.36 % | 6.11 % | ☐ N/A, full yield curve used |

| | | |
|---|---|---|
| **b** Applicable month (enter code) | **21b** | 4 |
| **22** Weighted average retirement age | **22** | 62 |

**23** Mortality table(s) (see instructions) ☐ Prescribed - combined ☒ Prescribed - separate ☐ Substitute

## Part VI Miscellaneous Items

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

## Part VII Reconciliation of Unpaid Minimum Required Contributions For Prior Years

| | | |
|---|---|---|
| **28** Unpaid minimum required contributions for all prior years | **28** | 0 |
| **29** Discounted employer contributions allocated toward unpaid minimum required contributions from prior years (line 19a) | **29** | 0 |
| **30** Remaining amount of unpaid minimum required contributions (line 28 minus line 29) | **30** | 0 |

## Part VIII Minimum Required Contribution For Current Year

**31** Target normal cost and excess assets (see instructions):

| | | |
|---|---|---|
| **a** Target normal cost (line 6c) | **31a** | 146,418,594 |
| **b** Excess assets, if applicable, but not greater than line 31a | **31b** | 0 |

**32** Amortization installments:

| | Outstanding Balance | Installment |
|---|---|---|
| **a** Net shortfall amortization installment | 543,081,078 | 53,726,498 |
| **b** Waiver amortization installment | 0 | 0 |

| | | |
|---|---|---|
| **33** If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month _____ Day _____ Year _____ ) and the waived amount | **33** | |
| **34** Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33) | **34** | 200,145,092 |

| | Carryover balance | Prefunding balance | Total balance |
|---|---|---|---|
| **35** Balances elected for use to offset funding requirement | 0 | 200,145,092 | 200,145,092 |

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

**38** Present value of excess contributions for current year (see instructions)

| | | |
|---|---|---|
| **a** Total (excess, if any, of line 37 over line 36) | **38a** | 0 |
| **b** Portion included in line 38a attributable to use of prefunding and funding standard carryover balances | **38b** | |
| **39** Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37) | **39** | 0 |
| **40** Unpaid minimum required contributions for all years | **40** | 0 |

## Part IX Pension Funding Relief Under Pension Relief Act of 2010 (See Instructions)

**41** If an election was made to use PRA 2010 funding relief for this plan:

**a** Schedule elected ☐ 2 plus 7 years ☐ 15 years

**b** Eligible plan year(s) for which the election in line 41a was made ☐ 2008 ☐ 2009 ☐ 2010 ☐ 2011

# Schedule SB Attachment (Form 5500)—2021 Plan Year
# FirstEnergy Corp. Master Pension Plan
# EIN: 34-1843785 PN: 001

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

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

Non bargaining Employees

| (a) Age | (b) Rate | (c) Weight | (d) Product (a) × (b) × (c) |
|---|---|---|---|
| 55.5 | 4.50% | 1.0000 | 2.50 |
| 56.5 | 4.50% | 0.9550 | 2.43 |
| 57.5 | 4.50% | 0.9120 | 2.36 |
| 58.5 | 8.00% | 0.8710 | 4.08 |
| 59.5 | 12.50% | 0.8013 | 5.96 |
| 60.5 | 17.00% | 0.7011 | 7.21 |
| 61.5 | 21.50% | 0.5819 | 7.69 |
| 62.5 | 22.00% | 0.4568 | 6.28 |
| 63.5 | 18.50% | 0.3563 | 4.19 |
| 64.5 | 24.00% | 0.2904 | 4.50 |
| 65.5 | 27.00% | 0.2207 | 3.90 |
| 66.5 | 33.00% | 0.1611 | 3.54 |
| 67.5 | 33.00% | 0.1079 | 2.40 |
| 68.5 | 33.00% | 0.0723 | 1.63 |
| 69.5 | 33.00% | 0.0485 | 1.11 |
| 70 | 100.00% | 0.0325 | 2.27 |
| | | Weighted Average | 62.05 |

Bargaining Employees

| (a) Age | (b) Rate | (c) Weight | (d) Product (a) × (b) × (c) |
|---|---|---|---|
| 55.5 | 4.00% | 1.0000 | 2.22 |
| 56.5 | 4.00% | 0.9600 | 2.17 |
| 57.5 | 6.00% | 0.9216 | 3.18 |
| 58.5 | 6.00% | 0.8663 | 3.04 |
| 59.5 | 10.00% | 0.8143 | 4.85 |
| 60.5 | 17.00% | 0.7329 | 7.54 |
| 61.5 | 18.00% | 0.6083 | 6.73 |
| 62.5 | 27.50% | 0.4988 | 8.57 |
| 63.5 | 20.00% | 0.3616 | 4.59 |
| 64.5 | 20.00% | 0.2893 | 3.73 |
| 65.5 | 33.00% | 0.2314 | 5.00 |
| 66.5 | 33.00% | 0.1551 | 3.40 |
| 67.5 | 33.00% | 0.1039 | 2.31 |
| 68.5 | 33.00% | 0.0696 | 1.57 |
| 69.5 | 33.00% | 0.0466 | 1.07 |
| 70 | 100.00% | 0.0312 | 2.19 |
| | | Weighted Average | 62.16 |

**Total Weighted Average Retirement Calculation**

Average Retirement Age: [0.5 × (e) + 0.5 × (f)] 62.11

# Schedule SB Attachment (Form 5500)—2021 Plan Year
# FirstEnergy Corp. Master Pension Plan
# EIN: 34-1843785 PN: 001

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

## For ERISA Requirements

| | |
|---|---|
| Interest Rates | Based on the American Rescue Plan Act (H.R. 1319), the interest rate stabilization changes to: |
| 1st Segment Rate | 4.75% |
| 2nd Segment Rate | 5.36% |
| 3rd Segment Rate | 6.11% |
| Interest Rates for Maximum Tax Purposes | Based on segment rates with a four-month look-back (September 2020), without regard to interest rate stabilization. |
| 1st Segment Rate | 2.22% |
| 2nd Segment Rate | 3.38% |
| 3rd Segment Rate | 3.92% |
| Salary Increases | |
| Minimum Funding Target Normal Cost | See Tables 1–2. |
| Maximum Tax Expected Benefit Increase | See Tables 1–2. |
| Cash Balance Interest Crediting Rate | 4.25% |
| Cash Balance Annuity Conversion Rate | Based on segment rates used for minimum funding purposes. |
| Social Security COLA Increases | 3.00% |
| Optional Payment Form Election Percentage | Participants eligible for full or partial lump sums are assumed to elect a lump sum based on the following percentages: |

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

All others are assumed to elect a single life annuity.

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

[1] Grandfathered basis does not apply to cash balance participants.

## For ERISA Requirements

| | |
|---|---|
| Optional Payment Form Conversion Mortality | Current IRC section 417(e) table for lump sums. |
| Retirement Age | |
| Active Participants | See Tables 3–5. |
| Terminated Vested Participants | Age 60 if Local 29 (“BV29”), otherwise Age 63. |
| Mortality Rates | |
| Healthy and Disabled | 2021 static mortality table for annuitants and non-annuitants per §1.430(h)(3)-1(e). |
| Withdrawal Rates | See Tables 6–7. |
| Disability Rates | See Tables 8–9. |
| Decrement Timing | Middle of year decrements (except that retirement is assumed to occur at the beginning of the year of ages where the assumed retirement age is 100%). |
| Surviving Spouse Benefit | It is assumed that 70% of males and 70% of females have an eligible spouse, and that males are two years older than their spouses. |
| Valuation Compensation | For nonbargaining employees, total pay is assumed to be base pay plus target incentive. For bargaining employees, total pay is assumed to be equal to base pay plus target incentive plus assumed overtime. The overtime assumption is specific to each union (See Table 10). |
| Benefit and Compensation Limits | Projected benefits and compensation are limited by the current IRC section 415 maximum benefit of $230,000 and the 401(a)(17) compensation limit of $290,000. |

# Schedule SB Attachment (Form 5500)—2021 Plan Year
# FirstEnergy Corp. Master Pension Plan
# EIN: 34-1843785 PN: 001

## For ERISA Requirements

| | |
|---|---|
| Valuation of Plan Assets | Smoothed fair market value of assets over the current and prior two years, adjusted for contributions, benefit payments, administrative expenses, and expected earnings. The average value of assets calculated in this manner is further limited to not less than 90% nor more than 110% of fair market value.<br><br>A characteristic of this method is that the expected distribution of the value of plan assets is skewed toward understatement relative to the corresponding market values for expected long-term rates of return in excess of the third segment rate under IRC section 430(h)(2)(C)(iii). |
| Expected Return on Assets | |
| 2018 Plan Year | 7.50%, limited to 6.11% |
| 2019 Plan Year | 7.50%, limited to 5.94% |
| 2020 Plan Year | 7.50%, limited to 6.11% |
| Trust Expenses Included in Target Normal Cost | $30,800,000 (estimated administrative and PBGC premiums for the current year, rounded to the nearest $100,000) |
| Actuarial Method | Standard unit credit cost method |
| Valuation Date | January 1, 2021 |

Table 1

**Salary Merit Increase Rates—Nonbargaining Employees**

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

Table 2

**Salary Merit Increase Rates—Bargaining Employees**

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

Table 3

**Retirement Rates—Local 270 (58 and 35)**

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

Table 4

**Retirement Rates—Nonbargaining Employees**

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

Table 5

**Retirement Rates—Bargaining Employees**

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

Table 6—Page 1 of 2

**Withdrawal Rates—Nonbargaining Employees**

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

Table 6—Page 2 of 2

**Withdrawal Rates—Nonbargaining Employees**

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

Table 7—Page 1 of 2

**Withdrawal Rates—Bargaining Employees**

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

Table 7—Page 2 of 2

**Withdrawal Rates—Bargaining Employees**

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

Table 8

**Disability Rates—Nonbargaining Employees**

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

Table 9

**Disability Rates—Bargaining Employees**

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

Table 10

**Valuation Compensation**[1]

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

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

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

# Schedule SB Attachment (Form 5500)—2021 Plan Year
# FirstEnergy Corp. Master Pension Plan
# EIN: 34-1843785 PN: 001

## Schedule SB, Part V—Summary of Plan Provisions

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

[1] Also applies to employees terminated from FirstEnergy Corp. due to the emergence of FirstEnergy Solutions from bankruptcy.
[2] Hired or rehired after January 1, 2005 and not a Cash Balance Participant. See Table A for FATP effective dates for collectively bargained employees.

| | |
|---|---|
| FirstEnergy Corp. Pre-01/01/2005 Employees | Greater of: |
| Career Earnings Benefit | 1. 2.125% of career earnings divided by 12. Career earnings includes salary and wages, overtime pay, shift premiums, annual incentive awards and other similar compensation. |
| Adjusted Highest Average Base Earnings Benefit | 2. The sum of (a) and (b) as defined below:<br>a. Highest Average Monthly Base Earnings multiplied by the sum of 1.58% for each of the first 20 years of Credited Service; plus 1.18% for each of the next 10 years of Credited Service; plus 0.78% for each of the next five years of Credited Service; plus 1.10% for each year of Credited Service in excess of 35 years.<br>b. 0.32% for each year of Credited Service up to 35 years, multiplied by the excess, if any, of Highest Average Monthly Earnings over the lesser of:<br>(1) 150% of the participant's Covered Compensation for the year of determination; and<br>(2) Social Security taxable wage base. |
| Former Duquesne Light Nonbargaining Employees | Greater of (1) and (2):<br>1. FirstEnergy Corp. Pre-01/01/2005 Employees Accrued Benefit, based on pay and service since original Duquesne hire date.<br>2. Duquesne Light nonbargaining benefit formula described in Duquesne Plan Document and frozen as of December 31, 2001.<br>Minus<br>Duquesne accrued benefit, frozen at time of transfer to FirstEnergy (December 31, 1999). |

Normal Retirement

Accrued benefit at the Normal Retirement Date.

Early Retirement

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

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

Deferred Retirement

Accrued benefit at Normal Retirement Date.

Disability

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

Deferred Vested

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

Special Vested Pension

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

QPSA Benefit

Less Than 10 Years of Eligibility Service

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

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

| | |
|---|---|
| At Least 10 Years of Eligibility Service | Surviving spouse receives the accrued benefit, reduced for early commencement[1] and election of 100% joint & survivor annuity, commencing immediately. |
| NPSA Benefit | |
| Less Than 10 Years of Eligibility Service | Surviving beneficiary receives the accrued benefit, actuarially reduced for early commencement and election of 100% joint & survivor annuity, generally commencing immediately (in no event can the benefit be deferred later than December 31 of the year following the employee's death). |
| At Least 10 Years of Eligibility Service | Surviving beneficiary receives the accrued benefit, reduced for early commencement[2] and election of 100% joint & survivor annuity, commencing immediately. |
| Definitions | |
| Normal Form of Benefits | Life annuity. |
| Optional Forms | 100%, 75%, 50%, or 25% joint and survivor annuity, with or without "pop-up" feature; 5-, 10-, or 15-year certain & life annuity; or a single lump sum (for present values up to $25,000 only[3]). The portion of the retirement benefit earned by a former Centerior Plan nonbargaining participant prior to December 31, 1997 ("Pre-1998 Centerior Accrued Benefit") may be paid in the form of a single lump sum. |
| Optional Form Factors | For payments other than lump sums, conversions are generally based on an interest rate of 6.00% and the RP-2000 Combined Healthy Mortality Table (weighted 50% male and 50% female).<br><br>For lump sums, conversions currently use the interest rates under Internal Revenue Code section 417(e) from October of the preceding plan year and the mortality table under section 417(e) for the plan year. For certain legacy participants, a grandfathered basis also applies. |
| Years of Credited Service | Prior to January 1, 2014, a year in which at least 1,000 hours are worked. On and after January 1, 2014, elapsed time from date of participation (one month credited if at least one hour worked in the month). |
| Years of Eligibility Service | Similar to Years of Credited Service but using date of hire. |

[1] Maximum early commencement reduction of 28% applies for Post-12/31/2004 Employees or 25% for Bargaining Duquesne Light Employees.
[2] Maximum early commencement reduction of 28% applies for Post-12/31/2004 Employees or 25% for Bargaining Duquesne Light Employees.
[3] Applies to all parts of the Master Pension Plan.

| | |
|---|---|
| Covered Compensation | Average of taxable wage bases for the 35 calendar years ending with the year the participant attains Social Security retirement age. |
| Average Monthly Pensionable Earnings | Average monthly pensionable earnings for the highest 48 consecutive months during the last 120 months of service. |
| Highest Average Monthly Base Earnings | Average monthly base earnings for the highest 48 consecutive months during the last 120 months of service. |
| Employee Contributions | None. |
| Special Transition Provisions | Special transition provisions apply to all nonbargaining employees on January 1, 1999. Centerior nonbargaining employees continue to have a minimum benefit computed under the Centerior Energy Final Average Earnings formula. Ohio Edison nonbargaining employees continue to have a minimum benefit computed under the Ohio Edison Highest Average Earnings formula. |
| Centerior Energy Final Average Earnings Benefit | See the Centerior Energy Corporation—TECO and CEI Nonbargaining section. |
| Ohio Edison Highest Average Earnings Benefit | Highest Average Monthly Base Earnings multiplied by the sum of 1.8% for each of the first 10 years of Credited Service, plus 1.4% for each of the next 10 years of Credited Service, plus 1.0% for each year of Credited Service in excess of 20 years. |

Special Provisions for Former GPU Nonbargaining Participants

| | |
|---|---|
| Normal Retirement Benefit | Greater of:<br>1. FirstEnergy Corp. Career Earnings Benefit.<br>2. FirstEnergy Corp. Adjusted Highest Average Base Earnings Benefit.<br>3. Special FirstEnergy Transition Benefit—<br>GPU Pension Plan Benefit “frozen” as of December 31, 2002, plus FirstEnergy Corp. Career Earnings Benefit based on FirstEnergy pension eligible earnings after December 31, 2002. |
| Early Retirement Benefit | Greater of:<br>1. Normal retirement benefits reduced by FirstEnergy Early Retirement factors prior to age 60.<br>2. GPU Pension Plan Benefit “frozen” as of December 31, 2002 reduced by 4% for each year retirement precedes age 60. |

## Centerior Energy Corporation—TECO and CEI Nonbargaining

| | |
|---|---|
| **Definitions** | |
| Earnings | Includes salary, bonuses, vacation pay, incentive pay, and salary continuation payments received under any STD plan. |
| Straight-Time Earnings | Earnings minus (1) higher classification pay, (2) overtime pay, (3) premium pay, (4) bonuses and fees, and (5) vacation pay. |
| Covered Compensation | Average of taxable wage bases over 35-year period ending with the year participant attains Social Security Normal Retirement Age. |
| Three-Year Average Earnings | Three-year average of lesser of Straight-Time Earnings or wage base. |
| Average Offset Earnings | The lesser of the Three-year Average Earnings or Covered Compensation. |
| Final Average Earnings | Average Straight-Time Earnings for the highest 48 consecutive months during the last 120 months of service. |
| **Benefit Amounts** | |
| Final Average Earnings Benefit | For each of the first 20 years of Benefit Service:<br><br>*2.1% of Final Average Earnings less*<br>*0.5% of Average Offset Earnings*<br><br>For each of the next 10 years of Benefit Service:<br><br>*1.2% of Final Average Earnings less*<br>*0.5% of Average Offset Earnings*<br><br>For each of the next 10 years of Benefit Service:<br><br>*0.5% of Final Average Earnings less*<br>*0.25% of Average Offset Earnings* |

## Centerior Energy Corporation—TECO Bargaining Locals 19, 245, 1413

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

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

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

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

| | |
|---|---|
| Deferred Vested | Accrued benefit payable at the Normal Retirement Date, or actuarially equivalent reduced benefit payable as early as age 55. |
| Special Deferred Vested | Accrued Benefit payable at the Normal Retirement Date, or as early as age 55. Early commencement reduction factors are identical to those used for Early Retirement. |
| Disability Benefit | $400 per month, payable until the Normal Retirement Date or until the participant is no longer disabled. Eligibility Service continues to be earned until normal or early retirement. |
| QPSA Benefit | |
| Less Than 10 Years of Eligibility Service | Surviving spouse receives the accrued benefit, reduced for early commencement and election of 100%[1] joint & survivor annuity, commencing at employee's age 55. Commencements before the employee's age 55 receive an additional actuarial reduction. |
| At Least 10 Years of Eligibility Service | Surviving spouse receives the accrued benefit, reduced for early commencement[2] and election of 100%[1] joint & survivor annuity, commencing immediately. |

[1] For Local 19, 55% without reduction for joint life if hired before 2001, otherwise 50% with reduction for joint life.
[2] Maximum early commencement reduction of 31%.

| | |
|---|---|
| NPSA Benefit | |
| Less Than 10 Years of Eligibility Service | Surviving beneficiary receives the accrued benefit, actuarially reduced for early commencement and election of 100%[1] joint & survivor annuity, generally commencing immediately (in no event can the benefit be deferred later than December 31 of the year following the employee's death). |
| At Least 10 Years of Eligibility Service | Surviving beneficiary receives the accrued benefit, reduced for early commencement[2] and election of 100%[1] joint & survivor annuity, commencing immediately. |
| Normal Form of Benefits | Life annuity. |
| Optional Forms | "FirstEnergy" payment options, plus Level Benefit Option.[3]<br><br>For Local 19 participants, the entire retirement benefit may be paid in the form of a single lump sum. |

[1] For Local 19, 55% if hired before 2001, otherwise 50%.
[2] Maximum early commencement reduction of 31%.
[3] For employees who became participants prior to January 1, 2002 (January 1, 2001 for Local 19 participants), a 55% joint and survivor annuity (without reduction for survivor coverage) is offered instead of a 50% joint and survivor annuity.

## Centerior Energy Corporation—CEI Bargaining Local 270

| | |
|---|---|
| **Definitions** | |
| Eligibility Service | Number of years (to the nearest 1/10) from last date of hire, excluding any service prior to age 18 if hired on or after May 1, 1975. |
| Entry Date | Date of Hire. |
| Aggregate Earnings | Includes wages, bonuses, overtime, vacation pay, and sick pay. |
| Credited Career Earnings | Aggregate Earnings plus total Worker's Compensation benefits received. |
| **Eligibility for Benefits** | |
| Normal Retirement | First of month following attainment of age 65 or fifth anniversary of hire, if later. |
| Early Retirement | Age 55 with 10 years of Eligibility Service. |
| Special Early Retirement[1] | Age 58 with 35 years of Eligibility Service, and retirement prior to January 1, 2023. |
| Deferred Vested | Five Years of Eligibility Service. |
| Special Deferred Vested | Age 50 with 10 years of Eligibility Service (but not yet 55), and participant in the Company's Severance Benefits Plan. |
| Disability Benefit | Ten years of Eligibility Service; totally and permanently disabled and not eligible for Early or Normal Retirement. |
| Qualified Preretirement Survivor Annuity (QPSA) | Death of a vested participant with a surviving spouse. |
| Nonqualified Preretirement Survivor Annuity (NPSA) | Death of a vested participant with a designated non-spouse surviving beneficiary. |
| Postretirement Death Benefit | N/A. |
| **Benefit Amounts** | |
| Career Earnings Benefit | 2.125% of Credited Career Earnings. |
| Normal Retirement | Career Earnings Benefit. |

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

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

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

| | |
|---|---|
| Special Early Retirement | Accrued Benefit (without early retirement reduction), plus a temporary benefit of $550/month payable to the later of age 62 and 12-months, and subject to a 48-month maximum, but in no case payable after retiree reaches Social Security Normal Retirement Age. |
| Deferred Vested | Accrued benefit payable at the Normal Retirement Date, or actuarially equivalent reduced benefit payable as early as age 55. |
| Special Deferred Vested | Accrued Benefit payable at the Normal Retirement Date, or as early as age 55. Early commencement reduction factors are identical to those used for Early Retirement. |
| Disability Benefit | $400 per month, payable until the Normal Retirement Date or until the participant is no longer disabled. Eligibility Service continues to be earned until normal or early retirement. |
| QPSA Benefit | Surviving spouse receives the accrued benefit, reduced for early commencement and election of 100% joint & survivor annuity. Benefits are actuarially reduced before the employee’s age 55, if necessary. |
| NPSA Benefit | Surviving beneficiary receives the accrued benefit, reduced for early commencement and election of 100% joint & survivor annuity. Benefits are actuarially reduced before the employee’s age 55, if necessary. |

| | |
|---|---|
| Normal Form of Benefits | Life annuity. |
| Optional Forms | “FirstEnergy” payment options.<br><br>Additionally, the entire retirement benefit may be paid in the form of a single lump sum for participants hired on or before May 1, 2003. |

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

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

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

| | |
|---|---|
| Nonqualified Preretirement Survivor Annuity (NPSA) Benefit | |
| Eligibility | Unmarried, five years of Eligibility Service and designated surviving beneficiary. |
| Benefit and Commencement | |
| Less Than 10 Years of Eligibility Service | Surviving beneficiary receives the accrued benefit, reduced for early commencement[1] and election of 100% joint & survivor annuity, generally commencing immediately (in no event can the benefit be deferred later than December 31 of the year following the employee's death). Benefits are actuarially reduced if commencement is before the employee's age 55. |
| At Least 10 Years of Eligibility Service | Surviving beneficiary receives the accrued benefit, reduced for early commencement[1] and election of 100% joint & survivor annuity. |
| Form of Benefit Payments | Automatic 50% "joint and survivor" form, actuarially reduced, unless the employee elects 75% or 100% continuance, and/or level income option or single life annuity. Under joint and survivor form, benefit reverts to unreduced amount if spouse pre-deceases employee during first five years of retirement[2]. |
| Pension During First Year | First 12 monthly Basic Annuity payments are increased by 20%. |

[1] Subject to maximum reduction of 30%.

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

## Former Duquesne Light Bargaining Employees—Bargaining Local 29

Definitions

| | |
|---|---|
| Credited Service | Elapsed time from date of Plan Eligibility until termination date. |
| Annual Rate of Past Service Compensation | Determined using the highest five consecutive calendar years prior to the date shown in the table below: |

| Termination Date | Annual Rate of Past Service Compensation |
|---|---|
| 10/01/2008–09/30/2009 | Prior to January 1, 2003 |
| 10/01/2009–09/30/2010 | Prior to January 1, 2004 |
| 10/01/2010–09/30/2011 | Prior to January 1, 2005 |
| 10/01/2011–09/30/2012 | Prior to January 1, 2006 |
| 10/01/2012–09/30/2013 | Prior to January 1, 2007 |
| 10/01/2013–09/30/2014 | Prior to January 1, 2008 |
| 10/01/2014–09/30/2015 | Prior to January 1, 2009 |
| 10/01/2015–09/30/2016 | Prior to January 1, 2010 |
| 10/01/2016–09/30/2017 | Prior to January 1, 2011 |
| 10/01/2017–09/30/2018 | Prior to January 1, 2012 |
| 10/01/2018–09/30/2019 | Prior to January 1, 2013 |
| 10/01/2019–09/30/2020 | Prior to January 1, 2014 |
| On or After10/01/2020 | Prior to January 1, 2015 |

| | |
|---|---|
| Credited Past Service | Computed the same as Credited Service, but only through the end of the period used for Past Service Compensation. |
| Future Service Compensation | Employee’s compensation following the period that comprises the Past Service Compensation. |

Eligibility for Benefits

| | |
|---|---|
| Normal Retirement | First of month following attainment of age 65. |
| Early Retirement | Age 55 with five years of Eligibility Service. |
| Deferred Vested | Five Years of Eligibility Service. |
| Special Deferred Vested | N/A. |
| Disability Benefit | Ten years of Eligibility Service; totally and permanently disabled and not eligible for Early or Normal Retirement. |
| Qualified Preretirement Survivor Annuity (QPSA) | Death of a vested participant with a surviving spouse. |

| | |
|---|---|
| Nonqualified Preretirement Survivor Annuity (NPSA) | Death of a vested participant with a designated non-spouse surviving beneficiary. |
| Benefit Amounts | |
| Normal Retirement | The annual amount of a participant's normal retirement pension shall be:<br><br>1. The greater of (a) or (b), less (c):<br><br>a. 1.4% of the Annual Rate of Past Service Compensation times years of Credited Past Service; plus<br><br>1.4% of the participant's Future Service Compensation.<br><br>b. $51 multiplied by the number of year of credited service up to a maximum of $1,020 after 20 or more years of Credited Service.<br><br>c. Duquesne accrued benefit, frozen at time of transfer to FirstEnergy.<br><br>2. The accrued pension shall not be less than the amount determined as if the provisions of the Plan relating to Future Service Compensation, Annual Rate of Past Service Compensation, and Credited Past Service that previously were in effect.<br><br>3. A participant's accrued pension represents the total amount of a single life annuity that would be paid to the participant commencing at normal retirement age. Such amount shall be subject to a reduction for the preretirement survivor option or the preretirement 10-year certain option. |
| Early Retirement | The annual amount of an early retirement pension shall be either (1) and (2) elected by the participant:<br><br>1. The amount of his/her accrued pension benefit commencing at their normal retirement date.<br><br>4. The amount of his/her accrued pension benefit reduced by 5/12% for each month under the age of 60. |
| Deferred Vested | Accrued benefit payable at the Normal Retirement Date, or reduced benefit payable as early as age 55 (same factors as Early Retirement). |

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

[1] If the participant has at least 25 years of service, the benefit may commence immediately.
[2] Subject to a maximum reduction of 25%. If the participant has at least 25 years of service, the benefit is unreduced.

## Allegheny Energy Local 102 Employees

**Normal Retirement**

**Eligibility**

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

**Accrued Benefit**

The greatest of:

(a) The sum of:

(i) 1.1% of Base Annual Rate below Covered Compensation Level for each year of Service Credit, up to a maximum of 35 years.

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

(iii) 1.3% of Base Annual Rate for each year of Service Credit in excess of 35 years.

(b) The sum of:

(i) The benefit accrued under the Plan as of June 30, 1989.

(ii) 1.5% of annual Compensation of each Plan Year thereafter, or portion thereof.

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

(c) Retirement benefit accrued under any prior plan through June 30, 1989, based upon Service Credit and Earnings, as defined under that plan.

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

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

**Minimum Benefit**

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

Late Retirement

Benefit — Accrued Benefit at Deferred Commencement Date.

Early Retirement

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

Benefit — The greatest of:

(a) The benefit calculated under Part (a) of the Normal Retirement Benefit, except that Parts (ii) and (iii) are reduced by 3% for each year that the participant retires before age 62.

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

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

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

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

Deferred Vested Termination

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

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

| | |
|---|---|
| Preretirement Death Benefit | |
| Eligibility | The spouse or designated beneficiary is eligible for a benefit if the participant was vested and death occurs prior to early or normal retirement. |
| Benefit | The participant will be treated as having retired immediately preceding the date of death. If no election was made the benefit will be in the form of a 50% Joint and Survivor Annuity. The annuity will begin no sooner than the first day of the month following the month in which the participant would have attained age 55. |
| Normal Form of Benefits | Life annuity. |
| Optional Forms | 50% joint and survivor annuity or the contingent annuitant option. The optional forms are actuarially equivalent to the Normal Form. |
| Employee Contributions | They are not required or permitted. |
| Year of Service | The 12-month period ending June 30. |
| Definitions | |
| Credited Service | All periods of employment for which an Employee is paid or entitled to payment for service rendered. |
| Vesting Service | Year of Service during which an eligible employee has at least 1,000 Hours of Employment.<br><br>A participant is 100% vested after the earlier of five years of vesting service or the first day of the month coincident with or next following age 55. |
| Compensation (Base Annual Rate) | The lesser of (1) and (2):<br><br>1. Highest July 1st base salary plus any lump-sum payment received under the annual base salary administration program.<br><br>2. Highest average Earnings for any 60 consecutive months of Earnings. |

| | |
|---|---|
| Earnings | All wages and salaries payable by the Company including base pay, commissions, lump sums, payments under a non-executive variable or incentive compensation plan, and other similar items as the Employment Benefits Committee may determine. |
| Covered Compensation | Determined as of each July 1st, equal to the average Social Security Wage Base during the 35-year period ending on the last day of the calendar year, rounded to the nearest multiple of $600. |

## Allegheny Energy Employees Other than Local 102

**Normal Retirement**

**Eligibility**

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

**Accrued Benefit for Service Prior to January 1, 2012**[1]

The greatest of:

(a) The sum of:

(i) 1.1% of Base Annual Rate below Covered Compensation Level for each year of Service Credit, up to a maximum of 35 years.

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

(iii) 1.3% of Base Annual Rate for each year of Service Credit in excess of 35 years.

(b) The sum of:

(i) The benefit accrued under the Plan as of June 30, 1989.

(ii) 1.5% of annual Compensation of each Plan Year thereafter, or portion thereof.

Annual compensation used in (b)(ii) is the greater of the annualized base rate of pay for that year and compensation for the prior calendar year through December 31, 2011[2]).

(c) Retirement benefit accrued under any prior plan through June 30, 1989, based upon Service Credit and Earnings, as defined under that plan.

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

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

[1]January 1, 2015 for employees represented by Local 304.
[2]December 31, 2014 for employees represented by Local 304.

| | |
|---|---|
| Accrued Benefit for Service After December 31, 2011[1] | Average Monthly Pensionable Earnings multiplied by 1.20% for each year of Credited Service after December 31, 2011[1]. |
| Early Retirement | The early retirement provisions for the accrued benefit as of December 31, 2011[1] are based on the provisions for the former Allegheny Energy Retirement Plan.<br><br>The early retirement provisions for the accrued benefit after December 31, 2011[1] are based on the "FATP" provisions for the FirstEnergy Corp. Master Pension Plan for participants hired after December 31, 2004. |

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

## Cash Balance Participants

Definitions

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

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

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

| | |
|---|---|
| **Eligibility for Benefits** | |
| Normal Retirement | Age 65 with three years of Eligibility Service. |
| Vesting | Three years of Eligibility Service. |
| Disability Benefit | Totally and permanently disabled. |
| Preretirement Death Benefit | Death of a vested participant with a Surviving Beneficiary. |
| Postretirement Death Benefit | N/A. |
| **Benefit Amounts** | |
| Cash Balance Account | Sum of Pay Credits and Interest Credits as of the Determination Date or benefit commencement date. Vested participants are eligible for a distribution the first of the month following termination of employment. |
| Disability Benefit | Continued Benefit Service and Interest Credits. Pay Credits are not provided while on disability. |
| Preretirement Death Benefit | Surviving Beneficiary is eligible to receive an actuarial equivalent single life annuity of the participant's Cash Balance Account the first of the month following the participant's death. In lieu of a single life annuity, a lump sum may be elected. |
| Normal Form of Benefits | Life annuity. |
| Optional Forms | 100%, 75%, or 50% joint and survivor annuity, and single lump sum (total distribution option). |

# Table A

## Plan Formula Effective Dates by Collective Bargaining Unit

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

[1] January 1, 2006 for rehired Transferred Participants who were initially hired prior to January 1, 2005.
[2] The Seneca plant was sold to a third party and ceased to be maintained by a Participating Employer as of February 12, 2014.
[3] Certain nonbargaining employees commenced participation in the 2005 FirstEnergy Constituent Plan as early as January 1, 2005.
[4] Ceased to be a Covered Collective Bargaining Unit under the 2005 FirstEnergy Constituent Plan on November 9, 2012.
[5] For transition from the Allegheny Energy Retirement Plan formula for employees as of December 31, 2014.
[6] Certain nonbargaining employees commenced participation in the 2005 FirstEnergy Constituent Plan as early as January 1, 2005 and in the Cash Balance Constituent Plan as early as January 1, 2014.

## Plan Changes Since the Prior Year

The plan reporting valuation reflects the following plan changes from Amendment 12:

- Expanded survivorship benefits for former FirstEnergy employees who became employees of Energy Harbor Corp. at emergence.
- Allowed for the continuation of a lump sum option for legacy CE70 and TE19 participants who become retirement eligible while working for Energy Harbor Corp.

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

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

Under the American Rescue Plan Act of 2021 (ARPA), the stabilized interest rates for certain purposes will be adjusted once the ARPA stabilization is applied. By default, this stabilization would have applied starting with the 2020 plan year.

This Schedule SB reflects stabilized 2021 minimum funding interest rates that are adjusted for ARPA. Via this filing, FirstEnergy Corp. will irrevocably commit the FirstEnergy Corp. Master Pension Plan to use of those rates for the 2021 plan year.

# Schedule SB Attachment (Form 5500)—2021 Plan Year
# FirstEnergy Corp. Master Pension Plan
# EIN: 34-1843785 PN: 001

## Schedule SB, line 26—Schedule of Active Participant Data as of January 1, 2021

**Schedule SB, Line 26—Schedule of Active Participant Data**
**As of January 1, 2021**

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

**EIN: 34-1843785 PN: 001**

Number of Participants, Average Compensation and Average Cash Balance Account

| Attained Age | Years of Credited Service | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| | <1 | 1-4 | 5-9 | 10-14 | 15-19 | 20-24 | 25-29 | 30-34 | 35-39 | 40+ |
| <25 | 219<br>$65,767<br>$1,177 | 392<br>$82,803<br>$8,137 | 11 | | | | | | | |
| 25-29 | 152<br>$70,543<br>$1,262 | 736<br>$82,450<br>$9,532 | 256<br>$92,794<br>$12,460 | 1 | | | | | | |
| 30-34 | 98<br>$75,358<br>$1,426 | 483<br>$84,225<br>$9,999 | 465<br>$92,048<br>$7,005 | 362<br>$114,173<br>$0 | 7 | | | | | |
| 35-39 | 58<br>$70,389<br>$1,253 | 319<br>$86,927<br>$11,255 | 330<br>$93,492<br>$8,601 | 550<br>$115,680<br>$0 | 160<br>$123,351<br>$0 | 8 | | | | |
| 40-44 | 40<br>$81,051<br>$1,922 | 216<br>$82,579<br>$11,738 | 244<br>$95,996<br>$9,939 | 486<br>$112,342<br>$0 | 289<br>$117,421<br>$0 | 103<br>$112,779<br>$0 | 1 | | | |
| 45-49 | 36<br>$77,371<br>$1,509 | 133<br>$85,817<br>$13,136 | 188<br>$99,962<br>$13,987 | 331<br>$110,848<br>$0 | 240<br>$109,739<br>$0 | 188<br>$113,799<br>$0 | 64<br>$116,214<br>$0 | 8 | | |
| 50-54 | 21<br>$89,195<br>$1,685 | 100<br>$89,244<br>$15,801 | 146<br>$95,508<br>$14,476 | 255<br>$112,346<br>$0 | 225<br>$109,017<br>$0 | 204<br>$107,176<br>$0 | 271<br>$123,565<br>$0 | 216<br>$127,134<br>$0 | 17 | |
| 55-59 | 16 | 80<br>$89,009<br>$16,412 | 96<br>$88,932<br>$11,779 | 178<br>$105,968<br>$0 | 179<br>$106,301<br>$0 | 174<br>$108,873<br>$0 | 263<br>$112,158<br>$0 | 499<br>$125,998<br>$0 | 396<br>$118,589<br>$0 | 55<br>$103,957<br>$0 |
| 60-64 | 2 | 40<br>$85,682<br>$20,978 | 66<br>$92,169<br>$11,863 | 105<br>$109,226<br>$0 | 83<br>$103,943<br>$0 | 76<br>$91,742<br>$0 | 133<br>$103,209<br>$274 | 204<br>$108,852<br>$0 | 319<br>$114,678<br>$0 | 301<br>$115,470<br>$0 |
| 65-69 | | 10 | 10 | 20<br>$129,553<br>$0 | 12 | 12 | 16 | 33<br>$105,256<br>$0 | 45<br>$104,555<br>$0 | 94<br>$114,844<br>$0 |
| 70+ | | | | 5 | 1 | 2 | 5 | 1 | 7 | 25<br>$102,180<br>$0 |

N-12,122

# Schedule SB Attachment (Form 5500)—2021 Plan Year
# FirstEnergy Corp. Master Pension Plan
# EIN: 34-1843785  PN: 001

## Schedule SB, line 32—Schedule of Amortization Bases

| Type of Base | Present Value of Installments | Valuation Date Established | Remaining Years in Amortization Period | Amortization Amount |
|---|---|---|---|---|
| Shortfall | $ 704,820,584 | January 1, 2020 | 14 | $ 68,807,346 |
| Shortfall | $ (161,739,506) | January 1, 2021 | 15 | $ (15,080,848) |

# Schedule SB Attachment (Form 5500)—2021 Plan Year
# FirstEnergy Corp. Master Pension Plan
# EIN: 34-1843785 PN: 001

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

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

Non bargaining Employees

| (a) Age | (b) Rate | (c) Weight | (d) Product (a) × (b) × (c) |
|---|---|---|---|
| 55.5 | 4.50% | 1.0000 | 2.50 |
| 56.5 | 4.50% | 0.9550 | 2.43 |
| 57.5 | 4.50% | 0.9120 | 2.36 |
| 58.5 | 8.00% | 0.8710 | 4.08 |
| 59.5 | 12.50% | 0.8013 | 5.96 |
| 60.5 | 17.00% | 0.7011 | 7.21 |
| 61.5 | 21.50% | 0.5819 | 7.69 |
| 62.5 | 22.00% | 0.4568 | 6.28 |
| 63.5 | 18.50% | 0.3563 | 4.19 |
| 64.5 | 24.00% | 0.2904 | 4.50 |
| 65.5 | 27.00% | 0.2207 | 3.90 |
| 66.5 | 33.00% | 0.1611 | 3.54 |
| 67.5 | 33.00% | 0.1079 | 2.40 |
| 68.5 | 33.00% | 0.0723 | 1.63 |
| 69.5 | 33.00% | 0.0485 | 1.11 |
| 70 | 100.00% | 0.0325 | 2.27 |
| | | Weighted Average | 62.05 |

Bargaining Employees

| (a) Age | (b) Rate | (c) Weight | (d) Product (a) × (b) × (c) |
|---|---|---|---|
| 55.5 | 4.00% | 1.0000 | 2.22 |
| 56.5 | 4.00% | 0.9600 | 2.17 |
| 57.5 | 6.00% | 0.9216 | 3.18 |
| 58.5 | 6.00% | 0.8663 | 3.04 |
| 59.5 | 10.00% | 0.8143 | 4.85 |
| 60.5 | 17.00% | 0.7329 | 7.54 |
| 61.5 | 18.00% | 0.6083 | 6.73 |
| 62.5 | 27.50% | 0.4988 | 8.57 |
| 63.5 | 20.00% | 0.3616 | 4.59 |
| 64.5 | 20.00% | 0.2893 | 3.73 |
| 65.5 | 33.00% | 0.2314 | 5.00 |
| 66.5 | 33.00% | 0.1551 | 3.40 |
| 67.5 | 33.00% | 0.1039 | 2.31 |
| 68.5 | 33.00% | 0.0696 | 1.57 |
| 69.5 | 33.00% | 0.0466 | 1.07 |
| 70 | 100.00% | 0.0312 | 2.19 |
| | | Weighted Average | 62.16 |

**Total Weighted Average Retirement Calculation**

Average Retirement Age: [0.5 × (e) + 0.5 × (f)] 62.11

# Schedule SB Attachment (Form 5500)—2021 Plan Year
# FirstEnergy Corp. Master Pension Plan
# EIN: 34-1843785 PN: 001

## Schedule SB, Part V—Summary of Plan Provisions

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

[1] Also applies to employees terminated from FirstEnergy Corp. due to the emergence of FirstEnergy Solutions from bankruptcy.
[2] Hired or rehired after January 1, 2005 and not a Cash Balance Participant. See Table A for FATP effective dates for collectively bargained employees.

| | |
|---|---|
| FirstEnergy Corp. Pre-01/01/2005 Employees | Greater of: |
| Career Earnings Benefit | 1. 2.125% of career earnings divided by 12. Career earnings includes salary and wages, overtime pay, shift premiums, annual incentive awards and other similar compensation. |
| Adjusted Highest Average Base Earnings Benefit | 2. The sum of (a) and (b) as defined below:<br>a. Highest Average Monthly Base Earnings multiplied by the sum of 1.58% for each of the first 20 years of Credited Service; plus 1.18% for each of the next 10 years of Credited Service; plus 0.78% for each of the next five years of Credited Service; plus 1.10% for each year of Credited Service in excess of 35 years.<br>b. 0.32% for each year of Credited Service up to 35 years, multiplied by the excess, if any, of Highest Average Monthly Earnings over the lesser of:<br>(1) 150% of the participant's Covered Compensation for the year of determination; and<br>(2) Social Security taxable wage base. |
| Former Duquesne Light Nonbargaining Employees | Greater of (1) and (2):<br>1. FirstEnergy Corp. Pre-01/01/2005 Employees Accrued Benefit, based on pay and service since original Duquesne hire date.<br>2. Duquesne Light nonbargaining benefit formula described in Duquesne Plan Document and frozen as of December 31, 2001.<br>Minus<br>Duquesne accrued benefit, frozen at time of transfer to FirstEnergy (December 31, 1999). |

Normal Retirement

Accrued benefit at the Normal Retirement Date.

Early Retirement

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

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

Deferred Retirement

Accrued benefit at Normal Retirement Date.

Disability

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

Deferred Vested

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

Special Vested Pension

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

QPSA Benefit

Less Than 10 Years of Eligibility Service

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

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

| | |
|---|---|
| At Least 10 Years of Eligibility Service | Surviving spouse receives the accrued benefit, reduced for early commencement[1] and election of 100% joint & survivor annuity, commencing immediately. |
| NPSA Benefit | |
| Less Than 10 Years of Eligibility Service | Surviving beneficiary receives the accrued benefit, actuarially reduced for early commencement and election of 100% joint & survivor annuity, generally commencing immediately (in no event can the benefit be deferred later than December 31 of the year following the employee's death). |
| At Least 10 Years of Eligibility Service | Surviving beneficiary receives the accrued benefit, reduced for early commencement[2] and election of 100% joint & survivor annuity, commencing immediately. |
| Definitions | |
| Normal Form of Benefits | Life annuity. |
| Optional Forms | 100%, 75%, 50%, or 25% joint and survivor annuity, with or without "pop-up" feature; 5-, 10-, or 15-year certain & life annuity; or a single lump sum (for present values up to $25,000 only[3]). The portion of the retirement benefit earned by a former Centerior Plan nonbargaining participant prior to December 31, 1997 ("Pre-1998 Centerior Accrued Benefit") may be paid in the form of a single lump sum. |
| Optional Form Factors | For payments other than lump sums, conversions are generally based on an interest rate of 6.00% and the RP-2000 Combined Healthy Mortality Table (weighted 50% male and 50% female).<br><br>For lump sums, conversions currently use the interest rates under Internal Revenue Code section 417(e) from October of the preceding plan year and the mortality table under section 417(e) for the plan year. For certain legacy participants, a grandfathered basis also applies. |
| Years of Credited Service | Prior to January 1, 2014, a year in which at least 1,000 hours are worked. On and after January 1, 2014, elapsed time from date of participation (one month credited if at least one hour worked in the month). |
| Years of Eligibility Service | Similar to Years of Credited Service but using date of hire. |

[1] Maximum early commencement reduction of 28% applies for Post-12/31/2004 Employees or 25% for Bargaining Duquesne Light Employees.
[2] Maximum early commencement reduction of 28% applies for Post-12/31/2004 Employees or 25% for Bargaining Duquesne Light Employees.
[3] Applies to all parts of the Master Pension Plan.

| | |
|---|---|
| Covered Compensation | Average of taxable wage bases for the 35 calendar years ending with the year the participant attains Social Security retirement age. |
| Average Monthly Pensionable Earnings | Average monthly pensionable earnings for the highest 48 consecutive months during the last 120 months of service. |
| Highest Average Monthly Base Earnings | Average monthly base earnings for the highest 48 consecutive months during the last 120 months of service. |
| Employee Contributions | None. |
| Special Transition Provisions | Special transition provisions apply to all nonbargaining employees on January 1, 1999. Centerior nonbargaining employees continue to have a minimum benefit computed under the Centerior Energy Final Average Earnings formula. Ohio Edison nonbargaining employees continue to have a minimum benefit computed under the Ohio Edison Highest Average Earnings formula. |
| Centerior Energy Final Average Earnings Benefit | See the Centerior Energy Corporation—TECO and CEI Nonbargaining section. |
| Ohio Edison Highest Average Earnings Benefit | Highest Average Monthly Base Earnings multiplied by the sum of 1.8% for each of the first 10 years of Credited Service, plus 1.4% for each of the next 10 years of Credited Service, plus 1.0% for each year of Credited Service in excess of 20 years. |

Special Provisions for Former GPU Nonbargaining Participants

| | |
|---|---|
| Normal Retirement Benefit | Greater of:<br>1. FirstEnergy Corp. Career Earnings Benefit.<br>2. FirstEnergy Corp. Adjusted Highest Average Base Earnings Benefit.<br>3. Special FirstEnergy Transition Benefit—<br>GPU Pension Plan Benefit “frozen” as of December 31, 2002, plus FirstEnergy Corp. Career Earnings Benefit based on FirstEnergy pension eligible earnings after December 31, 2002. |
| Early Retirement Benefit | Greater of:<br>1. Normal retirement benefits reduced by FirstEnergy Early Retirement factors prior to age 60.<br>2. GPU Pension Plan Benefit “frozen” as of December 31, 2002 reduced by 4% for each year retirement precedes age 60. |

## Centerior Energy Corporation—TECO and CEI Nonbargaining

| | |
|---|---|
| **Definitions** | |
| Earnings | Includes salary, bonuses, vacation pay, incentive pay, and salary continuation payments received under any STD plan. |
| Straight-Time Earnings | Earnings minus (1) higher classification pay, (2) overtime pay, (3) premium pay, (4) bonuses and fees, and (5) vacation pay. |
| Covered Compensation | Average of taxable wage bases over 35-year period ending with the year participant attains Social Security Normal Retirement Age. |
| Three-Year Average Earnings | Three-year average of lesser of Straight-Time Earnings or wage base. |
| Average Offset Earnings | The lesser of the Three-year Average Earnings or Covered Compensation. |
| Final Average Earnings | Average Straight-Time Earnings for the highest 48 consecutive months during the last 120 months of service. |
| **Benefit Amounts** | |
| Final Average Earnings Benefit | For each of the first 20 years of Benefit Service:<br><br>*2.1% of Final Average Earnings less*<br>*0.5% of Average Offset Earnings*<br><br>For each of the next 10 years of Benefit Service:<br><br>*1.2% of Final Average Earnings less*<br>*0.5% of Average Offset Earnings*<br><br>For each of the next 10 years of Benefit Service:<br><br>*0.5% of Final Average Earnings less*<br>*0.25% of Average Offset Earnings* |

## Centerior Energy Corporation—TECO Bargaining Locals 19, 245, 1413

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

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

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

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

| | |
|---|---|
| Deferred Vested | Accrued benefit payable at the Normal Retirement Date, or actuarially equivalent reduced benefit payable as early as age 55. |
| Special Deferred Vested | Accrued Benefit payable at the Normal Retirement Date, or as early as age 55. Early commencement reduction factors are identical to those used for Early Retirement. |
| Disability Benefit | $400 per month, payable until the Normal Retirement Date or until the participant is no longer disabled. Eligibility Service continues to be earned until normal or early retirement. |
| QPSA Benefit | |
| Less Than 10 Years of Eligibility Service | Surviving spouse receives the accrued benefit, reduced for early commencement and election of 100%[1] joint & survivor annuity, commencing at employee's age 55. Commencements before the employee's age 55 receive an additional actuarial reduction. |
| At Least 10 Years of Eligibility Service | Surviving spouse receives the accrued benefit, reduced for early commencement[2] and election of 100%[1] joint & survivor annuity, commencing immediately. |

[1] For Local 19, 55% without reduction for joint life if hired before 2001, otherwise 50% with reduction for joint life.
[2] Maximum early commencement reduction of 31%.

| | |
|---|---|
| NPSA Benefit | |
| Less Than 10 Years of Eligibility Service | Surviving beneficiary receives the accrued benefit, actuarially reduced for early commencement and election of 100%[1] joint & survivor annuity, generally commencing immediately (in no event can the benefit be deferred later than December 31 of the year following the employee's death). |
| At Least 10 Years of Eligibility Service | Surviving beneficiary receives the accrued benefit, reduced for early commencement[2] and election of 100%[1] joint & survivor annuity, commencing immediately. |
| Normal Form of Benefits | Life annuity. |
| Optional Forms | "FirstEnergy" payment options, plus Level Benefit Option.[3]<br><br>For Local 19 participants, the entire retirement benefit may be paid in the form of a single lump sum. |

[1] For Local 19, 55% if hired before 2001, otherwise 50%.
[2] Maximum early commencement reduction of 31%.
[3] For employees who became participants prior to January 1, 2002 (January 1, 2001 for Local 19 participants), a 55% joint and survivor annuity (without reduction for survivor coverage) is offered instead of a 50% joint and survivor annuity.

## Centerior Energy Corporation—CEI Bargaining Local 270

| | |
|---|---|
| **Definitions** | |
| Eligibility Service | Number of years (to the nearest 1/10) from last date of hire, excluding any service prior to age 18 if hired on or after May 1, 1975. |
| Entry Date | Date of Hire. |
| Aggregate Earnings | Includes wages, bonuses, overtime, vacation pay, and sick pay. |
| Credited Career Earnings | Aggregate Earnings plus total Worker's Compensation benefits received. |
| **Eligibility for Benefits** | |
| Normal Retirement | First of month following attainment of age 65 or fifth anniversary of hire, if later. |
| Early Retirement | Age 55 with 10 years of Eligibility Service. |
| Special Early Retirement[1] | Age 58 with 35 years of Eligibility Service, and retirement prior to January 1, 2023. |
| Deferred Vested | Five Years of Eligibility Service. |
| Special Deferred Vested | Age 50 with 10 years of Eligibility Service (but not yet 55), and participant in the Company's Severance Benefits Plan. |
| Disability Benefit | Ten years of Eligibility Service; totally and permanently disabled and not eligible for Early or Normal Retirement. |
| Qualified Preretirement Survivor Annuity (QPSA) | Death of a vested participant with a surviving spouse. |
| Nonqualified Preretirement Survivor Annuity (NPSA) | Death of a vested participant with a designated non-spouse surviving beneficiary. |
| Postretirement Death Benefit | N/A. |
| **Benefit Amounts** | |
| Career Earnings Benefit | 2.125% of Credited Career Earnings. |
| Normal Retirement | Career Earnings Benefit. |

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

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

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

| | |
|---|---|
| Special Early Retirement | Accrued Benefit (without early retirement reduction), plus a temporary benefit of $550/month payable to the later of age 62 and 12-months, and subject to a 48-month maximum, but in no case payable after retiree reaches Social Security Normal Retirement Age. |
| Deferred Vested | Accrued benefit payable at the Normal Retirement Date, or actuarially equivalent reduced benefit payable as early as age 55. |
| Special Deferred Vested | Accrued Benefit payable at the Normal Retirement Date, or as early as age 55. Early commencement reduction factors are identical to those used for Early Retirement. |
| Disability Benefit | $400 per month, payable until the Normal Retirement Date or until the participant is no longer disabled. Eligibility Service continues to be earned until normal or early retirement. |
| QPSA Benefit | Surviving spouse receives the accrued benefit, reduced for early commencement and election of 100% joint & survivor annuity. Benefits are actuarially reduced before the employee’s age 55, if necessary. |
| NPSA Benefit | Surviving beneficiary receives the accrued benefit, reduced for early commencement and election of 100% joint & survivor annuity. Benefits are actuarially reduced before the employee’s age 55, if necessary. |

| | |
|---|---|
| Normal Form of Benefits | Life annuity. |
| Optional Forms | “FirstEnergy” payment options.<br><br>Additionally, the entire retirement benefit may be paid in the form of a single lump sum for participants hired on or before May 1, 2003. |

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

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

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

| | |
|---|---|
| Nonqualified Preretirement Survivor Annuity (NPSA) Benefit | |
| Eligibility | Unmarried, five years of Eligibility Service and designated surviving beneficiary. |
| Benefit and Commencement | |
| Less Than 10 Years of Eligibility Service | Surviving beneficiary receives the accrued benefit, reduced for early commencement[1] and election of 100% joint & survivor annuity, generally commencing immediately (in no event can the benefit be deferred later than December 31 of the year following the employee's death). Benefits are actuarially reduced if commencement is before the employee's age 55. |
| At Least 10 Years of Eligibility Service | Surviving beneficiary receives the accrued benefit, reduced for early commencement[1] and election of 100% joint & survivor annuity. |
| Form of Benefit Payments | Automatic 50% "joint and survivor" form, actuarially reduced, unless the employee elects 75% or 100% continuance, and/or level income option or single life annuity. Under joint and survivor form, benefit reverts to unreduced amount if spouse pre-deceases employee during first five years of retirement[2]. |
| Pension During First Year | First 12 monthly Basic Annuity payments are increased by 20%. |

[1] Subject to maximum reduction of 30%.

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

## Former Duquesne Light Bargaining Employees—Bargaining Local 29

Definitions

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|---|---|
| Credited Service | Elapsed time from date of Plan Eligibility until termination date. |
| Annual Rate of Past Service Compensation | Determined using the highest five consecutive calendar years prior to the date shown in the table below: |

| Termination Date | Annual Rate of Past Service Compensation |
|---|---|
| 10/01/2008–09/30/2009 | Prior to January 1, 2003 |
| 10/01/2009–09/30/2010 | Prior to January 1, 2004 |
| 10/01/2010–09/30/2011 | Prior to January 1, 2005 |
| 10/01/2011–09/30/2012 | Prior to January 1, 2006 |
| 10/01/2012–09/30/2013 | Prior to January 1, 2007 |
| 10/01/2013–09/30/2014 | Prior to January 1, 2008 |
| 10/01/2014–09/30/2015 | Prior to January 1, 2009 |
| 10/01/2015–09/30/2016 | Prior to January 1, 2010 |
| 10/01/2016–09/30/2017 | Prior to January 1, 2011 |
| 10/01/2017–09/30/2018 | Prior to January 1, 2012 |
| 10/01/2018–09/30/2019 | Prior to January 1, 2013 |
| 10/01/2019–09/30/2020 | Prior to January 1, 2014 |
| On or After10/01/2020 | Prior to January 1, 2015 |

| | |
|---|---|
| Credited Past Service | Computed the same as Credited Service, but only through the end of the period used for Past Service Compensation. |
| Future Service Compensation | Employee’s compensation following the period that comprises the Past Service Compensation. |

Eligibility for Benefits

| | |
|---|---|
| Normal Retirement | First of month following attainment of age 65. |
| Early Retirement | Age 55 with five years of Eligibility Service. |
| Deferred Vested | Five Years of Eligibility Service. |
| Special Deferred Vested | N/A. |
| Disability Benefit | Ten years of Eligibility Service; totally and permanently disabled and not eligible for Early or Normal Retirement. |
| Qualified Preretirement Survivor Annuity (QPSA) | Death of a vested participant with a surviving spouse. |

| | |
|---|---|
| Nonqualified Preretirement Survivor Annuity (NPSA) | Death of a vested participant with a designated non-spouse surviving beneficiary. |
| Benefit Amounts | |
| Normal Retirement | The annual amount of a participant's normal retirement pension shall be:<br><br>1. The greater of (a) or (b), less (c):<br><br>a. 1.4% of the Annual Rate of Past Service Compensation times years of Credited Past Service; plus<br><br>1.4% of the participant's Future Service Compensation.<br><br>b. $51 multiplied by the number of year of credited service up to a maximum of $1,020 after 20 or more years of Credited Service.<br><br>c. Duquesne accrued benefit, frozen at time of transfer to FirstEnergy.<br><br>2. The accrued pension shall not be less than the amount determined as if the provisions of the Plan relating to Future Service Compensation, Annual Rate of Past Service Compensation, and Credited Past Service that previously were in effect.<br><br>3. A participant's accrued pension represents the total amount of a single life annuity that would be paid to the participant commencing at normal retirement age. Such amount shall be subject to a reduction for the preretirement survivor option or the preretirement 10-year certain option. |
| Early Retirement | The annual amount of an early retirement pension shall be either (1) and (2) elected by the participant:<br><br>1. The amount of his/her accrued pension benefit commencing at their normal retirement date.<br><br>4. The amount of his/her accrued pension benefit reduced by 5/12% for each month under the age of 60. |
| Deferred Vested | Accrued benefit payable at the Normal Retirement Date, or reduced benefit payable as early as age 55 (same factors as Early Retirement). |

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

[1] If the participant has at least 25 years of service, the benefit may commence immediately.
[2] Subject to a maximum reduction of 25%. If the participant has at least 25 years of service, the benefit is unreduced.

## Allegheny Energy Local 102 Employees

**Normal Retirement**

**Eligibility**

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

**Accrued Benefit**

The greatest of:

(a) The sum of:

(i) 1.1% of Base Annual Rate below Covered Compensation Level for each year of Service Credit, up to a maximum of 35 years.

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

(iii) 1.3% of Base Annual Rate for each year of Service Credit in excess of 35 years.

(b) The sum of:

(i) The benefit accrued under the Plan as of June 30, 1989.

(ii) 1.5% of annual Compensation of each Plan Year thereafter, or portion thereof.

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

(c) Retirement benefit accrued under any prior plan through June 30, 1989, based upon Service Credit and Earnings, as defined under that plan.

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

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

**Minimum Benefit**

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

Late Retirement

Benefit — Accrued Benefit at Deferred Commencement Date.

Early Retirement

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

Benefit — The greatest of:

(a) The benefit calculated under Part (a) of the Normal Retirement Benefit, except that Parts (ii) and (iii) are reduced by 3% for each year that the participant retires before age 62.

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

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

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

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

Deferred Vested Termination

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

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

| | |
|---|---|
| Preretirement Death Benefit | |
| Eligibility | The spouse or designated beneficiary is eligible for a benefit if the participant was vested and death occurs prior to early or normal retirement. |
| Benefit | The participant will be treated as having retired immediately preceding the date of death. If no election was made the benefit will be in the form of a 50% Joint and Survivor Annuity. The annuity will begin no sooner than the first day of the month following the month in which the participant would have attained age 55. |
| Normal Form of Benefits | Life annuity. |
| Optional Forms | 50% joint and survivor annuity or the contingent annuitant option. The optional forms are actuarially equivalent to the Normal Form. |
| Employee Contributions | They are not required or permitted. |
| Year of Service | The 12-month period ending June 30. |
| Definitions | |
| Credited Service | All periods of employment for which an Employee is paid or entitled to payment for service rendered. |
| Vesting Service | Year of Service during which an eligible employee has at least 1,000 Hours of Employment.<br><br>A participant is 100% vested after the earlier of five years of vesting service or the first day of the month coincident with or next following age 55. |
| Compensation (Base Annual Rate) | The lesser of (1) and (2):<br><br>1. Highest July 1st base salary plus any lump-sum payment received under the annual base salary administration program.<br><br>2. Highest average Earnings for any 60 consecutive months of Earnings. |

| | |
|---|---|
| Earnings | All wages and salaries payable by the Company including base pay, commissions, lump sums, payments under a non-executive variable or incentive compensation plan, and other similar items as the Employment Benefits Committee may determine. |
| Covered Compensation | Determined as of each July 1st, equal to the average Social Security Wage Base during the 35-year period ending on the last day of the calendar year, rounded to the nearest multiple of $600. |

## Allegheny Energy Employees Other than Local 102

**Normal Retirement**

**Eligibility**

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

**Accrued Benefit for Service Prior to January 1, 2012**[1]

The greatest of:

(a) The sum of:

(i) 1.1% of Base Annual Rate below Covered Compensation Level for each year of Service Credit, up to a maximum of 35 years.

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

(iii) 1.3% of Base Annual Rate for each year of Service Credit in excess of 35 years.

(b) The sum of:

(i) The benefit accrued under the Plan as of June 30, 1989.

(ii) 1.5% of annual Compensation of each Plan Year thereafter, or portion thereof.

Annual compensation used in (b)(ii) is the greater of the annualized base rate of pay for that year and compensation for the prior calendar year through December 31, 2011[2]).

(c) Retirement benefit accrued under any prior plan through June 30, 1989, based upon Service Credit and Earnings, as defined under that plan.

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

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

[1]January 1, 2015 for employees represented by Local 304.
[2]December 31, 2014 for employees represented by Local 304.

| | |
|---|---|
| Accrued Benefit for Service After December 31, 2011[1] | Average Monthly Pensionable Earnings multiplied by 1.20% for each year of Credited Service after December 31, 2011[1]. |
| Early Retirement | The early retirement provisions for the accrued benefit as of December 31, 2011[1] are based on the provisions for the former Allegheny Energy Retirement Plan.<br><br>The early retirement provisions for the accrued benefit after December 31, 2011[1] are based on the "FATP" provisions for the FirstEnergy Corp. Master Pension Plan for participants hired after December 31, 2004. |

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

## Cash Balance Participants

Definitions

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

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

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

| | |
|---|---|
| **Eligibility for Benefits** | |
| Normal Retirement | Age 65 with three years of Eligibility Service. |
| Vesting | Three years of Eligibility Service. |
| Disability Benefit | Totally and permanently disabled. |
| Preretirement Death Benefit | Death of a vested participant with a Surviving Beneficiary. |
| Postretirement Death Benefit | N/A. |
| **Benefit Amounts** | |
| Cash Balance Account | Sum of Pay Credits and Interest Credits as of the Determination Date or benefit commencement date. Vested participants are eligible for a distribution the first of the month following termination of employment. |
| Disability Benefit | Continued Benefit Service and Interest Credits. Pay Credits are not provided while on disability. |
| Preretirement Death Benefit | Surviving Beneficiary is eligible to receive an actuarial equivalent single life annuity of the participant's Cash Balance Account the first of the month following the participant's death. In lieu of a single life annuity, a lump sum may be elected. |
| Normal Form of Benefits | Life annuity. |
| Optional Forms | 100%, 75%, or 50% joint and survivor annuity, and single lump sum (total distribution option). |

# Table A

## Plan Formula Effective Dates by Collective Bargaining Unit

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

[1] January 1, 2006 for rehired Transferred Participants who were initially hired prior to January 1, 2005.
[2] The Seneca plant was sold to a third party and ceased to be maintained by a Participating Employer as of February 12, 2014.
[3] Certain nonbargaining employees commenced participation in the 2005 FirstEnergy Constituent Plan as early as January 1, 2005.
[4] Ceased to be a Covered Collective Bargaining Unit under the 2005 FirstEnergy Constituent Plan on November 9, 2012.
[5] For transition from the Allegheny Energy Retirement Plan formula for employees as of December 31, 2014.
[6] Certain nonbargaining employees commenced participation in the 2005 FirstEnergy Constituent Plan as early as January 1, 2005 and in the Cash Balance Constituent Plan as early as January 1, 2014.

## Plan Changes Since the Prior Year

The plan reporting valuation reflects the following plan changes from Amendment 12:

- Expanded survivorship benefits for former FirstEnergy employees who became employees of Energy Harbor Corp. at emergence.
- Allowed for the continuation of a lump sum option for legacy CE70 and TE19 participants who become retirement eligible while working for Energy Harbor Corp.

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

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

Under the American Rescue Plan Act of 2021 (ARPA), the stabilized interest rates for certain purposes will be adjusted once the ARPA stabilization is applied. By default, this stabilization would have applied starting with the 2020 plan year.

This Schedule SB reflects stabilized 2021 minimum funding interest rates that are adjusted for ARPA. Via this filing, FirstEnergy Corp. will irrevocably commit the FirstEnergy Corp. Master Pension Plan to use of those rates for the 2021 plan year.

**FirstEnergy Corp. Master Pension Plan**
**Schedule H, line 4i - Schedule of Assets (Held at End of Year)**
**December 31, 2021**
**#34-1843785 Plan 001**

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

See pages 1-107 of the attached report from Bank of New York Mellon for the Schedule of Assets (Held at Year End)

**FirstEnergy Corp. Master Pension Plan**
**Schedule H, line 4i - Schedule of Assets (Acquired and Disposed of Within Year)**
**Year Ended December 31, 2021**
**#34-1843785 Plan 001**

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

See pages 1-26 of the attached report from Bank of New York Mellon for the Schedule of Assets (Acquired and Disposed of Within Year)

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| **INTEREST-BEARING CASH** | | | | | | |
| FXPF10010802 | AA9123453 | AUD (AUSTRALIAN DOLLARS) | 14,866.980 | 11,472.11 | 10,809.04 | -663.07 |
| FXPF10010802 | ES9123450 | CHF (SWISS FRANC) | 99,401.050 | 112,450.96 | 109,094.06 | -3,356.90 |
| FXPF10010802 | EX9123459 | GBP (GREAT BRITISH POUNDS) | 154,947.900 | 211,806.08 | 209,869.18 | -1,936.90 |
| FXPF10010802 | FH9123487 | HKD CURRENCY AT BROKER | 0.010 | 0.00 | 0.00 | 0.00 |
| FXPF10010802 | FJ9123483 | JPY CURRENCY AT BROKER | 0.020 | 0.00 | 0.00 | 0.00 |
| FXPF10010802 | XX9123458 | EUR (EURO) | 35,883.370 | 43,905.10 | 40,806.57 | -3,098.53 |
| FXPF11010002 | SS9123455 | SEK (SWEDISH KRONA) | 3,687.300 | 448.98 | 407.26 | -41.72 |
| FXPF11010002 | XX9123458 | EUR (EURO) | 1,098.650 | 1,273.23 | 1,249.38 | -23.85 |
| FXPF11010202 | AA9123487 | AUD CURRENCY AT BROKER | -4.080 | -3.15 | -2.97 | 0.18 |
| FXPF11010202 | ES9123450 | CHF (SWISS FRANC) | 124,232.460 | 140,542.41 | 136,346.88 | -4,195.53 |
| FXPF11010202 | EX9123459 | GBP (GREAT BRITISH POUNDS) | 3,525.400 | 4,819.05 | 4,774.98 | -44.07 |
| FXPF11010202 | EX9123483 | GBP CURRENCY AT BROKER 0.000% | -0.980 | -1.34 | -1.33 | 0.01 |
| FXPF11010202 | FH9123487 | HKD CURRENCY AT BROKER | -0.060 | -0.01 | -0.01 | 0.00 |
| FXPF11010202 | FJ9123459 | JPY (JAPANESE YEN) | 27,194,099.000 | 263,393.87 | 236,152.14 | -27,241.73 |
| FXPF11010202 | FJ9123483 | JPY CURRENCY AT BROKER | 9.200 | 0.09 | 0.08 | -0.01 |
| FXPF11010202 | FK9123456 | KRW (SOUTH KOREAN WON) | 105,521,678.000 | 97,138.61 | 88,766.95 | -8,371.66 |
| FXPF11010202 | LM9123455 | MXN (MEXICAN PESO) | -57.590 | -2.89 | -2.81 | 0.08 |
| FXPF11010202 | NC9123455 | CAD (CANADIAN DOLLARS) | 9,782.590 | 7,678.64 | 7,744.60 | 65.96 |
| FXPF11010202 | NC9123489 | CAD CURRENCY AT BROKER | -5.940 | -4.66 | -4.70 | -0.04 |
| FXPF11010202 | SD9123458 | DKK (DANISH KRONE) | 27,933.540 | 4,591.69 | 4,271.02 | -320.67 |
| FXPF11010202 | XX9123458 | EUR (EURO) | 83,925.500 | 102,592.29 | 95,440.08 | -7,152.21 |
| FXPF11010202 | XX9123482 | EUR CURRENCY AT BROKER | 0.830 | 1.02 | 0.94 | -0.08 |
| FXPF11010302 | AA9123453 | AUD (AUSTRALIAN DOLLARS) | 20.380 | 15.11 | 14.82 | -0.29 |
| FXPF11010602 | AA9123453 | AUD (AUSTRALIAN DOLLARS) | 0.400 | 0.31 | 0.29 | -0.02 |
| FXPF11010602 | FH9123453 | HKD (HONG KONG DOLLARS) | 0.800 | 0.10 | 0.10 | 0.00 |
| FXPF11010602 | KS9123453 | ZAR (SOUTH AFRICAN RAND) | 124.120 | 8.45 | 7.78 | -0.67 |
| FXPF11010602 | LB9123459 | BRL (BRAZILIAN REAL) | 0.030 | 0.01 | 0.01 | 0.00 |
| FXPF11010602 | SD9123458 | DKK (DANISH KRONE) | 0.890 | 0.14 | 0.14 | 0.00 |
| FXPF11010602 | SS9123455 | SEK (SWEDISH KRONA) | -0.680 | -0.08 | -0.08 | 0.00 |
| FXPF11010602 | XX9123458 | EUR (EURO) | 0.230 | 0.26 | 0.26 | 0.00 |
| FXPF11010802 | FJ9123459 | JPY (JAPANESE YEN) | -341.000 | -2.96 | -2.96 | 0.00 |
| FXPF11010802 | FK9123456 | KRW (SOUTH KOREAN WON) | 13,358,155.000 | 11,296.54 | 11,237.15 | -59.39 |
| FXPF11010802 | XX9123458 | EUR (EURO) | -28.350 | -32.24 | -32.24 | 0.00 |
| FXPF11010902 | AA9123453 | AUD (AUSTRALIAN DOLLARS) | 440,197.120 | 317,059.34 | 320,045.32 | 2,985.98 |
| FXPF11010902 | EM9123453 | HUF (HUNGARIAN FORINT) | 399,747.230 | 1,294.95 | 1,233.41 | -61.54 |
| FXPF11010902 | ES9123450 | CHF (SWISS FRANC) | -190.270 | -208.05 | -208.82 | -0.77 |
| FXPF11010902 | ET9123458 | TRY (NEW TURKISH LIRA) | -443.290 | -27.07 | -33.38 | -6.31 |
| FXPF11010902 | EX9123459 | GBP (GREAT BRITISH POUNDS) | 200.190 | 271.14 | 271.15 | 0.01 |
| FXPF11010902 | FB9123456 | THB (THAI BAHT) | 1,670,622.750 | 53,479.05 | 50,011.16 | -3,467.89 |
| FXPF11010902 | FH9123453 | HKD (HONG KONG DOLLARS) | 2,544,458.800 | 326,210.51 | 326,367.48 | 156.97 |
| FXPF11010902 | FJ9123459 | JPY (JAPANESE YEN) | 15,391,434.000 | 135,732.92 | 133,658.41 | -2,074.51 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF11010902 | FK9123456 | KRW (SOUTH KOREAN WON) | 96,120,654.000 | 84,670.41 | 80,858.62 | -3,811.79 |
| FXPF11010902 | FM9123452 | SGD (SINGAPORE DOLLARS) | -28.120 | -20.59 | -20.86 | -0.27 |
| FXPF11010902 | FN9123450 | MYR (MALAYSIAN RINGGIT) | 1,734,639.000 | 431,234.06 | 416,379.98 | -14,854.08 |
| FXPF11010902 | FP9123455 | PHP (PHILIPPINES PESO) | 2,485,350.000 | 49,763.04 | 48,739.52 | -1,023.52 |
| FXPF11010902 | KS9123453 | ZAR (SOUTH AFRICAN RAND) | -505.000 | -31.58 | -31.64 | -0.06 |
| FXPF11010902 | LB9123459 | BRL (BRAZILIAN REAL) | 1,194,198.390 | 220,014.40 | 214,398.28 | -5,616.12 |
| FXPF11010902 | LM9123455 | MXN (MEXICAN PESO) | 490.890 | 24.64 | 23.99 | -0.65 |
| FXPF11010902 | NC9123455 | CAD (CANADIAN DOLLARS) | 42,123.030 | 32,669.66 | 33,347.61 | 677.95 |
| FXPF11010902 | SD9123458 | DKK (DANISH KRONE) | -19.070 | -2.89 | -2.92 | -0.03 |
| FXPF11010902 | SN9123456 | NOK (NORWEGIAN KRONE) | -304.020 | -35.07 | -34.48 | 0.59 |
| FXPF11010902 | SS9123455 | SEK (SWEDISH KRONA) | -1,431.140 | -167.28 | -158.07 | 9.21 |
| FXPF11010902 | XX9123458 | EUR (EURO) | 55,718.240 | 62,870.38 | 63,362.78 | 492.40 |
| FXPF20010402 | XX9123458 | EUR (EURO) | 37,066.670 | 45,352.92 | 42,152.22 | -3,200.70 |
| FXPF20010602 | 999E81102 | SWAP COLLATERAL WITH CITIBANK | 195,335.560 | 195,335.56 | 195,335.56 | 0.00 |
| FXPF20010602 | 999F71597 | CASH HELD AT BNYMELLON | 0.310 | 0.31 | 0.31 | 0.00 |
| FXPF20010602 | 99VVAG9R6 | SWAP COLLATERAL WITH BANK OF AMERICA NA | 2,443,354.500 | 2,443,354.50 | 2,443,354.50 | 0.00 |
| FXPF20010602 | AA9123453 | AUD (AUSTRALIAN DOLLARS) | 0.110 | 0.08 | 0.08 | 0.00 |
| FXPF20010602 | EX9123459 | GBP (GREAT BRITISH POUNDS) | 149,186.010 | 198,864.95 | 202,064.99 | 3,200.04 |
| FXPF20010602 | XX9123458 | EUR (EURO) | -142,371.350 | -161,548.43 | -161,904.70 | -356.27 |
| FXPF20011002 | 999GLMUS3 | GOLDMAN CAP MKT (GLM) CASH COL VAR RT 01/01/2049 DD 07/01/08 | 410,000.000 | 410,000.00 | 410,000.00 | 0.00 |
| FXPF20011002 | 999GSTUS1 | SWAP/ISDA GOLDMAN INTL (GST) CASH COLLAT VAR RT 01/01/2049 | 60,000.000 | 60,000.00 | 60,000.00 | 0.00 |
| FXPF20011002 | 999J27567 | CITIBANK CASH COLLATERAL VAR RT 01/01/2049 DD 07/01/08 | 266,000.000 | 266,000.00 | 266,000.00 | 0.00 |
| FXPF20011002 | 999JPMUS3 | SWAP/ISDA JPM CASH COLLATERAL VAR RT 01/01/2049 DD 07/01/08 | 40,000.000 | 40,000.00 | 40,000.00 | 0.00 |
| FXPF20011002 | 999MSCD96 | DOM MFA CASH COLL MSC VAR RT 01/01/2049 DD 07/01/08 | 356,000.000 | 356,000.00 | 356,000.00 | 0.00 |
| FXPF20011002 | 999MYCUS8 | SWAP/ISDA MORGAN STANLEY (MYC) VAR RT 01/01/2049 DD 07/01/08 | 140,000.000 | 140,000.00 | 140,000.00 | 0.00 |
| FXPF20011002 | 999SALCA0 | SAL CCP COLLATERAL VAR RT 01/01/2049 DD 07/01/08 | 1,120,000.000 | 1,120,000.00 | 1,120,000.00 | 0.00 |
| FXPF20011002 | 999SALZA5 | SAL ICE CCP COLLATERAL VAR RT 01/01/2049 DD 07/01/08 | 10,483,000.000 | 10,483,000.00 | 10,483,000.00 | 0.00 |
| FXPF20011002 | ES9123450 | CHF (SWISS FRANC) | 487.640 | 529.96 | 535.19 | 5.23 |
| FXPF20011002 | EX9123459 | GBP (GREAT BRITISH POUNDS) | 260,907.700 | 350,319.99 | 353,386.43 | 3,066.44 |
| FXPF20011002 | LM9123455 | MXN (MEXICAN PESO) | 1,551,940.660 | 73,507.17 | 75,833.89 | 2,326.72 |
| FXPF20011002 | NC9123455 | CAD (CANADIAN DOLLARS) | 361,341.790 | 281,761.14 | 286,064.04 | 4,302.90 |
| FXPF20011002 | XX9123458 | EUR (EURO) | 218,232.170 | 246,315.51 | 248,173.62 | 1,858.11 |
| FXPF30010002 | AA9123487 | AUD CURRENCY AT BROKER | -0.010 | -0.01 | -0.01 | 0.00 |
| FXPF30010002 | EX9123483 | GBP CURRENCY AT BROKER 0.000% | 2.830 | 3.87 | 3.83 | -0.04 |
| FXPF30010002 | XX9123458 | EUR (EURO) | 26.500 | 32.42 | 30.14 | -2.28 |
| FXPF30010002 | XX9123482 | EUR CURRENCY AT BROKER | -2.040 | -2.50 | -2.32 | 0.18 |
| FXPF99910002 | XX9123458 | EUR (EURO) | 20,564.780 | 25,162.04 | 23,386.27 | -1,775.77 |
| | **TOTAL INTEREST-BEARING CASH** | | | **19,302,179.17** | **19,228,568.19** | **-73,610.98** |

**U. S. GOVERNMENT SECURITIES**

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF11010802 | 912796K73 | U S TREASURY BILL 0.000% 01/13/2022 DD 07/15/21 | 4,821,000.000 | 4,820,532.31 | 4,820,532.31 | 0.00 |
| FXPF11010802 | 912796L80 | U S TREASURY BILL 0.000% 02/17/2022 DD 08/19/21 | 3,976,000.000 | 3,975,644.84 | 3,975,644.84 | 0.00 |
| FXPF11010802 | 912796N21 | U S TREASURY BILL 0.000% 03/17/2022 DD 09/16/21 | 6,735,000.000 | 6,734,430.21 | 6,734,430.21 | 0.00 |
| FXPF20010302 | 912810SZ2 | U S TREASURY BOND 2.000% 08/15/2051 DD 08/15/21 | 3,475,000.000 | 3,571,506.39 | 3,558,608.50 | -12,897.89 |
| FXPF20010302 | 912810TC2 | U S TREASURY BOND 2.000% 11/15/2041 DD 11/15/21 | 3,740,000.000 | 3,799,918.76 | 3,794,940.60 | -4,978.16 |
| FXPF20010302 | 91282CDJ7 | U S TREASURY NOTE 1.375% 11/15/2031 DD 11/15/21 | 6,285,000.000 | 6,239,323.66 | 6,213,288.15 | -26,035.51 |
| FXPF20011002 | 01F030629 | COMMIT TO PUR FNMA SF MTG 3.000% 02/01/2052 DD 02/01/22 | 400,000.000 | 413,828.13 | 414,004.00 | 175.87 |
| FXPF20011002 | 912803EE9 | U S TREASURY BD PRIN STRIP 0.000% 11/15/2043 DD 11/15/13 | 48,200,000.000 | 30,681,608.90 | 31,391,214.00 | 709,605.10 |
| FXPF20011002 | 912810SW9 | U S TREASURY BOND 1.875% 02/15/2041 DD 02/15/21 | 93,000,000.000 | 92,088,703.64 | 92,342,490.00 | 253,786.36 |
| FXPF20011002 | 912810TA6 | U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 | 4,700,000.000 | 4,519,901.19 | 4,571,502.00 | 51,600.81 |
| FXPF20011102 | 912810SZ2 | U S TREASURY BOND 2.000% 08/15/2051 DD 08/15/21 | 3,235,000.000 | 3,275,058.68 | 3,312,834.10 | 37,775.42 |
| FXPF20011102 | 912810TA6 | U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 | 7,490,000.000 | 7,302,489.90 | 7,285,223.40 | -17,266.50 |
| FXPF20011102 | 912810TB4 | U S TREASURY BOND 1.875% 11/15/2051 DD 11/15/21 | 10,540,000.000 | 10,477,164.43 | 10,505,428.80 | 28,264.37 |
| FXPF20011102 | 912810TC2 | U S TREASURY BOND 2.000% 11/15/2041 DD 11/15/21 | 3,575,000.000 | 3,606,722.18 | 3,627,516.75 | 20,794.57 |
| FXPF20011102 | 91282CDJ7 | U S TREASURY NOTE 1.375% 11/15/2031 DD 11/15/21 | 1,025,000.000 | 1,006,628.96 | 1,013,304.75 | 6,675.79 |
| FXPF20011102 | 91282CDK4 | U S TREASURY NOTE 1.250% 11/30/2026 DD 11/30/21 | 245,000.000 | 246,914.06 | 245,000.00 | -1,914.06 |
| FXPF20011202 | 912810SU3 | U S TREASURY BOND 1.875% 02/15/2051 DD 02/15/21 | 2,070,000.000 | 1,985,511.33 | 2,057,393.70 | 71,882.37 |
| FXPF20011202 | 912810SX7 | U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21 | 2,325,000.000 | 2,547,493.23 | 2,579,308.50 | 31,815.27 |
| FXPF20011202 | 912810SZ2 | U S TREASURY BOND 2.000% 08/15/2051 DD 08/15/21 | 4,315,000.000 | 4,399,550.29 | 4,418,818.90 | 19,268.61 |
| FXPF20011202 | 912810TA6 | U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 | 3,745,000.000 | 3,578,478.14 | 3,642,611.70 | 64,133.56 |
| FXPF20011202 | 912810TC2 | U S TREASURY BOND 2.000% 11/15/2041 DD 11/15/21 | 1,500,000.000 | 1,510,467.21 | 1,522,035.00 | 11,567.79 |
| FXPF20011202 | 91282CDJ7 | U S TREASURY NOTE 1.375% 11/15/2031 DD 11/15/21 | 1,815,000.000 | 1,786,087.53 | 1,794,290.85 | 8,203.32 |
| FXPF25010502 | 9128286U9 | U S TREASURY NOTE 2.125% 05/15/2022 DD 05/15/19 | 10,000,000.000 | 10,188,281.25 | 10,072,300.00 | -115,981.25 |
| | **TOTAL U. S. GOVERNMENT SECURITIES** | | | **208,756,245.22** | **209,892,721.06** | **1,136,475.84** |
| **CORPORATE DEBT INSTRUMENTS - PREFERRED** | | | | | | |
| FXPF20010302 | 00108WAN0 | AEP TEXAS INC 3.450% 05/15/2051 DD 05/06/21 | 240,000.000 | 243,761.14 | 242,649.60 | -1,111.54 |
| FXPF20010302 | 00115AAN9 | AEP TRANSMISSION CO LLC 2.750% 08/15/2051 DD 08/04/21 | 335,000.000 | 333,706.90 | 319,198.05 | -14,508.85 |
| FXPF20010302 | 001306AC3 | AHS HOSPITAL CORP 2.780% 07/01/2051 DD 01/27/21 | 305,000.000 | 305,000.00 | 303,587.85 | -1,412.15 |
| FXPF20010302 | 00206RKD3 | AT&T INC 3.100% 02/01/2043 DD 08/04/20 | 975,000.000 | 972,604.75 | 950,712.75 | -21,892.00 |
| FXPF20010302 | 002824BH2 | ABBOTT LABORATORIES 4.900% 11/30/2046 DD 11/22/16 | 2,495,000.000 | 3,637,854.96 | 3,422,241.80 | -215,613.16 |
| FXPF20010302 | 002824BN9 | ABBOTT LABORATORIES 4.750% 04/15/2043 DD 10/15/16 | 810,000.000 | 1,137,434.40 | 1,056,734.10 | -80,700.30 |
| FXPF20010302 | 00287YAW9 | ABBVIE INC 4.450% 05/14/2046 DD 05/12/16 | 300,000.000 | 365,400.13 | 363,960.00 | -1,440.13 |
| FXPF20010302 | 00287YBD0 | ABBVIE INC 4.875% 11/14/2048 DD 09/18/18 | 310,000.000 | 409,112.20 | 400,275.10 | -8,837.10 |
| FXPF20010302 | 00440EAQ0 | CHUBB INA HOLDINGS INC 4.150% 03/13/2043 DD 03/13/13 | 240,000.000 | 311,404.80 | 288,324.00 | -23,080.80 |
| FXPF20010302 | 00440EAW7 | CHUBB INA HOLDINGS INC 4.350% 11/03/2045 DD 11/03/15 | 120,000.000 | 150,290.40 | 148,863.60 | -1,426.80 |
| FXPF20010302 | 007589AB0 | ADVOCATE HEALTH & HOSPITALS CO 4.272% 08/15/2048 DD 08/16/18 | 115,000.000 | 150,432.65 | 142,755.25 | -7,677.40 |
| FXPF20010302 | 00774MAY1 | AERCAP IRELAND CAPITAL DAC / A 3.400% 10/29/2033 DD 10/29/21 | 2,105,000.000 | 2,110,576.75 | 2,145,942.25 | 35,365.50 |
| FXPF20010302 | 00778XAA5 | ADVENTHEALTH OBLIGATED GROUP 2.795% 11/15/2051 DD 11/04/21 | 350,000.000 | 349,721.25 | 342,534.50 | -7,186.75 |
| FXPF20010302 | 010392FD5 | ALABAMA POWER CO 5.500% 03/15/2041 DD 03/10/11 | 90,000.000 | 126,656.10 | 117,406.80 | -9,249.30 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF20010302 | 010392FJ2 | ALABAMA POWER CO 3.850% 12/01/2042 DD 12/05/12 | 165,000.000 | 202,288.35 | 183,984.90 | -18,303.45 |
| FXPF20010302 | 010392FL7 | ALABAMA POWER CO 4.150% 08/15/2044 DD 08/26/14 | 235,000.000 | 298,139.80 | 275,600.95 | -22,538.85 |
| FXPF20010302 | 010392FM5 | ALABAMA POWER CO 3.750% 03/01/2045 DD 03/11/15 | 560,000.000 | 677,448.80 | 621,644.80 | -55,804.00 |
| FXPF20010302 | 010392FW3 | ALABAMA POWER CO 3.000% 03/15/2052 DD 11/18/21 | 400,000.000 | 399,296.00 | 400,600.00 | 1,304.00 |
| FXPF20010302 | 01609WAR3 | ALIBABA GROUP HOLDING LTD 4.500% 11/28/2034 DD 05/28/15 | 440,000.000 | 512,620.85 | 499,686.00 | -12,934.85 |
| FXPF20010302 | 01609WAU6 | ALIBABA GROUP HOLDING LTD 4.000% 12/06/2037 DD 12/06/17 | 550,000.000 | 617,134.60 | 597,558.50 | -19,576.10 |
| FXPF20010302 | 01609WAW2 | ALIBABA GROUP HOLDING LTD 4.400% 12/06/2057 DD 12/06/17 | 455,000.000 | 530,898.84 | 518,745.50 | -12,153.34 |
| FXPF20010302 | 01609WAY8 | ALIBABA GROUP HOLDING LTD 2.700% 02/09/2041 DD 02/09/21 | 380,000.000 | 377,266.36 | 347,844.40 | -29,421.96 |
| FXPF20010302 | 01609WAZ5 | ALIBABA GROUP HOLDING LTD 3.150% 02/09/2051 DD 02/09/21 | 945,000.000 | 946,718.29 | 887,922.00 | -58,796.29 |
| FXPF20010302 | 01609WBA9 | ALIBABA GROUP HOLDING LTD 3.250% 02/09/2061 DD 02/09/21 | 285,000.000 | 284,937.30 | 263,459.70 | -21,477.60 |
| FXPF20010302 | 01959LAE2 | ALLINA HEALTH SYSTEM 2.902% 11/15/2051 DD 11/10/21 | 145,000.000 | 145,000.00 | 146,463.05 | 1,463.05 |
| FXPF20010302 | 020002BA8 | ALLSTATE CORP/THE 4.500% 06/15/2043 DD 06/07/13 | 200,000.000 | 267,708.00 | 243,832.00 | -23,876.00 |
| FXPF20010302 | 020002BC4 | ALLSTATE CORP/THE 4.200% 12/15/2046 DD 12/08/16 | 335,000.000 | 404,824.05 | 403,437.15 | -1,386.90 |
| FXPF20010302 | 020002BG5 | ALLSTATE CORP/THE 3.850% 08/10/2049 DD 06/10/19 | 195,000.000 | 230,343.75 | 228,352.80 | -1,990.95 |
| FXPF20010302 | 02079KAE7 | ALPHABET INC 1.900% 08/15/2040 DD 08/05/20 | 505,000.000 | 481,015.24 | 461,342.75 | -19,672.49 |
| FXPF20010302 | 02079KAF4 | ALPHABET INC 2.050% 08/15/2050 DD 08/05/20 | 1,315,000.000 | 1,247,434.94 | 1,178,634.50 | -68,800.44 |
| FXPF20010302 | 02079KAG2 | ALPHABET INC 2.250% 08/15/2060 DD 08/05/20 | 930,000.000 | 872,642.30 | 832,973.10 | -39,669.20 |
| FXPF20010302 | 02209SBL6 | ALTRIA GROUP INC 2.450% 02/04/2032 DD 02/04/21 | 810,000.000 | 804,368.06 | 769,961.70 | -34,406.36 |
| FXPF20010302 | 02209SBM4 | ALTRIA GROUP INC 3.400% 02/04/2041 DD 02/04/21 | 1,895,000.000 | 1,820,737.86 | 1,752,761.30 | -67,976.56 |
| FXPF20010302 | 02209SBN2 | ALTRIA GROUP INC 3.700% 02/04/2051 DD 02/04/21 | 655,000.000 | 619,906.78 | 612,706.65 | -7,200.13 |
| FXPF20010302 | 023135BF2 | AMAZON.COM INC 3.875% 08/22/2037 DD 02/22/18 | 920,000.000 | 1,147,672.40 | 1,082,702.00 | -64,970.40 |
| FXPF20010302 | 023135BJ4 | AMAZON.COM INC 4.050% 08/22/2047 DD 02/22/18 | 750,000.000 | 959,520.57 | 912,450.00 | -47,070.57 |
| FXPF20010302 | 023135BM7 | AMAZON.COM INC 4.250% 08/22/2057 DD 02/22/18 | 995,000.000 | 1,395,057.95 | 1,279,291.40 | -115,766.55 |
| FXPF20010302 | 023135BT2 | AMAZON.COM INC 2.500% 06/03/2050 DD 06/03/20 | 1,625,000.000 | 1,580,200.38 | 1,553,581.25 | -26,619.13 |
| FXPF20010302 | 023135CB0 | AMAZON.COM INC 3.100% 05/12/2051 DD 05/12/21 | 330,000.000 | 337,214.79 | 353,832.60 | 16,617.81 |
| FXPF20010302 | 02360FAB2 | UNION ELECTRIC CO 5.300% 08/01/2037 DD 07/21/05 | 114,000.000 | 153,451.98 | 145,982.70 | -7,469.28 |
| FXPF20010302 | 02361DAU4 | AMEREN ILLINOIS CO 3.250% 03/15/2050 DD 11/26/19 | 430,000.000 | 502,528.10 | 458,818.60 | -43,709.50 |
| FXPF20010302 | 02364WAJ4 | AMERICA MOVIL SAB DE CV 6.375% 03/01/2035 DD 02/25/05 | 255,000.000 | 366,956.00 | 352,708.35 | -14,247.65 |
| FXPF20010302 | 02364WAP0 | AMERICA MOVIL SAB DE CV 6.125% 11/15/2037 DD 10/30/07 | 355,000.000 | 490,098.45 | 480,772.95 | -9,325.50 |
| FXPF20010302 | 02364WAW5 | AMERICA MOVIL SAB DE CV 6.125% 03/30/2040 DD 03/30/10 | 805,000.000 | 1,156,087.43 | 1,128,851.50 | -27,235.93 |
| FXPF20010302 | 03027XBS8 | AMERICAN TOWER CORP 2.300% 09/15/2031 DD 09/27/21 | 490,000.000 | 474,437.60 | 476,466.20 | 2,028.60 |
| FXPF20010302 | 031162CY4 | AMGEN INC 2.770% 09/01/2053 DD 03/01/21 | 172,000.000 | 172,804.96 | 161,380.72 | -11,424.24 |
| FXPF20010302 | 031162DA5 | AMGEN INC 2.800% 08/15/2041 DD 08/09/21 | 415,000.000 | 409,388.27 | 400,437.65 | -8,950.62 |
| FXPF20010302 | 031162DC1 | AMGEN INC 3.000% 01/15/2052 DD 08/09/21 | 1,365,000.000 | 1,356,640.06 | 1,329,701.10 | -26,938.96 |
| FXPF20010302 | 03523TBQ0 | ANHEUSER-BUSCH INBEV WORLDWIDE 3.750% 07/15/2042 DD 07/16/12 | 485,000.000 | 526,297.75 | 530,182.60 | 3,884.85 |
| FXPF20010302 | 035240AF7 | ANHEUSER-BUSCH INBEV WORLDWIDE 5.875% 06/15/2035 DD 06/15/16 | 315,000.000 | 422,505.45 | 411,185.25 | -11,320.20 |
| FXPF20010302 | 035240AU4 | ANHEUSER-BUSCH INBEV WORLDWIDE 4.600% 06/01/2060 DD 04/03/20 | 635,000.000 | 804,862.34 | 789,133.55 | -15,728.79 |
| FXPF20010302 | 035242AB2 | ANHEUSER-BUSCH INBEV FINANCE I 4.000% 01/17/2043 DD 01/17/13 | 145,000.000 | 166,560.05 | 161,789.55 | -4,770.50 |
| FXPF20010302 | 035242AN6 | ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16 | 105,000.000 | 134,709.75 | 132,223.35 | -2,486.40 |
| FXPF20010302 | 03740LAB8 | AON CORP / AON GLOBAL HOLDINGS 2.900% 08/23/2051 DD | 1,090,000.000 | 1,078,224.65 | 1,053,452.30 | -24,772.35 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| | | 08/23/21 | | | | |
| FXPF20010302 | 037833BA7 | APPLE INC 3.450% 02/09/2045 DD 02/09/15 | 1,145,000.000 | 1,389,583.45 | 1,281,964.90 | -107,618.55 |
| FXPF20010302 | 037833DD9 | APPLE INC 3.750% 09/12/2047 DD 09/12/17 | 1,440,000.000 | 1,805,083.20 | 1,689,436.80 | -115,646.40 |
| FXPF20010302 | 037833DG2 | APPLE INC 3.750% 11/13/2047 DD 11/13/17 | 150,000.000 | 173,894.75 | 176,664.00 | 2,769.25 |
| FXPF20010302 | 037833DQ0 | APPLE INC 2.950% 09/11/2049 DD 09/11/19 | 700,000.000 | 746,027.80 | 723,891.00 | -22,136.80 |
| FXPF20010302 | 037833DW7 | APPLE INC 2.650% 05/11/2050 DD 05/11/20 | 3,620,000.000 | 3,842,087.00 | 3,573,410.60 | -268,676.40 |
| FXPF20010302 | 037833DZ0 | APPLE INC 2.400% 08/20/2050 DD 08/20/20 | 1,220,000.000 | 1,248,572.40 | 1,150,167.20 | -98,405.20 |
| FXPF20010302 | 037833EA4 | APPLE INC 2.550% 08/20/2060 DD 08/20/20 | 150,000.000 | 140,598.00 | 141,561.00 | 963.00 |
| FXPF20010302 | 037833EE6 | APPLE INC 2.375% 02/08/2041 DD 02/08/21 | 725,000.000 | 691,270.66 | 707,389.75 | 16,119.09 |
| FXPF20010302 | 037833EF3 | APPLE INC 2.650% 02/08/2051 DD 02/08/21 | 295,000.000 | 288,256.30 | 291,191.55 | 2,935.25 |
| FXPF20010302 | 037833EG1 | APPLE INC 2.800% 02/08/2061 DD 02/08/21 | 405,000.000 | 385,315.95 | 403,918.65 | 18,602.70 |
| FXPF20010302 | 037833EL0 | APPLE INC 2.850% 08/05/2061 DD 08/05/21 | 1,655,000.000 | 1,655,568.81 | 1,666,270.55 | 10,701.74 |
| FXPF20010302 | 038222AG0 | APPLIED MATERIALS INC 5.850% 06/15/2041 DD 06/08/11 | 210,000.000 | 330,794.10 | 307,866.30 | -22,927.80 |
| FXPF20010302 | 038222AP0 | APPLIED MATERIALS INC 2.750% 06/01/2050 DD 05/29/20 | 235,000.000 | 255,677.65 | 236,276.05 | -19,401.60 |
| FXPF20010302 | 039483BQ4 | ARCHER-DANIELS-MIDLAND CO 4.500% 03/15/2049 DD 12/03/18 | 90,000.000 | 119,682.00 | 118,723.50 | -958.50 |
| FXPF20010302 | 040555CP7 | ARIZONA PUBLIC SERVICE CO 4.700% 01/15/2044 DD 01/10/14 | 150,000.000 | 190,680.00 | 176,977.50 | -13,702.50 |
| FXPF20010302 | 040555DD3 | ARIZONA PUBLIC SERVICE CO 2.200% 12/15/2031 DD 08/16/21 | 1,420,000.000 | 1,420,313.00 | 1,379,714.60 | -40,598.40 |
| FXPF20010302 | 046353AD0 | ASTRAZENECA PLC 6.450% 09/15/2037 DD 09/12/07 | 1,300,000.000 | 2,006,381.00 | 1,914,835.00 | -91,546.00 |
| FXPF20010302 | 046353AG3 | ASTRAZENECA PLC 4.000% 09/18/2042 DD 09/18/12 | 575,000.000 | 709,785.75 | 688,804.00 | -20,981.75 |
| FXPF20010302 | 046353AU2 | ASTRAZENECA PLC 4.375% 08/17/2048 DD 08/17/18 | 350,000.000 | 429,406.34 | 453,267.50 | 23,861.16 |
| FXPF20010302 | 04686JAE1 | ATHENE HOLDING LTD 3.450% 05/15/2052 DD 12/13/21 | 290,000.000 | 289,950.70 | 292,386.70 | 2,436.00 |
| FXPF20010302 | 05526DBQ7 | BAT CAPITAL CORP 5.282% 04/02/2050 DD 04/02/20 | 455,000.000 | 520,732.10 | 516,315.80 | -4,416.30 |
| FXPF20010302 | 055451AV0 | BHP BILLITON FINANCE USA LTD 5.000% 09/30/2043 DD 09/30/13 | 765,000.000 | 1,089,133.65 | 1,014,558.30 | -74,575.35 |
| FXPF20010302 | 06051GHU6 | BANK OF AMERICA CORP VAR RT 04/23/2040 DD 04/23/19 | 1,170,000.000 | 1,440,574.20 | 1,347,547.50 | -93,026.70 |
| FXPF20010302 | 06654DAC1 | BANNER HEALTH 3.181% 01/01/2050 DD 05/14/20 | 250,000.000 | 276,955.00 | 265,095.00 | -11,860.00 |
| FXPF20010302 | 066836AC1 | BAPTIST HEALTH SOUTH FLORIDA O 3.115% 11/15/2071 DD 08/10/21 | 145,000.000 | 145,000.00 | 139,346.45 | -5,653.55 |
| FXPF20010302 | 072863AJ2 | BAYLOR SCOTT & WHITE HOLDINGS 2.839% 11/15/2050 DD 01/21/21 | 730,000.000 | 738,896.19 | 733,197.40 | -5,698.79 |
| FXPF20010302 | 075887BX6 | BECTON DICKINSON AND CO 4.669% 06/06/2047 DD 06/06/17 | 440,000.000 | 577,746.40 | 556,578.00 | -21,168.40 |
| FXPF20010302 | 084423AW2 | W R BERKLEY CORP 3.150% 09/30/2061 DD 09/15/21 | 120,000.000 | 113,468.40 | 114,403.20 | 934.80 |
| FXPF20010302 | 084664BU4 | BERKSHIRE HATHAWAY FINANCE COR 4.400% 05/15/2042 DD 05/15/12 | 220,000.000 | 292,274.40 | 268,877.40 | -23,397.00 |
| FXPF20010302 | 084664CQ2 | BERKSHIRE HATHAWAY FINANCE COR 4.200% 08/15/2048 DD 08/15/18 | 2,135,000.000 | 2,819,331.55 | 2,599,789.50 | -219,542.05 |
| FXPF20010302 | 084664CV1 | BERKSHIRE HATHAWAY FINANCE COR 2.850% 10/15/2050 DD 10/15/20 | 1,950,000.000 | 2,054,287.33 | 1,929,018.00 | -125,269.33 |
| FXPF20010302 | 097023AX3 | BOEING CO/THE 6.875% 03/15/2039 DD 03/13/09 | 180,000.000 | 245,336.40 | 249,775.20 | 4,438.80 |
| FXPF20010302 | 097023BZ7 | BOEING CO/THE 3.625% 03/01/2048 DD 02/23/18 | 350,000.000 | 352,887.50 | 347,774.00 | -5,113.50 |
| FXPF20010302 | 097023CB9 | BOEING CO/THE 3.850% 11/01/2048 DD 10/31/18 | 610,000.000 | 632,550.60 | 635,247.90 | 2,697.30 |
| FXPF20010302 | 09778PAC9 | BON SECOURS MERCY HEALTH INC 3.205% 06/01/2050 DD 10/15/20 | 370,000.000 | 395,130.40 | 391,297.20 | -3,833.20 |
| FXPF20010302 | 10373QBG4 | BP CAPITAL MARKETS AMERICA INC 3.000% 02/24/2050 DD 02/24/20 | 205,000.000 | 197,468.30 | 200,586.35 | 3,118.05 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF20010302 | 10373QBN9 | BP CAPITAL MARKETS AMERICA INC 2.772% 11/10/2050 DD 08/10/20 | 205,000.000 | 190,768.90 | 192,991.10 | 2,222.20 |
| FXPF20010302 | 10373QBP4 | BP CAPITAL MARKETS AMERICA INC 2.939% 06/04/2051 DD 12/04/20 | 155,000.000 | 148,981.35 | 149,371.95 | 390.60 |
| FXPF20010302 | 10373QBQ2 | BP CAPITAL MARKETS AMERICA INC 3.379% 02/08/2061 DD 02/08/21 | 1,175,000.000 | 1,153,851.44 | 1,212,529.50 | 58,678.06 |
| FXPF20010302 | 10373QBS8 | BP CAPITAL MARKETS AMERICA INC 3.001% 03/17/2052 DD 09/17/21 | 460,000.000 | 460,076.65 | 449,065.80 | -11,010.85 |
| FXPF20010302 | 110122AU2 | BRISTOL-MYERS SQUIBB CO 3.250% 08/01/2042 DD 07/31/12 | 270,000.000 | 313,305.30 | 288,225.00 | -25,080.30 |
| FXPF20010302 | 110122CQ9 | BRISTOL-MYERS SQUIBB CO 4.125% 06/15/2039 DD 06/15/20 | 720,000.000 | 917,395.20 | 853,783.20 | -63,612.00 |
| FXPF20010302 | 110122CR7 | BRISTOL-MYERS SQUIBB CO 4.250% 10/26/2049 DD 04/26/20 | 185,000.000 | 232,228.65 | 229,431.45 | -2,797.20 |
| FXPF20010302 | 110122DH8 | BRISTOL-MYERS SQUIBB CO 4.625% 05/15/2044 DD 05/15/20 | 875,000.000 | 1,191,408.75 | 1,120,122.50 | -71,286.25 |
| FXPF20010302 | 110122DK1 | BRISTOL-MYERS SQUIBB CO 4.350% 11/15/2047 DD 05/15/20 | 740,000.000 | 979,552.00 | 914,566.00 | -64,986.00 |
| FXPF20010302 | 110122DS4 | BRISTOL-MYERS SQUIBB CO 2.550% 11/13/2050 DD 11/13/20 | 885,000.000 | 903,540.75 | 840,634.95 | -62,905.80 |
| FXPF20010302 | 11271LAF9 | BROOKFIELD FINANCE INC 3.500% 03/30/2051 DD 09/28/20 | 240,000.000 | 251,016.00 | 252,660.00 | 1,644.00 |
| FXPF20010302 | 12189LAC5 | BURLINGTON NORTHERN SANTA FE L 5.050% 03/01/2041 DD 09/10/10 | 510,000.000 | 710,685.00 | 663,555.90 | -47,129.10 |
| FXPF20010302 | 12189LAE1 | BURLINGTON NORTHERN SANTA FE L 5.400% 06/01/2041 DD 05/19/11 | 195,000.000 | 284,011.65 | 263,934.45 | -20,077.20 |
| FXPF20010302 | 12189LAG6 | BURLINGTON NORTHERN SANTA FE L 4.950% 09/15/2041 DD 08/22/11 | 695,000.000 | 963,951.10 | 891,705.85 | -72,245.25 |
| FXPF20010302 | 12189LAJ0 | BURLINGTON NORTHERN SANTA FE L 4.400% 03/15/2042 DD 03/02/12 | 175,000.000 | 232,008.00 | 213,566.50 | -18,441.50 |
| FXPF20010302 | 12189LAK7 | BURLINGTON NORTHERN SANTA FE L 4.375% 09/01/2042 DD 08/23/12 | 155,000.000 | 189,462.70 | 188,896.95 | -565.75 |
| FXPF20010302 | 12189LAP6 | BURLINGTON NORTHERN SANTA FE L 5.150% 09/01/2043 DD 08/22/13 | 350,000.000 | 472,749.50 | 470,085.00 | -2,664.50 |
| FXPF20010302 | 12189LAU5 | BURLINGTON NORTHERN SANTA FE L 4.550% 09/01/2044 DD 08/18/14 | 195,000.000 | 248,944.80 | 246,678.90 | -2,265.90 |
| FXPF20010302 | 12189LAX9 | BURLINGTON NORTHERN SANTA FE L 4.700% 09/01/2045 DD 08/20/15 | 180,000.000 | 222,636.60 | 231,197.40 | 8,560.80 |
| FXPF20010302 | 12189LAZ4 | BURLINGTON NORTHERN SANTA FE L 3.900% 08/01/2046 DD 05/16/16 | 74,000.000 | 94,561.64 | 86,146.36 | -8,415.28 |
| FXPF20010302 | 12189LBC4 | BURLINGTON NORTHERN SANTA FE L 4.050% 06/15/2048 DD 03/05/18 | 220,000.000 | 267,335.20 | 265,474.00 | -1,861.20 |
| FXPF20010302 | 125523AJ9 | CIGNA CORP 4.800% 08/15/2038 DD 08/15/19 | 420,000.000 | 537,377.85 | 517,805.40 | -19,572.45 |
| FXPF20010302 | 125523BK5 | CIGNA CORP 3.875% 10/15/2047 DD 04/15/20 | 1,340,000.000 | 1,567,342.45 | 1,502,207.00 | -65,135.45 |
| FXPF20010302 | 126650CZ1 | CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 | 1,830,000.000 | 2,441,446.36 | 2,400,411.00 | -41,035.36 |
| FXPF20010302 | 136375CP5 | CANADIAN NATIONAL RAILWAY CO 3.650% 02/03/2048 DD 02/06/18 | 310,000.000 | 380,521.90 | 354,928.30 | -25,593.60 |
| FXPF20010302 | 144141DD7 | DUKE ENERGY PROGRESS LLC 4.100% 03/15/2043 DD 03/12/13 | 205,000.000 | 254,716.60 | 237,541.70 | -17,174.90 |
| FXPF20010302 | 149123CB5 | CATERPILLAR INC 3.803% 08/15/2042 DD 08/15/12 | 570,000.000 | 685,368.00 | 666,996.90 | -18,371.10 |
| FXPF20010302 | 149123CE9 | CATERPILLAR INC 4.750% 05/15/2064 DD 05/08/14 | 335,000.000 | 476,081.90 | 483,240.85 | 7,158.95 |
| FXPF20010302 | 149123CJ8 | CATERPILLAR INC 3.250% 04/09/2050 DD 04/09/20 | 180,000.000 | 193,894.20 | 199,632.60 | 5,738.40 |
| FXPF20010302 | 15189WAH3 | CENTERPOINT ENERGY RESOURCES C 5.850% 01/15/2041 DD 07/15/11 | 60,000.000 | 84,510.00 | 81,325.20 | -3,184.80 |
| FXPF20010302 | 161175BV5 | CHARTER COMMUNICATIONS OPERATI 3.700% 04/01/2051 DD 04/17/20 | 270,000.000 | 257,644.80 | 261,975.60 | 4,330.80 |
| FXPF20010302 | 161175BY9 | CHARTER COMMUNICATIONS OPERATI 3.850% 04/01/2061 DD | 245,000.000 | 237,356.00 | 231,968.45 | -5,387.55 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| | | 12/04/20 | | | | |
| FXPF20010302 | 161175CC6 | CHARTER COMMUNICATIONS OPERATI 4.400% 12/01/2061 DD 06/02/21 | 105,000.000 | 111,437.55 | 109,047.75 | -2,389.80 |
| FXPF20010302 | 161175CE2 | CHARTER COMMUNICATIONS OPERATI 3.500% 03/01/2042 DD 10/12/21 | 180,000.000 | 176,121.00 | 175,073.40 | -1,047.60 |
| FXPF20010302 | 161175CG7 | CHARTER COMMUNICATIONS OPERATI 3.950% 06/30/2062 DD 10/12/21 | 2,370,000.000 | 2,346,848.55 | 2,292,501.00 | -54,347.55 |
| FXPF20010302 | 166756AH9 | CHEVRON USA INC 2.343% 08/12/2050 DD 08/12/20 | 690,000.000 | 645,063.30 | 634,786.20 | -10,277.10 |
| FXPF20010302 | 16876BAB8 | CHILDREN'S HOSPITAL CORP/THE 2.585% 02/01/2050 DD 07/07/20 | 255,000.000 | 254,946.45 | 244,922.40 | -10,024.05 |
| FXPF20010302 | 171232AQ4 | CHUBB CORP/THE 6.000% 05/11/2037 DD 05/11/07 | 190,000.000 | 286,459.20 | 270,311.10 | -16,148.10 |
| FXPF20010302 | 171239AJ5 | CHUBB INA HOLDINGS INC 3.050% 12/15/2061 DD 11/18/21 | 1,435,000.000 | 1,435,253.85 | 1,470,932.40 | 35,678.55 |
| FXPF20010302 | 17275RAD4 | CISCO SYSTEMS INC 5.900% 02/15/2039 DD 02/17/09 | 590,000.000 | 857,232.75 | 849,074.90 | -8,157.85 |
| FXPF20010302 | 17275RAF9 | CISCO SYSTEMS INC 5.500% 01/15/2040 DD 11/17/09 | 300,000.000 | 439,520.00 | 418,755.00 | -20,765.00 |
| FXPF20010302 | 172967AS0 | CITIGROUP INC 6.875% 02/15/2098 DD 02/15/98 | 150,000.000 | 250,065.00 | 264,796.50 | 14,731.50 |
| FXPF20010302 | 172967MD0 | CITIGROUP INC 4.650% 07/23/2048 DD 07/23/18 | 385,000.000 | 496,954.15 | 496,041.70 | -912.45 |
| FXPF20010302 | 172967NF4 | CITIGROUP INC VAR RT 11/03/2042 DD 11/03/21 | 450,000.000 | 450,000.00 | 446,881.50 | -3,118.50 |
| FXPF20010302 | 191216CW8 | COCA-COLA CO/THE 2.500% 06/01/2040 DD 05/01/20 | 210,000.000 | 193,130.70 | 211,404.90 | 18,274.20 |
| FXPF20010302 | 191216DL1 | COCA-COLA CO/THE 3.000% 03/05/2051 DD 03/05/21 | 165,000.000 | 169,290.00 | 175,327.35 | 6,037.35 |
| FXPF20010302 | 191241AF5 | COCA-COLA FEMSA SAB DE CV 5.250% 11/26/2043 DD 11/26/13 | 130,000.000 | 172,810.30 | 169,430.30 | -3,380.00 |
| FXPF20010302 | 20030NCC3 | COMCAST CORP 3.969% 11/01/2047 DD 10/19/17 | 1,770,000.000 | 2,196,537.00 | 2,045,093.40 | -151,443.60 |
| FXPF20010302 | 20030NCE9 | COMCAST CORP 3.999% 11/01/2049 DD 10/19/17 | 447,000.000 | 564,288.33 | 519,816.30 | -44,472.03 |
| FXPF20010302 | 20030NCG4 | COMCAST CORP 4.049% 11/01/2052 DD 10/19/17 | 520,000.000 | 652,842.63 | 609,627.20 | -43,215.43 |
| FXPF20010302 | 20030NCJ8 | COMCAST CORP 3.900% 03/01/2038 DD 02/08/18 | 495,000.000 | 605,795.85 | 561,384.45 | -44,411.40 |
| FXPF20010302 | 20030NCL3 | COMCAST CORP 4.600% 10/15/2038 DD 10/05/18 | 760,000.000 | 912,919.60 | 924,350.00 | 11,430.40 |
| FXPF20010302 | 20030NCM1 | COMCAST CORP 4.700% 10/15/2048 DD 10/05/18 | 260,000.000 | 328,751.80 | 332,186.40 | 3,434.60 |
| FXPF20010302 | 20030NCY5 | COMCAST CORP 3.250% 11/01/2039 DD 11/05/19 | 4,330,000.000 | 4,916,238.70 | 4,580,403.90 | -335,834.80 |
| FXPF20010302 | 20030NDT5 | COMCAST CORP 144A 2.937% 11/01/2056 DD 08/19/21 | 2,885,000.000 | 2,847,106.42 | 2,760,137.20 | -86,969.22 |
| FXPF20010302 | 20268JAG8 | COMMONSPIRIT HEALTH 3.910% 10/01/2050 DD 10/28/20 | 430,000.000 | 479,368.30 | 480,129.40 | 761.10 |
| FXPF20010302 | 202795JA9 | COMMONWEALTH EDISON CO 3.800% 10/01/2042 DD 10/01/12 | 495,000.000 | 595,648.35 | 559,166.85 | -36,481.50 |
| FXPF20010302 | 202795JB7 | COMMONWEALTH EDISON CO 4.600% 08/15/2043 DD 08/19/13 | 785,000.000 | 1,035,124.55 | 975,927.70 | -59,196.85 |
| FXPF20010302 | 202795JG6 | COMMONWEALTH EDISON CO 4.350% 11/15/2045 DD 11/19/15 | 925,000.000 | 1,205,950.25 | 1,124,531.75 | -81,418.50 |
| FXPF20010302 | 202795JL5 | COMMONWEALTH EDISON CO 3.750% 08/15/2047 DD 08/23/17 | 645,000.000 | 776,521.95 | 729,830.40 | -46,691.55 |
| FXPF20010302 | 20369EAE2 | COMMUNITY HEALTH NETWORK INC 3.099% 05/01/2050 DD 08/25/20 | 470,000.000 | 474,700.00 | 470,874.20 | -3,825.80 |
| FXPF20010302 | 205887CD2 | CONAGRA BRANDS INC 5.300% 11/01/2038 DD 10/22/18 | 430,000.000 | 555,866.10 | 545,407.70 | -10,458.40 |
| FXPF20010302 | 205887CE0 | CONAGRA BRANDS INC 5.400% 11/01/2048 DD 10/22/18 | 120,000.000 | 152,415.60 | 162,132.00 | 9,716.40 |
| FXPF20010302 | 20825CAP9 | CONOCOPHILLIPS 5.900% 05/15/2038 DD 05/08/08 | 315,000.000 | 454,396.95 | 434,366.10 | -20,030.85 |
| FXPF20010302 | 20825CBD5 | CONOCOPHILLIPS 144A 4.850% 08/15/2048 DD 08/15/20 | 95,000.000 | 126,807.90 | 124,740.70 | -2,067.20 |
| FXPF20010302 | 20826FAC0 | CONOCOPHILLIPS CO 4.300% 11/15/2044 DD 11/12/14 | 735,000.000 | 924,152.25 | 883,646.40 | -40,505.85 |
| FXPF20010302 | 209111EY5 | CONSOLIDATED EDISON CO OF NEW 5.500% 12/01/2039 DD 12/04/09 | 190,000.000 | 260,583.10 | 244,750.40 | -15,832.70 |
| FXPF20010302 | 209111FA6 | CONSOLIDATED EDISON CO OF NEW 5.700% 06/15/2040 DD 06/07/10 | 155,000.000 | 215,848.35 | 206,749.85 | -9,098.50 |
| FXPF20010302 | 209111FB4 | CONSOLIDATED EDISON CO OF NEW 4.200% 03/15/2042 DD | 175,000.000 | 212,553.25 | 197,893.50 | -14,659.75 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| | | 03/13/12 | | | | |
| FXPF20010302 | 209111FC2 | CONSOLIDATED EDISON CO OF NEW 3.950% 03/01/2043 DD 02/28/13 | 140,000.000 | 165,160.79 | 152,530.00 | -12,630.79 |
| FXPF20010302 | 209111FF5 | CONSOLIDATED EDISON CO OF NEW 4.625% 12/01/2054 DD 11/24/14 | 265,000.000 | 352,966.75 | 332,039.70 | -20,927.05 |
| FXPF20010302 | 209111FG3 | CONSOLIDATED EDISON CO OF NEW 4.500% 12/01/2045 DD 11/17/15 | 260,000.000 | 336,983.40 | 307,959.60 | -29,023.80 |
| FXPF20010302 | 209111FK4 | CONSOLIDATED EDISON CO OF NEW 4.300% 12/01/2056 DD 11/16/16 | 300,000.000 | 378,047.80 | 357,891.00 | -20,156.80 |
| FXPF20010302 | 209111FL2 | CONSOLIDATED EDISON CO OF NEW 3.875% 06/15/2047 DD 06/08/17 | 785,000.000 | 906,840.37 | 860,234.40 | -46,605.97 |
| FXPF20010302 | 209111FW8 | CONSOLIDATED EDISON CO OF NEW 3.700% 11/15/2059 DD 11/08/19 | 115,000.000 | 124,216.10 | 123,257.00 | -959.10 |
| FXPF20010302 | 209111GC1 | CONSOLIDATED EDISON CO OF NEW 3.200% 12/01/2051 DD 12/02/21 | 700,000.000 | 700,000.00 | 702,324.00 | 2,324.00 |
| FXPF20010302 | 210518DB9 | CONSUMERS ENERGY CO 4.050% 05/15/2048 DD 05/14/18 | 745,000.000 | 915,239.95 | 891,675.60 | -23,564.35 |
| FXPF20010302 | 210518DF0 | CONSUMERS ENERGY CO 3.100% 08/15/2050 DD 09/03/19 | 180,000.000 | 208,074.60 | 188,163.00 | -19,911.60 |
| FXPF20010302 | 210518DH6 | CONSUMERS ENERGY CO 3.500% 08/01/2051 DD 03/26/20 | 390,000.000 | 477,102.60 | 438,496.50 | -38,606.10 |
| FXPF20010302 | 21684AAB2 | COOPERATIEVE RABOBANK UA 5.750% 12/01/2043 DD 11/29/13 | 635,000.000 | 887,889.57 | 888,371.35 | 481.78 |
| FXPF20010302 | 225433AF8 | CREDIT SUISSE GROUP AG 4.875% 05/15/2045 DD 11/15/15 | 1,085,000.000 | 1,310,269.20 | 1,377,982.55 | 67,713.35 |
| FXPF20010302 | 231021AS5 | CUMMINS INC 2.600% 09/01/2050 DD 08/24/20 | 375,000.000 | 382,698.75 | 346,882.50 | -35,816.25 |
| FXPF20010302 | 23291KAK1 | DH EUROPE FINANCE II SARL 3.400% 11/15/2049 DD 11/07/19 | 145,000.000 | 148,719.25 | 155,956.20 | 7,236.95 |
| FXPF20010302 | 23338VAD8 | DTE ELECTRIC CO 4.300% 07/01/2044 DD 07/02/14 | 415,000.000 | 535,835.55 | 502,535.95 | -33,299.60 |
| FXPF20010302 | 233853AH3 | DAIMLER TRUCKS FINANCE NO 144A 2.500% 12/14/2031 DD 12/14/21 | 390,000.000 | 387,129.60 | 390,421.20 | 3,291.60 |
| FXPF20010302 | 235851AW2 | DANAHER CORP 2.800% 12/10/2051 DD 12/10/21 | 680,000.000 | 680,475.60 | 674,145.20 | -6,330.40 |
| FXPF20010302 | 244199BK0 | DEERE & CO 3.750% 04/15/2050 DD 03/30/20 | 130,000.000 | 156,171.60 | 154,117.60 | -2,054.00 |
| FXPF20010302 | 24703DBE0 | DELL INTERNATIONAL LLC / 144A 3.375% 12/15/2041 DD 12/13/21 | 1,100,000.000 | 1,098,356.60 | 1,091,937.00 | -6,419.60 |
| FXPF20010302 | 24820RAG3 | EQUINOR ASA 144A 6.500% 12/01/2028 DD 12/01/98 | 95,000.000 | 127,811.10 | 121,993.30 | -5,817.80 |
| FXPF20010302 | 25243YAV1 | DIAGEO CAPITAL PLC 3.875% 04/29/2043 DD 04/29/13 | 200,000.000 | 225,172.00 | 235,718.00 | 10,546.00 |
| FXPF20010302 | 254687DZ6 | WALT DISNEY CO/THE 6.200% 12/15/2034 DD 06/15/19 | 145,000.000 | 201,196.20 | 202,817.30 | 1,621.10 |
| FXPF20010302 | 254687EB8 | WALT DISNEY CO/THE 6.400% 12/15/2035 DD 06/15/19 | 253,000.000 | 392,592.75 | 362,690.68 | -29,902.07 |
| FXPF20010302 | 254687EH5 | WALT DISNEY CO/THE 6.650% 11/15/2037 DD 11/15/19 | 945,000.000 | 1,493,402.40 | 1,403,523.45 | -89,878.95 |
| FXPF20010302 | 254687ET9 | WALT DISNEY CO/THE 5.400% 10/01/2043 DD 10/01/19 | 115,000.000 | 168,216.25 | 159,901.75 | -8,314.50 |
| FXPF20010302 | 254687FR2 | WALT DISNEY CO/THE 4.625% 03/23/2040 DD 03/23/20 | 635,000.000 | 847,991.70 | 791,298.90 | -56,692.80 |
| FXPF20010302 | 25468PCR5 | TWDC ENTERPRISES 18 CORP 4.125% 12/01/2041 DD 12/02/11 | 205,000.000 | 258,027.35 | 244,003.30 | -14,024.05 |
| FXPF20010302 | 25470DBH1 | DISCOVERY COMMUNICATIONS LLC 4.650% 05/15/2050 DD 05/18/20 | 520,000.000 | 650,390.00 | 612,092.00 | -38,298.00 |
| FXPF20010302 | 256677AH8 | DOLLAR GENERAL CORP 4.125% 04/03/2050 DD 04/03/20 | 575,000.000 | 656,973.67 | 666,045.50 | 9,071.83 |
| FXPF20010302 | 263901AA8 | DUKE ENERGY INDIANA LLC 6.350% 08/15/2038 DD 08/21/08 | 255,000.000 | 361,383.45 | 360,095.70 | -1,287.75 |
| FXPF20010302 | 263901AD2 | DUKE ENERGY INDIANA LLC 4.200% 03/15/2042 DD 03/15/12 | 475,000.000 | 575,277.25 | 544,316.75 | -30,960.50 |
| FXPF20010302 | 26442CAM6 | DUKE ENERGY CAROLINAS LLC 4.250% 12/15/2041 DD 12/08/11 | 123,000.000 | 156,667.56 | 145,312.20 | -11,355.36 |
| FXPF20010302 | 26442CAN4 | DUKE ENERGY CAROLINAS LLC 4.000% 09/30/2042 DD 09/21/12 | 170,000.000 | 210,016.30 | 195,687.00 | -14,329.30 |
| FXPF20010302 | 26442EAE0 | DUKE ENERGY OHIO INC 3.700% 06/15/2046 DD 06/23/16 | 405,000.000 | 480,010.05 | 448,011.00 | -31,999.05 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF20010302 | 26442RAB7 | DUKE ENERGY PROGRESS LLC 4.375% 03/30/2044 DD 03/06/14 | 295,000.000 | 378,942.25 | 355,109.20 | -23,833.05 |
| FXPF20010302 | 26442UAB0 | DUKE ENERGY PROGRESS LLC 4.200% 08/15/2045 DD 08/13/15 | 775,000.000 | 984,071.75 | 924,086.75 | -59,985.00 |
| FXPF20010302 | 26442UAC8 | DUKE ENERGY PROGRESS LLC 3.700% 10/15/2046 DD 09/16/16 | 285,000.000 | 344,183.10 | 318,630.00 | -25,553.10 |
| FXPF20010302 | 26443TAC0 | DUKE ENERGY INDIANA LLC 2.750% 04/01/2050 DD 03/12/20 | 1,112,000.000 | 1,156,279.84 | 1,085,834.64 | -70,445.20 |
| FXPF20010302 | 26444GAD5 | DUKE ENERGY FLORIDA PROJECT FI 2.858% 03/01/2035 DD 06/22/16 | 265,000.000 | 283,870.65 | 275,955.10 | -7,915.55 |
| FXPF20010302 | 26444GAE3 | DUKE ENERGY FLORIDA PROJECT FI 3.112% 09/01/2038 DD 06/22/16 | 355,000.000 | 401,189.05 | 377,979.15 | -23,209.90 |
| FXPF20010302 | 26444HAL5 | DUKE ENERGY FLORIDA LLC 3.000% 12/15/2051 DD 12/02/21 | 325,000.000 | 323,147.50 | 328,828.50 | 5,681.00 |
| FXPF20010302 | 268317AL8 | ELECTRICITE DE FRANCE SA 144A 6.000% 01/22/2114 DD 01/22/14 | 730,000.000 | 1,052,857.10 | 1,018,320.80 | -34,536.30 |
| FXPF20010302 | 26875PAQ4 | EOG RESOURCES INC 5.100% 01/15/2036 DD 01/14/16 | 165,000.000 | 205,434.90 | 200,636.70 | -4,798.20 |
| FXPF20010302 | 278865BJ8 | ECOLAB INC 2.750% 08/18/2055 DD 08/18/21 | 730,000.000 | 721,890.10 | 719,619.40 | -2,270.70 |
| FXPF20010302 | 278865BN9 | ECOLAB INC 2.700% 12/15/2051 DD 12/15/21 | 505,000.000 | 503,762.75 | 498,551.15 | -5,211.60 |
| FXPF20010302 | 28370TAF6 | KINDER MORGAN ENERGY PARTNERS 4.700% 11/01/2042 DD 11/08/12 | 110,000.000 | 118,412.80 | 124,423.20 | 6,010.40 |
| FXPF20010302 | 29250NBE4 | ENBRIDGE INC 3.400% 08/01/2051 DD 06/28/21 | 845,000.000 | 855,618.17 | 859,779.05 | 4,160.88 |
| FXPF20010302 | 29278NAR4 | ENERGY TRANSFER LP 5.000% 05/15/2050 DD 01/22/20 | 195,000.000 | 211,163.55 | 225,117.75 | 13,954.20 |
| FXPF20010302 | 29364WBB3 | ENTERGY LOUISIANA LLC 4.200% 09/01/2048 DD 08/14/18 | 390,000.000 | 486,325.80 | 465,468.90 | -20,856.90 |
| FXPF20010302 | 29364WBC1 | ENTERGY LOUISIANA LLC 4.200% 04/01/2050 DD 03/12/19 | 200,000.000 | 257,976.00 | 238,590.00 | -19,386.00 |
| FXPF20010302 | 29364WBH0 | ENTERGY LOUISIANA LLC 2.350% 06/15/2032 DD 03/10/21 | 950,000.000 | 944,532.10 | 948,347.00 | 3,814.90 |
| FXPF20010302 | 29365TAH7 | ENTERGY TEXAS INC 4.500% 03/30/2039 DD 01/08/19 | 410,000.000 | 517,666.00 | 483,201.40 | -34,464.60 |
| FXPF20010302 | 29366MAB4 | ENTERGY ARKANSAS LLC 2.650% 06/15/2051 DD 09/11/20 | 35,000.000 | 35,124.79 | 32,658.15 | -2,466.64 |
| FXPF20010302 | 29366MAC2 | ENTERGY ARKANSAS LLC 3.350% 06/15/2052 DD 03/30/21 | 300,000.000 | 298,134.00 | 316,230.00 | 18,096.00 |
| FXPF20010302 | 29379VAM5 | ENTERPRISE PRODUCTS OPERATING 7.550% 04/15/2038 DD 10/15/09 | 365,000.000 | 557,077.60 | 544,842.80 | -12,234.80 |
| FXPF20010302 | 29379VBU6 | ENTERPRISE PRODUCTS OPERATING 4.800% 02/01/2049 DD 10/11/18 | 575,000.000 | 690,880.15 | 702,098.00 | 11,217.85 |
| FXPF20010302 | 29670GAE2 | ESSENTIAL UTILITIES INC 3.351% 04/15/2050 DD 04/15/20 | 660,000.000 | 700,481.14 | 685,654.20 | -14,826.94 |
| FXPF20010302 | 30231GAN2 | EXXON MOBIL CORP 3.567% 03/06/2045 DD 03/06/15 | 965,000.000 | 1,014,948.40 | 1,052,014.05 | 37,065.65 |
| FXPF20010302 | 30231GAW2 | EXXON MOBIL CORP 4.114% 03/01/2046 DD 03/03/16 | 915,000.000 | 1,045,469.45 | 1,072,938.15 | 27,468.70 |
| FXPF20010302 | 30231GAY8 | EXXON MOBIL CORP 2.995% 08/16/2039 DD 08/16/19 | 355,000.000 | 385,331.20 | 360,708.40 | -24,622.80 |
| FXPF20010302 | 30231GBF8 | EXXON MOBIL CORP 4.227% 03/19/2040 DD 03/19/20 | 150,000.000 | 186,802.50 | 177,819.00 | -8,983.50 |
| FXPF20010302 | 30231GBM3 | EXXON MOBIL CORP 3.452% 04/15/2051 DD 04/15/20 | 495,000.000 | 556,372.02 | 538,431.30 | -17,940.72 |
| FXPF20010302 | 31620MAZ9 | FIDELITY NATIONAL INFORMATION 4.750% 05/15/2048 DD 05/16/18 | 75,000.000 | 99,054.75 | 93,164.25 | -5,890.50 |
| FXPF20010302 | 341081ET0 | FLORIDA POWER & LIGHT CO 4.950% 06/01/2035 DD 06/07/05 | 110,000.000 | 145,443.10 | 139,025.70 | -6,417.40 |
| FXPF20010302 | 341081FD4 | FLORIDA POWER & LIGHT CO 5.250% 02/01/2041 DD 12/09/10 | 270,000.000 | 384,790.50 | 362,782.80 | -22,007.70 |
| FXPF20010302 | 341081FL6 | FLORIDA POWER & LIGHT CO 4.050% 10/01/2044 DD 09/10/14 | 265,000.000 | 339,934.05 | 314,936.60 | -24,997.45 |
| FXPF20010302 | 341081FP7 | FLORIDA POWER & LIGHT CO 3.700% 12/01/2047 DD 11/16/17 | 485,000.000 | 601,225.40 | 557,192.25 | -44,033.15 |
| FXPF20010302 | 341099CH0 | DUKE ENERGY FLORIDA LLC 6.350% 09/15/2037 DD 09/18/07 | 290,000.000 | 442,743.00 | 414,708.70 | -28,034.30 |
| FXPF20010302 | 341099CN7 | DUKE ENERGY FLORIDA LLC 5.650% 04/01/2040 DD 03/25/10 | 265,000.000 | 386,870.85 | 357,498.25 | -29,372.60 |
| FXPF20010302 | 341099CR8 | DUKE ENERGY FLORIDA LLC 3.850% 11/15/2042 DD 11/20/12 | 415,000.000 | 495,273.45 | 466,522.25 | -28,751.20 |
| FXPF20010302 | 344419AB2 | FOMENTO ECONOMICO MEXICANO SAB 4.375% 05/10/2043 | 140,000.000 | 171,141.60 | 165,565.40 | -5,576.20 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| | | DD 05/10/13 | | | | |
| FXPF20010302 | 34531XAC8 | FORD FOUNDATION/THE 2.815% 06/01/2070 DD 06/25/20 | 285,000.000 | 305,152.35 | 295,413.90 | -9,738.45 |
| FXPF20010302 | 375558AS2 | GILEAD SCIENCES INC 5.650% 12/01/2041 DD 12/13/11 | 195,000.000 | 281,369.40 | 269,076.60 | -12,292.80 |
| FXPF20010302 | 375558AX1 | GILEAD SCIENCES INC 4.800% 04/01/2044 DD 03/07/14 | 1,080,000.000 | 1,407,549.92 | 1,367,139.60 | -40,410.32 |
| FXPF20010302 | 375558BA0 | GILEAD SCIENCES INC 4.500% 02/01/2045 DD 11/17/14 | 460,000.000 | 586,256.20 | 562,511.00 | -23,745.20 |
| FXPF20010302 | 375558BJ1 | GILEAD SCIENCES INC 4.000% 09/01/2036 DD 09/20/16 | 275,000.000 | 309,719.97 | 316,783.50 | 7,063.53 |
| FXPF20010302 | 377372AE7 | GLAXOSMITHKLINE CAPITAL INC 6.375% 05/15/2038 DD 05/13/08 | 445,000.000 | 667,442.00 | 652,614.75 | -14,827.25 |
| FXPF20010302 | 37959GAB3 | GLOBAL ATLANTIC FIN CO 144A 3.125% 06/15/2031 DD 06/17/21 | 575,000.000 | 573,924.75 | 569,819.25 | -4,105.50 |
| FXPF20010302 | 38141GXR0 | GOLDMAN SACHS GROUP INC/THE VAR RT 01/27/2032 DD 01/27/21 | 1,105,000.000 | 1,052,855.05 | 1,060,645.30 | 7,790.25 |
| FXPF20010302 | 38141GYJ7 | GOLDMAN SACHS GROUP INC/THE VAR RT 07/21/2032 DD 07/21/21 | 1,000,000.000 | 1,004,149.90 | 985,750.00 | -18,399.90 |
| FXPF20010302 | 38141GYN8 | GOLDMAN SACHS GROUP INC/THE VAR RT 10/21/2032 DD 10/21/21 | 250,000.000 | 250,084.89 | 251,862.50 | 1,777.61 |
| FXPF20010302 | 404280AF6 | HSBC HOLDINGS PLC 7.625% 05/17/2032 DD 05/17/05 | 90,000.000 | 131,374.80 | 124,022.70 | -7,352.10 |
| FXPF20010302 | 404280AH2 | HSBC HOLDINGS PLC 6.500% 09/15/2037 DD 09/12/07 | 950,000.000 | 1,291,063.30 | 1,317,184.50 | 26,121.20 |
| FXPF20010302 | 404280CT4 | HSBC HOLDINGS PLC VAR RT 05/24/2032 DD 05/24/21 | 335,000.000 | 336,182.55 | 336,417.05 | 234.50 |
| FXPF20010302 | 4042Q1AB3 | HSBC BANK USA NA/NEW YORK NY 5.625% 08/15/2035 DD 08/17/05 | 60,000.000 | 75,888.00 | 76,336.80 | 448.80 |
| FXPF20010302 | 406216AS0 | HALLIBURTON CO 144A 7.600% 08/15/2096 DD 12/15/03 | 405,000.000 | 481,593.60 | 546,405.75 | 64,812.15 |
| FXPF20010302 | 406216BE0 | HALLIBURTON CO 4.750% 08/01/2043 DD 08/05/13 | 415,000.000 | 478,803.15 | 478,167.15 | -636.00 |
| FXPF20010302 | 406216BJ9 | HALLIBURTON CO 4.850% 11/15/2035 DD 11/13/15 | 995,000.000 | 1,161,194.85 | 1,171,025.45 | 9,830.60 |
| FXPF20010302 | 406216BK6 | HALLIBURTON CO 5.000% 11/15/2045 DD 11/13/15 | 490,000.000 | 584,214.40 | 587,171.90 | 2,957.50 |
| FXPF20010302 | 416518AD0 | HARTFORD FINANCIAL SERVICES GR 2.900% 09/15/2051 DD 09/21/21 | 670,000.000 | 664,395.20 | 662,831.00 | -1,564.20 |
| FXPF20010302 | 437076AS1 | HOME DEPOT INC/THE 5.875% 12/16/2036 DD 12/19/06 | 635,000.000 | 899,544.95 | 900,766.55 | 1,221.60 |
| FXPF20010302 | 437076BA9 | HOME DEPOT INC/THE 4.200% 04/01/2043 DD 04/05/13 | 1,395,000.000 | 1,814,560.20 | 1,688,173.20 | -126,387.00 |
| FXPF20010302 | 437076BZ4 | HOME DEPOT INC/THE 3.125% 12/15/2049 DD 01/13/20 | 3,280,000.000 | 3,701,901.06 | 3,469,944.80 | -231,956.26 |
| FXPF20010302 | 437076CG5 | HOME DEPOT INC/THE 2.375% 03/15/2051 DD 01/07/21 | 395,000.000 | 372,866.80 | 365,240.70 | -7,626.10 |
| FXPF20010302 | 437076CK6 | HOME DEPOT INC/THE 2.750% 09/15/2051 DD 09/21/21 | 130,000.000 | 124,975.50 | 129,628.20 | 4,652.70 |
| FXPF20010302 | 440452AJ9 | HORMEL FOODS CORP 3.050% 06/03/2051 DD 06/03/21 | 510,000.000 | 512,093.20 | 543,807.90 | 31,714.70 |
| FXPF20010302 | 444859BR2 | HUMANA INC 2.150% 02/03/2032 DD 08/03/21 | 825,000.000 | 823,383.00 | 798,707.25 | -24,675.75 |
| FXPF20010302 | 455170AB6 | INDIANA UNIVERSITY HEALTH INC 2.852% 11/01/2051 DD 07/01/21 | 320,000.000 | 320,000.00 | 323,001.60 | 3,001.60 |
| FXPF20010302 | 458140AP5 | INTEL CORP 4.250% 12/15/2042 DD 12/11/12 | 310,000.000 | 399,097.10 | 378,776.60 | -20,320.50 |
| FXPF20010302 | 458140BJ8 | INTEL CORP 3.250% 11/15/2049 DD 11/21/19 | 1,525,000.000 | 1,706,871.50 | 1,615,569.75 | -91,301.75 |
| FXPF20010302 | 458140BV1 | INTEL CORP 2.800% 08/12/2041 DD 08/12/21 | 390,000.000 | 390,163.80 | 390,195.00 | 31.20 |
| FXPF20010302 | 458140BX7 | INTEL CORP 3.200% 08/12/2061 DD 08/12/21 | 290,000.000 | 297,261.10 | 298,349.10 | 1,088.00 |
| FXPF20010302 | 45866FAP9 | INTERCONTINENTAL EXCHANGE INC 2.650% 09/15/2040 DD 08/20/20 | 900,000.000 | 923,136.92 | 874,090.02 | -49,046.90 |
| FXPF20010302 | 45866FAQ7 | INTERCONTINENTAL EXCHANGE INC 3.000% 09/15/2060 DD 08/20/20 | 420,000.000 | 392,842.80 | 417,018.27 | 24,175.47 |
| FXPF20010302 | 459200AP6 | INTERNATIONAL BUSINESS MACHINE 7.125% 12/01/2096 DD 12/06/96 | 175,000.000 | 300,739.25 | 324,980.25 | 24,241.00 |
| FXPF20010302 | 459200KB6 | INTERNATIONAL BUSINESS MACHINE 4.150% 05/15/2039 DD 05/15/19 | 660,000.000 | 799,848.40 | 764,121.60 | -35,726.80 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF20010302 | 459200KK6 | INTERNATIONAL BUSINESS MACHINE 2.850% 05/15/2040 DD 05/07/20 | 150,000.000 | 148,482.00 | 147,651.00 | -831.00 |
| FXPF20010302 | 459200KL4 | INTERNATIONAL BUSINESS MACHINE 2.950% 05/15/2050 DD 05/07/20 | 390,000.000 | 386,936.20 | 382,320.90 | -4,615.30 |
| FXPF20010302 | 461070AG9 | INTERSTATE POWER AND LIGHT CO 6.250% 07/15/2039 DD 07/10/09 | 400,000.000 | 582,552.00 | 559,732.00 | -22,820.00 |
| FXPF20010302 | 461070AN4 | INTERSTATE POWER AND LIGHT CO 3.700% 09/15/2046 DD 09/15/16 | 530,000.000 | 611,975.10 | 593,509.90 | -18,465.20 |
| FXPF20010302 | 46625HJB7 | JPMORGAN CHASE & CO 5.600% 07/15/2041 DD 07/21/11 | 95,000.000 | 143,716.00 | 131,895.15 | -11,820.85 |
| FXPF20010302 | 46647PAJ5 | JPMORGAN CHASE & CO VAR RT 07/24/2038 DD 07/24/17 | 415,000.000 | 471,763.25 | 472,033.45 | 270.20 |
| FXPF20010302 | 46647PAK2 | JPMORGAN CHASE & CO VAR RT 07/24/2048 DD 07/24/17 | 1,070,000.000 | 1,277,461.50 | 1,267,415.00 | -10,046.50 |
| FXPF20010302 | 46647PBM7 | JPMORGAN CHASE & CO VAR RT 04/22/2041 DD 04/22/20 | 2,655,000.000 | 2,967,679.35 | 2,757,270.60 | -210,408.75 |
| FXPF20010302 | 46647PBV7 | JPMORGAN CHASE & CO VAR RT 11/19/2041 DD 11/19/20 | 2,955,000.000 | 3,032,746.05 | 2,818,153.95 | -214,592.10 |
| FXPF20010302 | 47216QAC7 | JDE PEET'S NV 144A 2.250% 09/24/2031 DD 09/24/21 | 790,000.000 | 788,186.30 | 760,975.40 | -27,210.90 |
| FXPF20010302 | 478045AA5 | JOHN SEVIER COMBINED CYCLE GEN 4.626% 01/15/2042 DD 01/17/12 | 588,230.751 | 744,670.71 | 715,788.59 | -28,882.12 |
| FXPF20010302 | 478160AV6 | JOHNSON & JOHNSON 4.500% 09/01/2040 DD 08/17/10 | 265,000.000 | 336,385.70 | 335,964.35 | -421.35 |
| FXPF20010302 | 478160BJ2 | JOHNSON & JOHNSON 4.375% 12/05/2033 DD 12/05/13 | 505,000.000 | 633,584.20 | 623,978.00 | -9,606.20 |
| FXPF20010302 | 478160BU7 | JOHNSON & JOHNSON 3.550% 03/01/2036 DD 03/01/16 | 225,000.000 | 264,654.00 | 257,766.75 | -6,887.25 |
| FXPF20010302 | 478160BV5 | JOHNSON & JOHNSON 3.700% 03/01/2046 DD 03/01/16 | 625,000.000 | 736,143.50 | 736,687.50 | 544.00 |
| FXPF20010302 | 478160CF9 | JOHNSON & JOHNSON 3.625% 03/03/2037 DD 03/03/17 | 1,480,000.000 | 1,809,507.20 | 1,701,985.20 | -107,522.00 |
| FXPF20010302 | 478160CG7 | JOHNSON & JOHNSON 3.750% 03/03/2047 DD 03/03/17 | 630,000.000 | 734,427.50 | 743,444.10 | 9,016.60 |
| FXPF20010302 | 478160CL6 | JOHNSON & JOHNSON 3.400% 01/15/2038 DD 11/10/17 | 532,000.000 | 643,592.32 | 600,282.20 | -43,310.12 |
| FXPF20010302 | 478160CR3 | JOHNSON & JOHNSON 2.100% 09/01/2040 DD 08/25/20 | 1,545,000.000 | 1,493,888.42 | 1,465,849.65 | -28,038.77 |
| FXPF20010302 | 482480AH3 | KLA CORP 5.000% 03/15/2049 DD 03/20/19 | 100,000.000 | 134,985.00 | 133,709.00 | -1,276.00 |
| FXPF20010302 | 48305QAF0 | KAISER FOUNDATION HOSPITALS 2.810% 06/01/2041 DD 06/15/21 | 205,000.000 | 206,687.15 | 206,703.55 | 16.40 |
| FXPF20010302 | 48305QAG8 | KAISER FOUNDATION HOSPITALS 3.002% 06/01/2051 DD 06/15/21 | 1,055,000.000 | 1,058,087.00 | 1,090,004.90 | 31,917.90 |
| FXPF20010302 | 491674BJ5 | KENTUCKY UTILITIES CO 4.650% 11/15/2043 DD 11/14/13 | 135,000.000 | 174,784.50 | 165,217.05 | -9,567.45 |
| FXPF20010302 | 491674BL0 | KENTUCKY UTILITIES CO 4.375% 10/01/2045 DD 09/28/15 | 805,000.000 | 1,013,943.90 | 951,687.10 | -62,256.80 |
| FXPF20010302 | 49271VAK6 | KEURIG DR PEPPER INC 3.800% 05/01/2050 DD 04/13/20 | 540,000.000 | 582,611.53 | 598,352.40 | 15,740.87 |
| FXPF20010302 | 49271VAM2 | KEURIG DR PEPPER INC 3.350% 03/15/2051 DD 03/15/21 | 370,000.000 | 385,896.80 | 386,202.30 | 305.50 |
| FXPF20010302 | 501044DF5 | KROGER CO/THE 3.875% 10/15/2046 DD 10/03/16 | 350,000.000 | 410,091.50 | 390,736.50 | -19,355.00 |
| FXPF20010302 | 50220PAE3 | LSEGA FINANCING PLC 144A 3.200% 04/06/2041 DD 04/06/21 | 375,000.000 | 373,132.50 | 392,512.50 | 19,380.00 |
| FXPF20010302 | 50249AAJ2 | LYB INTERNATIONAL FINANCE III 3.625% 04/01/2051 DD 10/08/20 | 545,000.000 | 575,984.50 | 579,215.10 | 3,230.60 |
| FXPF20010302 | 512807AT5 | LAM RESEARCH CORP 4.875% 03/15/2049 DD 03/04/19 | 380,000.000 | 527,094.20 | 517,575.20 | -9,519.00 |
| FXPF20010302 | 534187BL2 | LINCOLN NATIONAL CORP 4.375% 06/15/2050 DD 05/15/20 | 305,000.000 | 375,326.90 | 370,992.85 | -4,334.05 |
| FXPF20010302 | 539830BB4 | LOCKHEED MARTIN CORP 4.070% 12/15/2042 DD 12/14/12 | 1,210,000.000 | 1,554,248.40 | 1,428,429.20 | -125,819.20 |
| FXPF20010302 | 539830BL2 | LOCKHEED MARTIN CORP 4.700% 05/15/2046 DD 11/23/15 | 435,000.000 | 569,976.15 | 570,006.60 | 30.45 |
| FXPF20010302 | 546676AY3 | LOUISVILLE GAS AND ELECTRIC CO 4.250% 04/01/2049 DD 04/01/19 | 290,000.000 | 374,656.80 | 354,620.70 | -20,036.10 |
| FXPF20010302 | 548661DJ3 | LOWE'S COS INC 4.375% 09/15/2045 DD 09/16/15 | 300,000.000 | 376,755.00 | 359,910.00 | -16,845.00 |
| FXPF20010302 | 548661DN4 | LOWE'S COS INC 3.700% 04/15/2046 DD 04/20/16 | 645,000.000 | 703,035.41 | 709,351.65 | 6,316.24 |
| FXPF20010302 | 55037AAB4 | LUNDIN ENERGY FINANCE BV 144A 3.100% 07/15/2031 DD 06/23/21 | 180,000.000 | 179,658.00 | 181,483.20 | 1,825.20 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF20010302 | 575718AF8 | MASSACHUSETTS INSTITUTE OF TEC 3.885% 07/01/2116 DD 08/02/16 | 260,000.000 | 329,609.80 | 325,868.40 | -3,741.40 |
| FXPF20010302 | 57636QAL8 | MASTERCARD INC 3.650% 06/01/2049 DD 05/31/19 | 570,000.000 | 708,128.10 | 662,072.10 | -46,056.00 |
| FXPF20010302 | 57636QAQ7 | MASTERCARD INC 3.850% 03/26/2050 DD 03/26/20 | 990,000.000 | 1,228,851.28 | 1,194,207.30 | -34,643.98 |
| FXPF20010302 | 58013MFC3 | MCDONALD'S CORP 4.450% 03/01/2047 DD 03/09/17 | 300,000.000 | 389,802.00 | 367,107.00 | -22,695.00 |
| FXPF20010302 | 58013MFK5 | MCDONALD'S CORP 3.625% 09/01/2049 DD 08/12/19 | 375,000.000 | 410,756.25 | 415,342.50 | 4,586.25 |
| FXPF20010302 | 585055BT2 | MEDTRONIC INC 4.375% 03/15/2035 DD 03/15/15 | 1,285,000.000 | 1,575,004.50 | 1,582,991.50 | 7,987.00 |
| FXPF20010302 | 589331AS6 | MERCK & CO INC 3.600% 09/15/2042 DD 09/13/12 | 515,000.000 | 580,956.05 | 576,454.95 | -4,501.10 |
| FXPF20010302 | 58933YAJ4 | MERCK & CO INC 4.150% 05/18/2043 DD 05/20/13 | 320,000.000 | 416,198.40 | 390,012.80 | -26,185.60 |
| FXPF20010302 | 58933YAT2 | MERCK & CO INC 3.700% 02/10/2045 DD 02/10/15 | 620,000.000 | 723,521.30 | 715,839.60 | -7,681.70 |
| FXPF20010302 | 58933YBA2 | MERCK & CO INC 2.350% 06/24/2040 DD 06/24/20 | 1,065,000.000 | 1,070,656.06 | 1,017,373.20 | -53,282.86 |
| FXPF20010302 | 58933YBG9 | MERCK & CO INC 2.900% 12/10/2061 DD 12/10/21 | 520,000.000 | 518,818.90 | 518,627.20 | -191.70 |
| FXPF20010302 | 59023VAA8 | BANK OF AMERICA CORP 7.750% 05/14/2038 DD 05/14/08 | 875,000.000 | 1,354,477.52 | 1,373,855.00 | 19,377.48 |
| FXPF20010302 | 591539AA9 | METHODIST HOSPITAL/THE 2.705% 12/01/2050 DD 08/27/20 | 545,000.000 | 555,938.15 | 529,091.45 | -26,846.70 |
| FXPF20010302 | 59156RAJ7 | METLIFE INC 6.375% 06/15/2034 DD 06/03/04 | 290,000.000 | 403,210.20 | 403,561.10 | 350.90 |
| FXPF20010302 | 59156RAM0 | METLIFE INC 5.700% 06/15/2035 DD 06/23/05 | 160,000.000 | 221,126.40 | 214,972.80 | -6,153.60 |
| FXPF20010302 | 59156RAY4 | METLIFE INC 5.875% 02/06/2041 DD 08/06/10 | 150,000.000 | 228,487.50 | 212,815.50 | -15,672.00 |
| FXPF20010302 | 59156RBD9 | METLIFE INC 4.125% 08/13/2042 DD 08/13/12 | 280,000.000 | 346,847.20 | 332,620.40 | -14,226.80 |
| FXPF20010302 | 59156RBL1 | METLIFE INC VAR RT 12/15/2044 DD 09/15/14 | 690,000.000 | 946,824.90 | 898,683.60 | -48,141.30 |
| FXPF20010302 | 59156RBN7 | METLIFE INC 4.050% 03/01/2045 DD 03/05/15 | 260,000.000 | 309,766.60 | 310,013.60 | 247.00 |
| FXPF20010302 | 594918AM6 | MICROSOFT CORP 5.300% 02/08/2041 DD 02/08/11 | 135,000.000 | 192,647.70 | 188,676.00 | -3,971.70 |
| FXPF20010302 | 594918BT0 | MICROSOFT CORP 3.700% 08/08/2046 DD 08/08/16 | 2,070,000.000 | 2,452,173.23 | 2,477,396.70 | 25,223.47 |
| FXPF20010302 | 594918CC6 | MICROSOFT CORP 2.525% 06/01/2050 DD 06/01/20 | 4,171,000.000 | 4,300,238.09 | 4,083,659.26 | -216,578.83 |
| FXPF20010302 | 59523UAU1 | MID-AMERICA APARTMENTS LP 2.875% 09/15/2051 DD 08/19/21 | 230,000.000 | 226,752.40 | 227,357.30 | 604.90 |
| FXPF20010302 | 595620AL9 | MIDAMERICAN ENERGY CO 4.800% 09/15/2043 DD 09/19/13 | 180,000.000 | 239,481.00 | 230,115.60 | -9,365.40 |
| FXPF20010302 | 595620AN5 | MIDAMERICAN ENERGY CO 4.400% 10/15/2044 DD 04/03/14 | 235,000.000 | 304,792.65 | 288,255.70 | -16,536.95 |
| FXPF20010302 | 595620AR6 | MIDAMERICAN ENERGY CO 3.950% 08/01/2047 DD 02/01/17 | 715,000.000 | 898,612.00 | 842,513.10 | -56,098.90 |
| FXPF20010302 | 595620AS4 | MIDAMERICAN ENERGY CO 3.650% 08/01/2048 DD 02/01/18 | 145,000.000 | 177,285.70 | 163,555.65 | -13,730.05 |
| FXPF20010302 | 595620AW5 | MIDAMERICAN ENERGY CO 2.700% 08/01/2052 DD 07/22/21 | 1,060,000.000 | 1,052,484.60 | 1,033,309.20 | -19,175.40 |
| FXPF20010302 | 606822BX1 | MITSUBISHI UFJ FINANCIAL GROUP VAR RT 07/20/2032 DD 07/20/21 | 1,380,000.000 | 1,380,000.00 | 1,362,267.00 | -17,733.00 |
| FXPF20010302 | 61744YAL2 | MORGAN STANLEY VAR RT 07/22/2038 DD 07/24/17 | 2,400,000.000 | 2,934,262.33 | 2,741,640.00 | -192,622.33 |
| FXPF20010302 | 61744YAR9 | MORGAN STANLEY VAR RT 04/22/2039 DD 04/24/18 | 730,000.000 | 947,985.30 | 877,810.40 | -70,174.90 |
| FXPF20010302 | 61746BEG7 | MORGAN STANLEY 4.375% 01/22/2047 DD 01/20/17 | 1,295,000.000 | 1,538,329.10 | 1,632,166.20 | 93,837.10 |
| FXPF20010302 | 61747YDY8 | MORGAN STANLEY 4.300% 01/27/2045 DD 01/27/15 | 165,000.000 | 204,948.15 | 203,534.10 | -1,414.05 |
| FXPF20010302 | 62954HAH1 | NXP BV / NXP FUNDING LLC 144A 2.650% 02/15/2032 DD 11/30/21 | 235,000.000 | 236,865.90 | 235,987.00 | -878.90 |
| FXPF20010302 | 62954HAK4 | NXP BV / NXP FUNDING LLC 144A 3.125% 02/15/2042 DD 11/30/21 | 170,000.000 | 168,143.60 | 171,547.00 | 3,403.40 |
| FXPF20010302 | 62954HAM0 | NXP BV / NXP FUNDING LLC 144A 3.250% 11/30/2051 DD 11/30/21 | 160,000.000 | 158,032.00 | 160,512.00 | 2,480.00 |
| FXPF20010302 | 637417AR7 | NATIONAL RETAIL PROPERTIES INC 3.000% 04/15/2052 DD 09/24/21 | 415,000.000 | 405,388.60 | 393,781.05 | -11,607.55 |
| FXPF20010302 | 641423BU1 | NEVADA POWER CO 6.750% 07/01/2037 DD 06/28/07 | 390,000.000 | 591,883.50 | 577,987.80 | -13,895.70 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF20010302 | 641423BZ0 | NEVADA POWER CO 5.375% 09/15/2040 DD 09/14/10 | 188,000.000 | 249,252.28 | 242,661.00 | -6,591.28 |
| FXPF20010302 | 641423CE6 | NEVADA POWER CO 3.125% 08/01/2050 DD 01/30/20 | 280,000.000 | 310,066.40 | 283,710.00 | -26,356.40 |
| FXPF20010302 | 649322AE4 | NEW YORK AND PRESBYTERIAN HOSP 4.763% 08/01/2116 DD 06/28/16 | 310,000.000 | 397,810.60 | 433,677.60 | 35,867.00 |
| FXPF20010302 | 64952GAQ1 | NEW YORK LIFE INSURANCE C 144A 4.450% 05/15/2069 DD 04/04/19 | 115,000.000 | 154,526.65 | 146,924.00 | -7,602.65 |
| FXPF20010302 | 654106AL7 | NIKE INC 3.250% 03/27/2040 DD 03/27/20 | 1,075,000.000 | 1,193,963.44 | 1,172,588.50 | -21,374.94 |
| FXPF20010302 | 654106AM5 | NIKE INC 3.375% 03/27/2050 DD 03/27/20 | 250,000.000 | 284,280.39 | 283,677.50 | -602.89 |
| FXPF20010302 | 65473QBB8 | NISOURCE INC 5.250% 02/15/2043 DD 06/14/12 | 175,000.000 | 239,676.50 | 224,462.00 | -15,214.50 |
| FXPF20010302 | 655844CF3 | NORFOLK SOUTHERN CORP 3.050% 05/15/2050 DD 05/11/20 | 625,000.000 | 602,428.30 | 639,075.00 | 36,646.70 |
| FXPF20010302 | 665501AM4 | NORTHERN NATURAL GAS CO 144A 3.400% 10/16/2051 DD 04/09/21 | 185,000.000 | 192,758.90 | 190,797.90 | -1,961.00 |
| FXPF20010302 | 665772CJ6 | NORTHERN STATES POWER CO/MN 3.400% 08/15/2042 DD 08/13/12 | 170,000.000 | 181,165.60 | 183,943.40 | 2,777.80 |
| FXPF20010302 | 665772CP2 | NORTHERN STATES POWER CO/MN 3.600% 05/15/2046 DD 05/31/16 | 170,000.000 | 206,359.60 | 190,971.20 | -15,388.40 |
| FXPF20010302 | 665772CQ0 | NORTHERN STATES POWER CO/MN 3.600% 09/15/2047 DD 09/13/17 | 155,000.000 | 190,986.35 | 174,857.05 | -16,129.30 |
| FXPF20010302 | 668103AC8 | NORTHWESTERN MEMORIAL HEALTHCA 2.633% 07/15/2051 DD 08/18/21 | 150,000.000 | 150,000.00 | 143,964.00 | -6,036.00 |
| FXPF20010302 | 66988AAG9 | NOVANT HEALTH INC 2.637% 11/01/2036 DD 04/15/21 | 635,000.000 | 635,000.00 | 640,956.30 | 5,956.30 |
| FXPF20010302 | 66988AAH7 | NOVANT HEALTH INC 3.168% 11/01/2051 DD 04/15/21 | 900,000.000 | 900,000.00 | 948,087.00 | 48,087.00 |
| FXPF20010302 | 66988AAJ3 | NOVANT HEALTH INC 3.318% 11/01/2061 DD 04/15/21 | 445,000.000 | 445,000.00 | 479,318.40 | 34,318.40 |
| FXPF20010302 | 66989HAK4 | NOVARTIS CAPITAL CORP 4.000% 11/20/2045 DD 11/20/15 | 785,000.000 | 1,028,334.30 | 955,384.25 | -72,950.05 |
| FXPF20010302 | 66989HAS7 | NOVARTIS CAPITAL CORP 2.750% 08/14/2050 DD 02/14/20 | 850,000.000 | 890,965.05 | 861,908.50 | -29,056.55 |
| FXPF20010302 | 670346AU9 | NUCOR CORP 2.979% 12/15/2055 DD 06/15/21 | 390,000.000 | 405,771.60 | 384,528.30 | -21,243.30 |
| FXPF20010302 | 677415CU3 | OHIO POWER CO 2.900% 10/01/2051 DD 09/13/21 | 440,000.000 | 437,892.40 | 426,012.40 | -11,880.00 |
| FXPF20010302 | 67777JAK4 | OHIOHEALTH CORP 3.042% 11/15/2050 DD 05/29/20 | 245,000.000 | 268,189.25 | 258,435.80 | -9,753.45 |
| FXPF20010302 | 67777JAM0 | OHIOHEALTH CORP 2.834% 11/15/2041 DD 10/26/21 | 315,000.000 | 315,000.00 | 322,386.75 | 7,386.75 |
| FXPF20010302 | 68233JAH7 | ONCOR ELECTRIC DELIVERY CO LLC 5.250% 09/30/2040 DD 03/30/11 | 240,000.000 | 341,851.20 | 319,015.20 | -22,836.00 |
| FXPF20010302 | 68233JBG8 | ONCOR ELECTRIC DELIVERY CO LLC 4.100% 11/15/2048 DD 11/15/18 | 655,000.000 | 848,526.30 | 792,261.80 | -56,264.50 |
| FXPF20010302 | 68233JBX1 | ONCOR ELECTRIC DELIVERY CO LLC 5.350% 10/01/2052 DD 04/01/21 | 139,000.000 | 211,528.81 | 202,881.62 | -8,647.19 |
| FXPF20010302 | 68389XAH8 | ORACLE CORP 6.125% 07/08/2039 DD 07/08/09 | 345,000.000 | 473,357.59 | 458,229.00 | -15,128.59 |
| FXPF20010302 | 68389XAV7 | ORACLE CORP 4.300% 07/08/2034 DD 07/08/14 | 220,000.000 | 278,436.40 | 243,982.20 | -34,454.20 |
| FXPF20010302 | 68389XBE4 | ORACLE CORP 3.900% 05/15/2035 DD 05/05/15 | 570,000.000 | 616,213.00 | 611,518.80 | -4,694.20 |
| FXPF20010302 | 68389XBF1 | ORACLE CORP 4.125% 05/15/2045 DD 05/05/15 | 495,000.000 | 558,594.32 | 523,799.10 | -34,795.22 |
| FXPF20010302 | 68389XBG9 | ORACLE CORP 4.375% 05/15/2055 DD 05/05/15 | 360,000.000 | 402,193.20 | 395,514.00 | -6,679.20 |
| FXPF20010302 | 68389XBP9 | ORACLE CORP 3.800% 11/15/2037 DD 11/09/17 | 150,000.000 | 158,850.00 | 156,973.50 | -1,876.50 |
| FXPF20010302 | 68389XBQ7 | ORACLE CORP 4.000% 11/15/2047 DD 11/09/17 | 2,420,000.000 | 2,621,964.35 | 2,520,841.40 | -101,122.95 |
| FXPF20010302 | 68389XBX2 | ORACLE CORP 3.600% 04/01/2050 DD 04/01/20 | 660,000.000 | 682,340.55 | 648,555.60 | -33,784.95 |
| FXPF20010302 | 690742AH4 | OWENS CORNING 4.400% 01/30/2048 DD 01/25/18 | 285,000.000 | 335,097.30 | 334,855.05 | -242.25 |
| FXPF20010302 | 693304AV9 | PECO ENERGY CO 3.700% 09/15/2047 DD 09/18/17 | 355,000.000 | 435,166.10 | 402,317.95 | -32,848.15 |
| FXPF20010302 | 693304AX5 | PECO ENERGY CO 3.000% 09/15/2049 DD 09/10/19 | 140,000.000 | 154,421.40 | 141,869.00 | -12,552.40 |
| FXPF20010302 | 69351UAS2 | PPL ELECTRIC UTILITIES CORP 4.125% 06/15/2044 DD | 210,000.000 | 262,756.20 | 246,999.90 | -15,756.30 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| | | 06/05/14 | | | | |
| FXPF20010302 | 69351UAV5 | PPL ELECTRIC UTILITIES CORP 4.150% 06/15/2048 DD 06/14/18 | 270,000.000 | 347,741.10 | 325,752.30 | -21,988.80 |
| FXPF20010302 | 694308HH3 | PACIFIC GAS AND ELECTRIC CO 4.750% 02/15/2044 DD 02/21/14 | 190,000.000 | 188,759.30 | 197,563.90 | 8,804.60 |
| FXPF20010302 | 695114CG1 | PACIFICORP 6.250% 10/15/2037 DD 10/03/07 | 205,000.000 | 306,157.25 | 285,515.80 | -20,641.45 |
| FXPF20010302 | 695114CJ5 | PACIFICORP 6.350% 07/15/2038 DD 07/17/08 | 160,000.000 | 241,268.80 | 225,212.80 | -16,056.00 |
| FXPF20010302 | 695114CT3 | PACIFICORP 4.125% 01/15/2049 DD 07/13/18 | 390,000.000 | 501,438.60 | 450,855.60 | -50,583.00 |
| FXPF20010302 | 695114CY2 | PACIFICORP 2.900% 06/15/2052 DD 07/09/21 | 195,000.000 | 193,504.35 | 192,143.25 | -1,361.10 |
| FXPF20010302 | 70462GAC2 | PEACEHEALTH OBLIGATED GROUP 3.218% 11/15/2050 DD 10/08/20 | 290,000.000 | 314,905.20 | 304,679.80 | -10,225.40 |
| FXPF20010302 | 713448EP9 | PEPSICO INC 2.875% 10/15/2049 DD 10/09/19 | 475,000.000 | 508,469.81 | 499,994.50 | -8,475.31 |
| FXPF20010302 | 717081CY7 | PFIZER INC 7.200% 03/15/2039 DD 03/24/09 | 440,000.000 | 708,489.30 | 711,656.00 | 3,166.70 |
| FXPF20010302 | 717081DE0 | PFIZER INC 4.300% 06/15/2043 DD 06/03/13 | 890,000.000 | 1,164,933.30 | 1,093,445.10 | -71,488.20 |
| FXPF20010302 | 717081DK6 | PFIZER INC 4.400% 05/15/2044 DD 05/15/14 | 225,000.000 | 286,098.75 | 280,509.75 | -5,589.00 |
| FXPF20010302 | 717081DT7 | PFIZER INC 5.600% 09/15/2040 DD 09/15/15 | 155,000.000 | 227,202.10 | 218,337.65 | -8,864.45 |
| FXPF20010302 | 717081ED1 | PFIZER INC 4.125% 12/15/2046 DD 11/21/16 | 305,000.000 | 399,678.10 | 378,230.50 | -21,447.60 |
| FXPF20010302 | 717081EZ2 | PFIZER INC 2.550% 05/28/2040 DD 05/28/20 | 755,000.000 | 769,109.99 | 755,536.05 | -13,573.94 |
| FXPF20010302 | 71710TAC2 | PG&E ENERGY RECOVERY FUNDING L 2.822% 07/15/2048 DD 11/12/21 | 355,000.000 | 354,983.67 | 354,158.65 | -825.02 |
| FXPF20010302 | 718172AM1 | PHILIP MORRIS INTERNATIONAL IN 4.375% 11/15/2041 DD 11/15/11 | 1,570,000.000 | 1,873,727.40 | 1,787,083.90 | -86,643.50 |
| FXPF20010302 | 718172AU3 | PHILIP MORRIS INTERNATIONAL IN 3.875% 08/21/2042 DD 08/21/12 | 775,000.000 | 879,931.21 | 835,922.75 | -44,008.46 |
| FXPF20010302 | 718172BD0 | PHILIP MORRIS INTERNATIONAL IN 4.875% 11/15/2043 DD 11/12/13 | 460,000.000 | 564,272.10 | 561,430.00 | -2,842.10 |
| FXPF20010302 | 718546AK0 | PHILLIPS 66 4.650% 11/15/2034 DD 11/17/14 | 475,000.000 | 575,481.50 | 557,293.75 | -18,187.75 |
| FXPF20010302 | 73102QAA4 | POLAR TANKERS INC 144A 5.951% 05/10/2037 DD 05/10/07 | 280,000.000 | 357,630.00 | 344,929.20 | -12,700.80 |
| FXPF20010302 | 737679DE7 | POTOMAC ELECTRIC POWER CO 4.150% 03/15/2043 DD 03/18/13 | 480,000.000 | 605,827.20 | 560,505.60 | -45,321.60 |
| FXPF20010302 | 74005PBS2 | LINDE INC/CT 2.000% 08/10/2050 DD 08/10/20 | 255,000.000 | 203,959.20 | 223,640.10 | 19,680.90 |
| FXPF20010302 | 743315AP8 | PROGRESSIVE CORP/THE 4.350% 04/25/2044 DD 04/25/14 | 205,000.000 | 269,677.50 | 251,653.90 | -18,023.60 |
| FXPF20010302 | 743315AT0 | PROGRESSIVE CORP/THE 4.200% 03/15/2048 DD 03/14/18 | 1,025,000.000 | 1,228,219.37 | 1,270,754.00 | 42,534.63 |
| FXPF20010302 | 743315AX1 | PROGRESSIVE CORP/THE 3.950% 03/26/2050 DD 03/26/20 | 1,055,000.000 | 1,270,308.78 | 1,279,968.20 | 9,659.42 |
| FXPF20010302 | 74340XBP5 | PROLOGIS LP 3.000% 04/15/2050 DD 02/18/20 | 490,000.000 | 499,697.10 | 506,674.70 | 6,977.60 |
| FXPF20010302 | 743820AB8 | PROVIDENCE ST JOSEPH HEALTH OB 2.700% 10/01/2051 DD 10/01/21 | 1,345,000.000 | 1,345,000.00 | 1,305,349.40 | -39,650.60 |
| FXPF20010302 | 744320BA9 | PRUDENTIAL FINANCIAL INC 3.935% 12/07/2049 DD 12/07/17 | 420,000.000 | 491,666.10 | 491,689.80 | 23.70 |
| FXPF20010302 | 74432QCD5 | PRUDENTIAL FINANCIAL INC 4.418% 03/27/2048 DD 03/27/18 | 265,000.000 | 342,888.80 | 328,721.90 | -14,166.90 |
| FXPF20010302 | 744448BZ3 | PUBLIC SERVICE CO OF COLORADO 6.250% 09/01/2037 DD 08/15/07 | 220,000.000 | 333,737.80 | 321,607.00 | -12,130.80 |
| FXPF20010302 | 744448CQ2 | PUBLIC SERVICE CO OF COLORADO 4.100% 06/15/2048 DD 06/21/18 | 185,000.000 | 228,661.85 | 221,746.55 | -6,915.30 |
| FXPF20010302 | 744533BP4 | PUBLIC SERVICE CO OF OKLAHOMA 3.150% 08/15/2051 DD 08/13/21 | 220,000.000 | 219,067.20 | 222,543.20 | 3,476.00 |
| FXPF20010302 | 74456QAZ9 | PUBLIC SERVICE ELECTRIC AND GA 3.950% 05/01/2042 DD 05/11/12 | 220,000.000 | 270,861.80 | 253,607.20 | -17,254.60 |
| FXPF20010302 | 74456QBQ8 | PUBLIC SERVICE ELECTRIC AND GA 3.800% 03/01/2046 DD | 340,000.000 | 417,557.40 | 391,727.60 | -25,829.80 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| | | 03/03/16 | | | | |
| FXPF20010302 | 74456QBT2 | PUBLIC SERVICE ELECTRIC AND GA 3.600% 12/01/2047 DD 12/06/17 | 255,000.000 | 307,004.70 | 286,821.45 | -20,183.25 |
| FXPF20010302 | 74456QBZ8 | PUBLIC SERVICE ELECTRIC AND GA 3.850% 05/01/2049 DD 05/08/19 | 845,000.000 | 1,064,911.25 | 990,137.20 | -74,774.05 |
| FXPF20010302 | 74460DAJ8 | PUBLIC STORAGE 2.250% 11/09/2031 DD 11/09/21 | 405,000.000 | 404,890.65 | 407,519.10 | 2,628.45 |
| FXPF20010302 | 745332CB0 | PUGET SOUND ENERGY INC 5.795% 03/15/2040 DD 03/08/10 | 405,000.000 | 575,881.65 | 556,178.40 | -19,703.25 |
| FXPF20010302 | 745332CH7 | PUGET SOUND ENERGY INC 4.223% 06/15/2048 DD 06/14/18 | 650,000.000 | 807,245.00 | 771,095.00 | -36,150.00 |
| FXPF20010302 | 745332CJ3 | PUGET SOUND ENERGY INC 3.250% 09/15/2049 DD 08/30/19 | 325,000.000 | 360,082.41 | 344,077.50 | -16,004.91 |
| FXPF20010302 | 745332CK0 | PUGET SOUND ENERGY INC 2.893% 09/15/2051 DD 09/15/21 | 150,000.000 | 149,047.50 | 148,212.00 | -835.50 |
| FXPF20010302 | 74730DAD5 | QATAR ENERGY 144A 3.300% 07/12/2051 DD 07/12/21 | 720,000.000 | 724,512.19 | 741,146.40 | 16,634.21 |
| FXPF20010302 | 74730DAE3 | QATAR ENERGY 144A 3.125% 07/12/2041 DD 07/12/21 | 240,000.000 | 239,815.74 | 242,548.80 | 2,733.06 |
| FXPF20010302 | 75513ECK5 | RAYTHEON TECHNOLOGIES CORP 4.350% 04/15/2047 DD 10/15/20 | 1,005,000.000 | 1,286,958.09 | 1,225,195.50 | -61,762.59 |
| FXPF20010302 | 756109BA1 | REALTY INCOME CORP 1.800% 03/15/2033 DD 12/14/20 | 265,000.000 | 256,162.25 | 248,607.10 | -7,555.15 |
| FXPF20010302 | 760719BH6 | HSBC USA INC 7.200% 07/15/2097 DD 07/22/97 | 135,000.000 | 230,111.55 | 241,045.20 | 10,933.65 |
| FXPF20010302 | 771196BX9 | ROCHE HOLDINGS INC 144A 2.076% 12/13/2031 DD 12/13/21 | 1,535,000.000 | 1,535,000.00 | 1,532,620.75 | -2,379.25 |
| FXPF20010302 | 775109BN0 | ROGERS COMMUNICATIONS INC 4.350% 05/01/2049 DD 04/30/19 | 730,000.000 | 945,204.00 | 848,829.40 | -96,374.60 |
| FXPF20010302 | 78349AAB9 | RWJ BARNABAS HEALTH INC 3.949% 07/01/2046 DD 11/02/16 | 240,000.000 | 292,317.60 | 281,781.60 | -10,536.00 |
| FXPF20010302 | 78409VAQ7 | S&P GLOBAL INC 3.250% 12/01/2049 DD 11/26/19 | 325,000.000 | 345,768.30 | 353,622.75 | 7,854.45 |
| FXPF20010302 | 79466LAK0 | SALESFORCE INC 2.700% 07/15/2041 DD 07/12/21 | 1,030,000.000 | 1,026,533.55 | 1,031,730.40 | 5,196.85 |
| FXPF20010302 | 79466LAL8 | SALESFORCE INC 2.900% 07/15/2051 DD 07/12/21 | 300,000.000 | 299,163.00 | 306,546.00 | 7,383.00 |
| FXPF20010302 | 79466LAM6 | SALESFORCE INC 3.050% 07/15/2061 DD 07/12/21 | 390,000.000 | 388,744.20 | 403,002.60 | 14,258.40 |
| FXPF20010302 | 806605AG6 | MERCK & CO INC VAR RT 12/01/2033 DD 11/26/03 | 350,000.000 | 517,363.00 | 505,459.50 | -11,903.50 |
| FXPF20010302 | 806605AH4 | MERCK & CO INC 6.550% 09/15/2037 DD 09/17/07 | 115,000.000 | 170,189.65 | 169,781.40 | -408.25 |
| FXPF20010302 | 822582AD4 | SHELL INTERNATIONAL FINANCE BV 6.375% 12/15/2038 DD 12/11/08 | 240,000.000 | 358,279.20 | 350,294.40 | -7,984.80 |
| FXPF20010302 | 822582AN2 | SHELL INTERNATIONAL FINANCE BV 5.500% 03/25/2040 DD 03/25/10 | 115,000.000 | 165,964.55 | 156,186.10 | -9,778.45 |
| FXPF20010302 | 822582AT9 | SHELL INTERNATIONAL FINANCE BV 3.625% 08/21/2042 DD 08/21/12 | 340,000.000 | 396,667.80 | 374,516.80 | -22,151.00 |
| FXPF20010302 | 822582AY8 | SHELL INTERNATIONAL FINANCE BV 4.550% 08/12/2043 DD 08/12/13 | 700,000.000 | 915,323.55 | 875,469.00 | -39,854.55 |
| FXPF20010302 | 822582BF8 | SHELL INTERNATIONAL FINANCE BV 4.375% 05/11/2045 DD 05/11/15 | 540,000.000 | 675,068.06 | 658,162.80 | -16,905.26 |
| FXPF20010302 | 822582BQ4 | SHELL INTERNATIONAL FINANCE BV 4.000% 05/10/2046 DD 05/10/16 | 868,000.000 | 999,000.72 | 1,012,799.76 | 13,799.04 |
| FXPF20010302 | 822582BY7 | SHELL INTERNATIONAL FINANCE BV 3.750% 09/12/2046 DD 09/12/16 | 790,000.000 | 890,512.00 | 890,140.40 | -371.60 |
| FXPF20010302 | 822582CE0 | SHELL INTERNATIONAL FINANCE BV 3.125% 11/07/2049 DD 11/07/19 | 215,000.000 | 235,179.71 | 222,084.25 | -13,095.46 |
| FXPF20010302 | 822582CK6 | SHELL INTERNATIONAL FINANCE BV 2.875% 11/26/2041 DD 11/26/21 | 690,000.000 | 681,609.60 | 692,566.80 | 10,957.20 |
| FXPF20010302 | 822582CL4 | SHELL INTERNATIONAL FINANCE BV 3.000% 11/26/2051 DD 11/26/21 | 1,135,000.000 | 1,141,855.20 | 1,157,858.90 | 16,003.70 |
| FXPF20010302 | 824348BN5 | SHERWIN-WILLIAMS CO/THE 2.200% 03/15/2032 DD 11/10/21 | 215,000.000 | 210,080.80 | 212,755.40 | 2,674.60 |
| FXPF20010302 | 824348BP0 | SHERWIN-WILLIAMS CO/THE 2.900% 03/15/2052 DD 11/10/21 | 940,000.000 | 923,070.70 | 921,688.80 | -1,381.90 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF20010302 | 82620KBF9 | SIEMENS FINANCIERINGSMAAT 144A 2.875% 03/11/2041 DD 03/11/21 | 2,060,000.000 | 2,052,003.77 | 2,107,132.80 | 55,129.03 |
| FXPF20010302 | 828807DH7 | SIMON PROPERTY GROUP LP 3.250% 09/13/2049 DD 09/13/19 | 220,000.000 | 227,825.40 | 226,078.60 | -1,746.80 |
| FXPF20010302 | 828807DQ7 | SIMON PROPERTY GROUP LP 2.250% 01/15/2032 DD 08/18/21 | 315,000.000 | 311,201.10 | 307,865.25 | -3,335.85 |
| FXPF20010302 | 837004CG3 | DOMINION ENERGY SOUTH CAROLINA 4.600% 06/15/2043 DD 06/14/13 | 815,000.000 | 1,093,379.55 | 1,018,440.30 | -74,939.25 |
| FXPF20010302 | 837004CJ7 | DOMINION ENERGY SOUTH CAROLINA 5.100% 06/01/2065 DD 05/22/15 | 340,000.000 | 535,809.40 | 488,212.80 | -47,596.60 |
| FXPF20010302 | 842400ES8 | SOUTHERN CALIFORNIA EDISON CO 6.000% 01/15/2034 DD 01/14/04 | 423,000.000 | 588,807.54 | 548,787.51 | -40,020.03 |
| FXPF20010302 | 842400FF5 | SOUTHERN CALIFORNIA EDISON CO 5.550% 01/15/2037 DD 12/11/06 | 415,000.000 | 530,108.55 | 517,148.10 | -12,960.45 |
| FXPF20010302 | 842400FH1 | SOUTHERN CALIFORNIA EDISON CO 5.950% 02/01/2038 DD 01/22/08 | 105,000.000 | 142,650.90 | 136,011.75 | -6,639.15 |
| FXPF20010302 | 842400FT5 | SOUTHERN CALIFORNIA EDISON CO 3.900% 12/01/2041 DD 11/22/11 | 290,000.000 | 311,297.60 | 300,190.60 | -11,107.00 |
| FXPF20010302 | 842400FV0 | SOUTHERN CALIFORNIA EDISON CO 4.050% 03/15/2042 DD 03/13/12 | 195,000.000 | 223,569.45 | 211,409.25 | -12,160.20 |
| FXPF20010302 | 842400FZ1 | SOUTHERN CALIFORNIA EDISON CO 4.650% 10/01/2043 DD 10/02/13 | 145,000.000 | 179,676.75 | 169,819.65 | -9,857.10 |
| FXPF20010302 | 842400GT4 | SOUTHERN CALIFORNIA EDISON CO 3.650% 02/01/2050 DD 01/09/20 | 370,000.000 | 398,016.40 | 392,943.70 | -5,072.70 |
| FXPF20010302 | 842434CK6 | SOUTHERN CALIFORNIA GAS CO 3.750% 09/15/2042 DD 09/21/12 | 225,000.000 | 268,002.00 | 248,895.00 | -19,107.00 |
| FXPF20010302 | 842434CL4 | SOUTHERN CALIFORNIA GAS CO 4.450% 03/15/2044 DD 03/13/14 | 345,000.000 | 432,264.30 | 404,747.10 | -27,517.20 |
| FXPF20010302 | 842434CR1 | SOUTHERN CALIFORNIA GAS CO 4.125% 06/01/2048 DD 05/15/18 | 175,000.000 | 203,077.00 | 209,573.00 | 6,496.00 |
| FXPF20010302 | 842434CT7 | SOUTHERN CALIFORNIA GAS CO 3.950% 02/15/2050 DD 06/04/19 | 275,000.000 | 344,055.25 | 326,488.25 | -17,567.00 |
| FXPF20010302 | 845437BT8 | SOUTHWESTERN ELECTRIC POWER CO 3.250% 11/01/2051 DD 11/03/21 | 705,000.000 | 702,454.95 | 701,848.65 | -606.30 |
| FXPF20010302 | 845743BQ5 | SOUTHWESTERN PUBLIC SERVICE CO 3.400% 08/15/2046 DD 08/12/16 | 115,000.000 | 125,570.80 | 125,122.30 | -448.50 |
| FXPF20010302 | 845743BR3 | SOUTHWESTERN PUBLIC SERVICE CO 3.700% 08/15/2047 DD 08/09/17 | 250,000.000 | 288,595.50 | 281,545.00 | -7,050.50 |
| FXPF20010302 | 84859DAA5 | SPIRE MISSOURI INC 3.300% 06/01/2051 DD 05/20/21 | 245,000.000 | 245,213.87 | 266,493.85 | 21,279.98 |
| FXPF20010302 | 85434VAA6 | STANFORD HEALTH CARE 3.795% 11/15/2048 DD 01/17/18 | 410,000.000 | 514,275.30 | 489,080.80 | -25,194.50 |
| FXPF20010302 | 854502AN1 | STANLEY BLACK & DECKER INC 2.750% 11/15/2050 DD 11/02/20 | 1,020,000.000 | 968,586.30 | 985,687.20 | 17,100.90 |
| FXPF20010302 | 85771PAL6 | EQUINOR ASA 3.950% 05/15/2043 DD 05/15/13 | 385,000.000 | 469,823.20 | 448,890.75 | -20,932.45 |
| FXPF20010302 | 86944BAH6 | SUTTER HEALTH 3.161% 08/15/2040 DD 10/29/20 | 415,000.000 | 440,763.20 | 428,035.15 | -12,728.05 |
| FXPF20010302 | 86944BAJ2 | SUTTER HEALTH 3.361% 08/15/2050 DD 10/29/20 | 225,000.000 | 244,921.50 | 236,655.00 | -8,266.50 |
| FXPF20010302 | 871829AJ6 | SYSCO CORP 5.375% 09/21/2035 DD 09/22/05 | 370,000.000 | 491,545.00 | 466,429.40 | -25,115.60 |
| FXPF20010302 | 872898AE1 | TSMC ARIZONA CORP 3.250% 10/25/2051 DD 10/25/21 | 325,000.000 | 320,638.50 | 343,664.75 | 23,026.25 |
| FXPF20010302 | 87612EAR7 | TARGET CORP 6.500% 10/15/2037 DD 10/05/07 | 180,000.000 | 281,979.00 | 271,481.40 | -10,497.60 |
| FXPF20010302 | 87612EBA3 | TARGET CORP 4.000% 07/01/2042 DD 06/26/12 | 225,000.000 | 284,854.50 | 275,980.50 | -8,874.00 |
| FXPF20010302 | 87612EBG0 | TARGET CORP 3.900% 11/15/2047 DD 10/20/17 | 750,000.000 | 960,430.19 | 932,287.50 | -28,142.69 |
| FXPF20010302 | 882384AE0 | TEXAS EASTERN TRANSMISSIO 144A 4.150% 01/15/2048 DD 01/09/18 | 720,000.000 | 799,581.60 | 812,224.80 | 12,643.20 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF20010302 | 88579YAZ4 | 3M CO 3.625% 10/15/2047 DD 10/02/17 | 225,000.000 | 263,207.25 | 256,686.75 | -6,520.50 |
| FXPF20010302 | 89153VAV1 | TOTALENERGIES CAPITAL INTERNAT 3.127% 05/29/2050 DD 05/29/20 | 1,115,000.000 | 1,119,013.16 | 1,147,290.40 | 28,277.24 |
| FXPF20010302 | 89153VAX7 | TOTALENERGIES CAPITAL INTERNAT 2.986% 06/29/2041 DD 06/29/20 | 375,000.000 | 383,449.80 | 380,988.75 | -2,461.05 |
| FXPF20010302 | 89352HAD1 | TRANSCANADA PIPELINES LTD 6.200% 10/15/2037 DD 10/05/07 | 390,000.000 | 543,043.80 | 531,480.30 | -11,563.50 |
| FXPF20010302 | 89417EAD1 | TRAVELERS COS INC/THE 6.250% 06/15/2037 DD 05/29/07 | 355,000.000 | 516,363.85 | 509,819.05 | -6,544.80 |
| FXPF20010302 | 89417EAH2 | TRAVELERS COS INC/THE 5.350% 11/01/2040 DD 11/01/10 | 175,000.000 | 239,016.75 | 237,692.00 | -1,324.75 |
| FXPF20010302 | 89417EAK5 | TRAVELERS COS INC/THE 4.300% 08/25/2045 DD 08/25/15 | 115,000.000 | 152,025.40 | 142,333.20 | -9,692.20 |
| FXPF20010302 | 89417EAM1 | TRAVELERS COS INC/THE 4.000% 05/30/2047 DD 05/22/17 | 630,000.000 | 817,506.90 | 755,105.40 | -62,401.50 |
| FXPF20010302 | 89417EAQ2 | TRAVELERS COS INC/THE 2.550% 04/27/2050 DD 04/27/20 | 170,000.000 | 164,658.60 | 162,282.00 | -2,376.60 |
| FXPF20010302 | 89417EAR0 | TRAVELERS COS INC/THE 3.050% 06/08/2051 DD 06/08/21 | 835,000.000 | 832,553.45 | 875,798.10 | 43,244.65 |
| FXPF20010302 | 896517AB5 | TRINITY HEALTH CORP 2.632% 12/01/2040 DD 01/20/21 | 355,000.000 | 355,000.00 | 348,954.35 | -6,045.65 |
| FXPF20010302 | 89838QAA1 | TRUSTEES OF BOSTON UNIVERSITY 4.061% 10/01/2048 DD 08/17/18 | 85,000.000 | 107,620.20 | 103,458.60 | -4,161.60 |
| FXPF20010302 | 904764BR7 | UNILEVER CAPITAL CORP 2.625% 08/12/2051 DD 08/12/21 | 730,000.000 | 720,568.40 | 724,773.20 | 4,204.80 |
| FXPF20010302 | 906548CH3 | UNION ELECTRIC CO 8.450% 03/15/2039 DD 03/20/09 | 110,000.000 | 183,360.10 | 184,166.40 | 806.30 |
| FXPF20010302 | 906548CJ9 | UNION ELECTRIC CO 3.900% 09/15/2042 DD 09/11/12 | 425,000.000 | 518,755.00 | 481,176.50 | -37,578.50 |
| FXPF20010302 | 906548CL4 | UNION ELECTRIC CO 3.650% 04/15/2045 DD 04/06/15 | 110,000.000 | 130,104.70 | 122,565.30 | -7,539.40 |
| FXPF20010302 | 906548CN0 | UNION ELECTRIC CO 4.000% 04/01/2048 DD 04/06/18 | 200,000.000 | 252,072.00 | 237,284.00 | -14,788.00 |
| FXPF20010302 | 906548CQ3 | UNION ELECTRIC CO 3.250% 10/01/2049 DD 10/01/19 | 725,000.000 | 831,567.75 | 773,473.50 | -58,094.25 |
| FXPF20010302 | 907818FE3 | UNION PACIFIC CORP 3.950% 08/15/2059 DD 08/05/19 | 255,000.000 | 299,257.80 | 302,853.30 | 3,595.50 |
| FXPF20010302 | 907818FG8 | UNION PACIFIC CORP 3.839% 03/20/2060 DD 03/20/20 | 420,000.000 | 497,431.71 | 496,650.00 | -781.71 |
| FXPF20010302 | 907818FK9 | UNION PACIFIC CORP 3.250% 02/05/2050 DD 01/31/20 | 385,000.000 | 409,212.00 | 414,202.25 | 4,990.25 |
| FXPF20010302 | 907818FS2 | UNION PACIFIC CORP 3.799% 04/06/2071 DD 04/06/21 | 635,000.000 | 771,695.43 | 738,822.50 | -32,872.93 |
| FXPF20010302 | 907818FT0 | UNION PACIFIC CORP 3.200% 05/20/2041 DD 05/20/21 | 1,015,000.000 | 1,029,197.86 | 1,083,634.30 | 54,436.44 |
| FXPF20010302 | 907818FV5 | UNION PACIFIC CORP 3.550% 05/20/2061 DD 05/20/21 | 630,000.000 | 659,792.70 | 698,493.60 | 38,700.90 |
| FXPF20010302 | 907818FW3 | UNION PACIFIC CORP 2.950% 03/10/2052 DD 09/10/21 | 580,000.000 | 592,919.88 | 589,233.60 | -3,686.28 |
| FXPF20010302 | 911312AN6 | UNITED PARCEL SERVICE INC 4.875% 11/15/2040 DD 11/12/10 | 120,000.000 | 164,799.60 | 157,574.40 | -7,225.20 |
| FXPF20010302 | 911312BV7 | UNITED PARCEL SERVICE INC 5.200% 04/01/2040 DD 03/24/20 | 440,000.000 | 624,984.80 | 594,286.00 | -30,698.80 |
| FXPF20010302 | 913017BT5 | RAYTHEON TECHNOLOGIES CORP 4.500% 06/01/2042 DD 06/01/12 | 1,590,000.000 | 2,042,390.64 | 1,981,601.10 | -60,789.54 |
| FXPF20010302 | 913017CA5 | RAYTHEON TECHNOLOGIES CORP 4.150% 05/15/2045 DD 05/04/15 | 340,000.000 | 430,412.80 | 397,487.20 | -32,925.60 |
| FXPF20010302 | 91324PAR3 | UNITEDHEALTH GROUP INC 5.800% 03/15/2036 DD 03/02/06 | 220,000.000 | 309,775.40 | 305,690.00 | -4,085.40 |
| FXPF20010302 | 91324PBK7 | UNITEDHEALTH GROUP INC 6.875% 02/15/2038 DD 02/07/08 | 135,000.000 | 212,155.20 | 207,400.50 | -4,754.70 |
| FXPF20010302 | 91324PBU5 | UNITEDHEALTH GROUP INC 4.625% 11/15/2041 DD 11/10/11 | 495,000.000 | 676,793.70 | 623,373.30 | -53,420.40 |
| FXPF20010302 | 91324PDF6 | UNITEDHEALTH GROUP INC 3.750% 10/15/2047 DD 10/25/17 | 515,000.000 | 562,105.65 | 593,161.55 | 31,055.90 |
| FXPF20010302 | 91324PDL3 | UNITEDHEALTH GROUP INC 4.250% 06/15/2048 DD 06/19/18 | 660,000.000 | 865,630.88 | 820,373.40 | -45,257.48 |
| FXPF20010302 | 91324PDT6 | UNITEDHEALTH GROUP INC 3.500% 08/15/2039 DD 07/25/19 | 430,000.000 | 511,536.60 | 478,018.10 | -33,518.50 |
| FXPF20010302 | 91324PDY5 | UNITEDHEALTH GROUP INC 2.750% 05/15/2040 DD 05/18/20 | 1,340,000.000 | 1,297,497.10 | 1,364,254.00 | 66,756.90 |
| FXPF20010302 | 91324PDZ2 | UNITEDHEALTH GROUP INC 2.900% 05/15/2050 DD 05/18/20 | 950,000.000 | 1,010,508.48 | 971,517.50 | -38,990.98 |
| FXPF20010302 | 91324PEE8 | UNITEDHEALTH GROUP INC 3.050% 05/15/2041 DD 05/19/21 | 2,575,000.000 | 2,571,960.30 | 2,702,745.75 | 130,785.45 |
| FXPF20010302 | 91412NBE9 | UNIVERSITY OF CHICAGO/THE 2.547% 04/01/2050 DD 09/02/20 | 770,000.000 | 771,786.40 | 753,837.70 | -17,948.70 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF20010302 | 91481CAC4 | TRUSTEES OF THE UNIVERSITY OF 3.610% 02/15/2119 DD 08/06/19 | 215,000.000 | 242,143.75 | 249,047.40 | 6,903.65 |
| FXPF20010302 | 91481CAD2 | TRUSTEES OF THE UNIVERSITY OF 2.396% 10/01/2050 DD 07/14/20 | 420,000.000 | 428,421.00 | 402,171.00 | -26,250.00 |
| FXPF20010302 | 914886AC0 | UNIVERSITY OF SOUTHERN CALIFOR 3.841% 10/01/2047 DD 04/18/17 | 255,000.000 | 323,128.35 | 302,009.25 | -21,119.10 |
| FXPF20010302 | 914886AE6 | UNIVERSITY OF SOUTHERN CALIFOR 2.805% 10/01/2050 DD 02/12/20 | 260,000.000 | 281,691.80 | 264,669.60 | -17,022.20 |
| FXPF20010302 | 92343VFT6 | VERIZON COMMUNICATIONS INC 2.650% 11/20/2040 DD 11/20/20 | 570,000.000 | 572,947.75 | 543,198.60 | -29,749.15 |
| FXPF20010302 | 92343VFU3 | VERIZON COMMUNICATIONS INC 2.875% 11/20/2050 DD 11/20/20 | 3,115,000.000 | 3,085,250.06 | 2,967,473.60 | -117,776.46 |
| FXPF20010302 | 92343VFV1 | VERIZON COMMUNICATIONS INC 3.000% 11/20/2060 DD 11/20/20 | 890,000.000 | 857,899.88 | 844,877.00 | -13,022.88 |
| FXPF20010302 | 92343VGM0 | VERIZON COMMUNICATIONS IN 144A 2.355% 03/15/2032 DD 09/20/21 | 4,680,000.000 | 4,683,773.60 | 4,617,007.20 | -66,766.40 |
| FXPF20010302 | 92556HAC1 | PARAMOUNT GLOBAL 4.950% 05/19/2050 DD 05/19/20 | 1,265,000.000 | 1,576,573.45 | 1,618,048.85 | 41,475.40 |
| FXPF20010302 | 927804FL3 | VIRGINIA ELECTRIC AND POWER CO 4.000% 01/15/2043 DD 01/08/13 | 503,000.000 | 632,220.70 | 579,682.35 | -52,538.35 |
| FXPF20010302 | 92826CAE2 | VISA INC 4.150% 12/14/2035 DD 12/14/15 | 450,000.000 | 539,928.00 | 539,316.00 | -612.00 |
| FXPF20010302 | 92826CAF9 | VISA INC 4.300% 12/14/2045 DD 12/14/15 | 1,625,000.000 | 2,202,733.00 | 2,051,481.25 | -151,251.75 |
| FXPF20010302 | 92826CAJ1 | VISA INC 3.650% 09/15/2047 DD 09/11/17 | 375,000.000 | 443,456.25 | 438,487.50 | -4,968.75 |
| FXPF20010302 | 92826CAK8 | VISA INC 2.700% 04/15/2040 DD 04/02/20 | 255,000.000 | 278,365.65 | 261,295.95 | -17,069.70 |
| FXPF20010302 | 92826CAQ5 | VISA INC 2.000% 08/15/2050 DD 08/17/20 | 225,000.000 | 214,886.25 | 198,942.75 | -15,943.50 |
| FXPF20010302 | 92976GAG6 | WELLS FARGO BANK NA 5.850% 02/01/2037 DD 01/29/07 | 260,000.000 | 369,883.80 | 348,732.80 | -21,151.00 |
| FXPF20010302 | 931142EU3 | WALMART INC 2.500% 09/22/2041 DD 09/22/21 | 780,000.000 | 780,000.00 | 788,790.60 | 8,790.60 |
| FXPF20010302 | 931142EV1 | WALMART INC 2.650% 09/22/2051 DD 09/22/21 | 680,000.000 | 677,484.00 | 698,176.40 | 20,692.40 |
| FXPF20010302 | 93884PDW7 | WASHINGTON GAS LIGHT CO 3.796% 09/15/2046 DD 09/16/16 | 495,000.000 | 590,327.10 | 562,240.80 | -28,086.30 |
| FXPF20010302 | 94974BFP0 | WELLS FARGO & CO 5.375% 11/02/2043 DD 10/28/13 | 630,000.000 | 834,568.10 | 834,976.80 | 408.70 |
| FXPF20010302 | 94974BGK0 | WELLS FARGO & CO 3.900% 05/01/2045 DD 04/30/15 | 195,000.000 | 222,432.60 | 223,807.35 | 1,374.75 |
| FXPF20010302 | 95000U2M4 | WELLS FARGO & CO VAR RT 04/04/2051 DD 03/30/20 | 350,000.000 | 483,409.47 | 479,612.00 | -3,797.47 |
| FXPF20010302 | 95000U2Q5 | WELLS FARGO & CO VAR RT 04/30/2041 DD 04/30/20 | 4,550,000.000 | 4,870,573.40 | 4,679,083.50 | -191,489.90 |
| FXPF20010302 | 95709TAH3 | EVERGY KANSAS CENTRAL INC 4.125% 03/01/2042 DD 03/01/12 | 285,000.000 | 349,692.15 | 330,232.35 | -19,459.80 |
| FXPF20010302 | 95709TAJ9 | EVERGY KANSAS CENTRAL INC 4.100% 04/01/2043 DD 03/28/13 | 405,000.000 | 505,245.60 | 472,387.95 | -32,857.65 |
| FXPF20010302 | 95709TAQ3 | EVERGY KANSAS CENTRAL INC 3.250% 09/01/2049 DD 08/19/19 | 170,000.000 | 177,927.10 | 176,947.90 | -979.20 |
| FXPF20010302 | 970648AH4 | WILLIS NORTH AMERICA INC 5.050% 09/15/2048 DD 09/10/18 | 140,000.000 | 196,921.20 | 177,391.20 | -19,530.00 |
| FXPF20010302 | 983024AG5 | WYETH LLC 6.500% 02/01/2034 DD 12/16/03 | 290,000.000 | 422,772.90 | 414,523.10 | -8,249.80 |
| FXPF20010302 | 983024AN0 | WYETH LLC 5.950% 04/01/2037 DD 03/27/07 | 535,000.000 | 769,601.30 | 755,082.95 | -14,518.35 |
| FXPF20010302 | 98459LAC7 | YALE UNIVERSITY 2.402% 04/15/2050 DD 06/09/20 | 575,000.000 | 596,349.75 | 567,864.25 | -28,485.50 |
| FXPF20010602 | 12511BAC6 | CCC INFORMATION/CCC INTELLIGEN 0.000% 09/21/2028 DD 09/07/21 | 65,011.400 | 64,848.87 | 64,909.98 | 61.11 |
| FXPF20010602 | 16125TAJ1 | CHARTER NEX 6/21 COV-LITE TL 0.000% 12/01/2027 DD 06/21/21 | 52,055.070 | 51,811.67 | 52,120.14 | 308.47 |
| FXPF20010602 | 26874VAC3 | ENC HOLDING/EVANS NETWORK 8/21 0.000% 08/04/2028 DD 07/20/21 | 128,016.970 | 126,736.80 | 127,216.86 | 480.06 |
| FXPF20010602 | 29426NAN4 | EPICOR 7/20 COV-LITE TL | 318,391.960 | 318,391.96 | 317,952.58 | -439.38 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF20010602 | 63689EAS4 | NATIONAL MENTOR/CIVITAS 2/21 D 0.000% 03/02/2028 DD 02/05/21 | 346,489.560 | 344,858.07 | 342,352.47 | -2,505.60 |
| FXPF20010602 | 70323KAE8 | PATHWAY VET 1/21 COV-LITE TL 0.000% 03/31/2027 DD 01/29/21 | 17,785.910 | 17,714.87 | 17,712.81 | -2.06 |
| FXPF20010602 | 74273JAE3 | PRO MACH 8/21 COV-LITE TLB 0.000% 08/31/2028 DD 08/02/21 | 201,325.510 | 200,318.88 | 201,828.82 | 1,509.94 |
| FXPF20010602 | 74274NAG8 | PROLAMINA 11/20 EXTENDED COV-L | 443.240 | 442.16 | 443.24 | 1.08 |
| FXPF20010602 | 74339VAE8 | CLOUDERA 10/21 2ND LIEN COV-LI 0.000% 10/08/2029 DD 07/08/21 | 94,942.840 | 94,468.13 | 94,705.48 | 237.35 |
| FXPF20010602 | 91889CAB4 | VALCOUR PACKAGING/MOLD-RITE PL 0.000% 10/04/2028 DD 09/17/21 | 70,251.340 | 68,495.06 | 70,163.53 | 1,668.47 |
| FXPF20010602 | G3679YAD4 | R&R ICE CREAM/FRONERI 1/20 0.000% 01/29/2027 DD 01/13/20 | 214,032.110 | 243,482.67 | 238,037.70 | -5,444.97 |
| FXPF20011002 | 00203QAE7 | AP MOLLER - MAERSK A/S 144A 4.500% 06/20/2029 DD 06/20/19 | 1,600,000.000 | 1,871,360.00 | 1,822,672.00 | -48,688.00 |
| FXPF20011002 | 00287YAV1 | ABBVIE INC 4.300% 05/14/2036 DD 05/12/16 | 1,200,000.000 | 1,476,696.00 | 1,415,580.00 | -61,116.00 |
| FXPF20011002 | 00287YAW9 | ABBVIE INC 4.450% 05/14/2046 DD 05/12/16 | 1,600,000.000 | 2,035,504.00 | 1,941,120.00 | -94,384.00 |
| FXPF20011002 | 01609WAU6 | ALIBABA GROUP HOLDING LTD 4.000% 12/06/2037 DD 12/06/17 | 1,200,000.000 | 1,355,700.00 | 1,303,764.00 | -51,936.00 |
| FXPF20011002 | 01609WAX0 | ALIBABA GROUP HOLDING LTD 2.125% 02/09/2031 DD 02/09/21 | 2,300,000.000 | 2,262,625.00 | 2,223,019.00 | -39,606.00 |
| FXPF20011002 | 01609WAY8 | ALIBABA GROUP HOLDING LTD 2.700% 02/09/2041 DD 02/09/21 | 500,000.000 | 468,260.00 | 457,690.00 | -10,570.00 |
| FXPF20011002 | 023135BJ4 | AMAZON.COM INC 4.050% 08/22/2047 DD 02/22/18 | 1,200,000.000 | 1,584,540.00 | 1,459,920.00 | -124,620.00 |
| FXPF20011002 | 023135BM7 | AMAZON.COM INC 4.250% 08/22/2057 DD 02/22/18 | 900,000.000 | 1,282,437.00 | 1,157,148.00 | -125,289.00 |
| FXPF20011002 | 03027XBS8 | AMERICAN TOWER CORP 2.300% 09/15/2031 DD 09/27/21 | 500,000.000 | 497,220.00 | 486,190.00 | -11,030.00 |
| FXPF20011002 | 031162CD0 | AMGEN INC 4.563% 06/15/2048 DD 12/15/16 | 1,000,000.000 | 1,324,490.00 | 1,243,940.00 | -80,550.00 |
| FXPF20011002 | 031162CF5 | AMGEN INC 4.663% 06/15/2051 DD 12/15/16 | 2,450,000.000 | 3,341,898.00 | 3,145,383.50 | -196,514.50 |
| FXPF20011002 | 031162DA5 | AMGEN INC 2.800% 08/15/2041 DD 08/09/21 | 50,000.000 | 48,471.00 | 48,245.50 | -225.50 |
| FXPF20011002 | 03523TBV9 | ANHEUSER-BUSCH INBEV WORLDWIDE 5.550% 01/23/2049 DD 01/23/19 | 2,900,000.000 | 4,123,423.00 | 4,025,055.00 | -98,368.00 |
| FXPF20011002 | 03523TBW7 | ANHEUSER-BUSCH INBEV WORLDWIDE 5.800% 01/23/2059 DD 01/23/19 | 1,600,000.000 | 2,463,008.00 | 2,322,128.00 | -140,880.00 |
| FXPF20011002 | 036752AH6 | ANTHEM INC 4.550% 03/01/2048 DD 03/02/18 | 1,200,000.000 | 1,598,580.00 | 1,503,660.00 | -94,920.00 |
| FXPF20011002 | 03740LAC6 | AON CORP / AON GLOBAL HOLDINGS 2.600% 12/02/2031 DD 12/02/21 | 200,000.000 | 199,842.00 | 203,596.00 | 3,754.00 |
| FXPF20011002 | 037833CD0 | APPLE INC 3.850% 08/04/2046 DD 08/04/16 | 1,300,000.000 | 1,671,761.00 | 1,545,648.00 | -126,113.00 |
| FXPF20011002 | 037833CH1 | APPLE INC 4.250% 02/09/2047 DD 02/09/17 | 1,200,000.000 | 1,637,700.00 | 1,503,636.00 | -134,064.00 |
| FXPF20011002 | 037833DD9 | APPLE INC 3.750% 09/12/2047 DD 09/12/17 | 1,300,000.000 | 1,629,589.00 | 1,525,186.00 | -104,403.00 |
| FXPF20011002 | 037833DQ0 | APPLE INC 2.950% 09/11/2049 DD 09/11/19 | 2,700,000.000 | 3,028,698.00 | 2,792,151.00 | -236,547.00 |
| FXPF20011002 | 03835VAH9 | APTIV PLC 5.400% 03/15/2049 DD 03/14/19 | 1,100,000.000 | 1,372,107.00 | 1,461,680.00 | 89,573.00 |
| FXPF20011002 | 040555CN2 | ARIZONA PUBLIC SERVICE CO 4.500% 04/01/2042 DD 01/13/12 | 500,000.000 | 644,515.00 | 583,535.00 | -60,980.00 |
| FXPF20011002 | 04621WAD2 | ASSURED GUARANTY US HOLDINGS I 3.150% 06/15/2031 DD 05/26/21 | 550,000.000 | 548,443.50 | 568,458.00 | 20,014.50 |
| FXPF20011002 | 046353AU2 | ASTRAZENECA PLC 4.375% 08/17/2048 DD 08/17/18 | 1,700,000.000 | 2,001,682.00 | 2,201,585.00 | 199,903.00 |
| FXPF20011002 | 05973KAA5 | BANCO MERCANTIL DEL NORTE 144A VAR RT 12/31/2049 DD 11/24/21 | 500,000.000 | 500,000.00 | 498,125.00 | -1,875.00 |
| FXPF20011002 | 05973KAB3 | BANCO MERCANTIL DEL NORTE 144A VAR RT 12/31/2049 DD 11/24/21 | 700,000.000 | 700,000.00 | 696,850.00 | -3,150.00 |
| FXPF20011002 | 06051GHD4 | BANK OF AMERICA CORP VAR RT 12/20/2028 DD 12/20/17 | 3,500,000.000 | 3,953,390.00 | 3,739,505.00 | -213,885.00 |
| FXPF20011002 | 06051GHQ5 | BANK OF AMERICA CORP VAR RT 02/07/2030 DD 02/07/19 | 1,000,000.000 | 1,177,830.00 | 1,102,480.00 | -75,350.00 |
| FXPF20011002 | 06051GJW0 | BANK OF AMERICA CORP VAR RT 04/22/2042 DD 04/22/21 | 1,700,000.000 | 1,700,000.00 | 1,791,817.00 | 91,817.00 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF20011002 | 084664CV1 | BERKSHIRE HATHAWAY FINANCE COR 2.850% 10/15/2050 DD 10/15/20 | 3,100,000.000 | 3,320,007.00 | 3,066,644.00 | -253,363.00 |
| FXPF20011002 | 09261BAF7 | BLACKSTONE HOLDINGS FINAN 144A 2.850% 08/05/2051 DD 08/05/21 | 800,000.000 | 803,704.00 | 781,824.00 | -21,880.00 |
| FXPF20011002 | 10552TAH0 | BRF SA 144A 5.750% 09/21/2050 DD 09/21/20 | 200,000.000 | 222,500.00 | 199,000.00 | -23,500.00 |
| FXPF20011002 | 10922NAH6 | BRIGHTHOUSE FINANCIAL INC 3.850% 12/22/2051 DD 11/22/21 | 600,000.000 | 599,556.00 | 596,106.00 | -3,450.00 |
| FXPF20011002 | 110122CR7 | BRISTOL-MYERS SQUIBB CO 4.250% 10/26/2049 DD 04/26/20 | 1,000,000.000 | 1,352,310.00 | 1,240,170.00 | -112,140.00 |
| FXPF20011002 | 110122DK1 | BRISTOL-MYERS SQUIBB CO 4.350% 11/15/2047 DD 05/15/20 | 1,000,000.000 | 1,346,880.00 | 1,235,900.00 | -110,980.00 |
| FXPF20011002 | 111021AN1 | BRITISH TELECOMMUNICATION 144A 4.250% 11/08/2049 DD 11/08/19 | 1,100,000.000 | 1,324,169.00 | 1,190,860.00 | -133,309.00 |
| FXPF20011002 | 11133TAE3 | BROADRIDGE FINANCIAL SOLUTIONS 2.600% 05/01/2031 DD 05/17/21 | 400,000.000 | 399,828.00 | 401,940.00 | 2,112.00 |
| FXPF20011002 | 11271LAF9 | BROOKFIELD FINANCE INC 3.500% 03/30/2051 DD 09/28/20 | 200,000.000 | 213,592.00 | 210,550.00 | -3,042.00 |
| FXPF20011002 | 11271LAH5 | BROOKFIELD FINANCE INC 2.724% 04/15/2031 DD 04/12/21 | 350,000.000 | 350,000.00 | 353,482.50 | 3,482.50 |
| FXPF20011002 | 12513GBJ7 | CDW LLC / CDW FINANCE CORP 3.569% 12/01/2031 DD 12/01/21 | 300,000.000 | 300,000.00 | 312,000.00 | 12,000.00 |
| FXPF20011002 | 126650CZ1 | CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 | 1,900,000.000 | 2,575,031.99 | 2,492,230.00 | -82,801.99 |
| FXPF20011002 | 133434AC4 | CAMERON LNG LLC 144A 3.402% 01/15/2038 DD 12/13/19 | 1,300,000.000 | 1,417,416.00 | 1,342,601.00 | -74,815.00 |
| FXPF20011002 | 161175CC6 | CHARTER COMMUNICATIONS OPERATI 4.400% 12/01/2061 DD 06/02/21 | 600,000.000 | 646,285.50 | 623,130.00 | -23,155.50 |
| FXPF20011002 | 161175CG7 | CHARTER COMMUNICATIONS OPERATI 3.950% 06/30/2062 DD 10/12/21 | 200,000.000 | 198,372.00 | 193,460.00 | -4,912.00 |
| FXPF20011002 | 172967LW9 | CITIGROUP INC VAR RT 04/23/2029 DD 04/23/18 | 2,900,000.000 | 3,401,352.00 | 3,200,585.00 | -200,767.00 |
| FXPF20011002 | 20030NCC3 | COMCAST CORP 3.969% 11/01/2047 DD 10/19/17 | 1,300,000.000 | 1,630,096.00 | 1,502,046.00 | -128,050.00 |
| FXPF20011002 | 20030NCG4 | COMCAST CORP 4.049% 11/01/2052 DD 10/19/17 | 623,000.000 | 796,798.31 | 730,380.28 | -66,418.03 |
| FXPF20011002 | 20030NCZ2 | COMCAST CORP 3.450% 02/01/2050 DD 11/05/19 | 3,600,000.000 | 4,248,252.00 | 3,858,444.00 | -389,808.00 |
| FXPF20011002 | 20030NDT5 | COMCAST CORP 144A 2.937% 11/01/2056 DD 08/19/21 | 8,556,000.000 | 8,801,691.91 | 8,185,696.32 | -615,995.59 |
| FXPF20011002 | 205887CD2 | CONAGRA BRANDS INC 5.300% 11/01/2038 DD 10/22/18 | 1,000,000.000 | 1,336,900.00 | 1,268,390.00 | -68,510.00 |
| FXPF20011002 | 209111FN8 | CONSOLIDATED EDISON CO OF NEW 4.000% 11/15/2057 DD 11/16/17 | 900,000.000 | 1,105,686.00 | 1,020,483.00 | -85,203.00 |
| FXPF20011002 | 209111FQ1 | CONSOLIDATED EDISON CO OF NEW 4.500% 05/15/2058 DD 05/10/18 | 1,700,000.000 | 2,244,918.00 | 2,087,583.00 | -157,335.00 |
| FXPF20011002 | 225433AF8 | CREDIT SUISSE GROUP AG 4.875% 05/15/2045 DD 11/15/15 | 1,800,000.000 | 2,521,116.00 | 2,286,054.00 | -235,062.00 |
| FXPF20011002 | 22822VAQ4 | CROWN CASTLE INTERNATIONAL COR 4.150% 07/01/2050 DD 04/03/20 | 1,100,000.000 | 1,337,039.00 | 1,241,339.00 | -95,700.00 |
| FXPF20011002 | 23338VAP1 | DTE ELECTRIC CO 3.250% 04/01/2051 DD 03/29/21 | 1,100,000.000 | 1,090,815.00 | 1,187,384.00 | 96,569.00 |
| FXPF20011002 | 23371DAJ3 | DAE FUNDING LLC 144A 1.550% 08/01/2024 DD 06/22/21 | 1,400,000.000 | 1,391,978.00 | 1,389,500.00 | -2,478.00 |
| FXPF20011002 | 233853AF7 | DAIMLER TRUCKS FINANCE NO 144A 2.000% 12/14/2026 DD 12/14/21 | 600,000.000 | 597,390.00 | 602,934.00 | 5,544.00 |
| FXPF20011002 | 24703DBE0 | DELL INTERNATIONAL LLC / 144A 3.375% 12/15/2041 DD 12/13/21 | 1,200,000.000 | 1,196,016.00 | 1,191,204.00 | -4,812.00 |
| FXPF20011002 | 25277LAA4 | DIAMOND SPORTS GROUP LLC 144A 5.375% 08/15/2026 DD 08/02/19 | 1,500,000.000 | 1,211,250.00 | 750,000.00 | -461,250.00 |
| FXPF20011002 | 25389JAQ9 | DIGITAL REALTY TRUST LP 4.750% 10/01/2025 DD 10/01/15 | 900,000.000 | 1,053,576.00 | 996,750.00 | -56,826.00 |
| FXPF20011002 | 26442CAZ7 | DUKE ENERGY CAROLINAS LLC 3.200% 08/15/2049 DD 08/14/19 | 2,100,000.000 | 2,390,556.00 | 2,181,585.00 | -208,971.00 |
| FXPF20011002 | 26442RAD3 | DUKE ENERGY PROGRESS LLC 4.150% 12/01/2044 DD 11/20/14 | 900,000.000 | 1,035,189.00 | 1,060,488.00 | 25,299.00 |
| FXPF20011002 | 26442UAC8 | DUKE ENERGY PROGRESS LLC 3.700% 10/15/2046 DD | 3,500,000.000 | 4,226,810.00 | 3,913,000.00 | -313,810.00 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| | | 09/16/16 | | | | |
| FXPF20011002 | 268317AP9 | ELECTRICITE DE FRANCE SA 144A 4.750% 10/13/2035 DD 10/13/15 | 2,400,000.000 | 2,988,192.00 | 2,829,552.00 | -158,640.00 |
| FXPF20011002 | 278642AZ6 | EBAY INC 3.650% 05/10/2051 DD 05/10/21 | 600,000.000 | 599,454.00 | 654,930.00 | 55,476.00 |
| FXPF20011002 | 29278NAR4 | ENERGY TRANSFER LP 5.000% 05/15/2050 DD 01/22/20 | 1,100,000.000 | 1,191,179.00 | 1,269,895.00 | 78,716.00 |
| FXPF20011002 | 29364WBC1 | ENTERGY LOUISIANA LLC 4.200% 04/01/2050 DD 03/12/19 | 1,800,000.000 | 2,321,784.00 | 2,147,310.00 | -174,474.00 |
| FXPF20011002 | 29366MAC2 | ENTERGY ARKANSAS LLC 3.350% 06/15/2052 DD 03/30/21 | 700,000.000 | 695,646.00 | 737,870.00 | 42,224.00 |
| FXPF20011002 | 29379VBU6 | ENTERPRISE PRODUCTS OPERATING 4.800% 02/01/2049 DD 10/11/18 | 900,000.000 | 1,135,953.00 | 1,098,936.00 | -37,017.00 |
| FXPF20011002 | 30040WAH1 | EVERSOURCE ENERGY 3.450% 01/15/2050 DD 01/10/20 | 600,000.000 | 683,130.00 | 633,714.00 | -49,416.00 |
| FXPF20011002 | 30225VAG2 | EXTRA SPACE STORAGE LP 2.350% 03/15/2032 DD 09/22/21 | 300,000.000 | 299,391.00 | 291,987.00 | -7,404.00 |
| FXPF20011002 | 34960PAD3 | FORTRESS TRANSPORTATION A 144A 5.500% 05/01/2028 DD 04/12/21 | 2,300,000.000 | 2,300,000.00 | 2,343,930.00 | 43,930.00 |
| FXPF20011002 | 373334JW2 | GEORGIA POWER CO 4.300% 03/15/2042 DD 03/06/12 | 500,000.000 | 572,715.00 | 570,815.00 | -1,900.00 |
| FXPF20011002 | 373334KN0 | GEORGIA POWER CO 3.700% 01/30/2050 DD 01/10/20 | 1,300,000.000 | 1,555,723.00 | 1,387,152.00 | -168,571.00 |
| FXPF20011002 | 37959GAB3 | GLOBAL ATLANTIC FIN CO 144A 3.125% 06/15/2031 DD 06/17/21 | 400,000.000 | 399,252.00 | 396,396.00 | -2,856.00 |
| FXPF20011002 | 38141EC31 | GOLDMAN SACHS GROUP INC/THE 4.800% 07/08/2044 DD 07/08/14 | 900,000.000 | 1,245,033.00 | 1,152,774.00 | -92,259.00 |
| FXPF20011002 | 401378AD6 | GUARDIAN LIFE INSURANCE C 144A 3.700% 01/22/2070 DD 01/22/20 | 200,000.000 | 194,354.00 | 219,464.00 | 25,110.00 |
| FXPF20011002 | 404119BZ1 | HCA INC 5.250% 06/15/2049 DD 06/12/19 | 1,000,000.000 | 1,320,800.00 | 1,288,520.00 | -32,280.00 |
| FXPF20011002 | 406216BJ9 | HALLIBURTON CO 4.850% 11/15/2035 DD 11/13/15 | 1,000,000.000 | 1,167,030.00 | 1,176,910.00 | 9,880.00 |
| FXPF20011002 | 437076BF8 | HOME DEPOT INC/THE 4.400% 03/15/2045 DD 06/12/14 | 800,000.000 | 1,063,464.00 | 1,001,488.00 | -61,976.00 |
| FXPF20011002 | 437076BZ4 | HOME DEPOT INC/THE 3.125% 12/15/2049 DD 01/13/20 | 2,800,000.000 | 3,230,416.00 | 2,962,148.00 | -268,268.00 |
| FXPF20011002 | 45834QAA7 | INTEGRIS BAPTIST MEDICAL CENTE 3.875% 08/15/2050 DD 10/13/20 | 300,000.000 | 351,987.00 | 343,812.00 | -8,175.00 |
| FXPF20011002 | 45866FAP9 | INTERCONTINENTAL EXCHANGE INC 2.650% 09/15/2040 DD 08/20/20 | 1,000,000.000 | 1,025,707.69 | 971,211.13 | -54,496.56 |
| FXPF20011002 | 45866FAQ7 | INTERCONTINENTAL EXCHANGE INC 3.000% 09/15/2060 DD 08/20/20 | 1,000,000.000 | 1,041,855.23 | 992,900.64 | -48,954.59 |
| FXPF20011002 | 46647PBE5 | JPMORGAN CHASE & CO VAR RT 10/15/2030 DD 09/12/19 | 2,400,000.000 | 2,609,592.00 | 2,468,328.00 | -141,264.00 |
| FXPF20011002 | 46647PCE4 | JPMORGAN CHASE & CO VAR RT 04/22/2052 DD 04/22/21 | 2,300,000.000 | 2,300,000.00 | 2,470,683.00 | 170,683.00 |
| FXPF20011002 | 49427RAP7 | KILROY REALTY LP 3.050% 02/15/2030 DD 09/17/19 | 1,400,000.000 | 1,489,544.00 | 1,444,044.00 | -45,500.00 |
| FXPF20011002 | 527298BS1 | LEVEL 3 FINANCING INC 144A 3.625% 01/15/2029 DD 08/12/20 | 200,000.000 | 194,000.00 | 190,000.00 | -4,000.00 |
| FXPF20011002 | 529043AE1 | LXP INDUSTRIAL TRUST 2.700% 09/15/2030 DD 08/28/20 | 400,000.000 | 416,392.00 | 396,624.00 | -19,768.00 |
| FXPF20011002 | 55303XAB1 | MGM GROWTH PROPERTIES OPERATIN 4.500% 09/01/2026 DD 03/01/17 | 150,000.000 | 158,625.00 | 161,250.00 | 2,625.00 |
| FXPF20011002 | 58547DAD1 | MELCO RESORTS FINANCE LTD 144A 5.375% 12/04/2029 DD 12/04/19 | 800,000.000 | 826,000.00 | 776,000.00 | -50,000.00 |
| FXPF20011002 | 606822BU7 | MITSUBISHI UFJ FINANCIAL GROUP 2.048% 07/17/2030 DD 07/17/20 | 900,000.000 | 940,374.00 | 875,070.00 | -65,304.00 |
| FXPF20011002 | 6174468Y8 | MORGAN STANLEY VAR RT 01/25/2052 DD 01/25/21 | 1,100,000.000 | 1,100,000.00 | 1,083,687.00 | -16,313.00 |
| FXPF20011002 | 64952GAQ1 | NEW YORK LIFE INSURANCE C 144A 4.450% 05/15/2069 DD 04/04/19 | 700,000.000 | 940,596.99 | 894,320.00 | -46,276.99 |
| FXPF20011002 | 654579AD3 | NIPPON LIFE INSURANCE CO 144A VAR RT 10/16/2044 DD 10/16/14 | 1,400,000.000 | 1,571,500.00 | 1,506,750.00 | -64,750.00 |
| FXPF20011002 | 65535HAR0 | NOMURA HOLDINGS INC 1.851% 07/16/2025 DD 07/13/20 | 500,000.000 | 519,640.00 | 499,900.00 | -19,740.00 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF20011002 | 665501AM4 | NORTHERN NATURAL GAS CO 144A 3.400% 10/16/2051 DD 04/09/21 | 1,700,000.000 | 1,684,972.00 | 1,753,278.00 | 68,306.00 |
| FXPF20011002 | 677415CU3 | OHIO POWER CO 2.900% 10/01/2051 DD 09/13/21 | 1,600,000.000 | 1,592,336.00 | 1,549,136.00 | -43,200.00 |
| FXPF20011002 | 68389XBG9 | ORACLE CORP 4.375% 05/15/2055 DD 05/05/15 | 2,800,000.000 | 3,676,148.00 | 3,076,220.00 | -599,928.00 |
| FXPF20011002 | 694308HG5 | PACIFIC GAS AND ELECTRIC CO 3.750% 02/15/2024 DD 02/21/14 | 700,000.000 | 746,753.00 | 725,571.00 | -21,182.00 |
| FXPF20011002 | 694308HH3 | PACIFIC GAS AND ELECTRIC CO 4.750% 02/15/2044 DD 02/21/14 | 700,000.000 | 727,501.00 | 727,867.00 | 366.00 |
| FXPF20011002 | 694308HL4 | PACIFIC GAS AND ELECTRIC CO 4.300% 03/15/2045 DD 11/06/14 | 1,550,000.000 | 1,461,944.00 | 1,571,715.50 | 109,771.50 |
| FXPF20011002 | 694476AE2 | PACIFIC LIFECORP 144A 3.350% 09/15/2050 DD 09/15/20 | 200,000.000 | 222,220.00 | 215,820.00 | -6,400.00 |
| FXPF20011002 | 69448FAA9 | PACIFIC LIFE INSURANCE CO 144A VAR RT 10/24/2067 DD 10/24/17 | 900,000.000 | 1,021,500.00 | 1,035,567.00 | 14,067.00 |
| FXPF20011002 | 71654QCC4 | PETROLEOS MEXICANOS 6.750% 09/21/2047 DD 09/21/16 | 397,000.000 | 353,617.82 | 352,337.50 | -1,280.32 |
| FXPF20011002 | 744320BA9 | PRUDENTIAL FINANCIAL INC 3.935% 12/07/2049 DD 12/07/17 | 1,700,000.000 | 2,065,585.00 | 1,990,173.00 | -75,412.00 |
| FXPF20011002 | 74432QCF0 | PRUDENTIAL FINANCIAL INC 3.700% 03/13/2051 DD 09/13/19 | 500,000.000 | 606,670.00 | 569,995.00 | -36,675.00 |
| FXPF20011002 | 74730DAD5 | QATAR ENERGY 144A 3.300% 07/12/2051 DD 07/12/21 | 900,000.000 | 900,000.00 | 926,433.00 | 26,433.00 |
| FXPF20011002 | 80281LAP0 | SANTANDER UK GROUP HOLDINGS PL VAR RT 03/15/2032 DD 03/15/21 | 800,000.000 | 804,856.00 | 808,784.00 | 3,928.00 |
| FXPF20011002 | 842400FW8 | SOUTHERN CALIFORNIA EDISON CO 3.900% 03/15/2043 DD 03/07/13 | 1,400,000.000 | 1,581,216.00 | 1,495,564.00 | -85,652.00 |
| FXPF20011002 | 842400FZ1 | SOUTHERN CALIFORNIA EDISON CO 4.650% 10/01/2043 DD 10/02/13 | 1,000,000.000 | 1,239,150.00 | 1,171,170.00 | -67,980.00 |
| FXPF20011002 | 842400GG2 | SOUTHERN CALIFORNIA EDISON CO 4.000% 04/01/2047 DD 03/24/17 | 3,700,000.000 | 4,346,020.00 | 4,093,199.00 | -252,821.00 |
| FXPF20011002 | 842400GK3 | SOUTHERN CALIFORNIA EDISON CO 4.125% 03/01/2048 DD 03/05/18 | 1,400,000.000 | 1,668,478.00 | 1,575,826.00 | -92,652.00 |
| FXPF20011002 | 842434CS9 | SOUTHERN CALIFORNIA GAS CO 4.300% 01/15/2049 DD 09/24/18 | 3,000,000.000 | 3,940,350.00 | 3,734,850.00 | -205,500.00 |
| FXPF20011002 | 842434CT7 | SOUTHERN CALIFORNIA GAS CO 3.950% 02/15/2050 DD 06/04/19 | 900,000.000 | 1,125,999.00 | 1,068,507.00 | -57,492.00 |
| FXPF20011002 | 8426EPAD0 | SOUTHERN CO GAS CAPITAL CORP 1.750% 01/15/2031 DD 08/21/20 | 2,000,000.000 | 2,013,040.00 | 1,874,940.00 | -138,100.00 |
| FXPF20011002 | 85205TAL4 | SPIRIT AEROSYSTEMS INC 144A 7.500% 04/15/2025 DD 04/17/20 | 2,100,000.000 | 2,262,750.00 | 2,202,375.00 | -60,375.00 |
| FXPF20011002 | 853496AG2 | STANDARD INDUSTRIES INC/N 144A 4.375% 07/15/2030 DD 06/30/20 | 600,000.000 | 641,838.00 | 612,072.00 | -29,766.00 |
| FXPF20011002 | 862121AD2 | STORE CAPITAL CORP 2.700% 12/01/2031 DD 11/17/21 | 900,000.000 | 898,893.00 | 881,127.00 | -17,766.00 |
| FXPF20011002 | 86564CAC4 | SUMITOMO LIFE INSURANCE C 144A VAR RT 04/15/2081 DD 04/15/21 | 1,200,000.000 | 1,200,000.00 | 1,254,000.00 | 54,000.00 |
| FXPF20011002 | 866677AE7 | SUN COMMUNITIES OPERATING LP 2.700% 07/15/2031 DD 06/28/21 | 1,100,000.000 | 1,094,137.00 | 1,092,300.00 | -1,837.00 |
| FXPF20011002 | 878091BF3 | TEACHERS INSURANCE & ANNU 144A 4.270% 05/15/2047 DD 05/08/17 | 1,700,000.000 | 2,125,782.00 | 2,060,162.00 | -65,620.00 |
| FXPF20011002 | 88032WBC9 | TENCENT HOLDINGS LTD 144A 3.840% 04/22/2051 DD 04/22/21 | 600,000.000 | 599,790.00 | 632,010.00 | 32,220.00 |
| FXPF20011002 | 88032XAU8 | TENCENT HOLDINGS LTD REGS 2.390% 06/03/2030 DD 06/03/20 | 400,000.000 | 403,064.00 | 392,156.00 | -10,908.00 |
| FXPF20011002 | 88032XBB9 | TENCENT HOLDINGS LTD REGS 3.680% 04/22/2041 DD 04/22/21 | 2,400,000.000 | 2,510,208.00 | 2,495,472.00 | -14,736.00 |
| FXPF20011002 | 89153VAW9 | TOTALENERGIES CAPITAL INTERNAT 3.386% 06/29/2060 DD 06/29/20 | 800,000.000 | 909,136.00 | 852,224.00 | -56,912.00 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF20011002 | 90320BAA7 | UPC BROADBAND FINCO BV 144A 4.875% 07/15/2031 DD 04/21/21 | 2,000,000.000 | 2,000,000.00 | 2,040,000.00 | 40,000.00 |
| FXPF20011002 | 906548CS9 | UNION ELECTRIC CO 2.625% 03/15/2051 DD 10/09/20 | 1,900,000.000 | 1,984,626.00 | 1,828,997.00 | -155,629.00 |
| FXPF20011002 | 907818FV5 | UNION PACIFIC CORP 3.550% 05/20/2061 DD 05/20/21 | 1,700,000.000 | 1,691,347.00 | 1,884,824.00 | 193,477.00 |
| FXPF20011002 | 91324PDF6 | UNITEDHEALTH GROUP INC 3.750% 10/15/2047 DD 10/25/17 | 1,200,000.000 | 1,489,932.00 | 1,382,124.00 | -107,808.00 |
| FXPF20011002 | 91324PDZ2 | UNITEDHEALTH GROUP INC 2.900% 05/15/2050 DD 05/18/20 | 2,800,000.000 | 3,100,020.00 | 2,863,420.00 | -236,600.00 |
| FXPF20011002 | 91324PEA6 | UNITEDHEALTH GROUP INC 3.125% 05/15/2060 DD 05/18/20 | 1,100,000.000 | 1,276,935.00 | 1,140,986.00 | -135,949.00 |
| FXPF20011002 | 92343VCK8 | VERIZON COMMUNICATIONS INC 4.862% 08/21/2046 DD 02/21/15 | 1,300,000.000 | 1,756,872.00 | 1,678,508.00 | -78,364.00 |
| FXPF20011002 | 92857WBM1 | VODAFONE GROUP PLC 5.250% 05/30/2048 DD 05/30/18 | 1,600,000.000 | 2,228,720.00 | 2,090,768.00 | -137,952.00 |
| FXPF20011002 | 92857WBT6 | VODAFONE GROUP PLC 5.125% 06/19/2059 DD 06/19/19 | 400,000.000 | 552,048.00 | 527,376.00 | -24,672.00 |
| FXPF20011002 | 94974BFP0 | WELLS FARGO & CO 5.375% 11/02/2043 DD 10/28/13 | 1,300,000.000 | 1,806,350.00 | 1,722,968.00 | -83,382.00 |
| FXPF20011002 | 95000U2G7 | WELLS FARGO & CO VAR RT 10/30/2030 DD 10/31/19 | 2,300,000.000 | 2,509,277.00 | 2,393,357.00 | -115,920.00 |
| FXPF20011002 | 95000U2Q5 | WELLS FARGO & CO VAR RT 04/30/2041 DD 04/30/20 | 2,900,000.000 | 3,154,620.00 | 2,982,273.00 | -172,347.00 |
| FXPF20011002 | 95765PAA7 | WESTERN & SOUTHERN LIFE I 144A 5.150% 01/15/2049 DD 01/23/19 | 900,000.000 | 1,152,297.00 | 1,229,958.00 | 77,661.00 |
| FXPF20011002 | 962166BX1 | WEYERHAEUSER CO 4.000% 11/15/2029 DD 02/25/19 | 3,000,000.000 | 3,542,190.00 | 3,355,200.00 | -186,990.00 |
| FXPF20011002 | 98310WAS7 | TRAVEL + LEISURE CO 144A 6.625% 07/31/2026 DD 07/24/20 | 150,000.000 | 171,937.50 | 166,326.00 | -5,611.50 |
| FXPF20011002 | 983133AA7 | WYNN RESORTS FINANCE LLC 144A 5.125% 10/01/2029 DD 09/20/19 | 2,000,000.000 | 2,073,875.00 | 2,030,000.00 | -43,875.00 |
| FXPF20011002 | G91139AH1 | TSMC GLOBAL LTD REGS 2.250% 04/23/2031 DD 04/23/21 | 1,100,000.000 | 1,118,447.00 | 1,090,793.00 | -27,654.00 |
| FXPF20011002 | NAB7KDP58 | LLOYDS BANK PLC REGS STEP 04/02/2032 | 2,200,000.000 | 1,815,262.79 | 1,674,335.74 | -140,927.05 |
| FXPF20011002 | P3143NAS3 | CORP NACIONAL DEL COBRE D REGS 5.625% 10/18/2043 DD 10/18/13 | 800,000.000 | 1,100,376.00 | 1,041,656.00 | -58,720.00 |
| FXPF20011102 | 00108WAK6 | AEP TEXAS INC 3.450% 01/15/2050 DD 12/05/19 | 267,000.000 | 299,021.31 | 272,577.63 | -26,443.68 |
| FXPF20011102 | 007589AE4 | ADVOCATE HEALTH & HOSPITALS CO 3.008% 06/15/2050 DD 05/05/20 | 374,000.000 | 401,810.64 | 387,026.42 | -14,784.22 |
| FXPF20011102 | 023135BT2 | AMAZON.COM INC 2.500% 06/03/2050 DD 06/03/20 | 357,000.000 | 360,753.68 | 341,309.85 | -19,443.83 |
| FXPF20011102 | 023135CB0 | AMAZON.COM INC 3.100% 05/12/2051 DD 05/12/21 | 125,000.000 | 124,105.00 | 134,027.50 | 9,922.50 |
| FXPF20011102 | 02364WAW5 | AMERICA MOVIL SAB DE CV 6.125% 03/30/2040 DD 03/30/10 | 520,000.000 | 773,016.40 | 729,196.00 | -43,820.40 |
| FXPF20011102 | 031162AW0 | AMGEN INC 6.375% 06/01/2037 DD 12/01/07 | 260,000.000 | 356,192.20 | 369,124.60 | 12,932.40 |
| FXPF20011102 | 031162CY4 | AMGEN INC 2.770% 09/01/2053 DD 03/01/21 | 417,000.000 | 418,951.56 | 391,254.42 | -27,697.14 |
| FXPF20011102 | 032654AW5 | ANALOG DEVICES INC 2.800% 10/01/2041 DD 10/05/21 | 180,000.000 | 178,608.60 | 182,593.80 | 3,985.20 |
| FXPF20011102 | 032654AX3 | ANALOG DEVICES INC 2.950% 10/01/2051 DD 10/05/21 | 190,000.000 | 188,428.70 | 195,905.20 | 7,476.50 |
| FXPF20011102 | 03523TBQ0 | ANHEUSER-BUSCH INBEV WORLDWIDE 3.750% 07/15/2042 DD 07/16/12 | 611,000.000 | 695,104.15 | 667,920.76 | -27,183.39 |
| FXPF20011102 | 03523TBW7 | ANHEUSER-BUSCH INBEV WORLDWIDE 5.800% 01/23/2059 DD 01/23/19 | 42,000.000 | 64,653.96 | 60,955.86 | -3,698.10 |
| FXPF20011102 | 03765HAC5 | APOLLO MANAGEMENT HOLDING 144A 5.000% 03/15/2048 DD 03/15/18 | 166,000.000 | 209,075.34 | 218,962.30 | 9,886.96 |
| FXPF20011102 | 03765HAD3 | APOLLO MANAGEMENT HOLDING 144A 4.872% 02/15/2029 DD 02/07/19 | 586,000.000 | 697,984.60 | 675,189.20 | -22,795.40 |
| FXPF20011102 | 037833AL4 | APPLE INC 3.850% 05/04/2043 DD 05/03/13 | 370,000.000 | 439,937.40 | 437,010.70 | -2,926.70 |
| FXPF20011102 | 037833BA7 | APPLE INC 3.450% 02/09/2045 DD 02/09/15 | 118,000.000 | 143,205.98 | 132,115.16 | -11,090.82 |
| FXPF20011102 | 037833BX7 | APPLE INC 4.650% 02/23/2046 DD 02/23/16 | 1,071,000.000 | 1,467,798.46 | 1,409,318.19 | -58,480.27 |
| FXPF20011102 | 037833DW7 | APPLE INC 2.650% 05/11/2050 DD 05/11/20 | 660,000.000 | 700,491.00 | 651,505.80 | -48,985.20 |
| FXPF20011102 | 037833EF3 | APPLE INC 2.650% 02/08/2051 DD 02/08/21 | 220,000.000 | 218,554.60 | 217,159.80 | -1,394.80 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF20011102 | 046353AD0 | ASTRAZENECA PLC 6.450% 09/15/2037 DD 09/12/07 | 535,000.000 | 808,924.15 | 788,028.25 | -20,895.90 |
| FXPF20011102 | 04686JAE1 | ATHENE HOLDING LTD 3.450% 05/15/2052 DD 12/13/21 | 330,000.000 | 329,943.90 | 332,715.90 | 2,772.00 |
| FXPF20011102 | 06050TJZ6 | BANK OF AMERICA NA 6.000% 10/15/2036 DD 10/26/06 | 576,000.000 | 861,523.20 | 790,968.96 | -70,554.24 |
| FXPF20011102 | 06051GHX0 | BANK OF AMERICA CORP VAR RT 10/22/2030 DD 10/22/19 | 431,000.000 | 473,285.41 | 445,455.74 | -27,829.67 |
| FXPF20011102 | 06051GJA8 | BANK OF AMERICA CORP VAR RT 03/20/2051 DD 03/20/20 | 1,051,000.000 | 1,302,619.37 | 1,267,148.66 | -35,470.71 |
| FXPF20011102 | 06051GJW0 | BANK OF AMERICA CORP VAR RT 04/22/2042 DD 04/22/21 | 615,000.000 | 615,953.68 | 648,216.15 | 32,262.47 |
| FXPF20011102 | 084659AR2 | BERKSHIRE HATHAWAY ENERGY CO 4.450% 01/15/2049 DD 07/25/18 | 804,000.000 | 1,069,601.40 | 996,903.72 | -72,697.68 |
| FXPF20011102 | 084664CV1 | BERKSHIRE HATHAWAY FINANCE COR 2.850% 10/15/2050 DD 10/15/20 | 345,000.000 | 369,484.65 | 341,287.80 | -28,196.85 |
| FXPF20011102 | 09261BAD2 | BLACKSTONE HOLDINGS FINAN 144A 2.000% 01/30/2032 DD 08/05/21 | 400,000.000 | 396,404.00 | 385,540.00 | -10,864.00 |
| FXPF20011102 | 097023AU9 | BOEING CO/THE 6.125% 02/15/2033 DD 02/11/03 | 90,000.000 | 113,889.90 | 113,898.60 | 8.70 |
| FXPF20011102 | 10373QBR0 | BP CAPITAL MARKETS AMERICA INC 3.060% 06/17/2041 DD 06/17/21 | 255,000.000 | 255,000.00 | 258,796.95 | 3,796.95 |
| FXPF20011102 | 12189LAG6 | BURLINGTON NORTHERN SANTA FE L 4.950% 09/15/2041 DD 08/22/11 | 65,000.000 | 86,271.25 | 83,396.95 | -2,874.30 |
| FXPF20011102 | 12189LAS0 | BURLINGTON NORTHERN SANTA FE L 4.900% 04/01/2044 DD 03/07/14 | 440,000.000 | 620,444.00 | 576,470.40 | -43,973.60 |
| FXPF20011102 | 125523AJ9 | CIGNA CORP 4.800% 08/15/2038 DD 08/15/19 | 1,062,000.000 | 1,377,538.58 | 1,309,307.94 | -68,230.64 |
| FXPF20011102 | 126650CZ1 | CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 | 292,000.000 | 395,741.76 | 383,016.40 | -12,725.36 |
| FXPF20011102 | 144141DD7 | DUKE ENERGY PROGRESS LLC 4.100% 03/15/2043 DD 03/12/13 | 13,000.000 | 16,152.76 | 15,063.62 | -1,089.14 |
| FXPF20011102 | 14916RAD6 | COMMONSPIRIT HEALTH 4.350% 11/01/2042 DD 10/31/12 | 74,000.000 | 86,706.54 | 85,142.92 | -1,563.62 |
| FXPF20011102 | 15189XAW8 | CENTERPOINT ENERGY HOUSTON ELE 3.350% 04/01/2051 DD 03/11/21 | 255,000.000 | 253,987.65 | 281,356.80 | 27,369.15 |
| FXPF20011102 | 172967EW7 | CITIGROUP INC 8.125% 07/15/2039 DD 07/23/09 | 876,000.000 | 1,565,885.04 | 1,484,390.76 | -81,494.28 |
| FXPF20011102 | 172967NF4 | CITIGROUP INC VAR RT 11/03/2042 DD 11/03/21 | 265,000.000 | 265,000.00 | 263,163.55 | -1,836.45 |
| FXPF20011102 | 20030NAK7 | COMCAST CORP 6.500% 11/15/2035 DD 11/14/05 | 127,000.000 | 196,317.87 | 182,629.81 | -13,688.06 |
| FXPF20011102 | 20030NDT5 | COMCAST CORP 144A 2.937% 11/01/2056 DD 08/19/21 | 729,000.000 | 716,649.33 | 697,448.88 | -19,200.45 |
| FXPF20011102 | 20268JAC7 | COMMONSPIRIT HEALTH 4.187% 10/01/2049 DD 08/21/19 | 625,000.000 | 727,518.75 | 729,750.00 | 2,231.25 |
| FXPF20011102 | 202795JD3 | COMMONWEALTH EDISON CO 4.700% 01/15/2044 DD 01/10/14 | 274,000.000 | 366,581.86 | 345,661.96 | -20,919.90 |
| FXPF20011102 | 202795JF8 | COMMONWEALTH EDISON CO 3.700% 03/01/2045 DD 03/02/15 | 81,000.000 | 95,459.31 | 90,634.95 | -4,824.36 |
| FXPF20011102 | 210518DH6 | CONSUMERS ENERGY CO 3.500% 08/01/2051 DD 03/26/20 | 387,000.000 | 473,432.58 | 435,123.45 | -38,309.13 |
| FXPF20011102 | 22170QAA8 | COTTAGE HEALTH OBLIGATED GROUP 3.304% 11/01/2049 DD 01/29/20 | 308,000.000 | 347,008.20 | 332,178.00 | -14,830.20 |
| FXPF20011102 | 254687DZ6 | WALT DISNEY CO/THE 6.200% 12/15/2034 DD 06/15/19 | 343,000.000 | 520,111.48 | 479,767.82 | -40,343.66 |
| FXPF20011102 | 254687EB8 | WALT DISNEY CO/THE 6.400% 12/15/2035 DD 06/15/19 | 263,000.000 | 408,110.25 | 377,026.28 | -31,083.97 |
| FXPF20011102 | 26442RAB7 | DUKE ENERGY PROGRESS LLC 4.375% 03/30/2044 DD 03/06/14 | 497,000.000 | 638,421.35 | 598,268.72 | -40,152.63 |
| FXPF20011102 | 26443TAC0 | DUKE ENERGY INDIANA LLC 2.750% 04/01/2050 DD 03/12/20 | 766,000.000 | 796,502.12 | 747,976.02 | -48,526.10 |
| FXPF20011102 | 373334KA8 | GEORGIA POWER CO 4.300% 03/15/2043 DD 03/15/13 | 519,000.000 | 657,246.03 | 592,371.03 | -64,875.00 |
| FXPF20011102 | 375558BD4 | GILEAD SCIENCES INC 4.750% 03/01/2046 DD 09/14/15 | 300,000.000 | 397,620.00 | 381,333.00 | -16,287.00 |
| FXPF20011102 | 375558BG7 | GILEAD SCIENCES INC 4.600% 09/01/2035 DD 09/14/15 | 115,000.000 | 143,222.15 | 139,343.20 | -3,878.95 |
| FXPF20011102 | 38141GYJ7 | GOLDMAN SACHS GROUP INC/THE VAR RT 07/21/2032 DD 07/21/21 | 105,000.000 | 105,000.00 | 103,503.75 | -1,496.25 |
| FXPF20011102 | 404280AH2 | HSBC HOLDINGS PLC 6.500% 09/15/2037 DD 09/12/07 | 190,000.000 | 278,036.50 | 263,436.90 | -14,599.60 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF20011102 | 404280CT4 | HSBC HOLDINGS PLC VAR RT 05/24/2032 DD 05/24/21 | 435,000.000 | 435,000.00 | 436,840.05 | 1,840.05 |
| FXPF20011102 | 4042Q1AD9 | HSBC BANK USA NA 7.000% 01/15/2039 DD 06/18/08 | 984,000.000 | 1,541,016.02 | 1,531,222.08 | -9,793.94 |
| FXPF20011102 | 42218SAF5 | HEALTH CARE SERVICE CORP 144A 2.200% 06/01/2030 DD 06/01/20 | 148,000.000 | 154,827.24 | 145,094.76 | -9,732.48 |
| FXPF20011102 | 42218SAH1 | HEALTH CARE SERVICE CORP 144A 3.200% 06/01/2050 DD 06/01/20 | 752,000.000 | 799,110.53 | 768,025.12 | -31,085.41 |
| FXPF20011102 | 437076BF8 | HOME DEPOT INC/THE 4.400% 03/15/2045 DD 06/12/14 | 411,000.000 | 497,879.15 | 514,514.46 | 16,635.31 |
| FXPF20011102 | 44107HAF9 | NY SOCIETY FOR RELIEF OF RUPTU 2.667% 10/01/2050 DD 08/12/20 | 140,000.000 | 135,053.80 | 131,427.80 | -3,626.00 |
| FXPF20011102 | 456829AC4 | INFRAESTRUCTURA ENERGETIC 144A 4.750% 01/15/2051 DD 09/15/20 | 320,000.000 | 330,867.50 | 317,203.20 | -13,664.30 |
| FXPF20011102 | 456837AW3 | ING GROEP NV VAR RT 04/01/2032 DD 04/01/21 | 200,000.000 | 200,000.00 | 204,416.00 | 4,416.00 |
| FXPF20011102 | 45866FAK0 | INTERCONTINENTAL EXCHANGE INC 2.100% 06/15/2030 DD 05/26/20 | 230,000.000 | 240,834.50 | 227,568.14 | -13,266.36 |
| FXPF20011102 | 459200GS4 | INTERNATIONAL BUSINESS MACHINE 5.600% 11/30/2039 DD 11/30/09 | 250,000.000 | 369,112.50 | 342,300.00 | -26,812.50 |
| FXPF20011102 | 459200KB6 | INTERNATIONAL BUSINESS MACHINE 4.150% 05/15/2039 DD 05/15/19 | 286,000.000 | 362,104.60 | 331,119.36 | -30,985.24 |
| FXPF20011102 | 46625HHF0 | JPMORGAN CHASE & CO 6.400% 05/15/2038 DD 05/22/08 | 641,000.000 | 974,649.49 | 934,610.05 | -40,039.44 |
| FXPF20011102 | 46647PBU9 | JPMORGAN CHASE & CO VAR RT 11/19/2031 DD 11/19/20 | 325,000.000 | 328,084.25 | 308,379.50 | -19,704.75 |
| FXPF20011102 | 46647PCD6 | JPMORGAN CHASE & CO VAR RT 04/22/2042 DD 04/22/21 | 1,005,000.000 | 1,017,652.20 | 1,052,114.40 | 34,462.20 |
| FXPF20011102 | 46647PCE4 | JPMORGAN CHASE & CO VAR RT 04/22/2052 DD 04/22/21 | 1,045,000.000 | 1,045,000.00 | 1,122,549.45 | 77,549.45 |
| FXPF20011102 | 46817MAM9 | JACKSON FINANCIAL INC 144A 4.000% 11/23/2051 DD 11/23/21 | 375,000.000 | 371,182.50 | 379,353.75 | 8,171.25 |
| FXPF20011102 | 48249DAA9 | KKR GROUP FINANCE CO II L 144A 5.500% 02/01/2043 DD 02/01/13 | 30,000.000 | 39,743.40 | 40,162.20 | 418.80 |
| FXPF20011102 | 48250AAA1 | KKR GROUP FINANCE CO III 144A 5.125% 06/01/2044 DD 05/29/14 | 297,000.000 | 389,857.05 | 384,214.05 | -5,643.00 |
| FXPF20011102 | 48255BAA4 | KKR GROUP FINANCE CO X LL 144A 3.250% 12/15/2051 DD 12/08/21 | 240,000.000 | 239,222.40 | 240,103.20 | 880.80 |
| FXPF20011102 | 548661CP0 | LOWE'S COS INC 6.650% 09/15/2037 DD 09/11/07 | 70,000.000 | 102,799.90 | 98,169.40 | -4,630.50 |
| FXPF20011102 | 548661CX3 | LOWE'S COS INC 4.650% 04/15/2042 DD 04/23/12 | 232,000.000 | 305,662.32 | 283,529.52 | -22,132.80 |
| FXPF20011102 | 548661DN4 | LOWE'S COS INC 3.700% 04/15/2046 DD 04/20/16 | 376,000.000 | 445,842.00 | 413,513.52 | -32,328.48 |
| FXPF20011102 | 571676AE5 | MARS INC 144A 3.950% 04/01/2044 DD 03/29/19 | 144,000.000 | 171,161.28 | 169,780.32 | -1,380.96 |
| FXPF20011102 | 571676AG0 | MARS INC 144A 4.125% 04/01/2054 DD 03/29/19 | 313,000.000 | 413,911.20 | 393,281.37 | -20,629.83 |
| FXPF20011102 | 571676AH8 | MARS INC 144A 4.200% 04/01/2059 DD 03/29/19 | 225,000.000 | 299,034.00 | 288,814.50 | -10,219.50 |
| FXPF20011102 | 575767AQ1 | MASSACHUSETTS MUTUAL LIFE 144A 3.375% 04/15/2050 DD 04/16/20 | 55,000.000 | 57,959.00 | 58,219.70 | 260.70 |
| FXPF20011102 | 575767AR9 | MASSACHUSETTS MUTUAL LIFE 144A 3.200% 12/01/2061 DD 11/23/21 | 180,000.000 | 178,590.60 | 178,083.00 | -507.60 |
| FXPF20011102 | 58933YBF1 | MERCK & CO INC 2.750% 12/10/2051 DD 12/10/21 | 335,000.000 | 334,182.60 | 333,224.50 | -958.10 |
| FXPF20011102 | 58933YBG9 | MERCK & CO INC 2.900% 12/10/2061 DD 12/10/21 | 245,000.000 | 244,309.10 | 244,353.20 | 44.10 |
| FXPF20011102 | 59023VAA8 | BANK OF AMERICA CORP 7.750% 05/14/2038 DD 05/14/08 | 100,000.000 | 157,972.00 | 157,012.00 | -960.00 |
| FXPF20011102 | 595620AL9 | MIDAMERICAN ENERGY CO 4.800% 09/15/2043 DD 09/19/13 | 306,000.000 | 418,626.36 | 391,196.52 | -27,429.84 |
| FXPF20011102 | 62548LAA0 | MULTICARE HEALTH SYSTEM 2.803% 08/15/2050 DD 07/22/20 | 110,000.000 | 114,266.90 | 107,030.00 | -7,236.90 |
| FXPF20011102 | 62954HAH1 | NXP BV / NXP FUNDING LLC 144A 2.650% 02/15/2032 DD 11/30/21 | 315,000.000 | 314,221.95 | 316,323.00 | 2,101.05 |
| FXPF20011102 | 638671AK3 | NATIONWIDE MUTUAL INSURAN 144A 9.375% 08/15/2039 DD 08/10/09 | 203,000.000 | 353,437.21 | 351,250.90 | -2,186.31 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF20011102 | 680223AL8 | OLD REPUBLIC INTERNATIONAL COR 3.850% 06/11/2051 DD 06/11/21 | 280,000.000 | 279,801.20 | 302,212.40 | 22,411.20 |
| FXPF20011102 | 68233JBV5 | ONCOR ELECTRIC DELIVERY CO LLC 3.700% 05/15/2050 DD 03/20/20 | 216,000.000 | 268,220.16 | 249,225.12 | -18,995.04 |
| FXPF20011102 | 68389XBF1 | ORACLE CORP 4.125% 05/15/2045 DD 05/05/15 | 410,000.000 | 442,152.90 | 433,853.80 | -8,299.10 |
| FXPF20011102 | 68389XBP9 | ORACLE CORP 3.800% 11/15/2037 DD 11/09/17 | 687,000.000 | 826,615.35 | 718,938.63 | -107,676.72 |
| FXPF20011102 | 68389XBX2 | ORACLE CORP 3.600% 04/01/2050 DD 04/01/20 | 828,000.000 | 915,182.16 | 813,642.48 | -101,539.68 |
| FXPF20011102 | 686514AH3 | ORLANDO HEALTH OBLIGATED GROUP 3.327% 10/01/2050 DD 10/07/20 | 195,000.000 | 216,229.65 | 204,907.95 | -11,321.70 |
| FXPF20011102 | 693304AV9 | PECO ENERGY CO 3.700% 09/15/2047 DD 09/18/17 | 35,000.000 | 42,903.70 | 39,665.15 | -3,238.55 |
| FXPF20011102 | 694308GZ4 | PACIFIC GAS AND ELECTRIC CO 4.450% 04/15/2042 DD 04/16/12 | 800,000.000 | 866,288.00 | 814,296.00 | -51,992.00 |
| FXPF20011102 | 694476AE2 | PACIFIC LIFECORP 144A 3.350% 09/15/2050 DD 09/15/20 | 335,000.000 | 372,218.50 | 361,498.50 | -10,720.00 |
| FXPF20011102 | 717081CY7 | PFIZER INC 7.200% 03/15/2039 DD 03/24/09 | 60,000.000 | 99,276.00 | 97,044.00 | -2,232.00 |
| FXPF20011102 | 717081DT7 | PFIZER INC 5.600% 09/15/2040 DD 09/15/15 | 365,000.000 | 509,062.00 | 514,149.95 | 5,087.95 |
| FXPF20011102 | 718172AU3 | PHILIP MORRIS INTERNATIONAL IN 3.875% 08/21/2042 DD 08/21/12 | 323,000.000 | 372,005.15 | 348,391.03 | -23,614.12 |
| FXPF20011102 | 718172BD0 | PHILIP MORRIS INTERNATIONAL IN 4.875% 11/15/2043 DD 11/12/13 | 344,000.000 | 461,331.52 | 419,852.00 | -41,479.52 |
| FXPF20011102 | 745332CH7 | PUGET SOUND ENERGY INC 4.223% 06/15/2048 DD 06/14/18 | 127,000.000 | 162,364.42 | 150,660.10 | -11,704.32 |
| FXPF20011102 | 75513ECA7 | RAYTHEON TECHNOLOGIES CORP 4.875% 10/15/2040 DD 10/15/20 | 115,000.000 | 145,587.70 | 145,546.30 | -41.40 |
| FXPF20011102 | 761713BW5 | REYNOLDS AMERICAN INC 7.000% 08/04/2041 DD 08/04/15 | 262,000.000 | 351,892.20 | 346,107.24 | -5,784.96 |
| FXPF20011102 | 78349AAC7 | RWJ BARNABAS HEALTH INC 3.477% 07/01/2049 DD 10/30/19 | 62,000.000 | 69,974.44 | 69,367.46 | -606.98 |
| FXPF20011102 | 797440BV5 | SAN DIEGO GAS & ELECTRIC CO 3.750% 06/01/2047 DD 06/08/17 | 71,000.000 | 83,117.57 | 79,293.51 | -3,824.06 |
| FXPF20011102 | 797440BW3 | SAN DIEGO GAS & ELECTRIC CO 4.150% 05/15/2048 DD 05/17/18 | 55,000.000 | 69,162.50 | 65,753.60 | -3,408.90 |
| FXPF20011102 | 797440BY9 | SAN DIEGO GAS & ELECTRIC CO 3.320% 04/15/2050 DD 04/07/20 | 133,000.000 | 151,201.05 | 139,471.78 | -11,729.27 |
| FXPF20011102 | 80414L2F1 | SAUDI ARABIAN OIL CO 144A 4.375% 04/16/2049 DD 04/16/19 | 185,000.000 | 219,156.25 | 214,165.25 | -4,991.00 |
| FXPF20011102 | 842400FW8 | SOUTHERN CALIFORNIA EDISON CO 3.900% 03/15/2043 DD 03/07/13 | 382,000.000 | 431,446.08 | 408,075.32 | -23,370.76 |
| FXPF20011102 | 878091BD8 | TEACHERS INSURANCE & ANNU 144A 4.900% 09/15/2044 DD 09/18/14 | 114,000.000 | 154,333.20 | 146,776.14 | -7,557.06 |
| FXPF20011102 | 878091BG1 | TEACHERS INSURANCE & ANNU 144A 3.300% 05/15/2050 DD 05/07/20 | 135,000.000 | 141,759.45 | 141,319.35 | -440.10 |
| FXPF20011102 | 88167AAD3 | TEVA PHARMACEUTICAL FINANCE NE 2.800% 07/21/2023 DD 07/21/16 | 575,000.000 | 568,859.75 | 576,995.25 | 8,135.50 |
| FXPF20011102 | 913017BT5 | RAYTHEON TECHNOLOGIES CORP 4.500% 06/01/2042 DD 06/01/12 | 1,055,000.000 | 1,334,454.35 | 1,314,835.95 | -19,618.40 |
| FXPF20011102 | 913017CA5 | RAYTHEON TECHNOLOGIES CORP 4.150% 05/15/2045 DD 05/04/15 | 322,000.000 | 407,626.24 | 376,443.76 | -31,182.48 |
| FXPF20011102 | 91324PBN1 | UNITEDHEALTH GROUP INC 5.700% 10/15/2040 DD 10/25/10 | 287,000.000 | 431,673.83 | 400,591.73 | -31,082.10 |
| FXPF20011102 | 91324PCA8 | UNITEDHEALTH GROUP INC 3.950% 10/15/2042 DD 10/22/12 | 185,000.000 | 233,693.85 | 216,248.35 | -17,445.50 |
| FXPF20011102 | 91324PCR1 | UNITEDHEALTH GROUP INC 4.750% 07/15/2045 DD 07/23/15 | 329,000.000 | 423,514.88 | 432,049.38 | 8,534.50 |
| FXPF20011102 | 91324PDL3 | UNITEDHEALTH GROUP INC 4.250% 06/15/2048 DD 06/19/18 | 53,000.000 | 70,773.02 | 65,878.47 | -4,894.55 |
| FXPF20011102 | 91324PDT6 | UNITEDHEALTH GROUP INC 3.500% 08/15/2039 DD 07/25/19 | 385,000.000 | 458,003.70 | 427,992.95 | -30,010.75 |
| FXPF20011102 | 91324PEE8 | UNITEDHEALTH GROUP INC 3.050% 05/15/2041 DD 05/19/21 | 270,000.000 | 268,839.00 | 283,394.70 | 14,555.70 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF20011102 | 92343VCK8 | VERIZON COMMUNICATIONS INC 4.862% 08/21/2046 DD 02/21/15 | 181,000.000 | 242,511.84 | 233,699.96 | -8,811.88 |
| FXPF20011102 | 92553PBC5 | PARAMOUNT GLOBAL VAR RT 02/28/2057 DD 02/28/17 | 671,000.000 | 753,298.15 | 755,713.75 | 2,415.60 |
| FXPF20011102 | 927804GD0 | VIRGINIA ELECTRIC AND POWER CO 2.450% 12/15/2050 DD 12/15/20 | 490,000.000 | 493,087.00 | 448,423.50 | -44,663.50 |
| FXPF20011102 | 92976GAJ0 | WELLS FARGO BANK NA 6.600% 01/15/2038 DD 12/07/07 | 645,000.000 | 953,797.95 | 938,287.95 | -15,510.00 |
| FXPF20011102 | 949746RF0 | WELLS FARGO & CO 5.606% 01/15/2044 DD 11/26/13 | 260,000.000 | 368,498.00 | 352,796.60 | -15,701.40 |
| FXPF20011102 | 95000U2D4 | WELLS FARGO & CO 4.150% 01/24/2029 DD 01/24/19 | 160,000.000 | 189,920.00 | 179,252.80 | -10,667.20 |
| FXPF20011102 | 95000U2Q5 | WELLS FARGO & CO VAR RT 04/30/2041 DD 04/30/20 | 510,000.000 | 554,778.00 | 524,468.70 | -30,309.30 |
| FXPF20011102 | 976826BN6 | WISCONSIN POWER AND LIGHT CO 3.650% 04/01/2050 DD 04/02/20 | 101,000.000 | 119,697.12 | 113,610.86 | -6,086.26 |
| FXPF20011202 | 00108WAF7 | AEP TEXAS INC 3.800% 10/01/2047 DD 09/22/17 | 280,000.000 | 331,004.80 | 300,426.00 | -30,578.80 |
| FXPF20011202 | 00108WAK6 | AEP TEXAS INC 3.450% 01/15/2050 DD 12/05/19 | 560,000.000 | 627,160.80 | 571,698.40 | -55,462.40 |
| FXPF20011202 | 00139PAA6 | AIG SUNAMERICA GLOBAL FIN 144A 6.900% 03/15/2032 DD 03/20/02 | 590,000.000 | 888,776.00 | 821,268.20 | -67,507.80 |
| FXPF20011202 | 00216LAE3 | ASB BANK LTD 144A 2.375% 10/22/2031 DD 10/22/21 | 505,000.000 | 500,443.75 | 502,555.80 | 2,112.05 |
| FXPF20011202 | 002824BG4 | ABBOTT LABORATORIES 4.750% 11/30/2036 DD 11/22/16 | 155,000.000 | 213,205.60 | 198,097.75 | -15,107.85 |
| FXPF20011202 | 002824BH2 | ABBOTT LABORATORIES 4.900% 11/30/2046 DD 11/22/16 | 460,000.000 | 681,950.00 | 630,954.40 | -50,995.60 |
| FXPF20011202 | 00287YAW9 | ABBVIE INC 4.450% 05/14/2046 DD 05/12/16 | 190,000.000 | 241,716.10 | 230,508.00 | -11,208.10 |
| FXPF20011202 | 00287YBD0 | ABBVIE INC 4.875% 11/14/2048 DD 09/18/18 | 40,000.000 | 54,098.80 | 51,648.40 | -2,450.40 |
| FXPF20011202 | 00774MAY1 | AERCAP IRELAND CAPITAL DAC / A 3.400% 10/29/2033 DD 10/29/21 | 290,000.000 | 288,753.00 | 295,640.50 | 6,887.50 |
| FXPF20011202 | 010392FB9 | ALABAMA POWER CO 6.000% 03/01/2039 DD 03/06/09 | 90,000.000 | 133,904.70 | 125,257.50 | -8,647.20 |
| FXPF20011202 | 010392FL7 | ALABAMA POWER CO 4.150% 08/15/2044 DD 08/26/14 | 40,000.000 | 50,747.20 | 46,910.80 | -3,836.40 |
| FXPF20011202 | 02079KAE7 | ALPHABET INC 1.900% 08/15/2040 DD 08/05/20 | 360,000.000 | 353,325.60 | 328,878.00 | -24,447.60 |
| FXPF20011202 | 02209SBL6 | ALTRIA GROUP INC 2.450% 02/04/2032 DD 02/04/21 | 300,000.000 | 299,685.00 | 285,171.00 | -14,514.00 |
| FXPF20011202 | 02209SBM4 | ALTRIA GROUP INC 3.400% 02/04/2041 DD 02/04/21 | 765,000.000 | 760,494.15 | 707,579.10 | -52,915.05 |
| FXPF20011202 | 02209SBN2 | ALTRIA GROUP INC 3.700% 02/04/2051 DD 02/04/21 | 435,000.000 | 431,802.75 | 406,912.05 | -24,890.70 |
| FXPF20011202 | 023135BF2 | AMAZON.COM INC 3.875% 08/22/2037 DD 02/22/18 | 390,000.000 | 486,513.30 | 458,971.50 | -27,541.80 |
| FXPF20011202 | 023135BT2 | AMAZON.COM INC 2.500% 06/03/2050 DD 06/03/20 | 580,000.000 | 601,790.60 | 554,509.00 | -47,281.60 |
| FXPF20011202 | 023135CB0 | AMAZON.COM INC 3.100% 05/12/2051 DD 05/12/21 | 455,000.000 | 451,742.20 | 487,860.10 | 36,117.90 |
| FXPF20011202 | 02361DAR1 | AMEREN ILLINOIS CO 3.700% 12/01/2047 DD 11/28/17 | 50,000.000 | 61,303.50 | 56,943.00 | -4,360.50 |
| FXPF20011202 | 02361DAT7 | AMEREN ILLINOIS CO 4.500% 03/15/2049 DD 11/15/18 | 485,000.000 | 659,692.14 | 619,054.00 | -40,638.14 |
| FXPF20011202 | 02364WAW5 | AMERICA MOVIL SAB DE CV 6.125% 03/30/2040 DD 03/30/10 | 495,000.000 | 735,852.15 | 694,138.50 | -41,713.65 |
| FXPF20011202 | 026874AZ0 | AMERICAN INTERNATIONAL GROUP I 6.250% 05/01/2036 DD 04/20/06 | 25,000.000 | 35,366.75 | 34,746.50 | -620.25 |
| FXPF20011202 | 03040WAX3 | AMERICAN WATER CAPITAL CORP 3.450% 05/01/2050 DD 04/14/20 | 120,000.000 | 142,554.00 | 128,122.80 | -14,431.20 |
| FXPF20011202 | 032654AW5 | ANALOG DEVICES INC 2.800% 10/01/2041 DD 10/05/21 | 290,000.000 | 287,758.30 | 294,178.90 | 6,420.60 |
| FXPF20011202 | 032654AX3 | ANALOG DEVICES INC 2.950% 10/01/2051 DD 10/05/21 | 410,000.000 | 406,609.30 | 422,742.80 | 16,133.50 |
| FXPF20011202 | 03523TBV9 | ANHEUSER-BUSCH INBEV WORLDWIDE 5.550% 01/23/2049 DD 01/23/19 | 340,000.000 | 483,435.80 | 471,903.00 | -11,532.80 |
| FXPF20011202 | 035242AB2 | ANHEUSER-BUSCH INBEV FINANCE I 4.000% 01/17/2043 DD 01/17/13 | 110,000.000 | 126,355.90 | 122,736.90 | -3,619.00 |
| FXPF20011202 | 037833AL4 | APPLE INC 3.850% 05/04/2043 DD 05/03/13 | 1,015,000.000 | 1,271,944.80 | 1,198,826.65 | -73,118.15 |
| FXPF20011202 | 037833BA7 | APPLE INC 3.450% 02/09/2045 DD 02/09/15 | 595,000.000 | 722,097.95 | 666,173.90 | -55,924.05 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF20011202 | 037833BW9 | APPLE INC 4.500% 02/23/2036 DD 02/23/16 | 220,000.000 | 296,168.40 | 276,421.20 | -19,747.20 |
| FXPF20011202 | 037833BX7 | APPLE INC 4.650% 02/23/2046 DD 02/23/16 | 655,000.000 | 931,056.30 | 861,907.95 | -69,148.35 |
| FXPF20011202 | 037833CD0 | APPLE INC 3.850% 08/04/2046 DD 08/04/16 | 370,000.000 | 475,808.90 | 439,915.20 | -35,893.70 |
| FXPF20011202 | 037833DD9 | APPLE INC 3.750% 09/12/2047 DD 09/12/17 | 90,000.000 | 112,817.70 | 105,589.80 | -7,227.90 |
| FXPF20011202 | 037833DQ0 | APPLE INC 2.950% 09/11/2049 DD 09/11/19 | 180,000.000 | 201,913.20 | 186,143.40 | -15,769.80 |
| FXPF20011202 | 037833EE6 | APPLE INC 2.375% 02/08/2041 DD 02/08/21 | 400,000.000 | 399,368.00 | 390,284.00 | -9,084.00 |
| FXPF20011202 | 037833EF3 | APPLE INC 2.650% 02/08/2051 DD 02/08/21 | 790,000.000 | 784,809.70 | 779,801.10 | -5,008.60 |
| FXPF20011202 | 046353AT5 | ASTRAZENECA PLC 4.000% 01/17/2029 DD 08/17/18 | 300,000.000 | 357,468.00 | 339,078.00 | -18,390.00 |
| FXPF20011202 | 046353AU2 | ASTRAZENECA PLC 4.375% 08/17/2048 DD 08/17/18 | 300,000.000 | 401,526.00 | 388,515.00 | -13,011.00 |
| FXPF20011202 | 05526DBU8 | BAT CAPITAL CORP 3.984% 09/25/2050 DD 09/25/20 | 70,000.000 | 67,177.60 | 67,519.20 | 341.60 |
| FXPF20011202 | 059165EK2 | BALTIMORE GAS AND ELECTRIC CO 4.250% 09/15/2048 DD 09/20/18 | 110,000.000 | 143,515.90 | 134,383.70 | -9,132.20 |
| FXPF20011202 | 06050TJZ6 | BANK OF AMERICA NA 6.000% 10/15/2036 DD 10/26/06 | 545,000.000 | 815,156.50 | 748,399.45 | -66,757.05 |
| FXPF20011202 | 06051GHS1 | BANK OF AMERICA CORP VAR RT 03/15/2050 DD 03/15/19 | 620,000.000 | 813,421.40 | 769,711.40 | -43,710.00 |
| FXPF20011202 | 06051GHU6 | BANK OF AMERICA CORP VAR RT 04/23/2040 DD 04/23/19 | 1,075,000.000 | 1,323,604.50 | 1,238,131.25 | -85,473.25 |
| FXPF20011202 | 06051GJW0 | BANK OF AMERICA CORP VAR RT 04/22/2042 DD 04/22/21 | 135,000.000 | 135,000.00 | 142,291.35 | 7,291.35 |
| FXPF20011202 | 06051GKD0 | BANK OF AMERICA CORP VAR RT 10/20/2032 DD 10/20/21 | 580,000.000 | 580,000.00 | 583,480.00 | 3,480.00 |
| FXPF20011202 | 072863AJ2 | BAYLOR SCOTT & WHITE HOLDINGS 2.839% 11/15/2050 DD 01/21/21 | 190,000.000 | 190,150.80 | 190,832.20 | 681.40 |
| FXPF20011202 | 084659AR2 | BERKSHIRE HATHAWAY ENERGY CO 4.450% 01/15/2049 DD 07/25/18 | 260,000.000 | 345,891.00 | 322,381.80 | -23,509.20 |
| FXPF20011202 | 084664BV2 | BERKSHIRE HATHAWAY FINANCE COR 4.300% 05/15/2043 DD 05/15/13 | 280,000.000 | 370,966.40 | 335,983.20 | -34,983.20 |
| FXPF20011202 | 084664CQ2 | BERKSHIRE HATHAWAY FINANCE COR 4.200% 08/15/2048 DD 08/15/18 | 460,000.000 | 607,443.80 | 560,142.00 | -47,301.80 |
| FXPF20011202 | 09261BAD2 | BLACKSTONE HOLDINGS FINAN 144A 2.000% 01/30/2032 DD 08/05/21 | 285,000.000 | 282,437.85 | 274,697.25 | -7,740.60 |
| FXPF20011202 | 097023AS4 | BOEING CO/THE 6.625% 02/15/2038 DD 02/24/98 | 155,000.000 | 207,682.95 | 208,749.35 | 1,066.40 |
| FXPF20011202 | 097023AX3 | BOEING CO/THE 6.875% 03/15/2039 DD 03/13/09 | 150,000.000 | 204,447.00 | 208,146.00 | 3,699.00 |
| FXPF20011202 | 097023BK0 | BOEING CO/THE 3.300% 03/01/2035 DD 02/20/15 | 50,000.000 | 49,943.50 | 50,203.50 | 260.00 |
| FXPF20011202 | 10373QBG4 | BP CAPITAL MARKETS AMERICA INC 3.000% 02/24/2050 DD 02/24/20 | 130,000.000 | 132,913.09 | 127,201.10 | -5,711.99 |
| FXPF20011202 | 10373QBN9 | BP CAPITAL MARKETS AMERICA INC 2.772% 11/10/2050 DD 08/10/20 | 330,000.000 | 328,868.10 | 310,668.60 | -18,199.50 |
| FXPF20011202 | 10373QBP4 | BP CAPITAL MARKETS AMERICA INC 2.939% 06/04/2051 DD 12/04/20 | 718,000.000 | 678,733.36 | 691,929.42 | 13,196.06 |
| FXPF20011202 | 10373QBQ2 | BP CAPITAL MARKETS AMERICA INC 3.379% 02/08/2061 DD 02/08/21 | 335,000.000 | 346,592.60 | 345,699.90 | -892.70 |
| FXPF20011202 | 10373QBR0 | BP CAPITAL MARKETS AMERICA INC 3.060% 06/17/2041 DD 06/17/21 | 295,000.000 | 295,000.00 | 299,392.55 | 4,392.55 |
| FXPF20011202 | 10373QBS8 | BP CAPITAL MARKETS AMERICA INC 3.001% 03/17/2052 DD 09/17/21 | 855,000.000 | 855,725.83 | 834,676.65 | -21,049.18 |
| FXPF20011202 | 110122DK1 | BRISTOL-MYERS SQUIBB CO 4.350% 11/15/2047 DD 05/15/20 | 80,000.000 | 107,750.40 | 98,872.00 | -8,878.40 |
| FXPF20011202 | 110122DR6 | BRISTOL-MYERS SQUIBB CO 2.350% 11/13/2040 DD 11/13/20 | 85,000.000 | 87,199.80 | 80,846.05 | -6,353.75 |
| FXPF20011202 | 110122DS4 | BRISTOL-MYERS SQUIBB CO 2.550% 11/13/2050 DD 11/13/20 | 114,000.000 | 116,388.30 | 108,285.18 | -8,103.12 |
| FXPF20011202 | 12189LAA9 | BURLINGTON NORTHERN SANTA FE L 5.750% 05/01/2040 DD 05/17/10 | 110,000.000 | 163,100.30 | 153,065.00 | -10,035.30 |
| FXPF20011202 | 12189LAC5 | BURLINGTON NORTHERN SANTA FE L 5.050% 03/01/2041 DD | 170,000.000 | 236,895.00 | 221,185.30 | -15,709.70 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| | | 09/10/10 | | | | |
| FXPF20011202 | 12189LAG6 | BURLINGTON NORTHERN SANTA FE L 4.950% 09/15/2041 DD 08/22/11 | 90,000.000 | 124,828.20 | 115,472.70 | -9,355.50 |
| FXPF20011202 | 12189LAK7 | BURLINGTON NORTHERN SANTA FE L 4.375% 09/01/2042 DD 08/23/12 | 70,000.000 | 92,631.00 | 85,308.30 | -7,322.70 |
| FXPF20011202 | 12189LAU5 | BURLINGTON NORTHERN SANTA FE L 4.550% 09/01/2044 DD 08/18/14 | 150,000.000 | 202,612.50 | 189,753.00 | -12,859.50 |
| FXPF20011202 | 12189LAW1 | BURLINGTON NORTHERN SANTA FE L 4.150% 04/01/2045 DD 03/09/15 | 495,000.000 | 646,514.55 | 596,836.35 | -49,678.20 |
| FXPF20011202 | 12189LBC4 | BURLINGTON NORTHERN SANTA FE L 4.050% 06/15/2048 DD 03/05/18 | 35,000.000 | 46,078.20 | 42,234.50 | -3,843.70 |
| FXPF20011202 | 12189TAZ7 | BURLINGTON NORTHERN SANTA FE L 6.150% 05/01/2037 DD 04/13/07 | 225,000.000 | 343,192.50 | 319,479.75 | -23,712.75 |
| FXPF20011202 | 125523AJ9 | CIGNA CORP 4.800% 08/15/2038 DD 08/15/19 | 435,000.000 | 566,735.40 | 536,298.45 | -30,436.95 |
| FXPF20011202 | 125523CF5 | CIGNA CORP 4.800% 07/15/2046 DD 01/15/20 | 115,000.000 | 151,580.35 | 145,596.90 | -5,983.45 |
| FXPF20011202 | 126650CZ1 | CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 | 1,610,000.000 | 2,113,754.71 | 2,111,837.00 | -1,917.71 |
| FXPF20011202 | 144141CU0 | DUKE ENERGY PROGRESS LLC 6.125% 09/15/2033 DD 09/11/03 | 35,000.000 | 48,181.00 | 46,205.95 | -1,975.05 |
| FXPF20011202 | 144141DB1 | DUKE ENERGY PROGRESS LLC 4.100% 05/15/2042 DD 05/18/12 | 220,000.000 | 272,175.20 | 257,600.20 | -14,575.00 |
| FXPF20011202 | 149123BL4 | CATERPILLAR INC 5.300% 09/15/2035 DD 09/13/05 | 40,000.000 | 55,220.40 | 53,203.60 | -2,016.80 |
| FXPF20011202 | 149123CE9 | CATERPILLAR INC 4.750% 05/15/2064 DD 05/08/14 | 330,000.000 | 488,548.50 | 476,028.30 | -12,520.20 |
| FXPF20011202 | 161175BV5 | CHARTER COMMUNICATIONS OPERATI 3.700% 04/01/2051 DD 04/17/20 | 170,000.000 | 176,538.20 | 164,947.60 | -11,590.60 |
| FXPF20011202 | 161175BY9 | CHARTER COMMUNICATIONS OPERATI 3.850% 04/01/2061 DD 12/04/20 | 155,000.000 | 156,263.25 | 146,755.55 | -9,507.70 |
| FXPF20011202 | 172967LU3 | CITIGROUP INC VAR RT 01/24/2039 DD 01/24/18 | 435,000.000 | 518,385.15 | 495,865.20 | -22,519.95 |
| FXPF20011202 | 172967MD0 | CITIGROUP INC 4.650% 07/23/2048 DD 07/23/18 | 155,000.000 | 213,966.65 | 199,705.10 | -14,261.55 |
| FXPF20011202 | 172967NF4 | CITIGROUP INC VAR RT 11/03/2042 DD 11/03/21 | 365,000.000 | 365,000.00 | 362,470.55 | -2,529.45 |
| FXPF20011202 | 17308CC53 | CITIGROUP INC VAR RT 11/05/2030 DD 11/05/19 | 380,000.000 | 418,497.80 | 394,991.00 | -23,506.80 |
| FXPF20011202 | 191216CW8 | COCA-COLA CO/THE 2.500% 06/01/2040 DD 05/01/20 | 485,000.000 | 516,597.75 | 488,244.65 | -28,353.10 |
| FXPF20011202 | 191216CX6 | COCA-COLA CO/THE 2.600% 06/01/2050 DD 05/01/20 | 360,000.000 | 379,875.60 | 352,936.80 | -26,938.80 |
| FXPF20011202 | 191216DL1 | COCA-COLA CO/THE 3.000% 03/05/2051 DD 03/05/21 | 155,000.000 | 152,523.10 | 164,701.45 | 12,178.35 |
| FXPF20011202 | 20030NBH3 | COMCAST CORP 4.250% 01/15/2033 DD 01/14/13 | 440,000.000 | 552,226.40 | 515,627.20 | -36,599.20 |
| FXPF20011202 | 20030NBM2 | COMCAST CORP 4.200% 08/15/2034 DD 08/12/14 | 570,000.000 | 714,375.30 | 671,266.20 | -43,109.10 |
| FXPF20011202 | 20030NCC3 | COMCAST CORP 3.969% 11/01/2047 DD 10/19/17 | 705,000.000 | 884,013.60 | 814,571.10 | -69,442.50 |
| FXPF20011202 | 20030NCJ8 | COMCAST CORP 3.900% 03/01/2038 DD 02/08/18 | 745,000.000 | 911,753.35 | 844,911.95 | -66,841.40 |
| FXPF20011202 | 20030NDG3 | COMCAST CORP 3.400% 04/01/2030 DD 03/27/20 | 190,000.000 | 219,706.50 | 207,567.40 | -12,139.10 |
| FXPF20011202 | 20030NDT5 | COMCAST CORP 144A 2.937% 11/01/2056 DD 08/19/21 | 2,078,000.000 | 2,131,513.71 | 1,988,064.16 | -143,449.55 |
| FXPF20011202 | 202795JA9 | COMMONWEALTH EDISON CO 3.800% 10/01/2042 DD 10/01/12 | 225,000.000 | 270,749.25 | 254,166.75 | -16,582.50 |
| FXPF20011202 | 202795JF8 | COMMONWEALTH EDISON CO 3.700% 03/01/2045 DD 03/02/15 | 60,000.000 | 70,710.60 | 67,137.00 | -3,573.60 |
| FXPF20011202 | 202795JJ0 | COMMONWEALTH EDISON CO 3.650% 06/15/2046 DD 06/27/16 | 30,000.000 | 35,661.60 | 33,329.70 | -2,331.90 |
| FXPF20011202 | 202795JS0 | COMMONWEALTH EDISON CO 3.000% 03/01/2050 DD 02/25/20 | 510,000.000 | 556,517.10 | 519,435.00 | -37,082.10 |
| FXPF20011202 | 20825CAP9 | CONOCOPHILLIPS 5.900% 05/15/2038 DD 05/08/08 | 50,000.000 | 72,126.50 | 68,947.00 | -3,179.50 |
| FXPF20011202 | 20825UAC8 | CONOCO FUNDING CO 7.250% 10/15/2031 DD 10/11/01 | 170,000.000 | 254,763.70 | 239,961.80 | -14,801.90 |
| FXPF20011202 | 20825VAB8 | BURLINGTON RESOURCES LLC 5.950% 10/15/2036 DD 10/13/06 | 70,000.000 | 98,931.00 | 95,400.90 | -3,530.10 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF20011202 | 20826FAC0 | CONOCOPHILLIPS CO 4.300% 11/15/2044 DD 11/12/14 | 40,000.000 | 50,294.00 | 48,089.60 | -2,204.40 |
| FXPF20011202 | 210518DH6 | CONSUMERS ENERGY CO 3.500% 08/01/2051 DD 03/26/20 | 165,000.000 | 201,851.10 | 185,517.75 | -16,333.35 |
| FXPF20011202 | 23291KAK1 | DH EUROPE FINANCE II SARL 3.400% 11/15/2049 DD 11/07/19 | 150,000.000 | 178,101.00 | 161,334.00 | -16,767.00 |
| FXPF20011202 | 235851AW2 | DANAHER CORP 2.800% 12/10/2051 DD 12/10/21 | 795,000.000 | 792,490.20 | 788,155.05 | -4,335.15 |
| FXPF20011202 | 254687DV5 | WALT DISNEY CO/THE 6.550% 03/15/2033 DD 09/15/19 | 95,000.000 | 139,362.15 | 132,855.60 | -6,506.55 |
| FXPF20011202 | 254687EH5 | WALT DISNEY CO/THE 6.650% 11/15/2037 DD 11/15/19 | 225,000.000 | 355,572.00 | 334,172.25 | -21,399.75 |
| FXPF20011202 | 254687ET9 | WALT DISNEY CO/THE 5.400% 10/01/2043 DD 10/01/19 | 90,000.000 | 131,647.50 | 125,140.50 | -6,507.00 |
| FXPF20011202 | 254687EX0 | WALT DISNEY CO/THE 4.950% 10/15/2045 DD 10/15/19 | 260,000.000 | 363,233.00 | 343,272.80 | -19,960.20 |
| FXPF20011202 | 263901AA8 | DUKE ENERGY INDIANA LLC 6.350% 08/15/2038 DD 08/21/08 | 235,000.000 | 360,908.30 | 331,852.90 | -29,055.40 |
| FXPF20011202 | 263901AB6 | DUKE ENERGY INDIANA LLC 6.450% 04/01/2039 DD 03/23/09 | 100,000.000 | 155,384.00 | 143,697.00 | -11,687.00 |
| FXPF20011202 | 263901AF7 | DUKE ENERGY INDIANA LLC 4.900% 07/15/2043 DD 07/11/13 | 250,000.000 | 340,730.00 | 313,865.00 | -26,865.00 |
| FXPF20011202 | 26442CAA2 | DUKE ENERGY CAROLINAS LLC 6.100% 06/01/2037 DD 06/05/07 | 60,000.000 | 88,846.80 | 81,508.80 | -7,338.00 |
| FXPF20011202 | 26442CAM6 | DUKE ENERGY CAROLINAS LLC 4.250% 12/15/2041 DD 12/08/11 | 235,000.000 | 299,324.20 | 277,629.00 | -21,695.20 |
| FXPF20011202 | 26442CAN4 | DUKE ENERGY CAROLINAS LLC 4.000% 09/30/2042 DD 09/21/12 | 200,000.000 | 247,078.00 | 230,220.00 | -16,858.00 |
| FXPF20011202 | 28370TAF6 | KINDER MORGAN ENERGY PARTNERS 4.700% 11/01/2042 DD 11/08/12 | 95,000.000 | 108,737.94 | 107,456.40 | -1,281.54 |
| FXPF20011202 | 29278NAR4 | ENERGY TRANSFER LP 5.000% 05/15/2050 DD 01/22/20 | 750,000.000 | 870,645.34 | 865,837.50 | -4,807.84 |
| FXPF20011202 | 29364WBD9 | ENTERGY LOUISIANA LLC 2.900% 03/15/2051 DD 03/06/20 | 130,000.000 | 138,791.90 | 127,842.00 | -10,949.90 |
| FXPF20011202 | 29379VCB7 | ENTERPRISE PRODUCTS OPERATING 3.300% 02/15/2053 DD 09/15/21 | 250,000.000 | 247,925.00 | 249,640.00 | 1,715.00 |
| FXPF20011202 | 29446MAG7 | EQUINOR ASA 3.625% 04/06/2040 DD 04/06/20 | 415,000.000 | 497,207.35 | 462,210.40 | -34,996.95 |
| FXPF20011202 | 299808AJ4 | EVEREST REINSURANCE HOLDINGS I 3.125% 10/15/2052 DD 10/04/21 | 620,000.000 | 606,818.80 | 605,938.40 | -880.40 |
| FXPF20011202 | 30225VAF4 | EXTRA SPACE STORAGE LP 2.550% 06/01/2031 DD 05/11/21 | 30,000.000 | 30,577.80 | 29,554.80 | -1,023.00 |
| FXPF20011202 | 30225VAG2 | EXTRA SPACE STORAGE LP 2.350% 03/15/2032 DD 09/22/21 | 185,000.000 | 184,624.45 | 180,058.65 | -4,565.80 |
| FXPF20011202 | 30231GBF8 | EXXON MOBIL CORP 4.227% 03/19/2040 DD 03/19/20 | 505,000.000 | 628,901.75 | 598,657.30 | -30,244.45 |
| FXPF20011202 | 337358BA2 | WACHOVIA CORP 7.500% 04/15/2035 DD 04/26/95 | 50,000.000 | 74,796.50 | 72,713.00 | -2,083.50 |
| FXPF20011202 | 341081EQ6 | FLORIDA POWER & LIGHT CO 5.625% 04/01/2034 DD 04/04/03 | 30,000.000 | 43,341.00 | 39,833.70 | -3,507.30 |
| FXPF20011202 | 341081ER4 | FLORIDA POWER & LIGHT CO 5.950% 10/01/2033 DD 10/15/03 | 35,000.000 | 50,544.54 | 46,515.35 | -4,029.19 |
| FXPF20011202 | 341081ET0 | FLORIDA POWER & LIGHT CO 4.950% 06/01/2035 DD 06/07/05 | 25,000.000 | 32,473.50 | 31,596.75 | -876.75 |
| FXPF20011202 | 341081EV5 | FLORIDA POWER & LIGHT CO 5.650% 02/01/2037 DD 01/18/06 | 10,000.000 | 14,240.10 | 13,302.60 | -937.50 |
| FXPF20011202 | 341081FA0 | FLORIDA POWER & LIGHT CO 5.950% 02/01/2038 DD 01/16/08 | 50,000.000 | 75,003.50 | 69,751.50 | -5,252.00 |
| FXPF20011202 | 341081FF9 | FLORIDA POWER & LIGHT CO 4.125% 02/01/2042 DD 12/13/11 | 170,000.000 | 215,685.80 | 202,879.70 | -12,806.10 |
| FXPF20011202 | 341081FG7 | FLORIDA POWER & LIGHT CO 4.050% 06/01/2042 DD 05/15/12 | 240,000.000 | 303,686.40 | 283,089.60 | -20,596.80 |
| FXPF20011202 | 341081FL6 | FLORIDA POWER & LIGHT CO 4.050% 10/01/2044 DD 09/10/14 | 60,000.000 | 76,966.20 | 71,306.40 | -5,659.80 |
| FXPF20011202 | 341099CH0 | DUKE ENERGY FLORIDA LLC 6.350% 09/15/2037 DD 09/18/07 | 685,000.000 | 1,045,789.50 | 979,570.55 | -66,218.95 |
| FXPF20011202 | 341099CL1 | DUKE ENERGY FLORIDA LLC 6.400% 06/15/2038 DD 06/18/08 | 280,000.000 | 434,282.80 | 404,566.40 | -29,716.40 |
| FXPF20011202 | 341099CR8 | DUKE ENERGY FLORIDA LLC 3.850% 11/15/2042 DD 11/20/12 | 90,000.000 | 107,408.70 | 101,173.50 | -6,235.20 |
| FXPF20011202 | 344419AC0 | FOMENTO ECONOMICO MEXICANO SAB 3.500% 01/16/2050 DD 01/16/20 | 450,000.000 | 500,760.00 | 471,897.00 | -28,863.00 |
| FXPF20011202 | 369550BH0 | GENERAL DYNAMICS CORP 4.250% 04/01/2040 DD 03/25/20 | 125,000.000 | 162,713.75 | 153,027.50 | -9,686.25 |
| FXPF20011202 | 373334JW2 | GEORGIA POWER CO 4.300% 03/15/2042 DD 03/06/12 | 235,000.000 | 298,419.45 | 268,283.05 | -30,136.40 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF20011202 | 373334KN0 | GEORGIA POWER CO 3.700% 01/30/2050 DD 01/10/20 | 45,000.000 | 46,924.65 | 48,016.80 | 1,092.15 |
| FXPF20011202 | 375558BA0 | GILEAD SCIENCES INC 4.500% 02/01/2045 DD 11/17/14 | 170,000.000 | 216,659.90 | 207,884.50 | -8,775.40 |
| FXPF20011202 | 375558BD4 | GILEAD SCIENCES INC 4.750% 03/01/2046 DD 09/14/15 | 120,000.000 | 159,048.00 | 152,533.20 | -6,514.80 |
| FXPF20011202 | 375558BG7 | GILEAD SCIENCES INC 4.600% 09/01/2035 DD 09/14/15 | 300,000.000 | 387,522.00 | 363,504.00 | -24,018.00 |
| FXPF20011202 | 375558BJ1 | GILEAD SCIENCES INC 4.000% 09/01/2036 DD 09/20/16 | 150,000.000 | 181,156.50 | 172,791.00 | -8,365.50 |
| FXPF20011202 | 37959GAB3 | GLOBAL ATLANTIC FIN CO 144A 3.125% 06/15/2031 DD 06/17/21 | 360,000.000 | 359,487.90 | 356,756.40 | -2,731.50 |
| FXPF20011202 | 38141EC31 | GOLDMAN SACHS GROUP INC/THE 4.800% 07/08/2044 DD 07/08/14 | 445,000.000 | 615,599.65 | 569,982.70 | -45,616.95 |
| FXPF20011202 | 38141GXA7 | GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2039 DD 04/23/18 | 150,000.000 | 191,758.50 | 179,610.00 | -12,148.50 |
| FXPF20011202 | 38141GXG4 | GOLDMAN SACHS GROUP INC/THE 2.600% 02/07/2030 DD 02/07/20 | 70,000.000 | 75,295.50 | 71,241.80 | -4,053.70 |
| FXPF20011202 | 38141GXH2 | GOLDMAN SACHS GROUP INC/THE 3.800% 03/15/2030 DD 03/19/20 | 80,000.000 | 89,045.60 | 88,148.80 | -896.80 |
| FXPF20011202 | 38141GXR0 | GOLDMAN SACHS GROUP INC/THE VAR RT 01/27/2032 DD 01/27/21 | 285,000.000 | 285,000.00 | 273,560.10 | -11,439.90 |
| FXPF20011202 | 38141GYN8 | GOLDMAN SACHS GROUP INC/THE VAR RT 10/21/2032 DD 10/21/21 | 535,000.000 | 535,000.00 | 538,985.75 | 3,985.75 |
| FXPF20011202 | 4042Q1AD9 | HSBC BANK USA NA 7.000% 01/15/2039 DD 06/18/08 | 365,000.000 | 579,813.45 | 567,983.80 | -11,829.65 |
| FXPF20011202 | 437076BD3 | HOME DEPOT INC/THE 4.875% 02/15/2044 DD 09/10/13 | 440,000.000 | 626,040.80 | 581,895.60 | -44,145.20 |
| FXPF20011202 | 437076BF8 | HOME DEPOT INC/THE 4.400% 03/15/2045 DD 06/12/14 | 40,000.000 | 53,173.20 | 50,074.40 | -3,098.80 |
| FXPF20011202 | 437076BP6 | HOME DEPOT INC/THE 3.500% 09/15/2056 DD 09/15/16 | 20,000.000 | 25,006.80 | 22,654.20 | -2,352.60 |
| FXPF20011202 | 437076BZ4 | HOME DEPOT INC/THE 3.125% 12/15/2049 DD 01/13/20 | 170,000.000 | 196,132.40 | 179,844.70 | -16,287.70 |
| FXPF20011202 | 458140AN0 | INTEL CORP 4.000% 12/15/2032 DD 12/11/12 | 410,000.000 | 510,527.90 | 481,327.70 | -29,200.20 |
| FXPF20011202 | 458140BG4 | INTEL CORP 3.734% 12/08/2047 DD 06/08/18 | 345,000.000 | 412,295.70 | 394,328.10 | -17,967.60 |
| FXPF20011202 | 45866FAP9 | INTERCONTINENTAL EXCHANGE INC 2.650% 09/15/2040 DD 08/20/20 | 300,000.000 | 307,712.31 | 291,363.34 | -16,348.97 |
| FXPF20011202 | 45866FAQ7 | INTERCONTINENTAL EXCHANGE INC 3.000% 09/15/2060 DD 08/20/20 | 505,000.000 | 526,136.90 | 501,414.82 | -24,722.08 |
| FXPF20011202 | 46625HHF0 | JPMORGAN CHASE & CO 6.400% 05/15/2038 DD 05/22/08 | 40,000.000 | 61,939.60 | 58,322.00 | -3,617.60 |
| FXPF20011202 | 46625HHV5 | JPMORGAN CHASE & CO 5.500% 10/15/2040 DD 10/21/10 | 150,000.000 | 220,573.50 | 204,562.50 | -16,011.00 |
| FXPF20011202 | 46625HJU5 | JPMORGAN CHASE & CO 4.850% 02/01/2044 DD 01/28/14 | 20,000.000 | 28,784.00 | 26,203.60 | -2,580.40 |
| FXPF20011202 | 46647PAJ5 | JPMORGAN CHASE & CO VAR RT 07/24/2038 DD 07/24/17 | 120,000.000 | 146,138.40 | 136,491.60 | -9,646.80 |
| FXPF20011202 | 46647PAK2 | JPMORGAN CHASE & CO VAR RT 07/24/2048 DD 07/24/17 | 520,000.000 | 659,084.40 | 615,940.00 | -43,144.40 |
| FXPF20011202 | 46647PBE5 | JPMORGAN CHASE & CO VAR RT 10/15/2030 DD 09/12/19 | 15,000.000 | 16,309.95 | 15,427.05 | -882.90 |
| FXPF20011202 | 46647PBM7 | JPMORGAN CHASE & CO VAR RT 04/22/2041 DD 04/22/20 | 485,000.000 | 542,118.45 | 503,682.20 | -38,436.25 |
| FXPF20011202 | 46647PCC8 | JPMORGAN CHASE & CO VAR RT 04/22/2032 DD 04/22/21 | 160,000.000 | 161,891.20 | 162,240.00 | 348.80 |
| FXPF20011202 | 46647PCE4 | JPMORGAN CHASE & CO VAR RT 04/22/2052 DD 04/22/21 | 645,000.000 | 660,643.20 | 692,865.45 | 32,222.25 |
| FXPF20011202 | 48126BAA1 | JPMORGAN CHASE & CO 5.400% 01/06/2042 DD 12/22/11 | 425,000.000 | 632,625.25 | 579,504.50 | -53,120.75 |
| FXPF20011202 | 48305QAD5 | KAISER FOUNDATION HOSPITALS 4.150% 05/01/2047 DD 05/03/17 | 110,000.000 | 143,266.20 | 136,060.10 | -7,206.10 |
| FXPF20011202 | 48305QAE3 | KAISER FOUNDATION HOSPITALS 3.266% 11/01/2049 DD 10/31/19 | 270,000.000 | 309,282.30 | 289,958.40 | -19,323.90 |
| FXPF20011202 | 48305QAF0 | KAISER FOUNDATION HOSPITALS 2.810% 06/01/2041 DD 06/15/21 | 520,000.000 | 522,303.75 | 524,321.20 | 2,017.45 |
| FXPF20011202 | 48305QAG8 | KAISER FOUNDATION HOSPITALS 3.002% 06/01/2051 DD 06/15/21 | 690,000.000 | 693,394.30 | 712,894.20 | 19,499.90 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF20011202 | 53227JAD6 | LIFE STORAGE LP 2.400% 10/15/2031 DD 10/07/21 | 235,000.000 | 232,845.05 | 231,261.15 | -1,583.90 |
| FXPF20011202 | 539830BK4 | LOCKHEED MARTIN CORP 4.500% 05/15/2036 DD 11/23/15 | 90,000.000 | 118,583.10 | 109,991.70 | -8,591.40 |
| FXPF20011202 | 575718AA9 | MASSACHUSETTS INSTITUTE OF TEC 5.600% 07/01/2111 DD 05/18/11 | 190,000.000 | 333,222.00 | 333,900.30 | 678.30 |
| FXPF20011202 | 58933YBF1 | MERCK & CO INC 2.750% 12/10/2051 DD 12/10/21 | 325,000.000 | 324,207.00 | 323,277.50 | -929.50 |
| FXPF20011202 | 58933YBG9 | MERCK & CO INC 2.900% 12/10/2061 DD 12/10/21 | 400,000.000 | 398,872.00 | 398,944.00 | 72.00 |
| FXPF20011202 | 59156RAJ7 | METLIFE INC 6.375% 06/15/2034 DD 06/03/04 | 170,000.000 | 258,592.10 | 236,570.30 | -22,021.80 |
| FXPF20011202 | 59156RAM0 | METLIFE INC 5.700% 06/15/2035 DD 06/23/05 | 110,000.000 | 161,839.70 | 147,793.80 | -14,045.90 |
| FXPF20011202 | 59156RBD9 | METLIFE INC 4.125% 08/13/2042 DD 08/13/12 | 90,000.000 | 109,901.70 | 106,913.70 | -2,988.00 |
| FXPF20011202 | 59156RBL1 | METLIFE INC VAR RT 12/15/2044 DD 09/15/14 | 120,000.000 | 151,405.20 | 156,292.80 | 4,887.60 |
| FXPF20011202 | 59156RBN7 | METLIFE INC 4.050% 03/01/2045 DD 03/05/15 | 15,000.000 | 19,232.25 | 17,885.40 | -1,346.85 |
| FXPF20011202 | 594918BC7 | MICROSOFT CORP 3.500% 02/12/2035 DD 02/12/15 | 150,000.000 | 184,755.00 | 171,634.50 | -13,120.50 |
| FXPF20011202 | 594918BS2 | MICROSOFT CORP 3.450% 08/08/2036 DD 08/08/16 | 352,000.000 | 434,061.76 | 406,014.40 | -28,047.36 |
| FXPF20011202 | 594918CC6 | MICROSOFT CORP 2.525% 06/01/2050 DD 06/01/20 | 855,000.000 | 901,631.70 | 837,096.30 | -64,535.40 |
| FXPF20011202 | 595620AL9 | MIDAMERICAN ENERGY CO 4.800% 09/15/2043 DD 09/19/13 | 60,000.000 | 82,083.60 | 76,705.20 | -5,378.40 |
| FXPF20011202 | 595620AN5 | MIDAMERICAN ENERGY CO 4.400% 10/15/2044 DD 04/03/14 | 180,000.000 | 233,458.20 | 220,791.60 | -12,666.60 |
| FXPF20011202 | 59562EAH8 | MIDAMERICAN ENERGY CO 5.800% 10/15/2036 DD 10/06/06 | 35,000.000 | 50,309.35 | 47,372.15 | -2,937.20 |
| FXPF20011202 | 59562VAL1 | BERKSHIRE HATHAWAY ENERGY 144A 6.125% 04/01/2036 DD 03/24/06 | 30,000.000 | 44,402.40 | 39,138.30 | -5,264.10 |
| FXPF20011202 | 606822BE3 | MITSUBISHI UFJ FINANCIAL GROUP 4.153% 03/07/2039 DD 03/07/19 | 285,000.000 | 360,319.80 | 337,759.20 | -22,560.60 |
| FXPF20011202 | 6174468P7 | MORGAN STANLEY VAR RT 04/01/2031 DD 03/31/20 | 325,000.000 | 378,007.50 | 354,500.25 | -23,507.25 |
| FXPF20011202 | 6174468Y8 | MORGAN STANLEY VAR RT 01/25/2052 DD 01/25/21 | 730,000.000 | 729,530.23 | 719,174.10 | -10,356.13 |
| FXPF20011202 | 61744YAL2 | MORGAN STANLEY VAR RT 07/22/2038 DD 07/24/17 | 665,000.000 | 819,599.20 | 759,662.75 | -59,936.45 |
| FXPF20011202 | 61747YDY8 | MORGAN STANLEY 4.300% 01/27/2045 DD 01/27/15 | 120,000.000 | 160,333.20 | 148,024.80 | -12,308.40 |
| FXPF20011202 | 617482V92 | MORGAN STANLEY 6.375% 07/24/2042 DD 07/24/12 | 280,000.000 | 457,287.60 | 425,303.20 | -31,984.40 |
| FXPF20011202 | 62952EAB3 | NYU LANGONE HOSPITALS 5.750% 07/01/2043 DD 08/01/13 | 90,000.000 | 126,490.50 | 129,704.40 | 3,213.90 |
| FXPF20011202 | 63946BAJ9 | NBCUNIVERSAL MEDIA LLC 4.450% 01/15/2043 DD 10/05/12 | 217,000.000 | 284,165.84 | 263,709.25 | -20,456.59 |
| FXPF20011202 | 641062AL8 | NESTLE HOLDINGS INC 144A 3.900% 09/24/2038 DD 09/24/18 | 220,000.000 | 275,798.60 | 256,372.60 | -19,426.00 |
| FXPF20011202 | 641062AN4 | NESTLE HOLDINGS INC 144A 4.000% 09/24/2048 DD 09/24/18 | 300,000.000 | 399,174.00 | 369,957.00 | -29,217.00 |
| FXPF20011202 | 641423BU1 | NEVADA POWER CO 6.750% 07/01/2037 DD 06/28/07 | 35,000.000 | 53,117.75 | 51,870.70 | -1,247.05 |
| FXPF20011202 | 641423CA4 | NEVADA POWER CO 5.450% 05/15/2041 DD 05/12/11 | 70,000.000 | 94,404.80 | 91,422.10 | -2,982.70 |
| FXPF20011202 | 665772CJ6 | NORTHERN STATES POWER CO/MN 3.400% 08/15/2042 DD 08/13/12 | 460,000.000 | 534,708.60 | 497,729.20 | -36,979.40 |
| FXPF20011202 | 665772CR8 | NORTHERN STATES POWER CO/MN 2.900% 03/01/2050 DD 09/10/19 | 270,000.000 | 304,446.60 | 273,647.70 | -30,798.90 |
| FXPF20011202 | 667274AC8 | NORTHWELL HEALTHCARE INC 4.260% 11/01/2047 DD 09/26/17 | 150,000.000 | 179,967.00 | 177,672.00 | -2,295.00 |
| FXPF20011202 | 668444AA0 | NORTHWESTERN UNIVERSITY 4.198% 12/01/2047 DD 03/28/12 | 10,000.000 | 12,567.50 | 12,470.30 | -97.20 |
| FXPF20011202 | 66989HAH1 | NOVARTIS CAPITAL CORP 4.400% 05/06/2044 DD 02/21/14 | 795,000.000 | 1,094,587.80 | 1,019,468.25 | -75,119.55 |
| FXPF20011202 | 66989HAK4 | NOVARTIS CAPITAL CORP 4.000% 11/20/2045 DD 11/20/15 | 35,000.000 | 45,849.30 | 42,596.75 | -3,252.55 |
| FXPF20011202 | 66989HAS7 | NOVARTIS CAPITAL CORP 2.750% 08/14/2050 DD 02/14/20 | 165,000.000 | 180,818.55 | 167,311.65 | -13,506.90 |
| FXPF20011202 | 68233JAT1 | ONCOR ELECTRIC DELIVERY CO LLC 4.550% 12/01/2041 DD 06/01/12 | 875,000.000 | 1,158,701.25 | 1,090,223.75 | -68,477.50 |
| FXPF20011202 | 68233JBB9 | ONCOR ELECTRIC DELIVERY CO LLC 3.750% 04/01/2045 DD 10/01/15 | 130,000.000 | 158,785.90 | 148,362.50 | -10,423.40 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF20011202 | 68233JBD5 | ONCOR ELECTRIC DELIVERY CO LLC 3.800% 09/30/2047 DD 03/30/18 | 140,000.000 | 171,907.40 | 162,678.60 | -9,228.80 |
| FXPF20011202 | 68233JBV5 | ONCOR ELECTRIC DELIVERY CO LLC 3.700% 05/15/2050 DD 03/20/20 | 285,000.000 | 353,901.60 | 328,838.70 | -25,062.90 |
| FXPF20011202 | 68233JBX1 | ONCOR ELECTRIC DELIVERY CO LLC 5.350% 10/01/2052 DD 04/01/21 | 494,000.000 | 751,764.26 | 721,032.52 | -30,731.74 |
| FXPF20011202 | 68389XAV7 | ORACLE CORP 4.300% 07/08/2034 DD 07/08/14 | 915,000.000 | 1,158,042.30 | 1,014,744.15 | -143,298.15 |
| FXPF20011202 | 68389XBF1 | ORACLE CORP 4.125% 05/15/2045 DD 05/05/15 | 475,000.000 | 586,340.00 | 502,635.50 | -83,704.50 |
| FXPF20011202 | 68389XBP9 | ORACLE CORP 3.800% 11/15/2037 DD 11/09/17 | 365,000.000 | 440,865.25 | 381,968.85 | -58,896.40 |
| FXPF20011202 | 68389XBX2 | ORACLE CORP 3.600% 04/01/2050 DD 04/01/20 | 150,000.000 | 174,762.00 | 147,399.00 | -27,363.00 |
| FXPF20011202 | 693304AR8 | PECO ENERGY CO 4.800% 10/15/2043 DD 09/23/13 | 10,000.000 | 13,343.00 | 12,605.90 | -737.10 |
| FXPF20011202 | 693304AS6 | PECO ENERGY CO 4.150% 10/01/2044 DD 09/15/14 | 20,000.000 | 25,747.20 | 23,823.20 | -1,924.00 |
| FXPF20011202 | 69351UAM5 | PPL ELECTRIC UTILITIES CORP 6.250% 05/15/2039 DD 05/22/09 | 20,000.000 | 30,125.40 | 28,691.20 | -1,434.20 |
| FXPF20011202 | 695114CD8 | PACIFICORP 5.750% 04/01/2037 DD 03/14/07 | 30,000.000 | 42,714.30 | 39,556.20 | -3,158.10 |
| FXPF20011202 | 695114CL0 | PACIFICORP 6.000% 01/15/2039 DD 01/08/09 | 715,000.000 | 1,063,348.00 | 980,758.35 | -82,589.65 |
| FXPF20011202 | 695114CT3 | PACIFICORP 4.125% 01/15/2049 DD 07/13/18 | 220,000.000 | 282,862.80 | 254,328.80 | -28,534.00 |
| FXPF20011202 | 713448EZ7 | PEPSICO INC 1.625% 05/01/2030 DD 05/01/20 | 250,000.000 | 256,585.00 | 242,697.50 | -13,887.50 |
| FXPF20011202 | 713448FF0 | PEPSICO INC 2.625% 10/21/2041 DD 10/21/21 | 175,000.000 | 174,728.75 | 177,588.25 | 2,859.50 |
| FXPF20011202 | 713448FG8 | PEPSICO INC 2.750% 10/21/2051 DD 10/21/21 | 565,000.000 | 561,338.80 | 581,424.55 | 20,085.75 |
| FXPF20011202 | 717081EC3 | PFIZER INC 4.000% 12/15/2036 DD 11/21/16 | 355,000.000 | 449,490.35 | 422,986.05 | -26,504.30 |
| FXPF20011202 | 717081EZ2 | PFIZER INC 2.550% 05/28/2040 DD 05/28/20 | 120,000.000 | 128,169.60 | 120,085.20 | -8,084.40 |
| FXPF20011202 | 717081FA6 | PFIZER INC 2.700% 05/28/2050 DD 05/28/20 | 220,000.000 | 236,348.20 | 222,197.80 | -14,150.40 |
| FXPF20011202 | 718172AU3 | PHILIP MORRIS INTERNATIONAL IN 3.875% 08/21/2042 DD 08/21/12 | 125,000.000 | 147,181.25 | 134,826.25 | -12,355.00 |
| FXPF20011202 | 718172AW9 | PHILIP MORRIS INTERNATIONAL IN 4.125% 03/04/2043 DD 03/04/13 | 40,000.000 | 48,966.40 | 44,352.40 | -4,614.00 |
| FXPF20011202 | 718172BD0 | PHILIP MORRIS INTERNATIONAL IN 4.875% 11/15/2043 DD 11/12/13 | 189,000.000 | 253,464.12 | 230,674.50 | -22,789.62 |
| FXPF20011202 | 718546AK0 | PHILLIPS 66 4.650% 11/15/2034 DD 11/17/14 | 100,000.000 | 121,154.00 | 117,325.00 | -3,829.00 |
| FXPF20011202 | 737679DB3 | POTOMAC ELECTRIC POWER CO 6.500% 11/15/2037 DD 11/16/07 | 40,000.000 | 60,778.40 | 57,724.00 | -3,054.40 |
| FXPF20011202 | 737679DE7 | POTOMAC ELECTRIC POWER CO 4.150% 03/15/2043 DD 03/18/13 | 310,000.000 | 391,263.40 | 361,993.20 | -29,270.20 |
| FXPF20011202 | 744320AY8 | PRUDENTIAL FINANCIAL INC 3.905% 12/07/2047 DD 12/07/17 | 165,000.000 | 189,667.50 | 191,315.85 | 1,648.35 |
| FXPF20011202 | 744320BA9 | PRUDENTIAL FINANCIAL INC 3.935% 12/07/2049 DD 12/07/17 | 210,000.000 | 245,376.85 | 245,844.90 | 468.05 |
| FXPF20011202 | 74432QCF0 | PRUDENTIAL FINANCIAL INC 3.700% 03/13/2051 DD 09/13/19 | 145,000.000 | 158,739.47 | 165,298.55 | 6,559.08 |
| FXPF20011202 | 744448BZ3 | PUBLIC SERVICE CO OF COLORADO 6.250% 09/01/2037 DD 08/15/07 | 210,000.000 | 318,567.90 | 306,988.50 | -11,579.40 |
| FXPF20011202 | 744448CA7 | PUBLIC SERVICE CO OF COLORADO 6.500% 08/01/2038 DD 08/13/08 | 95,000.000 | 148,831.75 | 143,632.40 | -5,199.35 |
| FXPF20011202 | 744448CE9 | PUBLIC SERVICE CO OF COLORADO 4.750% 08/15/2041 DD 08/09/11 | 35,000.000 | 45,588.54 | 43,362.55 | -2,225.99 |
| FXPF20011202 | 744448CG4 | PUBLIC SERVICE CO OF COLORADO 3.600% 09/15/2042 DD 09/11/12 | 220,000.000 | 264,380.60 | 243,966.80 | -20,413.80 |
| FXPF20011202 | 744448CJ8 | PUBLIC SERVICE CO OF COLORADO 3.950% 03/15/2043 DD 03/26/13 | 340,000.000 | 417,227.60 | 383,431.60 | -33,796.00 |
| FXPF20011202 | 75884RAY9 | REGENCY CENTERS LP 4.650% 03/15/2049 DD 03/06/19 | 610,000.000 | 735,379.40 | 758,254.40 | 22,875.00 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF20011202 | 771196BY7 | ROCHE HOLDINGS INC 144A 2.607% 12/13/2051 DD 12/13/21 | 1,081,000.000 | 1,078,861.84 | 1,058,893.55 | -19,968.29 |
| FXPF20011202 | 78516FAC3 | SABAL TRAIL TRANSMISSION 144A 4.832% 05/01/2048 DD 04/30/18 | 320,000.000 | 405,696.00 | 389,766.40 | -15,929.60 |
| FXPF20011202 | 79466LAK0 | SALESFORCE INC 2.700% 07/15/2041 DD 07/12/21 | 560,000.000 | 556,908.80 | 560,940.80 | 4,032.00 |
| FXPF20011202 | 79466LAL8 | SALESFORCE INC 2.900% 07/15/2051 DD 07/12/21 | 600,000.000 | 598,326.00 | 613,092.00 | 14,766.00 |
| FXPF20011202 | 79466LAM6 | SALESFORCE INC 3.050% 07/15/2061 DD 07/12/21 | 295,000.000 | 294,050.10 | 304,835.30 | 10,785.20 |
| FXPF20011202 | 797440BL7 | SAN DIEGO GAS & ELECTRIC CO 5.350% 05/15/2040 DD 05/13/10 | 20,000.000 | 26,872.20 | 26,613.00 | -259.20 |
| FXPF20011202 | 797440BP8 | SAN DIEGO GAS & ELECTRIC CO 3.950% 11/15/2041 DD 11/17/11 | 10,000.000 | 11,470.70 | 11,173.50 | -297.20 |
| FXPF20011202 | 797440BW3 | SAN DIEGO GAS & ELECTRIC CO 4.150% 05/15/2048 DD 05/17/18 | 50,000.000 | 62,875.00 | 59,776.00 | -3,099.00 |
| FXPF20011202 | 797440BY9 | SAN DIEGO GAS & ELECTRIC CO 3.320% 04/15/2050 DD 04/07/20 | 70,000.000 | 79,579.50 | 73,406.20 | -6,173.30 |
| FXPF20011202 | 822582AD4 | SHELL INTERNATIONAL FINANCE BV 6.375% 12/15/2038 DD 12/11/08 | 235,000.000 | 365,530.75 | 342,996.60 | -22,534.15 |
| FXPF20011202 | 822582AT9 | SHELL INTERNATIONAL FINANCE BV 3.625% 08/21/2042 DD 08/21/12 | 60,000.000 | 70,000.20 | 66,091.20 | -3,909.00 |
| FXPF20011202 | 822582BE1 | SHELL INTERNATIONAL FINANCE BV 4.125% 05/11/2035 DD 05/11/15 | 530,000.000 | 663,061.80 | 619,384.50 | -43,677.30 |
| FXPF20011202 | 822582BQ4 | SHELL INTERNATIONAL FINANCE BV 4.000% 05/10/2046 DD 05/10/16 | 80,000.000 | 100,753.60 | 93,345.60 | -7,408.00 |
| FXPF20011202 | 822582BY7 | SHELL INTERNATIONAL FINANCE BV 3.750% 09/12/2046 DD 09/12/16 | 120,000.000 | 145,068.00 | 135,211.20 | -9,856.80 |
| FXPF20011202 | 837004CJ7 | DOMINION ENERGY SOUTH CAROLINA 5.100% 06/01/2065 DD 05/22/15 | 50,000.000 | 78,795.50 | 71,796.00 | -6,999.50 |
| FXPF20011202 | 842400ES8 | SOUTHERN CALIFORNIA EDISON CO 6.000% 01/15/2034 DD 01/14/04 | 130,000.000 | 180,957.39 | 168,658.10 | -12,299.29 |
| FXPF20011202 | 842400FQ1 | SOUTHERN CALIFORNIA EDISON CO 4.500% 09/01/2040 DD 08/30/10 | 80,000.000 | 96,388.00 | 90,484.80 | -5,903.20 |
| FXPF20011202 | 842400GG2 | SOUTHERN CALIFORNIA EDISON CO 4.000% 04/01/2047 DD 03/24/17 | 595,000.000 | 698,887.00 | 658,230.65 | -40,656.35 |
| FXPF20011202 | 842400GQ0 | SOUTHERN CALIFORNIA EDISON CO 4.200% 03/01/2029 DD 03/15/19 | 210,000.000 | 248,409.00 | 234,303.30 | -14,105.70 |
| FXPF20011202 | 842400GT4 | SOUTHERN CALIFORNIA EDISON CO 3.650% 02/01/2050 DD 01/09/20 | 41,000.000 | 46,568.21 | 43,542.41 | -3,025.80 |
| FXPF20011202 | 84346LAA8 | SOUTHERN NATURAL GAS CO L 144A 4.800% 03/15/2047 DD 03/14/17 | 210,000.000 | 244,219.50 | 250,855.50 | 6,636.00 |
| FXPF20011202 | 84861TAJ7 | SPIRIT REALTY LP 2.700% 02/15/2032 DD 03/03/21 | 300,000.000 | 297,030.24 | 297,186.00 | 155.76 |
| FXPF20011202 | 85771PAL6 | EQUINOR ASA 3.950% 05/15/2043 DD 05/15/13 | 180,000.000 | 219,657.60 | 209,871.00 | -9,786.60 |
| FXPF20011202 | 866677AE7 | SUN COMMUNITIES OPERATING LP 2.700% 07/15/2031 DD 06/28/21 | 440,000.000 | 447,758.20 | 436,920.00 | -10,838.20 |
| FXPF20011202 | 86944BAJ2 | SUTTER HEALTH 3.361% 08/15/2050 DD 10/29/20 | 210,000.000 | 228,593.40 | 220,878.00 | -7,715.40 |
| FXPF20011202 | 882384AE0 | TEXAS EASTERN TRANSMISSIO 144A 4.150% 01/15/2048 DD 01/09/18 | 475,000.000 | 527,501.75 | 535,842.75 | 8,341.00 |
| FXPF20011202 | 89153VAV1 | TOTALENERGIES CAPITAL INTERNAT 3.127% 05/29/2050 DD 05/29/20 | 1,105,000.000 | 1,170,476.65 | 1,137,000.80 | -33,475.85 |
| FXPF20011202 | 89153VAW9 | TOTALENERGIES CAPITAL INTERNAT 3.386% 06/29/2060 DD 06/29/20 | 145,000.000 | 164,780.90 | 154,465.60 | -10,315.30 |
| FXPF20011202 | 89153VAX7 | TOTALENERGIES CAPITAL INTERNAT 2.986% 06/29/2041 DD 06/29/20 | 310,000.000 | 335,407.60 | 314,950.70 | -20,456.90 |
| FXPF20011202 | 89352HAD1 | TRANSCANADA PIPELINES LTD 6.200% 10/15/2037 DD | 110,000.000 | 153,166.20 | 149,904.70 | -3,261.50 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| | | 10/05/07 | | | | |
| FXPF20011202 | 89352HAM1 | TRANSCANADA PIPELINES LTD 4.625% 03/01/2034 DD 02/28/14 | 360,000.000 | 439,927.20 | 423,180.00 | -16,747.20 |
| FXPF20011202 | 893574AB9 | TRANSCONTINENTAL GAS PIPE LINE 5.400% 08/15/2041 DD 02/15/12 | 355,000.000 | 450,299.75 | 455,411.75 | 5,112.00 |
| FXPF20011202 | 902674XN5 | UBS AG/LONDON 144A 4.500% 06/26/2048 DD 06/26/18 | 310,000.000 | 436,799.30 | 406,044.20 | -30,755.10 |
| FXPF20011202 | 906548CJ9 | UNION ELECTRIC CO 3.900% 09/15/2042 DD 09/11/12 | 725,000.000 | 884,935.00 | 820,830.50 | -64,104.50 |
| FXPF20011202 | 907818EM6 | UNION PACIFIC CORP 3.799% 10/01/2051 DD 10/04/16 | 665,000.000 | 813,787.10 | 776,660.15 | -37,126.95 |
| FXPF20011202 | 907818FG8 | UNION PACIFIC CORP 3.839% 03/20/2060 DD 03/20/20 | 250,000.000 | 309,460.00 | 295,625.00 | -13,835.00 |
| FXPF20011202 | 907818FN3 | UNION PACIFIC CORP 2.973% 09/16/2062 DD 03/16/21 | 655,000.000 | 684,140.95 | 650,624.60 | -33,516.35 |
| FXPF20011202 | 91159HJB7 | US BANCORP VAR RT 11/03/2036 DD 11/03/21 | 650,000.000 | 650,000.00 | 648,271.00 | -1,729.00 |
| FXPF20011202 | 913017BT5 | RAYTHEON TECHNOLOGIES CORP 4.500% 06/01/2042 DD 06/01/12 | 1,430,000.000 | 1,861,547.55 | 1,782,194.70 | -79,352.85 |
| FXPF20011202 | 913017CW7 | RAYTHEON TECHNOLOGIES CORP 4.450% 11/16/2038 DD 08/16/18 | 190,000.000 | 239,580.50 | 229,537.10 | -10,043.40 |
| FXPF20011202 | 91324PBN1 | UNITEDHEALTH GROUP INC 5.700% 10/15/2040 DD 10/25/10 | 35,000.000 | 52,643.15 | 48,852.65 | -3,790.50 |
| FXPF20011202 | 91324PBU5 | UNITEDHEALTH GROUP INC 4.625% 11/15/2041 DD 11/10/11 | 80,000.000 | 109,380.80 | 100,747.20 | -8,633.60 |
| FXPF20011202 | 91324PCA8 | UNITEDHEALTH GROUP INC 3.950% 10/15/2042 DD 10/22/12 | 280,000.000 | 353,698.80 | 327,294.80 | -26,404.00 |
| FXPF20011202 | 91324PCD2 | UNITEDHEALTH GROUP INC 4.250% 03/15/2043 DD 02/28/13 | 10,000.000 | 13,096.90 | 12,155.10 | -941.80 |
| FXPF20011202 | 91324PCQ3 | UNITEDHEALTH GROUP INC 4.625% 07/15/2035 DD 07/23/15 | 310,000.000 | 415,400.00 | 388,058.00 | -27,342.00 |
| FXPF20011202 | 91324PCZ3 | UNITEDHEALTH GROUP INC 4.250% 04/15/2047 DD 03/13/17 | 35,000.000 | 46,491.20 | 42,976.15 | -3,515.05 |
| FXPF20011202 | 91324PDF6 | UNITEDHEALTH GROUP INC 3.750% 10/15/2047 DD 10/25/17 | 210,000.000 | 260,738.10 | 241,871.70 | -18,866.40 |
| FXPF20011202 | 91324PDL3 | UNITEDHEALTH GROUP INC 4.250% 06/15/2048 DD 06/19/18 | 535,000.000 | 714,406.90 | 664,999.65 | -49,407.25 |
| FXPF20011202 | 91324PDY5 | UNITEDHEALTH GROUP INC 2.750% 05/15/2040 DD 05/18/20 | 170,000.000 | 184,421.09 | 173,077.00 | -11,344.09 |
| FXPF20011202 | 91324PDZ2 | UNITEDHEALTH GROUP INC 2.900% 05/15/2050 DD 05/18/20 | 280,000.000 | 271,276.88 | 286,342.00 | 15,065.12 |
| FXPF20011202 | 91324PEE8 | UNITEDHEALTH GROUP INC 3.050% 05/15/2041 DD 05/19/21 | 325,000.000 | 325,398.15 | 341,123.25 | 15,725.10 |
| FXPF20011202 | 914886AA4 | UNIVERSITY OF SOUTHERN CALIFOR 5.250% 10/01/2111 DD 08/17/11 | 310,000.000 | 490,742.40 | 499,397.60 | 8,655.20 |
| FXPF20011202 | 92556HAC1 | PARAMOUNT GLOBAL 4.950% 05/19/2050 DD 05/19/20 | 395,000.000 | 499,236.95 | 505,240.55 | 6,003.60 |
| FXPF20011202 | 927804GD0 | VIRGINIA ELECTRIC AND POWER CO 2.450% 12/15/2050 DD 12/15/20 | 211,000.000 | 212,329.30 | 193,096.65 | -19,232.65 |
| FXPF20011202 | 92826CAE2 | VISA INC 4.150% 12/14/2035 DD 12/14/15 | 30,000.000 | 38,993.70 | 35,954.40 | -3,039.30 |
| FXPF20011202 | 92826CAF9 | VISA INC 4.300% 12/14/2045 DD 12/14/15 | 795,000.000 | 1,088,943.30 | 1,003,647.75 | -85,295.55 |
| FXPF20011202 | 92826CAK8 | VISA INC 2.700% 04/15/2040 DD 04/02/20 | 120,000.000 | 130,995.60 | 122,962.80 | -8,032.80 |
| FXPF20011202 | 92857WBL3 | VODAFONE GROUP PLC 5.000% 05/30/2038 DD 05/30/18 | 190,000.000 | 248,603.60 | 236,734.30 | -11,869.30 |
| FXPF20011202 | 92857WBU3 | VODAFONE GROUP PLC 4.250% 09/17/2050 DD 09/17/19 | 850,000.000 | 1,052,776.00 | 984,555.00 | -68,221.00 |
| FXPF20011202 | 929903AM4 | WACHOVIA CORP 5.500% 08/01/2035 DD 08/01/05 | 50,000.000 | 67,182.00 | 63,499.50 | -3,682.50 |
| FXPF20011202 | 931142EU3 | WALMART INC 2.500% 09/22/2041 DD 09/22/21 | 480,000.000 | 480,000.00 | 485,409.60 | 5,409.60 |
| FXPF20011202 | 931142EV1 | WALMART INC 2.650% 09/22/2051 DD 09/22/21 | 415,000.000 | 413,464.50 | 426,092.95 | 12,628.45 |
| FXPF20011202 | 949746RF0 | WELLS FARGO & CO 5.606% 01/15/2044 DD 11/26/13 | 235,000.000 | 333,065.50 | 318,873.85 | -14,191.65 |
| FXPF20011202 | 94974BGE4 | WELLS FARGO & CO 4.650% 11/04/2044 DD 11/04/14 | 590,000.000 | 756,804.80 | 716,413.40 | -40,391.40 |
| FXPF20011202 | 94974BGQ7 | WELLS FARGO & CO 4.900% 11/17/2045 DD 11/17/15 | 475,000.000 | 622,530.45 | 599,169.75 | -23,360.70 |
| FXPF20011202 | 94974BGT1 | WELLS FARGO & CO 4.400% 06/14/2046 DD 06/14/16 | 725,000.000 | 907,576.75 | 861,988.75 | -45,588.00 |
| FXPF20011202 | 94974BGU8 | WELLS FARGO & CO 4.750% 12/07/2046 DD 12/08/16 | 390,000.000 | 510,408.59 | 488,303.40 | -22,105.19 |
| FXPF20011202 | 95000U2G7 | WELLS FARGO & CO VAR RT 10/30/2030 DD 10/31/19 | 580,000.000 | 632,774.20 | 603,542.20 | -29,232.00 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF20011202 | 95000U2J1 | WELLS FARGO & CO VAR RT 02/11/2031 DD 02/11/20 | 85,000.000 | 90,190.10 | 86,860.65 | -3,329.45 |
| FXPF20011202 | 95000U2M4 | WELLS FARGO & CO VAR RT 04/04/2051 DD 03/30/20 | 690,000.000 | 979,216.76 | 945,520.80 | -33,695.96 |
| FXPF20011202 | 961214ET6 | WESTPAC BANKING CORP 2.150% 06/03/2031 DD 06/03/21 | 225,000.000 | 224,858.25 | 225,882.00 | 1,023.75 |
| FXPF20011202 | 976843BJ0 | WISCONSIN PUBLIC SERVICE CORP 4.752% 11/01/2044 DD 11/21/13 | 40,000.000 | 54,164.00 | 51,146.80 | -3,017.20 |
| FXPF20011202 | 983024AN0 | WYETH LLC 5.950% 04/01/2037 DD 03/27/07 | 80,000.000 | 119,932.00 | 112,909.60 | -7,022.40 |
| FXPF20011302 | 00206RKD3 | AT&T INC 3.100% 02/01/2043 DD 08/04/20 | 420,000.000 | 403,964.40 | 409,537.80 | 5,573.40 |
| FXPF20011302 | 00287YAW9 | ABBVIE INC 4.450% 05/14/2046 DD 05/12/16 | 640,000.000 | 793,030.40 | 776,448.00 | -16,582.40 |
| FXPF20011302 | 00774MAX3 | AERCAP IRELAND CAPITAL DAC / A 3.300% 01/30/2032 DD 10/29/21 | 1,470,000.000 | 1,464,472.80 | 1,500,576.00 | 36,103.20 |
| FXPF20011302 | 010392FL7 | ALABAMA POWER CO 4.150% 08/15/2044 DD 08/26/14 | 870,000.000 | 1,103,751.60 | 1,020,309.90 | -83,441.70 |
| FXPF20011302 | 020002BG5 | ALLSTATE CORP/THE 3.850% 08/10/2049 DD 06/10/19 | 875,000.000 | 1,016,706.84 | 1,024,660.00 | 7,953.16 |
| FXPF20011302 | 02079KAG2 | ALPHABET INC 2.250% 08/15/2060 DD 08/05/20 | 630,000.000 | 609,191.10 | 564,272.10 | -44,919.00 |
| FXPF20011302 | 02209SBP7 | ALTRIA GROUP INC 4.000% 02/04/2061 DD 02/04/21 | 930,000.000 | 922,467.00 | 892,204.80 | -30,262.20 |
| FXPF20011302 | 023135BM7 | AMAZON.COM INC 4.250% 08/22/2057 DD 02/22/18 | 1,045,000.000 | 1,489,051.85 | 1,343,577.40 | -145,474.45 |
| FXPF20011302 | 03040WAX3 | AMERICAN WATER CAPITAL CORP 3.450% 05/01/2050 DD 04/14/20 | 1,575,000.000 | 1,871,021.25 | 1,681,611.75 | -189,409.50 |
| FXPF20011302 | 032654AX3 | ANALOG DEVICES INC 2.950% 10/01/2051 DD 10/05/21 | 825,000.000 | 818,177.25 | 850,641.00 | 32,463.75 |
| FXPF20011302 | 037833AL4 | APPLE INC 3.850% 05/04/2043 DD 05/03/13 | 3,775,000.000 | 4,262,239.25 | 4,458,690.25 | 196,451.00 |
| FXPF20011302 | 03938JAA7 | ARCH CAPITAL GROUP US INC 5.144% 11/01/2043 DD 12/13/13 | 490,000.000 | 659,814.40 | 640,699.50 | -19,114.90 |
| FXPF20011302 | 05526DBN4 | BAT CAPITAL CORP 4.906% 04/02/2030 DD 04/02/20 | 1,690,000.000 | 1,964,253.20 | 1,898,731.90 | -65,521.30 |
| FXPF20011302 | 059165EH9 | BALTIMORE GAS AND ELECTRIC CO 3.500% 08/15/2046 DD 08/18/16 | 460,000.000 | 534,644.20 | 498,276.60 | -36,367.60 |
| FXPF20011302 | 06051GGM5 | BANK OF AMERICA CORP VAR RT 04/24/2038 DD 04/24/17 | 675,000.000 | 831,546.00 | 793,820.25 | -37,725.75 |
| FXPF20011302 | 06051GJW0 | BANK OF AMERICA CORP VAR RT 04/22/2042 DD 04/22/21 | 2,235,000.000 | 2,296,362.00 | 2,355,712.35 | 59,350.35 |
| FXPF20011302 | 084659BC4 | BERKSHIRE HATHAWAY ENERGY CO 2.850% 05/15/2051 DD 10/29/20 | 1,060,000.000 | 1,090,390.20 | 1,024,267.40 | -66,122.80 |
| FXPF20011302 | 084664BL4 | BERKSHIRE HATHAWAY FINANCE COR 5.750% 01/15/2040 DD 01/13/10 | 680,000.000 | 1,043,541.60 | 957,650.80 | -85,890.80 |
| FXPF20011302 | 084664CV1 | BERKSHIRE HATHAWAY FINANCE COR 2.850% 10/15/2050 DD 10/15/20 | 1,040,000.000 | 1,113,808.80 | 1,028,809.60 | -84,999.20 |
| FXPF20011302 | 110122DJ4 | BRISTOL-MYERS SQUIBB CO 5.000% 08/15/2045 DD 02/15/20 | 1,325,000.000 | 1,774,930.25 | 1,765,575.75 | -9,354.50 |
| FXPF20011302 | 110122DK1 | BRISTOL-MYERS SQUIBB CO 4.350% 11/15/2047 DD 05/15/20 | 1,705,000.000 | 2,201,295.12 | 2,107,209.50 | -94,085.62 |
| FXPF20011302 | 12189LAA9 | BURLINGTON NORTHERN SANTA FE L 5.750% 05/01/2040 DD 05/17/10 | 950,000.000 | 1,282,205.50 | 1,321,925.00 | 39,719.50 |
| FXPF20011302 | 12189LAJ0 | BURLINGTON NORTHERN SANTA FE L 4.400% 03/15/2042 DD 03/02/12 | 1,870,000.000 | 2,479,171.20 | 2,282,110.60 | -197,060.60 |
| FXPF20011302 | 125523AK6 | CIGNA CORP 4.900% 12/15/2048 DD 06/15/19 | 495,000.000 | 680,694.30 | 641,737.80 | -38,956.50 |
| FXPF20011302 | 126650CZ1 | CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18 | 895,000.000 | 1,212,975.60 | 1,173,971.50 | -39,004.10 |
| FXPF20011302 | 136375CP5 | CANADIAN NATIONAL RAILWAY CO 3.650% 02/03/2048 DD 02/06/18 | 705,000.000 | 865,380.45 | 807,175.65 | -58,204.80 |
| FXPF20011302 | 149123CJ8 | CATERPILLAR INC 3.250% 04/09/2050 DD 04/09/20 | 638,000.000 | 753,522.66 | 707,586.66 | -45,936.00 |
| FXPF20011302 | 15135UAX7 | CENOVUS ENERGY INC 3.750% 02/15/2052 DD 09/13/21 | 847,000.000 | 840,935.48 | 852,175.17 | 11,239.69 |
| FXPF20011302 | 15189XAT5 | CENTERPOINT ENERGY HOUSTON ELE 4.250% 02/01/2049 DD 01/15/19 | 370,000.000 | 490,623.70 | 461,190.20 | -29,433.50 |
| FXPF20011302 | 161175BA1 | CHARTER COMMUNICATIONS OPERATI 6.484% 10/23/2045 DD 10/23/16 | 1,390,000.000 | 1,966,099.40 | 1,903,493.80 | -62,605.60 |
| FXPF20011302 | 161175CG7 | CHARTER COMMUNICATIONS OPERATI 3.950% 06/30/2062 DD | 1,145,000.000 | 1,135,679.70 | 1,107,558.50 | -28,121.20 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| | | 10/12/21 | | | | |
| FXPF20011302 | 16411QAG6 | CHENIERE ENERGY PARTNERS LP 4.500% 10/01/2029 DD 04/01/20 | 270,000.000 | 289,125.00 | 286,200.00 | -2,925.00 |
| FXPF20011302 | 16411QAL5 | CHENIERE ENERGY PARTNERS 144A 3.250% 01/31/2032 DD 09/27/21 | 510,000.000 | 510,000.00 | 515,100.00 | 5,100.00 |
| FXPF20011302 | 169905AG1 | CHOICE HOTELS INTERNATIONAL IN 3.700% 01/15/2031 DD 07/23/20 | 1,095,000.000 | 1,212,734.40 | 1,163,525.10 | -49,209.30 |
| FXPF20011302 | 171239AJ5 | CHUBB INA HOLDINGS INC 3.050% 12/15/2061 DD 11/18/21 | 1,055,000.000 | 1,049,165.85 | 1,081,417.20 | 32,251.35 |
| FXPF20011302 | 191216DL1 | COCA-COLA CO/THE 3.000% 03/05/2051 DD 03/05/21 | 1,070,000.000 | 1,050,065.90 | 1,136,971.30 | 86,905.40 |
| FXPF20011302 | 209111EY5 | CONSOLIDATED EDISON CO OF NEW 5.500% 12/01/2039 DD 12/04/09 | 435,000.000 | 596,598.15 | 560,349.60 | -36,248.55 |
| FXPF20011302 | 209111FD0 | CONSOLIDATED EDISON CO OF NEW 4.450% 03/15/2044 DD 03/06/14 | 720,000.000 | 903,686.40 | 846,050.40 | -57,636.00 |
| FXPF20011302 | 210518DD5 | CONSUMERS ENERGY CO 4.350% 04/15/2049 DD 11/13/18 | 530,000.000 | 720,535.00 | 666,496.20 | -54,038.80 |
| FXPF20011302 | 244199BK0 | DEERE & CO 3.750% 04/15/2050 DD 03/30/20 | 305,000.000 | 395,200.70 | 361,583.60 | -33,617.10 |
| FXPF20011302 | 26442CAN4 | DUKE ENERGY CAROLINAS LLC 4.000% 09/30/2042 DD 09/21/12 | 1,230,000.000 | 1,519,529.70 | 1,415,853.00 | -103,676.70 |
| FXPF20011302 | 26442CAZ7 | DUKE ENERGY CAROLINAS LLC 3.200% 08/15/2049 DD 08/14/19 | 1,145,000.000 | 1,303,422.20 | 1,189,483.25 | -113,938.95 |
| FXPF20011302 | 278642AZ6 | EBAY INC 3.650% 05/10/2051 DD 05/10/21 | 270,000.000 | 269,754.30 | 294,718.50 | 24,964.20 |
| FXPF20011302 | 278865BN9 | ECOLAB INC 2.700% 12/15/2051 DD 12/15/21 | 750,000.000 | 745,867.50 | 740,422.50 | -5,445.00 |
| FXPF20011302 | 29379VBU6 | ENTERPRISE PRODUCTS OPERATING 4.800% 02/01/2049 DD 10/11/18 | 610,000.000 | 769,923.70 | 744,834.40 | -25,089.30 |
| FXPF20011302 | 30231GBM3 | EXXON MOBIL CORP 3.452% 04/15/2051 DD 04/15/20 | 3,330,000.000 | 3,625,441.80 | 3,622,174.20 | -3,267.60 |
| FXPF20011302 | 341081FH5 | FLORIDA POWER & LIGHT CO 3.800% 12/15/2042 DD 12/20/12 | 1,835,000.000 | 2,273,234.70 | 2,089,349.35 | -183,885.35 |
| FXPF20011302 | 458140BW9 | INTEL CORP 3.050% 08/12/2051 DD 08/12/21 | 1,000,000.000 | 996,680.00 | 1,026,960.00 | 30,280.00 |
| FXPF20011302 | 46647PCD6 | JPMORGAN CHASE & CO VAR RT 04/22/2042 DD 04/22/21 | 3,480,000.000 | 3,522,593.40 | 3,643,142.40 | 120,549.00 |
| FXPF20011302 | 46647PCE4 | JPMORGAN CHASE & CO VAR RT 04/22/2052 DD 04/22/21 | 1,845,000.000 | 1,852,231.39 | 1,981,917.45 | 129,686.06 |
| FXPF20011302 | 47233JGT9 | JEFFERIES GROUP LLC / JEFFERIE 2.625% 10/15/2031 DD 10/08/21 | 1,540,000.000 | 1,525,770.40 | 1,516,484.20 | -9,286.20 |
| FXPF20011302 | 48305QAG8 | KAISER FOUNDATION HOSPITALS 3.002% 06/01/2051 DD 06/15/21 | 1,135,000.000 | 1,135,000.00 | 1,172,659.30 | 37,659.30 |
| FXPF20011302 | 539830BQ1 | LOCKHEED MARTIN CORP 2.800% 06/15/2050 DD 05/20/20 | 980,000.000 | 993,599.90 | 980,676.20 | -12,923.70 |
| FXPF20011302 | 575718AH4 | MASSACHUSETTS INSTITUTE OF TEC 2.294% 07/01/2051 DD 05/07/20 | 910,000.000 | 917,543.90 | 870,460.50 | -47,083.40 |
| FXPF20011302 | 57636QAL8 | MASTERCARD INC 3.650% 06/01/2049 DD 05/31/19 | 455,000.000 | 565,260.15 | 528,496.15 | -36,764.00 |
| FXPF20011302 | 57636QAQ7 | MASTERCARD INC 3.850% 03/26/2050 DD 03/26/20 | 530,000.000 | 684,081.60 | 639,323.10 | -44,758.50 |
| FXPF20011302 | 585055BU9 | MEDTRONIC INC 4.625% 03/15/2045 DD 03/15/15 | 985,000.000 | 1,271,881.25 | 1,294,093.00 | 22,211.75 |
| FXPF20011302 | 594918BS2 | MICROSOFT CORP 3.450% 08/08/2036 DD 08/08/16 | 434,000.000 | 535,178.42 | 500,597.30 | -34,581.12 |
| FXPF20011302 | 61744YAL2 | MORGAN STANLEY VAR RT 07/22/2038 DD 07/24/17 | 2,905,000.000 | 3,580,354.40 | 3,318,526.75 | -261,827.65 |
| FXPF20011302 | 61747YEF8 | MORGAN STANLEY VAR RT 09/16/2036 DD 09/16/21 | 1,865,000.000 | 1,865,000.00 | 1,795,715.25 | -69,284.75 |
| FXPF20011302 | 641423CE6 | NEVADA POWER CO 3.125% 08/01/2050 DD 01/30/20 | 1,040,000.000 | 1,151,675.20 | 1,053,780.00 | -97,895.20 |
| FXPF20011302 | 654106AM5 | NIKE INC 3.375% 03/27/2050 DD 03/27/20 | 1,180,000.000 | 1,459,825.20 | 1,338,957.80 | -120,867.40 |
| FXPF20011302 | 668138AE0 | NORTHWESTERN MUTUAL LIFE 144A 3.450% 03/30/2051 DD 03/22/21 | 1,755,000.000 | 1,748,892.60 | 1,882,570.95 | 133,678.35 |
| FXPF20011302 | 66989HAS7 | NOVARTIS CAPITAL CORP 2.750% 08/14/2050 DD 02/14/20 | 410,000.000 | 449,306.70 | 415,744.10 | -33,562.60 |
| FXPF20011302 | 682680AZ6 | ONEOK INC 4.450% 09/01/2049 DD 08/15/19 | 1,270,000.000 | 1,443,992.55 | 1,407,922.00 | -36,070.55 |
| FXPF20011302 | 740816AP8 | PRESIDENT AND FELLOWS OF HARVA 2.517% 10/15/2050 DD | 1,310,000.000 | 1,396,119.40 | 1,318,868.70 | -77,250.70 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| | | 04/21/20 | | | | |
| FXPF20011302 | 743315AX1 | PROGRESSIVE CORP/THE 3.950% 03/26/2050 DD 03/26/20 | 1,135,000.000 | 1,399,731.60 | 1,377,027.40 | -22,704.20 |
| FXPF20011302 | 74456QBT2 | PUBLIC SERVICE ELECTRIC AND GA 3.600% 12/01/2047 DD 12/06/17 | 1,115,000.000 | 1,342,393.10 | 1,254,140.85 | -88,252.25 |
| FXPF20011302 | 771196BY7 | ROCHE HOLDINGS INC 144A 2.607% 12/13/2051 DD 12/13/21 | 1,500,000.000 | 1,506,480.00 | 1,469,325.00 | -37,155.00 |
| FXPF20011302 | 79466LAM6 | SALESFORCE INC 3.050% 07/15/2061 DD 07/12/21 | 885,000.000 | 882,150.30 | 914,505.90 | 32,355.60 |
| FXPF20011302 | 822582CL4 | SHELL INTERNATIONAL FINANCE BV 3.000% 11/26/2051 DD 11/26/21 | 1,300,000.000 | 1,300,286.00 | 1,326,182.00 | 25,896.00 |
| FXPF20011302 | 82620KBF9 | SIEMENS FINANCIERINGSMAAT 144A 2.875% 03/11/2041 DD 03/11/21 | 3,635,000.000 | 3,626,748.55 | 3,718,168.80 | 91,420.25 |
| FXPF20011302 | 842400GG2 | SOUTHERN CALIFORNIA EDISON CO 4.000% 04/01/2047 DD 03/24/17 | 355,000.000 | 416,983.00 | 392,725.85 | -24,257.15 |
| FXPF20011302 | 842400GR8 | SOUTHERN CALIFORNIA EDISON CO 4.875% 03/01/2049 DD 03/15/19 | 265,000.000 | 349,709.90 | 324,574.65 | -25,135.25 |
| FXPF20011302 | 842400GY3 | SOUTHERN CALIFORNIA EDISON CO 2.950% 02/01/2051 DD 01/08/21 | 1,640,000.000 | 1,628,634.80 | 1,567,725.20 | -60,909.60 |
| FXPF20011302 | 85440KAA2 | LELAND STANFORD JUNIOR UNIVERS 3.647% 05/01/2048 DD 04/11/17 | 2,145,000.000 | 2,717,672.10 | 2,606,217.90 | -111,454.20 |
| FXPF20011302 | 89417EAM1 | TRAVELERS COS INC/THE 4.000% 05/30/2047 DD 05/22/17 | 735,000.000 | 953,758.05 | 880,956.30 | -72,801.75 |
| FXPF20011302 | 907818FL7 | UNION PACIFIC CORP 3.750% 02/05/2070 DD 01/31/20 | 270,000.000 | 326,589.30 | 307,357.20 | -19,232.10 |
| FXPF20011302 | 907818FT0 | UNION PACIFIC CORP 3.200% 05/20/2041 DD 05/20/21 | 985,000.000 | 1,016,746.55 | 1,051,605.70 | 34,859.15 |
| FXPF20011302 | 907818FV5 | UNION PACIFIC CORP 3.550% 05/20/2061 DD 05/20/21 | 1,355,000.000 | 1,348,103.05 | 1,502,315.60 | 154,212.55 |
| FXPF20011302 | 913017BT5 | RAYTHEON TECHNOLOGIES CORP 4.500% 06/01/2042 DD 06/01/12 | 2,610,000.000 | 3,357,649.35 | 3,252,816.90 | -104,832.45 |
| FXPF20011302 | 92343VFT6 | VERIZON COMMUNICATIONS INC 2.650% 11/20/2040 DD 11/20/20 | 2,900,000.000 | 2,839,433.30 | 2,763,642.00 | -75,791.30 |
| FXPF20011302 | 927804FP4 | VIRGINIA ELECTRIC AND POWER CO 4.650% 08/15/2043 DD 08/15/13 | 1,955,000.000 | 2,643,453.25 | 2,455,988.30 | -187,464.95 |
| FXPF20011302 | 92826CAQ5 | VISA INC 2.000% 08/15/2050 DD 08/17/20 | 1,525,000.000 | 1,456,451.25 | 1,348,389.75 | -108,061.50 |
| FXPF20011302 | 931142EV1 | WALMART INC 2.650% 09/22/2051 DD 09/22/21 | 2,772,000.000 | 2,842,798.80 | 2,846,095.56 | 3,296.76 |
| FXPF20011302 | 95000U2Q5 | WELLS FARGO & CO VAR RT 04/30/2041 DD 04/30/20 | 270,000.000 | 293,706.00 | 277,659.90 | -16,046.10 |
| FXPF20011302 | 98462YAE0 | YAMANA GOLD INC 144A 2.630% 08/15/2031 DD 08/06/21 | 1,180,000.000 | 1,180,000.00 | 1,133,885.60 | -46,114.40 |
| | **TOTAL CORPORATE DEBT INSTRUMENTS - PREFERRED** | | | **863,022,001.51** | **833,211,219.86** | **-29,810,781.65** |
| **CORPORATE DEBT INSTRUMENTS** | | | | | | |
| FXPF11010402 | 60038CAF0 | MILLENNIUM LABORATORIES 4/14 0.000% 04/16/2022 DD 03/31/14 | 878,820.670 | 369,104.68 | 369,104.68 | 0.00 |
| FXPF11010402 | EN9557682 | *AUTOBAR 10/14 SENIOR TL | 2,059,284.250 | 2,078,700.73 | 1,931,999.89 | -146,700.84 |
| FXPF20010302 | 00206RCP5 | AT&T INC 4.500% 05/15/2035 DD 05/04/15 | 960,000.000 | 1,109,914.65 | 1,110,518.40 | 603.75 |
| FXPF20010302 | 00206RDG4 | AT&T INC 6.375% 03/01/2041 DD 03/01/16 | 255,000.000 | 365,879.10 | 361,827.15 | -4,051.95 |
| FXPF20010302 | 00206RDJ8 | AT&T INC 4.500% 03/09/2048 DD 09/07/16 | 450,000.000 | 522,927.41 | 526,360.50 | 3,433.09 |
| FXPF20010302 | 00206RDR0 | AT&T INC 5.250% 03/01/2037 DD 02/09/17 | 150,000.000 | 190,602.00 | 185,931.00 | -4,671.00 |
| FXPF20010302 | 00206RDS8 | AT&T INC 5.450% 03/01/2047 DD 02/09/17 | 225,000.000 | 304,602.75 | 294,687.00 | -9,915.75 |
| FXPF20010302 | 00206RJH6 | AT&T INC VAR RT 06/15/2042 DD 06/05/19 | 390,000.000 | 485,066.40 | 471,728.40 | -13,338.00 |
| FXPF20010302 | 00206RJK9 | AT&T INC 4.650% 06/01/2044 DD 06/01/19 | 240,000.000 | 288,244.80 | 282,100.80 | -6,144.00 |
| FXPF20010302 | 00206RJZ6 | AT&T INC 3.500% 06/01/2041 DD 05/28/20 | 2,130,000.000 | 2,292,198.88 | 2,195,092.80 | -97,106.08 |
| FXPF20010302 | 00206RKA9 | AT&T INC 3.650% 06/01/2051 DD 05/28/20 | 270,000.000 | 284,520.09 | 280,659.60 | -3,860.49 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF20010302 | 00206RKF8 | AT&T INC 3.500% 02/01/2061 DD 08/04/20 | 260,000.000 | 253,484.40 | 256,768.20 | 3,283.80 |
| FXPF20010302 | 00206RKJ0 | AT&T INC 3.500% 09/15/2053 DD 03/15/21 | 230,000.000 | 228,026.60 | 232,950.90 | 4,924.30 |
| FXPF20010302 | 00206RLJ9 | AT&T INC 3.550% 09/15/2055 DD 03/15/21 | 5,687,000.000 | 5,578,036.01 | 5,730,448.68 | 152,412.67 |
| FXPF20010302 | 00206RLV2 | AT&T INC 3.650% 09/15/2059 DD 03/15/21 | 329,000.000 | 330,957.06 | 333,645.48 | 2,688.42 |
| FXPF20010302 | 00206RMM1 | AT&T INC 2.550% 12/01/2033 DD 06/01/21 | 600,000.000 | 592,622.85 | 587,652.00 | -4,970.85 |
| FXPF20010302 | 00206RMN9 | AT&T INC 3.800% 12/01/2057 DD 06/01/21 | 2,946,000.000 | 3,056,627.84 | 3,079,394.88 | 22,767.04 |
| FXPF20010302 | 00287YAR0 | ABBVIE INC 4.500% 05/14/2035 DD 05/14/15 | 295,000.000 | 352,973.40 | 353,902.65 | 929.25 |
| FXPF20010302 | 00287YCA5 | ABBVIE INC 4.050% 11/21/2039 DD 05/21/20 | 3,115,000.000 | 3,759,494.66 | 3,590,691.65 | -168,803.01 |
| FXPF20010302 | 00287YCZ0 | ABBVIE INC 4.625% 10/01/2042 DD 10/01/20 | 255,000.000 | 320,908.15 | 313,168.05 | -7,740.10 |
| FXPF20010302 | 00287YDA4 | ABBVIE INC 4.850% 06/15/2044 DD 06/15/20 | 565,000.000 | 747,800.10 | 710,075.05 | -37,725.05 |
| FXPF20010302 | 00287YDB2 | ABBVIE INC 4.750% 03/15/2045 DD 09/15/20 | 590,000.000 | 763,687.15 | 738,060.50 | -25,626.65 |
| FXPF20010302 | 00507VAQ2 | ACTIVISION BLIZZARD INC 2.500% 09/15/2050 DD 08/10/20 | 595,000.000 | 572,521.80 | 523,201.35 | -49,320.45 |
| FXPF20010302 | 00774MAX3 | AERCAP IRELAND CAPITAL DAC / A 3.300% 01/30/2032 DD 10/29/21 | 1,850,000.000 | 1,843,044.00 | 1,888,480.00 | 45,436.00 |
| FXPF20010302 | 00774MAZ8 | AERCAP IRELAND CAPITAL DAC / A 3.850% 10/29/2041 DD 10/29/21 | 625,000.000 | 633,961.81 | 652,793.75 | 18,831.94 |
| FXPF20010302 | 00817YAM0 | AETNA INC 4.125% 11/15/2042 DD 11/07/12 | 503,000.000 | 596,462.43 | 568,913.12 | -27,549.31 |
| FXPF20010302 | 00817YAP3 | AETNA INC 4.750% 03/15/2044 DD 03/07/14 | 1,200,000.000 | 1,544,472.00 | 1,469,976.00 | -74,496.00 |
| FXPF20010302 | 013716AU9 | RIO TINTO ALCAN INC 6.125% 12/15/2033 DD 12/08/03 | 195,000.000 | 270,884.25 | 268,678.80 | -2,205.45 |
| FXPF20010302 | 015271AV1 | ALEXANDRIA REAL ESTATE EQUITIE 1.875% 02/01/2033 DD 08/05/20 | 1,470,000.000 | 1,448,631.59 | 1,383,167.10 | -65,464.49 |
| FXPF20010302 | 01538TAA3 | ALFA DESARROLLO SPA 144A 4.550% 09/27/2051 DD 09/20/21 | 210,000.000 | 210,000.00 | 207,270.00 | -2,730.00 |
| FXPF20010302 | 017175AF7 | ALLEGHANY CORP 3.250% 08/15/2051 DD 08/13/21 | 205,000.000 | 202,209.95 | 202,745.00 | 535.05 |
| FXPF20010302 | 02209SAM5 | ALTRIA GROUP INC 4.250% 08/09/2042 DD 08/09/12 | 795,000.000 | 853,927.50 | 809,317.95 | -44,609.55 |
| FXPF20010302 | 02209SAQ6 | ALTRIA GROUP INC 4.500% 05/02/2043 DD 05/02/13 | 410,000.000 | 449,038.50 | 426,088.40 | -22,950.10 |
| FXPF20010302 | 02209SAV5 | ALTRIA GROUP INC 3.875% 09/16/2046 DD 09/16/16 | 495,000.000 | 492,718.47 | 480,328.20 | -12,390.27 |
| FXPF20010302 | 02209SBE2 | ALTRIA GROUP INC 5.800% 02/14/2039 DD 02/14/19 | 1,155,000.000 | 1,473,056.97 | 1,391,370.75 | -81,686.22 |
| FXPF20010302 | 02209SBK8 | ALTRIA GROUP INC 4.450% 05/06/2050 DD 05/06/20 | 240,000.000 | 248,428.80 | 248,395.20 | -33.60 |
| FXPF20010302 | 023135BU9 | AMAZON.COM INC 2.700% 06/03/2060 DD 06/03/20 | 1,720,000.000 | 1,825,651.17 | 1,665,424.40 | -160,226.77 |
| FXPF20010302 | 023135CA2 | AMAZON.COM INC 2.875% 05/12/2041 DD 05/12/21 | 205,000.000 | 204,227.15 | 213,372.20 | 9,145.05 |
| FXPF20010302 | 023135CC8 | AMAZON.COM INC 3.250% 05/12/2061 DD 05/12/21 | 1,215,000.000 | 1,249,758.22 | 1,314,593.55 | 64,835.33 |
| FXPF20010302 | 02361DAX8 | AMEREN ILLINOIS CO 2.900% 06/15/2051 DD 06/29/21 | 255,000.000 | 253,936.65 | 259,533.90 | 5,597.25 |
| FXPF20010302 | 02666TAD9 | AMERICAN HOMES 4 RENT LP 3.375% 07/15/2051 DD 07/08/21 | 215,000.000 | 212,496.09 | 216,651.20 | 4,155.11 |
| FXPF20010302 | 026874DC8 | AMERICAN INTERNATIONAL GROUP I 3.875% 01/15/2035 DD 01/15/15 | 560,000.000 | 618,895.20 | 619,992.80 | 1,097.60 |
| FXPF20010302 | 026874DL8 | AMERICAN INTERNATIONAL GROUP I 4.750% 04/01/2048 DD 03/26/18 | 375,000.000 | 477,416.25 | 479,220.00 | 1,803.75 |
| FXPF20010302 | 03027XAY6 | AMERICAN TOWER CORP 3.700% 10/15/2049 DD 10/03/19 | 330,000.000 | 340,144.20 | 352,958.10 | 12,813.90 |
| FXPF20010302 | 03040WAD7 | AMERICAN WATER CAPITAL CORP 6.593% 10/15/2037 DD 04/15/08 | 130,000.000 | 203,097.70 | 187,912.40 | -15,185.30 |
| FXPF20010302 | 03040WAP0 | AMERICAN WATER CAPITAL CORP 4.000% 12/01/2046 DD 11/17/16 | 145,000.000 | 183,082.80 | 166,615.15 | -16,467.65 |
| FXPF20010302 | 03073EAQ8 | AMERISOURCEBERGEN CORP 4.300% 12/15/2047 DD 12/04/17 | 300,000.000 | 349,995.00 | 354,648.00 | 4,653.00 |
| FXPF20010302 | 031162BE9 | AMGEN INC 4.950% 10/01/2041 DD 09/16/10 | 1,065,000.000 | 1,440,774.60 | 1,333,976.40 | -106,798.20 |
| FXPF20010302 | 031162CR9 | AMGEN INC 3.150% 02/21/2040 DD 02/21/20 | 1,925,000.000 | 2,109,980.50 | 1,979,496.75 | -130,483.75 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF20010302 | 03522AAH3 | ANHEUSER-BUSCH COS LLC / ANHEU 4.700% 02/01/2036 DD 02/01/19 | 3,830,000.000 | 4,856,617.54 | 4,628,708.20 | -227,909.34 |
| FXPF20010302 | 03522AAJ9 | ANHEUSER-BUSCH COS LLC / ANHEU 4.900% 02/01/2046 DD 02/01/19 | 3,378,000.000 | 4,285,471.42 | 4,282,797.30 | -2,674.12 |
| FXPF20010302 | 03523TBF4 | ANHEUSER-BUSCH INBEV WORLDWIDE 8.200% 01/15/2039 DD 01/15/11 | 265,000.000 | 447,987.50 | 431,226.55 | -16,760.95 |
| FXPF20010302 | 03523TBJ6 | ANHEUSER-BUSCH INBEV WORLDWIDE 8.000% 11/15/2039 DD 11/15/10 | 190,000.000 | 322,426.20 | 307,672.70 | -14,753.50 |
| FXPF20010302 | 035240AG5 | ANHEUSER-BUSCH INBEV WORLDWIDE 4.950% 01/15/2042 DD 07/15/16 | 230,000.000 | 300,189.87 | 289,266.40 | -10,923.47 |
| FXPF20010302 | 035240AM2 | ANHEUSER-BUSCH INBEV WORLDWIDE 4.375% 04/15/2038 DD 04/04/18 | 465,000.000 | 555,419.25 | 545,807.70 | -9,611.55 |
| FXPF20010302 | 035240AN0 | ANHEUSER-BUSCH INBEV WORLDWIDE 4.600% 04/15/2048 DD 04/04/18 | 630,000.000 | 778,206.00 | 772,128.00 | -6,078.00 |
| FXPF20010302 | 035240AP5 | ANHEUSER-BUSCH INBEV WORLDWIDE 4.750% 04/15/2058 DD 04/04/18 | 135,000.000 | 164,391.70 | 167,560.65 | 3,168.95 |
| FXPF20010302 | 035242AM8 | ANHEUSER-BUSCH INBEV FINANCE I 4.700% 02/01/2036 DD 01/25/16 | 130,000.000 | 163,036.90 | 154,992.50 | -8,044.40 |
| FXPF20010302 | 03524BAF3 | ANHEUSER-BUSCH INBEV FINANCE I 4.625% 02/01/2044 DD 01/27/14 | 400,000.000 | 482,613.40 | 480,860.00 | -1,753.40 |
| FXPF20010302 | 036752AD5 | ANTHEM INC 4.375% 12/01/2047 DD 11/21/17 | 460,000.000 | 554,760.10 | 562,276.40 | 7,516.30 |
| FXPF20010302 | 036752AK9 | ANTHEM INC 3.700% 09/15/2049 DD 09/09/19 | 395,000.000 | 437,235.75 | 441,128.10 | 3,892.35 |
| FXPF20010302 | 037735CV7 | APPALACHIAN POWER CO 4.450% 06/01/2045 DD 05/18/15 | 490,000.000 | 629,434.40 | 573,491.10 | -55,943.30 |
| FXPF20010302 | 037735CX3 | APPALACHIAN POWER CO 4.500% 03/01/2049 DD 03/06/19 | 290,000.000 | 378,078.80 | 349,638.50 | -28,440.30 |
| FXPF20010302 | 03835VAJ5 | APTIV PLC 3.100% 12/01/2051 DD 11/23/21 | 835,000.000 | 816,746.90 | 798,493.80 | -18,253.10 |
| FXPF20010302 | 03939AAA5 | ARCH CAPITAL GROUP LTD 3.635% 06/30/2050 DD 06/30/20 | 165,000.000 | 182,057.70 | 177,163.80 | -4,893.90 |
| FXPF20010302 | 039482AC8 | ARCHER-DANIELS-MIDLAND CO 2.700% 09/15/2051 DD 09/10/21 | 830,000.000 | 819,612.15 | 835,312.00 | 15,699.85 |
| FXPF20010302 | 040555CU6 | ARIZONA PUBLIC SERVICE CO 3.750% 05/15/2046 DD 05/06/16 | 125,000.000 | 143,256.25 | 136,715.00 | -6,541.25 |
| FXPF20010302 | 054561AM7 | EQUITABLE HOLDINGS INC 5.000% 04/20/2048 DD 10/20/18 | 250,000.000 | 313,247.50 | 313,250.00 | 2.50 |
| FXPF20010302 | 05526DBT1 | BAT CAPITAL CORP 3.734% 09/25/2040 DD 09/25/20 | 1,040,000.000 | 971,366.27 | 1,001,582.40 | 30,216.13 |
| FXPF20010302 | 05578QAF0 | BPCE SA 144A VAR RT 10/19/2032 DD 10/19/21 | 220,000.000 | 219,401.60 | 220,959.20 | 1,557.60 |
| FXPF20010302 | 05578QAG8 | BPCE SA 144A VAR RT 10/19/2042 DD 10/19/21 | 100,000.000 | 100,000.00 | 102,447.00 | 2,447.00 |
| FXPF20010302 | 06051GFC8 | BANK OF AMERICA CORP 5.000% 01/21/2044 DD 01/21/14 | 435,000.000 | 573,965.10 | 572,873.25 | -1,091.85 |
| FXPF20010302 | 06051GFQ7 | BANK OF AMERICA CORP 4.750% 04/21/2045 DD 04/21/15 | 320,000.000 | 376,636.80 | 399,926.40 | 23,289.60 |
| FXPF20010302 | 06051GJE0 | BANK OF AMERICA CORP VAR RT 06/19/2041 DD 06/19/20 | 8,105,000.000 | 8,229,664.81 | 7,823,351.25 | -406,313.56 |
| FXPF20010302 | 06051GJP5 | BANK OF AMERICA CORP VAR RT 03/11/2032 DD 03/11/21 | 470,000.000 | 471,804.80 | 476,471.90 | 4,667.10 |
| FXPF20010302 | 06684QAB8 | *BAPTIST HEALTHCARE SYSTEM OBLI 3.540% 08/15/2050 DD 10/21/20 | 245,000.000 | 273,309.75 | 268,103.50 | -5,206.25 |
| FXPF20010302 | 06738EBV6 | BARCLAYS PLC VAR RT 11/24/2032 DD 11/24/21 | 2,240,000.000 | 2,239,860.00 | 2,258,524.80 | 18,664.80 |
| FXPF20010302 | 06738EBW4 | BARCLAYS PLC VAR RT 11/24/2042 DD 11/24/21 | 905,000.000 | 905,000.00 | 923,597.75 | 18,597.75 |
| FXPF20010302 | 067901AH1 | BARRICK GOLD CORP 5.250% 04/01/2042 DD 04/03/12 | 290,000.000 | 400,002.80 | 377,081.20 | -22,921.60 |
| FXPF20010302 | 06849AAB5 | BARRICK INTERNATIONAL BAR 144A 6.350% 10/15/2036 DD 10/12/06 | 225,000.000 | 317,472.75 | 302,760.00 | -14,712.75 |
| FXPF20010302 | 06849RAK8 | BARRICK NORTH AMERICA FINANCE 5.750% 05/01/2043 DD 05/02/13 | 310,000.000 | 452,147.40 | 422,313.00 | -29,834.40 |
| FXPF20010302 | 06849UAD7 | BARRICK PD AUSTRALIA FINANCE P 5.950% 10/15/2039 DD 10/16/09 | 1,220,000.000 | 1,756,470.60 | 1,663,860.40 | -92,610.20 |
| FXPF20010302 | 071813CQ0 | BAXTER INTERNATIONAL INC 144A 2.539% 02/01/2032 DD | 1,155,000.000 | 1,158,136.80 | 1,168,190.10 | 10,053.30 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| | | 12/01/21 | | | | |
| FXPF20010302 | 071813CT4 | BAXTER INTERNATIONAL INC 144A 3.132% 12/01/2051 DD 12/01/21 | 255,000.000 | 255,000.00 | 263,392.05 | 8,392.05 |
| FXPF20010302 | 072722AE1 | *BAYCARE HEALTH SYSTEM INC 3.831% 11/15/2050 DD 04/16/20 | 210,000.000 | 262,577.70 | 249,782.40 | -12,795.30 |
| FXPF20010302 | 07274NAN3 | BAYER US FINANCE II LLC 144A 4.625% 06/25/2038 DD 06/25/18 | 335,000.000 | 407,162.35 | 392,070.60 | -15,091.75 |
| FXPF20010302 | 07586PAA9 | BECLE SAB DE CV 144A 2.500% 10/14/2031 DD 10/14/21 | 465,000.000 | 460,238.40 | 457,532.10 | -2,706.30 |
| FXPF20010302 | 075887BM0 | BECTON DICKINSON AND CO 4.875% 05/15/2044 DD 11/15/14 | 140,000.000 | 172,918.20 | 167,372.80 | -5,545.40 |
| FXPF20010302 | 0778FPAB5 | BELL TELEPHONE CO OF CANADA OR 4.300% 07/29/2049 DD 05/13/19 | 1,470,000.000 | 1,925,038.50 | 1,790,504.10 | -134,534.40 |
| FXPF20010302 | 084664CR0 | BERKSHIRE HATHAWAY FINANCE COR 4.250% 01/15/2049 DD 01/11/19 | 220,000.000 | 279,862.00 | 271,077.40 | -8,784.60 |
| FXPF20010302 | 084664CX7 | BERKSHIRE HATHAWAY FINANCE COR 2.500% 01/15/2051 DD 01/15/21 | 835,000.000 | 794,258.87 | 778,370.30 | -15,888.57 |
| FXPF20010302 | 09062XAG8 | BIOGEN INC 3.150% 05/01/2050 DD 04/30/20 | 845,000.000 | 876,205.85 | 815,315.15 | -60,890.70 |
| FXPF20010302 | 097023BA2 | BOEING CO/THE 5.875% 02/15/2040 DD 07/28/09 | 325,000.000 | 412,548.85 | 416,971.75 | 4,422.90 |
| FXPF20010302 | 097023BY0 | BOEING CO/THE 3.550% 03/01/2038 DD 02/23/18 | 865,000.000 | 882,106.20 | 881,729.10 | -377.10 |
| FXPF20010302 | 097023CE3 | BOEING CO/THE 3.500% 03/01/2039 DD 02/15/19 | 390,000.000 | 388,066.60 | 396,649.50 | 8,582.90 |
| FXPF20010302 | 097023CK9 | BOEING CO/THE 3.900% 05/01/2049 DD 05/02/19 | 730,000.000 | 774,683.30 | 765,434.20 | -9,249.10 |
| FXPF20010302 | 097023CX1 | BOEING CO/THE 5.930% 05/01/2060 DD 05/04/20 | 3,460,000.000 | 4,689,853.09 | 4,819,261.00 | 129,407.91 |
| FXPF20010302 | 101137AT4 | BOSTON SCIENTIFIC CORP 4.550% 03/01/2039 DD 02/25/19 | 210,000.000 | 257,440.40 | 251,787.90 | -5,652.50 |
| FXPF20010302 | 101137AU1 | BOSTON SCIENTIFIC CORP 4.700% 03/01/2049 DD 02/25/19 | 345,000.000 | 451,484.25 | 438,450.15 | -13,034.10 |
| FXPF20010302 | 110122DL9 | BRISTOL-MYERS SQUIBB CO 4.550% 02/20/2048 DD 02/20/20 | 1,040,000.000 | 1,369,794.40 | 1,332,656.00 | -37,138.40 |
| FXPF20010302 | 11135FBF7 | BROADCOM INC 144A 2.600% 02/15/2033 DD 01/19/21 | 160,000.000 | 159,155.67 | 156,169.60 | -2,986.07 |
| FXPF20010302 | 11135FBH3 | BROADCOM INC 144A 2.450% 02/15/2031 DD 01/19/21 | 800,000.000 | 786,051.60 | 785,264.00 | -787.60 |
| FXPF20010302 | 11135FBJ9 | BROADCOM INC 144A 3.500% 02/15/2041 DD 01/19/21 | 945,000.000 | 940,992.77 | 968,360.40 | 27,367.63 |
| FXPF20010302 | 11135FBL4 | BROADCOM INC 144A 3.469% 04/15/2034 DD 03/31/21 | 1,045,000.000 | 1,107,601.00 | 1,094,491.20 | -13,109.80 |
| FXPF20010302 | 11135FBP5 | BROADCOM INC 144A 3.137% 11/15/2035 DD 09/30/21 | 375,000.000 | 368,666.25 | 377,808.75 | 9,142.50 |
| FXPF20010302 | 11135FBQ3 | BROADCOM INC 144A 3.187% 11/15/2036 DD 09/30/21 | 540,000.000 | 531,068.40 | 539,946.00 | 8,877.60 |
| FXPF20010302 | 12189LBD2 | BURLINGTON NORTHERN SANTA FE L 4.150% 12/15/2048 DD 08/02/18 | 715,000.000 | 819,319.09 | 882,617.45 | 63,298.36 |
| FXPF20010302 | 12189LBG5 | BURLINGTON NORTHERN SANTA FE L 3.300% 09/15/2051 DD 04/06/21 | 730,000.000 | 796,932.06 | 795,619.70 | -1,312.36 |
| FXPF20010302 | 12189LBH3 | BURLINGTON NORTHERN SANTA FE L 2.875% 06/15/2052 DD 12/08/21 | 465,000.000 | 465,318.85 | 466,999.50 | 1,680.65 |
| FXPF20010302 | 125491AP5 | CI FINANCIAL CORP 4.100% 06/15/2051 DD 06/07/21 | 830,000.000 | 829,568.40 | 902,749.50 | 73,181.10 |
| FXPF20010302 | 125523AK6 | CIGNA CORP 4.900% 12/15/2048 DD 06/15/19 | 510,000.000 | 663,398.60 | 661,184.40 | -2,214.20 |
| FXPF20010302 | 125523CJ7 | CIGNA CORP 3.200% 03/15/2040 DD 03/16/20 | 660,000.000 | 723,723.00 | 683,225.40 | -40,497.60 |
| FXPF20010302 | 125523CK4 | CIGNA CORP 3.400% 03/15/2050 DD 03/16/20 | 770,000.000 | 822,019.54 | 804,873.30 | -17,146.24 |
| FXPF20010302 | 125523CQ1 | CIGNA CORP 3.400% 03/15/2051 DD 03/03/21 | 765,000.000 | 767,125.14 | 802,944.00 | 35,818.86 |
| FXPF20010302 | 12572QAF2 | CME GROUP INC 5.300% 09/15/2043 DD 09/09/13 | 245,000.000 | 344,705.20 | 341,471.20 | -3,234.00 |
| FXPF20010302 | 126408GU1 | CSX CORP 5.500% 04/15/2041 DD 10/21/10 | 570,000.000 | 797,162.10 | 760,362.90 | -36,799.20 |
| FXPF20010302 | 126408GW7 | CSX CORP 4.750% 05/30/2042 DD 11/01/11 | 490,000.000 | 630,166.45 | 614,807.90 | -15,358.55 |
| FXPF20010302 | 126408GY3 | CSX CORP 4.100% 03/15/2044 DD 10/22/12 | 500,000.000 | 579,524.00 | 580,190.00 | 666.00 |
| FXPF20010302 | 126408HK2 | CSX CORP 4.300% 03/01/2048 DD 02/20/18 | 225,000.000 | 288,864.00 | 274,151.25 | -14,712.75 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF20010302 | 126408HP1 | CSX CORP 4.500% 03/15/2049 DD 02/28/19 | 335,000.000 | 430,157.61 | 417,202.30 | -12,955.31 |
| FXPF20010302 | 126650CD0 | CVS HEALTH CORP 5.300% 12/05/2043 DD 12/05/13 | 415,000.000 | 562,129.95 | 549,302.30 | -12,827.65 |
| FXPF20010302 | 126650CN8 | CVS HEALTH CORP 5.125% 07/20/2045 DD 07/20/15 | 235,000.000 | 310,230.29 | 306,393.00 | -3,837.29 |
| FXPF20010302 | 126650DP2 | CVS HEALTH CORP 2.700% 08/21/2040 DD 08/21/20 | 1,595,000.000 | 1,589,958.42 | 1,540,642.40 | -49,316.02 |
| FXPF20010302 | 126650DR8 | CVS HEALTH CORP 2.125% 09/15/2031 DD 08/18/21 | 235,000.000 | 229,522.15 | 230,403.40 | 881.25 |
| FXPF20010302 | 133434AD2 | CAMERON LNG LLC 144A 3.701% 01/15/2039 DD 12/13/19 | 560,000.000 | 631,461.60 | 604,643.20 | -26,818.40 |
| FXPF20010302 | 134429BK4 | CAMPBELL SOUP CO 3.125% 04/24/2050 DD 04/24/20 | 650,000.000 | 626,822.32 | 642,226.00 | 15,403.68 |
| FXPF20010302 | 136385AG6 | CANADIAN NATURAL RESOURCES LTD 5.850% 02/01/2035 DD 12/01/04 | 980,000.000 | 1,233,976.80 | 1,219,717.80 | -14,259.00 |
| FXPF20010302 | 136385AL5 | CANADIAN NATURAL RESOURCES LTD 6.250% 03/15/2038 DD 03/19/07 | 290,000.000 | 389,426.50 | 382,391.10 | -7,035.40 |
| FXPF20010302 | 136385AP6 | CANADIAN NATURAL RESOURCES LTD 6.750% 02/01/2039 DD 01/17/08 | 540,000.000 | 750,442.60 | 746,685.00 | -3,757.60 |
| FXPF20010302 | 13645RAF1 | CANADIAN PACIFIC RAILWAY CO 5.950% 05/15/2037 DD 05/08/07 | 95,000.000 | 141,232.70 | 130,523.35 | -10,709.35 |
| FXPF20010302 | 13645RBF0 | CANADIAN PACIFIC RAILWAY CO 2.450% 12/02/2031 DD 12/02/21 | 325,000.000 | 324,886.25 | 331,230.25 | 6,344.00 |
| FXPF20010302 | 13645RBG8 | CANADIAN PACIFIC RAILWAY CO 3.000% 12/02/2041 DD 12/02/21 | 740,000.000 | 737,190.30 | 758,907.00 | 21,716.70 |
| FXPF20010302 | 13645RBH6 | CANADIAN PACIFIC RAILWAY CO 3.100% 12/02/2051 DD 12/02/21 | 835,000.000 | 839,799.60 | 855,031.65 | 15,232.05 |
| FXPF20010302 | 14149YBB3 | CARDINAL HEALTH INC 4.500% 11/15/2044 DD 11/19/14 | 155,000.000 | 181,503.45 | 176,052.10 | -5,451.35 |
| FXPF20010302 | 14149YBM9 | CARDINAL HEALTH INC 4.368% 06/15/2047 DD 06/12/17 | 425,000.000 | 476,580.05 | 480,492.25 | 3,912.20 |
| FXPF20010302 | 141781BS2 | CARGILL INC 144A 2.125% 11/10/2031 DD 11/10/21 | 945,000.000 | 940,775.85 | 932,856.75 | -7,919.10 |
| FXPF20010302 | 14448CAR5 | CARRIER GLOBAL CORP 3.377% 04/05/2040 DD 10/05/20 | 820,000.000 | 878,654.60 | 859,023.80 | -19,630.80 |
| FXPF20010302 | 14448CAS3 | CARRIER GLOBAL CORP 3.577% 04/05/2050 DD 10/05/20 | 405,000.000 | 430,447.25 | 432,187.65 | 1,740.40 |
| FXPF20010302 | 15135UAF6 | CENOVUS ENERGY INC 6.750% 11/15/2039 DD 05/15/10 | 625,000.000 | 853,646.85 | 849,937.50 | -3,709.35 |
| FXPF20010302 | 15135UAR0 | CENOVUS ENERGY INC 5.400% 06/15/2047 DD 04/07/17 | 445,000.000 | 549,096.63 | 555,689.30 | 6,592.67 |
| FXPF20010302 | 15135UAX7 | CENOVUS ENERGY INC 3.750% 02/15/2052 DD 09/13/21 | 450,000.000 | 445,755.60 | 452,749.50 | 6,993.90 |
| FXPF20010302 | 15189TBB2 | CENTERPOINT ENERGY INC 2.650% 06/01/2031 DD 05/13/21 | 290,000.000 | 289,437.40 | 294,260.10 | 4,822.70 |
| FXPF20010302 | 15189XAT5 | CENTERPOINT ENERGY HOUSTON ELE 4.250% 02/01/2049 DD 01/15/19 | 400,000.000 | 530,404.00 | 498,584.00 | -31,820.00 |
| FXPF20010302 | 161175AZ7 | CHARTER COMMUNICATIONS OPERATI 6.384% 10/23/2035 DD 10/23/16 | 1,055,000.000 | 1,384,850.55 | 1,361,477.50 | -23,373.05 |
| FXPF20010302 | 161175BL7 | CHARTER COMMUNICATIONS OPERATI 5.375% 05/01/2047 DD 11/01/17 | 495,000.000 | 616,131.63 | 592,614.00 | -23,517.63 |
| FXPF20010302 | 161175BM5 | CHARTER COMMUNICATIONS OPERATI 5.375% 04/01/2038 DD 04/17/18 | 560,000.000 | 699,406.40 | 668,024.00 | -31,382.40 |
| FXPF20010302 | 161175BN3 | CHARTER COMMUNICATIONS OPERATI 5.750% 04/01/2048 DD 04/17/18 | 675,000.000 | 883,197.00 | 844,303.50 | -38,893.50 |
| FXPF20010302 | 161175BS2 | CHARTER COMMUNICATIONS OPERATI 5.125% 07/01/2049 DD 07/10/19 | 1,110,000.000 | 1,345,169.02 | 1,291,662.60 | -53,506.42 |
| FXPF20010302 | 161175BT0 | CHARTER COMMUNICATIONS OPERATI 4.800% 03/01/2050 DD 10/24/19 | 600,000.000 | 677,724.00 | 673,986.00 | -3,738.00 |
| FXPF20010302 | 161175BZ6 | CHARTER COMMUNICATIONS OPERATI 3.500% 06/01/2041 DD 03/04/21 | 945,000.000 | 940,690.80 | 923,898.15 | -16,792.65 |
| FXPF20010302 | 161175CA0 | CHARTER COMMUNICATIONS OPERATI 3.900% 06/01/2052 DD 03/04/21 | 340,000.000 | 341,377.00 | 342,172.60 | 795.60 |
| FXPF20010302 | 16876HAB5 | *CHILDREN'S HEALTH SYSTEM OF TE 2.511% 08/15/2050 DD 08/04/20 | 480,000.000 | 462,394.00 | 454,944.00 | -7,450.00 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF20010302 | 172967BL4 | CITIGROUP INC 6.625% 06/15/2032 DD 06/06/02 | 325,000.000 | 460,716.75 | 431,684.50 | -29,032.25 |
| FXPF20010302 | 172967HA2 | CITIGROUP INC 6.675% 09/13/2043 DD 09/13/13 | 655,000.000 | 999,216.20 | 987,491.10 | -11,725.10 |
| FXPF20010302 | 172967HS3 | CITIGROUP INC 5.300% 05/06/2044 DD 05/06/14 | 305,000.000 | 401,463.80 | 399,150.45 | -2,313.35 |
| FXPF20010302 | 172967JU6 | CITIGROUP INC 4.650% 07/30/2045 DD 07/30/15 | 575,000.000 | 752,911.49 | 727,334.75 | -25,576.74 |
| FXPF20010302 | 172967KR1 | CITIGROUP INC 4.750% 05/18/2046 DD 05/18/16 | 465,000.000 | 582,878.65 | 573,610.05 | -9,268.60 |
| FXPF20010302 | 172967MM0 | CITIGROUP INC VAR RT 03/26/2041 DD 03/26/20 | 825,000.000 | 1,102,663.94 | 1,093,100.25 | -9,563.69 |
| FXPF20010302 | 191216DC1 | COCA-COLA CO/THE 2.500% 03/15/2051 DD 09/18/20 | 505,000.000 | 506,889.94 | 486,618.00 | -20,271.94 |
| FXPF20010302 | 191216DP2 | COCA-COLA CO/THE 2.250% 01/05/2032 DD 05/05/21 | 1,495,000.000 | 1,496,809.36 | 1,521,252.20 | 24,442.84 |
| FXPF20010302 | 191216DQ0 | COCA-COLA CO/THE 2.875% 05/05/2041 DD 05/05/21 | 1,130,000.000 | 1,128,526.00 | 1,179,663.50 | 51,137.50 |
| FXPF20010302 | 20030NAF8 | COMCAST CORP 5.650% 06/15/2035 DD 06/09/05 | 200,000.000 | 287,128.00 | 264,900.00 | -22,228.00 |
| FXPF20010302 | 20030NDL2 | COMCAST CORP 2.800% 01/15/2051 DD 05/28/20 | 505,000.000 | 476,766.19 | 488,526.90 | 11,760.71 |
| FXPF20010302 | 20030NDR9 | COMCAST CORP 144A 2.887% 11/01/2051 DD 08/19/21 | 190,000.000 | 185,890.30 | 184,484.30 | -1,406.00 |
| FXPF20010302 | 20030NDV0 | COMCAST CORP 144A 2.987% 11/01/2063 DD 08/19/21 | 1,948,000.000 | 1,905,059.45 | 1,857,554.36 | -47,505.09 |
| FXPF20010302 | 202795JQ4 | COMMONWEALTH EDISON CO 3.200% 11/15/2049 DD 11/12/19 | 525,000.000 | 562,252.50 | 552,898.50 | -9,354.00 |
| FXPF20010302 | 209111FH1 | CONSOLIDATED EDISON CO OF NEW 3.850% 06/15/2046 DD 06/17/16 | 290,000.000 | 317,019.30 | 315,717.20 | -1,302.10 |
| FXPF20010302 | 209111FZ1 | CONSOLIDATED EDISON CO OF NEW 3.000% 12/01/2060 DD 11/13/20 | 375,000.000 | 382,173.75 | 351,153.75 | -31,020.00 |
| FXPF20010302 | 209111GB3 | CONSOLIDATED EDISON CO OF NEW 3.600% 06/15/2061 DD 06/08/21 | 915,000.000 | 911,330.85 | 969,945.75 | 58,614.90 |
| FXPF20010302 | 21036PAZ1 | CONSTELLATION BRANDS INC 4.100% 02/15/2048 DD 02/07/18 | 460,000.000 | 525,249.00 | 523,250.00 | -1,999.00 |
| FXPF20010302 | 21036PBD9 | CONSTELLATION BRANDS INC 5.250% 11/15/2048 DD 10/29/18 | 120,000.000 | 164,068.75 | 157,783.20 | -6,285.55 |
| FXPF20010302 | 21036PBG2 | CONSTELLATION BRANDS INC 3.750% 05/01/2050 DD 04/27/20 | 235,000.000 | 251,501.70 | 257,611.70 | 6,110.00 |
| FXPF20010302 | 210518DE3 | CONSUMERS ENERGY CO 3.750% 02/15/2050 DD 05/28/19 | 560,000.000 | 690,501.00 | 644,089.60 | -46,411.40 |
| FXPF20010302 | 210518DJ2 | CONSUMERS ENERGY CO 2.500% 05/01/2060 DD 05/13/20 | 150,000.000 | 134,619.00 | 132,874.50 | -1,744.50 |
| FXPF20010302 | 219350BQ7 | CORNING INC 5.450% 11/15/2079 DD 11/19/19 | 520,000.000 | 713,845.60 | 689,504.40 | -24,341.20 |
| FXPF20010302 | 22822VAX9 | CROWN CASTLE INTERNATIONAL COR 2.900% 04/01/2041 DD 02/16/21 | 1,290,000.000 | 1,277,967.78 | 1,259,775.30 | -18,192.48 |
| FXPF20010302 | 23291KAJ4 | DH EUROPE FINANCE II SARL 3.250% 11/15/2039 DD 11/07/19 | 675,000.000 | 768,791.25 | 722,479.50 | -46,311.75 |
| FXPF20010302 | 24703DBG5 | DELL INTERNATIONAL LLC / 144A 3.450% 12/15/2051 DD 12/13/21 | 680,000.000 | 679,748.40 | 653,901.60 | -25,846.80 |
| FXPF20010302 | 24703TAJ5 | DELL INTERNATIONAL LLC / EMC C 8.100% 07/15/2036 DD 01/15/21 | 197,000.000 | 291,339.36 | 300,149.20 | 8,809.84 |
| FXPF20010302 | 24703TAK2 | DELL INTERNATIONAL LLC / EMC C 8.350% 07/15/2046 DD 01/15/21 | 201,000.000 | 304,076.82 | 335,075.04 | 30,998.22 |
| FXPF20010302 | 25156PAD5 | DEUTSCHE TELEKOM INTERNATIONAL 9.250% 06/01/2032 DD 05/29/02 | 128,000.000 | 215,672.32 | 204,308.48 | -11,363.84 |
| FXPF20010302 | 25179MAL7 | DEVON ENERGY CORP 5.600% 07/15/2041 DD 07/12/11 | 385,000.000 | 465,020.21 | 484,114.40 | 19,094.19 |
| FXPF20010302 | 25278XAQ2 | DIAMONDBACK ENERGY INC 4.400% 03/24/2051 DD 03/24/21 | 155,000.000 | 174,680.35 | 178,287.20 | 3,606.85 |
| FXPF20010302 | 254687FM3 | WALT DISNEY CO/THE 2.750% 09/01/2049 DD 09/06/19 | 2,495,000.000 | 2,639,660.10 | 2,423,518.25 | -216,141.85 |
| FXPF20010302 | 254687FY7 | WALT DISNEY CO/THE 3.500% 05/13/2040 DD 05/13/20 | 260,000.000 | 305,627.40 | 285,511.20 | -20,116.20 |
| FXPF20010302 | 25470DBL2 | DISCOVERY COMMUNICATIONS LLC 4.000% 09/15/2055 DD 03/15/21 | 1,540,000.000 | 1,518,341.52 | 1,619,972.20 | 101,630.68 |
| FXPF20010302 | 260543CE1 | DOW CHEMICAL CO/THE 5.250% 11/15/2041 DD 11/14/11 | 160,000.000 | 205,916.80 | 205,060.80 | -856.00 |
| FXPF20010302 | 260543CG6 | DOW CHEMICAL CO/THE 4.375% 11/15/2042 DD 11/14/12 | 865,000.000 | 1,059,400.10 | 1,024,419.50 | -34,980.60 |
| FXPF20010302 | 26078JAE0 | DUPONT DE NEMOURS INC 5.319% 11/15/2038 DD 11/28/18 | 1,275,000.000 | 1,722,550.05 | 1,646,662.50 | -75,887.55 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF20010302 | 26441CAT2 | DUKE ENERGY CORP 3.750% 09/01/2046 DD 08/12/16 | 785,000.000 | 840,564.53 | 840,287.55 | -276.98 |
| FXPF20010302 | 26441CAY1 | DUKE ENERGY CORP 3.950% 08/15/2047 DD 08/10/17 | 395,000.000 | 420,200.70 | 437,553.35 | 17,352.65 |
| FXPF20010302 | 26441CBF1 | DUKE ENERGY CORP 4.200% 06/15/2049 DD 06/07/19 | 525,000.000 | 574,333.15 | 602,416.50 | 28,083.35 |
| FXPF20010302 | 26441CBM6 | DUKE ENERGY CORP 3.300% 06/15/2041 DD 06/10/21 | 1,705,000.000 | 1,721,783.35 | 1,735,297.85 | 13,514.50 |
| FXPF20010302 | 26441YBD8 | DUKE REALTY LP 3.050% 03/01/2050 DD 02/21/20 | 165,000.000 | 155,788.05 | 162,475.50 | 6,687.45 |
| FXPF20010302 | 26442CAT1 | DUKE ENERGY CAROLINAS LLC 3.700% 12/01/2047 DD 11/14/17 | 235,000.000 | 259,865.35 | 262,222.40 | 2,357.05 |
| FXPF20010302 | 26884ABB8 | ERP OPERATING LP 4.500% 07/01/2044 DD 06/19/14 | 475,000.000 | 627,845.50 | 598,120.00 | -29,725.50 |
| FXPF20010302 | 277432AP5 | EASTMAN CHEMICAL CO 4.650% 10/15/2044 DD 05/15/14 | 495,000.000 | 603,829.10 | 593,693.10 | -10,136.00 |
| FXPF20010302 | 283695BK9 | EL PASO NATURAL GAS CO LLC VAR RT 06/15/2032 DD 06/15/03 | 1,060,000.000 | 1,492,734.40 | 1,518,651.40 | 25,917.00 |
| FXPF20010302 | 28370TAD1 | KINDER MORGAN ENERGY PARTNERS 7.500% 11/15/2040 DD 11/19/10 | 350,000.000 | 511,211.30 | 512,312.50 | 1,101.20 |
| FXPF20010302 | 285512AF6 | ELECTRONIC ARTS INC 2.950% 02/15/2051 DD 02/11/21 | 275,000.000 | 272,460.29 | 260,136.25 | -12,324.04 |
| FXPF20010302 | 291011BS2 | EMERSON ELECTRIC CO 2.800% 12/21/2051 DD 12/21/21 | 655,000.000 | 653,545.90 | 642,325.75 | -11,220.15 |
| FXPF20010302 | 292480AJ9 | ENERGY TRANSFER LP VAR RT 05/15/2044 DD 11/15/15 | 200,000.000 | 220,000.00 | 215,460.00 | -4,540.00 |
| FXPF20010302 | 29250RAT3 | ENBRIDGE ENERGY PARTNERS LP 5.500% 09/15/2040 DD 09/13/10 | 590,000.000 | 748,183.50 | 759,341.80 | 11,158.30 |
| FXPF20010302 | 29273RAJ8 | ENERGY TRANSFER LP 7.500% 07/01/2038 DD 03/28/08 | 125,000.000 | 166,165.00 | 172,637.50 | 6,472.50 |
| FXPF20010302 | 29273RAR0 | ENERGY TRANSFER LP 6.500% 02/01/2042 DD 01/17/12 | 770,000.000 | 939,392.30 | 994,424.20 | 55,031.90 |
| FXPF20010302 | 29273RAT6 | ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 | 335,000.000 | 355,167.00 | 370,402.80 | 15,235.80 |
| FXPF20010302 | 29273RAZ2 | ENERGY TRANSFER LP 5.950% 10/01/2043 DD 09/19/13 | 445,000.000 | 504,078.20 | 536,233.90 | 32,155.70 |
| FXPF20010302 | 29273RBE8 | ENERGY TRANSFER LP 4.900% 03/15/2035 DD 03/12/15 | 95,000.000 | 104,591.20 | 107,444.05 | 2,852.85 |
| FXPF20010302 | 29273RBJ7 | ENERGY TRANSFER LP 6.125% 12/15/2045 DD 06/23/15 | 180,000.000 | 212,634.00 | 224,519.40 | 11,885.40 |
| FXPF20010302 | 29278NAE3 | ENERGY TRANSFER LP 6.000% 06/15/2048 DD 06/08/18 | 130,000.000 | 164,496.80 | 161,981.30 | -2,515.50 |
| FXPF20010302 | 29364GAP8 | ENTERGY CORP 2.400% 06/15/2031 DD 03/05/21 | 545,000.000 | 540,836.20 | 537,386.35 | -3,449.85 |
| FXPF20010302 | 29364WBJ6 | ENTERGY LOUISIANA LLC 3.100% 06/15/2041 DD 03/10/21 | 470,000.000 | 467,010.80 | 483,573.60 | 16,562.80 |
| FXPF20010302 | 29365TAJ3 | ENTERGY TEXAS INC 3.550% 09/30/2049 DD 09/20/19 | 140,000.000 | 148,731.80 | 148,213.80 | -518.00 |
| FXPF20010302 | 29366WAA4 | ENTERGY MISSISSIPPI LLC 3.850% 06/01/2049 DD 06/05/19 | 295,000.000 | 353,053.85 | 339,432.90 | -13,620.95 |
| FXPF20010302 | 293791AP4 | ENTERPRISE PRODUCTS OPERATING 6.650% 10/15/2034 DD 10/04/04 | 160,000.000 | 224,513.60 | 217,724.80 | -6,788.80 |
| FXPF20010302 | 29379VAG8 | ENTERPRISE PRODUCTS OPERATING 6.125% 10/15/2039 DD 10/05/09 | 235,000.000 | 327,089.45 | 317,985.55 | -9,103.90 |
| FXPF20010302 | 29379VAT0 | ENTERPRISE PRODUCTS OPERATING 5.950% 02/01/2041 DD 01/13/11 | 230,000.000 | 311,061.20 | 306,017.30 | -5,043.90 |
| FXPF20010302 | 29379VAV5 | ENTERPRISE PRODUCTS OPERATING 5.700% 02/15/2042 DD 08/24/11 | 125,000.000 | 171,613.75 | 162,872.50 | -8,741.25 |
| FXPF20010302 | 29379VAW3 | ENTERPRISE PRODUCTS OPERATING 4.850% 08/15/2042 DD 02/15/12 | 990,000.000 | 1,231,114.50 | 1,185,386.40 | -45,728.10 |
| FXPF20010302 | 29379VAY9 | ENTERPRISE PRODUCTS OPERATING 4.450% 02/15/2043 DD 08/13/12 | 375,000.000 | 454,526.25 | 428,992.50 | -25,533.75 |
| FXPF20010302 | 29379VBJ1 | ENTERPRISE PRODUCTS OPERATING 4.900% 05/15/2046 DD 05/07/15 | 505,000.000 | 642,764.00 | 612,499.35 | -30,264.65 |
| FXPF20010302 | 29379VBQ5 | ENTERPRISE PRODUCTS OPERATING 4.250% 02/15/2048 DD 02/15/18 | 595,000.000 | 670,212.25 | 675,735.55 | 5,523.30 |
| FXPF20010302 | 29379VBW2 | ENTERPRISE PRODUCTS OPERATING 4.200% 01/31/2050 DD 07/08/19 | 1,060,000.000 | 1,214,428.70 | 1,192,478.80 | -21,949.90 |
| FXPF20010302 | 299808AJ4 | EVEREST REINSURANCE HOLDINGS I 3.125% 10/15/2052 DD | 1,340,000.000 | 1,312,230.57 | 1,309,608.80 | -2,621.77 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| | | 10/04/21 | | | | |
| FXPF20010302 | 30161NAQ4 | EXELON CORP 4.950% 06/15/2035 DD 12/15/15 | 135,000.000 | 170,064.90 | 160,812.00 | -9,252.90 |
| FXPF20010302 | 302491AV7 | FMC CORP 4.500% 10/01/2049 DD 09/20/19 | 525,000.000 | 626,033.85 | 631,932.00 | 5,898.15 |
| FXPF20010302 | 313309AP1 | FEDERAL EXPRESS CORP 7.600% 07/01/2097 DD 07/01/97 | 553,000.000 | 922,039.02 | 1,000,305.11 | 78,266.09 |
| FXPF20010302 | 31428XAW6 | FEDEX CORP 5.100% 01/15/2044 DD 01/09/14 | 295,000.000 | 397,866.50 | 375,154.45 | -22,712.05 |
| FXPF20010302 | 31428XBD7 | FEDEX CORP 4.500% 02/01/2065 DD 01/09/15 | 140,000.000 | 162,359.40 | 163,577.40 | 1,218.00 |
| FXPF20010302 | 31428XBE5 | FEDEX CORP 4.750% 11/15/2045 DD 10/23/15 | 495,000.000 | 613,502.40 | 605,033.55 | -8,468.85 |
| FXPF20010302 | 31428XBQ8 | FEDEX CORP 4.050% 02/15/2048 DD 01/31/18 | 375,000.000 | 421,057.50 | 422,426.25 | 1,368.75 |
| FXPF20010302 | 31428XBS4 | FEDEX CORP 4.950% 10/17/2048 DD 10/17/18 | 550,000.000 | 733,251.30 | 704,847.00 | -28,404.30 |
| FXPF20010302 | 31428XCA2 | FEDEX CORP 5.250% 05/15/2050 DD 04/07/20 | 170,000.000 | 230,203.80 | 228,194.40 | -2,009.40 |
| FXPF20010302 | 31428XCE4 | FEDEX CORP 3.250% 05/15/2041 DD 04/29/21 | 305,000.000 | 303,792.20 | 312,438.95 | 8,646.75 |
| FXPF20010302 | 337738AV0 | FISERV INC 4.400% 07/01/2049 DD 06/24/19 | 525,000.000 | 625,011.15 | 627,611.25 | 2,600.10 |
| FXPF20010302 | 341081GE1 | FLORIDA POWER & LIGHT CO 2.875% 12/04/2051 DD 11/18/21 | 865,000.000 | 864,645.35 | 880,820.85 | 16,175.50 |
| FXPF20010302 | 344419AC0 | FOMENTO ECONOMICO MEXICANO SAB 3.500% 01/16/2050 DD 01/16/20 | 1,347,000.000 | 1,473,916.63 | 1,412,545.02 | -61,371.61 |
| FXPF20010302 | 35137LAJ4 | FOX CORP 5.476% 01/25/2039 DD 01/25/20 | 395,000.000 | 516,063.55 | 510,592.80 | -5,470.75 |
| FXPF20010302 | 35137LAK1 | FOX CORP 5.576% 01/25/2049 DD 01/25/20 | 640,000.000 | 935,513.60 | 876,352.00 | -59,161.60 |
| FXPF20010302 | 361448BH5 | GATX CORP 3.100% 06/01/2051 DD 02/03/21 | 210,000.000 | 204,991.50 | 204,783.60 | -207.90 |
| FXPF20010302 | 36164QNA2 | GE CAPITAL INTERNATIONAL FUNDI 4.418% 11/15/2035 DD 05/15/16 | 946,000.000 | 1,162,348.93 | 1,130,583.52 | -31,765.41 |
| FXPF20010302 | 363576AB5 | ARTHUR J GALLAGHER & CO 3.500% 05/20/2051 DD 05/20/21 | 270,000.000 | 271,542.09 | 286,197.30 | 14,655.21 |
| FXPF20010302 | 37045VAK6 | GENERAL MOTORS CO 6.600% 04/01/2036 DD 02/23/16 | 150,000.000 | 203,083.50 | 203,155.50 | 72.00 |
| FXPF20010302 | 37045VAP5 | GENERAL MOTORS CO 5.150% 04/01/2038 DD 08/07/17 | 1,240,000.000 | 1,490,914.00 | 1,497,833.20 | 6,919.20 |
| FXPF20010302 | 37045VAT7 | GENERAL MOTORS CO 5.950% 04/01/2049 DD 09/10/18 | 85,000.000 | 112,379.35 | 116,711.80 | 4,332.45 |
| FXPF20010302 | 375558BS1 | GILEAD SCIENCES INC 2.600% 10/01/2040 DD 09/30/20 | 1,505,000.000 | 1,519,508.20 | 1,453,965.45 | -65,542.75 |
| FXPF20010302 | 37940XAH5 | GLOBAL PAYMENTS INC 2.900% 11/15/2031 DD 11/22/21 | 400,000.000 | 398,796.00 | 406,180.00 | 7,384.00 |
| FXPF20010302 | 38141GFD1 | GOLDMAN SACHS GROUP INC/THE 6.750% 10/01/2037 DD 10/03/07 | 2,040,000.000 | 2,938,481.96 | 2,898,370.80 | -40,111.16 |
| FXPF20010302 | 38141GYB4 | GOLDMAN SACHS GROUP INC/THE VAR RT 04/22/2032 DD 04/22/21 | 650,000.000 | 649,291.50 | 655,408.00 | 6,116.50 |
| FXPF20010302 | 38141GYC2 | GOLDMAN SACHS GROUP INC/THE VAR RT 04/22/2042 DD 04/22/21 | 1,880,000.000 | 1,882,372.59 | 1,955,294.00 | 72,921.41 |
| FXPF20010302 | 38143YAC7 | GOLDMAN SACHS GROUP INC/THE 6.450% 05/01/2036 DD 04/18/06 | 695,000.000 | 958,077.30 | 951,329.90 | -6,747.40 |
| FXPF20010302 | 38148LAF3 | GOLDMAN SACHS GROUP INC/THE 5.150% 05/22/2045 DD 05/22/15 | 115,000.000 | 148,906.60 | 149,918.60 | 1,012.00 |
| FXPF20010302 | 38148YAA6 | GOLDMAN SACHS GROUP INC/THE VAR RT 10/31/2038 DD 10/31/17 | 3,180,000.000 | 3,854,393.75 | 3,645,711.00 | -208,682.75 |
| FXPF20010302 | 406216BA8 | HALLIBURTON CO 4.500% 11/15/2041 DD 11/14/11 | 145,000.000 | 161,705.45 | 160,960.15 | -745.30 |
| FXPF20010302 | 416515AP9 | HARTFORD FINANCIAL SERVICES GR 6.100% 10/01/2041 DD 10/10/06 | 155,000.000 | 231,814.90 | 217,455.70 | -14,359.20 |
| FXPF20010302 | 416515AS3 | HARTFORD FINANCIAL SERVICES GR 5.950% 10/15/2036 DD 10/03/06 | 195,000.000 | 271,910.25 | 261,865.50 | -10,044.75 |
| FXPF20010302 | 416515BF0 | HARTFORD FINANCIAL SERVICES GR 3.600% 08/19/2049 DD 08/19/19 | 385,000.000 | 424,507.20 | 422,953.30 | -1,553.90 |
| FXPF20010302 | 42824CAY5 | HEWLETT PACKARD ENTERPRISE CO VAR RT 10/15/2045 DD 10/15/16 | 415,000.000 | 547,003.20 | 557,398.95 | 10,395.75 |
| FXPF20010302 | 437076BS0 | HOME DEPOT INC/THE 3.900% 06/15/2047 DD 06/05/17 | 760,000.000 | 911,006.80 | 890,925.20 | -20,081.60 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF20010302 | 437076CD2 | HOME DEPOT INC/THE 3.350% 04/15/2050 DD 03/30/20 | 140,000.000 | 156,037.00 | 153,259.40 | -2,777.60 |
| FXPF20010302 | 45138LBF9 | IDAHO POWER CO 4.200% 03/01/2048 DD 03/16/18 | 245,000.000 | 317,448.95 | 301,443.10 | -16,005.85 |
| FXPF20010302 | 454889AU0 | INDIANA MICHIGAN POWER CO 3.250% 05/01/2051 DD 04/29/21 | 525,000.000 | 520,915.50 | 539,815.50 | 18,900.00 |
| FXPF20010302 | 458140AV2 | INTEL CORP 4.100% 05/19/2046 DD 05/19/16 | 745,000.000 | 926,427.34 | 887,764.35 | -38,662.99 |
| FXPF20010302 | 458140BG4 | INTEL CORP 3.734% 12/08/2047 DD 06/08/18 | 500,000.000 | 552,744.00 | 571,490.00 | 18,746.00 |
| FXPF20010302 | 458140BL3 | INTEL CORP 4.600% 03/25/2040 DD 03/25/20 | 260,000.000 | 324,511.20 | 324,563.20 | 52.00 |
| FXPF20010302 | 45866FAH7 | INTERCONTINENTAL EXCHANGE INC 4.250% 09/21/2048 DD 08/13/18 | 135,000.000 | 160,007.05 | 166,676.35 | 6,669.30 |
| FXPF20010302 | 459506AQ4 | INTERNATIONAL FLAVORS & F 144A 2.300% 11/01/2030 DD 09/16/20 | 305,000.000 | 314,156.10 | 299,400.20 | -14,755.90 |
| FXPF20010302 | 460146CH4 | INTERNATIONAL PAPER CO 6.000% 11/15/2041 DD 11/16/11 | 270,000.000 | 370,548.00 | 373,547.70 | 2,999.70 |
| FXPF20010302 | 460146CK7 | INTERNATIONAL PAPER CO 4.800% 06/15/2044 DD 06/10/14 | 238,000.000 | 320,278.98 | 301,317.52 | -18,961.46 |
| FXPF20010302 | 460146CS0 | INTERNATIONAL PAPER CO 4.350% 08/15/2048 DD 08/09/17 | 20,000.000 | 25,449.60 | 24,581.20 | -868.40 |
| FXPF20010302 | 46590XAD8 | JBS USA LUX SA / JBS USA 144A 3.000% 05/15/2032 DD 12/01/21 | 325,000.000 | 320,804.25 | 325,000.00 | 4,195.75 |
| FXPF20010302 | 46625HLL2 | JPMORGAN CHASE & CO 4.950% 06/01/2045 DD 05/29/15 | 615,000.000 | 772,492.10 | 802,882.50 | 30,390.40 |
| FXPF20010302 | 46647PAA4 | JPMORGAN CHASE & CO VAR RT 02/22/2048 DD 02/22/17 | 463,000.000 | 606,381.84 | 567,911.17 | -38,470.67 |
| FXPF20010302 | 46647PAL0 | JPMORGAN CHASE & CO VAR RT 11/15/2048 DD 11/10/17 | 545,000.000 | 635,722.93 | 641,421.40 | 5,698.47 |
| FXPF20010302 | 46647PAN6 | JPMORGAN CHASE & CO VAR RT 01/23/2049 DD 01/23/18 | 710,000.000 | 866,488.50 | 826,511.00 | -39,977.50 |
| FXPF20010302 | 478115AF5 | JOHNS HOPKINS UNIVERSITY 2.813% 01/01/2060 DD 03/16/20 | 190,000.000 | 200,362.60 | 195,618.30 | -4,744.30 |
| FXPF20010302 | 478160CM4 | JOHNSON & JOHNSON 3.500% 01/15/2048 DD 11/10/17 | 150,000.000 | 180,596.21 | 172,603.50 | -7,992.71 |
| FXPF20010302 | 478375AH1 | JOHNSON CONTROLS INTERNATIONAL 6.000% 01/15/2036 DD 07/15/16 | 130,000.000 | 184,332.20 | 179,446.80 | -4,885.40 |
| FXPF20010302 | 478375AN8 | JOHNSON CONTROLS INTERNATIONAL STEP 07/02/2064 DD 07/02/2016 | 834,000.000 | 1,144,898.52 | 1,081,764.72 | -63,133.80 |
| FXPF20010302 | 48305QAD5 | KAISER FOUNDATION HOSPITALS 4.150% 05/01/2047 DD 05/03/17 | 748,000.000 | 974,210.16 | 925,208.68 | -49,001.48 |
| FXPF20010302 | 491674BM8 | KENTUCKY UTILITIES CO 3.300% 06/01/2050 DD 06/03/20 | 85,000.000 | 96,319.45 | 89,448.90 | -6,870.55 |
| FXPF20010302 | 49271VAD2 | KEURIG DR PEPPER INC 5.085% 05/25/2048 DD 05/25/19 | 380,000.000 | 518,689.10 | 497,446.60 | -21,242.50 |
| FXPF20010302 | 494368BW2 | KIMBERLY-CLARK CORP 3.900% 05/04/2047 DD 05/04/17 | 230,000.000 | 273,534.40 | 276,483.00 | 2,948.60 |
| FXPF20010302 | 494550AT3 | KINDER MORGAN ENERGY PARTNERS 5.800% 03/15/2035 DD 03/15/05 | 505,000.000 | 655,282.95 | 634,411.30 | -20,871.65 |
| FXPF20010302 | 494550AV8 | KINDER MORGAN ENERGY PARTNERS 6.500% 02/01/2037 DD 01/30/07 | 105,000.000 | 136,271.10 | 138,934.95 | 2,663.85 |
| FXPF20010302 | 494550AW6 | KINDER MORGAN ENERGY PARTNERS 6.950% 01/15/2038 DD 06/21/07 | 775,000.000 | 1,060,440.25 | 1,074,560.75 | 14,120.50 |
| FXPF20010302 | 494550BD7 | KINDER MORGAN ENERGY PARTNERS 6.500% 09/01/2039 DD 09/16/09 | 215,000.000 | 280,476.10 | 286,816.45 | 6,340.35 |
| FXPF20010302 | 494550BF2 | KINDER MORGAN ENERGY PARTNERS 6.550% 09/15/2040 DD 05/19/10 | 295,000.000 | 387,910.25 | 397,096.55 | 9,186.30 |
| FXPF20010302 | 494550BH8 | KINDER MORGAN ENERGY PARTNERS 6.375% 03/01/2041 DD 03/04/11 | 435,000.000 | 575,143.95 | 577,840.95 | 2,697.00 |
| FXPF20010302 | 494550BN5 | KINDER MORGAN ENERGY PARTNERS 5.000% 08/15/2042 DD 08/13/12 | 120,000.000 | 140,758.80 | 139,548.00 | -1,210.80 |
| FXPF20010302 | 494550BP0 | KINDER MORGAN ENERGY PARTNERS 5.000% 03/01/2043 DD 02/28/13 | 140,000.000 | 170,441.60 | 163,483.60 | -6,958.00 |
| FXPF20010302 | 49456BAG6 | KINDER MORGAN INC 5.300% 12/01/2034 DD 11/26/14 | 620,000.000 | 764,075.60 | 747,075.20 | -17,000.40 |
| FXPF20010302 | 49456BAH4 | KINDER MORGAN INC 5.550% 06/01/2045 DD 11/26/14 | 195,000.000 | 248,557.10 | 247,256.10 | -1,301.00 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF20010302 | 49456BAJ0 | KINDER MORGAN INC 5.050% 02/15/2046 DD 02/26/15 | 150,000.000 | 183,117.00 | 180,343.50 | -2,773.50 |
| FXPF20010302 | 49456BAS0 | KINDER MORGAN INC 3.250% 08/01/2050 DD 08/05/20 | 470,000.000 | 441,839.56 | 451,435.00 | 9,595.44 |
| FXPF20010302 | 49456BAT8 | KINDER MORGAN INC 3.600% 02/15/2051 DD 02/11/21 | 125,000.000 | 126,248.75 | 126,168.75 | -80.00 |
| FXPF20010302 | 500472AC9 | KONINKLIJKE PHILIPS NV 6.875% 03/11/2038 DD 03/11/08 | 285,000.000 | 418,998.40 | 416,812.50 | -2,185.90 |
| FXPF20010302 | 501044DK4 | KROGER CO/THE 4.650% 01/15/2048 DD 07/24/17 | 125,000.000 | 156,581.08 | 155,436.25 | -1,144.83 |
| FXPF20010302 | 50203UAA1 | LBJ INFRASTRUCTURE GROUP 144A 3.797% 12/31/2057 DD 12/10/21 | 505,000.000 | 505,000.00 | 503,535.50 | -1,464.50 |
| FXPF20010302 | 50249AAA1 | LYB INTERNATIONAL FINANCE III 4.200% 10/15/2049 DD 10/10/19 | 828,000.000 | 967,865.76 | 959,668.56 | -8,197.20 |
| FXPF20010302 | 50249AAH6 | LYB INTERNATIONAL FINANCE III 3.375% 10/01/2040 DD 10/08/20 | 185,000.000 | 195,128.75 | 193,199.20 | -1,929.55 |
| FXPF20010302 | 50540RAS1 | LABORATORY CORP OF AMERICA HOL 4.700% 02/01/2045 DD 01/30/15 | 240,000.000 | 273,969.60 | 292,968.00 | 18,998.40 |
| FXPF20010302 | 512807AW8 | LAM RESEARCH CORP 2.875% 06/15/2050 DD 05/05/20 | 315,000.000 | 302,138.55 | 315,110.25 | 12,971.70 |
| FXPF20010302 | 532457BY3 | ELI LILLY & CO 2.250% 05/15/2050 DD 05/05/20 | 1,160,000.000 | 1,140,129.20 | 1,065,425.20 | -74,704.00 |
| FXPF20010302 | 53944YAQ6 | LLOYDS BANKING GROUP PLC VAR RT 12/14/2046 DD 12/14/21 | 145,000.000 | 142,210.20 | 144,174.95 | 1,964.75 |
| FXPF20010302 | 539830AR0 | LOCKHEED MARTIN CORP 6.150% 09/01/2036 DD 08/30/06 | 85,000.000 | 129,204.25 | 118,830.85 | -10,373.40 |
| FXPF20010302 | 548661DQ7 | LOWE'S COS INC 4.050% 05/03/2047 DD 05/03/17 | 200,000.000 | 250,364.00 | 230,858.00 | -19,506.00 |
| FXPF20010302 | 548661DW4 | LOWE'S COS INC 5.125% 04/15/2050 DD 03/26/20 | 715,000.000 | 976,021.98 | 970,798.40 | -5,223.58 |
| FXPF20010302 | 548661DZ7 | LOWE'S COS INC 3.000% 10/15/2050 DD 10/22/20 | 555,000.000 | 546,659.00 | 549,488.85 | 2,829.85 |
| FXPF20010302 | 548661EB9 | LOWE'S COS INC 3.500% 04/01/2051 DD 03/31/21 | 900,000.000 | 928,192.73 | 974,700.00 | 46,507.27 |
| FXPF20010302 | 55336VAL4 | MPLX LP 5.200% 03/01/2047 DD 02/10/17 | 135,000.000 | 164,145.15 | 165,790.80 | 1,645.65 |
| FXPF20010302 | 55336VAM2 | MPLX LP 4.500% 04/15/2038 DD 02/08/18 | 250,000.000 | 285,357.50 | 280,602.50 | -4,755.00 |
| FXPF20010302 | 55336VAP5 | MPLX LP 4.900% 04/15/2058 DD 02/08/18 | 210,000.000 | 249,593.40 | 242,554.20 | -7,039.20 |
| FXPF20010302 | 55336VAT7 | MPLX LP 5.500% 02/15/2049 DD 11/15/18 | 185,000.000 | 235,088.75 | 236,994.25 | 1,905.50 |
| FXPF20010302 | 55336VBP4 | MPLX LP 5.200% 12/01/2047 DD 12/01/19 | 1,016,000.000 | 1,231,815.90 | 1,237,518.48 | 5,702.58 |
| FXPF20010302 | 559080AG1 | MAGELLAN MIDSTREAM PARTNERS LP 5.150% 10/15/2043 DD 10/10/13 | 165,000.000 | 211,934.25 | 199,275.45 | -12,658.80 |
| FXPF20010302 | 559080AL0 | MAGELLAN MIDSTREAM PARTNERS LP 4.250% 09/15/2046 DD 09/13/16 | 857,000.000 | 987,118.31 | 955,263.62 | -31,854.69 |
| FXPF20010302 | 565849AB2 | MARATHON OIL CORP 6.800% 03/15/2032 DD 03/04/02 | 220,000.000 | 271,189.60 | 283,742.80 | 12,553.20 |
| FXPF20010302 | 565849AE6 | MARATHON OIL CORP 6.600% 10/01/2037 DD 09/27/07 | 150,000.000 | 185,412.00 | 196,398.00 | 10,986.00 |
| FXPF20010302 | 56585AAH5 | MARATHON PETROLEUM CORP 4.750% 09/15/2044 DD 09/05/14 | 570,000.000 | 658,788.90 | 672,696.90 | 13,908.00 |
| FXPF20010302 | 56585AAM4 | MARATHON PETROLEUM CORP 5.850% 12/15/2045 DD 12/14/15 | 330,000.000 | 407,787.60 | 417,700.80 | 9,913.20 |
| FXPF20010302 | 56585ABE1 | MARATHON PETROLEUM CORP 4.500% 04/01/2048 DD 04/01/19 | 115,000.000 | 134,631.65 | 131,530.10 | -3,101.55 |
| FXPF20010302 | 570535AX2 | MARKEL CORP 3.450% 05/07/2052 DD 05/07/21 | 1,190,000.000 | 1,201,123.54 | 1,231,471.50 | 30,347.96 |
| FXPF20010302 | 571748BD3 | MARSH & MCLENNAN COS INC 4.200% 03/01/2048 DD 03/01/18 | 405,000.000 | 512,476.20 | 493,245.45 | -19,230.75 |
| FXPF20010302 | 571748BH4 | MARSH & MCLENNAN COS INC 4.750% 03/15/2039 DD 01/15/19 | 260,000.000 | 333,634.60 | 324,994.80 | -8,639.80 |
| FXPF20010302 | 571748BJ0 | MARSH & MCLENNAN COS INC 4.900% 03/15/2049 DD 01/15/19 | 315,000.000 | 434,071.51 | 424,831.05 | -9,240.46 |
| FXPF20010302 | 575718AG6 | MASSACHUSETTS INSTITUTE OF TEC 2.989% 07/01/2050 DD 12/20/19 | 710,000.000 | 800,006.10 | 778,735.10 | -21,271.00 |
| FXPF20010302 | 58013MEC4 | MCDONALD'S CORP 6.300% 10/15/2037 DD 10/18/07 | 180,000.000 | 253,724.40 | 253,481.40 | -243.00 |
| FXPF20010302 | 58013MEK6 | MCDONALD'S CORP 4.875% 07/15/2040 DD 08/02/10 | 535,000.000 | 686,009.10 | 675,341.20 | -10,667.90 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF20010302 | 58013MEZ3 | MCDONALD'S CORP 4.700% 12/09/2035 DD 12/09/15 | 225,000.000 | 278,986.50 | 274,322.25 | -4,664.25 |
| FXPF20010302 | 58013MFH2 | MCDONALD'S CORP 4.450% 09/01/2048 DD 08/15/18 | 190,000.000 | 242,008.70 | 234,739.30 | -7,269.40 |
| FXPF20010302 | 58013MFR0 | MCDONALD'S CORP 4.200% 04/01/2050 DD 03/27/20 | 225,000.000 | 275,620.50 | 273,296.25 | -2,324.25 |
| FXPF20010302 | 586054AD0 | MEMORIAL SLOAN-KETTERING CANCE 2.955% 01/01/2050 DD 06/16/20 | 415,000.000 | 441,593.20 | 425,586.65 | -16,006.55 |
| FXPF20010302 | 58933YAW5 | MERCK & CO INC 4.000% 03/07/2049 DD 03/07/19 | 1,090,000.000 | 1,438,614.70 | 1,326,083.10 | -112,531.60 |
| FXPF20010302 | 58933YBE4 | MERCK & CO INC 2.150% 12/10/2031 DD 12/10/21 | 667,000.000 | 665,596.10 | 669,401.20 | 3,805.10 |
| FXPF20010302 | 59022CAJ2 | BANK OF AMERICA CORP 6.110% 01/29/2037 DD 01/29/07 | 645,000.000 | 905,706.90 | 869,376.15 | -36,330.75 |
| FXPF20010302 | 59156RAV0 | METLIFE INC 10.750% 08/01/2069 DD 07/08/09 | 305,000.000 | 522,556.50 | 514,763.75 | -7,792.75 |
| FXPF20010302 | 594918CA0 | MICROSOFT CORP 4.250% 02/06/2047 DD 02/06/17 | 285,000.000 | 362,511.45 | 369,029.40 | 6,517.95 |
| FXPF20010302 | 594918CD4 | MICROSOFT CORP 2.675% 06/01/2060 DD 06/01/20 | 2,586,000.000 | 2,787,376.45 | 2,589,542.82 | -197,833.63 |
| FXPF20010302 | 594918CE2 | MICROSOFT CORP 2.921% 03/17/2052 DD 03/17/21 | 450,000.000 | 472,612.40 | 479,713.50 | 7,101.10 |
| FXPF20010302 | 595112BS1 | MICRON TECHNOLOGY INC 2.703% 04/15/2032 DD 11/01/21 | 215,000.000 | 215,000.00 | 215,242.95 | 242.95 |
| FXPF20010302 | 595112BT9 | MICRON TECHNOLOGY INC 3.366% 11/01/2041 DD 11/01/21 | 205,000.000 | 205,000.00 | 210,508.35 | 5,508.35 |
| FXPF20010302 | 595112BU6 | MICRON TECHNOLOGY INC 3.477% 11/01/2051 DD 11/01/21 | 260,000.000 | 260,000.00 | 266,169.80 | 6,169.80 |
| FXPF20010302 | 605417BZ6 | MISSISSIPPI POWER CO 4.250% 03/15/2042 DD 03/09/12 | 470,000.000 | 562,050.60 | 540,001.80 | -22,048.80 |
| FXPF20010302 | 605417CD4 | MISSISSIPPI POWER CO 3.100% 07/30/2051 DD 06/29/21 | 615,000.000 | 608,444.10 | 608,899.20 | 455.10 |
| FXPF20010302 | 606822CB8 | MITSUBISHI UFJ FINANCIAL GROUP VAR RT 10/13/2032 DD 10/13/21 | 385,000.000 | 385,150.42 | 385,935.55 | 785.13 |
| FXPF20010302 | 60687YBU2 | MIZUHO FINANCIAL GROUP INC 2.564% 09/13/2031 DD 09/13/21 | 465,000.000 | 465,000.00 | 453,742.35 | -11,257.65 |
| FXPF20010302 | 60871RAD2 | MOLSON COORS BEVERAGE CO 5.000% 05/01/2042 DD 05/03/12 | 270,000.000 | 337,902.30 | 327,048.30 | -10,854.00 |
| FXPF20010302 | 615369AQ8 | MOODY'S CORP 4.875% 12/17/2048 DD 12/17/18 | 695,000.000 | 956,083.70 | 927,540.05 | -28,543.65 |
| FXPF20010302 | 61747YED3 | MORGAN STANLEY VAR RT 07/21/2032 DD 07/20/21 | 2,000,000.000 | 1,993,354.67 | 1,958,440.00 | -34,914.67 |
| FXPF20010302 | 61980AAD5 | MOTIVA ENTERPRISES LLC 144A 6.850% 01/15/2040 DD 01/11/10 | 505,000.000 | 626,947.40 | 626,346.45 | -600.95 |
| FXPF20010302 | 628530BJ5 | MYLAN INC 5.200% 04/15/2048 DD 10/15/18 | 135,000.000 | 169,383.15 | 167,651.10 | -1,732.05 |
| FXPF20010302 | 62954HAF5 | NXP BV / NXP FUNDING LLC 144A 3.250% 05/11/2041 DD 05/11/21 | 505,000.000 | 514,949.10 | 523,412.30 | 8,463.20 |
| FXPF20010302 | 644188BF0 | NEW ENGLAND POWER CO 144A 3.800% 12/05/2047 DD 12/05/17 | 395,000.000 | 466,301.45 | 432,426.25 | -33,875.20 |
| FXPF20010302 | 644188BG8 | NEW ENGLAND POWER CO 144A 2.807% 10/06/2050 DD 10/06/20 | 275,000.000 | 278,242.25 | 255,081.75 | -23,160.50 |
| FXPF20010302 | 651639AM8 | NEWMONT CORP 6.250% 10/01/2039 DD 09/18/09 | 875,000.000 | 1,287,679.75 | 1,223,022.50 | -64,657.25 |
| FXPF20010302 | 651639AP1 | NEWMONT CORP 4.875% 03/15/2042 DD 03/08/12 | 275,000.000 | 349,654.65 | 345,347.75 | -4,306.90 |
| FXPF20010302 | 651639AW6 | NEWMONT CORP 5.875% 04/01/2035 DD 04/01/19 | 250,000.000 | 326,232.50 | 325,230.00 | -1,002.50 |
| FXPF20010302 | 651639AY2 | NEWMONT CORP 2.250% 10/01/2030 DD 03/18/20 | 165,000.000 | 173,650.95 | 162,853.35 | -10,797.60 |
| FXPF20010302 | 651639AZ9 | NEWMONT CORP 2.600% 07/15/2032 DD 12/20/21 | 240,000.000 | 240,607.20 | 240,792.00 | 184.80 |
| FXPF20010302 | 65473QBC6 | NISOURCE INC 4.800% 02/15/2044 DD 04/12/13 | 640,000.000 | 816,580.90 | 786,291.20 | -30,289.70 |
| FXPF20010302 | 65473QBD4 | NISOURCE INC 5.650% 02/01/2045 DD 10/10/13 | 260,000.000 | 373,994.40 | 352,133.60 | -21,860.80 |
| FXPF20010302 | 655844BV9 | NORFOLK SOUTHERN CORP 4.050% 08/15/2052 DD 02/15/18 | 765,000.000 | 973,867.95 | 922,918.95 | -50,949.00 |
| FXPF20010302 | 655844BY3 | NORFOLK SOUTHERN CORP 4.150% 02/28/2048 DD 02/28/18 | 595,000.000 | 687,709.60 | 711,310.60 | 23,601.00 |
| FXPF20010302 | 655844CC0 | NORFOLK SOUTHERN CORP 4.100% 05/15/2049 DD 05/08/19 | 395,000.000 | 496,779.65 | 471,491.75 | -25,287.90 |
| FXPF20010302 | 655844CD8 | NORFOLK SOUTHERN CORP 3.400% 11/01/2049 DD 11/04/19 | 325,000.000 | 344,964.90 | 349,771.50 | 4,806.60 |
| FXPF20010302 | 655844CJ5 | NORFOLK SOUTHERN CORP 4.100% 05/15/2121 DD 05/12/21 | 180,000.000 | 180,988.20 | 204,616.80 | 23,628.60 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF20010302 | 665772CS6 | NORTHERN STATES POWER CO/MN 2.600% 06/01/2051 DD 06/15/20 | 635,000.000 | 643,198.50 | 608,285.55 | -34,912.95 |
| FXPF20010302 | 666807BT8 | NORTHROP GRUMMAN CORP 5.150% 05/01/2040 DD 03/23/20 | 1,060,000.000 | 1,446,238.98 | 1,378,614.80 | -67,624.18 |
| FXPF20010302 | 670346AQ8 | NUCOR CORP 4.400% 05/01/2048 DD 04/26/18 | 150,000.000 | 185,052.00 | 189,019.50 | 3,967.50 |
| FXPF20010302 | 67066GAG9 | NVIDIA CORP 3.500% 04/01/2040 DD 03/31/20 | 145,000.000 | 174,133.40 | 163,387.45 | -10,745.95 |
| FXPF20010302 | 67066GAH7 | NVIDIA CORP 3.500% 04/01/2050 DD 03/31/20 | 525,000.000 | 628,643.35 | 600,747.00 | -27,896.35 |
| FXPF20010302 | 67077MAN8 | NUTRIEN LTD 4.125% 03/15/2035 DD 03/15/18 | 110,000.000 | 130,994.60 | 125,158.00 | -5,836.60 |
| FXPF20010302 | 677050AN6 | OGLETHORPE POWER CORP 5.050% 10/01/2048 DD 04/01/19 | 460,000.000 | 584,112.60 | 582,309.40 | -1,803.20 |
| FXPF20010302 | 68233JAS3 | ONCOR ELECTRIC DELIVERY CO LLC 5.300% 06/01/2042 DD 05/18/12 | 81,000.000 | 115,772.49 | 108,471.15 | -7,301.34 |
| FXPF20010302 | 682680BC6 | ONEOK INC 4.500% 03/15/2050 DD 03/10/20 | 260,000.000 | 272,106.46 | 288,927.60 | 16,821.14 |
| FXPF20010302 | 68389XAM7 | ORACLE CORP 5.375% 07/15/2040 DD 07/15/11 | 1,353,000.000 | 1,941,906.78 | 1,656,220.83 | -285,685.95 |
| FXPF20010302 | 68389XBJ3 | ORACLE CORP 4.000% 07/15/2046 DD 07/07/16 | 1,045,000.000 | 1,259,902.30 | 1,088,095.80 | -171,806.50 |
| FXPF20010302 | 68389XBW4 | ORACLE CORP 3.600% 04/01/2040 DD 04/01/20 | 2,260,000.000 | 2,587,312.40 | 2,275,390.60 | -311,921.80 |
| FXPF20010302 | 68389XBY0 | ORACLE CORP 3.850% 04/01/2060 DD 04/01/20 | 1,430,000.000 | 1,758,499.60 | 1,417,816.40 | -340,683.20 |
| FXPF20010302 | 68389XBZ7 | ORACLE CORP 3.650% 03/25/2041 DD 03/24/21 | 1,665,000.000 | 1,664,309.99 | 1,687,993.65 | 23,683.66 |
| FXPF20010302 | 68389XCB9 | ORACLE CORP 4.100% 03/25/2061 DD 03/24/21 | 630,000.000 | 681,684.75 | 659,358.00 | -22,326.75 |
| FXPF20010302 | 690742AG6 | OWENS CORNING 4.300% 07/15/2047 DD 06/26/17 | 175,000.000 | 202,655.25 | 200,880.75 | -1,774.50 |
| FXPF20010302 | 693304AW7 | PECO ENERGY CO 3.900% 03/01/2048 DD 02/23/18 | 165,000.000 | 208,089.75 | 193,279.35 | -14,810.40 |
| FXPF20010302 | 694308HY6 | PACIFIC GAS AND ELECTRIC CO 3.950% 12/01/2047 DD 11/29/17 | 1,015,000.000 | 1,051,874.95 | 980,824.95 | -71,050.00 |
| FXPF20010302 | 694308JH1 | PACIFIC GAS AND ELECTRIC CO 3.300% 08/01/2040 DD 06/19/20 | 350,000.000 | 302,795.50 | 325,346.00 | 22,550.50 |
| FXPF20010302 | 694308JN8 | PACIFIC GAS AND ELECTRIC CO 4.950% 07/01/2050 DD 07/02/20 | 1,455,000.000 | 1,656,007.24 | 1,589,674.80 | -66,332.44 |
| FXPF20010302 | 694308JQ1 | PACIFIC GAS AND ELECTRIC CO 4.500% 07/01/2040 DD 07/02/20 | 2,485,000.000 | 2,569,228.09 | 2,594,240.60 | 25,012.51 |
| FXPF20010302 | 695114CV8 | PACIFICORP 4.150% 02/15/2050 DD 03/01/19 | 1,480,000.000 | 1,900,223.38 | 1,757,115.20 | -143,108.18 |
| FXPF20010302 | 695114CX4 | PACIFICORP 3.300% 03/15/2051 DD 04/08/20 | 155,000.000 | 177,803.60 | 161,243.40 | -16,560.20 |
| FXPF20010302 | 695156AW9 | PACKAGING CORP OF AMERICA 3.050% 10/01/2051 DD 09/21/21 | 720,000.000 | 713,869.65 | 719,337.60 | 5,467.95 |
| FXPF20010302 | 71644EAG7 | SUNCOR ENERGY INC 5.950% 05/15/2035 DD 05/16/05 | 1,260,000.000 | 1,636,751.50 | 1,622,073.60 | -14,677.90 |
| FXPF20010302 | 71644EAJ1 | SUNCOR ENERGY INC 6.800% 05/15/2038 DD 05/15/08 | 275,000.000 | 385,797.50 | 384,103.50 | -1,694.00 |
| FXPF20010302 | 717081EJ8 | PFIZER INC 4.100% 09/15/2038 DD 09/07/18 | 1,645,000.000 | 2,104,300.45 | 1,963,439.10 | -140,861.35 |
| FXPF20010302 | 718546BA1 | PHILLIPS 66 3.300% 03/15/2052 DD 11/15/21 | 590,000.000 | 585,651.70 | 591,640.20 | 5,988.50 |
| FXPF20010302 | 718549AE8 | PHILLIPS 66 PARTNERS LP 4.900% 10/01/2046 DD 10/14/16 | 155,000.000 | 191,085.55 | 189,292.20 | -1,793.35 |
| FXPF20010302 | 720186AM7 | PIEDMONT NATURAL GAS CO INC 3.350% 06/01/2050 DD 05/21/20 | 200,000.000 | 223,260.00 | 205,816.00 | -17,444.00 |
| FXPF20010302 | 72650RBA9 | PLAINS ALL AMERICAN PIPELINE L 5.150% 06/01/2042 DD 03/22/12 | 600,000.000 | 649,658.00 | 660,870.00 | 11,212.00 |
| FXPF20010302 | 740816AP8 | PRESIDENT AND FELLOWS OF HARVA 2.517% 10/15/2050 DD 04/21/20 | 80,000.000 | 85,259.20 | 80,541.60 | -4,717.60 |
| FXPF20010302 | 743315AS2 | PROGRESSIVE CORP/THE 4.125% 04/15/2047 DD 04/06/17 | 320,000.000 | 396,909.30 | 388,819.20 | -8,090.10 |
| FXPF20010302 | 74340XBJ9 | PROLOGIS LP 4.375% 09/15/2048 DD 06/20/18 | 125,000.000 | 172,231.25 | 157,511.25 | -14,720.00 |
| FXPF20010302 | 74340XBQ3 | PROLOGIS LP 2.125% 10/15/2050 DD 08/20/20 | 645,000.000 | 587,561.17 | 554,983.80 | -32,577.37 |
| FXPF20010302 | 74432QAQ8 | PRUDENTIAL FINANCIAL INC 5.700% 12/14/2036 DD 12/14/06 | 160,000.000 | 222,721.60 | 215,248.00 | -7,473.60 |
| FXPF20010302 | 74432QCJ2 | PRUDENTIAL FINANCIAL INC 3.000% 03/10/2040 DD 03/10/20 | 160,000.000 | 164,241.60 | 164,411.20 | 169.60 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF20010302 | 744448CN9 | PUBLIC SERVICE CO OF COLORADO 3.800% 06/15/2047 DD 06/19/17 | 145,000.000 | 179,728.95 | 163,932.65 | -15,796.30 |
| FXPF20010302 | 744482BM1 | PUBLIC SERVICE CO OF NEW HAMPS 3.600% 07/01/2049 DD 06/28/19 | 155,000.000 | 188,334.30 | 174,266.50 | -14,067.80 |
| FXPF20010302 | 749685AU7 | RPM INTERNATIONAL INC 5.250% 06/01/2045 DD 05/29/15 | 265,000.000 | 325,563.10 | 340,911.90 | 15,348.80 |
| FXPF20010302 | 754730AH2 | RAYMOND JAMES FINANCIAL INC 3.750% 04/01/2051 DD 04/01/21 | 265,000.000 | 263,391.45 | 293,781.65 | 30,390.20 |
| FXPF20010302 | 75513ECN9 | RAYTHEON TECHNOLOGIES CORP 2.375% 03/15/2032 DD 11/16/21 | 500,000.000 | 501,487.50 | 500,075.00 | -1,412.50 |
| FXPF20010302 | 761713AZ9 | REYNOLDS AMERICAN INC 6.150% 09/15/2043 DD 09/17/13 | 295,000.000 | 381,682.80 | 362,174.45 | -19,508.35 |
| FXPF20010302 | 761713BA3 | REYNOLDS AMERICAN INC 5.700% 08/15/2035 DD 06/12/15 | 1,270,000.000 | 1,605,089.50 | 1,504,505.50 | -100,584.00 |
| FXPF20010302 | 767201AT3 | RIO TINTO FINANCE USA LTD 2.750% 11/02/2051 DD 11/02/21 | 835,000.000 | 825,890.15 | 831,225.80 | 5,335.65 |
| FXPF20010302 | 775109BG5 | ROGERS COMMUNICATIONS INC 4.300% 02/15/2048 DD 02/08/18 | 275,000.000 | 327,486.25 | 315,023.50 | -12,462.75 |
| FXPF20010302 | 775109BP5 | ROGERS COMMUNICATIONS INC 3.700% 11/15/2049 DD 11/12/19 | 585,000.000 | 632,912.85 | 616,215.60 | -16,697.25 |
| FXPF20010302 | 78516FAB5 | SABAL TRAIL TRANSMISSION 144A 4.682% 05/01/2038 DD 04/30/18 | 545,000.000 | 660,817.95 | 653,738.40 | -7,079.55 |
| FXPF20010302 | 824348BM7 | SHERWIN-WILLIAMS CO/THE 3.300% 05/15/2050 DD 03/17/20 | 220,000.000 | 238,247.41 | 232,509.20 | -5,738.21 |
| FXPF20010302 | 828807DJ3 | SIMON PROPERTY GROUP LP 3.800% 07/15/2050 DD 07/09/20 | 280,000.000 | 314,585.60 | 315,131.60 | 546.00 |
| FXPF20010302 | 842587CW5 | SOUTHERN CO/THE 4.250% 07/01/2036 DD 05/24/16 | 1,385,000.000 | 1,698,799.45 | 1,564,911.50 | -133,887.95 |
| FXPF20010302 | 84265VAA3 | SOUTHERN COPPER CORP 7.500% 07/27/2035 DD 07/27/05 | 870,000.000 | 1,314,221.60 | 1,243,012.50 | -71,209.10 |
| FXPF20010302 | 84265VAE5 | SOUTHERN COPPER CORP 6.750% 04/16/2040 DD 04/16/10 | 585,000.000 | 841,853.52 | 818,268.75 | -23,584.77 |
| FXPF20010302 | 8426EPAB4 | SOUTHERN CO GAS CAPITAL CORP 3.950% 10/01/2046 DD 09/13/16 | 305,000.000 | 359,088.70 | 335,862.95 | -23,225.75 |
| FXPF20010302 | 845437BN1 | SOUTHWESTERN ELECTRIC POWER CO 3.900% 04/01/2045 DD 03/26/15 | 665,000.000 | 762,402.95 | 718,539.15 | -43,863.80 |
| FXPF20010302 | 845437BQ4 | SOUTHWESTERN ELECTRIC POWER CO 3.850% 02/01/2048 DD 01/22/18 | 365,000.000 | 429,937.15 | 394,050.35 | -35,886.80 |
| FXPF20010302 | 845743BL6 | SOUTHWESTERN PUBLIC SERVICE CO 6.000% 10/01/2036 DD 10/06/06 | 380,000.000 | 518,605.00 | 501,467.00 | -17,138.00 |
| FXPF20010302 | 845743BT9 | SOUTHWESTERN PUBLIC SERVICE CO 3.750% 06/15/2049 DD 06/18/19 | 525,000.000 | 639,728.24 | 599,723.25 | -40,004.99 |
| FXPF20010302 | 84756NAG4 | SPECTRA ENERGY PARTNERS LP 4.500% 03/15/2045 DD 03/12/15 | 325,000.000 | 379,785.25 | 376,853.75 | -2,931.50 |
| FXPF20010302 | 86562MCJ7 | SUMITOMO MITSUI FINANCIAL GROU 2.222% 09/17/2031 DD 09/17/21 | 745,000.000 | 739,327.15 | 731,604.90 | -7,722.25 |
| FXPF20010302 | 867229AE6 | SUNCOR ENERGY INC 6.500% 06/15/2038 DD 06/28/07 | 735,000.000 | 1,027,390.35 | 1,007,221.95 | -20,168.40 |
| FXPF20010302 | 86765BAK5 | ENERGY TRANSFER LP 6.100% 02/15/2042 DD 08/02/11 | 285,000.000 | 333,715.50 | 348,520.80 | 14,805.30 |
| FXPF20010302 | 86765BAM1 | ENERGY TRANSFER LP 4.950% 01/15/2043 DD 01/10/13 | 1,075,000.000 | 1,111,636.00 | 1,151,970.00 | 40,334.00 |
| FXPF20010302 | 86765BAP4 | ENERGY TRANSFER LP 5.300% 04/01/2044 DD 04/03/14 | 695,000.000 | 751,037.85 | 798,040.70 | 47,002.85 |
| FXPF20010302 | 86765BAQ2 | ENERGY TRANSFER LP 5.350% 05/15/2045 DD 11/17/14 | 200,000.000 | 234,378.00 | 230,328.00 | -4,050.00 |
| FXPF20010302 | 86964WAK8 | SUZANO AUSTRIA GMBH 3.125% 01/15/2032 DD 07/01/21 | 605,000.000 | 596,693.35 | 585,343.55 | -11,349.80 |
| FXPF20010302 | 871829AY3 | SYSCO CORP 4.850% 10/01/2045 DD 09/28/15 | 220,000.000 | 278,744.40 | 270,481.20 | -8,263.20 |
| FXPF20010302 | 871829BR7 | SYSCO CORP 3.150% 12/14/2051 DD 12/14/21 | 630,000.000 | 625,640.40 | 622,540.80 | -3,099.60 |
| FXPF20010302 | 87264ABL8 | T-MOBILE USA INC 3.000% 02/15/2041 DD 02/15/21 | 990,000.000 | 1,026,352.80 | 969,299.10 | -57,053.70 |
| FXPF20010302 | 87264ABN4 | T-MOBILE USA INC 3.300% 02/15/2051 DD 02/15/21 | 860,000.000 | 884,793.80 | 843,109.60 | -41,684.20 |
| FXPF20010302 | 87264ABX2 | T-MOBILE USA INC 2.250% 11/15/2031 DD 05/15/21 | 230,000.000 | 236,058.20 | 223,440.40 | -12,617.80 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF20010302 | 87264ABY0 | T-MOBILE USA INC 3.600% 11/15/2060 DD 05/15/21 | 175,000.000 | 175,552.00 | 174,872.25 | -679.75 |
| FXPF20010302 | 87264ACM5 | T-MOBILE USA INC 144A 3.400% 10/15/2052 DD 08/13/21 | 1,415,000.000 | 1,427,996.20 | 1,413,372.75 | -14,623.45 |
| FXPF20010302 | 872898AC5 | TSMC ARIZONA CORP 2.500% 10/25/2031 DD 10/25/21 | 445,000.000 | 443,046.45 | 451,185.50 | 8,139.05 |
| FXPF20010302 | 872898AD3 | TSMC ARIZONA CORP 3.125% 10/25/2041 DD 10/25/21 | 1,075,000.000 | 1,074,692.50 | 1,123,052.50 | 48,360.00 |
| FXPF20010302 | 874060AY2 | TAKEDA PHARMACEUTICAL CO LTD 3.025% 07/09/2040 DD 07/09/20 | 750,000.000 | 774,861.84 | 764,797.50 | -10,064.34 |
| FXPF20010302 | 874060AZ9 | TAKEDA PHARMACEUTICAL CO LTD 3.175% 07/09/2050 DD 07/09/20 | 1,050,000.000 | 1,106,007.95 | 1,062,432.00 | -43,575.95 |
| FXPF20010302 | 87938WAU7 | TELEFONICA EMISIONES SA 5.213% 03/08/2047 DD 03/08/17 | 375,000.000 | 452,710.39 | 467,021.25 | 14,310.86 |
| FXPF20010302 | 87938WAW3 | TELEFONICA EMISIONES SA 4.895% 03/06/2048 DD 03/06/18 | 405,000.000 | 508,108.95 | 488,713.50 | -19,395.45 |
| FXPF20010302 | 87938WAX1 | TELEFONICA EMISIONES SA 5.520% 03/01/2049 DD 03/01/19 | 605,000.000 | 795,824.30 | 788,345.25 | -7,479.05 |
| FXPF20010302 | 87971MBH5 | TELUS CORP 4.600% 11/16/2048 DD 06/12/18 | 305,000.000 | 400,641.90 | 389,393.50 | -11,248.40 |
| FXPF20010302 | 882484AC2 | TEXAS HEALTH RESOURCES 2.328% 11/15/2050 DD 08/11/20 | 480,000.000 | 452,323.20 | 435,374.40 | -16,948.80 |
| FXPF20010302 | 883556CM2 | THERMO FISHER SCIENTIFIC INC 2.800% 10/15/2041 DD 08/23/21 | 765,000.000 | 775,223.80 | 776,161.35 | 937.55 |
| FXPF20010302 | 88731EAJ9 | TIME WARNER ENTERTAINMENT CO L 8.375% 07/15/2033 DD 01/15/94 | 170,000.000 | 255,197.20 | 247,802.20 | -7,395.00 |
| FXPF20010302 | 88732JAJ7 | TIME WARNER CABLE LLC 6.550% 05/01/2037 DD 04/09/07 | 100,000.000 | 137,272.00 | 131,098.00 | -6,174.00 |
| FXPF20010302 | 88732JAY4 | TIME WARNER CABLE LLC 5.875% 11/15/2040 DD 11/15/10 | 2,065,000.000 | 2,732,515.45 | 2,583,087.85 | -149,427.60 |
| FXPF20010302 | 88732JBB3 | TIME WARNER CABLE LLC 5.500% 09/01/2041 DD 09/12/11 | 1,070,000.000 | 1,374,789.50 | 1,300,510.10 | -74,279.40 |
| FXPF20010302 | 89352HAB5 | TRANSCANADA PIPELINES LTD 5.850% 03/15/2036 DD 03/20/06 | 250,000.000 | 337,520.00 | 326,187.50 | -11,332.50 |
| FXPF20010302 | 89352HAX7 | TRANSCANADA PIPELINES LTD 4.750% 05/15/2038 DD 05/07/18 | 935,000.000 | 1,169,703.70 | 1,116,782.70 | -52,921.00 |
| FXPF20010302 | 893574AF0 | TRANSCONTINENTAL GAS PIPE LINE 4.450% 08/01/2042 DD 07/13/12 | 255,000.000 | 296,758.80 | 299,030.85 | 2,272.05 |
| FXPF20010302 | 90265EAS9 | UDR INC 3.100% 11/01/2034 DD 10/11/19 | 160,000.000 | 180,020.80 | 165,923.20 | -14,097.60 |
| FXPF20010302 | 90265EAU4 | UDR INC 1.900% 03/15/2033 DD 12/14/20 | 530,000.000 | 530,116.60 | 489,269.50 | -40,847.10 |
| FXPF20010302 | 907818EF1 | UNION PACIFIC CORP 4.050% 11/15/2045 DD 10/29/15 | 290,000.000 | 356,807.30 | 342,597.30 | -14,210.00 |
| FXPF20010302 | 907818EK0 | UNION PACIFIC CORP 3.350% 08/15/2046 DD 08/08/16 | 255,000.000 | 284,707.50 | 273,538.50 | -11,169.00 |
| FXPF20010302 | 907818EQ7 | UNION PACIFIC CORP 3.600% 09/15/2037 DD 09/19/17 | 1,015,000.000 | 1,183,977.20 | 1,127,837.55 | -56,139.65 |
| FXPF20010302 | 913017CJ6 | RAYTHEON TECHNOLOGIES CORP 3.750% 11/01/2046 DD 11/01/16 | 1,070,000.000 | 1,237,213.55 | 1,196,013.90 | -41,199.65 |
| FXPF20010302 | 913017CP2 | RAYTHEON TECHNOLOGIES CORP 4.050% 05/04/2047 DD 05/04/17 | 945,000.000 | 1,138,093.62 | 1,097,201.70 | -40,891.92 |
| FXPF20010302 | 91324PAX0 | UNITEDHEALTH GROUP INC 6.500% 06/15/2037 DD 12/15/07 | 85,000.000 | 135,985.55 | 125,901.15 | -10,084.40 |
| FXPF20010302 | 91324PEF5 | UNITEDHEALTH GROUP INC 3.250% 05/15/2051 DD 05/19/21 | 630,000.000 | 664,938.07 | 684,230.40 | 19,292.33 |
| FXPF20010302 | 91911TAH6 | VALE OVERSEAS LTD 6.875% 11/21/2036 DD 11/21/06 | 260,000.000 | 351,000.00 | 345,477.60 | -5,522.40 |
| FXPF20010302 | 91911TAK9 | VALE OVERSEAS LTD 6.875% 11/10/2039 DD 11/10/09 | 780,000.000 | 1,068,034.93 | 1,047,157.80 | -20,877.13 |
| FXPF20010302 | 91911TAQ6 | VALE OVERSEAS LTD 3.750% 07/08/2030 DD 07/08/20 | 235,000.000 | 235,212.50 | 243,227.35 | 8,014.85 |
| FXPF20010302 | 91912EAA3 | VALE SA 5.625% 09/11/2042 DD 09/11/12 | 130,000.000 | 154,375.00 | 154,863.80 | 488.80 |
| FXPF20010302 | 91913YAL4 | VALERO ENERGY CORP 6.625% 06/15/2037 DD 06/08/07 | 295,000.000 | 392,406.05 | 398,244.10 | 5,838.05 |
| FXPF20010302 | 91913YBD1 | VALERO ENERGY CORP 3.650% 12/01/2051 DD 11/29/21 | 680,000.000 | 677,783.20 | 678,150.40 | 367.20 |
| FXPF20010302 | 92343VCQ5 | VERIZON COMMUNICATIONS INC 4.400% 11/01/2034 DD 10/29/14 | 330,000.000 | 386,284.80 | 384,895.50 | -1,389.30 |
| FXPF20010302 | 92343VDC5 | VERIZON COMMUNICATIONS INC 4.125% 08/15/2046 DD 08/01/16 | 345,000.000 | 423,297.75 | 401,424.75 | -21,873.00 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF20010302 | 92343VEA8 | VERIZON COMMUNICATIONS INC 4.500% 08/10/2033 DD 08/10/17 | 870,000.000 | 1,067,780.65 | 1,024,120.50 | -43,660.15 |
| FXPF20010302 | 92343VFD1 | VERIZON COMMUNICATIONS INC 4.000% 03/22/2050 DD 03/20/20 | 135,000.000 | 155,226.35 | 156,880.80 | 1,654.45 |
| FXPF20010302 | 92343VFW9 | VERIZON COMMUNICATIONS INC 2.987% 10/30/2056 DD 04/30/21 | 2,175,000.000 | 2,168,409.09 | 2,067,794.25 | -100,614.84 |
| FXPF20010302 | 92343VGC2 | VERIZON COMMUNICATIONS INC 3.700% 03/22/2061 DD 03/22/21 | 190,000.000 | 190,603.17 | 206,900.50 | 16,297.33 |
| FXPF20010302 | 92343VGJ7 | VERIZON COMMUNICATIONS INC 2.550% 03/21/2031 DD 03/22/21 | 580,000.000 | 580,510.40 | 585,811.60 | 5,301.20 |
| FXPF20010302 | 92343VGK4 | VERIZON COMMUNICATIONS INC 3.400% 03/22/2041 DD 03/22/21 | 960,000.000 | 969,604.20 | 1,007,836.80 | 38,232.60 |
| FXPF20010302 | 92556VAE6 | VIATRIS INC 3.850% 06/22/2040 DD 06/22/21 | 635,000.000 | 716,705.45 | 674,268.40 | -42,437.05 |
| FXPF20010302 | 92556VAF3 | VIATRIS INC 4.000% 06/22/2050 DD 06/22/21 | 650,000.000 | 664,063.00 | 694,746.00 | 30,683.00 |
| FXPF20010302 | 92857WAQ3 | VODAFONE GROUP PLC 6.150% 02/27/2037 DD 02/27/07 | 205,000.000 | 278,619.60 | 278,443.30 | -176.30 |
| FXPF20010302 | 92857WBM1 | VODAFONE GROUP PLC 5.250% 05/30/2048 DD 05/30/18 | 100,000.000 | 133,403.00 | 130,673.00 | -2,730.00 |
| FXPF20010302 | 92857WBS8 | VODAFONE GROUP PLC 4.875% 06/19/2049 DD 06/19/19 | 535,000.000 | 677,257.79 | 676,962.25 | -295.54 |
| FXPF20010302 | 92857WBT6 | VODAFONE GROUP PLC 5.125% 06/19/2059 DD 06/19/19 | 295,000.000 | 399,609.90 | 388,939.80 | -10,670.10 |
| FXPF20010302 | 92857WBU3 | VODAFONE GROUP PLC 4.250% 09/17/2050 DD 09/17/19 | 565,000.000 | 639,130.15 | 654,439.50 | 15,309.35 |
| FXPF20010302 | 92940PAG9 | WRKCO INC 3.000% 06/15/2033 DD 06/03/20 | 625,000.000 | 686,668.75 | 643,537.50 | -43,131.25 |
| FXPF20010302 | 94106BAD3 | WASTE CONNECTIONS INC 2.950% 01/15/2052 DD 09/20/21 | 1,210,000.000 | 1,192,984.00 | 1,195,855.10 | 2,871.10 |
| FXPF20010302 | 94973VAY3 | ANTHEM INC 4.625% 05/15/2042 DD 05/07/12 | 175,000.000 | 228,184.25 | 218,071.00 | -10,113.25 |
| FXPF20010302 | 94973VBB2 | ANTHEM INC 4.650% 01/15/2043 DD 09/10/12 | 705,000.000 | 923,937.74 | 883,322.70 | -40,615.04 |
| FXPF20010302 | 94973VBL0 | ANTHEM INC 4.850% 08/15/2054 DD 08/12/14 | 110,000.000 | 140,246.70 | 143,253.00 | 3,006.30 |
| FXPF20010302 | 958102AR6 | WESTERN DIGITAL CORP 3.100% 02/01/2032 DD 12/10/21 | 200,000.000 | 199,452.00 | 201,460.00 | 2,008.00 |
| FXPF20010302 | 960413BA9 | WESTLAKE CORP 3.375% 08/15/2061 DD 08/19/21 | 585,000.000 | 566,993.70 | 560,482.65 | -6,511.05 |
| FXPF20010302 | 961214EX7 | WESTPAC BANKING CORP VAR RT 11/18/2036 DD 11/18/21 | 1,545,000.000 | 1,545,000.00 | 1,529,117.40 | -15,882.60 |
| FXPF20010302 | 96950FAK0 | WILLIAMS COS INC/THE 5.800% 11/15/2043 DD 11/15/13 | 295,000.000 | 384,951.40 | 385,355.55 | 404.15 |
| FXPF20010302 | 96950FAN4 | WILLIAMS COS INC/THE 5.400% 03/04/2044 DD 03/04/14 | 540,000.000 | 666,959.40 | 672,224.40 | 5,265.00 |
| FXPF20010302 | 970648AK7 | WILLIS NORTH AMERICA INC 3.875% 09/15/2049 DD 09/10/19 | 1,005,000.000 | 1,131,847.65 | 1,094,374.65 | -37,473.00 |
| FXPF20010302 | 976843BM3 | WISCONSIN PUBLIC SERVICE CORP 3.300% 09/01/2049 DD 08/14/19 | 380,000.000 | 418,676.40 | 405,817.20 | -12,859.20 |
| FXPF20010302 | 98978VAH6 | ZOETIS INC 4.700% 02/01/2043 DD 08/01/13 | 410,000.000 | 517,506.10 | 524,025.10 | 6,519.00 |
| FXPF20010302 | 98978VAP8 | ZOETIS INC 4.450% 08/20/2048 DD 08/20/18 | 495,000.000 | 664,547.40 | 634,495.95 | -30,051.45 |
| FXPF20010602 | 00184NAB3 | TRICORBRAUN 3/21 COV-LITE TL 0.000% 03/03/2028 DD 01/22/21 | 62,407.900 | 62,187.63 | 61,904.89 | -282.74 |
| FXPF20010602 | 00241YAS3 | AUDIO VISUAL SERVICES 11/20 TL 0.000% 11/19/2025 DD 11/20/20 | 238,947.460 | 232,074.08 | 277,537.47 | 45,463.39 |
| FXPF20010602 | 020ESC125 | *ALPHA NATURAL RESOURCES 144A 7.500% 08/01/2020 DD 05/20/14 | 1,080,000.000 | 0.00 | 0.00 | 0.00 |
| FXPF20010602 | 04349TAF5 | ASCENA RETAIL 7/15 COV-LITE TLB | 42,675.660 | 8,108.37 | 163.45 | -7,944.92 |
| FXPF20010602 | 13201FAU0 | CAMBREX 1/21 COV-LITE TLB2 0.000% 12/04/2026 DD 01/19/21 | 210,904.780 | 209,861.39 | 210,816.20 | 954.81 |
| FXPF20010602 | 14713BAF1 | APPLE LEISURE 5/18 COV-LITE TL | 548,099.350 | 476,778.68 | 546,729.10 | 69,950.42 |
| FXPF20010602 | 14886MAN1 | *CATALINA MARKETING 2/19 | 123,454.920 | 107,940.42 | 61,357.10 | -46,583.32 |
| FXPF20010602 | 22834KAB7 | CINEWORLD 2/18 (USD) COV-LITE | 290,445.840 | 196,240.80 | 224,044.11 | 27,803.31 |
| FXPF20010602 | 22834KAH4 | CINEWORLD 11/20 WHEN ISSUED TL | 41,432.760 | 41,432.76 | 49,343.93 | 7,911.17 |
| FXPF20010602 | 25471YAK8 | DISCOVERORG/ZOOMINFO 2/21 COV- 0.000% 02/02/2026 DD | 183,833.680 | 183,409.40 | 184,063.47 | 654.07 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| | | 01/26/21 | | | | |
| FXPF20010602 | 26812CAE6 | DAE AVIATION (STANDARD AERO) 2 | 627.430 | 599.17 | 609.51 | 10.34 |
| FXPF20010602 | 26812CAF3 | DAE AVIATION (STANDARD AERO) 2 | 132,232.010 | 126,296.30 | 128,455.46 | 2,159.16 |
| FXPF20010602 | 29279UAB2 | ENDURANCE INTERNATIONAL/ENDURE 0.000% 02/10/2028 DD 12/02/20 | 119,598.340 | 119,000.35 | 118,477.70 | -522.65 |
| FXPF20010602 | 29481PAL5 | ERESEARCH TECHNOLOGY 1/21 INCR 0.000% 02/04/2027 DD 01/20/21 | 153,976.870 | 153,978.87 | 154,361.81 | 382.94 |
| FXPF20010602 | 36172KAC5 | GLOBAL HEALTHCARE EXCHANGE 6/17 COV-LITE TL | 325,426.980 | 319,730.18 | 324,105.75 | 4,375.57 |
| FXPF20010602 | 36250LAP9 | GTT 5/18 (USD) COV-LITE TL | 5,894.420 | 4,776.89 | 5,247.27 | 470.38 |
| FXPF20010602 | 36250LAQ7 | GTT 4/18 (EUR) COV-LITE TL | 9,375.460 | 9,827.89 | 9,487.06 | -340.83 |
| FXPF20010602 | 38017BAN6 | GO DADDY 11/17 COV-LITE TLB | 1,158.240 | 1,158.24 | 1,150.20 | -8.04 |
| FXPF20010602 | 45827MAA5 | INTELLIGENT PACKAGING LTD 144A 6.000% 09/15/2028 DD 09/11/20 | 114,000.000 | 117,135.00 | 117,135.00 | 0.00 |
| FXPF20010602 | 46583DAG4 | LANDESK SOFTWARE 10/21 TLB 0.000% 12/01/2027 DD 10/18/21 | 88,280.380 | 86,956.17 | 88,307.75 | 1,351.58 |
| FXPF20010602 | 51187GAP7 | WORLDSTRIDES / LAKELAND TOURS 0.000% 09/25/2023 DD 09/24/20 | 16,762.880 | 16,762.88 | 16,794.39 | 31.51 |
| FXPF20010602 | 57777PAB1 | EXPRESS OIL 2/18 TL | 2,940.784 | 2,927.86 | 2,933.43 | 5.57 |
| FXPF20010602 | 57906PAG4 | MCAFEE 10/18 (USD) COV-LITE TLB | 224,345.750 | 224,243.06 | 224,471.38 | 228.32 |
| FXPF20010602 | 58401DAC8 | CAPITAL VISION/MYEYEDR 8/19 COV-LITE TL | 9,235.630 | 9,103.55 | 9,208.66 | 105.11 |
| FXPF20010602 | 59170BAH8 | METRONET SYSTEMS 6/21 COV-LITE 0.000% 06/02/2028 DD 06/02/21 | 45,637.030 | 45,522.94 | 45,602.80 | 79.86 |
| FXPF20010602 | 59562TAN2 | SERVICE KING 12/20 TLB 0.000% 12/22/2025 DD 12/03/20 | 13,121.240 | 13,262.84 | 12,454.29 | -808.55 |
| FXPF20010602 | 59909TAC8 | MILANO 10/20 COV-LITE TLB 0.000% 10/01/2027 DD 08/04/20 | 1,249.780 | 1,608.04 | 1,251.65 | -356.39 |
| FXPF20010602 | 62704PAM5 | MURRAY ENERGY CORP 144A 12.000% 04/15/2024 DD 06/29/18 | 350,292.000 | 3,926.77 | 2,781.32 | -1,145.45 |
| FXPF20010602 | 62936DAR1 | NPC INTERNATIONAL 3/17 | 22,524.450 | 21,141.68 | 0.00 | -21,141.68 |
| FXPF20010602 | 63530QAJ8 | NATIONAL CINEMEDIA LLC 144A 5.875% 04/15/2028 DD 10/08/19 | 283,000.000 | 240,735.00 | 253,992.50 | 13,257.50 |
| FXPF20010602 | 63689EAK1 | NATIONAL MENTOR/CIVITAS 3/19 TLC | 1,480.790 | 1,478.87 | 1,478.02 | -0.85 |
| FXPF20010602 | 63689EAR6 | NATIONAL MENTOR/CIVITAS 2/21 T 0.000% 03/02/2028 DD 02/05/21 | 253,925.330 | 252,390.42 | 250,893.46 | -1,496.96 |
| FXPF20010602 | 70451NAB2 | PAYSAFE 6/21 (USD) COV-LITE TL 0.000% 06/28/2028 DD 06/02/21 | 38,711.200 | 38,130.53 | 37,537.86 | -592.67 |
| FXPF20010602 | 71645XAC3 | PETROCHOICE HOLDINGS 9/15 COV-LITE TL | 219,155.523 | 208,197.74 | 208,197.75 | 0.01 |
| FXPF20010602 | 72751PAC8 | PLANVIEW 12/20 COV-LITE TL 0.000% 12/17/2027 DD 11/30/20 | 113,445.460 | 112,756.36 | 113,397.81 | 641.45 |
| FXPF20010602 | 72811HAC4 | PLAYCORE 9/17 COV-LITE TL | 100,168.530 | 98,066.07 | 99,448.32 | 1,382.25 |
| FXPF20010602 | 72813NAU9 | PLAY POWER 5/19 COV-LITE TLB | 6,941.060 | 6,655.54 | 6,779.13 | 123.59 |
| FXPF20010602 | 74028HAE5 | PRECISION MEDICINE 2/21 COV-LI 0.000% 11/18/2027 DD 02/10/21 | 71,019.060 | 70,514.77 | 70,641.95 | 127.18 |
| FXPF20010602 | 74142KAF6 | PRETIUM PACKAGING 10/21 COV-LI 0.000% 10/02/2028 DD 08/27/21 | 45,735.880 | 45,507.20 | 45,604.62 | 97.42 |
| FXPF20010602 | 75049EAM6 | RADNET 4/21 TLB 0.000% 04/23/2028 DD 04/06/21 | 460.640 | 458.34 | 460.21 | 1.87 |
| FXPF20010602 | 75865HAH1 | *THERMA HOLDINGS 9/21 DELAYED T 0.000% 12/16/2027 DD 09/24/21 | 64,609.210 | 64,577.84 | 64,488.39 | -89.45 |
| FXPF20010602 | 75865HAJ7 | THERMA HOLDINGS 9/21 TL 0.000% 12/16/2027 DD 09/24/21 | 32,262.140 | 32,510.78 | 32,201.81 | -308.97 |
| FXPF20010602 | 76150KAB9 | REVINT SOLUTIONS 10/20 COV-LIT 0.000% 10/15/2027 DD 09/22/20 | 319,082.200 | 316,876.44 | 319,082.20 | 2,205.76 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF20010602 | 79377XAB2 | SAVE A LOT 12/16 COV-LITE TL | 282,829.760 | 246,061.88 | 16,027.96 | -230,033.92 |
| FXPF20010602 | 80358TAC0 | PROMETRIC 1/18 COV-LITE TL | 66,260.620 | 63,868.69 | 65,370.08 | 1,501.39 |
| FXPF20010602 | 81271EAB7 | MICRO FOCUS 6/17 (SEATTLE | 60,370.920 | 59,882.13 | 59,805.24 | -76.89 |
| FXPF20010602 | 83578BAN3 | DATATEL/ELLUCIAN 10/21 COV-LITE TLB | 526,364.690 | 524,001.55 | 525,969.92 | 1,968.37 |
| FXPF20010602 | 84857HAX8 | SPIRIT AEROSYSTEMS 10/21 COV-L 0.000% 01/15/2025 DD 09/24/21 | 212,498.310 | 213,091.53 | 212,551.43 | -540.10 |
| FXPF20010602 | 85232BAR7 | SRAM 5/21 TLB | 136,366.960 | 136,026.04 | 135,685.13 | -340.91 |
| FXPF20010602 | 87853EAE4 | *TECHNICOLOR 7/20 (USD) NEW MON | 28,169.250 | 30,546.17 | 29,956.31 | -589.86 |
| FXPF20010602 | 87978GAB5 | *TEMPLAR ENERGY 11/13 RC | 112,124.150 | 11,212.42 | 11,212.42 | 0.00 |
| FXPF20010602 | 87978GAG4 | *TEMPLAR ENERGY 6/20 DIP RC 0.000% 11/03/2021 DD 06/03/20 | 7,008.866 | 7,008.86 | 7,008.86 | 0.00 |
| FXPF20010602 | 90388HAB1 | ULTRA RESOURCES (UPL) 4/17 COV-LITE TL | 1,062,553.840 | 762,382.38 | 762,382.38 | 0.00 |
| FXPF20010602 | 91678HAF9 | UPSTREAM REHABILITATION 8/21 C 0.000% 11/20/2026 DD 07/20/21 | 29,930.510 | 29,902.99 | 29,930.51 | 27.52 |
| FXPF20010602 | 94935RAE3 | WELD NORTH EDUCATION 9/21 COV- 0.000% 12/21/2027 DD 09/09/21 | 36,799.170 | 37,051.40 | 36,768.63 | -282.77 |
| FXPF20010602 | 98379EAE6 | XPO LOGISTICS 2/18 COV-LITE 0.000% 02/24/2025 DD 02/15/18 | 141,497.180 | 140,612.82 | 140,772.71 | 159.89 |
| FXPF20010602 | 99AAE0228 | *ESSAR STEEL/ALGOMA 11/18 COV-LITE TL | 257,452.390 | 205,961.91 | 256,808.76 | 50,846.85 |
| FXPF20010602 | 99AAE0418 | *ALGOMA STEEL PARENT S.C.A. SENIOR NOTES DUE 2047 | 1,197,740.000 | 449,152.50 | 1,087,946.77 | 638,794.27 |
| FXPF20010602 | 99AAE2117 | *CATALINA MARKETING 2/19 COMMON STOCK EQUITY | 1,659.000 | 12.44 | 39.40 | 26.96 |
| FXPF20010602 | 99AAF4443 | *MASMOVIL 12/19 TLB 0.000% 05/07/2026 DD 12/31/19 | 307,646.360 | 309,072.30 | 306,763.41 | -2,308.89 |
| FXPF20010602 | 99AAF7503 | *GENESIS CARE 2/20 (USD) COV-LI | 6,598.870 | 6,588.50 | 6,313.47 | -275.03 |
| FXPF20010602 | 99AAF9616 | *NPC INTERNATIONAL 5/20 INCREME 0.000% 01/21/2023 DD 05/20/20 | 94,534.780 | 93,589.43 | 94,062.11 | 472.68 |
| FXPF20010602 | 99AAG1257 | *ASCENA RETAIL 7/20 DIP NEW MON | 55,091.160 | 60,783.73 | 60,049.36 | -734.37 |
| FXPF20010602 | 99AAG2883 | *WORLDSTRIDES / LAKELAND TOURS | 70.050 | 22.22 | 47.37 | 25.15 |
| FXPF20010602 | 99AAG5803 | *PLANVIEW 12/20 COV-LITE TL 0.000% 12/10/2027 DD 11/30/20 | 69,782.240 | 69,259.60 | 70,043.92 | 784.32 |
| FXPF20010602 | 99AAG8765 | *PRECISION MEDICINE 2/21 TL | 70,371.680 | 70,371.68 | 70,107.79 | -263.89 |
| FXPF20010602 | 99AAH0332 | *MURRAY ENERGY 9/20 EQUITY 0.000% 09/16/2025 DD 09/16/20 | 1,541,504.540 | 107,905.32 | 665,421.26 | 557,515.94 |
| FXPF20010602 | 99AAH0340 | *MURRAY ENERGY 9/20 PREFERRED E 0.000% 09/16/2025 DD 09/16/20 | 517,695.874 | 372,741.03 | 1,509,948.02 | 1,137,206.99 |
| FXPF20010602 | 99AAH4011 | *LOGOPLASTE 4/21 (USD) COV-LITE 0.000% 07/07/2028 DD 04/06/21 | 109,660.570 | 109,112.26 | 109,523.49 | 411.23 |
| FXPF20010602 | 99AAH5166 | *HAYWARD INDUSTRIES 5/21 COV-LI 0.000% 12/31/2024 DD 05/11/21 | 79,160.970 | 78,765.17 | 78,938.53 | 173.36 |
| FXPF20010602 | 99AAH5703 | *METRONET SYSTEMS 5/21 DELAYED 0.000% 05/26/2028 DD 05/11/21 | 5,070.780 | 5,070.78 | 5,068.24 | -2.54 |
| FXPF20010602 | 99AAH9663 | *FIRST STUDENT/FIRST TRANSIT 6/ 0.000% 12/31/2024 DD 06/25/21 | 130,359.870 | 129,708.07 | 129,129.27 | -578.80 |
| FXPF20010602 | 99AAH9671 | *FIRST STUDENT/FIRST TRANSIT 6/ 0.000% 12/31/2024 DD 06/25/21 | 48,119.410 | 47,878.81 | 47,665.16 | -213.65 |
| FXPF20010602 | 99AAI0935 | *TEKNI-PLEX 7/21 DELAYED TL 0.000% 07/22/2026 DD 07/22/21 | 1,304.700 | 1,304.70 | 1,303.07 | -1.63 |
| FXPF20010602 | 99AAI1032 | *WEBHELP 7/21 (USD) TL 0.000% 07/28/2028 DD 07/20/21 | 116,478.790 | 115,896.39 | 115,896.40 | 0.01 |
| FXPF20010602 | 99AAI1073 | *HYPERION MATERIALS & TECHNOLOG 0.000% 08/28/2026 DD 07/19/21 | 130,996.840 | 130,341.86 | 130,996.84 | 654.98 |
| FXPF20010602 | 99AAI1214 | *EYEMART 8/21 TL 0.000% 08/05/2027 DD 07/23/21 | 99,744.360 | 99,869.04 | 99,059.12 | -809.92 |
| FXPF20010602 | 99AAI1552 | *JANUS 7/21 INCREMENTAL TL | 220,631.000 | 219,527.85 | 220,079.42 | 551.57 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF20010602 | 99AAI6817 | *MONOTYPE IMAGING 10/21 TLB 0.000% 10/09/2026 DD 10/29/21 | 206,843.370 | 195,301.76 | 206,843.37 | 11,541.61 |
| FXPF20010602 | C9413PBB8 | *VALEANT 11/18 INCREMENTAL TL | 8.860 | 8.77 | 8.80 | 0.03 |
| FXPF20010602 | D6000EAB8 | MESSER INDUSTRIES 10/18 (USD) 0.000% 03/02/2026 DD 09/17/18 | 276.660 | 274.27 | 274.21 | -0.06 |
| FXPF20010602 | ED9251692 | *ORION CABLE 5/18 TLA2 | 1,544,269.940 | 1,644,244.08 | 1,741,655.59 | 97,411.51 |
| FXPF20010602 | EE9274627 | *MASMOVIL 9/21 TLB2 | 35,866.740 | 41,372.41 | 40,579.23 | -793.18 |
| FXPF20010602 | EEBF6N6Z1 | NAVIERA ARMAS SA REGS VAR RT 11/15/2024 | 155,000.000 | 84,754.70 | 135,372.29 | 50,617.59 |
| FXPF20010602 | EF9011307 | *COOKIE ACQUISTION SAS 0.000% Y B | 40,303.250 | 46,360.02 | 44,343.29 | -2,016.73 |
| FXPF20010602 | EF9250210 | *TECHNICOLOR 9/20 (EUR) PIK TL1 | 566,888.770 | 239,297.79 | 626,363.85 | 387,066.06 |
| FXPF20010602 | EF9251119 | *ELSAN SAS FACILITY B3 | 264,767.320 | 324,471.14 | 301,093.40 | -23,377.74 |
| FXPF20010602 | EF9255359 | *CEVA SANTE ANIMALE 11/16 0.000% E TLB | 228,428.160 | 253,249.84 | 263,994.94 | 10,745.10 |
| FXPF20010602 | EN9020061 | *FLORA FOOD 2/18 (EUR) TLB 0.000% | 397,996.600 | 461,813.17 | 438,552.98 | -23,260.19 |
| FXPF20010602 | EN9250775 | *VODAFONEZIGGO 10/19 TLH 0.000% | 416,531.230 | 479,049.18 | 466,484.13 | -12,565.05 |
| FXPF20010602 | EX9026207 | *CONSTELLATION AUTOMOTIVE/BCA M 0.000% ACE 7/21 (GBP) COV-LITE | 263,515.560 | 363,761.50 | 356,472.51 | -7,288.99 |
| FXPF20010602 | EX9250054 | *MASMOVIL 6/20 NEW MONEY TLB2 | 468,422.020 | 515,448.32 | 532,689.52 | 17,241.20 |
| FXPF20010602 | G3931DAB8 | *AMEX GBT 8/18 COV-LITE TLB | 18,124.900 | 17,066.69 | 17,490.53 | 423.84 |
| FXPF20010602 | G9445HAB5 | VISTRA 9/20 (USD) COV-LITE 0.000% 10/27/2025 DD 09/30/20 | 220,734.970 | 220,322.21 | 220,598.11 | 275.90 |
| FXPF20010602 | L2210TAC9 | *CURIUM 6/19 (USD) TLB | 63,449.740 | 62,815.21 | 63,423.09 | 607.88 |
| FXPF20010602 | L7300KAL8 | *ORTHO-CLINICAL 1/20 COV-LITE TLB | 388.210 | 467.16 | 441.20 | -25.96 |
| FXPF20010602 | L9308UAS9 | TRAVELPORT 3/19 2ND LIEN COV-LITE TL | 399,926.880 | 181,298.85 | 181,298.85 | 0.00 |
| FXPF20010602 | L9308UAU4 | *TRAVELPORT 9/20 STUB TL 0.000% 02/28/2025 DD 09/17/20 | 147,980.890 | 144,168.38 | 151,899.42 | 7,731.04 |
| FXPF20010602 | N2014AAE2 | *CIMPRESS 4/21 (USD) COV-LITE T | 310.220 | 307.12 | 309.83 | 2.71 |
| FXPF20010602 | N3066KAM7 | *ESDEC SOLAR 8/21 COV-LITE TLB 0.000% 08/30/2028 DD 08/03/21 | 95,326.580 | 93,420.05 | 94,849.95 | 1,429.90 |
| FXPF20010602 | P6981XAD2 | *MRO HOLDINGS 5/19 TLB 0.000% 12/31/2022 DD 05/09/19 | 224.730 | 193.55 | 224.45 | 30.90 |
| FXPF20011002 | 00131LAK1 | AIA GROUP LTD 144A 3.200% 09/16/2040 DD 09/16/20 | 400,000.000 | 419,352.00 | 408,856.00 | -10,496.00 |
| FXPF20011002 | 00206RKJ0 | AT&T INC 3.500% 09/15/2053 DD 03/15/21 | 1,664,000.000 | 1,666,446.08 | 1,685,349.12 | 18,903.04 |
| FXPF20011002 | 00206RLJ9 | AT&T INC 3.550% 09/15/2055 DD 03/15/21 | 7,654,000.000 | 7,628,052.94 | 7,712,476.56 | 84,423.62 |
| FXPF20011002 | 00206RLV2 | AT&T INC 3.650% 09/15/2059 DD 03/15/21 | 11,095,000.000 | 11,203,065.30 | 11,251,661.40 | 48,596.10 |
| FXPF20011002 | 00206RMN9 | AT&T INC 3.800% 12/01/2057 DD 06/01/21 | 3,841,000.000 | 4,013,614.54 | 4,014,920.48 | 1,305.94 |
| FXPF20011002 | 00253XAA9 | AMERICAN AIRLINES INC/AAD 144A 5.500% 04/20/2026 DD 03/24/21 | 1,300,000.000 | 1,358,500.00 | 1,351,844.00 | -6,656.00 |
| FXPF20011002 | 00287YAS8 | ABBVIE INC 4.700% 05/14/2045 DD 05/14/15 | 2,600,000.000 | 3,401,372.00 | 3,235,544.00 | -165,828.00 |
| FXPF20011002 | 00287YCY3 | ABBVIE INC 4.550% 03/15/2035 DD 09/15/20 | 1,100,000.000 | 1,390,741.00 | 1,326,347.00 | -64,394.00 |
| FXPF20011002 | 00287YDA4 | ABBVIE INC 4.850% 06/15/2044 DD 06/15/20 | 1,600,000.000 | 2,117,664.00 | 2,010,832.00 | -106,832.00 |
| FXPF20011002 | 00507VAQ2 | ACTIVISION BLIZZARD INC 2.500% 09/15/2050 DD 08/10/20 | 1,500,000.000 | 1,466,100.00 | 1,318,995.00 | -147,105.00 |
| FXPF20011002 | 00774MAR6 | AERCAP IRELAND CAPITAL DAC / A 4.625% 10/15/2027 DD 09/25/20 | 750,000.000 | 849,300.00 | 830,325.00 | -18,975.00 |
| FXPF20011002 | 00774MAX3 | AERCAP IRELAND CAPITAL DAC / A 3.300% 01/30/2032 DD 10/29/21 | 2,000,000.000 | 1,992,480.00 | 2,041,600.00 | 49,120.00 |
| FXPF20011002 | 008513AA1 | AGREE LP 2.900% 10/01/2030 DD 08/17/20 | 600,000.000 | 637,374.00 | 610,182.00 | -27,192.00 |
| FXPF20011002 | 008911BK4 | AIR CANADA 144A 3.875% 08/15/2026 DD 08/11/21 | 400,000.000 | 405,000.00 | 408,000.00 | 3,000.00 |
| FXPF20011002 | 00928QAU5 | AIRCASTLE LTD 144A 2.850% 01/26/2028 DD 01/26/21 | 800,000.000 | 783,872.00 | 805,248.00 | 21,376.00 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF20011002 | 01957TAH0 | UNIVERSAL SERVICES 4/21 INCREM 0.000% 05/12/2028 DD 04/08/21 | 700,000.000 | 696,500.00 | 696,941.00 | 441.00 |
| FXPF20011002 | 02209SBE2 | ALTRIA GROUP INC 5.800% 02/14/2039 DD 02/14/19 | 1,100,000.000 | 1,449,327.00 | 1,325,115.00 | -124,212.00 |
| FXPF20011002 | 02209SBF9 | ALTRIA GROUP INC 5.950% 02/14/2049 DD 02/14/19 | 1,000,000.000 | 1,400,960.00 | 1,251,700.00 | -149,260.00 |
| FXPF20011002 | 023135CC8 | AMAZON.COM INC 3.250% 05/12/2061 DD 05/12/21 | 1,100,000.000 | 1,090,980.00 | 1,190,167.00 | 99,187.00 |
| FXPF20011002 | 02376CBJ3 | AMR/AADVANTAGE 3/21 TL 0.000% 04/20/2028 DD 03/08/21 | 2,000,000.000 | 2,021,000.00 | 2,068,920.00 | 47,920.00 |
| FXPF20011002 | 024747AG2 | AMERICAN BUILDERS & CONTR 144A 3.875% 11/15/2029 DD 05/13/21 | 1,900,000.000 | 1,900,000.00 | 1,895,250.00 | -4,750.00 |
| FXPF20011002 | 025932AL8 | AMERICAN FINANCIAL GROUP INC/O 4.500% 06/15/2047 DD 06/02/17 | 2,800,000.000 | 3,384,500.00 | 3,331,944.00 | -52,556.00 |
| FXPF20011002 | 026874DB0 | AMERICAN INTERNATIONAL GROUP I 4.375% 01/15/2055 DD 01/15/15 | 1,000,000.000 | 1,285,490.00 | 1,231,080.00 | -54,410.00 |
| FXPF20011002 | 03027XAY6 | AMERICAN TOWER CORP 3.700% 10/15/2049 DD 10/03/19 | 1,000,000.000 | 1,136,260.00 | 1,069,570.00 | -66,690.00 |
| FXPF20011002 | 03040WAZ8 | AMERICAN WATER CAPITAL CORP 3.250% 06/01/2051 DD 05/14/21 | 2,400,000.000 | 2,352,010.50 | 2,502,480.00 | 150,469.50 |
| FXPF20011002 | 03512TAF8 | ANGLOGOLD ASHANTI HOLDINGS PLC 3.375% 11/01/2028 DD 10/22/21 | 500,000.000 | 498,940.00 | 495,420.00 | -3,520.00 |
| FXPF20011002 | 03522AAH3 | ANHEUSER-BUSCH COS LLC / ANHEU 4.700% 02/01/2036 DD 02/01/19 | 400,000.000 | 508,116.00 | 483,416.00 | -24,700.00 |
| FXPF20011002 | 03522AAJ9 | ANHEUSER-BUSCH COS LLC / ANHEU 4.900% 02/01/2046 DD 02/01/19 | 5,300,000.000 | 6,891,219.00 | 6,719,605.00 | -171,614.00 |
| FXPF20011002 | 035240AP5 | ANHEUSER-BUSCH INBEV WORLDWIDE 4.750% 04/15/2058 DD 04/04/18 | 1,600,000.000 | 2,093,776.00 | 1,985,904.00 | -107,872.00 |
| FXPF20011002 | 03666HAD3 | *ANTARES HOLDINGS LP 144A 2.750% 01/15/2027 DD 07/26/21 | 300,000.000 | 297,921.00 | 294,165.00 | -3,756.00 |
| FXPF20011002 | 036752AD5 | ANTHEM INC 4.375% 12/01/2047 DD 11/21/17 | 1,100,000.000 | 1,417,812.00 | 1,344,574.00 | -73,238.00 |
| FXPF20011002 | 03939AAA5 | ARCH CAPITAL GROUP LTD 3.635% 06/30/2050 DD 06/30/20 | 615,000.000 | 715,718.55 | 660,337.80 | -55,380.75 |
| FXPF20011002 | 05369AAH4 | AVIATION CAPITAL GROUP LL 144A 5.500% 12/15/2024 DD 07/10/20 | 400,000.000 | 442,828.00 | 437,728.00 | -5,100.00 |
| FXPF20011002 | 054561AM7 | EQUITABLE HOLDINGS INC 5.000% 04/20/2048 DD 10/20/18 | 1,500,000.000 | 1,975,725.00 | 1,879,500.00 | -96,225.00 |
| FXPF20011002 | 05541TAP6 | BGC PARTNERS INC 4.375% 12/15/2025 DD 07/10/20 | 600,000.000 | 634,662.00 | 642,606.00 | 7,944.00 |
| FXPF20011002 | 05565ASK0 | BNP PARIBAS SA 144A VAR RT 12/31/2049 DD 02/25/21 | 2,300,000.000 | 2,301,000.00 | 2,306,900.00 | 5,900.00 |
| FXPF20011002 | 056752AT5 | *BAIDU INC 2.375% 10/09/2030 DD 10/09/20 | 1,300,000.000 | 1,330,030.00 | 1,260,870.00 | -69,160.00 |
| FXPF20011002 | 059165EL0 | BALTIMORE GAS AND ELECTRIC CO 3.200% 09/15/2049 DD 09/12/19 | 650,000.000 | 725,907.00 | 681,349.50 | -44,557.50 |
| FXPF20011002 | 05971AAE1 | BANCO BTG PACTUAL SA/CAYM 144A 4.500% 01/10/2025 DD 12/10/19 | 1,800,000.000 | 1,923,768.00 | 1,815,750.00 | -108,018.00 |
| FXPF20011002 | 06051GJE0 | BANK OF AMERICA CORP VAR RT 06/19/2041 DD 06/19/20 | 2,400,000.000 | 2,500,560.00 | 2,316,600.00 | -183,960.00 |
| FXPF20011002 | 06051GKB4 | BANK OF AMERICA CORP VAR RT 07/21/2052 DD 07/21/21 | 1,700,000.000 | 1,700,000.00 | 1,711,934.00 | 11,934.00 |
| FXPF20011002 | 067316AG4 | BACARDI LTD 144A 5.150% 05/15/2038 DD 04/30/18 | 1,000,000.000 | 1,279,090.00 | 1,237,780.00 | -41,310.00 |
| FXPF20011002 | 06738EBA2 | BARCLAYS PLC VAR RT 12/31/2049 DD 08/14/18 | 4,200,000.000 | 4,515,000.00 | 4,507,104.00 | -7,896.00 |
| FXPF20011002 | 07274NAQ6 | BAYER US FINANCE II LLC 144A 4.875% 06/25/2048 DD 06/25/18 | 1,100,000.000 | 1,416,712.00 | 1,356,311.00 | -60,401.00 |
| FXPF20011002 | 073685AH2 | BEACON ROOFING SUPPLY INC 144A 4.125% 05/15/2029 DD 05/10/21 | 1,450,000.000 | 1,453,562.50 | 1,449,231.50 | -4,331.00 |
| FXPF20011002 | 092174AA9 | BLACK KNIGHT INFOSERV LLC 144A 3.625% 09/01/2028 DD 08/26/20 | 500,000.000 | 511,875.00 | 499,345.00 | -12,530.00 |
| FXPF20011002 | 09581JAA4 | BLUE OWL FINANCE LLC 144A 3.125% 06/10/2031 DD 06/10/21 | 1,700,000.000 | 1,676,565.00 | 1,665,422.00 | -11,143.00 |
| FXPF20011002 | 097023CV5 | BOEING CO/THE 5.705% 05/01/2040 DD 05/04/20 | 2,100,000.000 | 2,725,212.00 | 2,703,687.00 | -21,525.00 |
| FXPF20011002 | 097023CW3 | BOEING CO/THE 5.805% 05/01/2050 DD 05/04/20 | 2,500,000.000 | 3,364,843.00 | 3,396,275.00 | 31,432.00 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF20011002 | 097023CX1 | BOEING CO/THE 5.930% 05/01/2060 DD 05/04/20 | 1,600,000.000 | 2,269,744.00 | 2,228,560.00 | -41,184.00 |
| FXPF20011002 | 097023CY9 | BOEING CO/THE 5.150% 05/01/2030 DD 05/04/20 | 1,300,000.000 | 1,573,325.00 | 1,516,034.00 | -57,291.00 |
| FXPF20011002 | 11135FAQ4 | BROADCOM INC 4.150% 11/15/2030 DD 05/08/20 | 285,000.000 | 310,875.15 | 316,398.45 | 5,523.30 |
| FXPF20011002 | 11135FAS0 | BROADCOM INC 4.300% 11/15/2032 DD 05/08/20 | 100,000.000 | 113,591.00 | 112,511.00 | -1,080.00 |
| FXPF20011002 | 11135FBG5 | BROADCOM INC 144A 3.750% 02/15/2051 DD 01/19/21 | 500,000.000 | 497,840.00 | 524,250.00 | 26,410.00 |
| FXPF20011002 | 11135FBK6 | BROADCOM INC 144A 3.419% 04/15/2033 DD 03/31/21 | 1,600,000.000 | 1,625,523.00 | 1,679,248.00 | 53,725.00 |
| FXPF20011002 | 11135FBL4 | BROADCOM INC 144A 3.469% 04/15/2034 DD 03/31/21 | 2,390,000.000 | 2,411,727.80 | 2,503,190.40 | 91,462.60 |
| FXPF20011002 | 11135FBP5 | BROADCOM INC 144A 3.137% 11/15/2035 DD 09/30/21 | 710,000.000 | 705,519.90 | 715,317.90 | 9,798.00 |
| FXPF20011002 | 11135FBQ3 | BROADCOM INC 144A 3.187% 11/15/2036 DD 09/30/21 | 1,415,000.000 | 1,409,019.95 | 1,414,858.50 | 5,838.55 |
| FXPF20011002 | 11271LAB8 | BROOKFIELD FINANCE INC 4.700% 09/20/2047 DD 09/14/17 | 1,500,000.000 | 1,898,160.00 | 1,848,000.00 | -50,160.00 |
| FXPF20011002 | 1248EPCL5 | CCO HOLDINGS LLC / CCO HO 144A 4.500% 06/01/2033 DD 04/22/21 | 1,800,000.000 | 1,794,000.00 | 1,836,414.00 | 42,414.00 |
| FXPF20011002 | 12527GAE3 | CF INDUSTRIES INC 5.375% 03/15/2044 DD 03/11/14 | 400,000.000 | 506,304.00 | 504,440.00 | -1,864.00 |
| FXPF20011002 | 12527GAF0 | CF INDUSTRIES INC 5.150% 03/15/2034 DD 03/11/14 | 100,000.000 | 120,342.00 | 120,500.00 | 158.00 |
| FXPF20011002 | 125491AP5 | CI FINANCIAL CORP 4.100% 06/15/2051 DD 06/07/21 | 500,000.000 | 499,740.00 | 543,825.00 | 44,085.00 |
| FXPF20011002 | 12572QAF2 | CME GROUP INC 5.300% 09/15/2043 DD 09/09/13 | 1,100,000.000 | 1,642,344.00 | 1,533,136.00 | -109,208.00 |
| FXPF20011002 | 12644VAD0 | *CSN RESOURCES SA 144A 4.625% 06/10/2031 DD 06/10/21 | 500,000.000 | 500,000.00 | 475,630.00 | -24,370.00 |
| FXPF20011002 | 12769LAB5 | CAESARS RESORT 12/17 COV-LITE TL | 2,089,147.300 | 2,070,369.84 | 2,076,090.13 | 5,720.29 |
| FXPF20011002 | 12769LAD1 | CAESARS RESORT 6/20 COV-LITE T | 895,477.380 | 899,954.76 | 895,253.51 | -4,701.25 |
| FXPF20011002 | 134429BK4 | CAMPBELL SOUP CO 3.125% 04/24/2050 DD 04/24/20 | 1,300,000.000 | 1,373,047.00 | 1,284,452.00 | -88,595.00 |
| FXPF20011002 | 13645RAX2 | CANADIAN PACIFIC RAILWAY CO 6.125% 09/15/2115 DD 09/11/15 | 1,400,000.000 | 2,344,020.00 | 2,093,574.00 | -250,446.00 |
| FXPF20011002 | 14314CAA3 | CARLYLE FINANCE LLC 144A 5.650% 09/15/2048 DD 09/14/18 | 1,100,000.000 | 1,430,451.00 | 1,493,316.00 | 62,865.00 |
| FXPF20011002 | 143658BQ4 | CARNIVAL CORP 144A 4.000% 08/01/2028 DD 07/26/21 | 400,000.000 | 404,000.00 | 397,000.00 | -7,000.00 |
| FXPF20011002 | 14448CAS3 | CARRIER GLOBAL CORP 3.577% 04/05/2050 DD 10/05/20 | 600,000.000 | 671,412.00 | 640,278.00 | -31,134.00 |
| FXPF20011002 | 15118JAA3 | CELLNEX FINANCE CO SA 144A 3.875% 07/07/2041 DD 07/07/21 | 700,000.000 | 691,068.00 | 669,424.00 | -21,644.00 |
| FXPF20011002 | 15135BAY7 | CENTENE CORP 2.450% 07/15/2028 DD 07/01/21 | 700,000.000 | 700,000.00 | 689,500.00 | -10,500.00 |
| FXPF20011002 | 161175BA1 | CHARTER COMMUNICATIONS OPERATI 6.484% 10/23/2045 DD 10/23/16 | 3,600,000.000 | 5,092,056.00 | 4,929,912.00 | -162,144.00 |
| FXPF20011002 | 161175BN3 | CHARTER COMMUNICATIONS OPERATI 5.750% 04/01/2048 DD 04/17/18 | 1,700,000.000 | 2,224,348.00 | 2,126,394.00 | -97,954.00 |
| FXPF20011002 | 172967LP4 | CITIGROUP INC VAR RT 07/24/2028 DD 07/24/17 | 1,900,000.000 | 2,154,049.00 | 2,050,594.00 | -103,455.00 |
| FXPF20011002 | 172967MS7 | CITIGROUP INC VAR RT 06/03/2031 DD 06/03/20 | 2,500,000.000 | 2,664,650.00 | 2,524,250.00 | -140,400.00 |
| FXPF20011002 | 20030NDR9 | COMCAST CORP 144A 2.887% 11/01/2051 DD 08/19/21 | 3,985,000.000 | 3,927,297.20 | 3,869,315.45 | -57,981.75 |
| FXPF20011002 | 20030NDV0 | COMCAST CORP 144A 2.987% 11/01/2063 DD 08/19/21 | 719,000.000 | 737,273.75 | 685,616.83 | -51,656.92 |
| FXPF20011002 | 202712BL8 | COMMONWEALTH BANK OF AUST 144A 3.743% 09/12/2039 DD 09/12/19 | 1,000,000.000 | 1,177,000.00 | 1,074,300.00 | -102,700.00 |
| FXPF20011002 | 204448AA2 | CIA DE MINAS BUENAVENTURA 144A 5.500% 07/23/2026 DD 07/23/21 | 400,000.000 | 396,560.00 | 390,400.00 | -6,160.00 |
| FXPF20011002 | 209111FZ1 | CONSOLIDATED EDISON CO OF NEW 3.000% 12/01/2060 DD 11/13/20 | 900,000.000 | 817,938.00 | 842,769.00 | 24,831.00 |
| FXPF20011002 | 21036PAZ1 | CONSTELLATION BRANDS INC 4.100% 02/15/2048 DD 02/07/18 | 1,400,000.000 | 1,695,932.00 | 1,592,500.00 | -103,432.00 |
| FXPF20011002 | 212015AT8 | CONTINENTAL RESOURCES INC 144A 5.750% 01/15/2031 DD 11/25/20 | 300,000.000 | 349,782.00 | 353,286.00 | 3,504.00 |
| FXPF20011002 | 22160NAA7 | COSTAR GROUP INC 144A 2.800% 07/15/2030 DD 07/01/20 | 200,000.000 | 207,808.00 | 200,252.00 | -7,556.00 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF20011002 | 222070AE4 | COTY INC 144A 5.000% 04/15/2026 DD 04/21/21 | 1,300,000.000 | 1,300,000.00 | 1,339,039.00 | 39,039.00 |
| FXPF20011002 | 224044CF2 | COX COMMUNICATIONS INC 144A 4.800% 02/01/2035 DD 12/08/14 | 1,700,000.000 | 2,149,922.00 | 2,006,527.00 | -143,395.00 |
| FXPF20011002 | 225401AL2 | CREDIT SUISSE GROUP AG 144A VAR RT 12/31/2049 DD 08/21/19 | 2,000,000.000 | 2,203,375.00 | 2,155,600.00 | -47,775.00 |
| FXPF20011002 | 225401AR9 | CREDIT SUISSE GROUP AG 144A VAR RT 12/31/2049 DD 08/11/20 | 200,000.000 | 207,000.00 | 206,500.00 | -500.00 |
| FXPF20011002 | 22546DAB2 | CREDIT SUISSE GROUP AG 144A VAR RT 12/31/2049 DD 12/11/13 | 1,400,000.000 | 1,556,450.00 | 1,512,000.00 | -44,450.00 |
| FXPF20011002 | 22822VAP6 | CROWN CASTLE INTERNATIONAL COR 4.000% 11/15/2049 DD 08/15/19 | 1,500,000.000 | 1,771,440.00 | 1,655,535.00 | -115,905.00 |
| FXPF20011002 | 22966RAH9 | CUBESMART LP 2.250% 12/15/2028 DD 11/30/21 | 500,000.000 | 497,575.00 | 500,520.00 | 2,945.00 |
| FXPF20011002 | 23345MAA5 | DT MIDSTREAM INC 144A 4.125% 06/15/2029 DD 06/09/21 | 400,000.000 | 400,000.00 | 409,500.00 | 9,500.00 |
| FXPF20011002 | 23345MAB3 | DT MIDSTREAM INC 144A 4.375% 06/15/2031 DD 06/09/21 | 400,000.000 | 400,000.00 | 416,000.00 | 16,000.00 |
| FXPF20011002 | 23918KAT5 | DAVITA INC 144A 3.750% 02/15/2031 DD 08/11/20 | 1,800,000.000 | 1,730,250.00 | 1,750,500.00 | 20,250.00 |
| FXPF20011002 | 247361ZU5 | DELTA AIR LINES INC 2.900% 10/28/2024 DD 10/28/19 | 900,000.000 | 900,000.00 | 917,802.00 | 17,802.00 |
| FXPF20011002 | 247361ZZ4 | DELTA AIR LINES INC 7.375% 01/15/2026 DD 06/12/20 | 828,000.000 | 966,816.96 | 974,688.48 | 7,871.52 |
| FXPF20011002 | 24736CBS2 | DELTA AIR LINES/SKYMILES 9/20 0.000% 10/20/2027 DD 09/14/20 | 800,000.000 | 840,000.00 | 845,000.00 | 5,000.00 |
| FXPF20011002 | 251526CD9 | DEUTSCHE BANK AG/NEW YORK NY VAR RT 09/18/2031 DD 09/18/20 | 1,600,000.000 | 1,733,984.00 | 1,685,680.00 | -48,304.00 |
| FXPF20011002 | 25156PAC7 | DEUTSCHE TELEKOM INTERNATIONAL VAR RT 06/15/2030 DD 07/06/00 | 900,000.000 | 1,423,962.00 | 1,308,933.00 | -115,029.00 |
| FXPF20011002 | 25179MAN3 | DEVON ENERGY CORP 4.750% 05/15/2042 DD 05/14/12 | 1,200,000.000 | 1,360,404.00 | 1,393,080.00 | 32,676.00 |
| FXPF20011002 | 25461LAA0 | DIRECTV FINANCING LLC / D 144A 5.875% 08/15/2027 DD 08/02/21 | 400,000.000 | 400,000.00 | 409,332.00 | 9,332.00 |
| FXPF20011002 | 254687FZ4 | WALT DISNEY CO/THE 3.600% 01/13/2051 DD 05/13/20 | 200,000.000 | 242,100.00 | 227,032.00 | -15,068.00 |
| FXPF20011002 | 25470XBF1 | DISH DBS CORP 144A 5.750% 12/01/2028 DD 11/26/21 | 500,000.000 | 500,000.00 | 505,000.00 | 5,000.00 |
| FXPF20011002 | 26442CBC7 | DUKE ENERGY CAROLINAS LLC 3.450% 04/15/2051 DD 04/01/21 | 200,000.000 | 199,254.00 | 219,552.00 | 20,298.00 |
| FXPF20011002 | 279158AE9 | ECOPETROL SA 7.375% 09/18/2043 DD 09/18/13 | 1,400,000.000 | 1,918,798.00 | 1,547,000.00 | -371,798.00 |
| FXPF20011002 | 28470RAH5 | CAESARS ENTERTAINMENT INC 144A 6.250% 07/01/2025 DD 07/06/20 | 100,000.000 | 106,500.00 | 104,963.00 | -1,537.00 |
| FXPF20011002 | 29103DAM8 | EMERA US FINANCE LP 4.750% 06/15/2046 DD 12/15/16 | 1,100,000.000 | 1,406,680.00 | 1,299,859.00 | -106,821.00 |
| FXPF20011002 | 292480AJ9 | ENERGY TRANSFER LP VAR RT 05/15/2044 DD 11/15/15 | 830,000.000 | 799,696.70 | 894,159.00 | 94,462.30 |
| FXPF20011002 | 29273RAR0 | ENERGY TRANSFER LP 6.500% 02/01/2042 DD 01/17/12 | 600,000.000 | 733,914.00 | 774,876.00 | 40,962.00 |
| FXPF20011002 | 29273RBF5 | ENERGY TRANSFER LP 5.150% 03/15/2045 DD 03/12/15 | 2,200,000.000 | 2,384,118.00 | 2,493,260.00 | 109,142.00 |
| FXPF20011002 | 29273RBJ7 | ENERGY TRANSFER LP 6.125% 12/15/2045 DD 06/23/15 | 1,200,000.000 | 1,417,560.00 | 1,496,796.00 | 79,236.00 |
| FXPF20011002 | 29278GAQ1 | ENEL FINANCE INTERNATIONA 144A 2.875% 07/12/2041 DD 07/12/21 | 1,700,000.000 | 1,678,983.00 | 1,634,669.00 | -44,314.00 |
| FXPF20011002 | 29379VBA0 | ENTERPRISE PRODUCTS OPERATING 4.850% 03/15/2044 DD 03/18/13 | 1,300,000.000 | 1,612,715.00 | 1,569,113.00 | -43,602.00 |
| FXPF20011002 | 29379VBC6 | ENTERPRISE PRODUCTS OPERATING 5.100% 02/15/2045 DD 02/12/14 | 1,800,000.000 | 2,338,866.00 | 2,226,042.00 | -112,824.00 |
| FXPF20011002 | 29379VBW2 | ENTERPRISE PRODUCTS OPERATING 4.200% 01/31/2050 DD 07/08/19 | 1,600,000.000 | 1,879,680.00 | 1,799,968.00 | -79,712.00 |
| FXPF20011002 | 29444UBJ4 | EQUINIX INC 3.000% 07/15/2050 DD 06/22/20 | 600,000.000 | 607,602.00 | 574,890.00 | -32,712.00 |
| FXPF20011002 | 29444UBT2 | EQUINIX INC 3.400% 02/15/2052 DD 05/17/21 | 100,000.000 | 99,178.00 | 102,345.00 | 3,167.00 |
| FXPF20011002 | 29670VAA7 | ESSENTIAL PROPERTIES LP 2.950% 07/15/2031 DD 06/28/21 | 700,000.000 | 698,600.00 | 690,326.00 | -8,274.00 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF20011002 | 29717PAR8 | ESSEX PORTFOLIO LP 3.625% 05/01/2027 DD 04/10/17 | 800,000.000 | 901,296.00 | 861,640.00 | -39,656.00 |
| FXPF20011002 | 30212PAR6 | EXPEDIA GROUP INC 3.250% 02/15/2030 DD 02/15/20 | 2,300,000.000 | 2,353,659.00 | 2,349,381.00 | -4,278.00 |
| FXPF20011002 | 303901BF8 | FAIRFAX FINANCIAL HOLDINGS LTD 4.625% 04/29/2030 DD 04/29/20 | 1,100,000.000 | 1,230,790.00 | 1,233,144.00 | 2,354.00 |
| FXPF20011002 | 309601AE2 | FARMERS INSURANCE EXCHANG 144A VAR RT 11/01/2057 DD 10/16/17 | 1,400,000.000 | 1,497,496.00 | 1,616,594.00 | 119,098.00 |
| FXPF20011002 | 31847RAH5 | FIRST AMERICAN FINANCIAL CORP 2.400% 08/15/2031 DD 08/03/21 | 825,000.000 | 822,164.50 | 805,101.00 | -17,063.50 |
| FXPF20011002 | 33939HAB5 | FLEX INTERMEDIATE HOLDCO 144A 4.317% 12/30/2039 DD 05/28/21 | 1,400,000.000 | 1,399,930.00 | 1,442,196.00 | 42,266.00 |
| FXPF20011002 | 35137LAK1 | FOX CORP 5.576% 01/25/2049 DD 01/25/20 | 1,400,000.000 | 2,046,436.00 | 1,917,020.00 | -129,416.00 |
| FXPF20011002 | 354613AM3 | FRANKLIN RESOURCES INC 2.950% 08/12/2051 DD 08/12/21 | 700,000.000 | 695,576.00 | 676,648.00 | -18,928.00 |
| FXPF20011002 | 35640YAG2 | FREEDOM MORTGAGE CORP 144A 6.625% 01/15/2027 DD 07/07/21 | 2,200,000.000 | 2,200,000.00 | 2,150,500.00 | -49,500.00 |
| FXPF20011002 | 35805BAE8 | FRESENIUS MEDICAL CARE US 144A 3.000% 12/01/2031 DD 05/18/21 | 1,400,000.000 | 1,388,730.00 | 1,414,406.00 | 25,676.00 |
| FXPF20011002 | 36164QNA2 | GE CAPITAL INTERNATIONAL FUNDI 4.418% 11/15/2035 DD 05/15/16 | 1,243,000.000 | 1,483,582.65 | 1,485,534.16 | 1,951.51 |
| FXPF20011002 | 36166NAK9 | GE CAPITAL FUNDING LLC 4.550% 05/15/2032 DD 11/15/20 | 1,300,000.000 | 1,560,156.00 | 1,539,460.00 | -20,696.00 |
| FXPF20011002 | 361841AL3 | GLP CAPITAL LP / GLP FINANCING 5.300% 01/15/2029 DD 09/26/18 | 1,700,000.000 | 1,966,815.00 | 1,929,840.00 | -36,975.00 |
| FXPF20011002 | 36186CBY8 | ALLY FINANCIAL INC 8.000% 11/01/2031 DD 12/31/08 | 2,200,000.000 | 3,182,730.00 | 3,117,422.00 | -65,308.00 |
| FXPF20011002 | 363576AB5 | ARTHUR J GALLAGHER & CO 3.500% 05/20/2051 DD 05/20/21 | 1,500,000.000 | 1,482,120.00 | 1,589,985.00 | 107,865.00 |
| FXPF20011002 | 38141GYC2 | GOLDMAN SACHS GROUP INC/THE VAR RT 04/22/2042 DD 04/22/21 | 500,000.000 | 500,000.00 | 520,025.00 | 20,025.00 |
| FXPF20011002 | 38148YAA6 | GOLDMAN SACHS GROUP INC/THE VAR RT 10/31/2038 DD 10/31/17 | 1,900,000.000 | 2,318,646.00 | 2,178,255.00 | -140,391.00 |
| FXPF20011002 | 38239JAA9 | GOODMAN US FINANCE THREE 144A 3.700% 03/15/2028 DD 09/27/17 | 1,300,000.000 | 1,417,377.00 | 1,403,493.00 | -13,884.00 |
| FXPF20011002 | 404119CB3 | HCA INC 3.500% 07/15/2051 DD 06/30/21 | 800,000.000 | 796,008.00 | 818,640.00 | 22,632.00 |
| FXPF20011002 | 404280BL2 | *HSBC HOLDINGS PLC VAR RT 12/31/2049 DD 05/22/17 | 300,000.000 | 330,750.00 | 321,750.00 | -9,000.00 |
| FXPF20011002 | 404280BP3 | HSBC HOLDINGS PLC VAR RT 12/31/2049 DD 03/23/18 | 4,100,000.000 | 4,602,250.00 | 4,516,068.00 | -86,182.00 |
| FXPF20011002 | 42226AAA5 | HEALTHEQUITY INC 144A 4.500% 10/01/2029 DD 10/08/21 | 400,000.000 | 400,000.00 | 396,000.00 | -4,000.00 |
| FXPF20011002 | 423452AE1 | HELMERICH & PAYNE INC 144A 2.900% 09/29/2031 DD 09/29/21 | 650,000.000 | 648,619.50 | 638,612.00 | -10,007.50 |
| FXPF20011002 | 432833AF8 | HILTON DOMESTIC OPERATING CO I 4.875% 01/15/2030 DD 06/20/19 | 400,000.000 | 437,000.00 | 427,500.00 | -9,500.00 |
| FXPF20011002 | 432833AL5 | HILTON DOMESTIC OPERATING 144A 4.000% 05/01/2031 DD 12/01/20 | 800,000.000 | 813,125.00 | 818,960.00 | 5,835.00 |
| FXPF20011002 | 432833AN1 | HILTON DOMESTIC OPERATING 144A 3.625% 02/15/2032 DD 02/02/21 | 2,300,000.000 | 2,263,150.00 | 2,287,902.00 | 24,752.00 |
| FXPF20011002 | 43283LAH4 | HILTON GRAND 5/21 COV-LITE TLB 0.000% 08/02/2028 DD 03/12/21 | 1,598,000.000 | 1,590,010.00 | 1,599,198.50 | 9,188.50 |
| FXPF20011002 | 44107TAZ9 | HOST HOTELS & RESORTS LP 3.500% 09/15/2030 DD 08/20/20 | 1,300,000.000 | 1,369,602.00 | 1,335,841.00 | -33,761.00 |
| FXPF20011002 | 44409MAC0 | HUDSON PACIFIC PROPERTIES LP 3.250% 01/15/2030 DD 10/03/19 | 750,000.000 | 799,590.00 | 778,777.50 | -20,812.50 |
| FXPF20011002 | 448579AG7 | HYATT HOTELS CORP 4.375% 09/15/2028 DD 08/16/18 | 500,000.000 | 542,745.00 | 541,060.00 | -1,685.00 |
| FXPF20011002 | 45258FAB6 | INGRAM MICRO 7/21 COV-LITE TL 0.000% 06/30/2028 DD 03/24/21 | 1,097,250.000 | 1,086,277.50 | 1,096,701.38 | 10,423.88 |
| FXPF20011002 | 45262BAC7 | IMPERIAL BRANDS FINANCE P 144A 3.875% 07/26/2029 DD 07/26/19 | 1,400,000.000 | 1,564,836.00 | 1,484,070.00 | -80,766.00 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF20011002 | 454889AU0 | INDIANA MICHIGAN POWER CO 3.250% 05/01/2051 DD 04/29/21 | 1,400,000.000 | 1,389,108.00 | 1,439,508.00 | 50,400.00 |
| FXPF20011002 | 45783DAB5 | INSTANT BRANDS 4/21 COV-LITE T 0.000% 04/07/2028 DD 03/22/21 | 1,251,250.000 | 1,238,737.50 | 1,151,150.00 | -87,587.50 |
| FXPF20011002 | 459506AR2 | INTERNATIONAL FLAVORS & F 144A 3.268% 11/15/2040 DD 09/16/20 | 1,100,000.000 | 1,182,060.00 | 1,120,020.00 | -62,040.00 |
| FXPF20011002 | 46115HBS5 | INTESA SANPAOLO SPA 144A VAR RT 06/01/2042 DD 06/01/21 | 1,400,000.000 | 1,400,000.00 | 1,441,916.00 | 41,916.00 |
| FXPF20011002 | 46647PCR5 | JPMORGAN CHASE & CO VAR RT 11/08/2032 DD 11/08/21 | 1,000,000.000 | 1,000,000.00 | 1,008,120.00 | 8,120.00 |
| FXPF20011002 | 485170BB9 | KANSAS CITY SOUTHERN/OLD 4.700% 05/01/2048 DD 05/03/18 | 1,200,000.000 | 1,510,716.00 | 1,497,936.00 | -12,780.00 |
| FXPF20011002 | 494550BU9 | KINDER MORGAN ENERGY PARTNERS 5.500% 03/01/2044 DD 02/24/14 | 2,200,000.000 | 2,780,404.00 | 2,704,372.00 | -76,032.00 |
| FXPF20011002 | 52107QAG0 | LAZARD GROUP LLC 3.750% 02/13/2025 DD 02/13/15 | 2,400,000.000 | 2,665,224.00 | 2,552,808.00 | -112,416.00 |
| FXPF20011002 | 526250AB1 | LENOVO GROUP LTD 144A 3.421% 11/02/2030 DD 11/02/20 | 400,000.000 | 410,064.00 | 403,568.00 | -6,496.00 |
| FXPF20011002 | 527298BP7 | LEVEL 3 FINANCING INC 144A 3.400% 03/01/2027 DD 11/29/19 | 1,000,000.000 | 1,088,620.00 | 1,032,450.00 | -56,170.00 |
| FXPF20011002 | 538034AX7 | LIVE NATION ENTERTAINMENT 144A 3.750% 01/15/2028 DD 01/04/21 | 1,100,000.000 | 1,097,000.00 | 1,091,750.00 | -5,250.00 |
| FXPF20011002 | 539439AU3 | LLOYDS BANKING GROUP PLC VAR RT 12/31/2049 DD 10/10/18 | 1,300,000.000 | 1,495,000.00 | 1,469,910.00 | -25,090.00 |
| FXPF20011002 | 552676AV0 | MDC HOLDINGS INC 3.966% 08/06/2061 DD 08/06/21 | 300,000.000 | 300,000.00 | 286,860.00 | -13,140.00 |
| FXPF20011002 | 552953CE9 | MGM RESORTS INTERNATIONAL 5.750% 06/15/2025 DD 06/18/18 | 800,000.000 | 884,520.00 | 861,000.00 | -23,520.00 |
| FXPF20011002 | 55300RAG6 | MGM CHINA HOLDINGS LTD 144A 4.750% 02/01/2027 DD 03/31/21 | 1,300,000.000 | 1,322,860.00 | 1,287,676.00 | -35,184.00 |
| FXPF20011002 | 55303XAJ4 | MGM GROWTH PROPERTIES OPERATIN 5.750% 02/01/2027 DD 08/01/19 | 500,000.000 | 555,250.00 | 565,000.00 | 9,750.00 |
| FXPF20011002 | 57164PAH9 | MARRIOTT OWNERSHIP RESORT 144A 4.500% 06/15/2029 DD 06/21/21 | 450,000.000 | 454,500.00 | 452,934.00 | -1,566.00 |
| FXPF20011002 | 571748BJ0 | MARSH & MCLENNAN COS INC 4.900% 03/15/2049 DD 01/15/19 | 1,200,000.000 | 1,739,508.00 | 1,618,404.00 | -121,104.00 |
| FXPF20011002 | 571903BF9 | MARRIOTT INTERNATIONAL INC/MD 3.500% 10/15/2032 DD 08/14/20 | 500,000.000 | 546,790.00 | 524,265.00 | -22,525.00 |
| FXPF20011002 | 571903BH5 | MARRIOTT INTERNATIONAL INC/MD 2.750% 10/15/2033 DD 09/22/21 | 800,000.000 | 799,256.00 | 777,096.00 | -22,160.00 |
| FXPF20011002 | 573874AJ3 | MARVELL TECHNOLOGY INC 2.950% 04/15/2031 DD 04/12/21 | 2,600,000.000 | 2,596,382.00 | 2,652,130.00 | 55,748.00 |
| FXPF20011002 | 58547DAC3 | MELCO RESORTS FINANCE LTD 144A 5.625% 07/17/2027 DD 07/17/19 | 1,200,000.000 | 1,263,660.00 | 1,184,316.00 | -79,344.00 |
| FXPF20011002 | 594918CD4 | MICROSOFT CORP 2.675% 06/01/2060 DD 06/01/20 | 1,700,000.000 | 1,842,290.00 | 1,702,329.00 | -139,961.00 |
| FXPF20011002 | 595112BQ5 | MICRON TECHNOLOGY INC 4.663% 02/15/2030 DD 07/12/19 | 650,000.000 | 797,647.49 | 749,112.00 | -48,535.49 |
| FXPF20011002 | 595620AU9 | MIDAMERICAN ENERGY CO 4.250% 07/15/2049 DD 01/09/19 | 1,000,000.000 | 1,342,630.00 | 1,238,190.00 | -104,440.00 |
| FXPF20011002 | 60687YBH1 | MIZUHO FINANCIAL GROUP INC VAR RT 07/10/2031 DD 07/10/20 | 400,000.000 | 414,716.00 | 391,488.00 | -23,228.00 |
| FXPF20011002 | 60687YBU2 | MIZUHO FINANCIAL GROUP INC 2.564% 09/13/2031 DD 09/13/21 | 600,000.000 | 600,000.00 | 585,474.00 | -14,526.00 |
| FXPF20011002 | 615369AU9 | MOODY'S CORP 2.550% 08/18/2060 DD 08/18/20 | 700,000.000 | 655,452.00 | 616,896.00 | -38,556.00 |
| FXPF20011002 | 61772BAC7 | MORGAN STANLEY VAR RT 04/22/2042 DD 04/22/21 | 3,000,000.000 | 3,000,000.00 | 3,151,950.00 | 151,950.00 |
| FXPF20011002 | 620076BT5 | MOTOROLA SOLUTIONS INC 2.300% 11/15/2030 DD 08/14/20 | 1,100,000.000 | 1,121,263.00 | 1,063,865.00 | -57,398.00 |
| FXPF20011002 | 62912XAC8 | NGPL PIPECO LLC 144A 7.768% 12/15/2037 DD 12/21/07 | 121,000.000 | 163,589.58 | 169,748.48 | 6,158.90 |
| FXPF20011002 | 62954HAF5 | NXP BV / NXP FUNDING LLC 144A 3.250% 05/11/2041 DD 05/11/21 | 200,000.000 | 198,516.00 | 207,292.00 | 8,776.00 |
| FXPF20011002 | 63861VAE7 | NATIONWIDE BUILDING SOCIE 144A VAR RT 07/18/2030 DD 07/18/19 | 1,700,000.000 | 1,980,585.00 | 1,869,371.00 | -111,214.00 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF20011002 | 639057AD0 | NATWEST GROUP PLC VAR RT 12/31/2049 DD 06/28/21 | 1,100,000.000 | 1,100,000.00 | 1,078,000.00 | -22,000.00 |
| FXPF20011002 | 651639AV8 | NEWMONT CORP 5.450% 06/09/2044 DD 06/09/19 | 1,400,000.000 | 1,984,430.00 | 1,866,242.00 | -118,188.00 |
| FXPF20011002 | 65339KBR0 | NEXTERA ENERGY CAPITAL HOLDING 2.250% 06/01/2030 DD 05/12/20 | 1,600,000.000 | 1,677,472.00 | 1,591,920.00 | -85,552.00 |
| FXPF20011002 | 654740BR9 | NISSAN MOTOR ACCEPTANCE C 144A VAR RT 03/08/2024 DD 03/09/21 | 1,400,000.000 | 1,400,000.00 | 1,399,692.00 | -308.00 |
| FXPF20011002 | 654744AD3 | NISSAN MOTOR CO LTD 144A 4.810% 09/17/2030 DD 09/17/20 | 1,200,000.000 | 1,333,087.00 | 1,343,328.00 | 10,241.00 |
| FXPF20011002 | 65535HAS8 | NOMURA HOLDINGS INC 2.679% 07/16/2030 DD 07/13/20 | 600,000.000 | 635,196.00 | 597,876.00 | -37,320.00 |
| FXPF20011002 | 65535HAW9 | NOMURA HOLDINGS INC 1.653% 07/14/2026 DD 07/12/21 | 300,000.000 | 300,000.00 | 294,669.00 | -5,331.00 |
| FXPF20011002 | 65559CAD3 | NORDEA BANK ABP 144A VAR RT 12/31/2049 DD 09/01/21 | 300,000.000 | 300,000.00 | 284,400.00 | -15,600.00 |
| FXPF20011002 | 655844CH9 | NORFOLK SOUTHERN CORP 3.155% 05/15/2055 DD 05/15/20 | 1,000,000.000 | 1,090,410.00 | 1,017,210.00 | -73,200.00 |
| FXPF20011002 | 655844CJ5 | NORFOLK SOUTHERN CORP 4.100% 05/15/2121 DD 05/12/21 | 300,000.000 | 299,211.00 | 341,028.00 | 41,817.00 |
| FXPF20011002 | 681936BN9 | OMEGA HEALTHCARE INVESTORS INC 3.250% 04/15/2033 DD 03/10/21 | 400,000.000 | 403,632.00 | 390,372.00 | -13,260.00 |
| FXPF20011002 | 682680AV5 | ONEOK INC 5.200% 07/15/2048 DD 07/02/18 | 2,831,000.000 | 3,304,343.20 | 3,432,021.30 | 127,678.10 |
| FXPF20011002 | 68268NAM5 | ONEOK PARTNERS LP 6.200% 09/15/2043 DD 09/12/13 | 200,000.000 | 242,886.00 | 258,880.00 | 15,994.00 |
| FXPF20011002 | 68389XBJ3 | ORACLE CORP 4.000% 07/15/2046 DD 07/07/16 | 2,000,000.000 | 2,454,920.00 | 2,082,480.00 | -372,440.00 |
| FXPF20011002 | 68389XCA1 | ORACLE CORP 3.950% 03/25/2051 DD 03/24/21 | 2,500,000.000 | 2,495,625.00 | 2,604,900.00 | 109,275.00 |
| FXPF20011002 | 68621XAE3 | ORGANON 6/21 (USD) TLB 0.000% 06/02/2028 DD 03/23/21 | 1,600,000.000 | 1,592,000.00 | 1,600,336.00 | 8,336.00 |
| FXPF20011002 | 68622TAA9 | ORGANON & CO / ORGANON FO 144A 4.125% 04/30/2028 DD 04/22/21 | 800,000.000 | 800,000.00 | 813,000.00 | 13,000.00 |
| FXPF20011002 | 69121KAG9 | OWL ROCK CAPITAL CORP 2.875% 06/11/2028 DD 06/11/21 | 300,000.000 | 299,697.00 | 294,720.00 | -4,977.00 |
| FXPF20011002 | 694308HN0 | PACIFIC GAS AND ELECTRIC CO 4.250% 03/15/2046 DD 11/05/15 | 1,000,000.000 | 1,058,924.00 | 1,000,920.00 | -58,004.00 |
| FXPF20011002 | 694308JF5 | PACIFIC GAS AND ELECTRIC CO 2.100% 08/01/2027 DD 06/19/20 | 500,000.000 | 508,810.00 | 483,055.00 | -25,755.00 |
| FXPF20011002 | 694308JH1 | PACIFIC GAS AND ELECTRIC CO 3.300% 08/01/2040 DD 06/19/20 | 1,800,000.000 | 1,796,508.00 | 1,673,208.00 | -123,300.00 |
| FXPF20011002 | 694308JL2 | PACIFIC GAS AND ELECTRIC CO 3.450% 07/01/2025 DD 07/02/20 | 400,000.000 | 433,672.00 | 414,712.00 | -18,960.00 |
| FXPF20011002 | 694308JM0 | PACIFIC GAS AND ELECTRIC CO 4.550% 07/01/2030 DD 07/02/20 | 800,000.000 | 911,264.00 | 865,760.00 | -45,504.00 |
| FXPF20011002 | 694308JP3 | PACIFIC GAS AND ELECTRIC CO 3.150% 01/01/2026 DD 07/02/20 | 500,000.000 | 532,700.00 | 511,320.00 | -21,380.00 |
| FXPF20011002 | 694308JQ1 | PACIFIC GAS AND ELECTRIC CO 4.500% 07/01/2040 DD 07/02/20 | 400,000.000 | 405,236.00 | 417,584.00 | 12,348.00 |
| FXPF20011002 | 694308JU2 | PACIFIC GAS AND ELECTRIC CO 4.200% 06/01/2041 DD 03/11/21 | 200,000.000 | 199,416.00 | 201,794.00 | 2,378.00 |
| FXPF20011002 | 69527AAA4 | PACTIV EVERGREEN GROUP IS 144A 4.375% 10/15/2028 DD 09/24/21 | 400,000.000 | 400,000.00 | 397,000.00 | -3,000.00 |
| FXPF20011002 | 70052LAC7 | PARK INTERMEDIATE HOLDING 144A 4.875% 05/15/2029 DD 05/14/21 | 700,000.000 | 700,000.00 | 715,750.00 | 15,750.00 |
| FXPF20011002 | 70932MAC1 | PENNYMAC FINANCIAL SERVIC 144A 5.750% 09/15/2031 DD 09/16/21 | 900,000.000 | 900,000.00 | 909,000.00 | 9,000.00 |
| FXPF20011002 | 71568PAP4 | PERUSAHAAN PERSEROAN PERS 144A 4.000% 06/30/2050 DD 06/30/20 | 900,000.000 | 923,670.00 | 873,585.00 | -50,085.00 |
| FXPF20011002 | 71643VAA3 | PETROLEOS MEXICANOS 144A 6.700% 02/16/2032 DD 12/16/21 | 400,000.000 | 400,670.00 | 404,000.00 | 3,330.00 |
| FXPF20011002 | 71647NBE8 | PETROBRAS GLOBAL FINANCE BV 5.093% 01/15/2030 DD 07/15/20 | 2,000,000.000 | 2,235,000.00 | 2,080,140.00 | -154,860.00 |
| FXPF20011002 | 71654QDD1 | PETROLEOS MEXICANOS 7.690% 01/23/2050 DD 07/23/20 | 1,600,000.000 | 1,613,200.00 | 1,544,000.00 | -69,200.00 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF20011002 | 71654QDF6 | PETROLEOS MEXICANOS 6.950% 01/28/2060 DD 07/28/20 | 1,600,000.000 | 1,505,040.00 | 1,428,000.00 | -77,040.00 |
| FXPF20011002 | 73108RAB4 | SOLERA 6/21 (USD) COV-LITE TL 0.000% 06/02/2028 DD 05/18/21 | 598,500.000 | 601,492.50 | 597,937.41 | -3,555.09 |
| FXPF20011002 | 74530DAC9 | PUG/VIAGOGO/STUBHUB 1/20 (USD) COV-LITE TL | 397,969.540 | 393,989.84 | 388,434.19 | -5,555.65 |
| FXPF20011002 | 74965LAA9 | RLJ LODGING TRUST LP 144A 3.750% 07/01/2026 DD 06/17/21 | 1,100,000.000 | 1,105,923.50 | 1,106,050.00 | 126.50 |
| FXPF20011002 | 75508XAA4 | RAYONIER LP 2.750% 05/17/2031 DD 05/17/21 | 800,000.000 | 793,560.00 | 799,048.00 | 5,488.00 |
| FXPF20011002 | 75886FAE7 | REGENERON PHARMACEUTICALS INC 1.750% 09/15/2030 DD 08/12/20 | 700,000.000 | 689,318.00 | 662,683.00 | -26,635.00 |
| FXPF20011002 | 761713BB1 | REYNOLDS AMERICAN INC 5.850% 08/15/2045 DD 06/12/15 | 2,100,000.000 | 2,685,375.00 | 2,558,724.00 | -126,651.00 |
| FXPF20011002 | 77289KAA3 | ROCKCLIFF ENERGY II LLC 144A 5.500% 10/15/2029 DD 10/04/21 | 500,000.000 | 500,000.00 | 515,000.00 | 15,000.00 |
| FXPF20011002 | 780097BG5 | NATWEST GROUP PLC VAR RT 05/18/2029 DD 05/18/18 | 2,100,000.000 | 2,523,675.00 | 2,403,681.00 | -119,994.00 |
| FXPF20011002 | 78081BAL7 | ROYALTY PHARMA PLC 3.300% 09/02/2040 DD 03/02/21 | 1,000,000.000 | 1,051,460.00 | 1,010,650.00 | -40,810.00 |
| FXPF20011002 | 78081BAM5 | ROYALTY PHARMA PLC 3.550% 09/02/2050 DD 03/02/21 | 900,000.000 | 847,890.00 | 895,599.00 | 47,709.00 |
| FXPF20011002 | 78403DAR1 | SBA TOWER TRUST 144A 2.328% 07/15/2052 DD 07/14/20 | 500,000.000 | 503,960.00 | 510,390.00 | 6,430.00 |
| FXPF20011002 | 78448TAF9 | SMBC AVIATION CAPITAL FIN 144A 2.300% 06/15/2028 DD 06/15/21 | 400,000.000 | 399,976.00 | 396,964.00 | -3,012.00 |
| FXPF20011002 | 785592AX4 | SABINE PASS LIQUEFACTION LLC 4.500% 05/15/2030 DD 11/15/20 | 1,000,000.000 | 1,185,280.00 | 1,129,070.00 | -56,210.00 |
| FXPF20011002 | 78574MAA1 | SABRA HEALTH CARE LP 3.200% 12/01/2031 DD 09/30/21 | 700,000.000 | 693,110.00 | 684,859.00 | -8,251.00 |
| FXPF20011002 | 79588TAD2 | SAMMONS FINANCIAL GROUP I 144A 3.350% 04/16/2031 DD 04/16/21 | 2,200,000.000 | 2,194,984.00 | 2,219,118.00 | 24,134.00 |
| FXPF20011002 | 80007RAE5 | SANDS CHINA LTD VAR RT 08/08/2028 DD 08/09/18 | 5,600,000.000 | 6,554,296.00 | 6,032,992.00 | -521,304.00 |
| FXPF20011002 | 803014AA7 | SANTOS FINANCE LTD 144A 3.649% 04/29/2031 DD 04/29/21 | 1,300,000.000 | 1,300,313.00 | 1,324,518.00 | 24,205.00 |
| FXPF20011002 | 81180WBD2 | SEAGATE HDD CAYMAN 4.125% 01/15/2031 DD 06/10/20 | 700,000.000 | 746,375.00 | 728,280.00 | -18,095.00 |
| FXPF20011002 | 817826AF7 | 7-ELEVEN INC 144A 2.500% 02/10/2041 DD 02/10/21 | 1,400,000.000 | 1,308,822.00 | 1,295,532.00 | -13,290.00 |
| FXPF20011002 | 830867AB3 | DELTA AIR LINES INC / SKY 144A 4.750% 10/20/2028 DD 09/23/20 | 700,000.000 | 764,057.00 | 764,869.00 | 812.00 |
| FXPF20011002 | 83088MAL6 | SKYWORKS SOLUTIONS INC 3.000% 06/01/2031 DD 05/26/21 | 700,000.000 | 697,298.00 | 706,335.00 | 9,037.00 |
| FXPF20011002 | 8426EPAC2 | SOUTHERN CO GAS CAPITAL CORP 4.400% 05/30/2047 DD 05/09/17 | 1,400,000.000 | 1,758,050.00 | 1,630,790.00 | -127,260.00 |
| FXPF20011002 | 84756NAG4 | SPECTRA ENERGY PARTNERS LP 4.500% 03/15/2045 DD 03/12/15 | 2,100,000.000 | 2,453,997.00 | 2,435,055.00 | -18,942.00 |
| FXPF20011002 | 85208NAE0 | SPRINT SPECTRUM CO LLC / 144A 5.152% 09/20/2029 DD 03/21/18 | 2,000,000.000 | 2,315,000.00 | 2,204,900.00 | -110,100.00 |
| FXPF20011002 | 863667AJ0 | STRYKER CORP 4.625% 03/15/2046 DD 03/10/16 | 1,500,000.000 | 2,015,730.00 | 1,926,960.00 | -88,770.00 |
| FXPF20011002 | 86389QAF9 | STUDIO CITY FINANCE LTD 144A 6.500% 01/15/2028 DD 07/15/20 | 1,500,000.000 | 1,604,775.00 | 1,440,000.00 | -164,775.00 |
| FXPF20011002 | 86765BAK5 | ENERGY TRANSFER LP 6.100% 02/15/2042 DD 08/02/11 | 200,000.000 | 245,024.00 | 244,576.00 | -448.00 |
| FXPF20011002 | 86765BAP4 | ENERGY TRANSFER LP 5.300% 04/01/2044 DD 04/03/14 | 300,000.000 | 348,579.00 | 344,478.00 | -4,101.00 |
| FXPF20011002 | 86964WAB8 | SUZANO AUSTRIA GMBH 144A 7.000% 03/16/2047 DD 03/16/17 | 500,000.000 | 666,880.00 | 633,380.00 | -33,500.00 |
| FXPF20011002 | 87162WAG5 | TD SYNNEX CORP 144A 2.375% 08/09/2028 DD 08/09/21 | 600,000.000 | 600,000.00 | 582,924.00 | -17,076.00 |
| FXPF20011002 | 87264AAZ8 | T-MOBILE USA INC 4.500% 04/15/2050 DD 04/15/21 | 900,000.000 | 1,110,051.00 | 1,056,987.00 | -53,064.00 |
| FXPF20011002 | 87264ABL8 | T-MOBILE USA INC 3.000% 02/15/2041 DD 02/15/21 | 900,000.000 | 933,048.00 | 881,181.00 | -51,867.00 |
| FXPF20011002 | 87264ACE3 | T-MOBILE USA INC 144A 3.500% 04/15/2031 DD 03/23/21 | 2,400,000.000 | 2,424,000.00 | 2,496,000.00 | 72,000.00 |
| FXPF20011002 | 87938WAU7 | TELEFONICA EMISIONES SA 5.213% 03/08/2047 DD 03/08/17 | 2,500,000.000 | 3,204,525.00 | 3,113,475.00 | -91,050.00 |
| FXPF20011002 | 87938WAX1 | TELEFONICA EMISIONES SA 5.520% 03/01/2049 DD 03/01/19 | 1,100,000.000 | 1,484,329.00 | 1,433,355.00 | -50,974.00 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF20011002 | 88023HAE0 | TEMPO ACQUISITION/ALIGHT SOLUT 0.000% 08/31/2028 DD 08/19/21 | 598,500.000 | 597,003.75 | 599,996.25 | 2,992.50 |
| FXPF20011002 | 88032WAV8 | TENCENT HOLDINGS LTD 144A 3.240% 06/03/2050 DD 06/03/20 | 2,200,000.000 | 2,273,700.00 | 2,081,266.00 | -192,434.00 |
| FXPF20011002 | 88732JAY4 | TIME WARNER CABLE LLC 5.875% 11/15/2040 DD 11/15/10 | 1,400,000.000 | 1,868,664.00 | 1,751,246.00 | -117,418.00 |
| FXPF20011002 | 88732JBB3 | TIME WARNER CABLE LLC 5.500% 09/01/2041 DD 09/12/11 | 2,200,000.000 | 2,826,670.00 | 2,673,946.00 | -152,724.00 |
| FXPF20011002 | 88732JBD9 | TIME WARNER CABLE LLC 4.500% 09/15/2042 DD 08/10/12 | 1,000,000.000 | 1,171,800.00 | 1,093,140.00 | -78,660.00 |
| FXPF20011002 | 89055FAC7 | TOPBUILD CORP 144A 4.125% 02/15/2032 DD 10/14/21 | 400,000.000 | 400,000.00 | 410,500.00 | 10,500.00 |
| FXPF20011002 | 89352HAY5 | TRANSCANADA PIPELINES LTD 4.875% 05/15/2048 DD 05/07/18 | 1,300,000.000 | 1,681,043.00 | 1,658,527.00 | -22,516.00 |
| FXPF20011002 | 898339AB2 | TRUST FIBRA UNO 144A 6.390% 01/15/2050 DD 06/28/19 | 1,500,000.000 | 1,757,250.00 | 1,752,000.00 | -5,250.00 |
| FXPF20011002 | 902494BH5 | TYSON FOODS INC 5.100% 09/28/2048 DD 09/28/18 | 200,000.000 | 287,926.00 | 269,880.00 | -18,046.00 |
| FXPF20011002 | 90265EAS9 | UDR INC 3.100% 11/01/2034 DD 10/11/19 | 200,000.000 | 225,026.00 | 207,404.00 | -17,622.00 |
| FXPF20011002 | 90265EAT7 | UDR INC 2.100% 08/01/2032 DD 07/21/20 | 600,000.000 | 611,568.00 | 571,056.00 | -40,512.00 |
| FXPF20011002 | 904678AQ2 | UNICREDIT SPA 144A VAR RT 04/02/2034 DD 04/02/19 | 200,000.000 | 242,716.00 | 239,918.00 | -2,798.00 |
| FXPF20011002 | 904678AS8 | UNICREDIT SPA 144A VAR RT 06/30/2035 DD 06/30/20 | 600,000.000 | 661,336.00 | 654,330.00 | -7,006.00 |
| FXPF20011002 | 904678AY5 | UNICREDIT SPA 144A VAR RT 06/03/2032 DD 06/03/21 | 600,000.000 | 600,000.00 | 593,736.00 | -6,264.00 |
| FXPF20011002 | 90932LAH0 | UNITED AIRLINES INC 144A 4.625% 04/15/2029 DD 04/21/21 | 2,400,000.000 | 2,400,000.00 | 2,475,000.00 | 75,000.00 |
| FXPF20011002 | 90932RAJ3 | UNITED AIR LINES 4/21 TLB 0.000% 04/21/2028 DD 04/12/21 | 1,293,500.000 | 1,287,032.50 | 1,295,259.16 | 8,226.66 |
| FXPF20011002 | 91911TAH6 | VALE OVERSEAS LTD 6.875% 11/21/2036 DD 11/21/06 | 1,500,000.000 | 2,198,445.00 | 1,993,140.00 | -205,305.00 |
| FXPF20011002 | 91911TAK9 | VALE OVERSEAS LTD 6.875% 11/10/2039 DD 11/10/09 | 900,000.000 | 1,339,884.00 | 1,208,259.00 | -131,625.00 |
| FXPF20011002 | 92343VFW9 | VERIZON COMMUNICATIONS INC 2.987% 10/30/2056 DD 04/30/21 | 2,447,000.000 | 2,463,174.67 | 2,326,387.37 | -136,787.30 |
| FXPF20011002 | 92343VGK4 | VERIZON COMMUNICATIONS INC 3.400% 03/22/2041 DD 03/22/21 | 300,000.000 | 299,826.00 | 314,949.00 | 15,123.00 |
| FXPF20011002 | 92343VGL2 | VERIZON COMMUNICATIONS INC 2.850% 09/03/2041 DD 09/03/21 | 650,000.000 | 649,036.00 | 643,142.50 | -5,893.50 |
| FXPF20011002 | 92676XAE7 | VIKING CRUISES LTD 144A 13.000% 05/15/2025 DD 05/15/20 | 1,100,000.000 | 1,297,500.00 | 1,244,639.00 | -52,861.00 |
| FXPF20011002 | 928563AF2 | VMWARE INC 4.700% 05/15/2030 DD 04/07/20 | 1,665,000.000 | 2,003,044.95 | 1,939,658.40 | -63,386.55 |
| FXPF20011002 | 92858RAA8 | VMED O2 UK FINANCING I PL 144A 4.250% 01/31/2031 DD 09/24/20 | 1,100,000.000 | 1,122,000.00 | 1,078,000.00 | -44,000.00 |
| FXPF20011002 | 94876QAA4 | WEIR GROUP PLC/THE 144A 2.200% 05/13/2026 DD 05/13/21 | 800,000.000 | 798,192.00 | 789,264.00 | -8,928.00 |
| FXPF20011002 | 962166BR4 | WEYERHAEUSER CO 7.375% 03/15/2032 DD 09/15/02 | 2,100,000.000 | 3,149,160.00 | 2,957,535.00 | -191,625.00 |
| FXPF20011002 | 970648AK7 | WILLIS NORTH AMERICA INC 3.875% 09/15/2049 DD 09/10/19 | 900,000.000 | 970,398.00 | 980,037.00 | 9,639.00 |
| FXPF20011002 | 98310WAQ1 | TRAVEL + LEISURE CO 144A 4.625% 03/01/2030 DD 12/13/19 | 900,000.000 | 936,000.00 | 904,500.00 | -31,500.00 |
| FXPF20011002 | 98313RAH9 | WYNN MACAU LTD 144A 5.625% 08/26/2028 DD 08/26/20 | 4,200,000.000 | 4,416,883.33 | 3,889,158.00 | -527,725.33 |
| FXPF20011002 | 98922AAC0 | WELLS FARGO ASSET MANAGEMENT/W 0.000% 11/01/2028 DD 04/09/21 | 800,000.000 | 796,000.00 | 801,664.00 | 5,664.00 |
| FXPF20011002 | 99AAH4789 | *ACPRODUCTS/CABINETWORKS 5/21 T 0.000% 05/05/2028 DD 04/26/21 | 696,500.000 | 689,535.00 | 686,052.50 | -3,482.50 |
| FXPF20011002 | 99AAH5414 | *SRS DISTRIBUTION 5/21 TLB 0.000% 05/19/2028 DD 05/17/21 | 1,200,000.000 | 1,191,000.00 | 1,199,625.60 | 8,625.60 |
| FXPF20011002 | EABN13P80 | ERSTE GROUP BANK AG REGS VAR RT 12/31/2049 | 600,000.000 | 767,906.40 | 713,877.30 | -54,029.10 |
| FXPF20011002 | EDBMCTKW9 | DEUTSCHE BANK AG REGS VAR RT 05/19/2031 | 900,000.000 | 1,274,998.07 | 1,198,750.95 | -76,247.12 |
| FXPF20011002 | EDBMDWSS2 | DEUTSCHE BANK AG REGS VAR RT 05/19/2031 | 1,400,000.000 | 2,002,605.65 | 1,864,723.70 | -137,881.95 |
| FXPF20011002 | EIBJSF9F8 | *BANCA MONTE DEI PASCHI DI REGS 3.625% 09/24/2024 | 600,000.000 | 735,742.47 | 693,390.18 | -42,352.29 |
| FXPF20011002 | EIBYXSS86 | *UNICREDIT SPA REGS VAR RT 12/31/2049 | 1,100,000.000 | 1,473,765.98 | 1,296,265.85 | -177,500.13 |
| FXPF20011002 | EXB60WHS9 | TESCO PROPERTY FINANCE 5 REGS 5.661% 10/13/2041 | 683,130.570 | 1,283,174.37 | 1,196,686.35 | -86,488.02 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF20011002 | EXB60ZTR1 | TESCO PROPERTY FINANCE 1 REGS 7.623% 07/13/2039 | 577,889.510 | 1,202,035.44 | 1,122,481.56 | -79,553.88 |
| FXPF20011002 | EXBFM4XM2 | *HSBC HOLDINGS PLC VAR RT 12/31/2049 | 2,300,000.000 | 3,464,370.76 | 3,356,665.71 | -107,705.05 |
| FXPF20011002 | EXBJF8Q74 | BARCLAYS PLC VAR RT 12/31/2049 | 1,200,000.000 | 1,826,157.72 | 1,787,874.00 | -38,283.72 |
| FXPF20011002 | EXBKDZ9C1 | BARCLAYS PLC REGS VAR RT 12/31/2049 | 600,000.000 | 884,143.26 | 879,715.28 | -4,427.98 |
| FXPF20011002 | EXBMTLNX9 | ROLLS-ROYCE PLC REGS 5.750% 10/15/2027 | 300,000.000 | 448,676.70 | 451,031.85 | 2,355.15 |
| FXPF20011002 | EXBMVMF88 | *BELLIS ACQUISITION CO PLC 144A 3.250% 02/16/2026 | 800,000.000 | 1,107,600.00 | 1,041,706.41 | -65,893.59 |
| FXPF20011002 | EXBYQZLF6 | BARCLAYS PLC REGS VAR RT 12/31/2049 | 426,000.000 | 647,144.82 | 600,796.77 | -46,348.05 |
| FXPF20011002 | G5080AAF9 | *JAZZ PHARMACEUTICALS 5/21 USD TL | 997,500.000 | 992,512.50 | 1,000,682.03 | 8,169.53 |
| FXPF20011002 | NABD069Q4 | CREDIT SUISSE GROUP AG REGS VAR RT 12/31/2049 | 200,000.000 | 209,000.00 | 205,000.00 | -4,000.00 |
| FXPF20011002 | NABF29F84 | *KWG GROUP HOLDINGS LTD REGS 5.875% 11/10/2024 | 400,000.000 | 372,000.00 | 290,000.00 | -82,000.00 |
| FXPF20011002 | NABF33R59 | *SKANDINAVISKA ENSKILDA BA REGS VAR RT 12/31/2049 | 400,000.000 | 412,500.00 | 406,000.00 | -6,500.00 |
| FXPF20011002 | NABJQRTM4 | *KAISA GROUP HOLDINGS LTD REGS 11.250% 04/09/2022 | 1,000,000.000 | 1,035,000.00 | 265,000.00 | -770,000.00 |
| FXPF20011002 | NABKC9PR9 | *YANGO JUSTICE INTERNATION REGS 10.250% 03/18/2022 | 900,000.000 | 886,040.00 | 225,000.00 | -661,040.00 |
| FXPF20011002 | NABMZP455 | *CHAMPION PATH HOLDINGS LT REGS 4.850% 01/27/2028 | 500,000.000 | 492,500.00 | 476,221.43 | -16,278.57 |
| FXPF20011002 | NABN0YRY4 | *KAISA GROUP HOLDINGS LTD REGS 9.750% 09/28/2023 | 800,000.000 | 810,096.00 | 204,200.00 | -605,896.00 |
| FXPF20011002 | NABN7RDR2 | *NEW METRO GLOBAL LTD REGS 4.625% 10/15/2025 | 1,800,000.000 | 1,777,500.00 | 1,548,393.59 | -229,106.41 |
| FXPF20011002 | NABYVGLB1 | *ING GROEP NV REGS VAR RT 12/31/2049 | 400,000.000 | 419,200.00 | 406,000.00 | -13,200.00 |
| FXPF20011002 | NABYW5T26 | *KAISA GROUP HOLDINGS LTD REGS 8.500% 06/30/2022 | 500,000.000 | 511,506.99 | 130,000.00 | -381,506.99 |
| FXPF20011002 | P2121YAN8 | CARNIVAL 6/20 (USD) TLB | 295,500.000 | 303,576.25 | 292,545.00 | -11,031.25 |
| FXPF20011002 | P3143NAZ7 | CORP NACIONAL DEL COBRE D REGS 4.500% 08/01/2047 DD 08/01/17 | 1,300,000.000 | 1,596,296.00 | 1,499,823.00 | -96,473.00 |
| FXPF20011102 | 001192AH6 | SOUTHERN CO GAS CAPITAL CORP 5.875% 03/15/2041 DD 03/21/11 | 113,000.000 | 164,621.79 | 154,104.88 | -10,516.91 |
| FXPF20011102 | 00206RCQ3 | AT&T INC 4.750% 05/15/2046 DD 05/04/15 | 104,000.000 | 128,285.04 | 125,985.60 | -2,299.44 |
| FXPF20011102 | 00206RDG4 | AT&T INC 6.375% 03/01/2041 DD 03/01/16 | 120,000.000 | 166,516.80 | 170,271.60 | 3,754.80 |
| FXPF20011102 | 00206RDR0 | AT&T INC 5.250% 03/01/2037 DD 02/09/17 | 1,096,000.000 | 1,426,400.16 | 1,358,535.84 | -67,864.32 |
| FXPF20011102 | 00206RFW7 | AT&T INC 4.900% 08/15/2037 DD 08/14/18 | 680,000.000 | 852,720.00 | 824,058.00 | -28,662.00 |
| FXPF20011102 | 00206RGU0 | AT&T INC VAR RT 11/15/2031 DD 11/15/18 | 44,000.000 | 68,598.64 | 64,532.16 | -4,066.48 |
| FXPF20011102 | 00206RJH6 | AT&T INC VAR RT 06/15/2042 DD 06/05/19 | 616,000.000 | 755,999.16 | 745,088.96 | -10,910.20 |
| FXPF20011102 | 00206RJK9 | AT&T INC 4.650% 06/01/2044 DD 06/01/19 | 305,000.000 | 349,130.95 | 358,503.10 | 9,372.15 |
| FXPF20011102 | 00206RKJ0 | AT&T INC 3.500% 09/15/2053 DD 03/15/21 | 1,949,000.000 | 1,900,524.73 | 1,974,005.67 | 73,480.94 |
| FXPF20011102 | 00287YAM1 | ABBVIE INC 4.400% 11/06/2042 DD 05/06/13 | 615,000.000 | 735,628.05 | 735,902.85 | 274.80 |
| FXPF20011102 | 00287YCA5 | ABBVIE INC 4.050% 11/21/2039 DD 05/21/20 | 307,000.000 | 371,540.61 | 353,881.97 | -17,658.64 |
| FXPF20011102 | 00507VAQ2 | ACTIVISION BLIZZARD INC 2.500% 09/15/2050 DD 08/10/20 | 575,000.000 | 502,352.45 | 505,614.75 | 3,262.30 |
| FXPF20011102 | 00774MAW5 | AERCAP IRELAND CAPITAL DAC / A 3.000% 10/29/2028 DD 10/29/21 | 265,000.000 | 264,517.70 | 268,977.65 | 4,459.95 |
| FXPF20011102 | 00774MAX3 | AERCAP IRELAND CAPITAL DAC / A 3.300% 01/30/2032 DD 10/29/21 | 235,000.000 | 234,116.40 | 239,888.00 | 5,771.60 |
| FXPF20011102 | 01538TAA3 | ALFA DESARROLLO SPA 144A 4.550% 09/27/2051 DD 09/20/21 | 495,000.000 | 492,811.90 | 488,565.00 | -4,246.90 |
| FXPF20011102 | 02209SAM5 | ALTRIA GROUP INC 4.250% 08/09/2042 DD 08/09/12 | 325,000.000 | 353,967.40 | 330,853.25 | -23,114.15 |
| FXPF20011102 | 02209SBE2 | ALTRIA GROUP INC 5.800% 02/14/2039 DD 02/14/19 | 1,649,000.000 | 2,165,849.68 | 1,986,467.85 | -179,381.83 |
| FXPF20011102 | 023135AQ9 | AMAZON.COM INC 4.950% 12/05/2044 DD 12/05/14 | 90,000.000 | 122,268.61 | 123,203.70 | 935.09 |
| FXPF20011102 | 025537AP6 | AMERICAN ELECTRIC POWER CO INC 3.250% 03/01/2050 DD 03/05/20 | 488,000.000 | 514,698.48 | 480,963.04 | -33,735.44 |
| FXPF20011102 | 031162BA7 | AMGEN INC 6.400% 02/01/2039 DD 01/16/09 | 115,000.000 | 162,818.15 | 162,493.85 | -324.30 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF20011102 | 031162BK5 | AMGEN INC 5.150% 11/15/2041 DD 11/10/11 | 408,000.000 | 568,788.72 | 520,265.28 | -48,523.44 |
| FXPF20011102 | 031162BZ2 | AMGEN INC 4.400% 05/01/2045 DD 05/01/15 | 325,000.000 | 417,127.75 | 389,051.00 | -28,076.75 |
| FXPF20011102 | 031162CR9 | AMGEN INC 3.150% 02/21/2040 DD 02/21/20 | 345,000.000 | 362,692.45 | 354,766.95 | -7,925.50 |
| FXPF20011102 | 03522AAH3 | ANHEUSER-BUSCH COS LLC / ANHEU 4.700% 02/01/2036 DD 02/01/19 | 158,000.000 | 200,705.82 | 190,949.32 | -9,756.50 |
| FXPF20011102 | 03522AAJ9 | ANHEUSER-BUSCH COS LLC / ANHEU 4.900% 02/01/2046 DD 02/01/19 | 917,000.000 | 1,192,310.91 | 1,162,618.45 | -29,692.46 |
| FXPF20011102 | 03523TBF4 | ANHEUSER-BUSCH INBEV WORLDWIDE 8.200% 01/15/2039 DD 01/15/11 | 477,000.000 | 824,093.82 | 776,207.79 | -47,886.03 |
| FXPF20011102 | 03523TBJ6 | ANHEUSER-BUSCH INBEV WORLDWIDE 8.000% 11/15/2039 DD 11/15/10 | 325,000.000 | 551,518.50 | 526,282.25 | -25,236.25 |
| FXPF20011102 | 03523TBU1 | ANHEUSER-BUSCH INBEV WORLDWIDE 5.450% 01/23/2039 DD 01/23/19 | 484,000.000 | 650,911.36 | 634,906.36 | -16,005.00 |
| FXPF20011102 | 035240AG5 | ANHEUSER-BUSCH INBEV WORLDWIDE 4.950% 01/15/2042 DD 07/15/16 | 498,000.000 | 642,056.04 | 626,324.64 | -15,731.40 |
| FXPF20011102 | 035240AM2 | ANHEUSER-BUSCH INBEV WORLDWIDE 4.375% 04/15/2038 DD 04/04/18 | 580,000.000 | 718,156.00 | 680,792.40 | -37,363.60 |
| FXPF20011102 | 036752AS2 | ANTHEM INC 3.600% 03/15/2051 DD 03/17/21 | 315,000.000 | 313,853.40 | 350,960.40 | 37,107.00 |
| FXPF20011102 | 03835VAJ5 | APTIV PLC 3.100% 12/01/2051 DD 11/23/21 | 340,000.000 | 332,567.60 | 325,135.20 | -7,432.40 |
| FXPF20011102 | 040555DB7 | ARIZONA PUBLIC SERVICE CO 3.350% 05/15/2050 DD 05/22/20 | 405,000.000 | 470,281.95 | 413,849.25 | -56,432.70 |
| FXPF20011102 | 04650NAB0 | AT&T INC 5.350% 09/01/2040 DD 03/01/11 | 667,000.000 | 868,192.43 | 848,477.36 | -19,715.07 |
| FXPF20011102 | 05464HAB6 | AXIS SPECIALTY FINANCE PLC 5.150% 04/01/2045 DD 03/13/14 | 343,000.000 | 414,995.70 | 416,501.47 | 1,505.77 |
| FXPF20011102 | 05526DBD6 | BAT CAPITAL CORP 4.390% 08/15/2037 DD 08/15/18 | 3,256,000.000 | 3,657,529.92 | 3,438,238.32 | -219,291.60 |
| FXPF20011102 | 06051GKA6 | BANK OF AMERICA CORP VAR RT 07/21/2032 DD 07/21/21 | 335,000.000 | 335,000.00 | 329,760.60 | -5,239.40 |
| FXPF20011102 | 06051GKB4 | BANK OF AMERICA CORP VAR RT 07/21/2052 DD 07/21/21 | 335,000.000 | 335,000.00 | 337,351.70 | 2,351.70 |
| FXPF20011102 | 064159VJ2 | BANK OF NOVA SCOTIA/THE VAR RT 12/31/2049 DD 06/04/20 | 193,000.000 | 208,955.31 | 206,811.08 | -2,144.23 |
| FXPF20011102 | 06738EBW4 | BARCLAYS PLC VAR RT 11/24/2042 DD 11/24/21 | 530,000.000 | 530,565.45 | 540,891.50 | 10,326.05 |
| FXPF20011102 | 067901AH1 | BARRICK GOLD CORP 5.250% 04/01/2042 DD 04/03/12 | 20,000.000 | 25,177.40 | 26,005.60 | 828.20 |
| FXPF20011102 | 06849AAB5 | BARRICK INTERNATIONAL BAR 144A 6.350% 10/15/2036 DD 10/12/06 | 237,000.000 | 334,688.63 | 318,907.20 | -15,781.43 |
| FXPF20011102 | 06849RAG7 | BARRICK NORTH AMERICA FINANCE 5.700% 05/30/2041 DD 06/01/11 | 307,000.000 | 423,893.54 | 418,293.64 | -5,599.90 |
| FXPF20011102 | 06849RAK8 | BARRICK NORTH AMERICA FINANCE 5.750% 05/01/2043 DD 05/02/13 | 507,000.000 | 703,114.63 | 690,686.10 | -12,428.53 |
| FXPF20011102 | 06849UAD7 | BARRICK PD AUSTRALIA FINANCE P 5.950% 10/15/2039 DD 10/16/09 | 221,000.000 | 312,725.93 | 301,404.22 | -11,321.71 |
| FXPF20011102 | 07274NBF9 | BAYER US FINANCE II LLC 144A 4.400% 07/15/2044 DD 07/15/18 | 665,000.000 | 753,724.30 | 764,151.50 | 10,427.20 |
| FXPF20011102 | 07274NBG7 | BAYER US FINANCE II LLC 144A 3.950% 04/15/2045 DD 04/15/18 | 520,000.000 | 582,805.60 | 561,366.00 | -21,439.60 |
| FXPF20011102 | 07274NBH5 | BAYER US FINANCE II LLC 144A 4.700% 07/15/2064 DD 07/15/18 | 516,000.000 | 618,462.12 | 602,099.76 | -16,362.36 |
| FXPF20011102 | 09031WAA1 | BIMBO BAKERIES USA INC 144A 4.000% 05/17/2051 DD 05/17/21 | 220,000.000 | 216,297.40 | 238,484.40 | 22,187.00 |
| FXPF20011102 | 110122DL9 | BRISTOL-MYERS SQUIBB CO 4.550% 02/20/2048 DD 02/20/20 | 593,000.000 | 827,163.84 | 759,870.20 | -67,293.64 |
| FXPF20011102 | 111021AE1 | BRITISH TELECOMMUNICATIONS PLC VAR RT 12/15/2030 DD 12/12/00 | 153,000.000 | 253,856.07 | 224,252.10 | -29,603.97 |
| FXPF20011102 | 11135FAQ4 | BROADCOM INC 4.150% 11/15/2030 DD 05/08/20 | 361,000.000 | 417,951.36 | 400,771.37 | -17,179.99 |
| FXPF20011102 | 11135FBF7 | BROADCOM INC 144A 2.600% 02/15/2033 DD 01/19/21 | 420,000.000 | 390,828.65 | 409,945.20 | 19,116.55 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF20011102 | 125491AP5 | CI FINANCIAL CORP 4.100% 06/15/2051 DD 06/07/21 | 652,000.000 | 658,888.41 | 709,147.80 | 50,259.39 |
| FXPF20011102 | 126650CY4 | CVS HEALTH CORP 4.780% 03/25/2038 DD 03/09/18 | 2,000,000.000 | 2,533,960.00 | 2,444,380.00 | -89,580.00 |
| FXPF20011102 | 136385AP6 | CANADIAN NATURAL RESOURCES LTD 6.750% 02/01/2039 DD 01/17/08 | 413,000.000 | 572,405.61 | 571,075.75 | -1,329.86 |
| FXPF20011102 | 13643EAH8 | SUNCOR ENERGY VENTURES CO 144A 6.000% 04/01/2042 DD 03/29/12 | 124,000.000 | 127,710.08 | 143,143.12 | 15,433.04 |
| FXPF20011102 | 13645RBG8 | CANADIAN PACIFIC RAILWAY CO 3.000% 12/02/2041 DD 12/02/21 | 170,000.000 | 169,112.60 | 174,343.50 | 5,230.90 |
| FXPF20011102 | 15135UAF6 | CENOVUS ENERGY INC 6.750% 11/15/2039 DD 05/15/10 | 485,000.000 | 641,213.65 | 659,551.50 | 18,337.85 |
| FXPF20011102 | 161175BA1 | CHARTER COMMUNICATIONS OPERATI 6.484% 10/23/2045 DD 10/23/16 | 1,888,000.000 | 2,670,500.48 | 2,585,464.96 | -85,035.52 |
| FXPF20011102 | 161175BC7 | CHARTER COMMUNICATIONS OPERATI 6.834% 10/23/2055 DD 10/23/16 | 150,000.000 | 227,502.00 | 215,227.50 | -12,274.50 |
| FXPF20011102 | 172967DR9 | CITIGROUP INC 6.125% 08/25/2036 DD 08/25/06 | 154,000.000 | 216,430.06 | 210,143.78 | -6,286.28 |
| FXPF20011102 | 20030NBQ3 | COMCAST CORP 4.600% 08/15/2045 DD 05/27/15 | 95,000.000 | 128,329.80 | 118,519.15 | -9,810.65 |
| FXPF20011102 | 20030NDR9 | COMCAST CORP 144A 2.887% 11/01/2051 DD 08/19/21 | 1,114,000.000 | 1,107,265.47 | 1,081,660.58 | -25,604.89 |
| FXPF20011102 | 202795JM3 | COMMONWEALTH EDISON CO 4.000% 03/01/2048 DD 02/20/18 | 845,000.000 | 1,070,209.40 | 990,390.70 | -79,818.70 |
| FXPF20011102 | 224044BY2 | COX COMMUNICATIONS INC 144A 4.700% 12/15/2042 DD 11/29/12 | 226,000.000 | 291,849.62 | 272,777.48 | -19,072.14 |
| FXPF20011102 | 224044CC9 | COX COMMUNICATIONS INC 144A 4.500% 06/30/2043 DD 05/01/13 | 279,000.000 | 350,970.84 | 325,274.94 | -25,695.90 |
| FXPF20011102 | 225401AU2 | CREDIT SUISSE GROUP AG 144A VAR RT 05/14/2032 DD 05/14/21 | 320,000.000 | 320,469.10 | 325,980.80 | 5,511.70 |
| FXPF20011102 | 23338VAL0 | DTE ELECTRIC CO 2.950% 03/01/2050 DD 02/26/20 | 564,000.000 | 628,431.36 | 570,446.52 | -57,984.84 |
| FXPF20011102 | 240019BV0 | DAYTON POWER & LIGHT CO/THE 3.950% 06/15/2049 DD 12/15/19 | 380,000.000 | 427,728.00 | 434,644.00 | 6,916.00 |
| FXPF20011102 | 25470DAD1 | DISCOVERY COMMUNICATIONS LLC 6.350% 06/01/2040 DD 06/03/10 | 992,000.000 | 1,418,577.90 | 1,364,019.84 | -54,558.06 |
| FXPF20011102 | 260543CK7 | DOW CHEMICAL CO/THE 4.250% 10/01/2034 DD 09/16/14 | 73,000.000 | 88,143.12 | 84,373.40 | -3,769.72 |
| FXPF20011102 | 26444HAF8 | DUKE ENERGY FLORIDA LLC 4.200% 07/15/2048 DD 06/21/18 | 477,000.000 | 613,760.67 | 574,279.38 | -39,481.29 |
| FXPF20011102 | 279158AJ8 | ECOPETROL SA 5.875% 05/28/2045 DD 05/28/14 | 720,000.000 | 776,379.57 | 688,507.20 | -87,872.37 |
| FXPF20011102 | 279158AQ2 | ECOPETROL SA 5.875% 11/02/2051 DD 11/02/21 | 445,000.000 | 445,000.00 | 416,938.30 | -28,061.70 |
| FXPF20011102 | 29273RAP4 | ENERGY TRANSFER LP 6.050% 06/01/2041 DD 05/12/11 | 525,000.000 | 614,853.75 | 643,917.75 | 29,064.00 |
| FXPF20011102 | 29273RBF5 | ENERGY TRANSFER LP 5.150% 03/15/2045 DD 03/12/15 | 1,726,000.000 | 1,882,122.11 | 1,956,075.80 | 73,953.69 |
| FXPF20011102 | 29365TAJ3 | ENTERGY TEXAS INC 3.550% 09/30/2049 DD 09/20/19 | 112,000.000 | 129,198.72 | 118,571.04 | -10,627.68 |
| FXPF20011102 | 29379VAT0 | ENTERPRISE PRODUCTS OPERATING 5.950% 02/01/2041 DD 01/13/11 | 739,000.000 | 1,015,984.59 | 983,246.89 | -32,737.70 |
| FXPF20011102 | 29379VAW3 | ENTERPRISE PRODUCTS OPERATING 4.850% 08/15/2042 DD 02/15/12 | 115,000.000 | 139,807.80 | 137,696.40 | -2,111.40 |
| FXPF20011102 | 30036FAA9 | EVERGY KANSAS CENTRAL INC 3.450% 04/15/2050 DD 04/09/20 | 382,000.000 | 449,759.16 | 410,967.06 | -38,792.10 |
| FXPF20011102 | 30958QAA9 | FARMERS EXCHANGE CAPITAL 144A VAR RT 10/15/2054 DD 10/07/14 | 169,000.000 | 207,768.60 | 204,018.49 | -3,750.11 |
| FXPF20011102 | 309601AE2 | FARMERS INSURANCE EXCHANG 144A VAR RT 11/01/2057 DD 10/16/17 | 248,000.000 | 265,270.72 | 286,368.08 | 21,097.36 |
| FXPF20011102 | 316773CH1 | FIFTH THIRD BANCORP 8.250% 03/01/2038 DD 03/04/08 | 655,000.000 | 1,108,954.30 | 1,076,446.65 | -32,507.65 |
| FXPF20011102 | 31945HAB1 | JPMORGAN CHASE & CO VAR RT 02/01/2027 DD 11/01/17 | 119,000.000 | 111,174.56 | 114,881.41 | 3,706.85 |
| FXPF20011102 | 337738AV0 | FISERV INC 4.400% 07/01/2049 DD 06/24/19 | 161,000.000 | 215,656.28 | 192,467.45 | -23,188.83 |
| FXPF20011102 | 345397A29 | FORD MOTOR CREDIT CO LLC 3.087% 01/09/2023 DD 01/09/20 | 200,000.000 | 203,000.00 | 203,382.00 | 382.00 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF20011102 | 35671DBC8 | FREEPORT-MCMORAN INC 5.450% 03/15/2043 DD 09/15/13 | 105,000.000 | 128,672.00 | 131,994.45 | 3,322.45 |
| FXPF20011102 | 36164QNA2 | GE CAPITAL INTERNATIONAL FUNDI 4.418% 11/15/2035 DD 05/15/16 | 1,824,000.000 | 2,171,177.47 | 2,179,898.88 | 8,721.41 |
| FXPF20011102 | 38141GFD1 | GOLDMAN SACHS GROUP INC/THE 6.750% 10/01/2037 DD 10/03/07 | 731,000.000 | 1,118,546.96 | 1,038,582.87 | -79,964.09 |
| FXPF20011102 | 38141GYK4 | GOLDMAN SACHS GROUP INC/THE VAR RT 07/21/2042 DD 07/21/21 | 550,000.000 | 550,000.00 | 548,416.00 | -1,584.00 |
| FXPF20011102 | 38143YAC7 | GOLDMAN SACHS GROUP INC/THE 6.450% 05/01/2036 DD 04/18/06 | 427,000.000 | 624,581.44 | 584,486.14 | -40,095.30 |
| FXPF20011102 | 40052VAG9 | GRUPO BIMBO SAB DE CV 144A 4.000% 09/06/2049 DD 09/06/19 | 113,000.000 | 127,842.55 | 120,783.44 | -7,059.11 |
| FXPF20011102 | 42307TAH1 | KRAFT HEINZ FOODS CO 144A 7.125% 08/01/2039 DD 07/29/09 | 290,000.000 | 415,195.90 | 441,179.90 | 25,984.00 |
| FXPF20011102 | 42809HAC1 | HESS CORP 6.000% 01/15/2040 DD 12/14/09 | 1,603,000.000 | 1,973,255.68 | 2,040,458.70 | 67,203.02 |
| FXPF20011102 | 42809HAD9 | HESS CORP 5.600% 02/15/2041 DD 08/10/10 | 130,000.000 | 152,285.90 | 160,890.60 | 8,604.70 |
| FXPF20011102 | 43137PAA8 | HILL CITY FUNDING TRUST 144A 4.046% 08/15/2041 DD 11/17/21 | 315,000.000 | 315,000.00 | 305,480.70 | -9,519.30 |
| FXPF20011102 | 444859AZ5 | HUMANA INC 8.150% 06/15/2038 DD 06/05/08 | 31,000.000 | 49,567.76 | 50,075.23 | 507.47 |
| FXPF20011102 | 444859BE1 | HUMANA INC 4.950% 10/01/2044 DD 09/19/14 | 280,000.000 | 377,372.80 | 361,160.80 | -16,212.00 |
| FXPF20011102 | 453258AP0 | VALE CANADA LTD 7.200% 09/15/2032 DD 09/23/02 | 29,000.000 | 39,730.00 | 36,830.00 | -2,900.00 |
| FXPF20011102 | 456472AC3 | INDUSTRIAS PENOLES SAB DE 144A 5.650% 09/12/2049 DD 09/12/19 | 314,000.000 | 397,838.75 | 385,042.50 | -12,796.25 |
| FXPF20011102 | 456829AB6 | INFRAESTRUCTURA ENERGETIC 144A 4.875% 01/14/2048 DD 12/14/17 | 130,000.000 | 134,668.75 | 131,300.00 | -3,368.75 |
| FXPF20011102 | 494550BN5 | KINDER MORGAN ENERGY PARTNERS 5.000% 08/15/2042 DD 08/13/12 | 240,000.000 | 283,065.90 | 279,096.00 | -3,969.90 |
| FXPF20011102 | 494550BP0 | KINDER MORGAN ENERGY PARTNERS 5.000% 03/01/2043 DD 02/28/13 | 100,000.000 | 121,480.00 | 116,774.00 | -4,706.00 |
| FXPF20011102 | 49456BAH4 | KINDER MORGAN INC 5.550% 06/01/2045 DD 11/26/14 | 378,000.000 | 485,779.14 | 479,296.44 | -6,482.70 |
| FXPF20011102 | 50076QAN6 | KRAFT HEINZ FOODS CO 6.500% 02/09/2040 DD 08/09/12 | 830,000.000 | 1,110,379.93 | 1,180,094.00 | 69,714.07 |
| FXPF20011102 | 50155QAE0 | KYNDRYL HOLDINGS INC 144A 3.150% 10/15/2031 DD 10/15/21 | 65,000.000 | 64,834.25 | 63,123.45 | -1,710.80 |
| FXPF20011102 | 50155QAG5 | KYNDRYL HOLDINGS INC 144A 4.100% 10/15/2041 DD 10/15/21 | 315,000.000 | 313,595.10 | 305,754.75 | -7,840.35 |
| FXPF20011102 | 548661EA1 | LOWE'S COS INC 2.625% 04/01/2031 DD 03/31/21 | 335,000.000 | 334,969.85 | 343,117.05 | 8,147.20 |
| FXPF20011102 | 55336VAM2 | MPLX LP 4.500% 04/15/2038 DD 02/08/18 | 1,303,000.000 | 1,456,507.15 | 1,462,500.23 | 5,993.08 |
| FXPF20011102 | 575767AL2 | MASSACHUSETTS MUTUAL LIFE 144A 4.900% 04/01/2077 DD 03/23/17 | 213,000.000 | 292,604.49 | 279,513.51 | -13,090.98 |
| FXPF20011102 | 594918CE2 | MICROSOFT CORP 2.921% 03/17/2052 DD 03/17/21 | 349,000.000 | 383,754.83 | 372,044.47 | -11,710.36 |
| FXPF20011102 | 595112BT9 | MICRON TECHNOLOGY INC 3.366% 11/01/2041 DD 11/01/21 | 85,000.000 | 85,000.00 | 87,283.95 | 2,283.95 |
| FXPF20011102 | 595112BU6 | MICRON TECHNOLOGY INC 3.477% 11/01/2051 DD 11/01/21 | 165,000.000 | 165,000.00 | 168,915.45 | 3,915.45 |
| FXPF20011102 | 59562VAM9 | BERKSHIRE HATHAWAY ENERGY CO 6.125% 04/01/2036 DD 10/01/06 | 336,000.000 | 497,306.88 | 457,961.28 | -39,345.60 |
| FXPF20011102 | 654902AC9 | NOKIA OYJ 6.625% 05/15/2039 DD 05/07/09 | 457,000.000 | 583,730.67 | 632,373.75 | 48,643.08 |
| FXPF20011102 | 655844CB2 | NORFOLK SOUTHERN CORP 5.100% 08/01/2118 DD 08/02/18 | 398,000.000 | 520,580.02 | 525,053.54 | 4,473.52 |
| FXPF20011102 | 655844CJ5 | NORFOLK SOUTHERN CORP 4.100% 05/15/2121 DD 05/12/21 | 200,000.000 | 199,474.00 | 227,352.00 | 27,878.00 |
| FXPF20011102 | 67066GAG9 | NVIDIA CORP 3.500% 04/01/2040 DD 03/31/20 | 312,000.000 | 374,687.04 | 351,564.72 | -23,122.32 |
| FXPF20011102 | 677050AH9 | OGLETHORPE POWER CORP 5.250% 09/01/2050 DD 08/19/11 | 110,000.000 | 144,181.40 | 140,792.30 | -3,389.10 |
| FXPF20011102 | 68389XAM7 | ORACLE CORP 5.375% 07/15/2040 DD 07/15/11 | 500,000.000 | 630,561.10 | 612,055.00 | -18,506.10 |
| FXPF20011102 | 68389XBJ3 | ORACLE CORP 4.000% 07/15/2046 DD 07/07/16 | 187,000.000 | 229,535.02 | 194,711.88 | -34,823.14 |
| FXPF20011102 | 68389XBW4 | ORACLE CORP 3.600% 04/01/2040 DD 04/01/20 | 1,429,000.000 | 1,634,265.66 | 1,438,731.49 | -195,534.17 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF20011102 | 68389XBY0 | ORACLE CORP 3.850% 04/01/2060 DD 04/01/20 | 151,000.000 | 185,687.72 | 149,713.48 | -35,974.24 |
| FXPF20011102 | 694308JU2 | PACIFIC GAS AND ELECTRIC CO 4.200% 06/01/2041 DD 03/11/21 | 375,000.000 | 373,905.00 | 378,363.75 | 4,458.75 |
| FXPF20011102 | 695114CX4 | PACIFICORP 3.300% 03/15/2051 DD 04/08/20 | 767,000.000 | 879,841.04 | 797,894.76 | -81,946.28 |
| FXPF20011102 | 71654QDD1 | PETROLEOS MEXICANOS 7.690% 01/23/2050 DD 07/23/20 | 1,115,000.000 | 1,090,475.00 | 1,075,975.00 | -14,500.00 |
| FXPF20011102 | 76025LAA2 | SCENTRE GROUP TRUST 2 144A VAR RT 09/24/2080 DD 09/24/20 | 295,000.000 | 307,505.05 | 308,643.75 | 1,138.70 |
| FXPF20011102 | 76025LAB0 | SCENTRE GROUP TRUST 2 144A VAR RT 09/24/2080 DD 09/24/20 | 595,000.000 | 627,510.80 | 637,393.75 | 9,882.95 |
| FXPF20011102 | 761713AT3 | REYNOLDS AMERICAN INC 7.250% 06/15/2037 DD 06/21/07 | 244,000.000 | 339,072.16 | 325,356.92 | -13,715.24 |
| FXPF20011102 | 761713BB1 | REYNOLDS AMERICAN INC 5.850% 08/15/2045 DD 06/12/15 | 558,000.000 | 713,542.50 | 679,889.52 | -33,652.98 |
| FXPF20011102 | 78081BAL7 | ROYALTY PHARMA PLC 3.300% 09/02/2040 DD 03/02/21 | 490,000.000 | 515,215.40 | 495,218.50 | -19,996.90 |
| FXPF20011102 | 78081BAM5 | ROYALTY PHARMA PLC 3.550% 09/02/2050 DD 03/02/21 | 490,000.000 | 522,070.50 | 487,603.90 | -34,466.60 |
| FXPF20011102 | 80414L2M6 | *SAUDI ARABIAN OIL CO 144A 3.500% 11/24/2070 DD 11/24/20 | 295,000.000 | 298,655.05 | 286,887.50 | -11,767.55 |
| FXPF20011102 | 816851BH1 | SEMPRA ENERGY 3.800% 02/01/2038 DD 01/12/18 | 505,000.000 | 584,941.50 | 555,409.10 | -29,532.40 |
| FXPF20011102 | 817826AF7 | 7-ELEVEN INC 144A 2.500% 02/10/2041 DD 02/10/21 | 335,000.000 | 313,061.05 | 310,002.30 | -3,058.75 |
| FXPF20011102 | 817826AG5 | 7-ELEVEN INC 144A 2.800% 02/10/2051 DD 02/10/21 | 110,000.000 | 98,759.10 | 102,425.40 | 3,666.30 |
| FXPF20011102 | 83368RBB7 | SOCIETE GENERALE SA 144A 3.625% 03/01/2041 DD 03/01/21 | 535,000.000 | 533,216.10 | 545,748.15 | 12,532.05 |
| FXPF20011102 | 85208NAE0 | SPRINT SPECTRUM CO LLC / 144A 5.152% 09/20/2029 DD 03/21/18 | 1,119,000.000 | 1,295,242.50 | 1,233,641.55 | -61,600.95 |
| FXPF20011102 | 867229AD8 | SUNCOR ENERGY INC 5.950% 12/01/2034 DD 12/01/03 | 370,000.000 | 477,528.60 | 476,456.40 | -1,072.20 |
| FXPF20011102 | 867229AE6 | SUNCOR ENERGY INC 6.500% 06/15/2038 DD 06/28/07 | 156,000.000 | 218,058.36 | 213,777.72 | -4,280.64 |
| FXPF20011102 | 87264ABN4 | T-MOBILE USA INC 3.300% 02/15/2051 DD 02/15/21 | 145,000.000 | 131,957.25 | 142,152.20 | 10,194.95 |
| FXPF20011102 | 87264ABY0 | T-MOBILE USA INC 3.600% 11/15/2060 DD 05/15/21 | 515,000.000 | 543,583.45 | 514,624.05 | -28,959.40 |
| FXPF20011102 | 872898AC5 | TSMC ARIZONA CORP 2.500% 10/25/2031 DD 10/25/21 | 370,000.000 | 371,091.50 | 375,143.00 | 4,051.50 |
| FXPF20011102 | 872898AD3 | TSMC ARIZONA CORP 3.125% 10/25/2041 DD 10/25/21 | 230,000.000 | 227,465.40 | 240,281.00 | 12,815.60 |
| FXPF20011102 | 874060AY2 | TAKEDA PHARMACEUTICAL CO LTD 3.025% 07/09/2040 DD 07/09/20 | 860,000.000 | 899,380.20 | 876,967.80 | -22,412.40 |
| FXPF20011102 | 874060AZ9 | TAKEDA PHARMACEUTICAL CO LTD 3.175% 07/09/2050 DD 07/09/20 | 760,000.000 | 782,636.95 | 768,998.40 | -13,638.55 |
| FXPF20011102 | 880451AW9 | TENNESSEE GAS PIPELINE CO LLC 8.375% 06/15/2032 DD 06/10/02 | 221,000.000 | 317,691.92 | 316,664.27 | -1,027.65 |
| FXPF20011102 | 88163VAD1 | TEVA PHARMACEUTICAL FINANCE CO 6.150% 02/01/2036 DD 01/31/06 | 515,000.000 | 565,910.25 | 539,874.50 | -26,035.75 |
| FXPF20011102 | 88731EAJ9 | TIME WARNER ENTERTAINMENT CO L 8.375% 07/15/2033 DD 01/15/94 | 341,000.000 | 527,492.90 | 497,062.06 | -30,430.84 |
| FXPF20011102 | 88732JAJ7 | TIME WARNER CABLE LLC 6.550% 05/01/2037 DD 04/09/07 | 603,000.000 | 827,750.16 | 790,520.94 | -37,229.22 |
| FXPF20011102 | 88732JAN8 | TIME WARNER CABLE LLC 7.300% 07/01/2038 DD 06/19/08 | 432,000.000 | 640,198.08 | 612,718.56 | -27,479.52 |
| FXPF20011102 | 88732JAU2 | TIME WARNER CABLE LLC 6.750% 06/15/2039 DD 06/29/09 | 435,000.000 | 619,096.35 | 593,992.50 | -25,103.85 |
| FXPF20011102 | 89385AAA3 | TRANSOCEAN SENTRY LTD 144A 5.375% 05/15/2023 DD 05/24/19 | 375,754.630 | 341,936.71 | 360,698.14 | 18,761.43 |
| FXPF20011102 | 91324PBE1 | UNITEDHEALTH GROUP INC 6.625% 11/15/2037 DD 11/19/07 | 22,000.000 | 35,320.34 | 32,993.40 | -2,326.94 |
| FXPF20011102 | 91911TAH6 | VALE OVERSEAS LTD 6.875% 11/21/2036 DD 11/21/06 | 609,000.000 | 874,433.07 | 809,214.84 | -65,218.23 |
| FXPF20011102 | 91911TAK9 | VALE OVERSEAS LTD 6.875% 11/10/2039 DD 11/10/09 | 455,000.000 | 655,784.60 | 610,842.05 | -44,942.55 |
| FXPF20011102 | 91912EAA3 | VALE SA 5.625% 09/11/2042 DD 09/11/12 | 311,000.000 | 416,743.11 | 370,481.86 | -46,261.25 |
| FXPF20011102 | 91913YBD1 | VALERO ENERGY CORP 3.650% 12/01/2051 DD 11/29/21 | 435,000.000 | 431,099.70 | 433,816.80 | 2,717.10 |
| FXPF20011102 | 91915WAB8 | VALIDUS HOLDINGS LTD 8.875% 01/26/2040 DD 01/26/10 | 205,000.000 | 339,246.30 | 339,652.20 | 405.90 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF20011102 | 92343VBG8 | VERIZON COMMUNICATIONS INC 3.850% 11/01/2042 DD 11/07/12 | 358,000.000 | 424,598.74 | 401,292.94 | -23,305.80 |
| FXPF20011102 | 92343VCV4 | VERIZON COMMUNICATIONS INC 4.272% 01/15/2036 DD 07/15/15 | 708,000.000 | 872,754.80 | 831,715.92 | -41,038.88 |
| FXPF20011102 | 92343VDR2 | VERIZON COMMUNICATIONS INC 4.812% 03/15/2039 DD 02/03/17 | 295,000.000 | 376,356.50 | 370,770.75 | -5,585.75 |
| FXPF20011102 | 92343VDU5 | VERIZON COMMUNICATIONS INC 5.250% 03/16/2037 DD 03/16/17 | 2,793,000.000 | 3,785,045.67 | 3,636,486.00 | -148,559.67 |
| FXPF20011102 | 925524AV2 | PARAMOUNT GLOBAL 5.500% 05/15/2033 DD 05/14/03 | 175,000.000 | 226,387.00 | 217,953.75 | -8,433.25 |
| FXPF20011102 | 925524AX8 | PARAMOUNT GLOBAL 6.875% 04/30/2036 DD 04/12/06 | 390,000.000 | 564,107.70 | 558,749.10 | -5,358.60 |
| FXPF20011102 | 92553PAP7 | PARAMOUNT GLOBAL 4.375% 03/15/2043 DD 03/15/13 | 74,000.000 | 87,428.78 | 84,426.60 | -3,002.18 |
| FXPF20011102 | 92553PAU6 | PARAMOUNT GLOBAL 5.850% 09/01/2043 DD 08/19/13 | 160,000.000 | 222,563.20 | 216,084.80 | -6,478.40 |
| FXPF20011102 | 92553PBD3 | PARAMOUNT GLOBAL VAR RT 02/28/2057 DD 02/28/17 | 931,000.000 | 964,031.25 | 928,383.89 | -35,647.36 |
| FXPF20011102 | 94973VBF3 | ANTHEM INC 5.100% 01/15/2044 DD 08/06/13 | 90,000.000 | 116,508.60 | 119,170.80 | 2,662.20 |
| FXPF20011102 | 94973VBK2 | ANTHEM INC 4.650% 08/15/2044 DD 08/12/14 | 90,000.000 | 115,094.70 | 113,177.70 | -1,917.00 |
| FXPF20011102 | 961214EP4 | WESTPAC BANKING CORP VAR RT 11/15/2035 DD 11/16/20 | 120,000.000 | 123,619.20 | 117,022.80 | -6,596.40 |
| FXPF20011102 | 961214EY5 | WESTPAC BANKING CORP 3.133% 11/18/2041 DD 11/18/21 | 315,000.000 | 315,000.00 | 313,374.60 | -1,625.40 |
| FXPF20011102 | 969457BM1 | WILLIAMS COS INC/THE VAR RT 03/15/2032 DD 03/15/03 | 243,000.000 | 355,470.12 | 360,203.76 | 4,733.64 |
| FXPF20011102 | 96950FAK0 | WILLIAMS COS INC/THE 5.800% 11/15/2043 DD 11/15/13 | 994,000.000 | 1,291,820.21 | 1,298,452.26 | 6,632.05 |
| FXPF20011202 | 00115AAM1 | AEP TRANSMISSION CO LLC 3.650% 04/01/2050 DD 04/01/20 | 95,000.000 | 115,178.00 | 105,257.15 | -9,920.85 |
| FXPF20011202 | 00130HCG8 | AES CORP/THE 2.450% 01/15/2031 DD 07/15/21 | 170,000.000 | 172,293.30 | 165,814.60 | -6,478.70 |
| FXPF20011202 | 00206RAS1 | AT&T INC 6.550% 02/15/2039 DD 02/03/09 | 125,000.000 | 176,048.75 | 174,203.75 | -1,845.00 |
| FXPF20011202 | 00206RCP5 | AT&T INC 4.500% 05/15/2035 DD 05/04/15 | 1,255,000.000 | 1,522,867.20 | 1,451,771.45 | -71,095.75 |
| FXPF20011202 | 00206RKJ0 | AT&T INC 3.500% 09/15/2053 DD 03/15/21 | 944,000.000 | 945,387.68 | 956,111.52 | 10,723.84 |
| FXPF20011202 | 00206RLJ9 | AT&T INC 3.550% 09/15/2055 DD 03/15/21 | 3,927,000.000 | 3,870,940.11 | 3,957,002.28 | 86,062.17 |
| FXPF20011202 | 00206RLV2 | AT&T INC 3.650% 09/15/2059 DD 03/15/21 | 869,000.000 | 877,464.06 | 881,270.28 | 3,806.22 |
| FXPF20011202 | 00206RMN9 | AT&T INC 3.800% 12/01/2057 DD 06/01/21 | 991,000.000 | 1,024,039.19 | 1,035,872.48 | 11,833.29 |
| FXPF20011202 | 00287YAR0 | ABBVIE INC 4.500% 05/14/2035 DD 05/14/15 | 1,275,000.000 | 1,601,489.25 | 1,529,579.25 | -71,910.00 |
| FXPF20011202 | 00287YCA5 | ABBVIE INC 4.050% 11/21/2039 DD 05/21/20 | 525,000.000 | 626,697.35 | 605,172.75 | -21,524.60 |
| FXPF20011202 | 00287YCB3 | ABBVIE INC 4.250% 11/21/2049 DD 05/21/20 | 1,455,000.000 | 1,764,983.14 | 1,744,297.65 | -20,685.49 |
| FXPF20011202 | 00287YCY3 | ABBVIE INC 4.550% 03/15/2035 DD 09/15/20 | 90,000.000 | 113,787.90 | 108,519.30 | -5,268.60 |
| FXPF20011202 | 00287YDA4 | ABBVIE INC 4.850% 06/15/2044 DD 06/15/20 | 235,000.000 | 311,031.90 | 295,340.95 | -15,690.95 |
| FXPF20011202 | 00774MAX3 | AERCAP IRELAND CAPITAL DAC / A 3.300% 01/30/2032 DD 10/29/21 | 575,000.000 | 572,838.00 | 586,960.00 | 14,122.00 |
| FXPF20011202 | 00774MAZ8 | AERCAP IRELAND CAPITAL DAC / A 3.850% 10/29/2041 DD 10/29/21 | 790,000.000 | 800,856.70 | 825,131.30 | 24,274.60 |
| FXPF20011202 | 008513AA1 | AGREE LP 2.900% 10/01/2030 DD 08/17/20 | 260,000.000 | 273,926.48 | 264,412.20 | -9,514.28 |
| FXPF20011202 | 008513AC7 | AGREE LP 2.600% 06/15/2033 DD 05/14/21 | 210,000.000 | 208,253.40 | 206,243.10 | -2,010.30 |
| FXPF20011202 | 02209SAR4 | ALTRIA GROUP INC 5.375% 01/31/2044 DD 10/31/13 | 370,000.000 | 472,897.00 | 428,215.80 | -44,681.20 |
| FXPF20011202 | 02209SAV5 | ALTRIA GROUP INC 3.875% 09/16/2046 DD 09/16/16 | 50,000.000 | 52,814.50 | 48,518.00 | -4,296.50 |
| FXPF20011202 | 02209SBE2 | ALTRIA GROUP INC 5.800% 02/14/2039 DD 02/14/19 | 205,000.000 | 270,101.85 | 246,953.25 | -23,148.60 |
| FXPF20011202 | 02209SBF9 | ALTRIA GROUP INC 5.950% 02/14/2049 DD 02/14/19 | 810,000.000 | 1,134,777.60 | 1,013,877.00 | -120,900.60 |
| FXPF20011202 | 02209SBK8 | ALTRIA GROUP INC 4.450% 05/06/2050 DD 05/06/20 | 220,000.000 | 260,090.60 | 227,695.60 | -32,395.00 |
| FXPF20011202 | 023135CA2 | AMAZON.COM INC 2.875% 05/12/2041 DD 05/12/21 | 260,000.000 | 259,019.80 | 270,618.40 | 11,598.60 |
| FXPF20011202 | 025537AP6 | AMERICAN ELECTRIC POWER CO INC 3.250% 03/01/2050 DD | 100,000.000 | 105,471.00 | 98,558.00 | -6,913.00 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| | | 03/05/20 | | | | |
| FXPF20011202 | 02666TAD9 | AMERICAN HOMES 4 RENT LP 3.375% 07/15/2051 DD 07/08/21 | 60,000.000 | 58,777.20 | 60,460.80 | 1,683.60 |
| FXPF20011202 | 026874DA2 | AMERICAN INTERNATIONAL GROUP I 4.500% 07/16/2044 DD 07/16/14 | 925,000.000 | 1,163,289.01 | 1,142,532.25 | -20,756.76 |
| FXPF20011202 | 026874DB0 | AMERICAN INTERNATIONAL GROUP I 4.375% 01/15/2055 DD 01/15/15 | 20,000.000 | 23,257.00 | 24,621.60 | 1,364.60 |
| FXPF20011202 | 026874DC8 | AMERICAN INTERNATIONAL GROUP I 3.875% 01/15/2035 DD 01/15/15 | 45,000.000 | 53,994.60 | 49,820.85 | -4,173.75 |
| FXPF20011202 | 026874DE4 | AMERICAN INTERNATIONAL GROUP I 4.700% 07/10/2035 DD 07/10/15 | 30,000.000 | 37,089.00 | 35,829.60 | -1,259.40 |
| FXPF20011202 | 026874DF1 | AMERICAN INTERNATIONAL GROUP I 4.800% 07/10/2045 DD 07/10/15 | 50,000.000 | 66,081.50 | 64,264.50 | -1,817.00 |
| FXPF20011202 | 026874DL8 | AMERICAN INTERNATIONAL GROUP I 4.750% 04/01/2048 DD 03/26/18 | 150,000.000 | 183,511.50 | 191,688.00 | 8,176.50 |
| FXPF20011202 | 026874DP9 | AMERICAN INTERNATIONAL GROUP I 4.375% 06/30/2050 DD 05/11/20 | 860,000.000 | 1,093,217.98 | 1,075,842.80 | -17,375.18 |
| FXPF20011202 | 03040WAR6 | AMERICAN WATER CAPITAL CORP 3.750% 09/01/2047 DD 08/10/17 | 130,000.000 | 159,224.00 | 145,471.30 | -13,752.70 |
| FXPF20011202 | 03040WAV7 | AMERICAN WATER CAPITAL CORP 4.150% 06/01/2049 DD 05/13/19 | 180,000.000 | 238,332.60 | 213,199.20 | -25,133.40 |
| FXPF20011202 | 031162BZ2 | AMGEN INC 4.400% 05/01/2045 DD 05/01/15 | 130,000.000 | 166,851.10 | 155,620.40 | -11,230.70 |
| FXPF20011202 | 031162CR9 | AMGEN INC 3.150% 02/21/2040 DD 02/21/20 | 720,000.000 | 792,583.20 | 740,383.20 | -52,200.00 |
| FXPF20011202 | 031162CS7 | AMGEN INC 3.375% 02/21/2050 DD 02/21/20 | 210,000.000 | 234,628.80 | 219,273.60 | -15,355.20 |
| FXPF20011202 | 03522AAH3 | ANHEUSER-BUSCH COS LLC / ANHEU 4.700% 02/01/2036 DD 02/01/19 | 1,595,000.000 | 2,017,406.55 | 1,927,621.30 | -89,785.25 |
| FXPF20011202 | 03522AAJ9 | ANHEUSER-BUSCH COS LLC / ANHEU 4.900% 02/01/2046 DD 02/01/19 | 2,115,000.000 | 2,728,869.96 | 2,681,502.75 | -47,367.21 |
| FXPF20011202 | 03523TBF4 | ANHEUSER-BUSCH INBEV WORLDWIDE 8.200% 01/15/2039 DD 01/15/11 | 50,000.000 | 86,383.00 | 81,363.50 | -5,019.50 |
| FXPF20011202 | 035240AM2 | ANHEUSER-BUSCH INBEV WORLDWIDE 4.375% 04/15/2038 DD 04/04/18 | 590,000.000 | 730,538.00 | 692,530.20 | -38,007.80 |
| FXPF20011202 | 035240AN0 | ANHEUSER-BUSCH INBEV WORLDWIDE 4.600% 04/15/2048 DD 04/04/18 | 505,000.000 | 639,027.00 | 618,928.00 | -20,099.00 |
| FXPF20011202 | 035240AP5 | ANHEUSER-BUSCH INBEV WORLDWIDE 4.750% 04/15/2058 DD 04/04/18 | 120,000.000 | 150,550.80 | 148,942.80 | -1,608.00 |
| FXPF20011202 | 035240AT7 | ANHEUSER-BUSCH INBEV WORLDWIDE 4.500% 06/01/2050 DD 04/03/20 | 245,000.000 | 298,598.65 | 303,101.75 | 4,503.10 |
| FXPF20011202 | 036752AS2 | ANTHEM INC 3.600% 03/15/2051 DD 03/17/21 | 577,000.000 | 598,162.34 | 642,870.32 | 44,707.98 |
| FXPF20011202 | 05526DBD6 | BAT CAPITAL CORP 4.390% 08/15/2037 DD 08/15/18 | 880,000.000 | 988,521.60 | 929,253.60 | -59,268.00 |
| FXPF20011202 | 05526DBF1 | BAT CAPITAL CORP 4.540% 08/15/2047 DD 08/15/18 | 779,000.000 | 827,153.47 | 817,233.32 | -9,920.15 |
| FXPF20011202 | 05526DBK0 | BAT CAPITAL CORP 4.758% 09/06/2049 DD 09/06/19 | 240,000.000 | 278,246.40 | 258,528.00 | -19,718.40 |
| FXPF20011202 | 05526DBT1 | BAT CAPITAL CORP 3.734% 09/25/2040 DD 09/25/20 | 195,000.000 | 203,392.80 | 187,796.70 | -15,596.10 |
| FXPF20011202 | 06051GJE0 | BANK OF AMERICA CORP VAR RT 06/19/2041 DD 06/19/20 | 1,145,000.000 | 1,188,543.75 | 1,105,211.25 | -83,332.50 |
| FXPF20011202 | 06051GKB4 | BANK OF AMERICA CORP VAR RT 07/21/2052 DD 07/21/21 | 815,000.000 | 815,000.00 | 820,721.30 | 5,721.30 |
| FXPF20011202 | 067901AH1 | BARRICK GOLD CORP 5.250% 04/01/2042 DD 04/03/12 | 60,000.000 | 82,759.20 | 78,016.80 | -4,742.40 |
| FXPF20011202 | 072722AE1 | *BAYCARE HEALTH SYSTEM INC 3.831% 11/15/2050 DD 04/16/20 | 90,000.000 | 112,533.30 | 107,049.60 | -5,483.70 |
| FXPF20011202 | 097023CJ2 | BOEING CO/THE 3.600% 05/01/2034 DD 05/02/19 | 200,000.000 | 210,588.00 | 209,806.00 | -782.00 |
| FXPF20011202 | 097023CV5 | BOEING CO/THE 5.705% 05/01/2040 DD 05/04/20 | 1,965,000.000 | 2,550,019.80 | 2,529,878.55 | -20,141.25 |
| FXPF20011202 | 097023CW3 | BOEING CO/THE 5.805% 05/01/2050 DD 05/04/20 | 1,665,000.000 | 2,234,824.80 | 2,261,919.15 | 27,094.35 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF20011202 | 097023CX1 | BOEING CO/THE 5.930% 05/01/2060 DD 05/04/20 | 690,000.000 | 940,996.30 | 961,066.50 | 20,070.20 |
| FXPF20011202 | 097023DC6 | BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 | 142,000.000 | 155,401.96 | 151,585.00 | -3,816.96 |
| FXPF20011202 | 101137AT4 | BOSTON SCIENTIFIC CORP 4.550% 03/01/2039 DD 02/25/19 | 420,000.000 | 535,592.40 | 503,575.80 | -32,016.60 |
| FXPF20011202 | 101137AU1 | BOSTON SCIENTIFIC CORP 4.700% 03/01/2049 DD 02/25/19 | 115,000.000 | 157,775.40 | 146,150.05 | -11,625.35 |
| FXPF20011202 | 110122DL9 | BRISTOL-MYERS SQUIBB CO 4.550% 02/20/2048 DD 02/20/20 | 545,000.000 | 760,209.60 | 698,363.00 | -61,846.60 |
| FXPF20011202 | 11135FBG5 | BROADCOM INC 144A 3.750% 02/15/2051 DD 01/19/21 | 145,000.000 | 144,373.60 | 152,032.50 | 7,658.90 |
| FXPF20011202 | 11135FBJ9 | BROADCOM INC 144A 3.500% 02/15/2041 DD 01/19/21 | 355,000.000 | 353,771.70 | 363,775.60 | 10,003.90 |
| FXPF20011202 | 12189LBH3 | BURLINGTON NORTHERN SANTA FE L 2.875% 06/15/2052 DD 12/08/21 | 335,000.000 | 335,968.80 | 336,440.50 | 471.70 |
| FXPF20011202 | 125491AP5 | CI FINANCIAL CORP 4.100% 06/15/2051 DD 06/07/21 | 505,000.000 | 507,636.15 | 549,263.25 | 41,627.10 |
| FXPF20011202 | 125523CJ7 | CIGNA CORP 3.200% 03/15/2040 DD 03/16/20 | 140,000.000 | 153,517.00 | 144,926.60 | -8,590.40 |
| FXPF20011202 | 125523CK4 | CIGNA CORP 3.400% 03/15/2050 DD 03/16/20 | 235,000.000 | 264,433.75 | 245,643.15 | -18,790.60 |
| FXPF20011202 | 125523CQ1 | CIGNA CORP 3.400% 03/15/2051 DD 03/03/21 | 150,000.000 | 149,187.00 | 157,440.00 | 8,253.00 |
| FXPF20011202 | 126650CN8 | CVS HEALTH CORP 5.125% 07/20/2045 DD 07/20/15 | 530,000.000 | 713,570.80 | 691,014.00 | -22,556.80 |
| FXPF20011202 | 126650CY4 | CVS HEALTH CORP 4.780% 03/25/2038 DD 03/09/18 | 770,000.000 | 968,747.20 | 941,086.30 | -27,660.90 |
| FXPF20011202 | 126650DG2 | CVS HEALTH CORP 3.250% 08/15/2029 DD 08/15/19 | 895,000.000 | 1,007,975.85 | 955,108.20 | -52,867.65 |
| FXPF20011202 | 126650DP2 | CVS HEALTH CORP 2.700% 08/21/2040 DD 08/21/20 | 510,000.000 | 515,941.50 | 492,619.20 | -23,322.30 |
| FXPF20011202 | 13645RAX2 | CANADIAN PACIFIC RAILWAY CO 6.125% 09/15/2115 DD 09/11/15 | 615,000.000 | 1,029,694.50 | 919,677.15 | -110,017.35 |
| FXPF20011202 | 13645RBF0 | CANADIAN PACIFIC RAILWAY CO 2.450% 12/02/2031 DD 12/02/21 | 170,000.000 | 169,940.50 | 173,258.90 | 3,318.40 |
| FXPF20011202 | 13645RBG8 | CANADIAN PACIFIC RAILWAY CO 3.000% 12/02/2041 DD 12/02/21 | 185,000.000 | 184,034.30 | 189,726.75 | 5,692.45 |
| FXPF20011202 | 13645RBH6 | CANADIAN PACIFIC RAILWAY CO 3.100% 12/02/2051 DD 12/02/21 | 470,000.000 | 470,172.60 | 481,275.30 | 11,102.70 |
| FXPF20011202 | 14448CAR5 | CARRIER GLOBAL CORP 3.377% 04/05/2040 DD 10/05/20 | 430,000.000 | 462,820.10 | 450,463.70 | -12,356.40 |
| FXPF20011202 | 14448CAS3 | CARRIER GLOBAL CORP 3.577% 04/05/2050 DD 10/05/20 | 420,000.000 | 461,961.30 | 448,194.60 | -13,766.70 |
| FXPF20011202 | 15189TAY3 | CENTERPOINT ENERGY INC 3.700% 09/01/2049 DD 08/14/19 | 70,000.000 | 74,775.40 | 75,877.90 | 1,102.50 |
| FXPF20011202 | 161175AZ7 | CHARTER COMMUNICATIONS OPERATI 6.384% 10/23/2035 DD 10/23/16 | 1,015,000.000 | 1,390,600.75 | 1,309,857.50 | -80,743.25 |
| FXPF20011202 | 161175BN3 | CHARTER COMMUNICATIONS OPERATI 5.750% 04/01/2048 DD 04/17/18 | 285,000.000 | 372,905.40 | 356,483.70 | -16,421.70 |
| FXPF20011202 | 161175BT0 | CHARTER COMMUNICATIONS OPERATI 4.800% 03/01/2050 DD 10/24/19 | 825,000.000 | 985,380.00 | 926,730.75 | -58,649.25 |
| FXPF20011202 | 161175BZ6 | CHARTER COMMUNICATIONS OPERATI 3.500% 06/01/2041 DD 03/04/21 | 155,000.000 | 153,657.47 | 151,538.85 | -2,118.62 |
| FXPF20011202 | 161175CA0 | CHARTER COMMUNICATIONS OPERATI 3.900% 06/01/2052 DD 03/04/21 | 575,000.000 | 576,692.52 | 578,674.25 | 1,981.73 |
| FXPF20011202 | 172967BL4 | CITIGROUP INC 6.625% 06/15/2032 DD 06/06/02 | 225,000.000 | 318,957.75 | 298,858.50 | -20,099.25 |
| FXPF20011202 | 172967HS3 | CITIGROUP INC 5.300% 05/06/2044 DD 05/06/14 | 70,000.000 | 98,763.70 | 91,608.30 | -7,155.40 |
| FXPF20011202 | 172967MY4 | CITIGROUP INC VAR RT 05/01/2032 DD 05/04/21 | 450,000.000 | 450,000.00 | 452,848.50 | 2,848.50 |
| FXPF20011202 | 191216DC1 | COCA-COLA CO/THE 2.500% 03/15/2051 DD 09/18/20 | 245,000.000 | 252,474.95 | 236,082.00 | -16,392.95 |
| FXPF20011202 | 198280AH2 | COLUMBIA PIPELINE GROUP INC 5.800% 06/01/2045 DD 12/01/15 | 635,000.000 | 867,479.85 | 841,876.65 | -25,603.20 |
| FXPF20011202 | 20030NAF8 | COMCAST CORP 5.650% 06/15/2035 DD 06/09/05 | 150,000.000 | 215,346.00 | 198,675.00 | -16,671.00 |
| FXPF20011202 | 20030NDR9 | COMCAST CORP 144A 2.887% 11/01/2051 DD 08/19/21 | 366,000.000 | 360,700.32 | 355,375.02 | -5,325.30 |
| FXPF20011202 | 20030NDV0 | COMCAST CORP 144A 2.987% 11/01/2063 DD 08/19/21 | 346,000.000 | 342,437.76 | 329,935.22 | -12,502.54 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF20011202 | 202712BL8 | COMMONWEALTH BANK OF AUST 144A 3.743% 09/12/2039 DD 09/12/19 | 195,000.000 | 229,515.00 | 209,488.50 | -20,026.50 |
| FXPF20011202 | 21036PAT5 | CONSTELLATION BRANDS INC 4.500% 05/09/2047 DD 05/09/17 | 165,000.000 | 208,251.45 | 197,734.35 | -10,517.10 |
| FXPF20011202 | 21036PAZ1 | CONSTELLATION BRANDS INC 4.100% 02/15/2048 DD 02/07/18 | 210,000.000 | 254,389.80 | 238,875.00 | -15,514.80 |
| FXPF20011202 | 21036PBD9 | CONSTELLATION BRANDS INC 5.250% 11/15/2048 DD 10/29/18 | 35,000.000 | 49,246.05 | 46,020.10 | -3,225.95 |
| FXPF20011202 | 210371AF7 | EXELON CORP 7.600% 04/01/2032 DD 03/26/02 | 460,000.000 | 668,614.60 | 648,443.60 | -20,171.00 |
| FXPF20011202 | 210518DJ2 | CONSUMERS ENERGY CO 2.500% 05/01/2060 DD 05/13/20 | 375,000.000 | 353,059.00 | 332,186.25 | -20,872.75 |
| FXPF20011202 | 23291KAJ4 | DH EUROPE FINANCE II SARL 3.250% 11/15/2039 DD 11/07/19 | 270,000.000 | 307,516.50 | 288,991.80 | -18,524.70 |
| FXPF20011202 | 251526CK3 | DEUTSCHE BANK AG/NEW YORK NY VAR RT 05/28/2032 DD 05/28/21 | 305,000.000 | 305,000.00 | 307,674.85 | 2,674.85 |
| FXPF20011202 | 251566AA3 | DEUTSCHE TELEKOM AG 144A 3.625% 01/21/2050 DD 01/21/20 | 145,000.000 | 166,664.45 | 154,024.80 | -12,639.65 |
| FXPF20011202 | 251799AA0 | DEVON ENERGY CORP 7.950% 04/15/2032 DD 03/25/02 | 15,000.000 | 21,025.50 | 21,038.40 | 12.90 |
| FXPF20011202 | 25179MAL7 | DEVON ENERGY CORP 5.600% 07/15/2041 DD 07/12/11 | 170,000.000 | 207,093.09 | 213,764.80 | 6,671.71 |
| FXPF20011202 | 25179MAU7 | DEVON ENERGY CORP 5.000% 06/15/2045 DD 06/16/15 | 110,000.000 | 129,566.80 | 133,356.30 | 3,789.50 |
| FXPF20011202 | 254687FM3 | WALT DISNEY CO/THE 2.750% 09/01/2049 DD 09/06/19 | 520,000.000 | 550,149.60 | 505,102.00 | -45,047.60 |
| FXPF20011202 | 254687FY7 | WALT DISNEY CO/THE 3.500% 05/13/2040 DD 05/13/20 | 390,000.000 | 458,441.10 | 428,266.80 | -30,174.30 |
| FXPF20011202 | 254687FZ4 | WALT DISNEY CO/THE 3.600% 01/13/2051 DD 05/13/20 | 505,000.000 | 575,180.45 | 573,255.80 | -1,924.65 |
| FXPF20011202 | 25746UDG1 | DOMINION ENERGY INC 3.375% 04/01/2030 DD 04/03/20 | 235,000.000 | 267,688.50 | 249,619.35 | -18,069.15 |
| FXPF20011202 | 25746UDK2 | DOMINION ENERGY INC 3.300% 04/15/2041 DD 04/05/21 | 565,000.000 | 572,035.50 | 588,487.05 | 16,451.55 |
| FXPF20011202 | 26441CBN4 | DUKE ENERGY CORP 3.500% 06/15/2051 DD 06/10/21 | 305,000.000 | 305,922.95 | 316,114.20 | 10,191.25 |
| FXPF20011202 | 26442EAG5 | DUKE ENERGY OHIO INC 4.300% 02/01/2049 DD 01/08/19 | 180,000.000 | 232,799.40 | 216,734.40 | -16,065.00 |
| FXPF20011202 | 26444HAF8 | DUKE ENERGY FLORIDA LLC 4.200% 07/15/2048 DD 06/21/18 | 250,000.000 | 321,677.50 | 300,985.00 | -20,692.50 |
| FXPF20011202 | 283695BE3 | EL PASO NATURAL GAS CO LLC 7.500% 11/15/2026 DD 11/13/96 | 255,000.000 | 325,183.65 | 309,909.15 | -15,274.50 |
| FXPF20011202 | 283695BK9 | EL PASO NATURAL GAS CO LLC VAR RT 06/15/2032 DD 06/15/03 | 225,000.000 | 316,854.00 | 322,355.25 | 5,501.25 |
| FXPF20011202 | 29103DAM8 | EMERA US FINANCE LP 4.750% 06/15/2046 DD 12/15/16 | 355,000.000 | 453,974.00 | 419,499.95 | -34,474.05 |
| FXPF20011202 | 29273RAT6 | ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13 | 35,000.000 | 37,107.00 | 38,698.80 | 1,591.80 |
| FXPF20011202 | 29273RAZ2 | ENERGY TRANSFER LP 5.950% 10/01/2043 DD 09/19/13 | 240,000.000 | 271,862.40 | 289,204.80 | 17,342.40 |
| FXPF20011202 | 29273RBE8 | ENERGY TRANSFER LP 4.900% 03/15/2035 DD 03/12/15 | 450,000.000 | 495,432.00 | 508,945.50 | 13,513.50 |
| FXPF20011202 | 29273RBF5 | ENERGY TRANSFER LP 5.150% 03/15/2045 DD 03/12/15 | 175,000.000 | 189,645.75 | 198,327.50 | 8,681.75 |
| FXPF20011202 | 29273RBJ7 | ENERGY TRANSFER LP 6.125% 12/15/2045 DD 06/23/15 | 30,000.000 | 35,439.00 | 37,419.90 | 1,980.90 |
| FXPF20011202 | 29273RBL2 | ENERGY TRANSFER LP 5.300% 04/15/2047 DD 01/17/17 | 570,000.000 | 630,576.43 | 662,505.30 | 31,928.87 |
| FXPF20011202 | 29279FAA7 | ENERGY TRANSFER LP 6.250% 04/15/2049 DD 01/15/19 | 115,000.000 | 148,928.16 | 150,673.00 | 1,744.84 |
| FXPF20011202 | 29364GAK9 | ENTERGY CORP 3.750% 06/15/2050 DD 05/19/20 | 575,000.000 | 647,975.32 | 621,184.00 | -26,791.32 |
| FXPF20011202 | 29364WBJ6 | ENTERGY LOUISIANA LLC 3.100% 06/15/2041 DD 03/10/21 | 640,000.000 | 635,929.60 | 658,483.20 | 22,553.60 |
| FXPF20011202 | 29365TAJ3 | ENTERGY TEXAS INC 3.550% 09/30/2049 DD 09/20/19 | 280,000.000 | 322,996.80 | 296,427.60 | -26,569.20 |
| FXPF20011202 | 293791AF6 | ENTERPRISE PRODUCTS OPERATING 6.875% 03/01/2033 DD 02/14/03 | 95,000.000 | 133,031.34 | 128,484.65 | -4,546.69 |
| FXPF20011202 | 293791AP4 | ENTERPRISE PRODUCTS OPERATING 6.650% 10/15/2034 DD 10/04/04 | 140,000.000 | 196,449.40 | 190,509.20 | -5,940.20 |
| FXPF20011202 | 29379VAV5 | ENTERPRISE PRODUCTS OPERATING 5.700% 02/15/2042 DD 08/24/11 | 155,000.000 | 212,801.05 | 201,961.90 | -10,839.15 |
| FXPF20011202 | 29379VBA0 | ENTERPRISE PRODUCTS OPERATING 4.850% 03/15/2044 DD 03/18/13 | 120,000.000 | 148,866.00 | 144,841.20 | -4,024.80 |
| FXPF20011202 | 29379VBF9 | ENTERPRISE PRODUCTS OPERATING 4.950% 10/15/2054 DD | 260,000.000 | 330,722.60 | 329,222.40 | -1,500.20 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| | | 10/14/14 | | | | |
| FXPF20011202 | 29379VBJ1 | ENTERPRISE PRODUCTS OPERATING 4.900% 05/15/2046 DD 05/07/15 | 220,000.000 | 280,016.00 | 266,831.40 | -13,184.60 |
| FXPF20011202 | 29379VBQ5 | ENTERPRISE PRODUCTS OPERATING 4.250% 02/15/2048 DD 02/15/18 | 410,000.000 | 479,381.90 | 465,632.90 | -13,749.00 |
| FXPF20011202 | 29379VBW2 | ENTERPRISE PRODUCTS OPERATING 4.200% 01/31/2050 DD 07/08/19 | 65,000.000 | 73,747.70 | 73,123.70 | -624.00 |
| FXPF20011202 | 30161MAG8 | CONSTELLATION ENERGY GENERATIO 6.250% 10/01/2039 DD 09/23/09 | 242,000.000 | 309,845.04 | 302,908.98 | -6,936.06 |
| FXPF20011202 | 30161MAJ2 | CONSTELLATION ENERGY GENERATIO 5.750% 10/01/2041 DD 09/30/10 | 220,000.000 | 270,404.20 | 262,143.20 | -8,261.00 |
| FXPF20011202 | 30161MAN3 | CONSTELLATION ENERGY GENERATIO 5.600% 06/15/2042 DD 12/15/12 | 1,000,000.000 | 1,146,205.05 | 1,184,770.00 | 38,564.95 |
| FXPF20011202 | 30161NAQ4 | EXELON CORP 4.950% 06/15/2035 DD 12/15/15 | 320,000.000 | 403,116.80 | 381,184.00 | -21,932.80 |
| FXPF20011202 | 31428XBN5 | FEDEX CORP 4.400% 01/15/2047 DD 01/06/17 | 80,000.000 | 101,081.60 | 94,522.40 | -6,559.20 |
| FXPF20011202 | 36164QNA2 | GE CAPITAL INTERNATIONAL FUNDI 4.418% 11/15/2035 DD 05/15/16 | 2,815,000.000 | 3,367,852.40 | 3,364,262.80 | -3,589.60 |
| FXPF20011202 | 369550BQ0 | GENERAL DYNAMICS CORP 2.850% 06/01/2041 DD 05/10/21 | 170,000.000 | 174,073.20 | 175,372.00 | 1,298.80 |
| FXPF20011202 | 37045VAF7 | GENERAL MOTORS CO 6.250% 10/02/2043 DD 04/02/14 | 435,000.000 | 569,651.21 | 596,846.10 | 27,194.89 |
| FXPF20011202 | 37045VAH3 | GENERAL MOTORS CO 5.000% 04/01/2035 DD 11/12/14 | 75,000.000 | 90,306.00 | 88,635.00 | -1,671.00 |
| FXPF20011202 | 37045VAK6 | GENERAL MOTORS CO 6.600% 04/01/2036 DD 02/23/16 | 225,000.000 | 304,625.25 | 304,733.25 | 108.00 |
| FXPF20011202 | 37045VAP5 | GENERAL MOTORS CO 5.150% 04/01/2038 DD 08/07/17 | 165,000.000 | 198,387.75 | 199,308.45 | 920.70 |
| FXPF20011202 | 37045XCY0 | GENERAL MOTORS FINANCIAL CO IN 3.600% 06/21/2030 DD 06/22/20 | 205,000.000 | 228,570.90 | 218,843.65 | -9,727.25 |
| FXPF20011202 | 38141GYC2 | GOLDMAN SACHS GROUP INC/THE VAR RT 04/22/2042 DD 04/22/21 | 385,000.000 | 385,000.00 | 400,419.25 | 15,419.25 |
| FXPF20011202 | 38141GYK4 | GOLDMAN SACHS GROUP INC/THE VAR RT 07/21/2042 DD 07/21/21 | 70,000.000 | 71,465.80 | 69,798.40 | -1,667.40 |
| FXPF20011202 | 38148LAF3 | GOLDMAN SACHS GROUP INC/THE 5.150% 05/22/2045 DD 05/22/15 | 565,000.000 | 787,372.70 | 736,556.60 | -50,816.10 |
| FXPF20011202 | 38148YAA6 | GOLDMAN SACHS GROUP INC/THE VAR RT 10/31/2038 DD 10/31/17 | 855,000.000 | 1,043,390.70 | 980,214.75 | -63,175.95 |
| FXPF20011202 | 404119CB3 | HCA INC 3.500% 07/15/2051 DD 06/30/21 | 700,000.000 | 696,507.00 | 716,310.00 | 19,803.00 |
| FXPF20011202 | 42809HAH0 | HESS CORP 5.800% 04/01/2047 DD 09/28/16 | 435,000.000 | 575,398.80 | 557,387.25 | -18,011.55 |
| FXPF20011202 | 437076BS0 | HOME DEPOT INC/THE 3.900% 06/15/2047 DD 06/05/17 | 460,000.000 | 587,466.00 | 539,244.20 | -48,221.80 |
| FXPF20011202 | 437076BX9 | HOME DEPOT INC/THE 4.500% 12/06/2048 DD 12/06/18 | 40,000.000 | 56,151.60 | 51,894.80 | -4,256.80 |
| FXPF20011202 | 437076CC4 | HOME DEPOT INC/THE 3.300% 04/15/2040 DD 03/30/20 | 150,000.000 | 176,789.99 | 163,065.00 | -13,724.99 |
| FXPF20011202 | 437076CD2 | HOME DEPOT INC/THE 3.350% 04/15/2050 DD 03/30/20 | 130,000.000 | 154,709.10 | 142,312.30 | -12,396.80 |
| FXPF20011202 | 454889AT3 | INDIANA MICHIGAN POWER CO 4.250% 08/15/2048 DD 08/08/18 | 340,000.000 | 439,613.20 | 404,705.40 | -34,907.80 |
| FXPF20011202 | 459506AL5 | INTERNATIONAL FLAVORS & FRAGRA 5.000% 09/26/2048 DD 09/26/18 | 85,000.000 | 112,517.05 | 109,615.15 | -2,901.90 |
| FXPF20011202 | 459506AR2 | INTERNATIONAL FLAVORS & F 144A 3.268% 11/15/2040 DD 09/16/20 | 540,000.000 | 571,766.75 | 549,828.00 | -21,938.75 |
| FXPF20011202 | 459506AS0 | INTERNATIONAL FLAVORS & F 144A 3.468% 12/01/2050 DD 09/16/20 | 730,000.000 | 785,175.25 | 767,602.30 | -17,572.95 |
| FXPF20011202 | 46590XAD8 | JBS USA LUX SA / JBS USA 144A 3.000% 05/15/2032 DD 12/01/21 | 470,000.000 | 463,932.30 | 470,000.00 | 6,067.70 |
| FXPF20011202 | 46647PAA4 | JPMORGAN CHASE & CO VAR RT 02/22/2048 DD 02/22/17 | 320,000.000 | 419,097.60 | 392,508.80 | -26,588.80 |
| FXPF20011202 | 46647PAL0 | JPMORGAN CHASE & CO VAR RT 11/15/2048 DD 11/10/17 | 145,000.000 | 182,486.85 | 170,653.40 | -11,833.45 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF20011202 | 46647PCR5 | JPMORGAN CHASE & CO VAR RT 11/08/2032 DD 11/08/21 | 850,000.000 | 850,000.00 | 856,902.00 | 6,902.00 |
| FXPF20011202 | 49271VAC4 | KEURIG DR PEPPER INC 4.985% 05/25/2038 DD 05/25/19 | 105,000.000 | 140,590.80 | 130,054.05 | -10,536.75 |
| FXPF20011202 | 49271VAD2 | KEURIG DR PEPPER INC 5.085% 05/25/2048 DD 05/25/19 | 70,000.000 | 98,770.00 | 91,634.90 | -7,135.10 |
| FXPF20011202 | 494550AT3 | KINDER MORGAN ENERGY PARTNERS 5.800% 03/15/2035 DD 03/15/05 | 90,000.000 | 113,023.80 | 113,063.40 | 39.60 |
| FXPF20011202 | 494550BH8 | KINDER MORGAN ENERGY PARTNERS 6.375% 03/01/2041 DD 03/04/11 | 240,000.000 | 317,320.80 | 318,808.80 | 1,488.00 |
| FXPF20011202 | 49456BAH4 | KINDER MORGAN INC 5.550% 06/01/2045 DD 11/26/14 | 85,000.000 | 108,852.70 | 107,778.30 | -1,074.40 |
| FXPF20011202 | 49456BAJ0 | KINDER MORGAN INC 5.050% 02/15/2046 DD 02/26/15 | 115,000.000 | 139,044.62 | 138,263.35 | -781.27 |
| FXPF20011202 | 49456BAQ4 | KINDER MORGAN INC 5.200% 03/01/2048 DD 03/01/18 | 165,000.000 | 207,264.20 | 204,439.95 | -2,824.25 |
| FXPF20011202 | 50249AAA1 | LYB INTERNATIONAL FINANCE III 4.200% 10/15/2049 DD 10/10/19 | 755,000.000 | 882,534.60 | 875,060.10 | -7,474.50 |
| FXPF20011202 | 50249AAD5 | LYB INTERNATIONAL FINANCE III 4.200% 05/01/2050 DD 04/20/20 | 120,000.000 | 139,840.80 | 139,184.40 | -656.40 |
| FXPF20011202 | 50249AAH6 | LYB INTERNATIONAL FINANCE III 3.375% 10/01/2040 DD 10/08/20 | 65,000.000 | 67,988.10 | 67,880.80 | -107.30 |
| FXPF20011202 | 50249AAK9 | LYB INTERNATIONAL FINANCE III 3.800% 10/01/2060 DD 10/08/20 | 100,000.000 | 107,399.00 | 105,999.00 | -1,400.00 |
| FXPF20011202 | 53079EBJ2 | LIBERTY MUTUAL GROUP INC 144A 3.951% 10/15/2050 DD 09/27/19 | 545,000.000 | 652,637.50 | 605,418.70 | -47,218.80 |
| FXPF20011202 | 53079EBK9 | LIBERTY MUTUAL GROUP INC 144A 3.950% 05/15/2060 DD 05/07/20 | 125,000.000 | 149,200.00 | 137,813.75 | -11,386.25 |
| FXPF20011202 | 539830AZ2 | LOCKHEED MARTIN CORP 4.850% 09/15/2041 DD 09/09/11 | 135,000.000 | 180,615.15 | 171,985.95 | -8,629.20 |
| FXPF20011202 | 55336VAM2 | MPLX LP 4.500% 04/15/2038 DD 02/08/18 | 400,000.000 | 457,528.00 | 448,964.00 | -8,564.00 |
| FXPF20011202 | 55336VBQ2 | MPLX LP 2.650% 08/15/2030 DD 08/18/20 | 545,000.000 | 571,165.45 | 543,081.60 | -28,083.85 |
| FXPF20011202 | 56585AAH5 | MARATHON PETROLEUM CORP 4.750% 09/15/2044 DD 09/05/14 | 45,000.000 | 49,735.80 | 53,107.65 | 3,371.85 |
| FXPF20011202 | 573284AX4 | MARTIN MARIETTA MATERIALS INC 3.200% 07/15/2051 DD 07/02/21 | 185,000.000 | 183,514.45 | 187,873.05 | 4,358.60 |
| FXPF20011202 | 594918CD4 | MICROSOFT CORP 2.675% 06/01/2060 DD 06/01/20 | 320,000.000 | 346,784.00 | 320,438.40 | -26,345.60 |
| FXPF20011202 | 594918CE2 | MICROSOFT CORP 2.921% 03/17/2052 DD 03/17/21 | 2,118,000.000 | 2,234,551.45 | 2,257,851.54 | 23,300.09 |
| FXPF20011202 | 594918CF9 | MICROSOFT CORP 3.041% 03/17/2062 DD 03/17/21 | 405,000.000 | 431,537.88 | 435,257.55 | 3,719.67 |
| FXPF20011202 | 60284MAB8 | MINERA MEXICO SA DE CV 144A 4.500% 01/26/2050 DD 09/26/19 | 680,000.000 | 784,544.33 | 742,906.80 | -41,637.53 |
| FXPF20011202 | 606822BK9 | MITSUBISHI UFJ FINANCIAL GROUP 3.751% 07/18/2039 DD 07/18/19 | 284,000.000 | 345,926.20 | 322,794.40 | -23,131.80 |
| FXPF20011202 | 61747YED3 | MORGAN STANLEY VAR RT 07/21/2032 DD 07/20/21 | 390,000.000 | 390,000.00 | 381,895.80 | -8,104.20 |
| FXPF20011202 | 61747YEH4 | MORGAN STANLEY VAR RT 10/20/2032 DD 10/19/21 | 110,000.000 | 109,681.00 | 110,023.10 | 342.10 |
| FXPF20011202 | 61772BAC7 | MORGAN STANLEY VAR RT 04/22/2042 DD 04/22/21 | 325,000.000 | 325,000.00 | 341,461.25 | 16,461.25 |
| FXPF20011202 | 649322AH7 | *NEW YORK AND PRESBYTERIAN HOSP 2.256% 08/01/2040 DD 08/19/20 | 120,000.000 | 117,378.00 | 112,570.80 | -4,807.20 |
| FXPF20011202 | 649322AJ3 | *NEW YORK AND PRESBYTERIAN HOSP 2.606% 08/01/2060 DD 08/19/20 | 85,000.000 | 83,901.80 | 81,289.75 | -2,612.05 |
| FXPF20011202 | 651639AM8 | NEWMONT CORP 6.250% 10/01/2039 DD 09/18/09 | 370,000.000 | 559,998.70 | 517,163.80 | -42,834.90 |
| FXPF20011202 | 651639AW6 | NEWMONT CORP 5.875% 04/01/2035 DD 04/01/19 | 815,000.000 | 1,185,776.10 | 1,060,249.80 | -125,526.30 |
| FXPF20011202 | 65473QBF9 | NISOURCE INC 4.375% 05/15/2047 DD 05/22/17 | 545,000.000 | 691,446.95 | 643,813.95 | -47,633.00 |
| FXPF20011202 | 655844BX5 | NORFOLK SOUTHERN CORP 3.942% 11/01/2047 DD 05/01/18 | 450,000.000 | 548,680.50 | 522,598.50 | -26,082.00 |
| FXPF20011202 | 655844CH9 | NORFOLK SOUTHERN CORP 3.155% 05/15/2055 DD 05/15/20 | 130,000.000 | 141,753.30 | 132,237.30 | -9,516.00 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF20011202 | 665772CU1 | NORTHERN STATES POWER CO/MN 3.200% 04/01/2052 DD 03/30/21 | 150,000.000 | 149,443.50 | 159,546.00 | 10,102.50 |
| FXPF20011202 | 666807BH4 | NORTHROP GRUMMAN CORP 4.750% 06/01/2043 DD 05/31/13 | 635,000.000 | 846,842.35 | 801,014.40 | -45,827.95 |
| FXPF20011202 | 666807BJ0 | NORTHROP GRUMMAN CORP 3.850% 04/15/2045 DD 02/06/15 | 40,000.000 | 48,770.40 | 45,477.20 | -3,293.20 |
| FXPF20011202 | 666807BP6 | NORTHROP GRUMMAN CORP 4.030% 10/15/2047 DD 10/13/17 | 675,000.000 | 846,936.00 | 798,255.00 | -48,681.00 |
| FXPF20011202 | 666807BT8 | NORTHROP GRUMMAN CORP 5.150% 05/01/2040 DD 03/23/20 | 145,000.000 | 200,418.99 | 188,584.10 | -11,834.89 |
| FXPF20011202 | 67066GAG9 | NVIDIA CORP 3.500% 04/01/2040 DD 03/31/20 | 220,000.000 | 264,202.40 | 247,898.20 | -16,304.20 |
| FXPF20011202 | 67066GAH7 | NVIDIA CORP 3.500% 04/01/2050 DD 03/31/20 | 175,000.000 | 212,290.75 | 200,249.00 | -12,041.75 |
| FXPF20011202 | 677050AG1 | OGLETHORPE POWER CORP 5.950% 11/01/2039 DD 11/03/09 | 20,000.000 | 26,428.20 | 26,602.20 | 174.00 |
| FXPF20011202 | 677050AH9 | OGLETHORPE POWER CORP 5.250% 09/01/2050 DD 08/19/11 | 95,000.000 | 117,486.50 | 121,593.35 | 4,106.85 |
| FXPF20011202 | 677050AK2 | OGLETHORPE POWER CORP 4.550% 06/01/2044 DD 06/12/14 | 165,000.000 | 185,537.55 | 186,862.50 | 1,324.95 |
| FXPF20011202 | 677050AN6 | OGLETHORPE POWER CORP 5.050% 10/01/2048 DD 04/01/19 | 745,000.000 | 946,008.45 | 943,088.05 | -2,920.40 |
| FXPF20011202 | 677050AQ9 | OGLETHORPE POWER CORP 3.750% 08/01/2050 DD 02/01/21 | 285,000.000 | 306,266.70 | 305,944.65 | -322.05 |
| FXPF20011202 | 677052AA0 | OGLETHORPE POWER CORP 5.375% 11/01/2040 DD 11/09/10 | 595,000.000 | 737,306.15 | 759,071.25 | 21,765.10 |
| FXPF20011202 | 68233DAP2 | ONCOR ELECTRIC DELIVERY CO LLC 7.250% 01/15/2033 DD 07/15/03 | 50,000.000 | 77,382.00 | 72,487.00 | -4,895.00 |
| FXPF20011202 | 68233JAS3 | ONCOR ELECTRIC DELIVERY CO LLC 5.300% 06/01/2042 DD 05/18/12 | 286,000.000 | 408,776.94 | 382,996.90 | -25,780.04 |
| FXPF20011202 | 68389XBH7 | ORACLE CORP 3.850% 07/15/2036 DD 07/07/16 | 95,000.000 | 114,718.20 | 100,503.35 | -14,214.85 |
| FXPF20011202 | 68389XBJ3 | ORACLE CORP 4.000% 07/15/2046 DD 07/07/16 | 225,000.000 | 276,178.50 | 234,279.00 | -41,899.50 |
| FXPF20011202 | 68389XBZ7 | ORACLE CORP 3.650% 03/25/2041 DD 03/24/21 | 245,000.000 | 243,348.70 | 248,383.45 | 5,034.75 |
| FXPF20011202 | 68389XCA1 | ORACLE CORP 3.950% 03/25/2051 DD 03/24/21 | 345,000.000 | 344,396.25 | 359,476.20 | 15,079.95 |
| FXPF20011202 | 694308JG3 | PACIFIC GAS AND ELECTRIC CO 2.500% 02/01/2031 DD 06/19/20 | 240,000.000 | 240,876.00 | 228,736.80 | -12,139.20 |
| FXPF20011202 | 694308JH1 | PACIFIC GAS AND ELECTRIC CO 3.300% 08/01/2040 DD 06/19/20 | 195,000.000 | 190,775.55 | 181,264.20 | -9,511.35 |
| FXPF20011202 | 694308JJ7 | PACIFIC GAS AND ELECTRIC CO 3.500% 08/01/2050 DD 06/19/20 | 440,000.000 | 437,320.40 | 408,993.20 | -28,327.20 |
| FXPF20011202 | 694308JU2 | PACIFIC GAS AND ELECTRIC CO 4.200% 06/01/2041 DD 03/11/21 | 255,000.000 | 254,255.40 | 257,287.35 | 3,031.95 |
| FXPF20011202 | 695114CX4 | PACIFICORP 3.300% 03/15/2051 DD 04/08/20 | 200,000.000 | 229,424.00 | 208,056.00 | -21,368.00 |
| FXPF20011202 | 71644EAJ1 | SUNCOR ENERGY INC 6.800% 05/15/2038 DD 05/15/08 | 235,000.000 | 329,681.50 | 328,233.90 | -1,447.60 |
| FXPF20011202 | 717081EV1 | PFIZER INC 4.000% 03/15/2049 DD 03/11/19 | 180,000.000 | 236,579.40 | 219,974.40 | -16,605.00 |
| FXPF20011202 | 718546BA1 | PHILLIPS 66 3.300% 03/15/2052 DD 11/15/21 | 325,000.000 | 322,604.75 | 325,903.50 | 3,298.75 |
| FXPF20011202 | 718549AE8 | PHILLIPS 66 PARTNERS LP 4.900% 10/01/2046 DD 10/14/16 | 250,000.000 | 280,130.00 | 305,310.00 | 25,180.00 |
| FXPF20011202 | 725906AN1 | BARRICK GOLD CORP 6.450% 10/15/2035 DD 04/15/04 | 80,000.000 | 111,281.60 | 109,036.80 | -2,244.80 |
| FXPF20011202 | 74432QAC9 | PRUDENTIAL FINANCIAL INC 5.750% 07/15/2033 DD 07/07/03 | 105,000.000 | 141,549.45 | 136,345.65 | -5,203.80 |
| FXPF20011202 | 75513ECP4 | RAYTHEON TECHNOLOGIES CORP 3.030% 03/15/2052 DD 11/16/21 | 1,060,000.000 | 1,062,334.75 | 1,069,370.40 | 7,035.65 |
| FXPF20011202 | 75884RAW3 | REGENCY CENTERS LP 4.400% 02/01/2047 DD 01/26/17 | 35,000.000 | 40,575.85 | 41,268.50 | 692.65 |
| FXPF20011202 | 76169XAA2 | REXFORD INDUSTRIAL REALTY LP 2.125% 12/01/2030 DD 11/16/20 | 75,000.000 | 71,434.50 | 71,319.00 | -115.50 |
| FXPF20011202 | 76169XAB0 | REXFORD INDUSTRIAL REALTY LP 2.150% 09/01/2031 DD 08/09/21 | 260,000.000 | 252,193.60 | 245,783.20 | -6,410.40 |
| FXPF20011202 | 761713AZ9 | REYNOLDS AMERICAN INC 6.150% 09/15/2043 DD 09/17/13 | 50,000.000 | 64,692.00 | 61,385.50 | -3,306.50 |
| FXPF20011202 | 761713BB1 | REYNOLDS AMERICAN INC 5.850% 08/15/2045 DD 06/12/15 | 580,000.000 | 741,675.00 | 706,695.20 | -34,979.80 |
| FXPF20011202 | 775109BB6 | ROGERS COMMUNICATIONS INC 5.000% 03/15/2044 DD | 175,000.000 | 239,919.75 | 216,511.75 | -23,408.00 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| | | 03/10/14 | | | | |
| FXPF20011202 | 78516FAB5 | SABAL TRAIL TRANSMISSION 144A 4.682% 05/01/2038 DD 04/30/18 | 425,000.000 | 515,316.75 | 509,796.00 | -5,520.75 |
| FXPF20011202 | 797440BX1 | SAN DIEGO GAS & ELECTRIC CO 4.100% 06/15/2049 DD 05/31/19 | 130,000.000 | 162,125.59 | 154,146.20 | -7,979.39 |
| FXPF20011202 | 816851BH1 | SEMPRA ENERGY 3.800% 02/01/2038 DD 01/12/18 | 280,000.000 | 324,324.00 | 307,949.60 | -16,374.40 |
| FXPF20011202 | 816851BJ7 | SEMPRA ENERGY 4.000% 02/01/2048 DD 01/12/18 | 330,000.000 | 393,204.90 | 368,346.00 | -24,858.90 |
| FXPF20011202 | 817826AF7 | 7-ELEVEN INC 144A 2.500% 02/10/2041 DD 02/10/21 | 235,000.000 | 232,440.85 | 217,464.30 | -14,976.55 |
| FXPF20011202 | 817826AG5 | 7-ELEVEN INC 144A 2.800% 02/10/2051 DD 02/10/21 | 350,000.000 | 348,659.50 | 325,899.00 | -22,760.50 |
| FXPF20011202 | 828807DJ3 | SIMON PROPERTY GROUP LP 3.800% 07/15/2050 DD 07/09/20 | 625,000.000 | 692,910.29 | 703,418.75 | 10,508.46 |
| FXPF20011202 | 843452AZ6 | SOUTHERN NATURAL GAS CO LLC 8.000% 03/01/2032 DD 02/26/02 | 70,000.000 | 99,986.60 | 97,449.10 | -2,537.50 |
| FXPF20011202 | 845437BQ4 | SOUTHWESTERN ELECTRIC POWER CO 3.850% 02/01/2048 DD 01/22/18 | 30,000.000 | 35,337.30 | 32,387.70 | -2,949.60 |
| FXPF20011202 | 84861TAF5 | SPIRIT REALTY LP 3.400% 01/15/2030 DD 09/16/19 | 110,000.000 | 119,298.30 | 115,793.70 | -3,504.60 |
| FXPF20011202 | 84861TAG3 | SPIRIT REALTY LP 3.200% 02/15/2031 DD 08/06/20 | 1,345,000.000 | 1,422,081.61 | 1,391,496.65 | -30,584.96 |
| FXPF20011202 | 867224AE7 | SUNCOR ENERGY INC 3.750% 03/04/2051 DD 03/04/21 | 175,000.000 | 174,156.50 | 188,515.25 | 14,358.75 |
| FXPF20011202 | 867229AC0 | SUNCOR ENERGY INC 7.150% 02/01/2032 DD 01/29/02 | 150,000.000 | 208,613.99 | 204,297.00 | -4,316.99 |
| FXPF20011202 | 86722TAB8 | SUNCOR ENERGY INC 6.850% 06/01/2039 DD 06/06/08 | 155,000.000 | 218,157.85 | 223,537.90 | 5,380.05 |
| FXPF20011202 | 86765BAP4 | ENERGY TRANSFER LP 5.300% 04/01/2044 DD 04/03/14 | 10,000.000 | 10,806.30 | 11,482.60 | 676.30 |
| FXPF20011202 | 86765BAQ2 | ENERGY TRANSFER LP 5.350% 05/15/2045 DD 11/17/14 | 965,000.000 | 1,063,053.65 | 1,111,332.60 | 48,278.95 |
| FXPF20011202 | 86765BAV1 | ENERGY TRANSFER LP 5.400% 10/01/2047 DD 09/21/17 | 805,000.000 | 906,154.16 | 947,525.25 | 41,371.09 |
| FXPF20011202 | 87264ABL8 | T-MOBILE USA INC 3.000% 02/15/2041 DD 02/15/21 | 495,000.000 | 513,176.40 | 484,649.55 | -28,526.85 |
| FXPF20011202 | 87264ABN4 | T-MOBILE USA INC 3.300% 02/15/2051 DD 02/15/21 | 355,000.000 | 358,928.63 | 348,027.80 | -10,900.83 |
| FXPF20011202 | 87264ABY0 | T-MOBILE USA INC 3.600% 11/15/2060 DD 05/15/21 | 205,000.000 | 217,595.20 | 204,850.35 | -12,744.85 |
| FXPF20011202 | 882389CC1 | TEXAS EASTERN TRANSMISSION LP 7.000% 07/15/2032 DD 07/02/02 | 30,000.000 | 41,693.40 | 40,666.50 | -1,026.90 |
| FXPF20011202 | 883556CL4 | THERMO FISHER SCIENTIFIC INC 2.000% 10/15/2031 DD 08/23/21 | 165,000.000 | 163,064.55 | 162,769.20 | -295.35 |
| FXPF20011202 | 883556CM2 | THERMO FISHER SCIENTIFIC INC 2.800% 10/15/2041 DD 08/23/21 | 365,000.000 | 363,410.00 | 370,325.35 | 6,915.35 |
| FXPF20011202 | 88732JAJ7 | TIME WARNER CABLE LLC 6.550% 05/01/2037 DD 04/09/07 | 140,000.000 | 192,180.80 | 183,537.20 | -8,643.60 |
| FXPF20011202 | 88732JAN8 | TIME WARNER CABLE LLC 7.300% 07/01/2038 DD 06/19/08 | 340,000.000 | 503,859.60 | 482,232.20 | -21,627.40 |
| FXPF20011202 | 88732JAU2 | TIME WARNER CABLE LLC 6.750% 06/15/2039 DD 06/29/09 | 130,000.000 | 185,017.30 | 177,515.00 | -7,502.30 |
| FXPF20011202 | 88732JAY4 | TIME WARNER CABLE LLC 5.875% 11/15/2040 DD 11/15/10 | 345,000.000 | 460,492.20 | 431,557.05 | -28,935.15 |
| FXPF20011202 | 88732JBD9 | TIME WARNER CABLE LLC 4.500% 09/15/2042 DD 08/10/12 | 365,000.000 | 427,707.00 | 398,996.10 | -28,710.90 |
| FXPF20011202 | 8935268Z9 | TRANSCANADA PIPELINES LTD 7.625% 01/15/2039 DD 01/09/09 | 35,000.000 | 54,578.30 | 54,584.25 | 5.95 |
| FXPF20011202 | 89352HAX7 | TRANSCANADA PIPELINES LTD 4.750% 05/15/2038 DD 05/07/18 | 355,000.000 | 444,112.10 | 424,019.10 | -20,093.00 |
| FXPF20011202 | 893574AF0 | TRANSCONTINENTAL GAS PIPE LINE 4.450% 08/01/2042 DD 07/13/12 | 510,000.000 | 593,517.60 | 598,061.70 | 4,544.10 |
| FXPF20011202 | 898813AR1 | TUCSON ELECTRIC POWER CO 4.000% 06/15/2050 DD 04/09/20 | 60,000.000 | 73,315.20 | 69,328.20 | -3,987.00 |
| FXPF20011202 | 91324PEF5 | UNITEDHEALTH GROUP INC 3.250% 05/15/2051 DD 05/19/21 | 630,000.000 | 650,770.05 | 684,230.40 | 33,460.35 |
| FXPF20011202 | 92343VCV4 | VERIZON COMMUNICATIONS INC 4.272% 01/15/2036 DD 07/15/15 | 225,000.000 | 279,063.00 | 264,316.50 | -14,746.50 |
| FXPF20011202 | 92343VEA8 | VERIZON COMMUNICATIONS INC 4.500% 08/10/2033 DD | 270,000.000 | 340,688.70 | 317,830.50 | -22,858.20 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| | | 08/10/17 | | | | |
| FXPF20011202 | 92343VFW9 | VERIZON COMMUNICATIONS INC 2.987% 10/30/2056 DD 04/30/21 | 1,559,000.000 | 1,569,304.99 | 1,482,156.89 | -87,148.10 |
| FXPF20011202 | 92343VGB4 | VERIZON COMMUNICATIONS INC 3.550% 03/22/2051 DD 03/22/21 | 2,115,000.000 | 2,198,752.48 | 2,286,166.95 | 87,414.47 |
| FXPF20011202 | 92343VGK4 | VERIZON COMMUNICATIONS INC 3.400% 03/22/2041 DD 03/22/21 | 345,000.000 | 344,799.90 | 362,191.35 | 17,391.45 |
| FXPF20011202 | 925524AX8 | PARAMOUNT GLOBAL 6.875% 04/30/2036 DD 04/12/06 | 140,000.000 | 202,500.20 | 200,576.60 | -1,923.60 |
| FXPF20011202 | 92553PAP7 | PARAMOUNT GLOBAL 4.375% 03/15/2043 DD 03/15/13 | 150,000.000 | 177,220.50 | 171,135.00 | -6,085.50 |
| FXPF20011202 | 92553PAU6 | PARAMOUNT GLOBAL 5.850% 09/01/2043 DD 08/19/13 | 1,510,000.000 | 2,097,307.00 | 2,039,300.30 | -58,006.70 |
| FXPF20011202 | 92936UAH2 | WP CAREY INC 2.250% 04/01/2033 DD 02/25/21 | 100,000.000 | 98,722.00 | 94,913.00 | -3,809.00 |
| FXPF20011202 | 94973VBB2 | ANTHEM INC 4.650% 01/15/2043 DD 09/10/12 | 35,000.000 | 45,869.25 | 43,852.90 | -2,016.35 |
| FXPF20011202 | 94973VBF3 | ANTHEM INC 5.100% 01/15/2044 DD 08/06/13 | 60,000.000 | 83,206.80 | 79,447.20 | -3,759.60 |
| FXPF20011202 | 961214EP4 | WESTPAC BANKING CORP VAR RT 11/15/2035 DD 11/16/20 | 45,000.000 | 46,357.20 | 43,883.55 | -2,473.65 |
| FXPF20011202 | 961214EX7 | WESTPAC BANKING CORP VAR RT 11/18/2036 DD 11/18/21 | 240,000.000 | 240,000.00 | 237,532.80 | -2,467.20 |
| FXPF20011202 | 961214EY5 | WESTPAC BANKING CORP 3.133% 11/18/2041 DD 11/18/21 | 290,000.000 | 290,000.00 | 288,503.60 | -1,496.40 |
| FXPF20011202 | 969457BB5 | WILLIAMS COS INC/THE 7.500% 01/15/2031 DD 01/17/01 | 110,000.000 | 149,534.00 | 148,919.10 | -614.90 |
| FXPF20011202 | 969457BV1 | WILLIAMS COS INC/THE 5.750% 06/24/2044 DD 06/24/14 | 100,000.000 | 129,605.00 | 130,156.00 | 551.00 |
| FXPF20011202 | 969457BY5 | WILLIAMS COS INC/THE 2.600% 03/15/2031 DD 03/02/21 | 360,000.000 | 358,671.60 | 357,955.20 | -716.40 |
| FXPF20011202 | 96950FAF1 | WILLIAMS COS INC/THE 6.300% 04/15/2040 DD 02/09/10 | 150,000.000 | 199,491.00 | 203,598.00 | 4,107.00 |
| FXPF20011302 | 00206RGQ9 | AT&T INC 4.300% 02/15/2030 DD 08/15/18 | 1,835,000.000 | 2,133,627.90 | 2,067,200.90 | -66,427.00 |
| FXPF20011302 | 00206RKB7 | AT&T INC 3.850% 06/01/2060 DD 05/28/20 | 590,000.000 | 618,455.70 | 618,862.80 | 407.10 |
| FXPF20011302 | 00206RKJ0 | AT&T INC 3.500% 09/15/2053 DD 03/15/21 | 845,000.000 | 849,639.05 | 855,841.35 | 6,202.30 |
| FXPF20011302 | 00206RLJ9 | AT&T INC 3.550% 09/15/2055 DD 03/15/21 | 2,495,000.000 | 2,486,541.95 | 2,514,061.80 | 27,519.85 |
| FXPF20011302 | 00206RMN9 | AT&T INC 3.800% 12/01/2057 DD 06/01/21 | 888,000.000 | 927,906.72 | 928,208.64 | 301.92 |
| FXPF20011302 | 00287YAM1 | ABBVIE INC 4.400% 11/06/2042 DD 05/06/13 | 420,000.000 | 502,320.00 | 502,567.80 | 247.80 |
| FXPF20011302 | 00287YCB3 | ABBVIE INC 4.250% 11/21/2049 DD 05/21/20 | 2,620,000.000 | 3,263,962.33 | 3,140,934.60 | -123,027.73 |
| FXPF20011302 | 00507VAQ2 | ACTIVISION BLIZZARD INC 2.500% 09/15/2050 DD 08/10/20 | 580,000.000 | 520,394.10 | 510,011.40 | -10,382.70 |
| FXPF20011302 | 019579AA9 | ALLIED UNIVERSAL HOLDCO L 144A 4.625% 06/01/2028 DD 05/14/21 | 215,000.000 | 215,000.00 | 214,866.70 | -133.30 |
| FXPF20011302 | 02209SAM5 | ALTRIA GROUP INC 4.250% 08/09/2042 DD 08/09/12 | 100,000.000 | 111,756.00 | 101,801.00 | -9,955.00 |
| FXPF20011302 | 02209SBF9 | ALTRIA GROUP INC 5.950% 02/14/2049 DD 02/14/19 | 865,000.000 | 1,211,830.40 | 1,082,720.50 | -129,109.90 |
| FXPF20011302 | 02209SBK8 | ALTRIA GROUP INC 4.450% 05/06/2050 DD 05/06/20 | 950,000.000 | 1,123,118.50 | 983,231.00 | -139,887.50 |
| FXPF20011302 | 023135AQ9 | AMAZON.COM INC 4.950% 12/05/2044 DD 12/05/14 | 750,000.000 | 1,100,257.50 | 1,026,697.50 | -73,560.00 |
| FXPF20011302 | 023135CA2 | AMAZON.COM INC 2.875% 05/12/2041 DD 05/12/21 | 2,135,000.000 | 2,126,951.05 | 2,222,193.40 | 95,242.35 |
| FXPF20011302 | 023135CC8 | AMAZON.COM INC 3.250% 05/12/2061 DD 05/12/21 | 1,685,000.000 | 1,671,183.00 | 1,823,119.45 | 151,936.45 |
| FXPF20011302 | 026874DA2 | AMERICAN INTERNATIONAL GROUP I 4.500% 07/16/2044 DD 07/16/14 | 1,585,000.000 | 1,979,842.95 | 1,957,744.45 | -22,098.50 |
| FXPF20011302 | 031162CR9 | AMGEN INC 3.150% 02/21/2040 DD 02/21/20 | 1,285,000.000 | 1,414,540.85 | 1,321,378.35 | -93,162.50 |
| FXPF20011302 | 03522AAJ9 | ANHEUSER-BUSCH COS LLC / ANHEU 4.900% 02/01/2046 DD 02/01/19 | 985,000.000 | 1,280,726.55 | 1,248,832.25 | -31,894.30 |
| FXPF20011302 | 03523TBT4 | ANHEUSER-BUSCH INBEV WORLDWIDE 4.439% 10/06/2048 DD 04/06/17 | 300,000.000 | 373,416.00 | 359,778.00 | -13,638.00 |
| FXPF20011302 | 035240AM2 | ANHEUSER-BUSCH INBEV WORLDWIDE 4.375% 04/15/2038 DD 04/04/18 | 1,975,000.000 | 2,224,324.00 | 2,318,215.50 | 93,891.50 |
| FXPF20011302 | 037735CM7 | APPALACHIAN POWER CO 7.000% 04/01/2038 DD 03/25/08 | 425,000.000 | 652,825.50 | 611,970.25 | -40,855.25 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF20011302 | 04316JAB5 | ARTHUR J GALLAGHER & CO 3.050% 03/09/2052 DD 11/09/21 | 1,515,000.000 | 1,499,334.90 | 1,471,034.70 | -28,300.20 |
| FXPF20011302 | 049362AA4 | ALLIED UNIVERSAL HOLDCO L 144A 4.625% 06/01/2028 DD 05/14/21 | 325,000.000 | 325,000.00 | 318,984.25 | -6,015.75 |
| FXPF20011302 | 052528AM8 | AUSTRALIA & NEW ZEALAND B 144A VAR RT 11/25/2035 DD 11/25/20 | 1,630,000.000 | 1,607,147.70 | 1,562,436.50 | -44,711.20 |
| FXPF20011302 | 05526DBT1 | BAT CAPITAL CORP 3.734% 09/25/2040 DD 09/25/20 | 895,000.000 | 933,520.80 | 861,938.70 | -71,582.10 |
| FXPF20011302 | 06051GEN5 | BANK OF AMERICA CORP 5.875% 02/07/2042 DD 02/07/12 | 905,000.000 | 1,376,830.80 | 1,288,358.00 | -88,472.80 |
| FXPF20011302 | 06051GJE0 | BANK OF AMERICA CORP VAR RT 06/19/2041 DD 06/19/20 | 1,810,000.000 | 1,877,365.60 | 1,747,102.50 | -130,263.10 |
| FXPF20011302 | 071813CT4 | BAXTER INTERNATIONAL INC 144A 3.132% 12/01/2051 DD 12/01/21 | 1,245,000.000 | 1,254,466.80 | 1,285,972.95 | 31,506.15 |
| FXPF20011302 | 07274NBH5 | BAYER US FINANCE II LLC 144A 4.700% 07/15/2064 DD 07/15/18 | 850,000.000 | 1,018,784.50 | 991,831.00 | -26,953.50 |
| FXPF20011302 | 075887CK3 | BECTON DICKINSON AND CO 3.794% 05/20/2050 DD 05/20/20 | 575,000.000 | 664,458.50 | 647,553.50 | -16,905.00 |
| FXPF20011302 | 084664CR0 | BERKSHIRE HATHAWAY FINANCE COR 4.250% 01/15/2049 DD 01/11/19 | 1,365,000.000 | 1,813,266.00 | 1,681,912.05 | -131,353.95 |
| FXPF20011302 | 097023CD5 | BOEING CO/THE 3.200% 03/01/2029 DD 02/15/19 | 3,170,000.000 | 3,344,426.65 | 3,265,290.20 | -79,136.45 |
| FXPF20011302 | 097023CQ6 | BOEING CO/THE 3.750% 02/01/2050 DD 07/31/19 | 1,535,000.000 | 1,607,466.90 | 1,601,066.40 | -6,400.50 |
| FXPF20011302 | 11135FBQ3 | BROADCOM INC 144A 3.187% 11/15/2036 DD 09/30/21 | 2,230,000.000 | 2,209,996.90 | 2,229,777.00 | 19,780.10 |
| FXPF20011302 | 126650CN8 | CVS HEALTH CORP 5.125% 07/20/2045 DD 07/20/15 | 1,405,000.000 | 1,855,025.05 | 1,831,839.00 | -23,186.05 |
| FXPF20011302 | 13645RBG8 | CANADIAN PACIFIC RAILWAY CO 3.000% 12/02/2041 DD 12/02/21 | 195,000.000 | 193,982.10 | 199,982.25 | 6,000.15 |
| FXPF20011302 | 13645RBH6 | CANADIAN PACIFIC RAILWAY CO 3.100% 12/02/2051 DD 12/02/21 | 1,316,000.000 | 1,306,577.44 | 1,347,570.84 | 40,993.40 |
| FXPF20011302 | 149123CF6 | CATERPILLAR INC 3.250% 09/19/2049 DD 09/19/19 | 100,000.000 | 117,304.00 | 110,016.00 | -7,288.00 |
| FXPF20011302 | 161175BZ6 | CHARTER COMMUNICATIONS OPERATI 3.500% 06/01/2041 DD 03/04/21 | 595,000.000 | 592,286.80 | 581,713.65 | -10,573.15 |
| FXPF20011302 | 20030NDR9 | COMCAST CORP 144A 2.887% 11/01/2051 DD 08/19/21 | 5,349,000.000 | 5,269,470.52 | 5,193,718.53 | -75,751.99 |
| FXPF20011302 | 202712BN4 | COMMONWEALTH BANK OF AUST 144A 2.688% 03/11/2031 DD 03/11/21 | 755,000.000 | 751,474.15 | 743,305.05 | -8,169.10 |
| FXPF20011302 | 202712BQ7 | COMMONWEALTH BANK OF AUST 144A 3.305% 03/11/2041 DD 03/11/21 | 1,985,000.000 | 1,985,000.00 | 2,029,205.95 | 44,205.95 |
| FXPF20011302 | 202795JM3 | COMMONWEALTH EDISON CO 4.000% 03/01/2048 DD 02/20/18 | 680,000.000 | 861,233.60 | 797,000.80 | -64,232.80 |
| FXPF20011302 | 210518DJ2 | CONSUMERS ENERGY CO 2.500% 05/01/2060 DD 05/13/20 | 580,000.000 | 582,830.40 | 513,781.40 | -69,049.00 |
| FXPF20011302 | 25179MBF9 | DEVON ENERGY CORP 4.500% 01/15/2030 DD 07/15/21 | 1,820,000.000 | 1,992,748.10 | 1,955,062.20 | -37,685.90 |
| FXPF20011302 | 254687FY7 | WALT DISNEY CO/THE 3.500% 05/13/2040 DD 05/13/20 | 670,000.000 | 787,578.30 | 735,740.40 | -51,837.90 |
| FXPF20011302 | 254687GA8 | WALT DISNEY CO/THE 3.800% 05/13/2060 DD 05/13/20 | 550,000.000 | 698,786.00 | 639,947.00 | -58,839.00 |
| FXPF20011302 | 25470DBH1 | DISCOVERY COMMUNICATIONS LLC 4.650% 05/15/2050 DD 05/18/20 | 940,000.000 | 1,058,290.44 | 1,106,474.00 | 48,183.56 |
| FXPF20011302 | 26441CBN4 | DUKE ENERGY CORP 3.500% 06/15/2051 DD 06/10/21 | 2,425,000.000 | 2,424,102.75 | 2,513,367.00 | 89,264.25 |
| FXPF20011302 | 278642AF0 | EBAY INC 4.000% 07/15/2042 DD 07/24/12 | 1,410,000.000 | 1,588,887.05 | 1,575,801.90 | -13,085.15 |
| FXPF20011302 | 279158AN9 | ECOPETROL SA 6.875% 04/29/2030 DD 04/29/20 | 1,040,000.000 | 1,276,600.00 | 1,160,910.40 | -115,689.60 |
| FXPF20011302 | 279158AP4 | ECOPETROL SA 4.625% 11/02/2031 DD 11/02/21 | 934,000.000 | 934,000.00 | 908,034.80 | -25,965.20 |
| FXPF20011302 | 285512AF6 | ELECTRONIC ARTS INC 2.950% 02/15/2051 DD 02/11/21 | 1,279,000.000 | 1,272,170.14 | 1,209,870.05 | -62,300.09 |
| FXPF20011302 | 29273RBF5 | ENERGY TRANSFER LP 5.150% 03/15/2045 DD 03/12/15 | 2,015,000.000 | 2,103,901.80 | 2,283,599.50 | 179,697.70 |
| FXPF20011302 | 29278NAE3 | ENERGY TRANSFER LP 6.000% 06/15/2048 DD 06/08/18 | 1,320,000.000 | 1,555,395.60 | 1,644,733.20 | 89,337.60 |
| FXPF20011302 | 29364WBJ6 | ENTERGY LOUISIANA LLC 3.100% 06/15/2041 DD 03/10/21 | 1,330,000.000 | 1,321,541.20 | 1,368,410.40 | 46,869.20 |
| FXPF20011302 | 29379VBA0 | ENTERPRISE PRODUCTS OPERATING 4.850% 03/15/2044 DD 03/18/13 | 220,000.000 | 263,410.40 | 265,542.20 | 2,131.80 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF20011302 | 29379VBF9 | ENTERPRISE PRODUCTS OPERATING 4.950% 10/15/2054 DD 10/14/14 | 410,000.000 | 521,524.10 | 519,158.40 | -2,365.70 |
| FXPF20011302 | 29379VBJ1 | ENTERPRISE PRODUCTS OPERATING 4.900% 05/15/2046 DD 05/07/15 | 305,000.000 | 388,204.00 | 369,925.35 | -18,278.65 |
| FXPF20011302 | 36164QNA2 | GE CAPITAL INTERNATIONAL FUNDI 4.418% 11/15/2035 DD 05/15/16 | 2,412,000.000 | 2,869,920.75 | 2,882,629.44 | 12,708.69 |
| FXPF20011302 | 363576AB5 | ARTHUR J GALLAGHER & CO 3.500% 05/20/2051 DD 05/20/21 | 1,060,000.000 | 1,047,364.80 | 1,123,589.40 | 76,224.60 |
| FXPF20011302 | 37045VAF7 | GENERAL MOTORS CO 6.250% 10/02/2043 DD 04/02/14 | 950,000.000 | 1,260,835.20 | 1,303,457.00 | 42,621.80 |
| FXPF20011302 | 38141GYK4 | GOLDMAN SACHS GROUP INC/THE VAR RT 07/21/2042 DD 07/21/21 | 2,085,000.000 | 2,116,747.50 | 2,078,995.20 | -37,752.30 |
| FXPF20011302 | 437076CK6 | HOME DEPOT INC/THE 2.750% 09/15/2051 DD 09/21/21 | 395,000.000 | 404,100.80 | 393,870.30 | -10,230.50 |
| FXPF20011302 | 47233JDX3 | JEFFERIES GROUP LLC 2.750% 10/15/2032 DD 10/07/20 | 880,000.000 | 923,551.20 | 871,446.40 | -52,104.80 |
| FXPF20011302 | 50077LAB2 | KRAFT HEINZ FOODS CO 4.375% 06/01/2046 DD 05/24/16 | 505,000.000 | 588,375.00 | 592,188.25 | 3,813.25 |
| FXPF20011302 | 548661EE3 | LOWE'S COS INC 2.800% 09/15/2041 DD 09/20/21 | 650,000.000 | 649,311.00 | 636,441.00 | -12,870.00 |
| FXPF20011302 | 55342UAM6 | MPT OPERATING PARTNERSHIP LP / 3.500% 03/15/2031 DD 12/04/20 | 1,065,000.000 | 1,043,700.00 | 1,076,981.25 | 33,281.25 |
| FXPF20011302 | 573284AX4 | MARTIN MARIETTA MATERIALS INC 3.200% 07/15/2051 DD 07/02/21 | 1,285,000.000 | 1,274,681.45 | 1,304,956.05 | 30,274.60 |
| FXPF20011302 | 594918CE2 | MICROSOFT CORP 2.921% 03/17/2052 DD 03/17/21 | 1,511,000.000 | 1,591,269.83 | 1,610,771.33 | 19,501.50 |
| FXPF20011302 | 595620AV7 | MIDAMERICAN ENERGY CO 3.150% 04/15/2050 DD 10/15/19 | 2,000,000.000 | 2,299,220.00 | 2,101,360.00 | -197,860.00 |
| FXPF20011302 | 59562VAM9 | BERKSHIRE HATHAWAY ENERGY CO 6.125% 04/01/2036 DD 10/01/06 | 420,000.000 | 621,633.60 | 572,451.60 | -49,182.00 |
| FXPF20011302 | 615369AV7 | MOODY'S CORP 2.750% 08/19/2041 DD 08/19/21 | 940,000.000 | 918,577.40 | 920,015.60 | 1,438.20 |
| FXPF20011302 | 61772BAC7 | MORGAN STANLEY VAR RT 04/22/2042 DD 04/22/21 | 985,000.000 | 1,019,278.00 | 1,034,890.25 | 15,612.25 |
| FXPF20011302 | 65120FAE4 | NEWCREST FINANCE PTY LTD 144A 4.200% 05/13/2050 DD 05/13/20 | 825,000.000 | 1,008,422.25 | 937,678.50 | -70,743.75 |
| FXPF20011302 | 665772CS6 | NORTHERN STATES POWER CO/MN 2.600% 06/01/2051 DD 06/15/20 | 565,000.000 | 598,504.50 | 541,230.45 | -57,274.05 |
| FXPF20011302 | 68389XBW4 | ORACLE CORP 3.600% 04/01/2040 DD 04/01/20 | 3,030,000.000 | 3,548,705.70 | 3,050,634.30 | -498,071.40 |
| FXPF20011302 | 68389XCA1 | ORACLE CORP 3.950% 03/25/2051 DD 03/24/21 | 825,000.000 | 921,021.75 | 859,617.00 | -61,404.75 |
| FXPF20011302 | 693304AY3 | PECO ENERGY CO 2.800% 06/15/2050 DD 06/08/20 | 1,000,000.000 | 1,063,850.00 | 982,060.00 | -81,790.00 |
| FXPF20011302 | 694308JQ1 | PACIFIC GAS AND ELECTRIC CO 4.500% 07/01/2040 DD 07/02/20 | 985,000.000 | 1,021,389.85 | 1,028,300.60 | 6,910.75 |
| FXPF20011302 | 718546BA1 | PHILLIPS 66 3.300% 03/15/2052 DD 11/15/21 | 1,485,000.000 | 1,474,055.55 | 1,489,128.30 | 15,072.75 |
| FXPF20011302 | 744448CN9 | PUBLIC SERVICE CO OF COLORADO 3.800% 06/15/2047 DD 06/19/17 | 1,135,000.000 | 1,406,843.85 | 1,283,196.95 | -123,646.90 |
| FXPF20011302 | 75513ECP4 | RAYTHEON TECHNOLOGIES CORP 3.030% 03/15/2052 DD 11/16/21 | 635,000.000 | 634,765.05 | 640,613.40 | 5,848.35 |
| FXPF20011302 | 78081BAP8 | ROYALTY PHARMA PLC 3.350% 09/02/2051 DD 07/26/21 | 2,120,000.000 | 2,051,153.10 | 2,035,539.20 | -15,613.90 |
| FXPF20011302 | 830867AB3 | DELTA AIR LINES INC / SKY 144A 4.750% 10/20/2028 DD 09/23/20 | 1,680,000.000 | 1,848,571.20 | 1,835,685.60 | -12,885.60 |
| FXPF20011302 | 845437BL5 | SOUTHWESTERN ELECTRIC POWER CO 6.200% 03/15/2040 DD 03/08/10 | 495,000.000 | 724,239.45 | 686,104.65 | -38,134.80 |
| FXPF20011302 | 86765LAT4 | SUNOCO LP / SUNOCO FINANCE COR 4.500% 05/15/2029 DD 05/15/21 | 635,000.000 | 559,535.58 | 644,861.55 | 85,325.97 |
| FXPF20011302 | 871829BJ5 | SYSCO CORP 3.300% 02/15/2050 DD 02/13/20 | 505,000.000 | 537,017.00 | 513,282.00 | -23,735.00 |
| FXPF20011302 | 871829BN6 | SYSCO CORP 6.600% 04/01/2050 DD 04/02/20 | 917,000.000 | 1,349,802.81 | 1,429,098.65 | 79,295.84 |
| FXPF20011302 | 87264ACB9 | T-MOBILE USA INC 2.550% 02/15/2031 DD 02/15/21 | 885,000.000 | 929,311.95 | 881,530.80 | -47,781.15 |
| FXPF20011302 | 87264ACE3 | T-MOBILE USA INC 144A 3.500% 04/15/2031 DD 03/23/21 | 2,920,000.000 | 3,081,546.87 | 3,036,800.00 | -44,746.87 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF20011302 | 872898AD3 | TSMC ARIZONA CORP 3.125% 10/25/2041 DD 10/25/21 | 630,000.000 | 623,057.40 | 658,161.00 | 35,103.60 |
| FXPF20011302 | 87612BBT8 | TARGA RESOURCES PARTNERS 144A 4.000% 01/15/2032 DD 02/02/21 | 900,000.000 | 900,843.75 | 940,500.00 | 39,656.25 |
| FXPF20011302 | 88732JAY4 | TIME WARNER CABLE LLC 5.875% 11/15/2040 DD 11/15/10 | 590,000.000 | 787,508.40 | 738,025.10 | -49,483.30 |
| FXPF20011302 | 91324PEF5 | UNITEDHEALTH GROUP INC 3.250% 05/15/2051 DD 05/19/21 | 735,000.000 | 730,259.25 | 798,268.80 | 68,009.55 |
| FXPF20011302 | 91911TAQ6 | VALE OVERSEAS LTD 3.750% 07/08/2030 DD 07/08/20 | 2,485,000.000 | 2,648,873.80 | 2,571,999.85 | -76,873.95 |
| FXPF20011302 | 92343VBG8 | VERIZON COMMUNICATIONS INC 3.850% 11/01/2042 DD 11/07/12 | 405,000.000 | 448,764.30 | 453,976.65 | 5,212.35 |
| FXPF20011302 | 92343VCK8 | VERIZON COMMUNICATIONS INC 4.862% 08/21/2046 DD 02/21/15 | 1,195,000.000 | 1,614,970.80 | 1,542,936.20 | -72,034.60 |
| FXPF20011302 | 92343VGB4 | VERIZON COMMUNICATIONS INC 3.550% 03/22/2051 DD 03/22/21 | 1,210,000.000 | 1,199,170.50 | 1,307,925.30 | 108,754.80 |
| FXPF20011302 | 92553PAP7 | PARAMOUNT GLOBAL 4.375% 03/15/2043 DD 03/15/13 | 1,115,000.000 | 1,316,614.30 | 1,272,103.50 | -44,510.80 |
| FXPF20011302 | 92556VAE6 | VIATRIS INC 3.850% 06/22/2040 DD 06/22/21 | 1,470,000.000 | 1,639,669.50 | 1,560,904.80 | -78,764.70 |
| FXPF20011302 | 92556VAF3 | VIATRIS INC 4.000% 06/22/2050 DD 06/22/21 | 255,000.000 | 292,150.95 | 272,554.20 | -19,596.75 |
| FXPF20011302 | 92564RAE5 | VICI PROPERTIES LP / VICI 144A 4.125% 08/15/2030 DD 02/05/20 | 535,000.000 | 569,768.75 | 565,762.50 | -4,006.25 |
| FXPF20011302 | 92852LAB5 | VITERRA FINANCE BV 144A 3.200% 04/21/2031 DD 04/21/21 | 940,000.000 | 936,973.20 | 947,097.00 | 10,123.80 |
| FXPF20011302 | 92940PAG9 | WRKCO INC 3.000% 06/15/2033 DD 06/03/20 | 1,245,000.000 | 1,322,650.65 | 1,281,926.70 | -40,723.95 |
| FXPF20011302 | 94106LBM0 | WASTE MANAGEMENT INC 2.500% 11/15/2050 DD 11/17/20 | 507,000.000 | 476,273.84 | 484,337.10 | 8,063.26 |
| FXPF20011302 | 96949LAC9 | WILLIAMS COS INC/THE 5.100% 09/15/2045 DD 03/03/15 | 2,175,000.000 | 2,536,921.67 | 2,681,013.75 | 144,092.08 |
| FXPF30010002 | 68621XAE3 | ORGANON 6/21 (USD) TLB 0.000% 06/02/2028 DD 03/23/21 | 1,542,666.670 | 1,534,953.34 | 1,542,990.63 | 8,037.29 |
| FXPF30010002 | 74530DAC9 | PUG/VIAGOGO/STUBHUB 1/20 (USD) COV-LITE TL | 400,000.000 | 396,000.00 | 390,416.00 | -5,584.00 |
| FXPF30010002 | 88023HAE0 | TEMPO ACQUISITION/ALIGHT SOLUT 0.000% 08/31/2028 DD 08/19/21 | 600,000.000 | 598,500.00 | 601,500.00 | 3,000.00 |
| FXPF30010002 | 99AAH9465 | *ENGINEERED COMPONENTS/CENTROMO 0.000% 06/08/2028 DD 06/08/21 | 28,744.510 | 28,744.51 | 28,385.20 | -359.31 |
| **TOTAL CORPORATE DEBT INSTRUMENTS** | | | | **1,162,117,794.91** | **1,136,965,433.28** | **-25,152,361.63** |
| **CORPORATE STOCK - PREFERRED** | | | | | | |
| FXPF11010602 | ED5497166 | VOLKSWAGEN AG | 26,741.000 | 6,989,707.47 | 5,397,142.88 | -1,592,564.59 |
| FXPF11010802 | ED5756033 | BAYERISCHE MOTOREN WERKE AG | 71,478.000 | 5,968,793.18 | 5,958,174.49 | -10,618.69 |
| FXPF11010802 | FK6346936 | LG HOUSEHOLD & HEALTH CARE LTD | 5,008.000 | 3,273,924.98 | 2,595,103.13 | -678,821.85 |
| FXPF11010802 | FK6773816 | SAMSUNG ELECTRONICS CO LTD | 47,440.000 | 3,203,144.07 | 2,841,412.35 | -361,731.72 |
| FXPF11010902 | ED7101063 | PORSCHE AUTOMOBIL HOLDING SE | 20,700.000 | 1,654,995.54 | 1,964,180.94 | 309,185.40 |
| FXPF11010902 | EDBZ1DNL8 | SCHAEFFLER AG | 87,200.000 | 765,295.07 | 722,904.39 | -42,390.68 |
| FXPF20010602 | XX99V77A6 | BCC TECHNICOLOR LP | 203,017.580 | 272,019.75 | 245,601.20 | -26,418.55 |
| FXPF20011002 | 225401AJ7 | CREDIT SUISSE GROUP AG 144A VAR RT 12/31/2049 DD 07/16/18 | 2,600,000.000 | 2,821,800.00 | 2,749,500.00 | -72,300.00 |
| FXPF20011002 | F8586CRW4 | SOCIETE GENERALE SA REGS VAR RT 12/31/2049 DD 12/18/13 | 500,000.000 | 555,500.00 | 546,875.00 | -8,625.00 |
| FXPF20011102 | 06423AAJ2 | JPMORGAN CHASE & CO 8.750% 09/01/2030 DD 09/01/18 | 69,000.000 | 102,679.59 | 104,243.13 | 1,563.54 |
| FXPF20011102 | 17305HAA6 | CITIGROUP CAPITAL III 7.625% 12/01/2036 DD 12/01/96 | 110,000.000 | 156,642.20 | 161,679.10 | 5,036.90 |
| FXPF20011102 | 30958PAA1 | FARMERS EXCHANGE CAPITAL 144A VAR RT 11/01/2053 DD 11/05/13 | 594,000.000 | 751,309.02 | 753,429.60 | 2,120.58 |
| FXPF20011102 | 38143VAA7 | GOLDMAN SACHS CAPITAL I 6.345% 02/15/2034 DD 02/20/04 | 1,062,000.000 | 1,483,390.98 | 1,465,804.26 | -17,586.72 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF20011102 | 949746NL1 | WELLS FARGO & CO 5.950% 12/01/2086 DD 12/15/19 | 832,000.000 | 1,115,445.76 | 1,120,096.64 | 4,650.88 |
| FXPF20011102 | 949746TB7 | WELLS FARGO & CO 7.950% 11/15/2029 DD 11/15/19 | 108,000.000 | 147,682.44 | 148,380.12 | 697.68 |
| | **TOTAL CORPORATE STOCK - PREFERRED** | | | **29,262,330.05** | **26,774,527.23** | **-2,487,802.82** |
| **CORPORATE STOCK - COMMON** | | | | | | |
| FXPF11010302 | 00846U101 | AGILENT TECHNOLOGIES INC | 119,448.000 | 14,370,338.32 | 19,069,873.20 | 4,699,534.88 |
| FXPF11010302 | 02079K107 | ALPHABET INC | 4,187.000 | 7,688,491.75 | 12,115,461.33 | 4,426,969.58 |
| FXPF11010302 | 02079K305 | ALPHABET INC | 10,287.000 | 18,874,866.36 | 29,801,850.48 | 10,926,984.12 |
| FXPF11010302 | 03027X100 | AMERICAN TOWER CORP | 63,760.000 | 14,401,498.13 | 18,649,800.00 | 4,248,301.87 |
| FXPF11010302 | 032654105 | ANALOG DEVICES INC | 112,169.000 | 16,862,747.67 | 19,715,945.13 | 2,853,197.46 |
| FXPF11010302 | 038222105 | APPLIED MATERIALS INC | 120,932.000 | 11,486,570.36 | 19,029,859.52 | 7,543,289.16 |
| FXPF11010302 | 04247X102 | ARMSTRONG WORLD INDUSTRIES INC | 42,091.000 | 3,376,441.52 | 4,887,606.92 | 1,511,165.40 |
| FXPF11010302 | 052769106 | AUTODESK INC | 39,558.000 | 11,987,420.83 | 11,123,314.02 | -864,106.81 |
| FXPF11010302 | 075887109 | BECTON DICKINSON AND CO | 36,845.000 | 9,190,740.71 | 9,265,780.60 | 75,039.89 |
| FXPF11010302 | 09247X101 | BLACKROCK INC | 3,611.000 | 3,370,705.72 | 3,306,087.16 | -64,618.56 |
| FXPF11010302 | 11135F101 | BROADCOM INC | 35,641.000 | 15,913,254.85 | 23,715,877.81 | 7,802,622.96 |
| FXPF11010302 | 117043109 | BRUNSWICK CORP/DE | 135,006.000 | 11,088,992.12 | 13,599,154.38 | 2,510,162.26 |
| FXPF11010302 | 12504L109 | CBRE GROUP INC | 151,710.000 | 10,027,180.74 | 16,462,052.10 | 6,434,871.36 |
| FXPF11010302 | 12572Q105 | CME GROUP INC | 56,327.000 | 10,505,924.84 | 12,868,466.42 | 2,362,541.58 |
| FXPF11010302 | 225310101 | CREDIT ACCEPTANCE CORP | 8,967.000 | 3,152,975.66 | 6,166,426.56 | 3,013,450.90 |
| FXPF11010302 | 278865100 | ECOLAB INC | 62,024.000 | 13,427,260.60 | 14,550,210.16 | 1,122,949.56 |
| FXPF11010302 | 29260Y109 | ENDEAVOR GROUP HOLDINGS INC | 126,225.000 | 3,642,496.78 | 4,403,990.25 | 761,493.47 |
| FXPF11010302 | 29362U104 | ENTEGRIS INC | 71,683.000 | 7,138,480.86 | 9,933,830.14 | 2,795,349.28 |
| FXPF11010302 | 294429105 | EQUIFAX INC | 70,281.000 | 13,309,233.53 | 20,577,573.99 | 7,268,340.46 |
| FXPF11010302 | 30303M102 | META PLATFORMS INC | 39,474.000 | 11,259,866.81 | 13,277,079.90 | 2,017,213.09 |
| FXPF11010302 | 311900104 | FASTENAL CO | 188,606.000 | 9,180,366.63 | 12,082,100.36 | 2,901,733.73 |
| FXPF11010302 | 31620M106 | FIDELITY NATIONAL INFORMATION | 146,354.000 | 20,163,611.91 | 15,974,539.10 | -4,189,072.81 |
| FXPF11010302 | 45841N107 | INTERACTIVE BROKERS GROUP INC | 76,564.000 | 4,888,218.88 | 6,080,712.88 | 1,192,494.00 |
| FXPF11010302 | 45866F104 | INTERCONTINENTAL EXCHANGE INC | 136,045.000 | 15,639,160.39 | 18,606,874.65 | 2,967,714.26 |
| FXPF11010302 | 46266C105 | IQVIA HOLDINGS INC | 43,878.000 | 9,251,469.43 | 12,379,738.92 | 3,128,269.49 |
| FXPF11010302 | 594918104 | MICROSOFT CORP | 32,616.000 | 7,676,547.17 | 10,969,413.12 | 3,292,865.95 |
| FXPF11010302 | 615369105 | MOODY'S CORP | 18,337.000 | 5,325,912.50 | 7,162,065.46 | 1,836,152.96 |
| FXPF11010302 | 74164M108 | PRIMERICA INC | 26,142.000 | 3,587,339.58 | 4,006,784.34 | 419,444.76 |
| FXPF11010302 | 78409V104 | S&P GLOBAL INC | 73,828.000 | 24,519,568.70 | 34,841,648.04 | 10,322,079.34 |
| FXPF11010302 | 78467J100 | SS&C TECHNOLOGIES HOLDINGS INC | 126,969.000 | 9,180,452.96 | 10,408,918.62 | 1,228,465.66 |
| FXPF11010302 | 874039100 | TAIWAN SEMICONDUCTOR MANUFACTU ADR | 115,828.000 | 13,081,498.03 | 13,935,266.68 | 853,768.65 |
| FXPF11010302 | 883556102 | THERMO FISHER SCIENTIFIC INC | 29,702.000 | 13,832,080.66 | 19,818,362.48 | 5,986,281.82 |
| FXPF11010302 | 896288107 | TRINET GROUP INC | 123,887.000 | 10,077,701.60 | 11,801,475.62 | 1,723,774.02 |
| FXPF11010302 | 92343E102 | VERISIGN INC | 57,935.000 | 12,050,586.17 | 14,705,061.70 | 2,654,475.53 |
| FXPF11010302 | 92826C839 | VISA INC | 79,626.000 | 17,424,106.99 | 17,255,750.46 | -168,356.53 |
| FXPF11010302 | 98978V103 | ZOETIS INC | 64,628.000 | 10,628,059.77 | 15,771,170.84 | 5,143,111.07 |
| FXPF11010302 | AABW0BGZ7 | CARSALES.COM LTD | 330,293.000 | 5,026,091.38 | 6,025,100.70 | 999,009.32 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF11010302 | EEBX90C09 | CELLNEX TELECOM SA | 415,776.000 | 22,149,666.49 | 24,198,951.51 | 2,049,285.02 |
| FXPF11010302 | EFB058TZ0 | SAFRAN SA | 95,147.000 | 13,553,808.67 | 11,648,937.79 | -1,904,870.88 |
| FXPF11010302 | EN5671511 | WOLTERS KLUWER NV | 133,784.000 | 11,248,811.39 | 15,761,617.47 | 4,512,806.08 |
| FXPF11010302 | ESBF2DSG4 | SIKA AG | 22,212.000 | 6,114,880.04 | 9,268,509.46 | 3,153,629.42 |
| FXPF11010302 | EXB0SWJX9 | LONDON STOCK EXCHANGE GROUP PL | 82,547.000 | 10,170,818.35 | 7,748,140.84 | -2,422,677.51 |
| FXPF11010302 | EXB1VZ0M0 | HARGREAVES LANSDOWN PLC | 319,316.000 | 6,763,474.47 | 5,860,341.89 | -903,132.58 |
| FXPF11010302 | EXBGDT3G1 | RIGHTMOVE PLC | 412,301.000 | 3,637,391.69 | 4,439,606.66 | 802,214.97 |
| FXPF11010302 | EXBMJ6DW6 | INFORMA PLC | 765,681.000 | 5,807,872.72 | 5,357,537.88 | -450,334.84 |
| FXPF11010302 | EXBVYVFW2 | AUTO TRADER GROUP PLC | 1,382,626.000 | 11,245,131.41 | 13,857,963.61 | 2,612,832.20 |
| FXPF11010302 | EXBWXC0Z2 | FLUTTER ENTERTAINMENT PLC | 7,434.000 | 1,082,102.71 | 1,184,112.20 | 102,009.49 |
| FXPF11010302 | EZ4519573 | KERRY GROUP PLC | 57,319.000 | 8,109,081.83 | 7,381,993.64 | -727,088.19 |
| FXPF11010302 | FHBMMV2K9 | TENCENT HOLDINGS LTD HK/00700 | 230,270.000 | 16,117,097.40 | 13,491,955.89 | -2,625,141.51 |
| FXPF11010302 | FL6709099 | BANK RAKYAT INDONESIA PERSERO | 42,675,940.000 | 12,349,960.74 | 12,306,457.83 | -43,502.91 |
| FXPF11010302 | G0403H108 | AON PLC | 42,684.000 | 9,243,863.49 | 12,829,103.04 | 3,585,239.55 |
| FXPF11010302 | G96629103 | WILLIS TOWERS WATSON PLC | 63,993.000 | 14,009,986.74 | 15,197,697.57 | 1,187,710.83 |
| FXPF11010302 | NAB3P7N24 | SBERBANK OF RUSSIA PJSC ADR | 233,440.000 | 3,424,034.68 | 3,655,296.90 | 231,262.22 |
| FXPF11010302 | SSBP09MR0 | SWEDISH MATCH AB | 1,824,780.000 | 14,085,523.30 | 14,515,444.27 | 429,920.97 |
| FXPF11010602 | 007903107 | ADVANCED MICRO DEVICES INC | 167,986.000 | 15,255,377.43 | 24,173,185.40 | 8,917,807.97 |
| FXPF11010602 | 009066101 | AIRBNB INC | 39,825.000 | 6,654,585.84 | 6,630,464.25 | -24,121.59 |
| FXPF11010602 | 02079K305 | ALPHABET INC | 4,279.000 | 7,499,546.56 | 12,396,434.16 | 4,896,887.60 |
| FXPF11010602 | 040413106 | ARISTA NETWORKS INC | 44,424.000 | 3,227,070.42 | 6,385,950.00 | 3,158,879.58 |
| FXPF11010602 | 101137107 | BOSTON SCIENTIFIC CORP | 303,689.000 | 10,956,230.20 | 12,900,708.72 | 1,944,478.52 |
| FXPF11010602 | 122017106 | BURLINGTON STORES INC | 21,176.000 | 6,779,425.78 | 6,173,015.76 | -606,410.02 |
| FXPF11010602 | 235851102 | DANAHER CORP | 46,197.000 | 10,293,511.82 | 15,199,274.97 | 4,905,763.15 |
| FXPF11010602 | 252131107 | DEXCOM INC | 7,472.000 | 2,825,415.80 | 4,012,090.40 | 1,186,674.60 |
| FXPF11010602 | 31620M106 | FIDELITY NATIONAL INFORMATION | 65,897.000 | 9,321,789.62 | 7,192,657.55 | -2,129,132.07 |
| FXPF11010602 | 34959J108 | FORTIVE CORP | 98,202.000 | 6,940,681.50 | 7,491,830.58 | 551,149.08 |
| FXPF11010602 | 443573100 | HUBSPOT INC | 10,101.000 | 6,802,407.22 | 6,658,074.15 | -144,333.07 |
| FXPF11010602 | 45687V106 | INGERSOLL RAND INC | 147,053.000 | 7,353,368.57 | 9,098,169.11 | 1,744,800.54 |
| FXPF11010602 | 548661107 | LOWE'S COS INC | 42,207.000 | 6,774,645.57 | 10,909,665.36 | 4,135,019.79 |
| FXPF11010602 | 550021109 | LULULEMON ATHLETICA INC | 15,816.000 | 5,386,933.06 | 6,191,173.20 | 804,240.14 |
| FXPF11010602 | 594918104 | MICROSOFT CORP | 28,646.000 | 6,371,443.32 | 9,634,222.72 | 3,262,779.40 |
| FXPF11010602 | 64110L106 | NETFLIX INC | 14,159.000 | 7,680,059.04 | 8,529,947.96 | 849,888.92 |
| FXPF11010602 | 65339F101 | NEXTERA ENERGY INC | 156,516.000 | 12,024,742.01 | 14,612,333.76 | 2,587,591.75 |
| FXPF11010602 | 682189105 | ON SEMICONDUCTOR CORP | 46,666.000 | 3,007,639.58 | 3,169,554.72 | 161,915.14 |
| FXPF11010602 | 78409V104 | S&P GLOBAL INC | 8,034.000 | 2,652,936.70 | 3,791,485.62 | 1,138,548.92 |
| FXPF11010602 | 808513105 | CHARLES SCHWAB CORP/THE | 107,056.000 | 6,220,237.35 | 9,003,409.60 | 2,783,172.25 |
| FXPF11010602 | 82509L107 | SHOPIFY INC | 7,051.000 | 8,967,936.46 | 9,711,976.89 | 744,040.43 |
| FXPF11010602 | 90353T100 | UBER TECHNOLOGIES INC | 118,612.000 | 6,294,728.13 | 4,973,401.16 | -1,321,326.97 |
| FXPF11010602 | 922475108 | VEEVA SYSTEMS INC | 59,439.000 | 16,406,106.79 | 15,185,475.72 | -1,220,631.07 |
| FXPF11010602 | EE5501908 | BANCO BILBAO VIZCAYA ARGENTARI | 1,155,861.000 | 6,748,556.98 | 6,900,836.93 | 152,279.95 |
| FXPF11010602 | EIBDSV2V8 | CNH INDUSTRIAL NV | 405,019.000 | 6,821,448.68 | 7,862,230.45 | 1,040,781.77 |
| FXPF11010602 | ENB0HZL96 | KONINKLIJKE DSM NV | 46,991.000 | 8,095,414.00 | 10,580,756.71 | 2,485,342.71 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF11010602 | ES7333374 | LONZA GROUP AG | 19,643.000 | 12,639,785.51 | 16,418,930.79 | 3,779,145.28 |
| FXPF11010602 | ESBCRWZ17 | CIE FINANCIERE RICHEMONT SA | 36,987.000 | 4,848,813.97 | 5,559,314.76 | 710,500.79 |
| FXPF11010602 | ESBRJL171 | UBS GROUP AG | 687,894.000 | 10,320,855.43 | 12,396,662.98 | 2,075,807.55 |
| FXPF11010602 | EX0989528 | ASTRAZENECA PLC | 60,645.000 | 6,071,499.55 | 7,128,163.03 | 1,056,663.48 |
| FXPF11010602 | EXB0SWJX9 | LONDON STOCK EXCHANGE GROUP PL | 57,415.000 | 6,565,051.97 | 5,389,166.25 | -1,175,885.72 |
| FXPF11010602 | FHB0190C9 | TECHTRONIC INDUSTRIES CO LTD HK/00669 | 1,130,000.000 | 16,118,186.47 | 22,494,773.11 | 6,376,586.64 |
| FXPF11010602 | FHB4TX8S5 | AIA GROUP LTD HK/01299 | 557,400.000 | 6,994,907.26 | 5,619,542.59 | -1,375,364.67 |
| FXPF11010602 | FJ6441508 | HOYA CORP | 47,200.000 | 6,277,947.12 | 7,013,086.93 | 735,139.81 |
| FXPF11010602 | FJ6490992 | KEYENCE CORP | 11,600.000 | 6,410,479.53 | 7,281,038.83 | 870,559.30 |
| FXPF11010602 | G06242104 | ATLASSIAN CORP PLC | 30,523.000 | 7,065,907.67 | 11,638,114.67 | 4,572,207.00 |
| FXPF11010602 | G47567105 | IHS MARKIT LTD | 87,569.000 | 7,866,323.27 | 11,639,671.48 | 3,773,348.21 |
| FXPF11010602 | G6095L109 | APTIV PLC | 76,133.000 | 10,231,622.82 | 12,558,138.35 | 2,326,515.53 |
| FXPF11010602 | G6683N103 | NU HOLDINGS LTD/CAYMAN ISLANDS | 277,592.000 | 2,786,578.18 | 2,603,812.96 | -182,765.22 |
| FXPF11010602 | L8681T102 | SPOTIFY TECHNOLOGY SA | 8,169.000 | 1,954,213.47 | 1,911,791.07 | -42,422.40 |
| FXPF11010602 | LBB4975P9 | MAGAZINE LUIZA SA | 1,573,700.000 | 5,896,459.24 | 2,039,876.84 | -3,856,582.40 |
| FXPF11010602 | SD4595734 | GENMAB A/S | 16,728.000 | 6,772,592.08 | 6,726,752.04 | -45,840.04 |
| FXPF11010602 | SDBN4MYF8 | VESTAS WIND SYSTEMS A/S | 130,264.000 | 5,851,831.93 | 3,983,456.29 | -1,868,375.64 |
| FXPF11010602 | SS5959373 | TELEFONAKTIEBOLAGET LM ERICSSO | 950,941.000 | 11,340,968.21 | 10,481,110.47 | -859,857.74 |
| FXPF11010602 | SSBNZFHC2 | HEXAGON AB | 504,210.000 | 6,576,288.00 | 7,999,885.82 | 1,423,597.82 |
| FXPF11010702 | 00827B106 | AFFIRM HOLDINGS INC | 32,180.000 | 4,916,720.57 | 3,236,020.80 | -1,680,699.77 |
| FXPF11010702 | 023135106 | AMAZON.COM INC | 6,019.000 | 19,613,394.16 | 20,069,392.46 | 455,998.30 |
| FXPF11010702 | 07725L102 | BEIGENE LTD ADR | 20,067.000 | 5,185,112.13 | 5,436,752.31 | 251,640.18 |
| FXPF11010702 | 08862E109 | BEYOND MEAT INC | 40,214.000 | 5,093,474.80 | 2,620,344.24 | -2,473,130.56 |
| FXPF11010702 | 09075V102 | BIONTECH SE ADR | 36,127.000 | 3,852,794.25 | 9,313,540.60 | 5,460,746.35 |
| FXPF11010702 | 146869102 | CARVANA CO | 28,145.000 | 7,295,457.46 | 6,523,729.55 | -771,727.91 |
| FXPF11010702 | 18915M107 | CLOUDFLARE INC | 81,315.000 | 6,179,126.85 | 10,692,922.50 | 4,513,795.65 |
| FXPF11010702 | 22266T109 | COUPANG INC | 235,286.000 | 9,175,581.34 | 6,912,702.68 | -2,262,878.66 |
| FXPF11010702 | 252131107 | DEXCOM INC | 20,234.000 | 7,480,914.48 | 10,864,646.30 | 3,383,731.82 |
| FXPF11010702 | 30303M102 | META PLATFORMS INC | 27,995.000 | 7,647,114.20 | 9,416,118.25 | 1,769,004.05 |
| FXPF11010702 | 452327109 | ILLUMINA INC | 38,055.000 | 14,102,557.36 | 14,477,644.20 | 375,086.84 |
| FXPF11010702 | 46120E602 | INTUITIVE SURGICAL INC | 25,692.000 | 7,028,245.69 | 9,231,135.60 | 2,202,889.91 |
| FXPF11010702 | 482497104 | KE HOLDINGS INC ADR | 61,119.000 | 3,876,828.67 | 1,229,714.28 | -2,647,114.39 |
| FXPF11010702 | 60770K107 | MODERNA INC | 60,688.000 | 6,933,776.17 | 15,413,538.24 | 8,479,762.07 |
| FXPF11010702 | 62914V106 | NIO INC ADR | 135,203.000 | 6,589,794.22 | 4,283,231.04 | -2,306,563.18 |
| FXPF11010702 | 64110L106 | NETFLIX INC | 22,505.000 | 12,169,128.65 | 13,557,912.20 | 1,388,783.55 |
| FXPF11010702 | 67066G104 | NVIDIA CORP | 68,126.000 | 9,100,257.01 | 20,036,537.86 | 10,936,280.85 |
| FXPF11010702 | 70614W100 | PELOTON INTERACTIVE INC | 117,427.000 | 14,956,064.57 | 4,199,189.52 | -10,756,875.05 |
| FXPF11010702 | 722304102 | PINDUODUO INC ADR | 117,306.000 | 20,635,877.30 | 6,838,939.80 | -13,796,937.50 |
| FXPF11010702 | 79466L302 | SALESFORCE INC | 21,704.000 | 4,829,791.12 | 5,515,637.52 | 685,846.40 |
| FXPF11010702 | 82509L107 | SHOPIFY INC | 8,765.000 | 9,921,541.75 | 12,072,823.35 | 2,151,281.60 |
| FXPF11010702 | 88160R101 | TESLA INC | 17,859.000 | 12,602,560.53 | 18,873,034.02 | 6,270,473.49 |
| FXPF11010702 | 88339J105 | TRADE DESK INC/THE | 101,694.000 | 6,090,949.85 | 9,319,238.16 | 3,228,288.31 |
| FXPF11010702 | 98138H101 | WORKDAY INC | 36,213.000 | 8,597,643.75 | 9,892,667.34 | 1,295,023.59 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF11010702 | 98980L101 | ZOOM VIDEO COMMUNICATIONS INC | 20,914.000 | 7,059,789.08 | 3,846,293.74 | -3,213,495.34 |
| FXPF11010702 | EDBZCNB45 | DELIVERY HERO SE | 51,396.000 | 7,998,068.14 | 5,727,858.06 | -2,270,210.08 |
| FXPF11010702 | EF5253978 | HERMES INTERNATIONAL | 4,346.000 | 4,709,339.44 | 7,591,328.56 | 2,881,989.12 |
| FXPF11010702 | EF5505070 | KERING SA | 18,070.000 | 13,146,256.35 | 14,526,232.31 | 1,379,975.96 |
| FXPF11010702 | ENB929F49 | ASML HOLDING NV | 20,900.000 | 10,166,226.13 | 16,796,478.12 | 6,630,251.99 |
| FXPF11010702 | ENBZ1HM46 | ADYEN NV | 3,731.000 | 8,696,448.92 | 9,807,447.63 | 1,110,998.71 |
| FXPF11010702 | FCBF7L9J0 | CONTEMPORARY AMPEREX TECHNOLOG CN/300750 | 83,910.000 | 8,508,239.06 | 7,741,467.18 | -766,771.88 |
| FXPF11010702 | FHBGJW372 | MEITUAN HK/03690 | 503,900.000 | 19,047,816.54 | 14,568,328.53 | -4,479,488.01 |
| FXPF11010702 | FHBK6YZP8 | ALIBABA GROUP HOLDING LTD HK/09988 | 608,800.000 | 9,680,835.01 | 9,284,701.69 | -396,133.32 |
| FXPF11010702 | FHBLF8535 | BILIBILI INC HK/09626 | 51,104.000 | 4,911,126.26 | 2,350,588.66 | -2,560,537.60 |
| FXPF11010702 | FHBMMV2K9 | TENCENT HOLDINGS LTD HK/00700 | 235,600.000 | 17,100,165.98 | 13,804,250.70 | -3,295,915.28 |
| FXPF11010702 | G06242104 | ATLASSIAN CORP PLC | 33,128.000 | 7,793,339.29 | 12,631,375.12 | 4,838,035.83 |
| FXPF11010702 | L8681T102 | SPOTIFY TECHNOLOGY SA | 13,741.000 | 4,323,743.06 | 3,215,806.23 | -1,107,936.83 |
| FXPF11010702 | NABFZ1K48 | SPOTIFY TECHNOLOGY SA | 12,452.000 | 3,918,146.32 | 2,914,141.56 | -1,004,004.76 |
| FXPF11010802 | 02079K107 | ALPHABET INC | 8,356.000 | 15,301,966.82 | 24,178,838.04 | 8,876,871.22 |
| FXPF11010802 | 023135106 | AMAZON.COM INC | 5,160.000 | 17,034,349.57 | 17,205,194.40 | 170,844.83 |
| FXPF11010802 | 031100100 | AMETEK INC | 49,761.000 | 6,081,737.98 | 7,316,857.44 | 1,235,119.46 |
| FXPF11010802 | 032095101 | AMPHENOL CORP | 122,500.000 | 8,041,064.09 | 10,713,850.00 | 2,672,785.91 |
| FXPF11010802 | 09857L108 | BOOKING HOLDINGS INC | 4,200.000 | 10,056,996.03 | 10,076,766.00 | 19,769.97 |
| FXPF11010802 | 12514G108 | CDW CORP/DE | 86,500.000 | 12,018,097.45 | 17,713,470.00 | 5,695,372.55 |
| FXPF11010802 | 204429104 | CIA CERVECERIAS UNIDAS SA ADR | 152,366.000 | 2,406,181.60 | 2,500,326.06 | 94,144.46 |
| FXPF11010802 | 26484T106 | DUN & BRADSTREET HOLDINGS INC | 132,790.000 | 2,496,620.95 | 2,720,867.10 | 224,246.15 |
| FXPF11010802 | 302941109 | FTI CONSULTING INC | 91,000.000 | 12,190,015.59 | 13,961,220.00 | 1,771,204.41 |
| FXPF11010802 | 339041105 | FLEETCOR TECHNOLOGIES INC | 36,400.000 | 10,033,754.88 | 8,147,776.00 | -1,885,978.88 |
| FXPF11010802 | 45778Q107 | INSPERITY INC | 84,794.000 | 7,479,988.07 | 10,015,019.34 | 2,535,031.27 |
| FXPF11010802 | 45866F104 | INTERCONTINENTAL EXCHANGE INC | 144,600.000 | 16,797,270.13 | 19,776,942.00 | 2,979,671.87 |
| FXPF11010802 | 461202103 | INTUIT INC | 13,500.000 | 5,193,107.70 | 8,683,470.00 | 3,490,362.30 |
| FXPF11010802 | 46625H100 | JPMORGAN CHASE & CO | 29,071.000 | 3,799,847.87 | 4,603,392.85 | 803,544.98 |
| FXPF11010802 | 478160104 | JOHNSON & JOHNSON | 75,562.000 | 11,940,505.07 | 12,926,391.34 | 985,886.27 |
| FXPF11010802 | 571748102 | MARSH & MCLENNAN COS INC | 120,900.000 | 14,602,108.47 | 21,014,838.00 | 6,412,729.53 |
| FXPF11010802 | 594918104 | MICROSOFT CORP | 60,500.000 | 13,695,752.65 | 20,347,360.00 | 6,651,607.35 |
| FXPF11010802 | 66987V109 | NOVARTIS AG ADR | 30,500.000 | 2,853,460.80 | 2,667,835.00 | -185,625.80 |
| FXPF11010802 | 742718109 | PROCTER & GAMBLE CO/THE | 36,900.000 | 5,106,212.16 | 6,036,102.00 | 929,889.84 |
| FXPF11010802 | 78409V104 | S&P GLOBAL INC | 20,545.000 | 6,841,920.36 | 9,695,801.85 | 2,853,881.49 |
| FXPF11010802 | 874039100 | TAIWAN SEMICONDUCTOR MANUFACTU ADR | 78,400.000 | 8,735,448.50 | 9,432,304.00 | 696,855.50 |
| FXPF11010802 | 896288107 | TRINET GROUP INC | 44,300.000 | 4,174,727.08 | 4,220,018.00 | 45,290.92 |
| FXPF11010802 | 91324P102 | UNITEDHEALTH GROUP INC | 11,200.000 | 5,510,207.77 | 5,623,968.00 | 113,760.23 |
| FXPF11010802 | 92826C839 | VISA INC | 42,337.000 | 9,265,597.08 | 9,174,851.27 | -90,745.81 |
| FXPF11010802 | ED5756025 | BAYERISCHE MOTOREN WERKE AG | 100,974.000 | 9,573,851.28 | 10,161,097.23 | 587,245.95 |
| FXPF11010802 | EDBNHRG76 | FUCHS PETROLUB SE NPV (REG) | 67,477.000 | 3,063,773.38 | 2,369,572.00 | -694,201.38 |
| FXPF11010802 | EDBNHRG84 | FUCHS PETROLUB SE PRF NPV (REG | 21,584.000 | 1,110,504.69 | 979,849.37 | -130,655.32 |
| FXPF11010802 | EF4061414 | LVMH MOET HENNESSY LOUIS VUITT | 9,968.000 | 6,330,647.62 | 8,240,988.18 | 1,910,340.56 |
| FXPF11010802 | EI7169515 | DE' LONGHI SPA | 65,669.000 | 2,663,214.40 | 2,353,875.36 | -309,339.04 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF11010802 | EIB07DRZ3 | RECORDATI INDUSTRIA CHIMICA E | 134,016.000 | 7,396,150.65 | 8,610,769.23 | 1,214,618.58 |
| FXPF11010802 | EIBF37987 | BREMBO SPA | 196,117.000 | 2,688,117.17 | 2,794,493.88 | 106,376.71 |
| FXPF11010802 | EN4031451 | AMSTERDAM COMMODITIES NV | 28,160.000 | 720,796.43 | 797,386.44 | 76,590.01 |
| FXPF11010802 | EN5671511 | WOLTERS KLUWER NV | 168,423.000 | 14,306,848.34 | 19,842,573.85 | 5,535,725.51 |
| FXPF11010802 | ENB0CCH48 | HEINEKEN HOLDING NV | 39,469.000 | 3,931,412.02 | 3,642,348.51 | -289,063.51 |
| FXPF11010802 | ENBMC4ZZ9 | JDE PEET'S NV | 27,863.000 | 810,208.70 | 858,685.28 | 48,476.58 |
| FXPF11010802 | ENBZ1HM46 | ADYEN NV | 1,826.000 | 4,266,264.16 | 4,799,892.62 | 533,628.46 |
| FXPF11010802 | ES7110384 | ROCHE HOLDING AG | 34,771.000 | 12,074,273.35 | 14,467,086.75 | 2,392,813.40 |
| FXPF11010802 | ES7123874 | NESTLE SA | 87,748.000 | 10,305,879.24 | 12,273,067.13 | 1,967,187.89 |
| FXPF11010802 | ESB119QG7 | PARTNERS GROUP HOLDING AG | 4,122.000 | 4,971,164.73 | 6,842,479.28 | 1,871,314.55 |
| FXPF11010802 | EX0182660 | DIPLOMA PLC | 163,881.000 | 5,060,531.87 | 7,489,221.25 | 2,428,689.38 |
| FXPF11010802 | EX0309644 | ELECTROCOMPONENTS PLC | 285,263.000 | 3,470,378.73 | 4,659,676.11 | 1,189,297.38 |
| FXPF11010802 | EX3163832 | INTERTEK GROUP PLC | 104,814.000 | 8,149,571.17 | 7,992,647.65 | -156,923.52 |
| FXPF11010802 | EXB02J636 | ADMIRAL GROUP PLC | 239,986.000 | 9,787,296.10 | 10,261,798.12 | 474,502.02 |
| FXPF11010802 | EXB0744B8 | BUNZL PLC | 312,509.000 | 10,438,033.34 | 12,211,564.96 | 1,773,531.62 |
| FXPF11010802 | EXB2B0DG6 | RELX PLC | 168,231.000 | 4,155,071.15 | 5,473,208.68 | 1,318,137.53 |
| FXPF11010802 | EXBYM1K74 | ON THE BEACH GROUP PLC | 191,626.000 | 991,278.17 | 739,711.33 | -251,566.84 |
| FXPF11010802 | EXBYZDVK3 | SOFTCAT PLC | 226,998.000 | 4,596,115.66 | 5,546,532.24 | 950,416.58 |
| FXPF11010802 | FJ6248994 | KDDI CORP | 518,200.000 | 15,932,450.12 | 15,129,073.47 | -803,376.65 |
| FXPF11010802 | FJB0MKZN5 | TSURUHA HOLDINGS INC | 28,100.000 | 3,799,595.07 | 2,693,969.08 | -1,105,625.99 |
| FXPF11010802 | FJBYX8TV5 | KUSURI NO AOKI HOLDINGS CO LTD | 50,300.000 | 4,168,785.87 | 3,184,290.84 | -984,495.03 |
| FXPF11010802 | G0403H108 | AON PLC | 67,072.000 | 14,411,151.52 | 20,159,160.32 | 5,748,008.80 |
| FXPF11010802 | G1151C101 | ACCENTURE PLC | 31,600.000 | 8,326,616.38 | 13,099,780.00 | 4,773,163.62 |
| FXPF11010802 | N14506104 | ELASTIC NV | 16,000.000 | 2,303,933.70 | 1,969,440.00 | -334,493.70 |
| FXPF11010802 | NC2528106 | ALIMENTATION COUCHE-TARD INC MLT-VTG | 388,100.000 | 12,813,285.30 | 16,284,130.95 | 3,470,845.65 |
| FXPF11010802 | NCBJ2L578 | CGI INC CL A SUB VTG | 106,600.000 | 9,578,941.41 | 9,439,266.92 | -139,674.49 |
| FXPF11010802 | SDBHC8X98 | NOVO NORDISK A/S | 129,083.000 | 9,187,201.33 | 14,506,479.87 | 5,319,278.54 |
| FXPF11010802 | SF5226037 | SAMPO OYJ | 80,096.000 | 3,450,357.43 | 4,013,212.64 | 562,855.21 |
| FXPF11010802 | SSBF1K7P7 | ESSITY AB | 198,520.000 | 6,468,757.62 | 6,477,112.80 | 8,355.18 |
| FXPF11010802 | SSBXDZ9Q8 | SVENSKA HANDELSBANKEN AB | 301,230.000 | 3,397,790.07 | 3,255,893.09 | -141,896.98 |
| FXPF11010802 | SSBZ1DP20 | BRAVIDA HOLDING AB | 404,988.000 | 5,461,468.04 | 5,680,840.28 | 219,372.24 |
| FXPF11010902 | 001055102 | AFLAC INC | 33,500.000 | 1,539,658.10 | 1,956,065.00 | 416,406.90 |
| FXPF11010902 | 00164V103 | AMC NETWORKS INC | 12,200.000 | 436,394.00 | 420,168.00 | -16,226.00 |
| FXPF11010902 | 00206R102 | AT&T INC | 108,000.000 | 2,849,328.49 | 2,656,800.00 | -192,528.49 |
| FXPF11010902 | 00215W100 | ASE TECHNOLOGY HOLDING CO LTD ADR | 248,900.000 | 1,957,869.47 | 1,943,909.00 | -13,960.47 |
| FXPF11010902 | 00287Y109 | ABBVIE INC | 16,600.000 | 1,778,690.00 | 2,247,640.00 | 468,950.00 |
| FXPF11010902 | 018581108 | BREAD FINANCIAL HOLDINGS INC | 11,300.000 | 810,389.86 | 752,241.00 | -58,148.86 |
| FXPF11010902 | 01973R101 | ALLISON TRANSMISSION HOLDINGS | 27,700.000 | 1,188,376.00 | 1,006,895.00 | -181,481.00 |
| FXPF11010902 | 020002101 | ALLSTATE CORP/THE | 18,900.000 | 2,151,193.50 | 2,223,585.00 | 72,391.50 |
| FXPF11010902 | 02005N100 | ALLY FINANCIAL INC | 28,600.000 | 1,019,876.00 | 1,361,646.00 | 341,770.00 |
| FXPF11010902 | 03076C106 | AMERIPRISE FINANCIAL INC | 10,000.000 | 1,943,300.00 | 3,016,600.00 | 1,073,300.00 |
| FXPF11010902 | 031162100 | AMGEN INC | 12,400.000 | 2,893,215.00 | 2,789,628.00 | -103,587.00 |
| FXPF11010902 | 035710409 | ANNALY CAPITAL MANAGEMENT INC | 88,400.000 | 746,980.00 | 691,288.00 | -55,692.00 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF11010902 | 038222105 | APPLIED MATERIALS INC | 20,700.000 | 1,786,410.00 | 3,257,352.00 | 1,470,942.00 |
| FXPF11010902 | 042735100 | ARROW ELECTRONICS INC | 13,500.000 | 1,511,991.95 | 1,812,645.00 | 300,653.05 |
| FXPF11010902 | 060505104 | BANK OF AMERICA CORP | 37,000.000 | 1,121,470.00 | 1,646,130.00 | 524,660.00 |
| FXPF11010902 | 064058100 | BANK OF NEW YORK MELLON CORP/T | 51,400.000 | 2,395,526.60 | 2,985,312.00 | 589,785.40 |
| FXPF11010902 | 08579W103 | BERRY GLOBAL GROUP INC | 20,100.000 | 1,129,419.00 | 1,482,978.00 | 353,559.00 |
| FXPF11010902 | 086516101 | BEST BUY CO INC | 15,800.000 | 1,612,305.50 | 1,605,280.00 | -7,025.50 |
| FXPF11010902 | 09062X103 | BIOGEN INC | 2,530.000 | 619,495.80 | 606,997.60 | -12,498.20 |
| FXPF11010902 | 099724106 | BORGWARNER INC | 21,900.000 | 846,216.00 | 987,033.00 | 140,817.00 |
| FXPF11010902 | 110122108 | BRISTOL-MYERS SQUIBB CO | 47,100.000 | 2,921,613.00 | 2,936,685.00 | 15,072.00 |
| FXPF11010902 | 11120U105 | BRIXMOR PROPERTY GROUP INC | 50,400.000 | 834,120.00 | 1,280,664.00 | 446,544.00 |
| FXPF11010902 | 12508E101 | CDK GLOBAL INC | 16,600.000 | 860,378.00 | 692,884.00 | -167,494.00 |
| FXPF11010902 | 126650100 | CVS HEALTH CORP | 21,000.000 | 1,434,300.00 | 2,166,360.00 | 732,060.00 |
| FXPF11010902 | 14040H105 | CAPITAL ONE FINANCIAL CORP | 14,100.000 | 1,526,525.00 | 2,045,769.00 | 519,244.00 |
| FXPF11010902 | 146229109 | CARTER'S INC | 10,800.000 | 1,118,190.12 | 1,093,176.00 | -25,014.12 |
| FXPF11010902 | 150870103 | CELANESE CORP | 10,200.000 | 1,325,388.00 | 1,714,212.00 | 388,824.00 |
| FXPF11010902 | 163851108 | CHEMOURS CO/THE | 23,700.000 | 587,523.00 | 795,372.00 | 207,849.00 |
| FXPF11010902 | 17275R102 | CISCO SYSTEMS INC | 56,300.000 | 2,654,833.00 | 3,567,731.00 | 912,898.00 |
| FXPF11010902 | 172967424 | CITIGROUP INC | 45,800.000 | 2,907,210.00 | 2,765,862.00 | -141,348.00 |
| FXPF11010902 | 174610105 | CITIZENS FINANCIAL GROUP INC | 43,500.000 | 1,555,560.00 | 2,055,375.00 | 499,815.00 |
| FXPF11010902 | 205887102 | CONAGRA BRANDS INC | 53,900.000 | 1,925,116.63 | 1,840,685.00 | -84,431.63 |
| FXPF11010902 | 20848V105 | CONSENSUS CLOUD SOLUTIONS INC | 3,033.000 | 150,051.71 | 175,519.71 | 25,468.00 |
| FXPF11010902 | 224399105 | CRANE CO | 11,400.000 | 1,169,275.53 | 1,159,722.00 | -9,553.53 |
| FXPF11010902 | 228368106 | CROWN HOLDINGS INC | 16,700.000 | 1,754,276.41 | 1,847,354.00 | 93,077.59 |
| FXPF11010902 | 231021106 | CUMMINS INC | 7,900.000 | 1,794,090.00 | 1,723,306.00 | -70,784.00 |
| FXPF11010902 | 23355L106 | DXC TECHNOLOGY CO | 43,100.000 | 1,109,825.00 | 1,387,389.00 | 277,564.00 |
| FXPF11010902 | 235825205 | DANA INC | 57,400.000 | 1,120,448.00 | 1,309,868.00 | 189,420.00 |
| FXPF11010902 | 23918K108 | DAVITA INC | 12,100.000 | 1,420,540.00 | 1,376,496.00 | -44,044.00 |
| FXPF11010902 | 24703L202 | DELL TECHNOLOGIES INC | 38,850.000 | 2,195,474.29 | 2,182,204.50 | -13,269.79 |
| FXPF11010902 | 247361702 | DELTA AIR LINES INC | 15,000.000 | 603,150.00 | 586,200.00 | -16,950.00 |
| FXPF11010902 | 253393102 | DICK'S SPORTING GOODS INC | 15,100.000 | 848,771.00 | 1,736,349.00 | 887,578.00 |
| FXPF11010902 | 254709108 | DISCOVER FINANCIAL SERVICES | 18,900.000 | 1,711,017.00 | 2,184,084.00 | 473,067.00 |
| FXPF11010902 | 277432100 | EASTMAN CHEMICAL CO | 14,500.000 | 1,454,060.00 | 1,753,195.00 | 299,135.00 |
| FXPF11010902 | 278642103 | EBAY INC | 63,420.000 | 3,553,851.92 | 4,217,430.00 | 663,578.08 |
| FXPF11010902 | 31428X106 | FEDEX CORP | 7,700.000 | 2,126,168.87 | 1,991,528.00 | -134,640.87 |
| FXPF11010902 | 31847R102 | FIRST AMERICAN FINANCIAL CORP | 22,400.000 | 1,313,363.52 | 1,752,352.00 | 438,988.48 |
| FXPF11010902 | 320517105 | FIRST HORIZON CORP | 106,300.000 | 1,830,454.11 | 1,735,879.00 | -94,575.11 |
| FXPF11010902 | 344849104 | FOOT LOCKER INC | 22,600.000 | 1,005,439.00 | 986,038.00 | -19,401.00 |
| FXPF11010902 | 345370860 | FORD MOTOR CO | 165,500.000 | 1,735,925.00 | 3,437,435.00 | 1,701,510.00 |
| FXPF11010902 | 35137L105 | FOX CORP | 56,400.000 | 1,705,408.64 | 2,081,160.00 | 375,751.36 |
| FXPF11010902 | 370334104 | GENERAL MILLS INC | 30,900.000 | 1,802,170.72 | 2,082,042.00 | 279,871.28 |
| FXPF11010902 | 37045V100 | GENERAL MOTORS CO | 46,200.000 | 2,053,720.00 | 2,708,706.00 | 654,986.00 |
| FXPF11010902 | 375558103 | GILEAD SCIENCES INC | 27,100.000 | 1,703,961.25 | 1,967,731.00 | 263,769.75 |
| FXPF11010902 | 40412C101 | HCA HEALTHCARE INC | 7,300.000 | 1,200,558.00 | 1,875,516.00 | 674,958.00 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF11010902 | 40434L105 | HP INC | 79,900.000 | 2,022,528.50 | 3,009,833.00 | 987,304.50 |
| FXPF11010902 | 416515104 | HARTFORD FINANCIAL SERVICES GR | 22,600.000 | 1,537,541.28 | 1,560,304.00 | 22,762.72 |
| FXPF11010902 | 42824C109 | HEWLETT PACKARD ENTERPRISE CO | 116,600.000 | 1,567,122.50 | 1,838,782.00 | 271,659.50 |
| FXPF11010902 | 428567101 | HIBBETT INC | 11,700.000 | 817,239.50 | 841,581.00 | 24,341.50 |
| FXPF11010902 | 436106108 | HOLLYFRONTIER CORP | 26,300.000 | 679,855.00 | 862,114.00 | 182,259.00 |
| FXPF11010902 | 446150104 | HUNTINGTON BANCSHARES INC/OH | 75,700.000 | 956,091.00 | 1,167,294.00 | 211,203.00 |
| FXPF11010902 | 446413106 | HUNTINGTON INGALLS INDUSTRIES | 5,100.000 | 869,448.00 | 952,374.00 | 82,926.00 |
| FXPF11010902 | 447011107 | HUNTSMAN CORP | 33,400.000 | 839,676.00 | 1,164,992.00 | 325,316.00 |
| FXPF11010902 | 458140100 | INTEL CORP | 112,900.000 | 6,078,770.14 | 5,814,350.00 | -264,420.14 |
| FXPF11010902 | 459200101 | INTERNATIONAL BUSINESS MACHINE | 17,900.000 | 2,217,370.20 | 2,392,514.00 | 175,143.80 |
| FXPF11010902 | 466313103 | JABIL INC | 43,600.000 | 1,854,308.00 | 3,067,260.00 | 1,212,952.00 |
| FXPF11010902 | 47233W109 | JEFFERIES FINANCIAL GROUP INC | 31,100.000 | 995,445.55 | 1,206,680.00 | 211,234.45 |
| FXPF11010902 | 478160104 | JOHNSON & JOHNSON | 10,000.000 | 1,601,327.40 | 1,710,700.00 | 109,372.60 |
| FXPF11010902 | 48123V102 | ZIFF DAVIS INC | 3,740.000 | 392,231.70 | 414,616.40 | 22,384.70 |
| FXPF11010902 | 48203R104 | JUNIPER NETWORKS INC | 50,100.000 | 1,204,933.50 | 1,789,071.00 | 584,137.50 |
| FXPF11010902 | 493267108 | KEYCORP | 76,900.000 | 1,261,929.00 | 1,778,697.00 | 516,768.00 |
| FXPF11010902 | 500255104 | KOHL'S CORP | 13,300.000 | 541,177.00 | 656,887.00 | 115,710.00 |
| FXPF11010902 | 500754106 | KRAFT HEINZ CO/THE | 62,100.000 | 2,333,832.24 | 2,229,390.00 | -104,442.24 |
| FXPF11010902 | 501044101 | KROGER CO/THE | 59,900.000 | 1,902,424.00 | 2,711,074.00 | 808,650.00 |
| FXPF11010902 | 501242101 | KULICKE & SOFFA INDUSTRIES INC | 25,200.000 | 1,445,087.65 | 1,525,608.00 | 80,520.35 |
| FXPF11010902 | 50155Q100 | KYNDRYL HOLDINGS INC | 3,580.000 | 97,634.80 | 64,798.00 | -32,836.80 |
| FXPF11010902 | 502431109 | L3HARRIS TECHNOLOGIES INC | 9,000.000 | 1,883,925.00 | 1,919,160.00 | 35,235.00 |
| FXPF11010902 | 512807108 | LAM RESEARCH CORP | 800.000 | 377,816.00 | 575,320.00 | 197,504.00 |
| FXPF11010902 | 526057104 | LENNAR CORP | 12,400.000 | 1,301,566.00 | 1,440,384.00 | 138,818.00 |
| FXPF11010902 | 534187109 | LINCOLN NATIONAL CORP | 15,200.000 | 764,712.00 | 1,037,552.00 | 272,840.00 |
| FXPF11010902 | 54911Q107 | LOYALTY VENTURES INC | 4,520.000 | 178,591.64 | 135,916.40 | -42,675.24 |
| FXPF11010902 | 552848103 | MGIC INVESTMENT CORP | 67,400.000 | 845,870.00 | 971,908.00 | 126,038.00 |
| FXPF11010902 | 55616P104 | MACY'S INC | 48,500.000 | 823,979.09 | 1,269,730.00 | 445,750.91 |
| FXPF11010902 | 58155Q103 | MCKESSON CORP | 9,300.000 | 1,617,456.00 | 2,311,701.00 | 694,245.00 |
| FXPF11010902 | 58933Y105 | MERCK & CO INC | 86,700.000 | 6,550,233.40 | 6,644,688.00 | 94,454.60 |
| FXPF11010902 | 591520200 | METHODE ELECTRONICS INC | 36,500.000 | 1,397,220.00 | 1,794,705.00 | 397,485.00 |
| FXPF11010902 | 595112103 | MICRON TECHNOLOGY INC | 21,900.000 | 1,646,442.00 | 2,039,985.00 | 393,543.00 |
| FXPF11010902 | 60871R209 | MOLSON COORS BEVERAGE CO | 34,200.000 | 1,605,157.06 | 1,585,170.00 | -19,987.06 |
| FXPF11010902 | 617446448 | MORGAN STANLEY | 34,000.000 | 2,330,020.00 | 3,337,440.00 | 1,007,420.00 |
| FXPF11010902 | 626755102 | MURPHY USA INC | 8,500.000 | 1,226,095.59 | 1,693,540.00 | 467,444.41 |
| FXPF11010902 | 629377508 | NRG ENERGY INC | 20,100.000 | 754,755.00 | 865,908.00 | 111,153.00 |
| FXPF11010902 | 636180101 | NATIONAL FUEL GAS CO | 18,300.000 | 752,679.00 | 1,170,102.00 | 417,423.00 |
| FXPF11010902 | 64111Q104 | NETGEAR INC | 26,400.000 | 1,085,058.48 | 771,144.00 | -313,914.48 |
| FXPF11010902 | 65336K103 | NEXSTAR MEDIA GROUP INC | 7,800.000 | 854,933.87 | 1,177,644.00 | 322,710.13 |
| FXPF11010902 | 666807102 | NORTHROP GRUMMAN CORP | 6,600.000 | 1,995,143.70 | 2,554,662.00 | 559,518.30 |
| FXPF11010902 | 68389X105 | ORACLE CORP | 55,900.000 | 3,675,660.00 | 4,875,039.00 | 1,199,379.00 |
| FXPF11010902 | 68622V106 | ORGANON & CO | 5,890.000 | 202,068.48 | 179,350.50 | -22,717.98 |
| FXPF11010902 | 688239201 | OSHKOSH CORP | 13,500.000 | 1,161,945.00 | 1,521,585.00 | 359,640.00 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF11010902 | 69343P105 | LUKOIL PJSC ADR | 21,800.000 | 1,523,209.60 | 1,909,527.40 | 386,317.80 |
| FXPF11010902 | 70959W103 | PENSKE AUTOMOTIVE GROUP INC | 16,900.000 | 1,003,691.00 | 1,812,018.00 | 808,327.00 |
| FXPF11010902 | 717081103 | PFIZER INC | 83,700.000 | 2,973,591.68 | 4,942,485.00 | 1,968,893.32 |
| FXPF11010902 | 718546104 | PHILLIPS 66 | 17,800.000 | 1,244,932.00 | 1,289,788.00 | 44,856.00 |
| FXPF11010902 | 743312100 | PROGRESS SOFTWARE CORP | 24,500.000 | 1,146,448.10 | 1,182,615.00 | 36,166.90 |
| FXPF11010902 | 744320102 | PRUDENTIAL FINANCIAL INC | 15,700.000 | 1,305,066.50 | 1,699,368.00 | 394,301.50 |
| FXPF11010902 | 74736K101 | QORVO INC | 11,300.000 | 2,145,617.10 | 1,767,207.00 | -378,410.10 |
| FXPF11010902 | 7591EP100 | REGIONS FINANCIAL CORP | 112,200.000 | 1,853,349.00 | 2,445,960.00 | 592,611.00 |
| FXPF11010902 | 78440P306 | SK TELECOM CO LTD ADR | 43,730.000 | 1,762,556.01 | 1,166,279.10 | -596,276.91 |
| FXPF11010902 | 832696405 | J M SMUCKER CO/THE | 13,800.000 | 1,595,280.00 | 1,874,316.00 | 279,036.00 |
| FXPF11010902 | 857477103 | STATE STREET CORP | 16,800.000 | 1,222,704.00 | 1,562,400.00 | 339,696.00 |
| FXPF11010902 | 87612E106 | TARGET CORP | 11,900.000 | 2,100,707.00 | 2,754,136.00 | 653,429.00 |
| FXPF11010902 | 883203101 | TEXTRON INC | 15,700.000 | 758,781.00 | 1,212,040.00 | 453,259.00 |
| FXPF11010902 | 889478103 | TOLL BROTHERS INC | 25,100.000 | 1,091,097.00 | 1,816,989.00 | 725,892.00 |
| FXPF11010902 | 902494103 | TYSON FOODS INC | 20,000.000 | 1,288,800.00 | 1,743,200.00 | 454,400.00 |
| FXPF11010902 | 910047109 | UNITED AIRLINES HOLDINGS INC | 17,500.000 | 756,875.00 | 766,150.00 | 9,275.00 |
| FXPF11010902 | 913456109 | UNIVERSAL CORP/VA | 14,500.000 | 704,845.00 | 796,340.00 | 91,495.00 |
| FXPF11010902 | 913903100 | UNIVERSAL HEALTH SERVICES INC | 10,000.000 | 1,375,000.00 | 1,296,600.00 | -78,400.00 |
| FXPF11010902 | 91529Y106 | UNUM GROUP | 33,000.000 | 757,020.00 | 810,810.00 | 53,790.00 |
| FXPF11010902 | 91913Y100 | VALERO ENERGY CORP | 18,800.000 | 1,063,516.00 | 1,412,068.00 | 348,552.00 |
| FXPF11010902 | 92047W101 | VALVOLINE INC | 32,000.000 | 806,387.20 | 1,193,280.00 | 386,892.80 |
| FXPF11010902 | 92343V104 | VERIZON COMMUNICATIONS INC | 79,300.000 | 4,607,101.71 | 4,120,428.00 | -486,673.71 |
| FXPF11010902 | 92556H206 | PARAMOUNT GLOBAL | 43,600.000 | 1,665,074.97 | 1,315,848.00 | -349,226.97 |
| FXPF11010902 | 92556V106 | VIATRIS INC | 26,200.000 | 390,651.32 | 354,486.00 | -36,165.32 |
| FXPF11010902 | 92840M102 | VISTRA CORP | 82,700.000 | 1,842,867.73 | 1,883,079.00 | 40,211.27 |
| FXPF11010902 | 929089100 | VOYA FINANCIAL INC | 14,000.000 | 823,340.00 | 928,340.00 | 105,000.00 |
| FXPF11010902 | 931427108 | WALGREENS BOOTS ALLIANCE INC | 27,000.000 | 1,076,760.00 | 1,408,320.00 | 331,560.00 |
| FXPF11010902 | 96145D105 | WESTROCK CO | 22,000.000 | 957,660.00 | 975,920.00 | 18,260.00 |
| FXPF11010902 | 963320106 | WHIRLPOOL CORP | 11,700.000 | 2,197,949.00 | 2,745,522.00 | 547,573.00 |
| FXPF11010902 | 98421M106 | XEROX HOLDINGS CORP | 32,600.000 | 755,994.00 | 738,064.00 | -17,930.00 |
| FXPF11010902 | 989701107 | ZIONS BANCORP NA | 29,000.000 | 1,259,760.00 | 1,831,640.00 | 571,880.00 |
| FXPF11010902 | AA6086257 | FORTESCUE METALS GROUP LTD | 120,400.000 | 2,176,803.04 | 1,681,582.31 | -495,220.73 |
| FXPF11010902 | AA6220104 | RIO TINTO LTD | 32,100.000 | 2,762,111.42 | 2,336,397.71 | -425,713.71 |
| FXPF11010902 | EA4651454 | OMV AG | 33,600.000 | 1,407,585.60 | 1,908,585.50 | 500,999.90 |
| FXPF11010902 | EBB0LKSK8 | TELENET GROUP HOLDING NV | 33,000.000 | 1,397,314.10 | 1,203,134.86 | -194,179.24 |
| FXPF11010902 | ED4354137 | UNITED INTERNET AG | 13,600.000 | 572,924.86 | 540,379.24 | -32,545.62 |
| FXPF11010902 | ED4617855 | DEUTSCHE POST AG | 34,100.000 | 1,773,678.06 | 2,192,537.52 | 418,859.46 |
| FXPF11010902 | ED5069213 | BAYER AG | 18,500.000 | 1,236,549.27 | 988,795.40 | -247,753.87 |
| FXPF11010902 | ED5231482 | ALLIANZ SE | 5,700.000 | 1,399,728.96 | 1,345,995.61 | -53,733.35 |
| FXPF11010902 | EDB1SK0S8 | FREENET AG | 53,300.000 | 1,184,781.07 | 1,410,458.93 | 225,677.86 |
| FXPF11010902 | EDBN49119 | SILTRONIC AG | 9,900.000 | 1,551,693.87 | 1,582,914.17 | 31,220.30 |
| FXPF11010902 | EE5669358 | REPSOL SA | 104,600.000 | 1,128,590.47 | 1,241,373.89 | 112,783.42 |
| FXPF11010902 | EE7383073 | ENAGAS SA | 32,900.000 | 723,177.39 | 763,243.15 | 40,065.76 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF11010902 | EEBP3QYZ4 | CIA DE DISTRIBUCION INTEGRAL L | 33,800.000 | 655,906.00 | 673,806.92 | 17,900.92 |
| FXPF11010902 | EF4002129 | BOUYGUES SA | 30,000.000 | 1,239,964.41 | 1,074,312.84 | -165,651.57 |
| FXPF11010902 | EF4162790 | THALES SA | 14,100.000 | 1,469,906.46 | 1,199,382.10 | -270,524.36 |
| FXPF11010902 | EF4163434 | CAPGEMINI SE | 6,300.000 | 977,420.68 | 1,543,919.58 | 566,498.90 |
| FXPF11010902 | EF5176179 | ORANGE SA | 143,000.000 | 1,707,497.87 | 1,530,738.29 | -176,759.58 |
| FXPF11010902 | EF5641560 | CARREFOUR SA | 71,600.000 | 1,256,921.97 | 1,311,325.79 | 54,403.82 |
| FXPF11010902 | EF5671732 | SANOFI | 29,000.000 | 2,843,443.44 | 2,921,262.10 | 77,818.66 |
| FXPF11010902 | EF5993904 | METROPOLE TELEVISION SA | 37,300.000 | 605,165.38 | 727,885.33 | 122,719.95 |
| FXPF11010902 | EF5997111 | TELEVISION FRANCAISE 1 | 115,200.000 | 928,880.01 | 1,143,022.46 | 214,142.45 |
| FXPF11010902 | EFB0Z5YZ7 | ARKEMA SA | 7,000.000 | 800,813.48 | 985,895.54 | 185,082.06 |
| FXPF11010902 | EFB15C551 | TOTALENERGIES SE | 49,800.000 | 2,262,374.96 | 2,527,511.15 | 265,136.19 |
| FXPF11010902 | EI5499138 | A2A SPA | 762,900.000 | 1,217,680.69 | 1,492,220.19 | 274,539.50 |
| FXPF11010902 | EIB0DJNG9 | LEONARDO SPA | 121,100.000 | 903,804.13 | 867,604.00 | -36,200.13 |
| FXPF11010902 | EIB89YH97 | UNIPOLSAI ASSICURAZIONI SPA | 411,000.000 | 1,091,247.54 | 1,159,125.22 | 67,877.68 |
| FXPF11010902 | ELB290CR2 | CATCHER TECHNOLOGY CO LTD GDR | 16,400.000 | 600,240.00 | 462,480.00 | -137,760.00 |
| FXPF11010902 | EM7320150 | OTP BANK NYRT | 20,500.000 | 923,958.56 | 1,049,988.84 | 126,030.28 |
| FXPF11010902 | EN5927376 | AEGON NV | 190,000.000 | 783,707.70 | 949,186.72 | 165,479.02 |
| FXPF11010902 | ENBD0Q396 | KONINKLIJKE AHOLD DELHAIZE NV | 90,900.000 | 2,548,421.34 | 3,115,099.55 | 566,678.21 |
| FXPF11010902 | ENBD9PNF3 | ASR NEDERLAND NV | 24,800.000 | 996,801.71 | 1,142,203.68 | 145,401.97 |
| FXPF11010902 | ES7103066 | NOVARTIS AG | 33,900.000 | 2,957,896.79 | 2,986,875.92 | 28,979.13 |
| FXPF11010902 | ES7110384 | ROCHE HOLDING AG | 8,900.000 | 3,082,930.16 | 3,703,001.70 | 620,071.54 |
| FXPF11010902 | ES7437803 | SWISS LIFE HOLDING AG | 3,200.000 | 1,492,935.12 | 1,963,233.28 | 470,298.16 |
| FXPF11010902 | ESBRJL171 | UBS GROUP AG | 163,300.000 | 2,594,229.59 | 2,942,859.02 | 348,629.43 |
| FXPF11010902 | ETB03N0C1 | HACI OMER SABANCI HOLDING AS | 1,002,600.000 | 1,338,038.78 | 998,843.95 | -339,194.83 |
| FXPF11010902 | ETB058ZV2 | COCA-COLA ICECEK AS | 146,350.000 | 1,295,102.50 | 975,868.70 | -319,233.80 |
| FXPF11010902 | EX0263494 | BAE SYSTEMS PLC | 258,600.000 | 1,792,586.48 | 1,925,733.71 | 133,147.23 |
| FXPF11010902 | EX0287584 | BRITISH AMERICAN TOBACCO PLC | 43,700.000 | 1,617,643.16 | 1,617,944.03 | 300.87 |
| FXPF11010902 | EX0560394 | LEGAL & GENERAL GROUP PLC | 327,800.000 | 1,192,805.49 | 1,320,866.41 | 128,060.92 |
| FXPF11010902 | EX0870611 | LLOYDS BANKING GROUP PLC | 1,637,800.000 | 856,460.69 | 1,060,356.10 | 203,895.41 |
| FXPF11010902 | EX0875412 | TATE & LYLE PLC | 132,300.000 | 1,219,635.44 | 1,185,187.36 | -34,448.08 |
| FXPF11010902 | EX0925282 | GLAXOSMITHKLINE PLC | 178,200.000 | 3,241,950.68 | 3,877,737.80 | 635,787.12 |
| FXPF11010902 | EX0969702 | BABCOCK INTERNATIONAL GROUP PL | 126,500.000 | 469,031.67 | 545,882.63 | 76,850.96 |
| FXPF11010902 | EX3091355 | BT GROUP PLC | 442,300.000 | 799,586.13 | 1,015,728.67 | 216,142.54 |
| FXPF11010902 | EXB10RZP7 | UNILEVER PLC | 26,000.000 | 1,463,666.88 | 1,389,435.44 | -74,231.44 |
| FXPF11010902 | EXB1XZS89 | ANGLO AMERICAN PLC | 40,200.000 | 1,326,101.65 | 1,642,178.52 | 316,076.87 |
| FXPF11010902 | EXB5M6XQ0 | INTERNATIONAL CONSOLIDATED AIR | 75,300.000 | 164,484.27 | 145,315.47 | -19,168.80 |
| FXPF11010902 | EXBLGZ985 | TESCO PLC | 349,600.000 | 1,296,905.46 | 1,372,722.07 | 75,816.61 |
| FXPF11010902 | FB6492839 | KRUNG THAI BANK PCL | 2,074,900.000 | 768,737.98 | 819,897.61 | 51,159.63 |
| FXPF11010902 | FBB00PN08 | QUALITY HOUSES PCL | 8,571,000.000 | 663,708.94 | 579,867.08 | -83,841.86 |
| FXPF11010902 | FH6136235 | HENGAN INTERNATIONAL GROUP CO HK/01044 | 207,000.000 | 1,447,559.71 | 1,066,024.91 | -381,534.80 |
| FXPF11010902 | FH6291816 | CHINA PETROLEUM & CHEMICAL COR HK/00386 | 3,190,900.000 | 1,659,606.40 | 1,485,700.52 | -173,905.88 |
| FXPF11010902 | FH6455148 | CHINA EVERBRIGHT LTD HK/00165 | 486,000.000 | 650,603.25 | 580,983.29 | -69,619.96 |
| FXPF11010902 | FH6486317 | KERRY PROPERTIES LTD HK/00683 | 176,800.000 | 447,822.95 | 460,351.70 | 12,528.75 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF11010902 | FH6559337 | CHINA TELECOM CORP LTD HK/00728 | 500,200.000 | 138,696.26 | 166,812.46 | 28,116.20 |
| FXPF11010902 | FH6990763 | ZHEJIANG EXPRESSWAY CO LTD HK/00576 | 955,000.000 | 850,047.95 | 851,333.32 | 1,285.37 |
| FXPF11010902 | FHB0PR2F4 | AGILE GROUP HOLDINGS LTD HK/03383 | 622,000.000 | 827,851.97 | 337,475.47 | -490,376.50 |
| FXPF11010902 | FHB0WC2B8 | NINE DRAGONS PAPER HOLDINGS LT HK/02689 | 1,372,200.000 | 1,968,454.04 | 1,473,174.96 | -495,279.08 |
| FXPF11010902 | FHB28SXZ9 | NETDRAGON WEBSOFT HOLDINGS LTD HK/00777 | 487,000.000 | 1,172,737.93 | 1,144,368.48 | -28,369.45 |
| FXPF11010902 | FHB296ZH4 | SINOTRUK HONG KONG LTD HK/03808 | 300,800.000 | 768,113.90 | 462,988.85 | -305,125.05 |
| FXPF11010902 | FHB2Q5H53 | CHINA PACIFIC INSURANCE GROUP HK/02601 | 217,600.000 | 851,726.56 | 590,310.79 | -261,415.77 |
| FXPF11010902 | FHB4Q4CJ7 | SHANGHAI PHARMACEUTICALS HOLDI HK/02607 | 553,400.000 | 1,003,086.57 | 1,049,119.71 | 46,033.14 |
| FXPF11010902 | FHB6WY995 | CHINA MEDICAL SYSTEM HOLDINGS HK/00867 | 715,000.000 | 798,558.14 | 1,194,066.41 | 395,508.27 |
| FXPF11010902 | FHB8RZJZ5 | PEOPLE'S INSURANCE CO GROUP OF HK/01339 | 3,824,600.000 | 1,213,399.28 | 1,157,735.85 | -55,663.43 |
| FXPF11010902 | FHBP4JH15 | JOHNSON ELECTRIC HOLDINGS LTD HK/00179 | 246,100.000 | 609,390.17 | 521,474.54 | -87,915.63 |
| FXPF11010902 | FHBW9P811 | CK HUTCHISON HOLDINGS LTD HK/00001 | 169,500.000 | 1,306,185.19 | 1,093,576.44 | -212,608.75 |
| FXPF11010902 | FJ6248994 | KDDI CORP | 86,300.000 | 2,633,452.43 | 2,519,565.88 | -113,886.55 |
| FXPF11010902 | FJ6255692 | DTS CORP | 34,000.000 | 700,121.07 | 745,221.68 | 45,100.61 |
| FXPF11010902 | FJ6429107 | HITACHI LTD | 12,200.000 | 480,342.87 | 660,032.15 | 179,689.28 |
| FXPF11010902 | FJ6467800 | ITOCHU CORP | 53,800.000 | 1,544,512.56 | 1,643,596.94 | 99,084.38 |
| FXPF11010902 | FJ6470358 | JAPAN AVIATION ELECTRONICS IND | 37,600.000 | 575,043.82 | 650,094.24 | 75,050.42 |
| FXPF11010902 | FJ6482668 | KAMIGUMI CO LTD | 49,000.000 | 912,469.58 | 926,768.30 | 14,298.72 |
| FXPF11010902 | FJ6594140 | SOJITZ CORP | 70,460.000 | 784,822.50 | 1,057,313.05 | 272,490.55 |
| FXPF11010902 | FJ6641149 | NICHIAS CORP | 31,600.000 | 750,478.95 | 761,220.99 | 10,742.04 |
| FXPF11010902 | FJ6641370 | NIPPON TELEGRAPH & TELEPHONE C | 84,400.000 | 2,162,624.81 | 2,308,714.42 | 146,089.61 |
| FXPF11010902 | FJ6661147 | ORIX CORP | 111,900.000 | 1,745,266.65 | 2,281,145.05 | 535,878.40 |
| FXPF11010902 | FJ6775384 | SANKYU INC | 18,000.000 | 704,775.96 | 745,603.78 | 40,827.82 |
| FXPF11010902 | FJ6858735 | SUMITOMO HEAVY INDUSTRIES LTD | 26,700.000 | 658,416.38 | 646,661.48 | -11,754.90 |
| FXPF11010902 | FJ6858941 | SUMITOMO CORP | 47,300.000 | 625,581.38 | 698,481.63 | 72,900.25 |
| FXPF11010902 | FJ6870524 | TAKASAGO THERMAL ENGINEERING C | 62,300.000 | 947,175.57 | 1,025,754.88 | 78,579.31 |
| FXPF11010902 | FJ6880507 | TEIJIN LTD | 66,900.000 | 1,257,068.13 | 822,052.91 | -435,015.22 |
| FXPF11010902 | FJ6985264 | YAMAHA MOTOR CO LTD | 44,900.000 | 945,319.14 | 1,075,759.66 | 130,440.52 |
| FXPF11010902 | FJB3ZC076 | MEGMILK SNOW BRAND CO LTD | 65,200.000 | 1,375,346.26 | 1,126,724.89 | -248,621.37 |
| FXPF11010902 | FK6397509 | SHINHAN FINANCIAL GROUP CO LTD | 34,100.000 | 1,129,401.74 | 1,055,630.15 | -73,771.59 |
| FXPF11010902 | FK6489306 | HYUNDAI GREENFOOD CO LTD | 109,000.000 | 889,150.31 | 785,808.84 | -103,341.47 |
| FXPF11010902 | FK6771729 | SAMSUNG ELECTRONICS CO LTD | 10,300.000 | 764,620.54 | 678,435.52 | -86,185.02 |
| FXPF11010902 | FKB0RNRF7 | HANA FINANCIAL GROUP INC | 32,000.000 | 1,016,293.82 | 1,131,945.63 | 115,651.81 |
| FXPF11010902 | FL6565129 | BUKIT ASAM TBK PT | 2,652,400.000 | 530,477.19 | 504,331.92 | -26,145.27 |
| FXPF11010902 | FM6916783 | UNITED OVERSEAS BANK LTD | 61,600.000 | 1,052,883.89 | 1,229,121.39 | 176,237.50 |
| FXPF11010902 | G02602103 | AMDOCS LTD | 27,800.000 | 1,984,218.00 | 2,080,552.00 | 96,334.00 |
| FXPF11010902 | G16962105 | BUNGE LTD | 18,500.000 | 1,213,230.00 | 1,727,160.00 | 513,930.00 |
| FXPF11010902 | G50871105 | JAZZ PHARMACEUTICALS PLC | 10,500.000 | 1,733,025.00 | 1,337,700.00 | -395,325.00 |
| FXPF11010902 | G7997R103 | SEAGATE TECHNOLOGY HOLDINGS PL | 23,300.000 | 1,517,901.00 | 2,632,434.00 | 1,114,533.00 |
| FXPF11010902 | KS6041120 | AFRICAN RAINBOW MINERALS LTD | 97,200.000 | 1,761,875.62 | 1,408,181.96 | -353,693.66 |
| FXPF11010902 | KSB1FFT78 | IMPALA PLATINUM HOLDINGS LTD | 77,400.000 | 1,450,297.66 | 1,091,165.42 | -359,132.24 |
| FXPF11010902 | LBB0YBZJ1 | CIA DE SANEAMENTO DE MINAS GER | 246,100.000 | 734,625.81 | 561,567.51 | -173,058.30 |
| FXPF11010902 | N53745100 | LYONDELLBASELL INDUSTRIES NV | 16,800.000 | 1,539,888.00 | 1,549,464.00 | 9,576.00 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF11010902 | NAB01D630 | SAMSUNG ELECTRONICS CO LTD GDR | 2,300.000 | 4,197,500.00 | 3,792,700.00 | -404,800.00 |
| FXPF11010902 | NAB2NTDN5 | GAIL INDIA LTD GDR | 79,146.000 | 963,848.02 | 825,366.15 | -138,481.87 |
| FXPF11010902 | NABGT36V5 | HON HAI PRECISION INDUSTRY CO GDR | 370,600.000 | 2,590,796.16 | 2,786,170.80 | 195,374.64 |
| FXPF11010902 | NABYSW6M3 | MMC NORILSK NICKEL PJSC ADR | 47,500.000 | 1,534,603.45 | 1,445,653.00 | -88,950.45 |
| FXPF11010902 | NC2492519 | MANULIFE FINANCIAL CORP | 78,700.000 | 1,399,179.75 | 1,502,162.85 | 102,983.10 |
| FXPF11010902 | NC2521804 | LOBLAW COMPANIES LTD | 44,200.000 | 2,258,973.75 | 3,626,559.00 | 1,367,585.25 |
| FXPF11010902 | NC2554474 | MAGNA INTL INC | 19,500.000 | 1,379,234.70 | 1,580,038.00 | 200,803.30 |
| FXPF11010902 | NCB29VFC4 | B2GOLD CORP | 319,800.000 | 1,600,196.09 | 1,260,819.38 | -339,376.71 |
| FXPF11010902 | SDB0386J3 | JYSKE BANK A/S | 16,100.000 | 616,899.81 | 829,586.02 | 212,686.21 |
| FXPF11010902 | SDBYZGMM1 | SCANDINAVIAN TOBACCO GROUP A/S | 66,900.000 | 1,144,783.43 | 1,404,437.14 | 259,653.71 |
| FXPF11010902 | SF5479701 | TIETOEVRY OYJ | 46,400.000 | 1,508,894.54 | 1,450,011.88 | -58,882.66 |
| FXPF11010902 | SNB16MKT7 | AUSTEVOLL SEAFOOD ASA | 49,000.000 | 501,906.69 | 591,225.07 | 89,318.38 |
| FXPF11010902 | SNBZ07691 | EUROPRIS ASA | 184,500.000 | 1,101,145.18 | 1,475,029.20 | 373,884.02 |
| FXPF11010902 | SSB1Q3J35 | SKF AB | 39,700.000 | 1,031,589.46 | 940,555.67 | -91,033.79 |
| FXPF11010902 | SSB1QH836 | VOLVO AB | 57,600.000 | 1,359,246.52 | 1,333,779.55 | -25,466.97 |
| FXPF11010902 | SSB3K5QQ3 | CLOETTA AB | 433,800.000 | 1,262,141.67 | 1,255,328.94 | -6,812.73 |
| FXPF20010602 | 99VVBQVV9 | ENERGY & EXPLORATION PARTNESRS LLC DEFERRED CONSIDERATION | 186,760.760 | 0.00 | 0.00 | 0.00 |
| FXPF20010602 | 99VVCHWQ8 | ULTRA PETROLEUM CORP | 11,934.000 | 137,241.00 | 308,792.25 | 171,551.25 |
| FXPF20010602 | EFBLR97V1 | TECHNICOLOR SA | 89,125.000 | 198,359.94 | 287,031.55 | 88,671.61 |
| FXPF99910002 | 019645407 | ALLIS CHALMERS CORP | 1,134.000 | 536,762.26 | 536,762.26 | 0.00 |
| FXPF99910002 | 045188109 | ASKMENOW INC | 200.000 | 15.00 | 15.00 | 0.00 |
| FXPF99910002 | 355361106 | FRANKS NURSERY & CRAFTS INC NEW COM | 540.000 | 0.00 | 0.00 | 0.00 |
| FXPF99910002 | 56501R106 | MANULIFE FINANCIAL CORP | 24,808.000 | 442,078.56 | 473,088.56 | 31,010.00 |
| FXPF99910002 | 591324207 | METALS USA INC CASH MERGER | 23.000 | 0.00 | 0.00 | 0.00 |
| FXPF99910002 | 60975R105 | MONOGENESIS CORP | 2.000 | 0.00 | 0.00 | 0.00 |
| FXPF99910002 | 88650T104 | TIENS BIOTECH GROUP USA INC | 55.000 | 94.60 | 94.60 | 0.00 |
| | **TOTAL CORPORATE STOCK - COMMON** | | | **2,036,445,582.45** | **2,359,188,920.42** | **322,743,337.97** |
| **PARTNERSHIP/JOINT VENTURE INTEREST** | | | | | | |
| FXPF20010602 | EX99WW505 | TOPCO CLASS A1 SHARES | 671.000 | 881.92 | 819.68 | -62.24 |
| FXPF20010602 | EX99WW513 | TOPCO CLASS A3 SHARES | 671.000 | 881.92 | 819.68 | -62.24 |
| FXPF20010602 | EX99WW521 | TOPCO CLASS A2 SHARES | 671.000 | 881.92 | 819.68 | -62.24 |
| FXPF20010602 | EX99WW539 | TOPCO CLASS A4 SHARES | 671.000 | 881.92 | 819.68 | -62.24 |
| FXPF20010602 | EX99WW547 | GP SHARES | 6,714.000 | 0.00 | 0.00 | 0.00 |
| FXPF40010502 | 999220635 | KINETIC VENTURES VIII LP | 409,429.000 | 447,788.00 | 409,429.00 | -38,359.00 |
| FXPF40010802 | 999174733 | OCM OPPORTUNITIES FUND VII LP | 55,103.450 | 45,972.19 | 55,103.45 | 9,131.26 |
| FXPF40010902 | 999179930 | OCM OPP FUND VII-B LP | 6,861.310 | 54,924.50 | 6,861.31 | -48,063.19 |
| FXPF40011002 | 999164031 | OCM PRINCIPAL OPP FD IV | 2,081.000 | 2,377,444.59 | 2,081.00 | -2,375,363.59 |
| FXPF40011302 | 99VVBF914 | TENOR OPPORTUNITY FUND S D01JAN2017 | 5,519.220 | 2,961,644.22 | 2,932,218.93 | -29,425.29 |
| FXPF40011302 | 99VVBHFG0 | TENOR OPPORTUNITY D 201009LTD | 23,972.592 | 54,340,831.84 | 57,846,313.26 | 3,505,481.42 |
| FXPF40011302 | 99VVBHFH8 | TENOR OPPORTUNITY D 201009TOL | 551.651 | 686,590.53 | 517,618.47 | -168,972.06 |
| FXPF40011302 | 99VVCE197 | TENOR OPPORTUNITY FUND LTD. CLASS/SERIES D 202103 | 40,000.000 | 40,000,000.00 | 40,338,698.64 | 338,698.64 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF40012202 | 99VVAA1A4 | ONE WILLIAM STREET CAP OFFSHORE FUND LTD | 63,700.024 | 108,367,134.01 | 120,396,349.99 | 12,029,215.98 |
| FXPF40012302 | 99VVACBD3 | GSO SPECIAL SITUATION OVERSEAS CLASS S-C35A | 13,511.147 | 7,102,885.21 | 7,201,975.68 | 99,090.47 |
| FXPF40012402 | 999K74830 | GREEN EQUITY INVEST OFFSHR FD VII LP | 40,494,177.060 | 23,782,828.06 | 44,989,890.00 | 21,207,061.94 |
| FXPF40012502 | 99VVBB632 | K3 PRIVATE INVESTORS LP | 34,052,578.000 | 17,332,436.00 | 36,598,894.00 | 19,266,458.00 |
| FXPF40012602 | 99VVBDAH2 | GLOBAL INFRA III-B FEEDER FUND | 54,934,357.000 | 43,935,545.14 | 62,425,766.00 | 18,490,220.86 |
| FXPF40012702 | 999K74863 | PWP GROWTH EQUITY FUND II LP | 50,830,414.000 | 50,830,414.00 | 53,761,015.00 | 2,930,601.00 |
| FXPF40012802 | 99VVBHQR4 | NEW MOUNTAIN PARTNERS V LP | 64,013,707.000 | 42,861,075.00 | 67,330,491.00 | 24,469,416.00 |
| FXPF40012902 | 99VVBKB85 | TRIVE CAPITAL FUND III LP | 40,095,824.000 | 23,273,845.00 | 49,322,533.00 | 26,048,688.00 |
| FXPF40013002 | 99VVBJ023 | HIG ADVANTAGE BUYOUT FD LP | 37,560,274.020 | 28,542,378.02 | 43,244,964.92 | 14,702,586.90 |
| FXPF40013002 | 99VVBYX16 | HIG MIDDLE MARKET LBO FD III | 6,950,374.080 | 4,711,715.08 | 6,950,374.08 | 2,238,659.00 |
| FXPF40013102 | 99VVBPCY6 | K4 PRIVATE INVESTORS LP | 56,745,504.000 | 35,229,942.00 | 66,430,525.00 | 31,200,583.00 |
| FXPF40013202 | 99VVBWR90 | ARES SR DIRECT LENDING CAYMAN | 90,606,549.110 | 88,219,419.11 | 93,520,220.00 | 5,300,800.89 |
| FXPF40013302 | 99VVB4BZ1 | AEOLUS PROPERTY CATASTROPHE KEYSTONE PF FD LP PF UNITS J20 | 27,022,749.280 | 30,965,193.36 | 27,022,749.28 | -3,942,444.08 |
| FXPF40013302 | 99VVBSE77 | AEOLUS PROP CAT KEY PF FD LP J19 HOLDOVER SUB ACCT | 1,494,465.900 | 468,085.81 | 1,494,465.90 | 1,026,380.09 |
| FXPF40013302 | 99VVCG9X1 | AEOLUS PROPERTY CATASTROPHE KEYSTONE PF FUND LP KEYSTONE | 134,341,599.220 | 150,000,000.08 | 134,341,599.22 | -15,658,400.86 |
| FXPF40013402 | 99VVBZT00 | ARLINGTON CAPITAL PARTNERS V LP | 19,304,138.000 | 15,801,353.00 | 23,270,570.00 | 7,469,217.00 |
| FXPF40013502 | 99VVBXJT3 | TA XIII LP | 32,323,034.000 | 22,246,620.00 | 33,879,317.00 | 11,632,697.00 |
| FXPF40013602 | 99VVBSFS0 | AXIUM INFRA NA IV LP | 42,906,498.830 | 38,330,854.12 | 44,118,464.00 | 5,787,609.88 |
| FXPF40013802 | 99VVBZSY7 | OAK HC/FT PARTNERS III LP | 32,669,017.000 | 19,121,565.00 | 42,000,875.00 | 22,879,310.00 |
| FXPF40013902 | 99VVB2889 | NB INSURANCE-LINKED STRAT LP | 109,034,970.840 | 101,074,716.06 | 109,034,970.84 | 7,960,254.78 |
| FXPF40013902 | 99VVCLVS6 | NB INSURANCE-LINKED STRATEGIES FUND INTEREST CLASS ASI 092021 | 3,218,375.120 | 3,048,371.45 | 3,218,375.12 | 170,003.67 |
| FXPF40014002 | 99VVB2VX8 | STAR AMERICA INFRA FUND | 19,699,577.760 | 17,930,910.76 | 19,922,909.00 | 1,991,998.24 |
| FXPF40014202 | NB99V3NF5 | ELEMENTUM NATCAT OFFSHR LTD | 41,410,395.000 | 41,410,395.00 | 41,410,395.00 | 0.00 |
| FXPF40014302 | 99VVB5EU6 | ICON INFRA PARTNERS FUND V LP | 14,215,448.350 | 14,181,964.20 | 16,163,647.00 | 1,981,682.80 |
| FXPF40014402 | 99VVB4XR5 | FRANCISCO PARTNERS VI-B LP | 10,762,294.000 | 9,645,725.00 | 11,260,964.00 | 1,615,239.00 |
| FXPF40014502 | 99VVB5JL1 | NEW MOUNTAIN PARTNERS VI LP | 7,185,072.000 | 6,425,156.00 | 7,339,492.00 | 914,336.00 |
| FXPF40014602 | 99VVBZ1U4 | K5 PRIVATE INVESTORS | 6,912,002.000 | 6,328,921.00 | 7,577,890.00 | 1,248,969.00 |
| FXPF40014702 | 99VVB7B01 | SCHRODER INFRASTRUCTURE LP | 51,851,064.130 | 51,611,732.09 | 52,526,189.00 | 914,456.91 |
| FXPF40014902 | 99VVCMG85 | GREY LION FUND III LP | 5,052,113.000 | 5,052,113.00 | 4,632,080.00 | -420,033.00 |
| FXPF40015002 | 99VVCBQF2 | OAK HC/FT PARTNERS IV LP | 15,784,289.000 | 15,782,683.00 | 16,773,552.00 | 990,869.00 |
| FXPF40015102 | 99VVBV315 | NORTHERN SHIPPING FUND IV LP | 24,475,577.000 | 24,475,577.00 | 25,320,546.00 | 844,969.00 |
| FXPF40015402 | 99VVCDSD1 | TA XIV LP | 8,045,705.000 | 8,046,175.00 | 7,898,029.00 | -148,146.00 |
| FXPF40015502 | 99VVCG2M2 | WILLIAM BLAIR CH A SHRS GR LP | 92,137,269.820 | 92,137,269.82 | 92,137,269.82 | 0.00 |
| FXPF40015602 | 99VVCCHH6 | GENSTAR CAPITAL PARTNERS X LP | 3,226,863.960 | 3,226,863.96 | 3,561,715.00 | 334,851.04 |
| FXPF40015702 | 99VVCJNU5 | DEERPATH SAGAPONACK LP | 8,272,030.120 | 8,272,030.12 | 9,134,199.00 | 862,168.88 |
| FXPF40015902 | 99VVB76D9 | ISQ GLOBAL INFRA FUND III LP | 2,402,221.000 | 2,384,423.00 | 2,402,221.00 | 17,798.00 |
| FXPF40016002 | 99VVCEQ74 | TRIVE CAPITAL FUND IV LP | 3,289,220.000 | 3,289,220.00 | 3,017,584.00 | -271,636.00 |
| FXPF50011202 | 99VVBE438 | MONTAUK TRIGUARD FUND VII LP | 21,921,227.360 | 15,980,850.36 | 24,559,095.00 | 8,578,244.64 |
| FXPF70010302 | 999272271 | UBS TRUMBULL PROPERTY FUND LP | 13,400.762 | 136,034,276.19 | 147,226,185.68 | 11,191,909.49 |
| FXPF70010502 | 99VVB4B57 | STOCKBRIDGE | 67,060.440 | 104,603,051.01 | 127,711,487.30 | 23,108,436.29 |
| FXPF70010602 | 99VVB2A86 | LASALLE PROPERTY FUND GP L.P | 54,947.638 | 88,763,118.77 | 102,417,374.80 | 13,654,256.03 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF70010602 | 99VVB2BP7 | LASALLE PROPERTY FUND GP L.P CLASS B | 9,402.332 | 15,214,500.79 | 17,525,090.40 | 2,310,589.61 |
| FXPF70010702 | 99VVB3UM1 | LION FINANCIAL TRUST | 41,616.099 | 94,271,480.99 | 140,123,393.00 | 45,851,912.01 |
| FXPF80010802 | 99VVBNZA8 | ALPHADYNE INTERNATIONAL (ERISA) FUND LTD CLASS 5 A USD | 108,896.212 | 211,759,324.05 | 149,035,798.95 | -62,723,525.10 |
| FXPF80011202 | 99VVB4B40 | CLASS A: SUBCLASS A1: SERIES LEAD | 75,642.462 | 99,000,320.99 | 108,292,832.01 | 9,292,511.02 |
| FXPF80011502 | 99VVBNXQ5 | GRAHAM ABSOLUTE RETURN LTD CLASS D | 577,558.496 | 58,721,927.31 | 64,205,189.47 | 5,483,262.16 |
| **TOTAL PARTNERSHIP/JOINT VENTURE INTEREST** | | | | **2,090,715,108.47** | **2,374,841,116.24** | **284,126,007.77** |
| **REAL ESTATE** | | | | | | |
| FXPF70010002 | 999G11062 | PRISA I REAL ESTATE FUND | 2,628.799 | 181,199,554.57 | 220,482,503.53 | 39,282,948.96 |
| FXPF70010102 | 999G11070 | PRISA II REAL ESTATE FUND | 930.388 | 37,590,637.41 | 46,353,499.41 | 8,762,862.00 |
| FXPF80011402 | 99VVBMUJ6 | SECURIS II FUND - SPC SEGREGATED PORTFOLIO FOURTEEN | 25,917.222 | 2,293,752.00 | 3,780,032.58 | 1,486,280.58 |
| **TOTAL REAL ESTATE** | | | | **221,083,943.98** | **270,616,035.52** | **49,532,091.54** |
| **OTHER** | | | | | | |
| FXPF20011002 | NA99WFXU5 | FLOURISH CENTUR 6.600% 02/04/2022 | 400,000.000 | 374,473.34 | 250,288.21 | -124,185.13 |
| **TOTAL OTHER** | | | | **374,473.34** | **250,288.21** | **-124,185.13** |
| **UNALLOCATED INSURANCE CONTRACTS** | | | | | | |
| FXPF00010002 | 996194627 | METRO LIFE AGGREGATE SA #603 0.000% 00/00/0000 DD 03/06/08 | 277,852.611 | 45,520,607.54 | 44,779,020.62 | -741,586.92 |
| FXPF00010002 | 99A208927 | METROPOLITAN LIFE GAC 370A PARTICIPATION IN PART A | 425,192.170 | 425,192.17 | 425,192.17 | 0.00 |
| FXPF00010002 | 99A208943 | METRO LIFE SEP A/C 45 | 147,130.504 | 139,176,018.62 | 137,055,190.12 | -2,120,828.50 |
| FXPF99910002 | 999G11120 | JOHN HANCOCK MUTUAL INS GAC 229 | 1,957,152.720 | 1,957,152.72 | 1,957,152.72 | 0.00 |
| **TOTAL UNALLOCATED INSURANCE CONTRACTS** | | | | **187,078,971.05** | **184,216,555.63** | **-2,862,415.42** |
| **OTHER INVESTMENTS** | | | | | | |
| FXPF20010302 | 072024PY2 | BAY AREA CA TOLL AUTH TOLL BRI 6.907% 10/01/2050 DD 11/04/10 | 490,000.000 | 904,412.60 | 864,139.50 | -40,273.10 |
| FXPF20010302 | 072024WS7 | BAY AREA CA TOLL AUTH TOLL BRI 2.574% 04/01/2031 DD 09/26/19 | 900,000.000 | 970,578.00 | 927,234.00 | -43,344.00 |
| FXPF20010302 | 072024XW7 | BAY AREA CA TOLL AUTH TOLL BRI 3.126% 04/01/2055 DD 12/21/21 | 755,000.000 | 755,000.00 | 756,993.20 | 1,993.20 |
| FXPF20010302 | 13063BBU5 | CALIFORNIA ST 7.350% 11/01/2039 DD 11/10/09 | 145,000.000 | 240,836.30 | 228,849.15 | -11,987.15 |
| FXPF20010302 | 13063BFR8 | CALIFORNIA ST 7.625% 03/01/2040 DD 04/01/10 | 325,000.000 | 564,047.25 | 538,284.50 | -25,762.75 |
| FXPF20010302 | 13063BJC7 | CALIFORNIA ST 7.600% 11/01/2040 DD 12/01/10 | 345,000.000 | 624,029.10 | 594,714.45 | -29,314.65 |
| FXPF20010302 | 168863DS4 | CHILE GOVERNMENT INTERNATIONAL 3.100% 05/07/2041 DD 05/07/21 | 480,000.000 | 469,440.00 | 469,680.00 | 240.00 |
| FXPF20010302 | 168863DT2 | CHILE GOVERNMENT INTERNATIONAL 2.550% 07/27/2033 DD 07/27/21 | 695,000.000 | 692,363.15 | 675,887.50 | -16,475.65 |
| FXPF20010302 | 168863DU9 | CHILE GOVERNMENT INTERNATIONAL 3.250% 09/21/2071 DD 09/21/21 | 1,625,000.000 | 1,481,605.00 | 1,503,125.00 | 21,520.00 |
| FXPF20010302 | 195325BM6 | COLOMBIA GOVERNMENT INTERNATIO 6.125% 01/18/2041 DD 10/20/09 | 775,000.000 | 993,167.71 | 797,289.00 | -195,878.71 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF20010302 | 195325CU7 | COLOMBIA GOVERNMENT INTERNATIO 5.000% 06/15/2045 DD 01/28/15 | 990,000.000 | 1,100,789.01 | 893,475.00 | -207,314.01 |
| FXPF20010302 | 20281PKG6 | CMWLTH FING AUTH PA 4.144% 06/01/2038 DD 10/31/16 | 280,000.000 | 328,532.40 | 328,269.20 | -263.20 |
| FXPF20010302 | 20281PKT8 | CMWLTH FING AUTH PA 3.864% 06/01/2038 DD 01/18/18 | 70,000.000 | 81,055.80 | 79,281.30 | -1,774.50 |
| FXPF20010302 | 235241WM4 | DALLAS TX AREA RAPID TRANSIT S 2.613% 12/01/2048 DD 12/01/21 | 970,000.000 | 970,000.00 | 951,094.70 | -18,905.30 |
| FXPF20010302 | 254845JZ4 | DIST OF COLUMBIA WTR & SWR AUT 4.814% 10/01/2114 DD 07/23/14 | 190,000.000 | 282,427.40 | 285,488.30 | 3,060.90 |
| FXPF20010302 | 38122NB50 | GOLDEN ST TOBACCO SECURITIZATI 2.746% 06/01/2034 DD 10/07/21 | 1,180,000.000 | 1,183,049.75 | 1,187,021.00 | 3,971.25 |
| FXPF20010302 | 38122NB68 | GOLDEN ST TOBACCO SECURITIZATI 3.293% 06/01/2042 DD 10/07/21 | 200,000.000 | 200,000.00 | 203,470.00 | 3,470.00 |
| FXPF20010302 | 39081HCV2 | GREAT LAKES MI WTR AUTH SEWAGE 3.056% 07/01/2039 DD 06/16/20 | 350,000.000 | 378,626.50 | 369,313.00 | -9,313.50 |
| FXPF20010302 | 4423313K8 | HOUSTON TX 3.961% 03/01/2047 DD 12/22/17 | 590,000.000 | 729,877.20 | 712,017.90 | -17,859.30 |
| FXPF20010302 | 451174AX4 | IDAHO ENERGY RESOURCES AUTH TR 2.861% 09/01/2046 DD 06/23/21 | 595,000.000 | 595,000.00 | 603,103.90 | 8,103.90 |
| FXPF20010302 | 45506ECL5 | INDIANA ST FIN AUTH REVENUE 3.051% 01/01/2051 DD 10/07/21 | 635,000.000 | 635,000.00 | 652,710.15 | 17,710.15 |
| FXPF20010302 | 455780CE4 | INDONESIA GOVERNMENT INTERNATI 4.350% 01/11/2048 DD 12/11/17 | 720,000.000 | 825,156.90 | 823,557.60 | -1,599.30 |
| FXPF20010302 | 455780CN4 | INDONESIA GOVERNMENT INTERNATI 3.700% 10/30/2049 DD 10/30/19 | 490,000.000 | 499,381.00 | 518,160.30 | 18,779.30 |
| FXPF20010302 | 455780CX2 | INDONESIA GOVERNMENT INTERNATI 3.350% 03/12/2071 DD 01/12/21 | 820,000.000 | 790,958.75 | 793,866.60 | 2,907.85 |
| FXPF20010302 | 455780DG8 | INDONESIA GOVERNMENT INTERNATI 3.200% 09/23/2061 DD 09/23/21 | 550,000.000 | 536,183.75 | 527,796.50 | -8,387.25 |
| FXPF20010302 | 46513JB42 | ISRAEL GOVERNMENT INTERNATIONA 3.875% 07/03/2050 DD 04/03/20 | 1,395,000.000 | 1,614,357.01 | 1,627,518.60 | 13,161.59 |
| FXPF20010302 | 46513JB59 | ISRAEL GOVERNMENT INTERNATIONA 4.500% 04/03/2120 DD 04/03/20 | 105,000.000 | 130,200.00 | 133,560.00 | 3,360.00 |
| FXPF20010302 | 465410CC0 | REPUBLIC OF ITALY GOVERNMENT I 3.875% 05/06/2051 DD 05/06/21 | 845,000.000 | 861,776.35 | 902,476.90 | 40,700.55 |
| FXPF20010302 | 47770VBQ2 | JOBSOHIO BEVERAGE SYS STWD LIQ 2.833% 01/01/2038 DD 02/05/20 | 150,000.000 | 159,670.50 | 154,639.50 | -5,031.00 |
| FXPF20010302 | 48542RSV7 | KANSAS ST DEV FIN AUTH REVENUE 2.774% 05/01/2051 DD 08/26/21 | 825,000.000 | 825,000.00 | 819,507.89 | -5,492.11 |
| FXPF20010302 | 54438CYN6 | LOS ANGELES CA CMNTY CLG DIST 1.806% 08/01/2030 DD 11/10/20 | 685,000.000 | 707,200.85 | 679,848.80 | -27,352.05 |
| FXPF20010302 | 54438CYP1 | LOS ANGELES CA CMNTY CLG DIST 2.106% 08/01/2032 DD 11/10/20 | 615,000.000 | 640,922.25 | 602,620.05 | -38,302.20 |
| FXPF20010302 | 57421CAV6 | MARYLAND ST HLTH & HGR EDUCTNL 3.052% 07/01/2040 DD 07/22/20 | 610,000.000 | 632,393.10 | 634,637.90 | 2,244.80 |
| FXPF20010302 | 57421CAW4 | MARYLAND ST HLTH & HGR EDUCTNL 3.197% 07/01/2050 DD 07/22/20 | 610,000.000 | 632,362.60 | 636,205.60 | 3,843.00 |
| FXPF20010302 | 57582RYY6 | MASSACHUSETTS ST 2.900% 09/01/2049 DD 09/12/19 | 860,000.000 | 925,497.60 | 896,593.00 | -28,904.60 |
| FXPF20010302 | 59447TXX6 | MICHIGAN ST FIN AUTH REVENUE 3.384% 12/01/2040 DD 12/18/19 | 240,000.000 | 270,475.20 | 261,290.40 | -9,184.80 |
| FXPF20010302 | 60636AMQ3 | MISSOURI ST HLTH & EDUCTNL FAC 3.651% 01/15/2046 DD 02/26/16 | 430,000.000 | 540,535.80 | 512,560.00 | -27,975.80 |
| FXPF20010302 | 60636APP2 | MISSOURI ST HLTH & EDUCTNL FAC 3.652% 08/15/2057 DD 07/06/17 | 550,000.000 | 695,936.98 | 673,629.00 | -22,307.98 |
| FXPF20010302 | 626207YF5 | MUNI ELEC AUTH OF GEORGIA 6.637% 04/01/2057 DD 03/11/10 | 242,000.000 | 368,021.50 | 368,432.90 | 411.40 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF20010302 | 626207YM0 | MUNI ELEC AUTH OF GEORGIA 6.655% 04/01/2057 DD 03/12/10 | 291,000.000 | 440,742.76 | 450,165.36 | 9,422.60 |
| FXPF20010302 | 646139W35 | NEW JERSEY ST TURNPIKE AUTH TU 7.414% 01/01/2040 DD 04/28/09 | 915,000.000 | 1,534,455.00 | 1,472,902.95 | -61,552.05 |
| FXPF20010302 | 646139X83 | NEW JERSEY ST TURNPIKE AUTH TU 7.102% 01/01/2041 DD 12/15/10 | 555,000.000 | 906,259.50 | 870,750.60 | -35,508.90 |
| FXPF20010302 | 64966JAR7 | NEW YORK NY 6.271% 12/01/2037 DD 12/21/10 | 415,000.000 | 626,965.42 | 589,142.30 | -37,823.12 |
| FXPF20010302 | 64971MZG0 | NEW YORK CITY NY TRANSITIONAL 5.767% 08/01/2036 DD 10/22/09 | 755,000.000 | 983,983.95 | 946,468.00 | -37,515.95 |
| FXPF20010302 | 64990FE42 | NEW YORK ST DORM AUTH ST PERSO 2.202% 03/15/2034 DD 06/23/21 | 270,000.000 | 270,000.00 | 266,330.70 | -3,669.30 |
| FXPF20010302 | 64990FXE9 | NEW YORK ST DORM AUTH ST PERSO 3.190% 02/15/2043 DD 01/03/20 | 930,000.000 | 1,014,146.40 | 981,057.00 | -33,089.40 |
| FXPF20010302 | 650009S53 | NEW YORK ST THRUWAY AUTH 2.900% 01/01/2035 DD 10/30/19 | 490,000.000 | 531,248.20 | 511,417.90 | -19,830.30 |
| FXPF20010302 | 650035TD0 | NEW YORK ST URBAN DEV CORP REV 5.770% 03/15/2039 DD 12/01/09 | 270,000.000 | 353,832.29 | 332,658.90 | -21,173.39 |
| FXPF20010302 | 66285WFB7 | N TX TOLLWAY AUTH REVENUE 6.718% 01/01/2049 DD 08/12/09 | 785,000.000 | 1,338,998.38 | 1,326,367.40 | -12,630.98 |
| FXPF20010302 | 677704A65 | OHIO UNIV GEN RECPTS ATHENS 5.590% 12/01/2114 DD 11/14/14 | 475,000.000 | 676,533.00 | 738,995.50 | 62,462.50 |
| FXPF20010302 | 698299BB9 | PANAMA GOVERNMENT INTERNATIONA 4.300% 04/29/2053 DD 04/29/13 | 230,000.000 | 245,134.00 | 246,907.30 | 1,773.30 |
| FXPF20010302 | 698299BH6 | PANAMA GOVERNMENT INTERNATIONA 4.500% 04/16/2050 DD 04/16/18 | 990,000.000 | 1,111,631.77 | 1,090,494.90 | -21,136.87 |
| FXPF20010302 | 698299BL7 | PANAMA GOVERNMENT INTERNATIONA 3.870% 07/23/2060 DD 07/23/19 | 1,295,000.000 | 1,499,393.22 | 1,295,000.00 | -204,393.22 |
| FXPF20010302 | 698299BM5 | PANAMA GOVERNMENT INTERNATIONA 4.500% 04/01/2056 DD 04/01/20 | 2,095,000.000 | 2,647,812.50 | 2,307,663.45 | -340,149.05 |
| FXPF20010302 | 709235T70 | PENNSYLVANIA ST UNIV 2.790% 09/01/2043 DD 05/12/20 | 430,000.000 | 450,119.70 | 434,153.80 | -15,965.90 |
| FXPF20010302 | 715638DU3 | PERUVIAN GOVERNMENT INTERNATIO 3.000% 01/15/2034 DD 11/02/21 | 2,440,000.000 | 2,422,856.79 | 2,430,240.00 | 7,383.21 |
| FXPF20010302 | 715638DW9 | PERUVIAN GOVERNMENT INTERNATIO 3.600% 01/15/2072 DD 11/02/21 | 2,075,000.000 | 2,008,895.50 | 2,024,162.50 | 15,267.00 |
| FXPF20010302 | 718286BG1 | PHILIPPINE GOVERNMENT INTERNAT 6.375% 10/23/2034 DD 10/23/09 | 840,000.000 | 1,231,700.40 | 1,166,205.60 | -65,494.80 |
| FXPF20010302 | 718286BZ9 | PHILIPPINE GOVERNMENT INTERNAT 3.950% 01/20/2040 DD 01/20/15 | 480,000.000 | 569,755.20 | 536,044.80 | -33,710.40 |
| FXPF20010302 | 718286CA3 | PHILIPPINE GOVERNMENT INTERNAT 3.700% 03/01/2041 DD 03/01/16 | 660,000.000 | 740,407.70 | 719,994.00 | -20,413.70 |
| FXPF20010302 | 718286CB1 | PHILIPPINE GOVERNMENT INTERNAT 3.700% 02/02/2042 DD 02/02/17 | 870,000.000 | 933,443.68 | 947,830.20 | 14,386.52 |
| FXPF20010302 | 718286CP0 | PHILIPPINE GOVERNMENT INTERNAT 3.200% 07/06/2046 DD 07/06/21 | 1,190,000.000 | 1,194,726.81 | 1,216,672.68 | 21,945.87 |
| FXPF20010302 | 73358WJA3 | PORT AUTH OF NEW YORK & NEW JE 4.458% 10/01/2062 DD 10/10/12 | 560,000.000 | 744,990.40 | 742,263.20 | -2,727.20 |
| FXPF20010302 | 73358WXQ2 | PORT AUTH OF NEW YORK & NEW JE 4.810% 10/15/2065 DD 10/20/15 | 245,000.000 | 340,363.79 | 336,144.90 | -4,218.89 |
| FXPF20010302 | 76913CBF5 | RIVERSIDE CNTY CA PENSN OBLG 3.818% 02/15/2038 DD 05/06/20 | 315,000.000 | 347,967.90 | 353,111.85 | 5,143.95 |
| FXPF20010302 | 79467BAR6 | SALES TAX SECURITIZATION CORP 3.587% 01/01/2043 DD 12/14/17 | 635,000.000 | 668,667.70 | 688,721.00 | 20,053.30 |
| FXPF20010302 | 79467BBN4 | SALES TAX SECURITIZATION CORP 3.820% 01/01/2048 DD 02/22/18 | 270,000.000 | 294,783.30 | 303,110.10 | 8,326.80 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF20010302 | 796253T93 | SAN ANTONIO TX ELEC & GAS REVE 5.985% 02/01/2039 DD 06/12/09 | 180,000.000 | 270,266.39 | 253,990.80 | -16,275.59 |
| FXPF20010302 | 79625GDG5 | SAN ANTONIO TX ELEC & GAS REVE 2.905% 02/01/2048 DD 11/05/20 | 260,000.000 | 271,247.58 | 261,565.20 | -9,682.38 |
| FXPF20010302 | 80413TAZ2 | SAUDI GOVERNMENT INTERNAT 144A 3.250% 11/17/2051 DD 11/17/21 | 1,000,000.000 | 979,310.00 | 984,530.00 | 5,220.00 |
| FXPF20010302 | 837151AA7 | SOUTH CAROLINA ST PUBLIC SVC A 6.454% 01/01/2050 DD 12/21/10 | 55,000.000 | 91,210.35 | 87,196.45 | -4,013.90 |
| FXPF20010302 | 882667AZ1 | TEXAS ST PRIV ACTIVITY BOND SU 3.922% 12/31/2049 DD 12/17/19 | 170,000.000 | 194,369.50 | 190,185.80 | -4,183.70 |
| FXPF20010302 | 88283LKV7 | TEXAS ST TRANSPRTN COMMISSIONS 4.000% 10/01/2033 DD 07/01/20 | 430,000.000 | 541,331.30 | 513,979.00 | -27,352.30 |
| FXPF20010302 | 91086QAZ1 | MEXICO GOVERNMENT INTERNATIONA 5.750% 10/12/2110 DD 10/12/10 | 744,000.000 | 845,368.00 | 857,467.44 | 12,099.44 |
| FXPF20010302 | 91086QBB3 | MEXICO GOVERNMENT INTERNATIONA 4.750% 03/08/2044 DD 03/08/12 | 461,000.000 | 534,573.50 | 501,918.36 | -32,655.14 |
| FXPF20010302 | 91086QBF4 | MEXICO GOVERNMENT INTERNATIONA 4.600% 01/23/2046 DD 01/23/15 | 2,850,000.000 | 3,050,233.26 | 3,045,966.00 | -4,267.26 |
| FXPF20010302 | 91087BAD2 | MEXICO GOVERNMENT INTERNATIONA 4.600% 02/10/2048 DD 10/10/17 | 1,090,000.000 | 1,273,622.14 | 1,160,860.90 | -112,761.24 |
| FXPF20010302 | 91087BAN0 | MEXICO GOVERNMENT INTERNATIONA 3.771% 05/24/2061 DD 11/24/20 | 720,000.000 | 666,888.75 | 662,486.40 | -4,402.35 |
| FXPF20010302 | 91087BAQ3 | MEXICO GOVERNMENT INTERNATIONA 4.280% 08/14/2041 DD 04/14/21 | 2,737,000.000 | 2,783,372.74 | 2,836,216.25 | 52,843.51 |
| FXPF20010302 | 913366DF4 | UNIV OF CALIFORNIA CA RGTS MED 6.583% 05/15/2049 DD 12/17/09 | 255,000.000 | 412,947.01 | 392,733.15 | -20,213.86 |
| FXPF20010302 | 913366EP1 | UNIV OF CALIFORNIA CA RGTS MED 6.548% 05/15/2048 DD 11/18/10 | 850,000.000 | 1,375,563.45 | 1,315,281.50 | -60,281.95 |
| FXPF20010302 | 91412GC86 | UNIV OF CALIFORNIA CA REVENUES 4.767% 05/15/2115 DD 04/08/15 | 150,000.000 | 210,520.50 | 214,581.00 | 4,060.50 |
| FXPF20010302 | 91412GDZ5 | UNIV OF CALIFORNIA CA REVENUES 5.946% 05/15/2045 DD 09/30/10 | 40,000.000 | 58,114.00 | 56,592.80 | -1,521.20 |
| FXPF20010302 | 91412GHA6 | UNIV OF CALIFORNIA CA REVENUES 4.858% 05/15/2112 DD 03/01/12 | 885,000.000 | 1,270,213.95 | 1,301,764.20 | 31,550.25 |
| FXPF20010302 | 915217WX7 | UNIV OF VIRGINIA VA UNIV REVEN 4.179% 09/01/2117 DD 09/28/17 | 255,000.000 | 341,850.47 | 354,399.00 | 12,548.53 |
| FXPF20010302 | 915217XA6 | UNIV OF VIRGINIA VA UNIV REVEN 3.227% 09/01/2119 DD 09/12/19 | 325,000.000 | 332,832.51 | 353,447.25 | 20,614.74 |
| FXPF20010302 | 99F106C2A | US 10YR ULTRA FUTURE (CBT) EXP MAR 22 | -17.000 | 0.00 | -35,593.75 | -35,593.75 |
| FXPF20010302 | 99F700C2A | US ULTRA BOND FUTURE (CBT) EXP MAR 22 | -67.000 | 0.00 | 34,699.65 | 34,699.65 |
| FXPF20010602 | 35906EAQ3 | FRONTIER COMMUNICATIONS 4/21 DIP TL | 328.430 | 329.45 | 327.77 | -1.68 |
| FXPF20010602 | 51187GAK8 | WORLDSTRIDES / LAKELAND TOURS 0.000% 09/25/2025 DD 09/24/20 | 44,237.310 | 21,468.53 | 38,984.13 | 17,515.60 |
| FXPF20010602 | 99VVBUYS4 | ALGOMA STEEL PARENT GP S.A. | 119,774.000 | 449,152.50 | 0.00 | -449,152.50 |
| FXPF20010602 | 99VVBUYT2 | ALGOMA STEEL PARENT S.C.A. | 119,774.000 | 449,152.50 | 0.00 | -449,152.50 |
| FXPF20010602 | 99VVCKET5 | NAVIERA ARMAS SA 1 | 19,338.450 | 21,991.68 | 21,991.67 | -0.01 |
| FXPF20010602 | 99VVCKEU2 | NAVIERA ARMAS SA 2 | 31,150.760 | 35,424.64 | 35,424.61 | -0.03 |
| FXPF20010602 | 99VVCKEV0 | HUNTINGTON CAYMAN L.P. | 40.000 | 46.35 | 1,137.20 | 1,090.85 |
| FXPF20010602 | 99VVCKEY4 | UP ENERGY LLC | 33,258.000 | 33,258.00 | 860,550.75 | 827,292.75 |
| FXPF20010602 | 99VVCKEZ1 | BCC TECHNICOLOR GROUP L.P. | 7,647.320 | 8,862.47 | 21,657.21 | 12,794.74 |
| FXPF20011002 | 29135LAN0 | ABU DHABI GOVERNMENT INTE 144A 2.700% 09/02/2070 DD | 1,600,000.000 | 1,492,256.00 | 1,455,536.00 | -36,720.00 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| | | 09/02/20 | | | | |
| FXPF20011002 | 91412GHA6 | UNIV OF CALIFORNIA CA REVENUES 4.858% 05/15/2112 DD 03/01/12 | 200,000.000 | 287,054.00 | 294,184.00 | 7,130.00 |
| FXPF20011002 | EKBL53Z46 | ROMANIAN GOVERNMENT INTER 144A 1.750% 07/13/2030 | 200,000.000 | 235,872.01 | 212,063.69 | -23,808.32 |
| FXPF20011002 | EKBL53ZB0 | ROMANIAN GOVERNMENT INTER 144A 2.875% 04/13/2042 | 200,000.000 | 231,784.66 | 203,520.14 | -28,264.52 |
| FXPF20011002 | LB9QK2X62 | CCP_ZCS. P BRL-CDI 1D CME REC 6.79% 2023 JAN 02 | 133,700,000.000 | 0.03 | -904,274.31 | -904,274.34 |
| FXPF20011002 | LB9QK5VR1 | CCP_ZCS. P BRL-CDI 1D CME REC 7.9% 2024 JAN 02 | 19,400,000.000 | 0.01 | -138,609.55 | -138,609.56 |
| FXPF20011002 | LM9QK2NM4 | CCP_IRS. P MXN-TIIE-BANXICO 28 REC 6.02% 2026 JUN 03 | 222,400,000.000 | 0.00 | -584,487.20 | -584,487.20 |
| FXPF20011002 | NA9QK1R61 | CCP_CDS. SP UL THE BOEING COMP 1.000% 00BPS 2023 JUN 20 | 100,000.000 | 339.29 | 625.70 | 286.41 |
| FXPF20011002 | NA9QK2UK4 | CCP_IRS. R USD-LIBOR-BBA 3M CM PAY 1.25% 2026 DEC 15 | 3,300,000.000 | 0.02 | 15,774.03 | 15,774.01 |
| FXPF20011002 | NA9QK66U0 | CDS. SP UL FEDERATIVE REPUBLIC R 100BPS 2026 JUN 20 | 900,000.000 | 0.01 | -33,930.50 | -33,930.51 |
| FXPF20011002 | NA9QK91D7 | CDS. SP UL COUNTRY GARDEN HOLD R 100BPS 2022 MAR 20 | 2,100,000.000 | 0.01 | -31,810.09 | -31,810.10 |
| FXPF20011002 | NA9QKT6N6 | CCP_CDS. SP UL GE CME 1.000% 00BPS 2026 JUN 20 | 5,400,000.000 | 35,529.94 | 92,188.80 | 56,658.86 |
| FXPF20011002 | NA9QKU2Y3 | CCP_CDS. SP UL TECK RESOURCES REC 500BPS 2026 JUN 20 | 1,500,000.000 | 253,500.39 | 251,619.00 | -1,881.39 |
| FXPF20011002 | NA9QKUCR7 | CCP_CDX. SP UL CDX.NA.IG.36 CM 1.000% 00BPS 2026 JUN 20 | 8,900,000.000 | 209,818.49 | 216,243.30 | 6,424.81 |
| FXPF20011002 | NA9QKUFK9 | CCP_CDS. SP UL HESS CORPORATIO REC 100BPS 2026 JUN 20 | 1,400,000.000 | 0.01 | 1,835.40 | 1,835.39 |
| FXPF20011002 | NA9QLC8W0 | CCP_CDS. SP UL GENERAL ELECTRI REC 100BPS 2026 DEC 20 | 600,000.000 | 6,983.77 | 9,323.40 | 2,339.63 |
| FXPF20011002 | NA9QLD519 | CDS. SP UL REPUBLIC OF COLOMBI R 100BPS 2026 DEC 20 | 1,100,000.000 | 0.03 | -52,777.76 | -52,777.79 |
| FXPF20011002 | NA9QLD527 | CDS. SP UL REPUBLIC OF COLOMBI R 100BPS 2026 DEC 20 | 200,000.000 | 0.01 | -9,595.96 | -9,595.97 |
| FXPF20011002 | NA9QLD9B3 | CCP_CDS. SP UL VERIZON COMMUNI REC 100BPS 2026 DEC 20 | 1,000,000.000 | 24,045.77 | 20,201.00 | -3,844.77 |
| FXPF20011002 | NA9QLDNZ4 | CCP_CDX. SP UL CDX.NA.IG.37 CM REC 100BPS 2026 DEC 20 | 190,000,000.000 | 4,489,563.15 | 4,615,670.00 | 126,106.85 |
| FXPF20011002 | NA9QLDZF5 | CCP_CDX. SP UL ITRAXX ASIA EX- REC 100BPS 2026 DEC 20 | 1,500,000.000 | 8,414.05 | 14,905.50 | 6,491.45 |
| FXPF20011002 | NA9QLEYW7 | CCP_CDS. SP UL GENERAL MOTORS REC 500BPS 2026 DEC 20 | 100,000.000 | 20,138.09 | 19,134.40 | -1,003.69 |
| FXPF20011002 | NA9QLGVW5 | CCP_IRS. R USD-SOFR-COMPOUND C PAY 1.0% 2026 DEC 15 | 5,200,000.000 | 22,458.86 | 27,941.78 | 5,482.92 |
| FXPF20011002 | NA9QLL0T5 | CCP_IRS. R USD-SOFR-COMPOUND C PAY 1.0% 2026 DEC 15 | 6,100,000.000 | 28,002.58 | 32,197.33 | 4,194.75 |
| FXPF20011002 | NA9QLMFR1 | CCP_CDS. SP UL FORD MOTOR COMP REC 500BPS 2024 DEC 20 | 900,000.000 | 103,606.68 | 101,440.80 | -2,165.88 |
| FXPF20011002 | NA9QLR658 | CCP_IRS. R USD-LIBOR-BBA 3M CM PAY 1.64% 2051 DEC 08 | 600,000.000 | 0.01 | 11,263.43 | 11,263.42 |
| FXPF20011002 | NA9QLSCN0 | CCP_CDS. SP UL JPMORGAN CHASE REC 100BPS 2022 DEC 20 | 3,600,000.000 | 26,891.07 | 26,272.80 | -618.27 |
| FXPF20011002 | NA9QLTPR5 | CCP_CDS. SP UL THE WILLIAMS CO REC 100BPS 2026 DEC 20 | 1,000,000.000 | 7,152.39 | 10,726.00 | 3,573.61 |
| FXPF20011002 | NC9QKYHG4 | CCP_IRS. P CAD-BA-CDOR 3M CME REC 1.96% 2031 APR 22 | 9,800,000.000 | 0.01 | 21,318.56 | 21,318.55 |
| FXPF20011002 | NC9QLN5Y1 | CCP_IRS. P CAD-BA-CDOR 3M CME REC 2.05% 2023 NOV 16 | 1,800,000.000 | 0.01 | 2,207.50 | 2,207.49 |
| FXPF20011002 | NC9QLNXA2 | CCP_IRS. P CAD-BA-CDOR 3M CME REC 2.0% 2023 NOV 14 | 8,500,000.000 | 240.97 | 7,294.80 | 7,053.83 |
| FXPF20011002 | XX9QK5DA7 | CCP_CDS. SP UL VOLKSWAGEN AKTI REC 100BPS 2028 JUN 20 | 1,200,000.000 | 14,004.32 | 12,167.13 | -1,837.19 |
| FXPF20011002 | XX9QKCJX6 | CCP_CDX. SP UL ITRAXX_EUROPE_3 REC 100BPS 2025 DEC 20 | 1,500,000.000 | 47,793.71 | 44,024.99 | -3,768.72 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF20011002 | XX9QKF3W8 | CCP_CDS. SP UL ATLANTIA S.P.A. REC 100BPS 2025 DEC 20 | 200,000.000 | 0.01 | 1,219.99 | 1,219.98 |
| FXPF20011002 | XX9QKUPT8 | CCP_CDS. SP UL ROLLS-ROYCE PLC REC 100BPS 2026 JUN 20 | 3,400,000.000 | 0.08 | -103,559.80 | -103,559.88 |
| FXPF20011002 | XX9QLD4U5 | CCP_CDX. SP UL ITRAXX EUROPE S REC 100BPS 2026 DEC 20 | 2,000,000.000 | 61,383.15 | 58,986.56 | -2,396.59 |
| FXPF20011102 | 168863DL9 | CHILE GOVERNMENT INTERNATIONAL 3.500% 01/25/2050 DD 06/25/19 | 200,000.000 | 203,000.00 | 208,000.00 | 5,000.00 |
| FXPF20011102 | 168863DS4 | CHILE GOVERNMENT INTERNATIONAL 3.100% 05/07/2041 DD 05/07/21 | 330,000.000 | 324,183.90 | 322,905.00 | -1,278.90 |
| FXPF20011102 | 195325DQ5 | COLOMBIA GOVERNMENT INTERNATIO 5.200% 05/15/2049 DD 01/28/19 | 200,000.000 | 202,176.00 | 183,948.00 | -18,228.00 |
| FXPF20011102 | 195325EA9 | COLOMBIA GOVERNMENT INTERNATIO 4.125% 02/22/2042 DD 04/22/21 | 455,000.000 | 412,000.00 | 379,925.00 | -32,075.00 |
| FXPF20011102 | 626207YF5 | MUNI ELEC AUTH OF GEORGIA 6.637% 04/01/2057 DD 03/11/10 | 864,000.000 | 1,313,928.00 | 1,315,396.80 | 1,468.80 |
| FXPF20011102 | 626207YS7 | MUNI ELEC AUTH OF GEORGIA 7.055% 04/01/2057 DD 03/16/10 | 205,000.000 | 296,337.75 | 304,213.85 | 7,876.10 |
| FXPF20011102 | 715638DT6 | PERUVIAN GOVERNMENT INTERNATIO 3.550% 03/10/2051 DD 03/10/21 | 390,000.000 | 395,647.20 | 405,603.90 | 9,956.70 |
| FXPF20011102 | 715638DU3 | PERUVIAN GOVERNMENT INTERNATIO 3.000% 01/15/2034 DD 11/02/21 | 520,000.000 | 515,658.00 | 517,920.00 | 2,262.00 |
| FXPF20011102 | 91086QAZ1 | MEXICO GOVERNMENT INTERNATIONA 5.750% 10/12/2110 DD 10/12/10 | 665,000.000 | 862,649.40 | 766,419.15 | -96,230.25 |
| FXPF20011102 | 91086QBB3 | MEXICO GOVERNMENT INTERNATIONA 4.750% 03/08/2044 DD 03/08/12 | 645,000.000 | 720,278.50 | 702,250.20 | -18,028.30 |
| FXPF20011102 | 91087BAQ3 | MEXICO GOVERNMENT INTERNATIONA 4.280% 08/14/2041 DD 04/14/21 | 510,000.000 | 509,683.80 | 528,487.50 | 18,803.70 |
| FXPF20011102 | 99F106C2A | US 10YR ULTRA FUTURE (CBT) EXP MAR 22 | 16.000 | 0.00 | 28,625.01 | 28,625.01 |
| FXPF20011102 | 99F133C2A | US LONG BOND FUTURE (CBT) EXP MAR 22 | 26.000 | 0.00 | 35,950.38 | 35,950.38 |
| FXPF20011102 | 99F183C2A | US 5YR NOTE FUTURE (CBT) EXP MAR 22 | 53.000 | 0.00 | 16,148.46 | 16,148.46 |
| FXPF20011102 | 99F700C2A | US ULTRA BOND FUTURE (CBT) EXP MAR 22 | 19.000 | 0.00 | 40,226.57 | 40,226.57 |
| FXPF20011202 | 072024ND0 | BAY AREA CA TOLL AUTH TOLL BRI 6.263% 04/01/2049 DD 11/05/09 | 330,000.000 | 569,715.32 | 527,392.80 | -42,322.52 |
| FXPF20011202 | 13063A5E0 | CALIFORNIA ST 7.500% 04/01/2034 DD 04/28/09 | 70,000.000 | 116,666.20 | 107,121.70 | -9,544.50 |
| FXPF20011202 | 13063A5G5 | CALIFORNIA ST 7.550% 04/01/2039 DD 04/28/09 | 790,000.000 | 1,387,082.00 | 1,318,399.40 | -68,682.60 |
| FXPF20011202 | 13063A7D0 | CALIFORNIA ST 7.300% 10/01/2039 DD 10/15/09 | 120,000.000 | 198,075.60 | 188,258.40 | -9,817.20 |
| FXPF20011202 | 13063BBU5 | CALIFORNIA ST 7.350% 11/01/2039 DD 11/10/09 | 110,000.000 | 182,703.40 | 173,609.70 | -9,093.70 |
| FXPF20011202 | 13063BJC7 | CALIFORNIA ST 7.600% 11/01/2040 DD 12/01/10 | 470,000.000 | 850,126.60 | 810,190.70 | -39,935.90 |
| FXPF20011202 | 13077DBY7 | CALIFORNIA ST UNIV REVENUE 3.899% 11/01/2047 DD 03/09/17 | 30,000.000 | 36,738.30 | 34,525.20 | -2,213.10 |
| FXPF20011202 | 167560PL9 | CHICAGO IL MET WTR RECLAMATION 5.720% 12/01/2038 DD 08/26/09 | 260,000.000 | 372,710.00 | 358,103.20 | -14,606.80 |
| FXPF20011202 | 168863DL9 | CHILE GOVERNMENT INTERNATIONAL 3.500% 01/25/2050 DD 06/25/19 | 235,000.000 | 271,041.51 | 244,400.00 | -26,641.51 |
| FXPF20011202 | 20772GF45 | CONNECTICUT ST 5.850% 03/15/2032 DD 04/30/08 | 160,000.000 | 223,612.80 | 207,894.40 | -15,718.40 |
| FXPF20011202 | 234667JL8 | DALLAS CNTY TX HOSP DIST 5.621% 08/15/2044 DD 09/17/09 | 100,000.000 | 147,091.00 | 140,369.00 | -6,722.00 |
| FXPF20011202 | 254845JZ4 | DIST OF COLUMBIA WTR & SWR AUT 4.814% 10/01/2114 DD 07/23/14 | 120,000.000 | 178,375.20 | 180,308.40 | 1,933.20 |
| FXPF20011202 | 271014TU6 | EAST BAY CA MUNI UTILITY DIST 5.874% 06/01/2040 DD 02/23/10 | 150,000.000 | 225,430.50 | 214,665.00 | -10,765.50 |
| FXPF20011202 | 38611TAV9 | GRAND PARKWAY TRANSPRTN CORP T 5.184% 10/01/2042 DD 08/01/13 | 590,000.000 | 816,023.10 | 788,847.70 | -27,175.40 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF20011202 | 455780CE4 | INDONESIA GOVERNMENT INTERNATI 4.350% 01/11/2048 DD 12/11/17 | 84,000.000 | 95,486.16 | 96,081.72 | 595.56 |
| FXPF20011202 | 455780CN4 | INDONESIA GOVERNMENT INTERNATI 3.700% 10/30/2049 DD 10/30/19 | 77,000.000 | 81,148.76 | 81,425.19 | 276.43 |
| FXPF20011202 | 46513JB42 | ISRAEL GOVERNMENT INTERNATIONA 3.875% 07/03/2050 DD 04/03/20 | 179,000.000 | 211,608.66 | 208,835.72 | -2,772.94 |
| FXPF20011202 | 46513JXN6 | STATE OF ISRAEL 3.375% 01/15/2050 DD 01/15/20 | 74,000.000 | 79,103.04 | 79,924.44 | 821.40 |
| FXPF20011202 | 54438CPA4 | LOS ANGELES CA CMNTY CLG DIST 6.750% 08/01/2049 DD 07/22/10 | 380,000.000 | 682,882.80 | 653,159.20 | -29,723.60 |
| FXPF20011202 | 544495UG7 | LOS ANGELES CA DEPT WTR & PWR 5.716% 07/01/2039 DD 06/02/10 | 180,000.000 | 274,465.80 | 254,176.20 | -20,289.60 |
| FXPF20011202 | 544495VY7 | LOS ANGELES CA DEPT WTR & PWR 6.574% 07/01/2045 DD 12/02/10 | 50,000.000 | 87,489.00 | 81,124.50 | -6,364.50 |
| FXPF20011202 | 544646XZ0 | LOS ANGELES CA UNIF SCH DIST 5.750% 07/01/2034 DD 10/15/09 | 680,000.000 | 959,344.00 | 885,122.00 | -74,222.00 |
| FXPF20011202 | 544646ZR6 | LOS ANGELES CA UNIF SCH DIST 6.758% 07/01/2034 DD 03/04/10 | 70,000.000 | 105,292.60 | 97,488.30 | -7,804.30 |
| FXPF20011202 | 57582PUE8 | MASSACHUSETTS ST 5.456% 12/01/2039 DD 12/08/09 | 330,000.000 | 486,416.70 | 449,875.80 | -36,540.90 |
| FXPF20011202 | 57604TAD8 | MASSACHUSETTS ST TRANSPRTN FUN 5.731% 06/01/2040 DD 12/23/10 | 120,000.000 | 173,624.40 | 164,574.00 | -9,050.40 |
| FXPF20011202 | 59259NZH9 | MET TRANSPRTN AUTH NY DEDICATE 7.336% 11/15/2039 DD 04/30/09 | 20,000.000 | 31,999.80 | 32,022.60 | 22.80 |
| FXPF20011202 | 59259YDC0 | MET TRANSPRTN AUTH NY REVENUE 6.687% 11/15/2040 DD 07/07/10 | 220,000.000 | 287,366.20 | 307,419.20 | 20,053.00 |
| FXPF20011202 | 59259YGF0 | MET TRANSPRTN AUTH NY REVENUE 6.814% 11/15/2040 DD 12/29/10 | 100,000.000 | 130,401.00 | 142,293.00 | 11,892.00 |
| FXPF20011202 | 646139W35 | NEW JERSEY ST TURNPIKE AUTH TU 7.414% 01/01/2040 DD 04/28/09 | 50,000.000 | 83,850.00 | 80,486.50 | -3,363.50 |
| FXPF20011202 | 646139X83 | NEW JERSEY ST TURNPIKE AUTH TU 7.102% 01/01/2041 DD 12/15/10 | 320,000.000 | 522,528.00 | 502,054.40 | -20,473.60 |
| FXPF20011202 | 64966H4K3 | NEW YORK NY 5.517% 10/01/2037 DD 10/20/10 | 60,000.000 | 84,611.40 | 79,919.40 | -4,692.00 |
| FXPF20011202 | 64966HYM6 | NEW YORK NY 5.968% 03/01/2036 DD 03/30/10 | 80,000.000 | 114,358.40 | 108,145.60 | -6,212.80 |
| FXPF20011202 | 64966HYV6 | NEW YORK NY 5.846% 06/01/2040 DD 06/16/10 | 90,000.000 | 136,116.00 | 126,328.50 | -9,787.50 |
| FXPF20011202 | 64966JAR7 | NEW YORK NY 6.271% 12/01/2037 DD 12/21/10 | 150,000.000 | 226,614.01 | 212,943.00 | -13,671.01 |
| FXPF20011202 | 64972FL20 | NEW YORK CITY NY MUNI WTR FIN 6.011% 06/15/2042 DD 03/18/10 | 10,000.000 | 15,890.90 | 15,080.80 | -810.10 |
| FXPF20011202 | 64972FT30 | NEW YORK CITY NY MUNI WTR FIN 5.724% 06/15/2042 DD 06/30/10 | 80,000.000 | 122,928.80 | 117,822.40 | -5,106.40 |
| FXPF20011202 | 64972FT63 | NEW YORK CITY NY MUNI WTR FIN 5.440% 06/15/2043 DD 09/23/10 | 30,000.000 | 45,631.50 | 43,319.70 | -2,311.80 |
| FXPF20011202 | 66285WFB7 | N TX TOLLWAY AUTH REVENUE 6.718% 01/01/2049 DD 08/12/09 | 40,000.000 | 69,365.60 | 67,585.60 | -1,780.00 |
| FXPF20011202 | 677632MV0 | OHIO ST UNIV 4.910% 06/01/2040 DD 10/06/10 | 250,000.000 | 346,007.50 | 340,585.00 | -5,422.50 |
| FXPF20011202 | 698299BB9 | PANAMA GOVERNMENT INTERNATIONA 4.300% 04/29/2053 DD 04/29/13 | 91,000.000 | 96,005.00 | 97,689.41 | 1,684.41 |
| FXPF20011202 | 698299BH6 | PANAMA GOVERNMENT INTERNATIONA 4.500% 04/16/2050 DD 04/16/18 | 761,000.000 | 854,713.45 | 838,249.11 | -16,464.34 |
| FXPF20011202 | 698299BL7 | PANAMA GOVERNMENT INTERNATIONA 3.870% 07/23/2060 DD 07/23/19 | 376,000.000 | 434,233.30 | 376,000.00 | -58,233.30 |
| FXPF20011202 | 698299BM5 | PANAMA GOVERNMENT INTERNATIONA 4.500% 04/01/2056 DD 04/01/20 | 188,000.000 | 207,270.00 | 207,083.88 | -186.12 |
| FXPF20011202 | 715638DA7 | PERUVIAN GOVERNMENT INTERNATIO 2.844% 06/20/2030 DD | 120,000.000 | 132,840.00 | 121,239.60 | -11,600.40 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| | | 06/20/19 | | | | |
| FXPF20011202 | 715638DT6 | PERUVIAN GOVERNMENT INTERNATIO 3.550% 03/10/2051 DD 03/10/21 | 185,000.000 | 178,726.65 | 192,401.85 | 13,675.20 |
| FXPF20011202 | 71567PAT7 | PERUSAHAAN PENERBIT SBSN 144A 3.550% 06/09/2051 DD 06/09/21 | 145,000.000 | 145,000.00 | 147,907.25 | 2,907.25 |
| FXPF20011202 | 718286CB1 | PHILIPPINE GOVERNMENT INTERNAT 3.700% 02/02/2042 DD 02/02/17 | 185,000.000 | 214,209.65 | 201,550.10 | -12,659.55 |
| FXPF20011202 | 718286CH8 | PHILIPPINE GOVERNMENT INTERNAT 2.950% 05/05/2045 DD 05/05/20 | 125,000.000 | 131,644.99 | 123,121.25 | -8,523.74 |
| FXPF20011202 | 718286CP0 | PHILIPPINE GOVERNMENT INTERNAT 3.200% 07/06/2046 DD 07/06/21 | 820,000.000 | 813,021.80 | 838,379.50 | 25,357.70 |
| FXPF20011202 | 73358WAJ3 | PORT AUTH OF NEW YORK & NEW JE 6.040% 12/01/2029 DD 07/01/09 | 40,000.000 | 53,339.60 | 51,895.20 | -1,444.40 |
| FXPF20011202 | 73358WEK6 | PORT AUTH OF NEW YORK & NEW JE 4.926% 10/01/2051 DD 10/06/11 | 90,000.000 | 125,326.80 | 124,744.50 | -582.30 |
| FXPF20011202 | 73358WJA3 | PORT AUTH OF NEW YORK & NEW JE 4.458% 10/01/2062 DD 10/10/12 | 210,000.000 | 279,371.40 | 278,348.70 | -1,022.70 |
| FXPF20011202 | 73358WRP1 | PORT AUTH OF NEW YORK & NEW JE 4.960% 08/01/2046 DD 01/30/14 | 170,000.000 | 232,323.70 | 231,215.30 | -1,108.40 |
| FXPF20011202 | 760942BA9 | URUGUAY GOVERNMENT INTERNATION 5.100% 06/18/2050 DD 06/18/14 | 675,000.000 | 944,163.00 | 891,344.25 | -52,818.75 |
| FXPF20011202 | 796253T93 | SAN ANTONIO TX ELEC & GAS REVE 5.985% 02/01/2039 DD 06/12/09 | 30,000.000 | 45,044.40 | 42,331.80 | -2,712.60 |
| FXPF20011202 | 796253Y30 | SAN ANTONIO TX ELEC & GAS REVE 5.808% 02/01/2041 DD 11/04/10 | 220,000.000 | 332,774.20 | 314,945.40 | -17,828.80 |
| FXPF20011202 | 796253Z21 | SAN ANTONIO TX ELEC & GAS REVE 4.427% 02/01/2042 DD 03/29/12 | 40,000.000 | 51,816.40 | 48,903.20 | -2,913.20 |
| FXPF20011202 | 797400FN3 | SAN DIEGO CNTY CA REGL TRANSPR 5.911% 04/01/2048 DD 11/10/10 | 50,000.000 | 80,641.50 | 75,173.00 | -5,468.50 |
| FXPF20011202 | 79741TAR5 | SAN DIEGO CNTY CA WTR AUTH FIN 6.138% 05/01/2049 DD 02/04/10 | 390,000.000 | 609,542.70 | 586,599.00 | -22,943.70 |
| FXPF20011202 | 79765RTL3 | SAN FRANCISCO CITY & CNTY CA P 6.950% 11/01/2050 DD 12/22/10 | 40,000.000 | 68,793.20 | 65,722.00 | -3,071.20 |
| FXPF20011202 | 882667AZ1 | TEXAS ST PRIV ACTIVITY BOND SU 3.922% 12/31/2049 DD 12/17/19 | 260,000.000 | 296,444.20 | 290,872.40 | -5,571.80 |
| FXPF20011202 | 882722KF7 | TEXAS ST 5.517% 04/01/2039 DD 08/26/09 | 290,000.000 | 431,198.10 | 408,047.40 | -23,150.70 |
| FXPF20011202 | 882722VN8 | TEXAS ST 4.681% 04/01/2040 DD 09/29/10 | 140,000.000 | 189,051.80 | 180,930.40 | -8,121.40 |
| FXPF20011202 | 88283LHU3 | TEXAS ST TRANSPRTN COMMISSIONS 5.178% 04/01/2030 DD 08/05/10 | 700,000.000 | 902,678.00 | 840,343.00 | -62,335.00 |
| FXPF20011202 | 91086QAZ1 | MEXICO GOVERNMENT INTERNATIONA 5.750% 10/12/2110 DD 10/12/10 | 855,000.000 | 1,136,089.80 | 985,396.05 | -150,693.75 |
| FXPF20011202 | 91087BAG5 | MEXICO GOVERNMENT INTERNATIONA 4.500% 01/31/2050 DD 07/31/19 | 1,215,000.000 | 1,413,168.75 | 1,287,900.00 | -125,268.75 |
| FXPF20011202 | 91087BAH3 | MEXICO GOVERNMENT INTERNATIONA 3.250% 04/16/2030 DD 01/16/20 | 270,000.000 | 291,537.90 | 276,758.10 | -14,779.80 |
| FXPF20011202 | 91087BAK6 | MEXICO GOVERNMENT INTERNATIONA 4.750% 04/27/2032 DD 04/27/20 | 285,000.000 | 342,997.50 | 322,192.50 | -20,805.00 |
| FXPF20011202 | 91087BAL4 | MEXICO GOVERNMENT INTERNATIONA 5.000% 04/27/2051 DD 04/27/20 | 405,000.000 | 504,225.00 | 459,703.35 | -44,521.65 |
| FXPF20011202 | 91087BAQ3 | MEXICO GOVERNMENT INTERNATIONA 4.280% 08/14/2041 DD 04/14/21 | 360,000.000 | 359,776.80 | 373,050.00 | 13,273.20 |
| FXPF20011202 | 913366DF4 | UNIV OF CALIFORNIA CA RGTS MED 6.583% 05/15/2049 DD 12/17/09 | 30,000.000 | 48,582.00 | 46,203.90 | -2,378.10 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF20011202 | 913366EP1 | UNIV OF CALIFORNIA CA RGTS MED 6.548% 05/15/2048 DD 11/18/10 | 40,000.000 | 64,732.40 | 61,895.60 | -2,836.80 |
| FXPF20011202 | 91412F7Y7 | UNIV OF CALIFORNIA CA REVENUES 5.770% 05/15/2043 DD 08/27/09 | 260,000.000 | 375,819.60 | 362,583.00 | -13,236.60 |
| FXPF20011202 | 91412GDZ5 | UNIV OF CALIFORNIA CA REVENUES 5.946% 05/15/2045 DD 09/30/10 | 80,000.000 | 116,228.00 | 113,185.60 | -3,042.40 |
| FXPF20011202 | 9151153X5 | UNIV OF TEXAS TX PERMANENT UNI 5.262% 07/01/2039 DD 09/17/09 | 20,000.000 | 28,872.20 | 27,625.40 | -1,246.80 |
| FXPF20011202 | 9151375R0 | UNIV OF TEXAS TX 4.794% 08/15/2046 DD 09/23/10 | 50,000.000 | 68,536.50 | 67,568.00 | -968.50 |
| FXPF20011202 | 93974CPM6 | WASHINGTON ST 5.481% 08/01/2039 DD 10/22/09 | 90,000.000 | 129,957.30 | 125,244.00 | -4,713.30 |
| FXPF20011202 | 93974CRE2 | WASHINGTON ST 5.140% 08/01/2040 DD 06/01/10 | 150,000.000 | 213,381.00 | 205,305.00 | -8,076.00 |
| FXPF20011302 | 085209AH7 | BERMUDA GOVERNMENT INTERN 144A 3.375% 08/20/2050 DD 08/20/20 | 1,267,000.000 | 1,312,282.50 | 1,265,416.25 | -46,866.25 |
| FXPF20011302 | 544646XZ0 | LOS ANGELES CA UNIF SCH DIST 5.750% 07/01/2034 DD 10/15/09 | 1,720,000.000 | 2,330,067.50 | 2,238,838.00 | -91,229.50 |
| FXPF20011302 | 91087BAQ3 | MEXICO GOVERNMENT INTERNATIONA 4.280% 08/14/2041 DD 04/14/21 | 4,183,000.000 | 4,222,902.54 | 4,334,633.75 | 111,731.21 |
| FXPF25010002 | 99F106C2A | US 10YR ULTRA FUTURE (CBT) EXP MAR 22 | 5,138.000 | 0.00 | 9,154,694.15 | 9,154,694.15 |
| FXPF25010002 | 99F133C2A | US LONG BOND FUTURE (CBT) EXP MAR 22 | 2,143.000 | 0.00 | 4,252,243.26 | 4,252,243.26 |
| FXPF25010002 | 99F700C2A | US ULTRA BOND FUTURE (CBT) EXP MAR 22 | 2,026.000 | 0.00 | 5,953,395.42 | 5,953,395.42 |
| FXPF25010502 | 99F734C2D | MSCI EAFE FUTURE (NYF) EXP MAR 22 | 86.000 | 0.00 | 155,648.75 | 155,648.75 |
| FXPF25010502 | 99F740C2D | MSCI EMGMKT FUTURE (NYF) EXP MAR 22 | 49.000 | 0.00 | -18,696.50 | -18,696.50 |
| FXPF25010502 | 99F754C2C | E-MINI RUSS 1000 FUTURE (CME) EXP MAR 22 | 239.000 | 0.00 | 550,895.00 | 550,895.00 |
| FXPF20011002 | 99QAGB9RL | IRS R 2.21250% P US0003M PUT JUN 23 002.213 ED 062223 | 7,300,000.000 | 438,000.00 | 299,366.58 | -138,633.42 |
| FXPF20010602 | 999F71597 | CASH HELD AT BNYMELLON | -1,694,359.560 | -1,694,359.56 | -1,694,359.56 | 0.00 |
| FXPF20011002 | 01F020620 | COMMIT TO PUR FNMA SF MTG 2.000% 02/01/2052 DD 02/01/22 | -1,500,000.000 | -1,488,808.59 | -1,493,145.00 | -4,336.41 |
| FXPF20011002 | 01F022626 | COMMIT TO PUR FNMA SF MTG 2.500% 02/01/2052 DD 02/01/22 | -7,700,000.000 | -7,823,019.53 | -7,841,988.00 | -18,968.47 |
| FXPF20011002 | LB9QK2X70 | CCP_ZCS._P BRL-CDI 1D CME REC 6.79% 2023 JAN 02 | -133,700,000.000 | -8,144.33 | 0.00 | 8,144.33 |
| FXPF20011002 | LB9QK5VS9 | CCP_ZCS._P BRL-CDI 1D CME REC 7.9% 2024 JAN 02 | -19,400,000.000 | -447.94 | 0.00 | 447.94 |
| FXPF20011002 | LM9QK2NN2 | CCP_IRS._P MXN-TIIE-BANXICO 28 REC 6.02% 2026 JUN 03 | -222,400,000.000 | 0.00 | 0.00 | 0.00 |
| FXPF20011002 | NA9QK1R87 | CCP_CDS._SP UL THE BOEING COMP REC 100BPS 2023 JUN 20 | -100,000.000 | -0.01 | 0.00 | 0.01 |
| FXPF20011002 | NA9QK2UL2 | CCP_IRS._R USD-LIBOR-BBA 3M CM PAY 1.25% 2026 DEC 15 | -3,300,000.000 | -41,106.96 | 0.00 | 41,106.96 |
| FXPF20011002 | NA9QK66Y2 | CDS._SP UL FEDERATIVE REPUBLIC R 100BPS 2026 JUN 20 | -900,000.000 | -33,848.79 | 0.00 | 33,848.79 |
| FXPF20011002 | NA9QK91G0 | CDS._SP UL COUNTRY GARDEN HOLD R 100BPS 2022 MAR 20 | -2,100,000.000 | -24,763.05 | 0.00 | 24,763.05 |
| FXPF20011002 | NA9QKT6P1 | CCP_CDS._SP UL GE CME REC 100BPS 2026 JUN 20 | -5,400,000.000 | -0.07 | 0.00 | 0.07 |
| FXPF20011002 | NA9QKU2Z0 | CCP_CDS._SP UL TECK RESOURCES REC 500BPS 2026 JUN 20 | -1,500,000.000 | -0.02 | 0.00 | 0.02 |
| FXPF20011002 | NA9QKUCS5 | CCP_CDX._SP UL CDX.NA.IG.36 CM REC 100BPS 2026 JUN 20 | -8,900,000.000 | 0.00 | 0.00 | 0.00 |
| FXPF20011002 | NA9QKUFL7 | CCP_CDS._SP UL HESS CORPORATIO REC 100BPS 2026 JUN 20 | -1,400,000.000 | -33,019.74 | 0.00 | 33,019.74 |
| FXPF20011002 | NA9QLC8Y6 | CCP_CDS._SP UL GENERAL ELECTRI REC 100BPS 2026 DEC 20 | -600,000.000 | -0.01 | 0.00 | 0.01 |
| FXPF20011002 | NA9QLD535 | CDS._SP UL REPUBLIC OF COLOMBI R 100BPS 2026 DEC 20 | -1,100,000.000 | -28,098.23 | 0.00 | 28,098.23 |
| FXPF20011002 | NA9QLD543 | CDS._SP UL REPUBLIC OF COLOMBI R 100BPS 2026 DEC 20 | -200,000.000 | -5,070.04 | 0.00 | 5,070.04 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF20011002 | NA9QLD9C1 | CCP_CDS._SP UL VERIZON COMMUNI REC 100BPS 2026 DEC 20 | -1,000,000.000 | -0.02 | 0.00 | 0.02 |
| FXPF20011002 | NA9QLDN01 | CCP_CDX._SP UL CDX.NA.IG.37 CM REC 100BPS 2026 DEC 20 | -190,000,000.000 | -0.12 | 0.00 | 0.12 |
| FXPF20011002 | NA9QLDZG3 | CCP_CDX._SP UL ITRAXX ASIA EX- REC 100BPS 2026 DEC 20 | -1,500,000.000 | -0.03 | 0.00 | 0.03 |
| FXPF20011002 | NA9QLEYX5 | CCP_CDS._SP UL GENERAL MOTORS REC 500BPS 2026 DEC 20 | -100,000.000 | -0.01 | 0.00 | 0.01 |
| FXPF20011002 | NA9QLGVX3 | CCP_IRS._R USD-SOFR-COMPOUND C PAY 1.0% 2026 DEC 15 | -5,200,000.000 | -0.02 | 0.00 | 0.02 |
| FXPF20011002 | NA9QLL0U2 | CCP_IRS._R USD-SOFR-COMPOUND C PAY 1.0% 2026 DEC 15 | -6,100,000.000 | -0.01 | 0.00 | 0.01 |
| FXPF20011002 | NA9QLMFS9 | CCP_CDS._SP UL FORD MOTOR COMP REC 500BPS 2024 DEC 20 | -900,000.000 | -0.01 | 0.00 | 0.01 |
| FXPF20011002 | NA9QLR674 | CCP_IRS._R USD-LIBOR-BBA 3M CM PAY 1.64% 2051 DEC 08 | -600,000.000 | -0.01 | 0.00 | 0.01 |
| FXPF20011002 | NA9QLSCQ3 | CCP_CDS._SP UL JPMORGAN CHASE REC 100BPS 2022 DEC 20 | -3,600,000.000 | -0.01 | 0.00 | 0.01 |
| FXPF20011002 | NA9QLTPV6 | CCP_CDS._SP UL THE WILLIAMS CO REC 100BPS 2026 DEC 20 | -1,000,000.000 | -0.01 | 0.00 | 0.01 |
| FXPF20011002 | NC9QKYHH2 | CCP_IRS._P CAD-BA-CDOR 3M CME REC 1.96% 2031 APR 22 | -9,800,000.000 | -0.01 | 0.00 | 0.01 |
| FXPF20011002 | NC9QLN5Z8 | CCP_IRS._P CAD-BA-CDOR 3M CME REC 2.05% 2023 NOV 16 | -1,800,000.000 | -42.20 | 0.00 | 42.20 |
| FXPF20011002 | NC9QLNXB0 | CCP_IRS._P CAD-BA-CDOR 3M CME REC 2.0% 2023 NOV 14 | -8,500,000.000 | -1,069.92 | 0.00 | 1,069.92 |
| FXPF20011002 | XX9QK5DB5 | CCP_CDS._SP UL VOLKSWAGEN AKTI REC 100BPS 2028 JUN 20 | -1,200,000.000 | -0.02 | 0.00 | 0.02 |
| FXPF20011002 | XX9QKCJ08 | CCP_CDX._SP UL ITRAXX_EUROPE_3 REC 100BPS 2025 DEC 20 | -1,500,000.000 | 0.00 | 0.00 | 0.00 |
| FXPF20011002 | XX9QKF3X6 | CCP_CDS._SP UL ATLANTIA S.P.A. REC 100BPS 2025 DEC 20 | -200,000.000 | -9,216.36 | 0.00 | 9,216.36 |
| FXPF20011002 | XX9QKUPV3 | CCP_CDS._SP UL ROLLS-ROYCE PLC REC 100BPS 2026 JUN 20 | -3,400,000.000 | -352,267.20 | 0.00 | 352,267.20 |
| FXPF20011002 | XX9QLD4V3 | CCP_CDX._SP UL ITRAXX EUROPE S REC 100BPS 2026 DEC 20 | -2,000,000.000 | -0.02 | 0.00 | 0.02 |
| FXPF20011002 | 01F0209AB | COMMIT TO PUR FNMA SF MT (OTC) CALL JAN 22 100.375 ED 010622 | -300,000.000 | -843.75 | -155.27 | 688.48 |
| FXPF20011002 | 01F0209AC | COMMIT TO PUR FNMA SF (OTC) CALL JAN 22 100.296875 010622 | -200,000.000 | -593.75 | -12.87 | 580.88 |
| FXPF20011002 | 01F0209AD | COMMITMENT TO PURCHASE FN OTC CALL JAN 22 100.055 ED 010622 | -300,000.000 | -1,359.38 | -38.78 | 1,320.60 |
| FXPF20011002 | 01F0209AE | COMMITMENT TO PURCHASE FN OTC CALL JAN 22 100.078 ED 010622 | -300,000.000 | -1,335.94 | -36.36 | 1,299.58 |
| FXPF20011002 | 01F0209AF | COMMITMENT TO PURCHASE FN OTC CALL JAN 22 099.898 ED 010622 | -300,000.000 | -1,125.00 | -561.56 | 563.44 |
| FXPF20011002 | 01F0209AG | COMMITMENT TO PURCHASE FN OTC CALL JAN 22 099.859 ED 010622 | -300,000.000 | -1,125.00 | -613.26 | 511.74 |
| FXPF20011002 | 01F0209AH | COMMIT TO PUR FNMA SF MTG OTC CALL JAN 22 099.84375 ED010622 | -400,000.000 | -1,500.00 | -844.06 | 655.94 |
| FXPF20011002 | 01F0209AJ | COMMITMENT TO PURCHASE FN OTC CALL JAN 22 103.000 ED 010622 | -200,000.000 | -359.38 | -15.11 | 344.27 |
| FXPF20011002 | 01F0209AK | COMMITMENT TO PURCHASE FN OTC CALL JAN 22 100.171875 010622 | -300,000.000 | -937.50 | -282.03 | 655.47 |
| FXPF20011002 | 01F0209AL | COMMITMENT TO PURCHASE FNMA SI CALL JAN 22 100.734 ED 010622 | -200,000.000 | -531.25 | -28.13 | 503.12 |
| FXPF20011002 | 01F0209AN | COMMIT TO PUR FNMA (OTC) CALL JAN 22 100.578125 010622 | -300,000.000 | -843.75 | -75.86 | 767.89 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF20011002 | 01F0209AP | COMMIT TO PUR FNMA (OTC) CALL JAN 22 102.9375 ED 010622 | -200,000.000 | -312.50 | -21.44 | 291.06 |
| FXPF20011002 | 01F0209AQ | COMMITMENT TO PURCHASE (OTC) CALL JAN 22 100.7890625 010522 | -200,000.000 | -500.00 | -21.44 | 478.56 |
| FXPF20011002 | 01F0209AR | COMMITMENT TO PURCHASE (OTC) CALL JAN 22 100.8125 ED 010622 | -200,000.000 | -382.81 | -19.09 | 363.72 |
| FXPF20011002 | 01F0209AT | COMMITMENT TO PURCHASE (OTC) CALL JAN 22 100.766 ED 010622 | -200,000.000 | -320.31 | -24.03 | 296.28 |
| FXPF20011002 | 01F0209BB | COMMITMENT TO PURCHASE (OTC) CALL FEB 22 100.969 ED 020722 | -200,000.000 | -531.25 | -342.56 | 188.69 |
| FXPF20011002 | 01F0209BD | COMMITMENT TO PURCHASE FNMA SI CALL FEB 22 100.344 ED 020722 | -300,000.000 | -1,125.00 | -793.12 | 331.88 |
| FXPF20011002 | 01F0209BE | COMMITMENT TO PURCHASE FNMA SI CALL FEB 22 100.297 ED 020722 | -200,000.000 | -656.25 | -557.49 | 98.76 |
| FXPF20011002 | 01F0209BG | COMMIT TO PUR FNMA (OTC) CALL FEB 22 100.109375 020722 | -200,000.000 | -734.38 | -689.12 | 45.26 |
| FXPF20011002 | 01F0209BJ | COMMIT TO PUR FNMA (OTC) CALL FEB 22 100.40625 020722 | -300,000.000 | -949.22 | -733.04 | 216.18 |
| FXPF20011002 | 01F0209BK | COMMIT TO PUR FNMA (OTC) CALL FEB 22 100.15625 ED 20722 | -300,000.000 | -1,218.75 | -979.49 | 239.26 |
| FXPF20011002 | 01F0209BM | COMMIT TO PUR FNMA (OTC) CALL FEB 22 100.125 ED 020722 | -600,000.000 | -2,015.63 | -2,026.36 | -10.73 |
| FXPF20011002 | 01F0209BP | COMMIT TO PUR FNMA (OTC) CALL FEB 22 100.3125 ED 020722 | -300,000.000 | -1,207.03 | -818.88 | 388.15 |
| FXPF20011002 | 01F0209BR | COMMIT TO PUR FNMA (OTC) CALL FEB 22 100.4375 ED 020722 | -200,000.000 | -562.50 | -469.18 | 93.32 |
| FXPF20011002 | 01F0209BS | COMMIT TO PUR FNMA (OTC) CALL FEB 22 100.3320313 020722 | -900,000.000 | -2,777.34 | -2,400.91 | 376.43 |
| FXPF20011002 | 01F0209BT | COMMIT TO PUR FNMA (OTC) CALL FEB 22 100.921875 020722 | -600,000.000 | -1,546.88 | -725.33 | 821.55 |
| FXPF20011002 | 01F0209BV | COMMIT TO PUR FNMA (OTC) CALL FEB 22 100.328125 020722 | -200,000.000 | -531.25 | -534.30 | -3.05 |
| FXPF20011002 | 01F0209CC | COMMIT TO PUR FNMA SF MTG OTC CALL MAR 22 100.375 ED 030722 | -300,000.000 | -609.38 | -140,765.10 | -140,155.72 |
| FXPF20011002 | 01F0209CD | COMMITMENT TO PURCHASE FNMA SI CALL MAR 22 100.38671875 30722 | -300,000.000 | -820.31 | -1,394.69 | -574.38 |
| FXPF20011002 | 01F0209CL | COMMITMENT TO PURCHASE FNMA SI CALL MAR 22 100.35546875 30722 | -300,000.000 | -820.31 | -1,433.62 | -613.31 |
| FXPF20011002 | 01F0209MH | COMMITMENT TO PURCHASE FNMA SI PUT JAN 22 104.063 ED 010622 | -300,000.000 | -515.63 | -1,212.91 | -697.28 |
| FXPF20011002 | 01F0209MK | COMMITMENT TO PURCHASE FN OTC PUT JAN 22 097.898 ED 010622 | -300,000.000 | -1,687.50 | -3.12 | 1,684.38 |
| FXPF20011002 | 01F0209ML | COMMIT TO PUR FNMA SF MT (OTC) PUT JAN 22 098.375 ED 010622 | -300,000.000 | -1,406.25 | -16.41 | 1,389.84 |
| FXPF20011002 | 01F0209MM | COMMITMENT TO PURCHASE FN OTC PUT JAN 22 097.859 ED 010622 | -300,000.000 | -1,687.50 | -2.72 | 1,684.78 |
| FXPF20011002 | 01F0209MN | COMMIT TO PUR FNMA SF MTG OTC PUT JAN 22 097.84375 ED 010622 | -400,000.000 | -2,000.00 | -3.37 | 1,996.63 |
| FXPF20011002 | 01F0209MP | COMMITMENT TO PURCHASE FN OTC PUT JAN 22 101.000 ED 010622 | -200,000.000 | -625.00 | -11.25 | 613.75 |
| FXPF20011002 | 01F0209MQ | COMMITMENT TO PURCHASE FN OTC PUT JAN 22 098.171875 010622 | -300,000.000 | -1,429.69 | -7.91 | 1,421.78 |
| FXPF20011002 | 01F0209MU | COMMITMENT TO PURCHASE FNMA SI PUT JAN 22 100.781 ED 010622 | -200,000.000 | -500.00 | -4.71 | 495.29 |
| FXPF20011002 | 01F0209MV | COMMIT TO PUR FNMA (OTC) PUT JAN 22 098.578125 010622 | -300,000.000 | -1,500.00 | -32.27 | 1,467.73 |
| FXPF20011002 | 01F0209MW | COMMIT TO PUR FNMA (OTC) PUT JAN 22 100.9375 ED 010622 | -200,000.000 | -609.38 | -9.00 | 600.38 |
| FXPF20011002 | 01F0209MX | COMMITMENT TO PURCHASE (OTC) PUT JAN 22 098.7890625 | -200,000.000 | -812.50 | -42.67 | 769.83 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| | | 010622 | | | | |
| FXPF20011002 | 01F0209NF | COMMITMENT TO PURCHASE (OTC) PUT FEB 22 098.969 ED 020722 | -200,000.000 | -875.00 | -761.01 | 113.99 |
| FXPF20011002 | 01F0219MM | COMMITMENT TO PURCHASE (OTC) PUT JAN 22 101.500 ED 011322 | -200,000.000 | -437.50 | -70.54 | 366.96 |
| FXPF20011002 | 01F0229AB | COMMITMENT TO PURCHASE (OTC) CALL JAN 22 103.328 ED 010622 | -200,000.000 | -398.44 | -2.50 | 395.94 |
| FXPF20011002 | 01F0229ML | COMMITMENT TO PURCHASE (OTC) PUT JAN 22 102.328 ED 010622 | -200,000.000 | -687.50 | -675.78 | 11.72 |
| FXPF20011002 | 99QAF29ME | CDX SP CDX.NA.IG.36.1 5YR PUT JAN 22 000.750 ED 011922 | -3,500,000.000 | -3,675.00 | -78.40 | 3,596.60 |
| FXPF20011002 | 99QAF29MF | CDX SP CDX.NA.IG.36.1 5YR PUT JAN 22 000.725 ED 011922 | -1,600,000.000 | -1,600.00 | -47.25 | 1,552.75 |
| FXPF20011002 | 99QAF39MB | CDX SP CDX.NA.HY.36.1 5YR PUT JAN 22 102.000 ED 011922 | -400,000.000 | -1,720.00 | -107.60 | 1,612.40 |
| FXPF20011002 | 99QAGB9RD | IRS R 2.00000% P US0003M PUT JUN 23 002.000 ED 062223 | -35,800,000.000 | -438,367.35 | -422,953.73 | 15,413.62 |
| FXPF20011002 | 99QAGG9MG | CDX SP CDX.NA.HY.37.1 5YR PUT JAN 22 101.000 ED 011922 | -1,100,000.000 | -5,060.00 | -327.53 | 4,732.47 |
| FXPF20011002 | 99QAGG9MK | CDX_SP CDX.NA.IG.37.1 5YR PUT JAN 22 000.850 ED 011922 | -1,800,000.000 | -1,944.00 | -44.28 | 1,899.72 |
| FXPF20011002 | 99QAGG9ML | CDX_SP CDX.NA.IG.37.1 5YR PUT JAN 22 000.800 ED 011922 | -1,700,000.000 | -2,167.50 | -68.27 | 2,099.23 |
| FXPF20011002 | 99QAGG9NA | CDX_SP CDX.NA.IG.37.1 5YR PUT FEB 22 000.800 ED 021622 | -1,900,000.000 | -2,194.50 | -400.77 | 1,793.73 |
| FXPF20011002 | 99QAGG9OP | CDX_SP CDX.NA.IG.37.1 5YR PUT MAR 22 000.900 ED 031622 | -1,000,000.000 | -1,110.00 | -320.79 | 789.21 |
| FXPF20011002 | 99QAGG9OQ | CDX_SP CDX.NA.IG.37.1 5YR PUT MAR 22 001.000 ED 031622 | -1,000,000.000 | -1,140.00 | -233.72 | 906.28 |
| FXPF20011002 | 99QAGG9OT | CDX_SP CDX.NA.IG.37.1 5YR PUT MAR 22 000.950 ED 031622 | -1,300,000.000 | -1,625.00 | -352.13 | 1,272.87 |
| FXPF20011002 | 99QAGG9OU | CDX_SP CDX.NA.IG.37.1 5YR PUT MAR 22 001.000 ED 031622 | -1,200,000.000 | -1,500.00 | -280.46 | 1,219.54 |
| FXPF20011002 | 99QAGG9PD | CDX_SP CDX.NA.IG.37.1 5YR PUT APR 22 000.900 ED 042022 | -7,800,000.000 | -9,186.00 | -4,786.94 | 4,399.06 |
| FXPF20011002 | 99QAGG9PE | CDX_SP CDX.NA.IG.37.1 5YR PUT APR 22 000.950 ED 042022 | -1,800,000.000 | -2,295.00 | -968.26 | 1,326.74 |
| FXPF20011002 | 99QAGG9PF | CDX_SP CDX.NA.IG.37.1 5YR PUT APR 22 000.950 ED 042022 | -1,900,000.000 | -2,422.50 | -1,022.05 | 1,400.45 |
| FXPF20011002 | 99QAGG9PL | CDX_SP CDX.NA.IG.37.1 5YR PUT APR 22 000.900 ED 042022 | -1,100,000.000 | -1,661.00 | -675.08 | 985.92 |
| FXPF20011002 | 99QAGK9KD | CCP IRS R 0.87% P US0003M CALL NOV 22 000.870 ED 110222 | -90,400,000.000 | -182,725.00 | -95,626.02 | 87,098.98 |
| FXPF20011002 | 99QAGK9WF | CCP IRS R 1.27% P US0003M PUT NOV 22 001.270 ED 110222 | -90,400,000.000 | -182,725.00 | -226,311.88 | -43,586.88 |
| FXPF20011002 | 99QAGL9AA | CCP IRS R 1.53625% P US0003M CALL JAN 22 001.536 ED 011822 | -1,200,000.000 | -6,360.00 | -5,040.05 | 1,319.95 |
| FXPF20011002 | 99QAGL9AE | CCP IRS R 1.45% P US0003M CALL JAN 22 001.450 ED 013122 | -1,200,000.000 | -16,680.00 | -3,252.00 | 13,428.00 |
| FXPF20011002 | 99QAGL9AF | CCP IRS R 1.52% P US0003M CALL JAN 22 001.520 ED 011822 | -1,200,000.000 | -9,300.00 | -2,462.15 | 6,837.85 |
| FXPF20011002 | 99QAGL9ML | CCP IRS R 1.93625% P US0003M PUT JAN 22 001.936 ED 011822 | -1,200,000.000 | -6,360.00 | -221.65 | 6,138.35 |
| FXPF20011002 | 99QAGM9AA | IRS R 1.47750% P US0003M CALL JAN 22 001.478 ED 010422 | -2,400,000.000 | -25,500.00 | -10.18 | 25,489.82 |
| FXPF20011002 | 99QAGM9AE | IRS R 1.46300% P US0003M CALL JAN 22 001.463 ED 011022 | -1,600,000.000 | -6,104.00 | -1,667.39 | 4,436.61 |
| FXPF20011002 | 99QAGM9AL | CCP IRS R 1.525% US0003M CALL JAN 22 001.525 ED 010722 | -700,000.000 | -7,402.50 | -169.91 | 7,232.59 |
| FXPF20011002 | 99QAGM9AQ | IRS R 1.53750% P US0003M CALL JAN 22 001.538 ED 011022 | -1,200,000.000 | -10,938.00 | -974.27 | 9,963.73 |
| FXPF20011002 | 99QAGM9MB | CCP IRS R 1.91% P US0003M (OTC PUT JAN 22 001.910 ED 1/31/22 | -1,200,000.000 | -16,680.00 | -7,246.63 | 9,433.37 |
| FXPF20011002 | 99QAGM9MD | IRS R 1.79750% P US0003M PUT JAN 22 001.798 ED 010422 | -2,400,000.000 | -25,500.00 | -4,119.17 | 21,380.83 |
| FXPF20011002 | 99QAGM9MF | CCP IRS R 1.825% US0003M PUT JAN 22 001.825 ED 010722 | -700,000.000 | -7,402.50 | -1,507.30 | 5,895.20 |
| FXPF20011002 | 99QAGM9MH | IRS R 1.76300% P US0003M PUT JAN 22 001.763 ED 011022 | -1,600,000.000 | -6,104.00 | -690.02 | 5,413.98 |
| FXPF20011002 | 99QAGM9MN | CCP IRS 1.8375% P US0003M PUT JAN 22 001.838 ED 011022 | -1,200,000.000 | -10,938.00 | -3,458.54 | 7,479.46 |
| FXPF20011002 | 99QAGN9AD | CCP IRS R 1.305% P US0003M CALL JAN 22 000.013 ED 011422 | -1,000,000.000 | -2,475.00 | -542.00 | 1,933.00 |
| FXPF20011002 | 99QAGN9AL | CCP IRS R 1.5325% P US0003M CALL JAN 22 000.015 ED 011422 | -400,000.000 | -3,400.00 | -601.33 | 2,798.67 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF20011002 | 99QAGN9AS | CCP IRS 1.495% P US0003M CALL JAN 22 001.495 ED 011822 | -800,000.000 | -6,920.00 | -1,214.58 | 5,705.42 |
| FXPF20011002 | 99QAGN9AT | CCP IRS R 1.218% P US0003M CALL JAN 22 001.218 ED 011822 | -800,000.000 | -1,820.00 | -208.07 | 1,611.93 |
| FXPF20011002 | 99QAGN9AV | CCP IRS R 1.515%P US0003M CALL JAN 22 001.515 ED 012022 | -800,000.000 | -6,800.00 | -1,859.57 | 4,940.43 |
| FXPF20011002 | 99QAGN9AW | CCP IRS P US0003M CALL JAN 22 001.355 ED 012022 | -500,000.000 | -1,662.50 | -362.33 | 1,300.17 |
| FXPF20011002 | 99QAGN9MA | CCP IRS R 1.605% P US0003M PUT JAN 22 000.016 ED 011422 | -1,000,000.000 | -2,475.00 | -1,164.24 | 1,310.76 |
| FXPF20011002 | 99QAGN9MB | CCP IRS R 1.8325% P US0003M PUT JAN 22 000.018 ED 011422 | -400,000.000 | -3,400.00 | -1,892.58 | 1,507.42 |
| FXPF20011002 | 99QAGN9MJ | CCP IRS R 1.795% P US0003M PUT JAN 22 001.795 ED 011822 | -800,000.000 | -6,920.00 | -7,129.98 | -209.98 |
| FXPF20011002 | 99QAGN9MU | CCP IRS R 1.518% P US0003M PUT JAN 22 001.518 ED 011822 | -800,000.000 | -1,820.00 | -2,683.70 | -863.70 |
| FXPF20011002 | 99QAGN9MX | CCP IRS R 1.815% P US0003M PUT JAN 22 001.815 ED 012022 | -800,000.000 | -6,800.00 | -6,557.93 | 242.07 |
| FXPF20011002 | 99QAGN9MY | CCP IRS P US0003M PUT JAN 22 001.655 ED 012022 | -500,000.000 | -1,662.50 | -1,975.64 | -313.14 |
| FXPF20011002 | 99QAGO9AB | CCP IRS R 1.468% P US0003M CALL JAN 22 001.468 ED 013122 | -600,000.000 | -2,175.00 | -2,200.96 | -25.96 |
| FXPF20011002 | 99QAGO9ML | CCP IRS 1.768% P US0003M PUT JAN 22 001.768 ED 013122 | -600,000.000 | -2,175.00 | -1,621.23 | 553.77 |
| FXPF20011002 | 99QAGP9MA | CCP IRS R 1.52% P US0003M PUT JAN 22 001.820 ED 011822 | -1,200,000.000 | -9,300.00 | -8,458.73 | 841.27 |
| FXPF20011002 | XX9QKU9ME | CDX SP ITRX.EUR.XOVER.35.1 5YR PUT JAN 22 003.500 ED 011922 | -600,000.000 | -3,279.16 | -178.07 | 3,101.09 |
| FXPF20011002 | XX9QKU9ML | CDX SP ITRX.EUR.XOVER.35.1 5YR PUT JAN 22 003.500 ED 011922 | -700,000.000 | -3,885.44 | -207.76 | 3,677.68 |
| FXPF20011002 | XX9QLD9NA | CDX SP ITRX.EUR.36 5YR PUT FEB 22 000.800 ED 021622 | -200,000.000 | -239.88 | -45.80 | 194.08 |
| FXPF20011002 | XX9QLD9OH | CDX SP ITRX.EUR.36 5YR PUT MAR 22 000.900 ED 031622 | -1,600,000.000 | -2,480.80 | -545.77 | 1,935.03 |
| FXPF20011002 | XX9QLD9PL | CDX SP ITRX.EUR.36 5YR PUT APR 22 000.009 ED 042022 | -1,800,000.000 | -2,435.08 | -1,280.89 | 1,154.19 |
| FXPF25010502 | 99I0109AP | NASDAQ OMX PHLX MSCI EAFE CALL JAN 22 2350.000 ED 010722 | -48.000 | -37,660.80 | -17,040.00 | 20,620.80 |
| FXPF25010502 | 99I0119AY | NASDAQ OMX PHLX MSCI EAFE CALL JAN 22 1290.000 ED 010722 | -86.000 | -40,299.60 | -4,515.00 | 35,784.60 |
| FXPF25010502 | 99I0289AL | MSCI EMERGING MARKETS INDEX CALL JAN 22 1275.000 ED 012122 | -86.000 | -35,139.60 | -17,458.00 | 17,681.60 |
| FXPF25010502 | 99I0289AM | NASDAQ OMX PHLX MSCI EAFE CALL JAN 22 2370.000 ED 012122 | -48.000 | -39,100.80 | -25,200.00 | 13,900.80 |
| FXPF25010502 | 99I0969ML | MSCI EMERGING MARKETS INDEX PUT JAN 22 2200.000 ED 010722 | -48.000 | -63,484.80 | -3,120.00 | 60,364.80 |
| FXPF25010502 | 99I0969MM | NASDAQ OMX PHLX MSCI EAFE PUT JAN 22 1175.000 ED 010722 | -86.000 | -72,549.60 | -8,170.00 | 64,379.60 |
| FXPF25010502 | 99I0969MN | NASDAQ OMX PHLX MSCI EAFE PUT JAN 22 2240.000 ED 012122 | -48.000 | -60,844.80 | -23,760.00 | 37,084.80 |
| FXPF25010502 | 99I0969MP | MSCI EMERGING MARKETS INDEX PUT JAN 22 1175.000 ED 012122 | -86.000 | -70,399.60 | -43,430.00 | 26,969.60 |
| FXPF25010502 | 99I6979MF | S&P 500 INDEX SPX PUT JAN 22 4270.000 ED 011822 | -8.000 | -31,748.80 | -2,560.00 | 29,188.80 |
| FXPF25010502 | 99I6989MW | S&P 500 INDEX SPX PUT JAN 22 4530.000 ED 012122 | -8.000 | -23,188.80 | -10,720.00 | 12,468.80 |
| FXPF25010502 | 99I6999MF | S&P 500 INDEX SPX PUT JAN 22 4650.000 ED 011022 | -8.000 | -12,788.80 | -5,032.00 | 7,756.80 |
| FXPF25010502 | 99I6999MP | S&P 500 INDEX SPX PUT JAN 22 4720.000 ED 010522 | -8.000 | -6,868.80 | -5,520.00 | 1,348.80 |
| FXPF25010502 | 99I6999MQ | S&P 500 INDEX SPX PUT JAN 22 4600.000 ED 012622 | -8.000 | -20,868.80 | -19,840.00 | 1,028.80 |
| FXPF25010502 | 99I7009ML | MSCI EMERGING MARKETS INDEX FU PUT JAN 22 1210.000 ED 010722 | -86.000 | -32,215.60 | -34,400.00 | -2,184.40 |
| FXPF25010502 | 99I7009MM | MSCI EMERGING MARKETS INDEX FU PUT JAN 22 1190.000 ED 011422 | -86.000 | -36,687.60 | -37,840.00 | -1,152.40 |
| FXPF25010502 | 99I7009MO | S&P 500 INDEX SPX PUT JAN 22 4700.000 ED 010722 | -8.000 | -8,628.80 | -6,688.00 | 1,940.80 |
| FXPF25010502 | 99I7009MP | S&P 500 INDEX SPX PUT JAN 22 4650.000 ED 011422 | -8.000 | -11,948.80 | -12,480.00 | -531.20 |
| FXPF25010502 | 99I7009MQ | NASDAQ OMX PHLX MSCI EAFE INDE PUT JAN 22 2300.000 ED | -48.000 | -24,748.80 | -24,816.00 | -67.20 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| | | 010722 | | | | |
| FXPF25010502 | 99I7009MR | NASDAQ OMX PHLX MSCI EAFE INDE PUT JAN 22 2290.000 ED 011422 | -48.000 | -36,172.80 | -36,240.00 | -67.20 |
| FXPF25010502 | 99I8129AA | S&P 500 INDEX SPX CALL JAN 22 4830.000 ED 010722 | -8.000 | -4,788.80 | -4,136.00 | 652.80 |
| FXPF25010502 | 99I8179AN | S&P 500 INDEX SPX CALL JAN 22 4775.000 ED 010322 | -8.000 | -14,988.80 | -9,512.00 | 5,476.80 |
| FXPF25010502 | 99I8199AB | S&P 500 INDEX SPX CALL JAN 22 4825.000 ED 010722 | -8.000 | -12,788.80 | -5,056.00 | 7,732.80 |
| FXPF25010502 | 99I8239AE | S&P 500 INDEX SPX CALL JAN 22 4780.000 ED 011222 | -8.000 | -15,348.80 | -26,720.00 | -11,371.20 |
| FXPF25010502 | 99I8549AO | S&P 500 INDEX SPX CALL JAN 22 4725.000 ED 011822 | -8.000 | -16,948.80 | -63,048.00 | -46,099.20 |
| FXPF25010502 | 99I8589AH | S&P 500 INDEX SPX CALL JAN 22 4770.000 ED 010522 | -8.000 | -9,228.80 | -18,272.00 | -9,043.20 |
| FXPF25010502 | 99I8599AI | S&P 500 INDEX SPX CALL JAN 22 4860.000 ED 012122 | -8.000 | -12,548.80 | -12,080.00 | 468.80 |
| FXPF25010502 | 99I8599AS | S&P 500 INDEX SPX CALL JAN 22 4850.000 ED 011022 | -8.000 | -9,788.80 | -3,360.00 | 6,428.80 |
| FXPF25010502 | 99I8609AM | S&P 500 INDEX SPX CALL JAN 22 4840.000 ED 010522 | -8.000 | -5,628.80 | -1,240.00 | 4,388.80 |
| FXPF25010502 | 99I8609AN | S&P 500 INDEX SPX CALL JAN 22 4925.000 ED 012622 | -8.000 | -11,188.80 | -6,000.00 | 5,188.80 |
| FXPF25010502 | 99I8629AK | MSCI EMERGING MARKETS INDEX FU CALL JAN 22 1250.000 ED 010722 | -86.000 | -30,323.60 | -21,070.00 | 9,253.60 |
| FXPF25010502 | 99I8629AL | MSCI EMERGING MARKETS INDEX FU CALL JAN 22 1260.000 ED 011422 | -86.000 | -34,021.60 | -27,520.00 | 6,501.60 |
| FXPF25010502 | 99I8629AN | S&P 500 INDEX SPX CALL JAN 22 4860.000 ED 011422 | -8.000 | -8,828.80 | -6,840.00 | 1,988.80 |
| FXPF25010502 | 99I8629AP | NASDAQ OMX PHLX MSCI EAFE INDE CALL JAN 22 2360.000 ED 010722 | -48.000 | -10,636.80 | -10,080.00 | 556.80 |
| FXPF25010502 | 99I8629AQ | NASDAQ OMX PHLX MSCI EAFE INDE CALL JAN 22 2370.000 ED 011422 | -48.000 | -17,932.80 | -18,000.00 | -67.20 |
| | **TOTAL OTHER INVESTMENTS** | | | **100,591,353.57** | **116,924,801.84** | **16,333,448.27** |
| **COMMON/COLLECTIVE TRUST** | | | | | | |
| FXPF00010302 | 996115960 | EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01 | 91.190 | 91.19 | 91.19 | 0.00 |
| FXPF10010202 | 996115960 | EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01 | 2,557.790 | 2,557.79 | 2,557.79 | 0.00 |
| FXPF10010502 | 996115960 | EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01 | 88,342.870 | 88,342.87 | 88,342.87 | 0.00 |
| FXPF10010602 | 996115960 | EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01 | 11,714.960 | 11,714.96 | 11,714.96 | 0.00 |
| FXPF11010002 | 996115960 | EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01 | 283,993.020 | 283,993.02 | 283,993.02 | 0.00 |
| FXPF11010202 | 996115960 | EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01 | 42,830.620 | 42,830.62 | 42,830.62 | 0.00 |
| FXPF11010302 | 996115960 | EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01 | 6,210,692.920 | 6,210,692.92 | 6,210,692.92 | 0.00 |
| FXPF11010402 | 996115960 | EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01 | 1,035.360 | 1,035.36 | 1,035.36 | 0.00 |
| FXPF11010602 | 996115960 | EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01 | 17,404,215.320 | 17,404,215.32 | 17,404,215.32 | 0.00 |
| FXPF11010702 | 996115960 | EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01 | 3,873,986.820 | 3,873,986.82 | 3,873,986.82 | 0.00 |
| FXPF11010802 | 996115960 | EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01 | 179,426.910 | 179,426.91 | 179,426.91 | 0.00 |
| FXPF11010902 | 996115960 | EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01 | 1,004,491.070 | 1,004,491.07 | 1,004,491.07 | 0.00 |
| FXPF15010102 | 996115960 | EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01 | 0.040 | 0.04 | 0.04 | 0.00 |
| FXPF15010202 | 996115960 | EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01 | 25,920.580 | 25,920.58 | 25,920.58 | 0.00 |
| FXPF20010002 | 996115960 | EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01 | 0.010 | 0.01 | 0.01 | 0.00 |
| FXPF20010102 | 996115960 | EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01 | 3.080 | 3.08 | 3.08 | 0.00 |
| FXPF20010202 | 996115960 | EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01 | 16,262.950 | 16,262.95 | 16,262.95 | 0.00 |
| FXPF20010302 | 996115960 | EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01 | 8,533,256.440 | 8,533,256.44 | 8,533,256.44 | 0.00 |
| FXPF20010602 | 996115960 | EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01 | 5,986,615.020 | 5,986,615.02 | 5,986,615.02 | 0.00 |

| | Security ID | Security Description | Shares | Cost | Market Value | Unrealized Gain/Loss |
|---|---|---|---|---|---|---|
| FXPF20010702 | 996115960 | EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01 | 0.050 | 0.05 | 0.05 | 0.00 |
| FXPF20011002 | 996115960 | EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01 | 653,549.130 | 653,549.13 | 653,549.13 | 0.00 |
| FXPF20011102 | 996115960 | EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01 | 790,225.380 | 790,225.38 | 790,225.38 | 0.00 |
| FXPF20011202 | 996115960 | EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01 | 919,387.420 | 919,387.42 | 919,387.42 | 0.00 |
| FXPF20011302 | 996115960 | EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01 | 3,100,259.330 | 3,100,259.33 | 3,100,259.33 | 0.00 |
| FXPF25010002 | 996115960 | EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01 | 205,554,740.870 | 205,554,740.87 | 205,554,740.87 | 0.00 |
| FXPF25010202 | 996115960 | EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01 | 148.910 | 148.91 | 148.91 | 0.00 |
| FXPF25010402 | 996115960 | EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01 | 155,911,989.710 | 155,911,989.71 | 155,911,989.71 | 0.00 |
| FXPF25010502 | 996115960 | EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01 | 31,908,527.430 | 31,908,527.43 | 31,908,527.43 | 0.00 |
| FXPF30010002 | 996115960 | EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01 | 111,349.920 | 111,349.92 | 111,349.92 | 0.00 |
| FXPF30010102 | 996115960 | EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01 | 1.030 | 1.03 | 1.03 | 0.00 |
| FXPF40011302 | 996115960 | EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01 | 34,423.360 | 34,423.36 | 34,423.36 | 0.00 |
| FXPF50011002 | 99VVA9D14 | NT COLLECTIVE ACWI IMI LENDING | 687,759.770 | 86,361,694.51 | 158,155,861.19 | 71,794,166.68 |
| FXPF60010002 | 996115960 | EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01 | 101,533.870 | 101,533.87 | 101,533.87 | 0.00 |
| FXPF60010002 | 999G10304 | SHORT TERM INVESTMENT FUNDS | 0.180 | 0.18 | 0.18 | 0.00 |
| FXPF60010002 | 99VVAUZF2 | BLACKROCK MSCI ACWI IMI INDEX FUND A | 919,614.758 | 13,065,792.16 | 28,025,419.76 | 14,959,627.60 |
| FXPF70010002 | 996115960 | EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01 | 1,886,670.010 | 1,886,670.01 | 1,886,670.01 | 0.00 |
| FXPF70010102 | 996115960 | EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01 | 392,763.300 | 392,763.30 | 392,763.30 | 0.00 |
| FXPF70010202 | 996115960 | EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01 | 0.270 | 0.27 | 0.27 | 0.00 |
| FXPF70010302 | 996115960 | EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01 | 221.060 | 221.06 | 221.06 | 0.00 |
| FXPF70010302 | 999E01167 | RREEF FD WEST VI | 12.000 | 178,701.00 | 6,893.55 | -171,807.45 |
| FXPF70010302 | 999G11096 | UBS TRUMBULL PROPERTY INCOME FUND | 7,213.107 | 95,127,070.10 | 100,160,047.59 | 5,032,977.49 |
| FXPF99910002 | 996115960 | EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01 | 264,940,936.030 | 264,940,936.03 | 264,940,936.03 | 0.00 |
| **TOTAL COMMON/COLLECTIVE TRUST** | | | | **904,705,422.00** | **996,320,386.32** | **91,614,964.32** |
| **REGISTERED INVESTMENT COMPANIES** | | | | | | |
| FXPF20011002 | 72201P613 | PIMCO FDS SHORT TERM FLTG NAV PORT II | 481,698.810 | 4,822,318.09 | 4,822,286.79 | -31.30 |
| FXPF25010502 | 464287598 | ISHARES RUSSELL 1000 VALUE E | 885,982.000 | 130,914,409.52 | 148,782,957.26 | 17,868,547.74 |
| FXPF25010502 | 464288877 | ISHARES MSCI EAFE VALUE ETF | 1,388,345.000 | 69,639,041.06 | 69,958,704.55 | 319,663.49 |
| FXPF25010502 | 46434G103 | ISHARES CORE MSCI EMERGING | 387,305.000 | 25,137,130.13 | 23,184,077.30 | -1,953,052.83 |
| FXPF30010002 | 72200Q109 | PIMCO FDS PAC INVT MGMT SER ASSET BKD SECS PORTFOLIO | 0.001 | 0.01 | 0.01 | 0.00 |
| FXPF50011302 | 256206202 | DODGE & COX GLOBAL STOCK-I | 17,001,746.016 | 220,125,603.15 | 245,505,212.47 | 25,379,609.32 |
| FXPF80011302 | 99VVBLRA1 | ALEUTIAN FUND LTD CLASS A UNRESTRICTED SERIES 70_41-3019 | 44,643.309 | 44,643,309.00 | 70,200,803.66 | 25,557,494.66 |
| FXPF80011302 | 99VVBNW37 | ALEUTIAN FUND LTD CLASS A UNRESTRICTED SER 74_41-301927 | 40,000.000 | 40,000,000.00 | 64,141,020.00 | 24,141,020.00 |
| **TOTAL REGISTERED INVESTMENT COMPANIES** | | | | **535,281,810.96** | **626,595,062.04** | **91,313,251.08** |
| **GRAND TOTAL** | | | | **8,358,737,216.68** | **9,155,025,635.84** | **796,288,419.16** |

Reconciliation to the financial statements:

| | |
|---|---|
| Amount from above | $9,155,025,636 |
| Foreign cash | (3,714,878) |
| | $9,151,310,758 |

| Security ID | Security Description | Shares | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|
| 00130MAJ3 | ARDENT HEALTH 8/21 COV-LITE TL 0.000% 08/24/2028 DD 07/27/21 | 235,542.930 | -234,365.22 | 236,426.22 |
| 00145AAB9 | AIT WORLDWIDE 4/21 TL 0.000% 03/31/2028 DD 03/18/21 | 176,099.140 | -172,908.53 | 176,539.39 |
| 00216EAE9 | TEKNI-PLEX 7/21 INCREMENTAL TL 0.000% 07/22/2026 DD 07/22/21 | 9,198.150 | -9,175.15 | 9,209.66 |
| 00216EAF6 | TEKNI-PLEX 7/21 DELAYED TL 0.000% 07/29/2028 DD 07/22/21 | 525.800 | -525.80 | 525.80 |
| 00253XAB7 | AMERICAN AIRLINES INC/AAD 144A 5.750% 04/20/2029 DD 03/24/21 | 38,000.000 | -38,000.00 | 40,090.00 |
| 00435UAB4 | WORLDWIDE EXPRESS/GLOBALTRANZ 0.000% 07/26/2028 DD 07/12/21 | 230,760.490 | -228,452.89 | 231,337.39 |
| 00510DAB0 | ION ANALYTICS/ACURIS/DEALOGIC 0.000% 02/16/2028 DD 01/29/21 | 51,542.220 | -51,413.36 | 51,735.50 |
| 00775KAE8 | ADVISOR GROUP 1/21 TL 0.000% 07/31/2026 DD 01/27/21 | 286,103.050 | -280,561.69 | 286,696.01 |
| 00787CAE2 | AEROPUERTO INTERNACIONAL 144A 5.125% 08/11/2061 DD 08/11/21 | 200,000.000 | -200,000.00 | 210,600.00 |
| 00900YAE6 | AIMBRIDGE HOSPITALITY 9/20 INC | 11,997.770 | -11,997.77 | 11,967.78 |
| 01F0209IF | COMMIT TO PUR FNMA SF MTG OTC CALL SEP 21 101.3125 ED 090721 | 2,100,000.000 | 6,562.50 | -11,156.25 |
| 01F0209IK | COMMIT TO PUR FNMA SF MTG OTC CALL SEP21 101.609375 ED090721 | 1,150,000.000 | 4,312.50 | -808.59 |
| 01F0209KJ | COMMIT TO PUR FNMA SF MTG(OTC) CALL NOV 21 101.53125 ED110321 | 1,000,000.000 | 3,359.38 | -117.19 |
| 01F0209LH | COMMITMENT TO PURCHASE FNMA SI CALL DEC 21 101.203125 120621 | 200,000.000 | 625.00 | -23.44 |
| 01F0209LJ | COMMITMENT TO PURCHASE FNMA SI CALL DEC 21 101.15625 ED120621 | 300,000.000 | 597.66 | -35.16 |
| 01F0209LK | COMMITMENT TO PURCHASE FNMA SI CALL DEC 21 100.921875 120621 | 500,000.000 | 1,015.63 | -58.59 |
| 01F0209LQ | COMMITMENT TO PURCHASE FNMA SI CALL DEC 21 100.465 ED 120621 | 200,000.000 | 718.75 | -31.25 |
| 01F0209LR | COMMITMENT TO PURCHASE FNMA SI CALL DEC 21 100.453 ED 120621 | 200,000.000 | 703.13 | -54.69 |
| 01F0209LT | COMMIT TO PUR FNMA (OTC) CALL DEC 21 103.313 ED 120621 | 100,000.000 | 218.75 | -7.81 |
| 01F0209SQ | COMMIT TO PUR FNMA SF MTG (OTC PUT JUL 21 099.375 ED 07/07/21 | 100,000.000 | 421.88 | -7.81 |
| 01F0299KA | COMMIT TO PUR FNMA SF MTG OTC CALL NOV21 101.859375 ED110321 | 600,000.000 | 703.13 | -46.88 |
| 01F0299KB | COMMIT TO PUR FNMA SF MTG OTC CALL NOV 21 101.4375 ED 110321 | 200,000.000 | 515.63 | -31.25 |
| 01F0299KD | COMMIT TO PUR FNMA SF MTG OTC CALL NOV21 101.390625 ED110321 | 200,000.000 | 421.88 | -31.25 |
| 02154CAH6 | ALTICE FINANCING SA 144A 5.750% 08/15/2029 DD 08/12/21 | 300,000.000 | -303,000.00 | 294,750.00 |
| 02156LAH4 | ALTICE FRANCE SA/FRANCE 144A 5.500% 10/15/2029 DD 10/06/21 | 294,000.000 | -294,000.00 | 293,385.54 |
| 031162CW8 | AMGEN INC 2.300% 02/25/2031 DD 05/06/20 | 380,000.000 | -379,164.00 | 390,738.80 |
| 031162CZ1 | AMGEN INC 2.000% 01/15/2032 DD 08/09/21 | 320,000.000 | -311,760.00 | 304,332.80 |
| 031921AB5 | AMWINS GROUP INC 144A 4.875% 06/30/2029 DD 07/19/21 | 20,000.000 | -20,000.00 | 20,225.00 |
| 037411BA2 | APACHE CORP 4.750% 04/15/2043 DD 04/09/12 | 685,000.000 | -695,275.00 | 675,625.00 |
| 03768DAC1 | APOLLO COMMERCIAL 2/21 INCREME 0.000% 03/11/2028 DD 02/24/21 | 85,818.750 | -84,960.57 | 85,604.20 |
| 037833DU1 | APPLE INC 1.650% 05/11/2030 DD 05/11/20 | 390,000.000 | -392,367.30 | 383,046.30 |
| 037833ED8 | APPLE INC 1.650% 02/08/2031 DD 02/08/21 | 1,310,000.000 | -1,309,633.20 | 1,288,133.60 |
| 037833EJ5 | APPLE INC 1.700% 08/05/2031 DD 08/05/21 | 1,260,000.000 | -1,254,708.00 | 1,258,409.00 |
| 037833EK2 | APPLE INC 2.700% 08/05/2051 DD 08/05/21 | 2,685,000.000 | -2,682,261.30 | 2,635,756.84 |
| 03836HAG1 | AQA ACQUISITION/SMARTBEAR 11/2 COV-LT TL | 109,807.590 | -108,709.51 | 110,631.15 |
| 03952HAD6 | ANCESTRY.COM 2/21 COV-LITE TLB 0.000% 12/06/2027 DD 02/25/21 | 265,935.400 | -263,077.45 | 265,172.16 |
| 03960DAB9 | FAIRBANKS MORSE 6/21 COV-LITE 0.000% 06/23/2028 DD 06/02/21 | 187,859.130 | -186,919.83 | 187,859.13 |
| 03969YAA6 | ARDAGH METAL PACKAGING FI 144A 3.250% 09/01/2028 DD 03/12/21 | 221,000.000 | -221,000.00 | 221,552.50 |
| 04270YAB6 | ARRAY TECHNOLOGIES 10/20 COV-L 0.000% 10/14/2027 DD 09/24/20 | 122,428.160 | -118,569.97 | 122,402.45 |

| Security ID | Security Description | Shares | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|
| 04350TAC8 | ASCEND PERFORMANCE 2/21 COV-LI 0.000% 08/27/2026 DD 02/02/21 | 401,557.860 | -393,526.70 | 405,991.11 |
| 04351LAA8 | ASCENSION HEALTH 4.847% 11/15/2053 DD 06/18/13 | 75,000.000 | -108,489.75 | 108,457.50 |
| 046353AM0 | ASTRAZENECA PLC 4.375% 11/16/2045 DD 11/16/15 | 380,000.000 | -457,949.40 | 498,256.00 |
| 046353AX6 | ASTRAZENECA PLC 2.125% 08/06/2050 DD 08/06/20 | 580,000.000 | -516,171.00 | 481,846.60 |
| 04636NAB9 | ASTRAZENECA FINANCE LLC 2.250% 05/28/2031 DD 05/28/21 | 385,000.000 | -386,583.10 | 399,345.10 |
| 04649VAY6 | ASURION 1/21 B9 TL 0.000% 07/31/2027 DD 01/25/21 | 129,948.290 | -128,648.80 | 128,648.81 |
| 04650YAA8 | AMBIENCE MERGER SUB INC 144A 4.875% 07/15/2028 DD 07/12/21 | 13,000.000 | -13,000.00 | 13,081.25 |
| 04650YAB6 | AMBIENCE MERGER SUB INC 144A 7.125% 07/15/2029 DD 07/12/21 | 17,000.000 | -17,000.00 | 17,116.88 |
| 04651BAB5 | AT HOME GROUP 7/21 COV-LITE TL 0.000% 07/24/2028 DD 06/17/21 | 58,552.310 | -58,113.17 | 58,496.81 |
| 04685YAM1 | ATHENAHEALTH 2/21 COV-LITE TLB 0.000% 02/11/2026 DD 01/28/21 | 216,789.950 | -216,789.95 | 217,602.91 |
| 04921TAB0 | CUBIC 4/21 TLB 0.000% 04/15/2026 DD 04/15/21 | 209,770.730 | -207,673.03 | 211,081.79 |
| 04921TAC8 | CUBIC 4/21 TLC | 42,665.230 | -42,238.58 | 42,931.89 |
| 05825HAD6 | BALDWIN RISK 6/21 TLB 0.000% 10/14/2027 DD 05/24/21 | 190,489.360 | -187,876.62 | 190,489.36 |
| 05875CAB0 | TWIN RIVER/BALLYS 8/21 TLB 0.000% 08/06/2028 DD 07/26/21 | 179,487.180 | -177,692.31 | 179,521.28 |
| 05988HAE7 | BMC SOFTWARE 2/21 (USD) COV-LI 0.000% 10/02/2025 DD 02/10/21 | 677,776.940 | -671,754.67 | 675,147.17 |
| 06051GHA0 | BANK OF AMERICA CORP VAR RT 01/23/2049 DD 01/23/18 | 245,000.000 | -264,073.25 | 288,159.20 |
| 06051GJB6 | BANK OF AMERICA CORP VAR RT 04/29/2031 DD 04/29/20 | 780,000.000 | -820,918.80 | 800,474.50 |
| 06051GJF7 | BANK OF AMERICA CORP VAR RT 07/23/2031 DD 07/23/20 | 360,000.000 | -342,003.60 | 341,918.10 |
| 06051GJN0 | BANK OF AMERICA CORP VAR RT 03/13/2052 DD 03/11/21 | 1,310,000.000 | -1,310,000.00 | 1,324,108.70 |
| 06051GJT7 | BANK OF AMERICA CORP VAR RT 04/22/2032 DD 04/22/21 | 895,000.000 | -900,423.60 | 910,634.60 |
| 072863AH6 | BAYLOR SCOTT & WHITE HOLDINGS 1.777% 11/15/2030 DD 01/21/21 | 290,000.000 | -290,000.00 | 280,879.50 |
| 07403VAA7 | BEASLEY MEZZANINE HOLDING 144A 8.625% 02/01/2026 DD 02/02/21 | 45,000.000 | -45,000.00 | 45,900.00 |
| 09259GAE3 | BLACKSTONE MORTGAGE 6/21 TLB2 0.000% 04/23/2026 DD 06/10/21 | 11,466.140 | -11,466.14 | 11,451.81 |
| 09353TAG5 | ONTIC 2/21 COV-LITE TLB 0.000% 10/30/2026 DD 02/03/21 | 57,194.290 | -56,699.65 | 57,265.79 |
| 09659W2P8 | BNP PARIBAS SA 144A VAR RT 04/19/2032 DD 04/19/21 | 490,000.000 | -490,000.00 | 493,738.35 |
| 11284EAM5 | WESTINGHOUSE/BROOKFIELD WEC 1/ 0.000% 08/01/2025 DD 01/14/21 | 275,868.000 | -274,618.86 | 274,790.74 |
| 11565HAB2 | SIGNATURE AVIATION/BBA AVIATIO 0.000% 06/07/2028 DD 04/08/21 | 227,293.880 | -225,963.40 | 226,725.64 |
| 126408GS6 | CSX CORP 6.220% 04/30/2040 DD 03/24/10 | 455,000.000 | -667,289.35 | 665,614.95 |
| 126408HG1 | CSX CORP 4.250% 11/01/2066 DD 10/18/16 | 500,000.000 | -645,580.00 | 608,787.60 |
| 126408HL0 | CSX CORP 4.650% 03/01/2068 DD 02/20/18 | 255,000.000 | -346,078.35 | 332,790.30 |
| 126408HR7 | CSX CORP 3.350% 09/15/2049 DD 09/12/19 | 205,000.000 | -226,041.20 | 205,436.65 |
| 126408HT3 | CSX CORP 2.500% 05/15/2051 DD 12/10/20 | 250,000.000 | -218,935.00 | 232,845.00 |
| 12656UAB1 | CALIFORNIA PRODUCTS/ICP GROUP 0.000% 01/14/2028 DD 01/05/21 | 215,449.480 | -213,598.69 | 215,256.09 |
| 12670UAE7 | CAMPING WORLD 6/21 COV-LITE TL 0.000% 06/03/2028 DD 05/13/21 | 210,671.450 | -208,564.73 | 209,996.25 |
| 12687HAB3 | CABLEVISION LIGHTPATH 9/20 COV 0.000% 11/30/2027 DD 09/09/20 | 129,619.870 | -129,148.25 | 129,781.89 |
| 141781BQ6 | CARGILL INC 144A 1.700% 02/02/2031 DD 02/02/21 | 1,280,000.000 | -1,278,252.35 | 1,227,900.70 |
| 161175BU7 | CHARTER COMMUNICATIONS OPERATI 2.800% 04/01/2031 DD 04/17/20 | 375,000.000 | -373,410.00 | 369,903.75 |
| 161175BX1 | CHARTER COMMUNICATIONS OPERATI 2.300% 02/01/2032 DD 12/04/20 | 145,000.000 | -142,433.50 | 142,614.75 |
| 16411QAH4 | CHENIERE ENERGY PARTNERS 144A 4.000% 03/01/2031 DD 03/11/21 | 1,380,000.000 | -1,381,275.00 | 1,449,431.25 |

| Security ID | Security Description | Shares | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|
| 16412XAK1 | CHENIERE CORPUS CHRISTI H 144A 2.742% 12/31/2039 DD 08/24/21 | 1,210,000.000 | -1,210,000.00 | 1,204,661.15 |
| 166756AT3 | CHEVRON USA INC 6.000% 03/01/2041 DD 09/01/20 | 660,000.000 | -982,354.80 | 957,290.60 |
| 166756AU0 | CHEVRON USA INC 5.250% 11/15/2043 DD 11/15/20 | 710,000.000 | -1,062,332.60 | 949,836.85 |
| 166756AV8 | CHEVRON USA INC 5.050% 11/15/2044 DD 11/15/20 | 1,255,000.000 | -1,711,836.60 | 1,672,590.95 |
| 166756AW6 | CHEVRON USA INC 4.950% 08/15/2047 DD 08/15/20 | 505,000.000 | -669,366.65 | 688,278.75 |
| 166756AX4 | CHEVRON USA INC 4.200% 10/15/2049 DD 10/15/20 | 1,830,000.000 | -2,300,625.25 | 2,248,283.10 |
| 168863BP2 | CHILE GOVERNMENT INTERNATIONAL 3.625% 10/30/2042 DD 10/30/12 | 225,000.000 | -238,882.50 | 236,250.00 |
| 168863DQ8 | CHILE GOVERNMENT INTERNATIONAL 3.100% 01/22/2061 DD 01/22/21 | 4,584,000.000 | -4,527,648.39 | 4,288,581.00 |
| 17288YAD4 | CITADEL SECURITIES 1/21 TLB 0.000% 02/02/2028 DD 01/22/21 | 342,081.970 | -341,654.37 | 339,417.34 |
| 18064PAA7 | CLARIVATE SCIENCE HOLDING 144A 3.875% 06/30/2028 DD 06/24/21 | 53,000.000 | -53,000.00 | 53,000.00 |
| 18064PAB5 | CLARIVATE SCIENCE HOLDING 144A 4.875% 06/30/2029 DD 06/24/21 | 65,000.000 | -65,000.00 | 66,558.75 |
| 19106CAA4 | COBRA ACQUISITIONCO LLC 144A 6.375% 11/01/2029 DD 10/15/21 | 138,000.000 | -138,000.00 | 137,457.66 |
| 195325DX0 | COLOMBIA GOVERNMENT INTERNATIO 3.875% 02/15/2061 DD 01/22/21 | 825,000.000 | -806,082.75 | 744,309.00 |
| 195325DZ5 | COLOMBIA GOVERNMENT INTERNATIO 3.250% 04/22/2032 DD 04/22/21 | 155,000.000 | -152,675.00 | 150,040.00 |
| 19633FAB7 | CYXTERA 5/17 COV-LITE 2ND LIEN TL | 53,033.200 | -47,066.96 | 52,635.45 |
| 19933MAP8 | COLUMBUS MCKINNON 4/21 COV-LIT 0.000% 05/14/2028 DD 03/04/21 | 34,773.700 | -34,686.77 | 34,817.17 |
| 20030NCK5 | COMCAST CORP 4.000% 03/01/2048 DD 02/08/18 | 290,000.000 | -332,371.90 | 331,916.60 |
| 20030NDN8 | COMCAST CORP 1.500% 02/15/2031 DD 08/25/20 | 355,000.000 | -330,533.40 | 331,864.65 |
| 200447AJ9 | COMISION FEDERAL DE ELECT 144A 4.677% 02/09/2051 DD 02/09/21 | 235,000.000 | -235,000.00 | 236,762.50 |
| 20600RAB8 | CONAIR 5/21 COV-LITE TLB 0.000% 05/17/2028 DD 05/04/21 | 95,000.430 | -94,525.43 | 95,202.30 |
| 20825CBB9 | CONOCOPHILLIPS 144A 4.875% 10/01/2047 DD 10/01/20 | 1,005,000.000 | -1,176,044.04 | 1,261,543.70 |
| 21031HAC5 | CONSTANT CONTACT 2/21 TL 0.000% 02/10/2028 DD 01/26/21 | 284,266.830 | -283,147.08 | 283,897.28 |
| 22526YAB0 | CREATION TECHNOLOGIES 10/21 CO 0.000% 10/05/2028 DD 10/05/21 | 160,843.860 | -158,431.20 | 160,642.81 |
| 225313AN5 | CREDIT AGRICOLE SA 144A 2.811% 01/11/2041 DD 01/11/21 | 360,000.000 | -360,214.90 | 333,277.90 |
| 22750JAD6 | CROSS INSURANCE 3/21 TLB 0.000% 09/15/2027 DD 03/05/21 | 67,217.190 | -66,625.97 | 67,553.28 |
| 22834KAJ0 | CINEWORLD 7/21 INCREMENTAL PRI 0.000% 05/23/2024 DD 07/29/21 | 26,049.710 | -25,072.85 | 28,003.44 |
| 228701AG3 | CROWNROCK LP / CROWNROCK 144A 5.000% 05/01/2029 DD 04/20/21 | 400,000.000 | -400,000.00 | 419,500.00 |
| 23343HAD2 | DRW 3/21 TL 0.000% 03/01/2028 DD 02/09/21 | 137,602.010 | -136,914.00 | 137,401.80 |
| 23918KAS7 | DAVITA INC 144A 4.625% 06/01/2030 DD 06/09/20 | 735,000.000 | -769,825.00 | 745,932.50 |
| 24703TAD8 | DELL INTERNATIONAL LLC / EMC C 6.020% 06/15/2026 DD 06/15/21 | 3,000,000.000 | -3,494,231.61 | 3,568,110.00 |
| 24703TAE6 | DELL INTERNATIONAL LLC / EMC C 4.900% 10/01/2026 DD 04/01/21 | 1,900,000.000 | -2,134,442.86 | 2,184,221.00 |
| 25278XAN9 | DIAMONDBACK ENERGY INC 3.500% 12/01/2029 DD 12/05/19 | 645,000.000 | -698,738.55 | 667,552.80 |
| 25278XAR0 | DIAMONDBACK ENERGY INC 3.125% 03/24/2031 DD 03/24/21 | 620,000.000 | -617,505.55 | 642,005.85 |
| 25401HAC8 | DIGITAL MEDIA SOLUTIONS 5/21 T 0.000% 05/25/2026 DD 04/27/21 | 136,595.850 | -134,546.92 | 136,595.85 |
| 25460HAB8 | DIRECTV FINANCING 8/21 COV-LIT 0.000% 08/02/2027 DD 06/30/21 | 116,573.140 | -115,407.41 | 116,573.14 |
| 256746AK4 | DOLLAR TREE INC 3.375% 12/01/2051 DD 12/01/21 | 165,000.000 | -164,813.55 | 167,539.35 |
| 26884LAN9 | EQT CORP 144A 3.625% 05/15/2031 DD 05/17/21 | 600,000.000 | -600,000.00 | 632,364.00 |
| 26943PAB5 | NORTHLAND/MEGA BROADBAND/EAGLE 0.000% 11/12/2027 DD 10/07/20 | 102,858.860 | -101,830.27 | 102,987.43 |
| 278865BH2 | ECOLAB INC 144A 2.750% 08/18/2055 DD 08/18/21 | 215,000.000 | -213,133.90 | 209,618.55 |

| Security ID | Security Description | Shares | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|
| 28542CAC3 | EXAMWORKS/ELECTRON 11/21 COV-L 0.000% 11/01/2028 DD 08/30/21 | 48,584.870 | -48,341.95 | 48,621.31 |
| 29089QAC9 | EMERGENT BIOSOLUTIONS INC 144A 3.875% 08/15/2028 DD 08/07/20 | 65,000.000 | -62,237.50 | 61,314.18 |
| 29260FAD2 | ENDEAVOR ENERGY RESOURCES 144A 5.500% 01/30/2026 DD 12/07/17 | 660,000.000 | -684,750.00 | 685,125.00 |
| 29279XAA8 | ENDURE DIGITAL INC 144A 6.000% 02/15/2029 DD 02/10/21 | 75,000.000 | -75,000.00 | 73,612.50 |
| 29280BAA3 | ENDO LUXEMBOURG FINANCE C 144A 6.125% 04/01/2029 DD 03/25/21 | 204,000.000 | -204,000.00 | 197,755.00 |
| 29977YAB9 | EVERCOMMERCE 6/21 COV-LITE TLB 0.000% 06/14/2028 DD 06/02/21 | 24,760.830 | -24,637.03 | 24,790.54 |
| 30233FAJ1 | EYEMART 8/21 COV-LITE TL 0.000% 08/31/2027 DD 07/23/21 | 302,503.750 | -300,041.45 | 302,125.62 |
| 337120AA7 | FIRST STUDENT BIDCO INC / 144A 4.000% 07/31/2029 DD 07/21/21 | 71,000.000 | -71,000.00 | 70,025.17 |
| 33718FAB6 | FIRST STUDENT/FIRST TRANSIT 7/ 0.000% 07/21/2028 DD 06/25/21 | 48,119.410 | -47,878.81 | 47,875.93 |
| 33718FAD2 | FIRST STUDENT/FIRST TRANSIT 7/ 0.000% 07/21/2028 DD 06/25/21 | 130,359.860 | -129,708.06 | 129,700.25 |
| 35039KAB2 | FOUNDATION BUILDING MATERIALS 0.000% 01/31/2028 DD 01/22/21 | 131,802.840 | -131,594.07 | 131,037.72 |
| 35051BAE9 | TEACHING STRATEGIES 8/21 COV-L 0.000% 08/31/2028 DD 08/02/21 | 194,648.480 | -192,701.99 | 194,648.48 |
| 35908MAB6 | FRONTIER COMMUNICATIONS H 144A 6.000% 01/15/2030 DD 10/13/21 | 59,000.000 | -59,000.00 | 59,120.95 |
| 36166NAG8 | GE CAPITAL FUNDING LLC 3.450% 05/15/2025 DD 11/15/20 | 2,200,000.000 | -2,302,036.00 | 2,238,610.00 |
| 36166NAJ2 | GE CAPITAL FUNDING LLC 4.400% 05/15/2030 DD 11/15/20 | 1,637,000.000 | -1,714,026.79 | 1,870,296.01 |
| 361841AR0 | GLP CAPITAL LP / GLP FINANCING 3.250% 01/15/2032 DD 12/13/21 | 70,000.000 | -69,563.20 | 69,860.70 |
| 36261NAA5 | GYP HOLDINGS III CORP 144A 4.625% 05/01/2029 DD 04/22/21 | 34,000.000 | -34,000.00 | 34,127.50 |
| 363576AA7 | ARTHUR J GALLAGHER & CO 2.500% 05/20/2031 DD 05/20/21 | 75,000.000 | -74,474.25 | 76,074.15 |
| 37254YAB6 | GEON PERFORMANCE 8/21 COV-LITE 0.000% 08/10/2028 DD 07/22/21 | 98,715.890 | -97,975.52 | 99,579.65 |
| 37610GAE8 | RECORDED BOOKS/RBMEDIA 1/21 COV-LITE TL | 324,990.410 | -322,565.58 | 324,990.41 |
| 378272BH0 | GLENCORE FUNDING LLC 144A 3.375% 09/23/2051 DD 09/23/21 | 765,000.000 | -753,187.80 | 747,925.20 |
| 37987UAC6 | PROTECTIVE INDUSTRIAL PRODUCTS 0.000% 01/20/2028 DD 01/20/21 | 102,728.520 | -102,275.71 | 102,760.88 |
| 38740TAE1 | HOWDEN 1/21 COV-LITE TLB 0.000% 09/30/2026 DD 01/26/21 | 216,450.900 | -209,957.36 | 216,450.90 |
| 41151PAP0 | HARBOR FREIGHT TOOLS 7/21 COV- 0.000% 10/19/2027 DD 06/21/21 | 446,207.650 | -442,991.91 | 445,837.40 |
| 41984LAA5 | HAWAIIAN BRAND INTELLECTU 144A 5.750% 01/20/2026 DD 02/04/21 | 23,000.000 | -22,873.27 | 23,891.25 |
| 421300AL8 | HAYWARD INDUSTRIES 5/21 COV-LI 0.000% 05/29/2028 DD 05/11/21 | 78,963.070 | -78,568.26 | 78,568.25 |
| 42328DAF5 | ION CORPORATE 3/21 (USD) COV-L 0.000% 03/11/2028 DD 02/26/21 | 153,442.780 | -153,059.18 | 153,404.10 |
| 42329HAA6 | HELIOS SOFTWARE HOLDINGS 144A 4.625% 05/01/2028 DD 04/30/21 | 200,000.000 | -195,000.00 | 198,000.00 |
| 42804VAS0 | HERTZ 6/16 COV-LITE TLB | 25,708.830 | -19,667.25 | 24,230.57 |
| 43117LAH6 | HIGHTOWER 4/21 COV-LITE DELAYE 0.000% 04/21/2028 DD 04/08/21 | 37,558.350 | -37,558.35 | 37,558.35 |
| 43118DAA8 | HIGHTOWER HOLDING LLC 144A 6.750% 04/15/2029 DD 04/21/21 | 149,000.000 | -151,831.25 | 152,680.30 |
| 438516CF1 | HONEYWELL INTERNATIONAL INC 1.750% 09/01/2031 DD 08/16/21 | 1,335,000.000 | -1,328,688.60 | 1,304,317.15 |
| 44332EAU0 | HUB INTERNATIONAL 1/21 COV-LIT 0.000% 04/25/2025 DD 01/12/21 | 181,991.480 | -179,261.60 | 182,218.97 |
| 44413EAF5 | HUDSON RIVER 3/21 TL 0.000% 03/20/2028 DD 03/04/21 | 157,828.240 | -155,460.82 | 157,335.02 |
| 445545AN6 | HUNGARY GOVERNMENT INTERN 144A 3.125% 09/21/2051 DD 09/21/21 | 1,798,000.000 | -1,737,171.89 | 1,796,155.35 |
| 44915KAG2 | HYPERION MATERIALS & TECHNOLOG 0.000% 08/28/2026 DD 07/19/21 | 130,996.840 | -130,341.86 | 130,996.84 |
| 44931VAH6 | CALIFORNIA PRODUCTS/ICP GROUP 0.000% 01/12/2029 DD 01/05/21 | 160,710.510 | -158,299.85 | 160,710.51 |
| 45258LAA5 | IMOLA MERGER CORP 144A 4.750% 05/15/2029 DD 04/22/21 | 350,000.000 | -350,000.00 | 357,000.00 |
| 45674KAB1 | INFINITE ELECTRONICS 2/21 COV- 0.000% 03/02/2028 DD 02/08/21 | 99,140.450 | -98,892.60 | 99,140.45 |

| Security ID | Security Description | Shares | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|
| 45674KAF2 | INFINITE ELECTRONICS 3/21 2ND 0.000% 03/02/2029 DD 02/08/21 | 79,089.510 | -78,694.06 | 79,880.41 |
| 45674PAC8 | NIELSENIQ 1/21 (USD) TLB 0.000% 02/05/2028 DD 01/22/21 | 116,023.960 | -115,443.84 | 116,314.02 |
| 459200KC4 | INTERNATIONAL BUSINESS MACHINE 4.250% 05/15/2049 DD 05/15/19 | 1,380,000.000 | -1,671,298.75 | 1,648,652.40 |
| 46583DAF6 | LANDESK SOFTWARE 2/21 ADD-ON T 0.000% 12/01/2027 DD 02/09/21 | 154,168.090 | -153,281.41 | 153,782.67 |
| 46604BAB4 | J&J VENTURES GAMING 4/21 COV-L 0.000% 04/26/2028 DD 03/23/21 | 104,858.820 | -103,944.21 | 105,252.04 |
| 46647PBX3 | JPMORGAN CHASE & CO VAR RT 02/04/2032 DD 02/04/21 | 3,655,000.000 | -3,654,772.20 | 3,539,026.90 |
| 47077DAG5 | JANE STREET 1/21 TL 0.000% 01/26/2028 DD 01/19/21 | 476,735.940 | -476,140.00 | 473,012.63 |
| 47077WAA6 | JANE STREET GROUP / JSG F 144A 4.500% 11/15/2029 DD 11/09/21 | 310,000.000 | -310,000.00 | 313,125.00 |
| 49387TAW6 | KRONOS ACQUISITION HOLDINGS | 180,324.760 | -177,610.59 | 175,703.94 |
| 50076QAE6 | KRAFT HEINZ FOODS CO 5.000% 06/04/2042 DD 12/04/12 | 1,250,000.000 | -1,442,675.00 | 1,576,106.25 |
| 50077LBJ4 | KRAFT HEINZ FOODS CO 5.500% 06/01/2050 DD 12/01/20 | 1,750,000.000 | -1,986,918.82 | 2,188,650.00 |
| 50220PAD5 | LSEGA FINANCING PLC 144A 2.500% 04/06/2031 DD 04/06/21 | 350,000.000 | -352,236.50 | 360,909.50 |
| 505742AP1 | LADDER CAPITAL FINANCE HO 144A 4.750% 06/15/2029 DD 06/23/21 | 54,000.000 | -54,000.00 | 54,180.90 |
| 51187GAM4 | WORLDSTRIDES / LAKELAND TOURS 0.000% 09/25/2025 DD 09/24/20 | 35,156.520 | -35,002.13 | 33,222.91 |
| 549875AA0 | LUKOIL CAPITAL DAC 144A 2.800% 04/26/2027 DD 10/26/21 | 245,000.000 | -245,000.00 | 243,892.50 |
| 55304PAB7 | K-MAC 7/21 COV-LITE TL 0.000% 07/21/2028 DD 06/10/21 | 44,700.910 | -44,477.40 | 44,477.40 |
| 55759VAB4 | MADISON IAQ 6/21 COV-LITE TL 0.000% 06/21/2028 DD 06/02/21 | 110,706.940 | -110,153.41 | 110,845.32 |
| 55760LAA5 | MADISON IAQ LLC 144A 4.125% 06/30/2028 DD 06/21/21 | 16,000.000 | -16,000.00 | 16,000.00 |
| 55760LAB3 | MADISON IAQ LLC 144A 5.875% 06/30/2029 DD 06/21/21 | 24,000.000 | -24,000.00 | 24,210.00 |
| 55910RAB9 | MCAFEE/MAGENTA 5/21 TLB 0.000% 05/03/2028 DD 04/09/21 | 267,815.390 | -265,599.03 | 266,726.72 |
| 55955NAB4 | MAGNITE 4/21 TL 0.000% 04/01/2028 DD 03/22/21 | 67,112.540 | -65,099.17 | 66,944.76 |
| 577081BF8 | MATTEL INC 144A 3.750% 04/01/2029 DD 03/19/21 | 66,000.000 | -66,000.00 | 68,145.00 |
| 57723CAR0 | MATTRESS FIRM 9/21 COV-LITE TL 0.000% 09/22/2028 DD 09/07/21 | 193,548.390 | -191,612.91 | 192,822.58 |
| 57767EAE2 | MAVENIR SYSTEMS 8/21 TLB 0.000% 08/18/2028 DD 08/05/21 | 131,917.880 | -130,598.70 | 131,917.88 |
| 57777YAB2 | EXPRESS OIL/MAVIS TIRE 4/21 TL 0.000% 05/04/2028 DD 04/13/21 | 278,791.030 | -277,397.07 | 279,488.00 |
| 58404KAC9 | PRECYSE SOLUTIONS/NTHRIVE 1/21 0.000% 01/28/2028 DD 01/04/21 | 91,373.290 | -90,916.42 | 91,373.29 |
| 58446RAF7 | MEDIAOCEAN 11/19 TLB | 36,909.700 | -36,817.42 | 36,909.70 |
| 58960EAC9 | MERIDIAN 7/21 TL 0.000% 07/24/2028 DD 07/06/21 | 165,684.930 | -164,028.08 | 165,684.93 |
| 59408UAB3 | MICHAELS STORES 4/21 COV-LITE 0.000% 04/15/2028 DD 03/23/21 | 183,764.980 | -181,927.33 | 183,535.27 |
| 594918BL7 | MICROSOFT CORP 4.450% 11/03/2045 DD 11/03/15 | 235,000.000 | -307,137.95 | 314,377.95 |
| 60662WAS1 | MITCHELL INTERNATIONAL 10/21 T 0.000% 10/15/2028 DD 09/22/21 | 355,276.060 | -352,611.48 | 352,448.94 |
| 61647DAD4 | MORAN FOODS/SAVE A LOT 3/20 TL | 0.000 | 0.00 | 24.23 |
| 6174468L6 | MORGAN STANLEY VAR RT 01/22/2031 DD 01/22/20 | 405,000.000 | -430,365.15 | 418,662.60 |
| 6174468X0 | MORGAN STANLEY VAR RT 04/28/2032 DD 01/25/21 | 3,410,000.000 | -3,407,641.80 | 3,277,657.20 |
| 62482BAB8 | MOZART DEBT MERGER SUB IN 144A 5.250% 10/01/2029 DD 10/15/21 | 88,000.000 | -88,000.00 | 89,871.76 |
| 62954HAG3 | NXP BV / NXP FUNDING LLC 144A 2.500% 05/11/2031 DD 05/11/21 | 625,000.000 | -622,856.25 | 636,381.25 |
| 62954WAE5 | NTT FINANCE CORP 144A 2.065% 04/03/2031 DD 03/03/21 | 655,000.000 | -654,382.00 | 646,532.90 |
| 63111XAD3 | NASDAQ INC 1.650% 01/15/2031 DD 12/21/20 | 995,000.000 | -948,476.10 | 955,838.25 |
| 63689EAP0 | NATIONAL MENTOR/CIVITAS 11/20 | 8,657.390 | -8,573.41 | 8,573.41 |

| Security ID | Security Description | Shares | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|
| 63689EAQ8 | NATIONAL MENTOR/CIVITAS 11/20 | 200.660 | -198.71 | 198.71 |
| 63689EAT2 | NATIONAL MENTOR/CIVITAS 2/21 T 0.000% 02/18/2028 DD 02/05/21 | 11,866.870 | -11,807.54 | 11,873.58 |
| 63689EAW5 | NATIONAL MENTOR/CIVITAS 2/21 2 0.000% 02/16/2029 DD 02/05/21 | 93,202.140 | -92,270.12 | 93,668.15 |
| 644274AH5 | NEW ENTERPRISE STONE & LI 144A 5.250% 07/15/2028 DD 10/08/21 | 111,000.000 | -112,275.00 | 112,700.52 |
| 64900YAB8 | NEW TROJAN 1/21 TL 0.000% 01/06/2028 DD 01/06/21 | 292,204.360 | -292,022.86 | 292,021.73 |
| 655664AY6 | NORDSTROM INC 4.250% 08/01/2031 DD 04/08/21 | 630,000.000 | -629,643.60 | 632,587.50 |
| 66743UAE6 | NORTHWEST FIBER/ZIPLY FIBER 2/ 0.000% 04/30/2027 DD 02/02/21 | 416,855.500 | -409,320.22 | 416,073.90 |
| 667449AC6 | NORTHWEST FIBER LLC / NOR 144A 6.000% 02/15/2028 DD 02/11/21 | 106,000.000 | -106,000.00 | 103,880.00 |
| 67066GAN4 | NVIDIA CORP 2.000% 06/15/2031 DD 06/16/21 | 670,000.000 | -667,045.30 | 671,944.00 |
| 68233JCB8 | ONCOR ELECTRIC DELIVERY C 144A 2.700% 11/15/2051 DD 11/16/21 | 540,000.000 | -529,626.60 | 520,776.00 |
| 68622TAB7 | ORGANON & CO / ORGANON FO 144A 5.125% 04/30/2031 DD 04/21/21 | 600,000.000 | -600,000.00 | 618,000.00 |
| 68835HAH3 | OSMOSE UTILITIES 6/21 COV-LITE 0.000% 06/23/2028 DD 06/02/21 | 125,445.130 | -124,817.90 | 125,209.92 |
| 68902VAL1 | OTIS WORLDWIDE CORP 3.112% 02/15/2040 DD 08/15/20 | 425,000.000 | -449,956.00 | 438,736.00 |
| 68902VAM9 | OTIS WORLDWIDE CORP 3.362% 02/15/2050 DD 08/15/20 | 180,000.000 | -197,573.40 | 192,571.20 |
| 693304BC0 | PECO ENERGY CO 2.850% 09/15/2051 DD 09/14/21 | 160,000.000 | -165,651.20 | 159,868.80 |
| 693475BA2 | PNC FINANCIAL SERVICES GROUP I VAR RT 04/23/2032 DD 04/23/21 | 1,305,000.000 | -1,305,000.00 | 1,333,714.70 |
| 69526PAC8 | PADAGIS/PERRIGO 7/21 COV-LITE 0.000% 07/06/2028 DD 06/14/21 | 169,381.110 | -167,687.30 | 169,381.11 |
| 70434RAB5 | PAYA 6/21 COV-LITE TLB 0.000% 06/16/2028 DD 06/07/21 | 40,249.710 | -40,048.46 | 40,249.71 |
| 70452AAA1 | PAYSAFE FINANCE PLC / PAY 144A 4.000% 06/15/2029 DD 06/28/21 | 126,000.000 | -125,250.00 | 119,725.20 |
| 70476XAK1 | PETVET CARE 1/21 TL 0.000% 02/14/2025 DD 01/11/21 | 43,906.330 | -43,686.80 | 43,906.33 |
| 713448DD7 | PEPSICO INC 4.450% 04/14/2046 DD 10/14/15 | 430,000.000 | -527,627.20 | 538,876.00 |
| 713448FE3 | PEPSICO INC 1.950% 10/21/2031 DD 10/21/21 | 725,000.000 | -722,317.50 | 723,745.75 |
| 71360HAB3 | PERATON 2/21 COV-LITE TLB 0.000% 02/01/2028 DD 02/01/21 | 475,518.710 | -473,210.76 | 477,896.30 |
| 71360HAG2 | PERATON 2/21 2ND LIEN (1340MM) 0.000% 02/26/2029 DD 02/25/21 | 49,630.800 | -48,886.34 | 50,623.42 |
| 71427QAB4 | PERNOD RICARD INTERNATION 144A 1.625% 04/01/2031 DD 10/01/20 | 365,000.000 | -353,885.75 | 347,271.95 |
| 715638DS8 | PERUVIAN GOVERNMENT INTERNATIO 3.300% 03/11/2041 DD 03/10/21 | 6,285,000.000 | -6,080,929.20 | 6,241,635.00 |
| 72650RBE1 | PLAINS ALL AMERICAN PIPELINE L 4.700% 06/15/2044 DD 04/23/14 | 155,000.000 | -147,517.25 | 161,915.65 |
| 72650RBH4 | PLAINS ALL AMERICAN PIPELINE L 4.900% 02/15/2045 DD 12/09/14 | 475,000.000 | -479,176.30 | 514,489.90 |
| 727493AC2 | PLANTRONICS INC 144A 4.750% 03/01/2029 DD 03/04/21 | 190,000.000 | -190,000.00 | 183,766.25 |
| 72753RAD0 | PLASKOLITE 4/21 COV-LITE TL 0.000% 12/15/2025 DD 03/25/21 | 205,486.890 | -200,752.76 | 206,000.61 |
| 72812NAD8 | PLAYA FUNDING 4/17 COV-LITE TLB | 11,599.730 | -11,251.74 | 11,353.99 |
| 72814CAF5 | PLAYTIKA 3/21 COV-LITE TLB 0.000% 03/13/2028 DD 03/01/21 | 131,695.730 | -131,037.24 | 131,695.73 |
| 73044EAB0 | PODS 3/21 COV-LITE TLB 0.000% 03/31/2028 DD 03/10/21 | 198,999.980 | -198,928.91 | 198,999.98 |
| 73178EAD4 | JADEX/PROCESS SOLUTIONS 2/21 C 0.000% 02/18/2028 DD 02/02/21 | 280,761.910 | -271,564.80 | 278,539.68 |
| 73937UAK4 | POWERTEAM/ARTERA SERVICES 6/21 0.000% 03/06/2025 DD 06/09/21 | 98,017.490 | -97,282.35 | 97,782.74 |
| 74028HAF2 | PRECISION MEDICINE 2/21 COV-LITE DELAYED TL | 21,005.520 | -21,005.52 | 20,979.26 |
| 74052HAA2 | PREMIER ENTERTAINMENT SUB 144A 5.625% 09/01/2029 DD 08/20/21 | 143,000.000 | -141,858.86 | 144,498.64 |
| 74052HAB0 | PREMIER ENTERTAINMENT SUB 144A 5.875% 09/01/2031 DD 08/20/21 | 143,000.000 | -141,662.95 | 144,820.39 |
| 74339DAE8 | PROJECT ALPHA (QLIK) 2/21 TLB 0.000% 04/26/2024 DD 02/02/21 | 355,627.720 | -353,264.92 | 356,257.20 |

| Security ID | Security Description | Shares | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|
| 74339UAS9 | MEDIWARE INFORMATION/WELLSKY 3 0.000% 03/03/2028 DD 02/22/21 | 70,310.230 | -69,958.67 | 70,222.34 |
| 74345HAB7 | PROOFPOINT 8/21 COV-LITE TL 0.000% 08/31/2028 DD 05/27/21 | 162,337.660 | -161,525.97 | 162,079.54 |
| 744448CV1 | PUBLIC SERVICE CO OF COLORADO 1.875% 06/15/2031 DD 03/01/21 | 995,000.000 | -988,363.35 | 983,689.80 |
| 74727PAV3 | QATAR GOVERNMENT INTERNAT 144A 4.625% 06/02/2046 DD 06/02/16 | 200,000.000 | -236,250.00 | 242,468.00 |
| 747525BP7 | QUALCOMM INC 1.650% 05/20/2032 DD 11/20/20 | 745,000.000 | -709,515.65 | 696,776.15 |
| 74839XAG4 | QUIKRETE 6/21 COV-LITE TLB1 0.000% 05/12/2028 DD 04/12/21 | 264,540.890 | -262,556.83 | 264,060.75 |
| 75001CAB0 | RV RETAILER 1/21 COV-LITE TLB 0.000% 02/08/2028 DD 01/14/21 | 129,762.270 | -128,572.94 | 129,762.27 |
| 75001CAC8 | RV RETAILER 7/21 DELAYED TL 0.000% 02/08/2028 DD 07/21/21 | 12,408.350 | -12,408.35 | 12,408.35 |
| 750098AB1 | RACKSPACE TECHNOLOGY GLOB 144A 3.500% 02/15/2028 DD 02/09/21 | 111,000.000 | -110,907.50 | 107,477.50 |
| 75009XAB6 | RACKSPACE HOSTING 2/21 COV-LIT 0.000% 02/15/2028 DD 01/26/21 | 159,052.040 | -158,256.77 | 158,202.70 |
| 75383KAA2 | RAPTOR ACQUISITION CORP / 144A 4.875% 11/01/2026 DD 06/30/21 | 44,000.000 | -44,000.00 | 44,605.00 |
| 75513ECL3 | RAYTHEON TECHNOLOGIES CORP 2.820% 09/01/2051 DD 08/10/21 | 525,000.000 | -517,903.75 | 516,174.40 |
| 75513ECM1 | RAYTHEON TECHNOLOGIES CORP 1.900% 09/01/2031 DD 08/10/21 | 690,000.000 | -689,744.70 | 671,526.10 |
| 75605VAD4 | REALPAGE 2/21 COV-LITE TL 0.000% 04/24/2028 DD 02/10/21 | 86,399.820 | -86,183.82 | 86,276.28 |
| 76090LAE4 | RESIDEO TECHNOLOGIES 1/21 TL 0.000% 12/31/2024 DD 01/29/21 | 83,589.380 | -83,380.41 | 83,380.41 |
| 78158EAB1 | RUGSUSA 10/21 COV-LITE TLB 0.000% 10/23/2028 DD 09/23/21 | 193,300.140 | -191,367.14 | 192,333.63 |
| 78397PAD3 | SA GLOBAL SUKUK LTD 144A 2.694% 06/17/2031 DD 06/17/21 | 140,000.000 | -140,000.00 | 140,960.40 |
| 78453JAD8 | SMG/ASM GLOBAL 1/20 COV-LITE T | 36,979.760 | -35,593.02 | 36,355.73 |
| 78466YAN8 | SRS DISTRIBUTION 6/21 COV-LITE 0.000% 06/02/2028 DD 06/04/21 | 248,705.560 | -246,840.27 | 249,016.44 |
| 78471RAB2 | SRS DISTRIBUTION INC 144A 4.625% 07/01/2028 DD 06/04/21 | 71,000.000 | -71,000.00 | 72,687.67 |
| 78471RAC0 | SRS DISTRIBUTION INC 144A 6.125% 07/01/2029 DD 06/04/21 | 54,000.000 | -54,000.00 | 55,873.80 |
| 78477MAF8 | FIRST ADVANTAGE 2/21 COV-LITE 0.000% 01/31/2027 DD 01/21/21 | 141,509.660 | -136,063.13 | 141,509.66 |
| 78571YBF6 | SABRE 6/21 TLB2 0.000% 12/17/2027 DD 06/25/21 | 125,797.080 | -125,444.30 | 125,592.66 |
| 78571YBG4 | SABRE 6/21 TLB1 0.000% 12/17/2027 DD 06/25/21 | 78,916.180 | -78,694.87 | 78,787.94 |
| 80007RAK1 | SANDS CHINA LTD 3.800% 01/08/2026 DD 01/08/21 | 1,600,000.000 | -1,632,000.00 | 1,704,800.00 |
| 80413TAW9 | SAUDI GOVERNMENT INTERNAT 144A 3.450% 02/02/2061 DD 02/02/21 | 2,242,000.000 | -2,242,410.00 | 2,108,216.75 |
| 82620KBE2 | SIEMENS FINANCIERINGSMAAT 144A 2.150% 03/11/2031 DD 03/11/21 | 1,740,000.000 | -1,737,668.40 | 1,755,584.85 |
| 82939GAS7 | SINOPEC GROUP OVERSEAS DE 144A 2.300% 01/08/2031 DD 01/08/21 | 895,000.000 | -880,466.65 | 893,043.30 |
| 83066YAB8 | SKILLSOFT 6/21 COV-LITE TLB 0.000% 06/30/2028 DD 06/22/21 | 159,195.960 | -159,725.85 | 160,190.93 |
| 84611YAB6 | SOVOS COMPLIANCE 8/21 COV-LITE 0.000% 08/11/2028 DD 07/08/21 | 73,722.640 | -73,538.33 | 74,183.41 |
| 84673EAB5 | PQ PERFORMANCE CHEMICALS 4/21 0.000% 08/02/2028 DD 04/20/21 | 105,486.770 | -104,959.33 | 105,618.63 |
| 85232BAT3 | SRAM 5/21 COV-LITE TLB 0.000% 05/18/2028 DD 05/04/21 | 131,362.670 | -131,034.26 | 131,362.67 |
| 85236FAA1 | SRM ESCROW ISSUER LLC 144A 6.000% 11/01/2028 DD 11/06/20 | 220,000.000 | -231,247.50 | 231,631.40 |
| 853254BX7 | STANDARD CHARTERED PLC 144A VAR RT 12/31/2049 DD 01/14/21 | 800,000.000 | -800,000.00 | 792,120.00 |
| 85519WAC8 | SUNDYNE 3/20 COV-LITE TLB 0.000% 03/17/2027 DD 02/13/20 | 157,199.910 | -155,627.91 | 157,789.41 |
| 85570DAF9 | STARWOOD PROPERTY 9/21 TLB3 0.000% 07/26/2026 DD 09/27/21 | 148,545.480 | -147,454.77 | 148,545.48 |
| 858912AG3 | STERICYCLE INC 144A 3.875% 01/15/2029 DD 11/24/20 | 435,000.000 | -447,218.75 | 435,000.00 |
| 86803YAB9 | CORNERSTONE ONDEMAND 10/21 COV 0.000% 10/16/2028 DD 09/08/21 | 166,677.070 | -165,843.68 | 166,643.73 |
| 87190HAC3 | TRACTMANAGER/SYMPLR 12/20 COV- 0.000% 12/22/2027 DD 11/12/20 | 217,753.710 | -214,556.35 | 218,570.29 |

| Security ID | Security Description | Shares | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|
| 875127BJ0 | TAMPA ELECTRIC CO 3.450% 03/15/2051 DD 03/18/21 | 350,000.000 | -349,219.50 | 348,379.50 |
| 87854HAC0 | TECHNIMARK 6/21 TL 0.000% 06/30/2028 DD 06/21/21 | 59,415.140 | -59,118.06 | 59,304.03 |
| 88032WBB1 | TENCENT HOLDINGS LTD 144A 3.680% 04/22/2041 DD 04/22/21 | 225,000.000 | -224,937.00 | 228,838.50 |
| 88516DAD5 | THOR INDUSTRIES 3/21 (USD) TL 0.000% 02/01/2026 DD 03/10/21 | 93,870.310 | -92,478.74 | 93,870.31 |
| 88516DAE3 | THOR INDUSTRIES 3/21 (EUR) TL | 122,909.090 | -138,678.69 | 139,507.96 |
| 88675UAB8 | SABRE INDUSTRIES 6/21 1ST LIEN 0.000% 06/01/2028 DD 05/05/21 | 62,460.280 | -61,835.68 | 62,440.92 |
| 89148GAF7 | TORY BURCH 4/21 TLB 0.000% 04/16/2028 DD 03/29/21 | 220,747.350 | -218,539.87 | 221,299.22 |
| 89256CAC1 | TRADER INTERACTIVE 7/21 COV-LI 0.000% 07/28/2028 DD 07/07/21 | 62,544.490 | -62,231.76 | 62,388.13 |
| 89778PAG2 | TECTUM HOLDINGS/TRUCK HERO 1/2 0.000% 01/31/2028 DD 01/08/21 | 204,887.810 | -205,000.77 | 204,568.19 |
| 90290HAP7 | US INFRASTRUCTURE 5/21 COV-LIT 0.000% 05/12/2028 DD 04/26/21 | 227,819.070 | -226,215.31 | 227,534.30 |
| 90351JAG9 | UBER 2/21 COV-LITE TL 0.000% 04/04/2025 DD 02/17/21 | 359,045.970 | -359,045.97 | 358,785.21 |
| 90353TAK6 | UBER TECHNOLOGIES INC 144A 4.500% 08/15/2029 DD 08/12/21 | 204,000.000 | -204,000.00 | 205,740.12 |
| 90367UAA9 | US ACUTE CARE SOLUTIONS L 144A 6.375% 03/01/2026 DD 03/05/21 | 275,000.000 | -281,857.50 | 288,123.00 |
| 90473LAA0 | UNIFRAX ESCROW ISSUER COR 144A 5.250% 09/30/2028 DD 09/30/21 | 131,000.000 | -132,027.50 | 132,270.70 |
| 90473LAC6 | UNIFRAX ESCROW ISSUER COR 144A 7.500% 09/30/2029 DD 09/30/21 | 38,000.000 | -38,000.00 | 38,406.60 |
| 907818FR4 | UNION PACIFIC CORP 144A 3.799% 04/06/2071 DD 04/06/21 | 390,000.000 | -472,767.50 | 424,428.30 |
| 91086QBE7 | MEXICO GOVERNMENT INTERNATIONA 5.550% 01/21/2045 DD 01/21/14 | 165,000.000 | -192,637.50 | 202,125.00 |
| 91087BAB6 | MEXICO GOVERNMENT INTERNATIONA 4.350% 01/15/2047 DD 08/11/16 | 1,155,000.000 | -1,188,157.50 | 1,183,960.00 |
| 91087BAF7 | MEXICO GOVERNMENT INTERNATIONA 4.500% 04/22/2029 DD 01/22/19 | 2,295,000.000 | -2,553,187.50 | 2,588,587.50 |
| 91301QAH0 | UNITED TALENT 7/21 COV-LITE TL 0.000% 07/07/2028 DD 06/18/21 | 135,276.250 | -133,923.49 | 135,276.25 |
| 914906AV4 | UNIVISION COMMUNICATIONS 144A 4.500% 05/01/2029 DD 05/21/21 | 87,000.000 | -87,000.00 | 87,381.25 |
| 91889CAD0 | VALCOUR PACKAGING/MOLD-RITE PL 0.000% 10/04/2029 DD 09/17/21 | 256,518.220 | -252,670.45 | 256,518.22 |
| 92531HAD9 | VERSCEND/COTIVITI 2/21 TLB1 0.000% 08/27/2025 DD 02/11/21 | 314,149.220 | -306,309.06 | 314,934.59 |
| 92553BAL7 | VIAD 7/21 INITIAL TL 0.000% 07/30/2028 DD 07/13/21 | 107,142.860 | -105,000.00 | 107,678.57 |
| 92564RAA3 | VICI PROPERTIES LP / VICI 144A 4.250% 12/01/2026 DD 11/26/19 | 395,000.000 | -410,306.25 | 412,775.00 |
| 92941PAC7 | WEIGHT WATCHERS 4/21 COV-LITE 0.000% 04/13/2028 DD 03/25/21 | 86,694.980 | -86,261.51 | 87,020.09 |
| 92943GAA9 | WR GRACE HOLDINGS LLC 144A 5.625% 08/15/2029 DD 08/25/21 | 102,000.000 | -102,000.00 | 103,743.18 |
| 94155XAD5 | WATERLOGIC 8/21 (EUR) COV-LITE 0.000% 08/04/2028 DD 07/23/21 | 209,106.290 | -227,676.50 | 244,613.29 |
| 96244UAF4 | WHATABRANDS/WHATABURGER 8/21 C 0.000% 08/03/2028 DD 07/09/21 | 153,517.110 | -152,749.52 | 153,517.11 |
| 96289EAG4 | WHEEL PROS 4/21 COV-LITE TL 0.000% 05/11/2028 DD 04/12/21 | 175,644.370 | -173,887.92 | 175,671.59 |
| 97789LAC0 | WOLVERINE ESCROW LLC 144A 8.500% 11/15/2024 DD 11/27/19 | 78,000.000 | -75,855.00 | 71,760.00 |
| 98262PAA9 | WW INTERNATIONAL INC 144A 4.500% 04/15/2029 DD 04/13/21 | 201,000.000 | -201,790.00 | 196,509.66 |
| 98981BAA0 | ZOOMINFO TECHNOLOGIES LLC 144A 3.875% 02/01/2029 DD 02/02/21 | 38,000.000 | -38,000.00 | 37,430.00 |
| 99AAB2532 | ELEMENT MATERIAL 5/17 (USD) COV-LITE TLB | 239,299.040 | -239,112.84 | 238,611.06 |
| 99AAE8841 | MERLIN 10/19 (USD) DELAYED 0.000% 11/12/2026 DD 10/08/19 | 7,344.340 | -6,977.12 | 6,977.12 |
| 99AAE8858 | MERLIN 10/19 (USD) TLB 0.000% 11/12/2026 DD 10/08/19 | 68,483.870 | -65,059.68 | 65,059.68 |
| 99AAG6355 | CLOUDERA 12/20 COV-LITE TLB 0.000% 12/17/2027 DD 12/10/20 | 36,970.530 | -36,785.68 | 36,970.53 |
| 99AAG7650 | STYROLUTION/INEOS QUATTRO 1/21 0.000% 01/21/2026 DD 01/11/21 | 146,009.100 | -145,279.05 | 146,013.88 |
| 99AAG7759 | KIK CUSTOM PRODUCTS 1/21 COV-L 0.000% 12/22/2026 DD 01/21/21 | 41,641.850 | -41,641.85 | 41,069.27 |

| Security ID | Security Description | Shares | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|
| 99AAG8187 | PETSMART 1/21 TLB 0.000% 12/31/2024 DD 01/27/21 | 210,000.000 | -207,900.00 | 210,525.00 |
| 99AAG8823 | DIGICERT 2/21 2ND LIEN TL 0.000% 02/16/2029 DD 02/16/21 | 156,997.470 | -156,604.98 | 157,782.46 |
| 99AAG8930 | REALPAGE 2/21 TL 0.000% 12/31/2021 DD 02/10/21 | 147,938.750 | -147,568.90 | 147,938.75 |
| 99AAG9292 | PETCO ANIMAL SUPPLIES 2/21 COV 0.000% 02/25/2028 DD 02/10/21 | 186,951.980 | -186,484.59 | 186,951.98 |
| 99AAH2148 | THOUGHTWORKS 3/21 COV-LITE TLB 0.000% 03/17/2028 DD 03/10/21 | 50,177.810 | -50,052.37 | 50,177.81 |
| 99AAH2155 | WILSONART INTERNATIONAL 3/21 T 0.000% 12/31/2026 DD 03/18/21 | 410,620.040 | -404,223.80 | 411,646.59 |
| 99AAH3682 | HIGHTOWER 4/21 TLB 0.000% 04/08/2026 DD 04/08/21 | 179,028.160 | -177,309.87 | 179,251.94 |
| 99AAH4862 | SOCOTEC 5/21 (USD) TL 0.000% 05/05/2028 DD 04/28/21 | 196,996.940 | -196,011.95 | 196,996.94 |
| 99AAH4870 | US INFRASTRUCTURE 4/21 TL 0.000% 12/31/2024 DD 04/26/21 | 227,819.070 | -226,679.97 | 227,534.30 |
| 99AAH5141 | BAYOU/CORDIS 5/21 TLB 0.000% 05/13/2028 DD 04/27/21 | 91,715.070 | -91,256.49 | 91,944.36 |
| 99AAH5422 | ASCENSUS 5/21 TL 0.000% 05/04/2026 DD 05/04/21 | 382,983.880 | -381,068.96 | 381,547.69 |
| 99AAH7865 | EVERCOMMERCE 6/21 COV-LITE TLB 0.000% 06/14/2028 DD 06/02/21 | 24,760.830 | -24,637.03 | 24,791.78 |
| 99AAH8145 | ICON 6/21 COV-LITE TLB 0.000% 06/16/2028 DD 06/08/21 | 152,359.020 | -151,597.23 | 152,739.91 |
| 99AAH8186 | GREAT CANADIAN GAMING/RAPTOR 6 0.000% 11/01/2026 DD 06/07/21 | 39,596.350 | -39,398.36 | 39,843.83 |
| 99AAH8277 | CULLIGAN 6/21 COV-LITE TLB 0.000% 06/16/2028 DD 06/04/21 | 95,759.720 | -95,280.92 | 96,114.03 |
| 99AAH9010 | GENERATION BRANDS/VISUAL COMFO 0.000% 06/30/2028 DD 06/16/21 | 84,751.630 | -84,327.87 | 84,751.63 |
| 99AAH9473 | ENGINEERED COMPONENTS/CENTROMO 0.000% 06/08/2028 DD 06/08/21 | 193,163.080 | -189,299.82 | 192,197.26 |
| 99AAI0968 | SOVOS COMPLIANCE 7/21 COV-LITE 0.000% 07/29/2028 DD 07/08/21 | 12,731.220 | -12,731.22 | 12,731.22 |
| 99AAI1123 | JUMP FINANCIAL 7/21 TLB | 194,372.610 | -191,457.02 | 193,157.78 |
| 99AAI1289 | HUNTSWORTH/UDG HEALTHCARE 7/21 0.000% 12/31/2024 DD 07/23/21 | 308,980.820 | -305,891.01 | 310,139.50 |
| 99AAI1396 | INTERNATIONAL SOS 7/21 TLB 0.000% 12/31/2024 DD 07/26/21 | 153,804.640 | -152,266.59 | 154,312.98 |
| 99AAI1503 | CLOUDERA 7/21 TL 0.000% 08/10/2028 DD 07/08/21 | 227,873.180 | -225,594.45 | 227,873.18 |
| 99AAI1529 | CLOUDERA 8/21 2ND LIEN TL 0.000% 08/10/2029 DD 07/08/21 | 94,942.840 | -94,468.12 | 94,468.13 |
| 99AAI1537 | WR GRACE 8/21 TLB 0.000% 08/11/2028 DD 08/03/21 | 72,903.230 | -72,720.97 | 73,176.62 |
| 99AAI1545 | PAREXEL INTERNATIONAL 8/21 TL 0.000% 08/11/2028 DD 07/27/21 | 220,631.000 | -219,527.84 | 220,906.79 |
| 99AAI1842 | PRO MACH 8/21 COV-LITE DELAYED 0.000% 08/13/2028 DD 08/02/21 | 32,682.710 | -32,519.29 | 32,846.12 |
| 99AAI2360 | LUMOS NETWORKS/SEGRA 8/21 TL 0.000% 08/23/2028 DD 08/03/21 | 140,839.090 | -133,797.14 | 137,142.06 |
| 99AAI3202 | CCC INFORMATION 9/21 COV-LITE 0.000% 12/31/2024 DD 09/07/21 | 65,011.400 | -64,848.87 | 64,930.14 |
| 99AAI3210 | PACTIV EVERGREEN/REYNOLDS GROU 0.000% 09/17/2028 DD 09/13/21 | 56,812.700 | -56,528.64 | 56,809.29 |
| 99AAI3293 | SOLENIS 9/21 (USD) TLB 0.000% 09/21/2028 DD 09/06/21 | 83,007.810 | -82,800.29 | 83,111.57 |
| 99AAI3343 | PRETIUM PACKAGING 9/21 TL | 45,735.880 | -45,507.20 | 45,850.22 |
| 99AAI3400 | BMC SOFTWARE 9/21 2ND LIEN TL 0.000% 03/23/2026 DD 09/13/21 | 55,887.450 | -55,608.01 | 56,586.04 |
| 99AAI3632 | LIFTOFF MOBILE/VUNGLE 9/21 COV 0.000% 09/23/2028 DD 09/10/21 | 249,837.620 | -248,588.43 | 249,214.28 |
| 99AAI3673 | PS LOGISTICS 9/21 TLB 0.000% 09/23/2028 DD 09/02/21 | 86,636.470 | -86,203.29 | 86,708.38 |
| 99AAI4119 | LAKESHORE LEARNING 9/21 COV-LI 0.000% 09/29/2028 DD 09/20/21 | 75,126.460 | -74,750.83 | 75,220.37 |
| 99AAI4127 | MDVIP/MAMBA PURCHASER 9/21 COV 0.000% 09/29/2028 DD 09/21/21 | 48,985.570 | -48,740.64 | 49,046.80 |
| 99AAI4168 | ORYX MIDSTREAM 9/21 TLB | 156,077.090 | -155,296.70 | 155,947.55 |
| 99AAI4176 | MEDLINE INDUSTRIES/MOZART 9/21 0.000% 09/30/2028 DD 09/15/21 | 346,788.990 | -345,055.05 | 347,222.48 |
| 99AAI4226 | VALCOUR PACKAGING/MOLD-RITE PLASTICS 9/21 TL | 70,251.340 | -69,900.08 | 70,339.15 |

| Security ID | Security Description | Shares | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|
| 99AAI4358 | SPIRIT AEROSYSTEMS 9/21 COV-LI 0.000% 01/15/2025 DD 09/24/21 | 11,546.120 | -11,546.12 | 11,589.42 |
| 99AAI4697 | MIRION TECHNOLOGIES 9/21 COV-L 0.000% 10/05/2028 DD 06/22/21 | 61,989.810 | -61,679.86 | 61,912.32 |
| 99AAI4721 | US LUMBER/SPECIALTY BUILDING 1 0.000% 10/05/2028 DD 09/27/21 | 174,014.950 | -173,144.88 | 173,852.25 |
| 99AAI4929 | TRADE ME 9/21 (USD) TL | 169,716.070 | -169,291.78 | 169,716.07 |
| 99AAI5132 | RUGSUSA 10/21 COV-LITE TLB 0.000% 12/31/2024 DD 09/23/21 | 193,300.140 | -191,367.14 | 192,333.64 |
| 99AAI5272 | RESTORATION HARDWARE 9/21 TLB 0.000% 10/15/2028 DD 09/29/21 | 125,473.900 | -124,846.53 | 125,473.90 |
| 99AAI5546 | SYNCSORT/PRECISELY/VISION SOLU 0.000% 04/24/2028 DD 10/14/21 | 282,744.520 | -281,330.80 | 282,744.52 |
| 99F106F1A | US 10YR ULTRA FUTURE (CBT) EXP JUN 21 | 5,592.000 | 0.00 | -17,953,527.37 |
| 99F106I1A | US 10YR ULTRA FUTURE (CBT) EXP SEP 21 | 5,552.000 | 0.00 | 30,813,349.75 |
| 99F106L1A | US 10YR ULTRA FUTURE (CBT) EXP DEC 21 | 5,556.000 | 0.00 | -18,277,138.15 |
| 99F133F1A | US LONG BOND FUTURE (CBT) EXP JUN 21 | 3,584.000 | 0.00 | -15,692,716.58 |
| 99F133I1A | US LONG BOND FUTURE (CBT) EXP SEP 21 | 3,588.000 | 0.00 | 33,204,999.47 |
| 99F133L1A | US LONG BOND FUTURE (CBT) EXP DEC 21 | 3,090.000 | 0.00 | -9,060,151.06 |
| 99F1389ON | US 10 YR TREAS NTS FUT JUN 21 PUT APR 21 134.500 ED 03/26/21 | 21.000 | 5,222.91 | -11.76 |
| 99F139F1A | US 10YR NOTE FUTURE (CBT) EXP JUN 21 | 21.000 | 0.00 | -39,375.00 |
| 99F139I1A | US 10YR NOTE FUTURE (CBT) EXP SEP 21 | 21.000 | 0.00 | 50,203.13 |
| 99F139L1A | US 10YR NOTE FUTURE (CBT) EXP DEC 21 | 21.000 | 0.00 | -35,272.94 |
| 99F183L1A | US 5YR NOTE FUTURE (CBT) EXP DEC 21 | 56.000 | 0.00 | -36,781.53 |
| 99F285C2C | NASDAQ 100 E-MINI FUT (CME) EXP MAR 22 | 1,135.000 | 0.00 | -5,284,256.27 |
| 99F285L1C | NASDAQ 100 E-MINI IND FUT(CME) EXP DEC 21 | 1,514.000 | 0.00 | 14,876,958.24 |
| 99F295C2C | S&P 500 EMINI FUT (CME) EXP MAR 22 | 2,125.000 | 0.00 | -7,522,027.40 |
| 99F295L1C | S & P 500 EMINI INDEX FUT (CME EXP DEC 21 | 2,125.000 | 0.00 | 3,870,762.16 |
| 99F700F1A | US ULTRA BOND (CBT) EXP JUN 21 | 2,540.000 | 0.00 | -15,808,206.67 |
| 99F700I1A | US ULTRA BOND (CBT) EXP SEP 21 | 2,535.000 | 0.00 | 40,671,553.87 |
| 99F700L1A | US ULTRA BOND FUTURE (CBT) EXP DEC 21 | 1,862.000 | 0.00 | -6,509,321.21 |
| 99F734C1D | MSCI EAFE FUTURE (NYF) EXP MAR 21 | 86.000 | 0.00 | 240,640.02 |
| 99F734F1D | MSCI EAFE FUTURE (NYF) EXP JUN 21 | 86.000 | 0.00 | 751,755.00 |
| 99F734I1D | MSCI EAFE FUTURE (NYF) EXP SEP 21 | 86.000 | 0.00 | 88,300.00 |
| 99F734L1D | MSCI EAFE FUTURE (NYF) EXP DEC 21 | 86.000 | 0.00 | -346,716.25 |
| 99F740C1D | MSCI EMGMKT FUTURE (NYF) EXP MAR 21 | 49.000 | 0.00 | 4,435.02 |
| 99F740F1D | MSCI EMGMKT FUTURE (NYF) EXP JUN 21 | 49.000 | 0.00 | 112,425.00 |
| 99F740I1D | MSCI EMGMKT FUTURE (NYF) EXP SEP 21 | 49.000 | 0.00 | -152,455.00 |
| 99F740L1D | MSCI EMGMKT FUTURE (NYF) EXP DEC 21 | 49.000 | 0.00 | -165,470.00 |
| 99F754C1C | E-MINI RUSS 1000 FUTURE (CME) EXP MAR 21 | 239.000 | 0.00 | 1,106,570.00 |
| 99F754F1C | E-MINI RUSS 1000 FUTURE (CME) EXP JUN 21 | 239.000 | 0.00 | 990,655.00 |
| 99F754I1C | E-MINI RUSS 1000 FUTURE (CME) EXP SEP 21 | 239.000 | 0.00 | -56,165.00 |
| 99F754L1C | E-MINI RUSS 1000 FUTURE (CME) EXP DEC 21 | 239.000 | 0.00 | 510,265.00 |
| 99F9269OJ | EURO$ 3YR MID-CRV FUT MAR 24 PUT MAR 21 098.750 ED 03/12/21 | 7.000 | 723.53 | -98.56 |
| 99F9269PA | EURO$ 3YR MID-CRV FUT JUN 24 PUT APR 21 098.500 ED 04/16/21 | 7.000 | 1,524.69 | -96.46 |

| Security ID | Security Description | Shares | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|
| 99I0099EH | S & P 500 INDEX (SPX) CALL MAY 21 4295.000 ED 051421 | 7.000 | 10,000.20 | -147.35 |
| 99I0099JJ | S & P 500 INDEX (SPX) CALL OCT 21 4615.000 ED 100621 | 8.000 | 9,588.80 | -361.20 |
| 99I0099VH | S & P 500 INDEX (SPX) PUT OCT 21 4300.000 ED 100621 | 8.000 | 22,628.80 | -2,486.16 |
| 99I0479EU | MSCI EMERGING MARKETS INDEX CALL MAY 21 1330.000 ED 052121 | 86.000 | 34,451.60 | -378.40 |
| 99I0489EA | MSCI EMERGING MARKETS INDEX CALL MAY 21 1350.000 ED 052821 | 85.000 | 21,981.00 | -91,664.00 |
| 99I0619VT | MSCI EMERGING MARKETS INDEX PUT OCT 21 1260.000 ED 100121 | 85.000 | 72,556.00 | -113,934.00 |
| 99I0619VU | NASDAQ OMX PHLX MSCI EAFE PUT OCT 21 2300.000 ED 100121 | 48.000 | 49,852.80 | -173,299.20 |
| 99I0629VG | MSCI EMERGING MARKETS INDEX PUT OCT 21 2270.000 ED 100821 | 48.000 | 48,316.80 | -1,027.20 |
| 99I0629VH | MSCI EMERGING MARKETS INDEX PUT OCT 21 2290.000 ED 100121 | 48.000 | 34,732.80 | -125,299.20 |
| 99I0629VX | MSCI EMERGING MARKETS INDEX PUT OCT 21 1270.000 ED 102921 | 85.000 | 28,526.00 | -44,659.00 |
| 99I0689FQ | S & P 500 INDEX (SPX) CALL JUN 21 4290.000 ED 063021 | 9.000 | 5,207.40 | -6,753.60 |
| 99I0689HL | NASDAQ OMX PHLX MSCI EAFE CALL AUG 21 2360.000 ED 081321 | 48.000 | 22,396.80 | -91,219.20 |
| 99I0719WD | NASDAQ OMX PHLX MSCI EAFE PUT NOV 21 2260.000 ED 112621 | 48.000 | 46,492.80 | -14,659.20 |
| 99I0719WM | MSCI EMERGING MARKETS INDEX PUT NOV 21 1240.000 ED 112621 | 86.000 | 29,463.60 | -145,116.40 |
| 99I0719WN | NASDAQ OMX PHLX MSCI EAFE PUT NOV 21 2320.000 ED 112621 | 48.000 | 21,292.80 | -302,659.20 |
| 99I0759HT | NASDAQ OMX PHLX MSCI EAFE CALL AUG 21 2370.000 ED 081321 | 48.000 | 12,460.80 | -43,219.20 |
| 99I0769TZ | MSCI EMERGING MARKETS INDEX PUT AUG 21 1240.000 ED 082021 | 84.000 | 70,862.40 | -161,481.60 |
| 99I0779TL | S & P 500 INDEX (SPX) PUT AUG 21 4500.000 ED 082021 | 8.000 | 3,988.80 | -202.16 |
| 99I0809KF | NASDAQ OMX PHLX MSCI EAFE CALL NOV 21 2370.000 ED 110521 | 48.000 | 17,452.80 | -15,715.20 |
| 99I0809KL | MSCI EMERGING MARKETS INDEX CALL NOV 21 2360.000 ED 110521 | 48.000 | 16,732.80 | -63,715.20 |
| 99I0809SZ | MSCI EMERGING MARKETS INDEX PUT JUL 21 1325.000 ED 070921 | 83.000 | 71,346.80 | -56,639.20 |
| 99I0819SK | MSCI EMERGING MARKETS INDEX PUT JUL 21 1360.000 ED 070221 | 83.000 | 28,684.80 | -38,379.20 |
| 99I0819SL | MSCI EMERGING MARKETS INDEX PUT JUL 21 1330.000 ED 072321 | 83.000 | 67,113.80 | -155,243.20 |
| 99I0819SM | MSCI EMERGING MARKETS INDEX PUT JUL 21 1330.000 ED 070921 | 83.000 | 20,633.80 | -98,139.20 |
| 99I0819SV | MSCI EMERGING MARKETS INDEX PUT JUL 21 1300.000 ED 073021 | 83.000 | 44,869.80 | -184,210.20 |
| 99I0819SW | MSCI EMERGING MARKETS INDEX PUT JUL 21 1320.000 ED 072321 | 83.000 | 41,621.87 | -72,243.20 |
| 99I0819SX | MSCI EMERGING MARKETS INDEX PUT JUL 21 1280.000 ED 073021 | 84.000 | 42,638.40 | -18,429.60 |
| 99I0829IQ | MSCI EMERGING MARKETS INDEX CALL SEP 21 1300.000 ED 090321 | 85.000 | 26,571.00 | -135,269.00 |
| 99I0829PW | S & P 500 INDEX (SPX) PUT APR 21 3570.000 ED 040121 | 5.000 | 15,993.00 | -432.00 |
| 99I0829XK | MSCI EMERGING MARKETS INDEX PUT DEC 21 1240.000 ED 121021 | 86.000 | 77,279.60 | -12,590.40 |
| 99I0829XL | NASDAQ OMX PHLX MSCI EAFE PUT DEC 21 2300.000 ED 121021 | 48.000 | 58,876.80 | -49,843.20 |
| 99I0839PZ | S & P 500 INDEX (SPX) PUT APR 21 3815.000 ED 040521 | 5.000 | 7,618.00 | -425.70 |
| 99I0839QH | S & P 500 INDEX (SPX) PUT MAY 21 4025.000 ED 051421 | 7.000 | 15,775.20 | -79.80 |
| 99I0849PG | S & P 500 INDEX (SPX) PUT APR 21 3860.000 ED 040121 | 5.000 | 4,293.00 | -1,157.00 |
| 99I0849PH | S & P 500 INDEX (SPX) PUT APR 21 3825.000 ED 040921 | 5.000 | 8,018.00 | -305.25 |
| 99I0849PM | S & P 500 INDEX (SPX) PUT APR 21 3915.000 ED 040721 | 9.000 | 7,772.40 | -459.45 |
| 99I0849PN | S & P 500 INDEX (SPX) PUT APR 21 3870.000 ED 041421 | 9.000 | 13,802.40 | -769.32 |
| 99I0849QA | S & P 500 INDEX (SPX) PUT MAY 21 4040.000 ED 050321 | 8.000 | 14,228.80 | -651.20 |
| 99I0849QM | MSCI EMERGING MARKETS INDEX PUT MAY 21 1330.000 ED 051421 | 83.000 | 20,965.80 | -186,534.20 |

| Security ID | Security Description | Shares | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|
| 99I0859CY | S & P 500 INDEX (SPX) CALL MAR 21 3990.000 ED 033121 | 6.000 | 5,181.60 | -546.06 |
| 99I0859JH | NASDAQ OMX PHLX MSCI EAFE CALL OCT 21 2330.000 ED 102921 | 48.000 | 54,940.80 | -26,563.20 |
| 99I0859JM | NASDAQ OMX PHLX MSCI EAFE CALL OCT 21 2310.000 ED 101521 | 48.000 | 11,452.80 | -69,619.20 |
| 99I0859JN | MSCI EMERGING MARKETS INDEX CALL OCT 21 1290.000 ED 102221 | 85.000 | 38,556.00 | -26,724.00 |
| 99I0859JP | NASDAQ OMX PHLX MSCI EAFE CALL OCT 21 2320.000 ED 102221 | 48.000 | 19,036.80 | -89,251.20 |
| 99I0859JQ | MSCI EMERGING MARKETS INDEX CALL OCT 21 1280.000 ED 101521 | 85.000 | 28,016.00 | -31,229.00 |
| 99I0859PM | S & P 500 INDEX (SPX) PUT APR 21 4105.000 ED 042621 | 8.000 | 8,308.80 | -1,051.20 |
| 99I0869CF | S & P 500 INDEX (SPX) CALL MAR 21 4050.000 ED 033121 | 5.000 | 6,743.00 | -457.00 |
| 99I0869OX | S & P 500 INDEX (SPX) PUT MAR 21 3720.000 ED 031021 | 5.000 | 7,993.00 | -1,505.25 |
| 99I0889OQ | S & P 500 INDEX (SPX) PUT MAR 21 3835.000 ED 032621 | 5.000 | 5,668.00 | -146.75 |
| 99I0899CZ | S & P 500 INDEX (SPX) CALL MAR 21 3940.000 ED 031221 | 5.000 | 12,819.75 | -732.00 |
| 99I0899OE | S & P 500 INDEX (SPX) PUT MAR 21 3620.000 ED 031221 | 5.000 | 3,919.75 | -773.55 |
| 99I0899OK | S & P 500 INDEX (SPX) PUT MAR 21 3690.000 ED 031721 | 5.000 | 11,493.00 | -505.25 |
| 99I0899ON | S & P 500 INDEX (SPX) PUT MAR 21 3710.000 ED 031221 | 5.000 | 7,093.00 | -1,330.25 |
| 99I0899OS | S & P 500 INDEX (SPX) PUT MAR 21 3680.000 ED 032221 | 5.000 | 12,643.00 | -732.00 |
| 99I0899OT | S & P 500 INDEX (SPX) PUT MAR 21 3740.000 ED 031521 | 5.000 | 6,093.00 | -647.10 |
| 99I0899OV | S & P 500 INDEX (SPX) PUT MAR 21 3800.000 ED 031721 | 5.000 | 7,418.00 | -632.00 |
| 99I0899OW | S & P 500 INDEX (SPX) PUT MAR 21 3835.000 ED 031921 | 5.000 | 6,493.00 | -557.00 |
| 99I0899UW | MSCI EMERGING MARKETS INDEX PUT SEP 21 1275.000 ED 091721 | 84.000 | 32,474.40 | -36,573.60 |
| 99I0909CE | S & P 500 INDEX (SPX) CALL MAR 21 4025.000 ED 032621 | 5.000 | 5,818.00 | -357.00 |
| 99I0909CF | S & P 500 INDEX (SPX) CALL MAR 21 3960.000 ED 031721 | 5.000 | 6,193.00 | -7,062.00 |
| 99I0909CK | NASDAQ OMX PHLX MSCI EAFE CALL MAR 21 2200.000 ED 031221 | 28.000 | 14,268.80 | -54,051.20 |
| 99I0909CL | S & P 500 INDEX (SPX) CALL MAR 21 3910.000 ED 031221 | 5.000 | 5,643.00 | -16,672.00 |
| 99I0909CQ | S & P 500 INDEX (SPX) CALL MAR 21 3935.000 ED 031521 | 5.000 | 6,193.00 | -16,972.00 |
| 99I0909CR | S & P 500 INDEX (SPX) CALL MAR 21 3955.000 ED 032221 | 5.000 | 6,093.00 | -1,080.23 |
| 99I0909CW | S & P 500 INDEX (SPX) CALL MAR 21 3995.000 ED 031921 | 5.000 | 4,843.00 | -382.00 |
| 99I0909OB | S & P 500 INDEX (SPX) PUT MAR 21 3800.000 ED 032621 | 5.000 | 8,493.00 | -482.00 |
| 99I0909OD | S & P 500 INDEX (SPX) PUT MAR 21 3845.000 ED 032921 | 5.000 | 5,243.00 | -657.00 |
| 99I0909UF | MSCI EMERGING MARKETS INDEX PUT SEP 21 1280.000 ED 092421 | 86.000 | 73,495.60 | -128,174.40 |
| 99I0909UG | NASDAQ OMX PHLX MSCI EAFE PUT SEP 21 2350.000 ED 091721 | 48.000 | 28,732.80 | -7,411.20 |
| 99I0919CA | S & P 500 INDEX (SPX) CALL MAR 21 3990.000 ED 032921 | 5.000 | 3,643.00 | -272.95 |
| 99I0949LZ | NASDAQ OMX PHLX MSCI EAFE CALL DEC 21 2300.000 ED 120321 | 48.000 | 12,508.80 | -311,443.20 |
| 99I0949RB | NASDAQ OMX PHLX MSCI EAFE PUT JUN 21 2310.000 ED 061821 | 49.000 | 29,576.40 | -7,271.60 |
| 99I0949RC | NASDAQ OMX PHLX MSCI EAFE PUT JUN 21 2340.000 ED 061821 | 49.000 | 26,489.93 | -154,271.60 |
| 99I0959LC | MSCI EMERGING MARKETS INDEX CALL DEC 21 1230.000 ED 120321 | 86.000 | 42,879.60 | -46,130.40 |
| 99I0959LL | NASDAQ OMX PHLX MSCI EAFE CALL DEC 21 2280.000 ED 121021 | 48.000 | 18,364.80 | -46,195.20 |
| 99I0959LS | NASDAQ OMX PHLX MSCI EAFE CALL DEC 21 2330.000 ED 123121 | 48.000 | 14,332.80 | -29,155.20 |
| 99I0959LT | NASDAQ OMX PHLX MSCI EAFE CALL DEC 21 2300.000 ED 122321 | 48.000 | 41,452.80 | -70,819.20 |
| 99I0999DH | S & P 500 INDEX (SPX) CALL APR 21 3960.000 ED 040121 | 5.000 | 9,843.00 | -29,937.00 |

| Security ID | Security Description | Shares | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|
| 99I0999DT | S & P 500 INDEX (SPX) CALL APR 21 4050.000 ED 040721 | 5.000 | 8,493.00 | -14,977.00 |
| 99I0999DZ | S & P 500 INDEX (SPX) CALL APR 21 4065.000 ED 040921 | 9.000 | 5,927.40 | -57,423.60 |
| 99I1009EJ | S & P 500 INDEX (SPX) CALL MAY 21 4240.000 ED 050321 | 8.000 | 7,748.80 | -88.40 |
| 99I1009EU | NASDAQ OMX PHLX MSCI EAFE CALL MAY 21 2320.000 ED 050721 | 48.000 | 24,412.80 | -21,235.20 |
| 99I1009EW | NASDAQ OMX PHLX MSCI EAFE CALL MAY 21 2310.000 ED 050721 | 48.000 | 12,460.80 | -69,235.20 |
| 99I1019EA | NASDAQ OMX PHLX MSCI EAFE CALL MAY 21 2320.000 ED 052821 | 48.000 | 33,772.20 | -102,691.20 |
| 99I1019EE | NASDAQ OMX PHLX MSCI EAFE CALL MAY 21 2340.000 ED 052821 | 49.000 | 21,491.40 | -6,830.60 |
| 99I1039HC | MSCI EMERGING MARKETS INDEX CALL AUG 21 1250.000 ED 082721 | 84.000 | 40,323.95 | -190,461.60 |
| 99I1039HD | NASDAQ OMX PHLX MSCI EAFE CALL AUG 21 2340.000 ED 082021 | 48.000 | 16,492.80 | -157,507.20 |
| 99I1039HE | MSCI EMERGING MARKETS INDEX CALL AUG 21 1260.000 ED 082021 | 86.000 | 30,839.60 | -337,326.40 |
| 99I1039HG | NASDAQ OMX PHLX MSCI EAFE CALL AUG 21 2340.000 ED 082721 | 48.000 | 17,932.80 | -45,427.20 |
| 99I1049DT | NASDAQ OMX PHLX MSCI EAFE CALL APR 21 2275.000 ED 041621 | 29.000 | 26,639.40 | -70,423.60 |
| 99I1049DX | S & P 500 INDEX (SPX) CALL APR 21 4015.000 ED 040521 | 5.000 | 5,243.00 | -31,457.00 |
| 99I1049GN | MSCI EMERGING MARKETS INDEX CALL JUL 21 1340.000 ED 071621 | 83.000 | 20,218.80 | -697.20 |
| 99I1059DE | S & P 500 INDEX (SPX) CALL APR 21 3985.000 ED 040121 | 5.000 | 3,093.00 | -17,437.00 |
| 99I1059DF | MSCI EMERGING MARKETS INDEX CALL APR 21 1330.000 ED 040121 | 50.000 | 12,280.00 | -26,220.00 |
| 99I1059DG | NASDAQ OMX PHLX MSCI EAFE CALL APR 21 2250.000 ED 040921 | 29.000 | 12,342.40 | -36,203.60 |
| 99I1059DH | S & P 500 INDEX (SPX) CALL APR 21 4040.000 ED 040721 | 9.000 | 5,837.40 | -35,958.60 |
| 99I1059DJ | S & P 500 INDEX (SPX) CALL APR 21 4070.000 ED 041421 | 9.000 | 9,167.40 | -49,197.60 |
| 99I1059DK | NASDAQ OMX PHLX MSCI EAFE CALL APR 21 2240.000 ED 040921 | 49.000 | 21,638.40 | -110,171.60 |
| 99I1059DR | S & P 500 INDEX (SPX) CALL APR 21 4210.000 ED 043021 | 8.000 | 6,468.80 | -808.40 |
| 99I1059DU | NASDAQ OMX PHLX MSCI EAFE CALL APR 21 2280.000 ED 041621 | 48.000 | 19,180.80 | -92,563.20 |
| 99I1059DZ | S & P 500 INDEX (SPX) CALL APR 21 4225.000 ED 042321 | 8.000 | 6,388.80 | -451.20 |
| 99I1069DB | S & P 500 INDEX (SPX) CALL APR 21 4230.000 ED 042621 | 8.000 | 4,428.80 | -331.20 |
| 99I1089IU | MSCI EMERGING MARKETS INDEX CALL SEP 21 1300.000 ED 091021 | 85.000 | 46,631.00 | -76,024.00 |
| 99I1089IV | NASDAQ OMX PHLX MSCI EAFE CALL SEP 21 2375.000 ED 091021 | 48.000 | 27,196.80 | -30,931.20 |
| 99I1089IW | NASDAQ OMX PHLX MSCI EAFE CALL SEP 21 2375.000 ED 090321 | 48.000 | 9,532.80 | -69,379.20 |
| 99I1129FK | NASDAQ OMX PHLX MSCI EAFE CALL JUN 21 2350.000 ED 061121 | 49.000 | 32,565.60 | -76,214.60 |
| 99I1129FL | MSCI EMERGING MARKETS INDEX CALL JUN 21 1360.000 ED 061121 | 85.000 | 49,436.00 | -186,949.00 |
| 99I1129FU | NASDAQ OMX PHLX MSCI EAFE CALL JUN 21 2350.000 ED 060421 | 49.000 | 30,409.40 | -38,239.60 |
| 99I1129FV | MSCI EMERGING MARKETS INDEX CALL JUN 21 1360.000 ED 060421 | 85.000 | 31,331.00 | -183,294.00 |
| 99I1129FX | MSCI EMERGING MARKETS INDEX CALL JUN 21 1375.000 ED 060421 | 85.000 | 20,111.00 | -55,794.00 |
| 99I1139FH | MSCI EMERGING MARKETS INDEX CALL JUN 21 1370.000 ED 062521 | 83.000 | 37,150.80 | -79,630.20 |
| 99I1139FJ | NASDAQ OMX PHLX MSCI EAFE CALL JUN 21 2330.000 ED 062521 | 48.000 | 25,852.80 | -59,731.20 |
| 99I6099PT | S&P 500 INDEX SPX PUT APR 21 3700.000 ED 040721 | 5.000 | 14,043.00 | -505.25 |
| 99I6099QS | S&P 500 INDEX SPX PUT MAY 21 3920.000 ED 050521 | 10.000 | 23,656.00 | -714.00 |
| 99I6109QV | S&P 500 INDEX SPX PUT MAY 21 3960.000 ED 051021 | 9.000 | 21,587.40 | -327.60 |
| 99I6119PI | S&P 500 INDEX SPX PUT APR 21 3770.000 ED 041221 | 5.000 | 12,018.00 | -355.25 |
| 99I6119PT | S&P 500 INDEX SPX PUT APR 21 3830.000 ED 043021 | 9.000 | 21,227.40 | -773.32 |

| Security ID | Security Description | Shares | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|
| 99I6129PX | S&P 500 INDEX SPX PUT APR 21 3740.000 ED 041621 | 5.000 | 13,493.00 | -463.15 |
| 99I6149PR | S&P 500 INDEX SPX PUT APR 21 3750.000 ED 042121 | 5.000 | 11,993.00 | -580.55 |
| 99I6149QH | S&P 500 INDEX SPX PUT MAY 21 3980.000 ED 051921 | 8.000 | 19,268.80 | -1,571.20 |
| 99I6159QT | S&P 500 INDEX SPX PUT MAY 21 4045.000 ED 050721 | 8.000 | 11,148.80 | -48.40 |
| 99I6169PC | S&P 500 INDEX SPX PUT APR 21 3890.000 ED 040521 | 5.000 | 5,993.00 | -505.25 |
| 99I6169PD | S&P 500 INDEX SPX PUT APR 21 3775.000 ED 042621 | 5.000 | 13,018.00 | -707.00 |
| 99I6169QF | S&P 500 INDEX SPX PUT MAY 21 4125.000 ED 050321 | 8.000 | 7,868.80 | -88.40 |
| 99I6179PF | S&P 500 INDEX SPX PUT APR 21 3945.000 ED 040921 | 9.000 | 8,987.40 | -729.45 |
| 99I6179PN | S&P 500 INDEX SPX PUT APR 21 3970.000 ED 041921 | 10.000 | 14,986.00 | -914.00 |
| 99I6179PO | S&P 500 INDEX SPX PUT APR 21 4010.000 ED 041221 | 10.000 | 9,136.00 | -564.00 |
| 99I6179PU | S&P 500 INDEX SPX PUT APR 21 4000.000 ED 041421 | 10.000 | 8,986.00 | -614.00 |
| 99I6179QG | S&P 500 INDEX SPX PUT MAY 21 4125.000 ED 050521 | 8.000 | 7,988.80 | -299.36 |
| 99I6179QH | S&P 500 INDEX SPX PUT MAY 21 4090.000 ED 051221 | 8.000 | 12,108.80 | -1,251.20 |
| 99I6179QO | S&P 500 INDEX SPX PUT MAY 21 4080.000 ED 052821 | 8.000 | 9,588.80 | -833.56 |
| 99I6189PB | S&P 500 INDEX SPX PUT APR 21 4010.000 ED 042321 | 10.000 | 13,136.00 | -364.00 |
| 99I6189PC | S&P 500 INDEX SPX PUT APR 21 4040.000 ED 041621 | 8.000 | 7,028.80 | -300.61 |
| 99I6189PG | S&P 500 INDEX SPX PUT APR 21 4110.000 ED 042321 | 8.000 | 6,788.80 | -971.20 |
| 99I6189PL | S&P 500 INDEX SPX PUT APR 21 4055.000 ED 041921 | 9.000 | 7,907.40 | -462.60 |
| 99I6189PT | S&P 500 INDEX SPX PUT APR 21 4085.000 ED 042121 | 10.000 | 8,836.00 | -114.00 |
| 99I6189PU | S&P 500 INDEX SPX PUT APR 21 4020.000 ED 042821 | 9.000 | 12,857.40 | -733.65 |
| 99I6189QF | S&P 500 INDEX SPX PUT MAY 21 4110.000 ED 050721 | 8.000 | 8,948.80 | -968.40 |
| 99I6189QG | S&P 500 INDEX SPX PUT MAY 21 3980.000 ED 052821 | 8.000 | 20,148.80 | -1,307.20 |
| 99I6189QV | S&P 500 INDEX SPX PUT MAY 21 4080.000 ED 051721 | 8.000 | 11,828.80 | -2,728.40 |
| 99I6189QW | S&P 500 INDEX SPX PUT MAY 21 4125.000 ED 051021 | 8.000 | 7,268.80 | -1,240.16 |
| 99I6199QN | S&P 500 INDEX SPX PUT MAY 21 4100.000 ED 051221 | 8.000 | 7,028.80 | -29,571.20 |
| 99I6209PO | S&P 500 INDEX SPX PUT APR 21 4065.000 ED 042821 | 8.000 | 7,188.80 | -688.40 |
| 99I6209QB | S&P 500 INDEX SPX PUT MAY 21 4160.000 ED 051421 | 8.000 | 7,908.80 | -4,963.60 |
| 99I6209QC | S&P 500 INDEX SPX PUT MAY 21 4120.000 ED 052121 | 8.000 | 12,148.80 | -2,731.20 |
| 99I6209QS | S&P 500 INDEX SPX PUT MAY 21 4160.000 ED 051721 | 9.000 | 8,537.40 | -5,401.17 |
| 99I6219PA | S&P 500 INDEX SPX PUT APR 21 4070.000 ED 043021 | 8.000 | 7,628.80 | -655.08 |
| 99I6219QP | S&P 500 INDEX SPX PUT MAY 21 3990.000 ED 051921 | 8.000 | 15,988.80 | -1,648.40 |
| 99I6219QQ | S&P 500 INDEX SPX PUT MAY 21 3900.000 ED 052621 | 8.000 | 21,228.80 | -928.40 |
| 99I6229QB | S&P 500 INDEX SPX PUT MAY 21 4065.000 ED 052121 | 8.000 | 9,908.80 | -1,408.40 |
| 99I6229QE | S&P 500 INDEX SPX PUT MAY 21 4045.000 ED 052421 | 9.000 | 13,037.40 | -1,581.93 |
| 99I6229QI | S&P 500 INDEX SPX PUT MAY 21 3940.000 ED 052621 | 8.000 | 11,988.80 | -1,048.40 |
| 99I6279XR | S&P 500 INDEX SPX PUT DEC 21 4260.000 ED 121721 | 8.000 | 34,388.80 | -2,251.20 |
| 99I6369XE | S&P 500 INDEX SPX PUT DEC 21 4445.000 ED 120121 | 8.000 | 19,588.80 | -888.40 |
| 99I6389XN | S&P 500 INDEX SPX PUT DEC 21 4525.000 ED 120621 | 8.000 | 21,028.80 | -2,154.00 |
| 99I6399XY | S&P 500 INDEX SPX PUT DEC 21 4505.000 ED 121021 | 8.000 | 20,908.80 | -2,571.20 |

| Security ID | Security Description | Shares | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|
| 99I6409XE | S&P 500 INDEX SPX PUT DEC 21 4495.000 ED 123121 | 8.000 | 16,788.80 | -2,354.24 |
| 99I6499VX | S&P 500 INDEX SPX PUT OCT 21 4345.000 ED 100121 | 8.000 | 8,708.80 | -448.40 |
| 99I6509VH | S&P 500 INDEX SPX PUT OCT 21 4360.000 ED 100121 | 8.000 | 20,068.80 | -2,818.64 |
| 99I6539VH | S&P 500 INDEX SPX PUT OCT 21 4250.000 ED 101121 | 8.000 | 23,988.80 | -1,251.20 |
| 99I6559VQ | S&P 500 INDEX SPX PUT OCT 21 4225.000 ED 101521 | 8.000 | 23,508.80 | -1,731.20 |
| 99I6569VP | S&P 500 INDEX SPX PUT OCT 21 4130.000 ED 100421 | 8.000 | 22,388.80 | -1,195.04 |
| 99I6579OD | S&P 500 INDEX SPX PUT MAR 21 3800.000 ED 030821 | 5.000 | 6,493.00 | -1,449.75 |
| 99I6579OE | S&P 500 INDEX SPX PUT MAR 21 3690.000 ED 032921 | 5.000 | 15,743.00 | -406.95 |
| 99I6579VV | S&P 500 INDEX SPX PUT OCT 21 4160.000 ED 102021 | 8.000 | 23,188.80 | -568.40 |
| 99I6589SZ | S&P 500 INDEX SPX PUT JUL 21 4080.000 ED 070921 | 8.000 | 17,268.80 | -528.40 |
| 99I6589VV | S&P 500 INDEX SPX PUT OCT 21 4305.000 ED 100821 | 8.000 | 14,628.80 | -2,313.60 |
| 99I6599OI | S&P 500 INDEX SPX PUT MAR 21 3840.000 ED 032221 | 5.000 | 5,193.00 | -207.00 |
| 99I6599VK | S&P 500 INDEX SPX PUT OCT 21 4375.000 ED 100421 | 8.000 | 9,188.80 | -59,635.20 |
| 99I6599VL | S&P 500 INDEX SPX PUT OCT 21 4240.000 ED 102521 | 8.000 | 21,948.80 | -682.85 |
| 99I6609OC | S&P 500 INDEX SPX PUT MAR 21 3835.000 ED 033121 | 5.000 | 6,993.00 | -805.25 |
| 99I6609OD | S&P 500 INDEX SPX PUT MAR 21 3850.000 ED 032421 | 5.000 | 5,743.00 | -616.56 |
| 99I6609OW | S&P 500 INDEX SPX PUT MAR 21 3850.000 ED 033121 | 6.000 | 5,631.60 | -1,148.40 |
| 99I6619SI | S&P 500 INDEX SPX PUT JUL 21 4050.000 ED 070621 | 9.000 | 19,967.40 | -462.60 |
| 99I6619VG | S&P 500 INDEX SPX PUT OCT 21 4265.000 ED 100621 | 8.000 | 14,588.80 | -1,408.64 |
| 99I6619VH | S&P 500 INDEX SPX PUT OCT 21 4210.000 ED 101321 | 8.000 | 19,988.80 | -1,208.40 |
| 99I6639VE | S&P 500 INDEX SPX PUT OCT 21 4080.000 ED 102921 | 8.000 | 25,668.80 | -1,248.40 |
| 99I6639VF | S&P 500 INDEX SPX PUT OCT 21 4170.000 ED 100821 | 8.000 | 13,748.80 | -1,051.20 |
| 99I6649UT | S&P 500 INDEX SPX PUT SEP 21 4250.000 ED 090321 | 8.000 | 20,468.80 | -415.36 |
| 99I6649VJ | S&P 500 INDEX SPX PUT OCT 21 4175.000 ED 101121 | 8.000 | 15,588.80 | -862.80 |
| 99I6649VK | S&P 500 INDEX SPX PUT OCT 21 4105.000 ED 101821 | 8.000 | 17,588.80 | -768.40 |
| 99I6659SL | S&P 500 INDEX SPX PUT JUL 21 4080.000 ED 071421 | 8.000 | 18,068.80 | -461.52 |
| 99I6659VK | S&P 500 INDEX SPX PUT OCT 21 4175.000 ED 101321 | 8.000 | 9,988.80 | -928.40 |
| 99I6659VU | S&P 500 INDEX SPX PUT OCT 21 4300.000 ED 101521 | 8.000 | 10,108.80 | -1,095.55 |
| 99I6659VV | S&P 500 INDEX SPX PUT OCT 21 4265.000 ED 102221 | 7.000 | 14,550.20 | -1,337.35 |
| 99I6669UK | S&P 500 INDEX SPX PUT SEP 21 4255.000 ED 090821 | 8.000 | 17,748.80 | -346.96 |
| 99I6669VC | S&P 500 INDEX SPX PUT OCT 21 4300.000 ED 101821 | 8.000 | 8,068.80 | -1,331.20 |
| 99I6669VG | S&P 500 INDEX SPX PUT OCT 21 4235.000 ED 102021 | 8.000 | 12,228.80 | -891.76 |
| 99I6669VH | S&P 500 INDEX SPX PUT OCT 21 4200.000 ED 102721 | 8.000 | 14,948.80 | -1,091.20 |
| 99I6669VM | S&P 500 INDEX SPX PUT OCT 21 4385.000 ED 102221 | 8.000 | 7,028.80 | -2,651.20 |
| 99I6669VQ | S&P 500 INDEX SPX PUT OCT 21 4410.000 ED 102521 | 8.000 | 6,388.80 | -2,207.44 |
| 99I6669VW | S&P 500 INDEX SPX PUT OCT 21 4475.000 ED 102721 | 8.000 | 6,668.80 | -656.88 |
| 99I6679UT | S&P 500 INDEX SPX PUT SEP 21 4465.000 ED 091021 | 8.000 | 5,988.80 | -368.40 |
| 99I6679VC | S&P 500 INDEX SPX PUT OCT 21 4475.000 ED 102921 | 8.000 | 6,788.80 | -608.40 |
| 99I6689UC | S&P 500 INDEX SPX PUT SEP 21 4260.000 ED 091321 | 8.000 | 19,988.80 | -309.80 |

| Security ID | Security Description | Shares | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|
| 99I6699SY | S&P 500 INDEX SPX PUT JUL 21 4045.000 ED 070221 | 8.000 | 16,788.80 | -1,211.20 |
| 99I6699UD | S&P 500 INDEX SPX PUT SEP 21 4300.000 ED 090121 | 8.000 | 13,028.80 | -1,638.00 |
| 99I6719SD | S&P 500 INDEX SPX PUT JUL 21 4050.000 ED 071921 | 8.000 | 17,068.80 | -408.40 |
| 99I6719SI | S&P 500 INDEX SPX PUT JUL 21 4155.000 ED 070721 | 9.000 | 12,137.40 | -414.45 |
| 99I6719UX | S&P 500 INDEX SPX PUT SEP 21 4375.000 ED 090721 | 8.000 | 11,988.80 | -368.40 |
| 99I6729RQ | S&P 500 INDEX SPX PUT JUN 21 4000.000 ED 060221 | 8.000 | 21,428.80 | -556.20 |
| 99I6729RW | S&P 500 INDEX SPX PUT JUN 21 4030.000 ED 063021 | 8.000 | 18,948.80 | -709.44 |
| 99I6729UX | S&P 500 INDEX SPX PUT SEP 21 4425.000 ED 090121 | 8.000 | 6,308.80 | -728.40 |
| 99I6729UY | S&P 500 INDEX SPX PUT SEP 21 4320.000 ED 092221 | 8.000 | 19,788.80 | -1,928.40 |
| 99I6739RL | S&P 500 INDEX SPX PUT JUN 21 4140.000 ED 061121 | 8.000 | 5,604.80 | -48.40 |
| 99I6739SA | S&P 500 INDEX SPX PUT JUL 21 4125.000 ED 072321 | 8.000 | 16,228.80 | -273.41 |
| 99I6739UU | S&P 500 INDEX SPX PUT SEP 21 4320.000 ED 092421 | 8.000 | 10,228.80 | -771.20 |
| 99I6749RB | S&P 500 INDEX SPX PUT JUN 21 4050.000 ED 060721 | 9.000 | 23,567.40 | -324.45 |
| 99I6749SG | S&P 500 INDEX SPX PUT JUL 21 4220.000 ED 070621 | 8.000 | 5,868.80 | -368.40 |
| 99I6749SH | S&P 500 INDEX SPX PUT JUL 21 4190.000 ED 071221 | 8.000 | 9,028.80 | -460.08 |
| 99I6749UC | S&P 500 INDEX SPX PUT SEP 21 4395.000 ED 090321 | 8.000 | 6,228.80 | -488.46 |
| 99I6749UV | S&P 500 INDEX SPX PUT SEP 21 4360.000 ED 092721 | 8.000 | 18,508.80 | -2,675.86 |
| 99I6759UQ | S&P 500 INDEX SPX PUT SEP 21 4470.000 ED 090821 | 8.000 | 5,028.80 | -331.20 |
| 99I6759UR | S&P 500 INDEX SPX PUT SEP 21 4435.000 ED 091521 | 16.000 | 17,737.60 | -949.76 |
| 99I6769RJ | S&P 500 INDEX SPX PUT JUN 21 4170.000 ED 061821 | 8.000 | 6,708.80 | -281.28 |
| 99I6769RO | S&P 500 INDEX SPX PUT JUN 21 3975.000 ED 061121 | 7.000 | 18,540.20 | -575.33 |
| 99I6769RY | S&P 500 INDEX SPX PUT JUN 21 3990.000 ED 060121 | 9.000 | 17,807.40 | -1,003.59 |
| 99I6769SM | S&P 500 INDEX SPX PUT JUL 21 4120.000 ED 072621 | 8.000 | 13,188.80 | -851.20 |
| 99I6769SW | S&P 500 INDEX SPX PUT JUL 21 4240.000 ED 070721 | 8.000 | 4,948.80 | -168.40 |
| 99I6769SX | S&P 500 INDEX SPX PUT JUL 21 4140.000 ED 072821 | 9.000 | 19,517.40 | -1,542.60 |
| 99I6779SP | S&P 500 INDEX SPX PUT JUL 21 4220.000 ED 073021 | 9.000 | 14,297.40 | -1,899.45 |
| 99I6779UI | S&P 500 INDEX SPX PUT SEP 21 4460.000 ED 091321 | 8.000 | 6,948.80 | -882.39 |
| 99I6779UJ | S&P 500 INDEX SPX PUT SEP 21 4400.000 ED 092021 | 8.000 | 10,228.80 | -33,819.20 |
| 99I6779UU | S&P 500 INDEX SPX PUT SEP 21 4395.000 ED 091721 | 9.000 | 11,147.40 | -770.40 |
| 99I6779UV | S&P 500 INDEX SPX PUT SEP 21 4370.000 ED 092421 | 8.000 | 14,788.80 | -1,968.40 |
| 99I6789RN | S&P 500 INDEX SPX PUT JUN 21 3875.000 ED 061621 | 8.000 | 27,988.80 | -1,374.80 |
| 99I6789SG | S&P 500 INDEX SPX PUT JUL 21 4290.000 ED 070921 | 8.000 | 4,468.80 | -163.84 |
| 99I6789SH | S&P 500 INDEX SPX PUT JUL 21 4260.000 ED 071621 | 8.000 | 9,188.80 | -1,488.40 |
| 99I6789SZ | S&P 500 INDEX SPX PUT JUL 21 4280.000 ED 071221 | 8.000 | 8,388.80 | -1,171.20 |
| 99I6789UH | S&P 500 INDEX SPX PUT SEP 21 4350.000 ED 092221 | 8.000 | 11,028.80 | -2,648.40 |
| 99I6789UI | S&P 500 INDEX SPX PUT SEP 21 4315.000 ED 092921 | 8.000 | 14,308.80 | -888.40 |
| 99I6799SB | S&P 500 INDEX SPX PUT JUL 21 4260.000 ED 071421 | 8.000 | 7,068.80 | -1,205.00 |
| 99I6799SC | S&P 500 INDEX SPX PUT JUL 21 4255.000 ED 072121 | 8.000 | 11,868.80 | -1,243.12 |
| 99I6799SS | S&P 500 INDEX SPX PUT JUL 21 4250.000 ED 071621 | 8.000 | 7,268.80 | -1,371.20 |

| Security ID | Security Description | Shares | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|
| 99I6799UD | S&P 500 INDEX SPX PUT SEP 21 4225.000 ED 092721 | 8.000 | 17,188.80 | -684.00 |
| 99I6799UJ | S&P 500 INDEX SPX PUT SEP 21 4280.000 ED 092921 | 8.000 | 13,028.80 | -898.74 |
| 99I6799XT | S&P 500 INDEX SPX PUT DEC 21 4500.000 ED 121521 | 8.000 | 21,588.80 | -4,011.20 |
| 99I6809RV | S&P 500 INDEX SPX PUT JUN 21 4090.000 ED 062521 | 8.000 | 11,068.80 | -928.40 |
| 99I6809RZ | S&P 500 INDEX SPX PUT JUN 21 4090.000 ED 061421 | 9.000 | 11,237.40 | -324.45 |
| 99I6809SD | S&P 500 INDEX SPX PUT JUL 21 4300.000 ED 071921 | 8.000 | 6,788.80 | -33,211.20 |
| 99I6809SE | S&P 500 INDEX SPX PUT JUL 21 4275.000 ED 072621 | 7.000 | 9,160.20 | -2,389.80 |
| 99I6809SN | S&P 500 INDEX SPX PUT JUL 21 4320.000 ED 072121 | 8.000 | 7,188.80 | -2,399.52 |
| 99I6809SU | S&P 500 INDEX SPX PUT JUL 21 4300.000 ED 072321 | 8.000 | 8,948.80 | -3,208.40 |
| 99I6819RG | S&P 500 INDEX SPX PUT JUN 21 4090.000 ED 060921 | 9.000 | 13,487.40 | -234.45 |
| 99I6819SP | S&P 500 INDEX SPX PUT JUL 21 4270.000 ED 072821 | 8.000 | 8,068.80 | -2,077.12 |
| 99I6819SZ | S&P 500 INDEX SPX PUT JUL 21 4315.000 ED 073021 | 8.000 | 7,668.80 | -328.40 |
| 99I6819XK | S&P 500 INDEX SPX PUT DEC 21 4570.000 ED 120321 | 8.000 | 12,388.80 | -25,259.20 |
| 99I6839RV | S&P 500 INDEX SPX PUT JUN 21 4130.000 ED 060221 | 8.000 | 8,028.80 | -571.20 |
| 99I6839XD | S&P 500 INDEX SPX PUT DEC 21 4600.000 ED 120121 | 8.000 | 8,708.80 | -2,488.40 |
| 99I6839XE | S&P 500 INDEX SPX PUT DEC 21 4525.000 ED 120821 | 8.000 | 14,588.80 | -1,523.65 |
| 99I6839XQ | S&P 500 INDEX SPX PUT DEC 21 4450.000 ED 120321 | 8.000 | 22,388.80 | -1,448.40 |
| 99I6839XR | S&P 500 INDEX SPX PUT DEC 21 4370.000 ED 122321 | 8.000 | 39,188.80 | -408.40 |
| 99I6849RU | S&P 500 INDEX SPX PUT JUN 21 4145.000 ED 060721 | 9.000 | 7,367.40 | -639.45 |
| 99I6849RZ | S&P 500 INDEX SPX PUT JUN 21 4150.000 ED 060921 | 8.000 | 6,148.80 | -808.16 |
| 99I6849XN | S&P 500 INDEX SPX PUT DEC 21 4515.000 ED 120621 | 8.000 | 16,468.80 | -1,571.20 |
| 99I6849XO | S&P 500 INDEX SPX PUT DEC 21 4500.000 ED 121321 | 8.000 | 18,068.80 | -3,248.29 |
| 99I6859ME | S&P 500 INDEX SPX PUT JAN 22 4325.000 ED 010322 | 8.000 | 31,188.80 | -9,479.20 |
| 99I6859RP | S&P 500 INDEX SPX PUT JUN 21 4160.000 ED 061621 | 8.000 | 7,548.80 | -288.40 |
| 99I6859RW | S&P 500 INDEX SPX PUT JUN 21 4160.000 ED 061421 | 9.000 | 8,087.40 | -102.60 |
| 99I6869MZ | S&P 500 INDEX SPX PUT JAN 22 4485.000 ED 010722 | 8.000 | 25,668.80 | -841.04 |
| 99I6869RY | S&P 500 INDEX SPX PUT JUN 21 4180.000 ED 063021 | 9.000 | 7,637.40 | -234.45 |
| 99I6869XR | S&P 500 INDEX SPX PUT DEC 21 4515.000 ED 120821 | 8.000 | 13,108.80 | -1,310.24 |
| 99I6869XS | S&P 500 INDEX SPX PUT DEC 21 4325.000 ED 122921 | 8.000 | 32,788.80 | -831.95 |
| 99I6889MK | S&P 500 INDEX SPX PUT JAN 22 4375.000 ED 011222 | 8.000 | 30,788.80 | -1,691.20 |
| 99I6889XX | S&P 500 INDEX SPX PUT DEC 21 4340.000 ED 121021 | 8.000 | 21,028.80 | -1,341.75 |
| 99I6899RC | S&P 500 INDEX SPX PUT JUN 21 4050.000 ED 062521 | 8.000 | 17,668.80 | -328.40 |
| 99I6909XE | S&P 500 INDEX SPX PUT DEC 21 4435.000 ED 121321 | 8.000 | 18,228.80 | -2,574.24 |
| 99I6919XG | S&P 500 INDEX SPX PUT DEC 21 4535.000 ED 122221 | 8.000 | 16,628.80 | -1,835.68 |
| 99I6919XP | S&P 500 INDEX SPX PUT DEC 21 4570.000 ED 121721 | 8.000 | 8,828.80 | -1,332.07 |
| 99I6919XT | S&P 500 INDEX SPX PUT DEC 21 4570.000 ED 122021 | 8.000 | 10,148.80 | -1,587.20 |
| 99I6919XU | S&P 500 INDEX SPX PUT DEC 21 4540.000 ED 122721 | 8.000 | 13,948.80 | -2,408.40 |
| 99I6929XI | S&P 500 INDEX SPX PUT DEC 21 4500.000 ED 122221 | 8.000 | 14,308.80 | -1,291.20 |
| 99I6929XM | S&P 500 INDEX SPX PUT DEC 21 4530.000 ED 122321 | 8.000 | 13,028.80 | -2,011.20 |

| Security ID | Security Description | Shares | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|
| 99I6929XS | S&P 500 INDEX SPX PUT DEC 21 4425.000 ED 122721 | 8.000 | 13,588.80 | -1,371.20 |
| 99I6929XX | S&P 500 INDEX SPX PUT DEC 21 4555.000 ED 122921 | 8.000 | 7,188.80 | -764.24 |
| 99I6939RI | S&P 500 INDEX SPX PUT JUN 21 4035.000 ED 060421 | 8.000 | 13,572.80 | -327.76 |
| 99I6939RW | S&P 500 INDEX SPX PUT JUN 21 4135.000 ED 060121 | 8.000 | 7,708.80 | -611.20 |
| 99I6939TX | S&P 500 INDEX SPX PUT AUG 21 4155.000 ED 080221 | 8.000 | 17,348.80 | -528.00 |
| 99I6939XC | S&P 500 INDEX SPX PUT DEC 21 4645.000 ED 123121 | 8.000 | 8,868.80 | -3,462.07 |
| 99I6949DA | S&P 500 INDEX SPX CALL APR 21 4020.000 ED 040921 | 5.000 | 4,493.00 | -54,402.00 |
| 99I6949WJ | S&P 500 INDEX SPX PUT NOV 21 4080.000 ED 110321 | 8.000 | 24,588.80 | -1,273.42 |
| 99I6959DG | S&P 500 INDEX SPX CALL APR 21 4075.000 ED 041221 | 5.000 | 8,493.00 | -26,497.00 |
| 99I6959WS | S&P 500 INDEX SPX PUT NOV 21 4180.000 ED 110821 | 8.000 | 23,588.80 | -928.40 |
| 99I6969TH | S&P 500 INDEX SPX PUT AUG 21 4200.000 ED 080621 | 8.000 | 19,428.80 | -333.13 |
| 99I6979EA | S&P 500 INDEX SPX CALL MAY 21 4235.000 ED 052821 | 8.000 | 6,228.80 | -391.57 |
| 99I6979ED | S&P 500 INDEX SPX CALL MAY 21 4200.000 ED 050521 | 10.000 | 12,666.00 | -1,764.00 |
| 99I6979RT | S&P 500 INDEX SPX PUT JUN 21 4155.000 ED 060421 | 8.000 | 5,588.80 | -275.04 |
| 99I6979TZ | S&P 500 INDEX SPX PUT AUG 21 4190.000 ED 081121 | 8.000 | 17,268.80 | -408.32 |
| 99I6989EG | S&P 500 INDEX SPX CALL MAY 21 4250.000 ED 051021 | 17.000 | 15,986.20 | -788.80 |
| 99I6989MG | S&P 500 INDEX SPX PUT JAN 22 4540.000 ED 010522 | 8.000 | 15,628.80 | -2,251.20 |
| 99I6999ME | S&P 500 INDEX SPX PUT JAN 22 4710.000 ED 010322 | 8.000 | 7,988.80 | -1,870.52 |
| 99I6999WP | S&P 500 INDEX SPX PUT NOV 21 4280.000 ED 111221 | 8.000 | 18,788.80 | -565.52 |
| 99I7009WA | S&P 500 INDEX SPX PUT NOV 21 4365.000 ED 110121 | 8.000 | 11,028.80 | -491.20 |
| 99I7009WR | S&P 500 INDEX SPX PUT NOV 21 4360.000 ED 111721 | 8.000 | 17,948.80 | -444.08 |
| 99I7019RW | S&P 500 INDEX SPX PUT JUN 21 4120.000 ED 062321 | 8.000 | 12,708.80 | -851.44 |
| 99I7019WQ | S&P 500 INDEX SPX PUT NOV 21 4515.000 ED 110521 | 1.000 | 898.60 | -26.05 |
| 99I7029WF | S&P 500 INDEX SPX PUT NOV 21 4415.000 ED 110521 | 8.000 | 12,548.80 | -288.40 |
| 99I7029WW | S&P 500 INDEX SPX PUT NOV 21 4485.000 ED 110121 | 8.000 | 6,292.80 | -368.40 |
| 99I7029WX | S&P 500 INDEX SPX PUT NOV 21 4395.000 ED 112221 | 8.000 | 18,388.80 | -488.40 |
| 99I7039RN | S&P 500 INDEX SPX PUT JUN 21 4175.000 ED 062121 | 9.000 | 8,447.40 | -746.55 |
| 99I7039RO | S&P 500 INDEX SPX PUT JUN 21 4130.000 ED 062821 | 9.000 | 12,587.40 | -1,592.19 |
| 99I7039TD | S&P 500 INDEX SPX PUT AUG 21 4025.000 ED 081621 | 8.000 | 26,708.80 | -1,251.20 |
| 99I7049RE | S&P 500 INDEX SPX PUT JUN 21 4110.000 ED 062321 | 8.000 | 7,188.80 | -811.20 |
| 99I7049TL | S&P 500 INDEX SPX PUT AUG 21 4220.000 ED 080421 | 8.000 | 14,708.80 | -768.40 |
| 99I7049WI | S&P 500 INDEX SPX PUT NOV 21 4500.000 ED 110321 | 8.000 | 7,508.80 | -448.40 |
| 99I7049WJ | S&P 500 INDEX SPX PUT NOV 21 4470.000 ED 111021 | 8.000 | 12,628.80 | -448.40 |
| 99I7059WR | S&P 500 INDEX SPX PUT NOV 21 4415.000 ED 112621 | 8.000 | 20,308.80 | -368.40 |
| 99I7069RC | S&P 500 INDEX SPX PUT JUN 21 4145.000 ED 062821 | 9.000 | 9,617.40 | -1,875.67 |
| 99I7069TM | S&P 500 INDEX SPX PUT AUG 21 4335.000 ED 080221 | 8.000 | 7,188.80 | -328.40 |
| 99I7069TN | S&P 500 INDEX SPX PUT AUG 21 4310.000 ED 080921 | 8.000 | 11,548.80 | -491.13 |
| 99I7069WJ | S&P 500 INDEX SPX PUT NOV 21 4525.000 ED 110821 | 8.000 | 8,628.80 | -288.40 |
| 99I7069WK | S&P 500 INDEX SPX PUT NOV 21 4485.000 ED 111521 | 8.000 | 12,628.80 | -571.20 |

| Security ID | Security Description | Shares | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|
| 99I7079WF | S&P 500 INDEX SPX PUT NOV 21 4540.000 ED 111021 | 8.000 | 8,948.80 | -372.88 |
| 99I7079WW | S&P 500 INDEX SPX PUT NOV 21 4640.000 ED 111221 | 8.000 | 6,508.80 | -281.12 |
| 99I7079WX | S&P 500 INDEX SPX PUT NOV 21 4600.000 ED 111921 | 8.000 | 12,628.80 | -771.20 |
| 99I7089TE | S&P 500 INDEX SPX PUT AUG 21 4325.000 ED 080421 | 8.000 | 8,668.80 | -571.20 |
| 99I7089TF | S&P 500 INDEX SPX PUT AUG 21 4230.000 ED 082521 | 8.000 | 21,188.80 | -251.20 |
| 99I7089WE | S&P 500 INDEX SPX PUT NOV 21 4630.000 ED 111521 | 8.000 | 7,748.80 | -1,070.07 |
| 99I7089WR | S&P 500 INDEX SPX PUT NOV 21 4600.000 ED 111721 | 8.000 | 8,148.80 | -1,128.40 |
| 99I7089WS | S&P 500 INDEX SPX PUT NOV 21 4520.000 ED 112421 | 8.000 | 14,948.80 | -328.40 |
| 99I7099TL | S&P 500 INDEX SPX PUT AUG 21 4320.000 ED 080621 | 8.000 | 7,668.80 | -528.40 |
| 99I7099TM | S&P 500 INDEX SPX PUT AUG 21 4270.000 ED 081321 | 9.000 | 14,162.40 | -327.60 |
| 99I7099WD | S&P 500 INDEX SPX PUT NOV 21 4575.000 ED 111921 | 8.000 | 8,228.80 | -749.20 |
| 99I7109TN | S&P 500 INDEX SPX PUT AUG 21 4340.000 ED 080921 | 8.000 | 7,988.80 | -848.40 |
| 99I7109TO | S&P 500 INDEX SPX PUT AUG 21 4200.000 ED 083021 | 8.000 | 22,788.80 | -517.44 |
| 99I7109WA | S&P 500 INDEX SPX PUT NOV 21 4580.000 ED 112921 | 8.000 | 11,108.80 | -1,012.72 |
| 99I7109WL | S&P 500 INDEX SPX PUT NOV 21 4620.000 ED 112421 | 8.000 | 7,988.80 | -480.40 |
| 99I7109WP | S&P 500 INDEX SPX PUT NOV 21 4630.000 ED 112621 | 8.000 | 7,908.80 | -808.40 |
| 99I7109WS | S&P 500 INDEX SPX PUT NOV 21 4660.000 ED 112921 | 8.000 | 4,628.80 | -2,105.00 |
| 99I7119TS | S&P 500 INDEX SPX PUT AUG 21 4340.000 ED 081121 | 4.000 | 3,894.40 | -144.92 |
| 99I7119TT | S&P 500 INDEX SPX PUT AUG 21 4295.000 ED 081821 | 8.000 | 11,348.80 | -368.40 |
| 99I7129TW | S&P 500 INDEX SPX PUT AUG 21 4360.000 ED 081621 | 8.000 | 6,308.80 | -411.20 |
| 99I7129TX | S&P 500 INDEX SPX PUT AUG 21 4325.000 ED 082321 | 8.000 | 11,108.80 | -1,091.20 |
| 99I7139TU | S&P 500 INDEX SPX PUT AUG 21 4405.000 ED 082021 | 8.000 | 5,668.80 | -1,848.40 |
| 99I7139TV | S&P 500 INDEX SPX PUT AUG 21 4365.000 ED 082721 | 8.000 | 9,948.80 | -2,028.04 |
| 99I7149TP | S&P 500 INDEX SPX PUT AUG 21 4375.000 ED 082321 | 8.000 | 7,668.80 | -91.20 |
| 99I7149TQ | S&P 500 INDEX SPX PUT AUG 21 4370.000 ED 082521 | 8.000 | 6,788.80 | -811.20 |
| 99I7159TD | S&P 500 INDEX SPX PUT AUG 21 4335.000 ED 082721 | 9.000 | 12,047.40 | -1,570.30 |
| 99I7159TM | S&P 500 INDEX SPX PUT AUG 21 4415.000 ED 083021 | 8.000 | 6,868.80 | -48.40 |
| 99I7199DP | S&P 500 INDEX SPX CALL APR 21 4050.000 ED 041621 | 5.000 | 7,843.00 | -67,737.00 |
| 99I7219EW | S & P 500 INDEX (SPX) CALL MAY 21 4300.000 ED 052821 | 8.000 | 11,908.80 | -393.76 |
| 99I7229DF | S&P 500 INDEX SPX CALL APR 21 4050.000 ED 042121 | 5.000 | 7,493.00 | -61,712.00 |
| 99I7229EE | S&P 500 INDEX SPX CALL MAY 21 4270.000 ED 051921 | 8.000 | 12,348.80 | -768.40 |
| 99I7239EU | S&P 500 INDEX SPX CALL MAY 21 4295.000 ED 052121 | 8.000 | 9,148.80 | -611.20 |
| 99I7239LM | S&P 500 INDEX SPX CALL DEC 21 4785.000 ED 123121 | 8.000 | 5,988.80 | -1,611.20 |
| 99I7249DS | S&P 500 INDEX SPX CALL APR 21 4075.000 ED 042621 | 5.000 | 8,993.00 | -56,312.00 |
| 99I7249DT | S&P 500 INDEX SPX CALL APR 21 4030.000 ED 040521 | 5.000 | 3,668.00 | -23,957.00 |
| 99I7249EA | S&P 500 INDEX SPX CALL MAY 21 4240.000 ED 050721 | 8.000 | 9,108.80 | -728.40 |
| 99I7249LN | S&P 500 INDEX SPX CALL DEC 21 4760.000 ED 123121 | 8.000 | 9,908.80 | -4,947.20 |
| 99I7259EG | S&P 500 INDEX SPX CALL MAY 21 4300.000 ED 052421 | 8.000 | 12,588.80 | -371.20 |
| 99I7259EH | S&P 500 INDEX SPX CALL MAY 21 4245.000 ED 050321 | 8.000 | 4,788.80 | -421.84 |

| Security ID | Security Description | Shares | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|
| 99I7269DW | S&P 500 INDEX SPX CALL APR 21 4130.000 ED 043021 | 9.000 | 14,657.40 | -46,056.60 |
| 99I7269FL | S&P 500 INDEX SPX CALL JUN 21 4290.000 ED 060221 | 8.000 | 12,148.80 | -601.96 |
| 99I7289DN | S&P 500 INDEX SPX CALL APR 21 4160.000 ED 041921 | 10.000 | 11,536.00 | -1,714.00 |
| 99I7309FA | S&P 500 INDEX SPX CALL JUN 21 4325.000 ED 060721 | 9.000 | 13,487.40 | -999.45 |
| 99I7319DD | S&P 500 INDEX SPX CALL APR 21 4150.000 ED 041621 | 10.000 | 8,286.00 | -35,474.00 |
| 99I7319DE | S&P 500 INDEX SPX CALL APR 21 4185.000 ED 042321 | 10.000 | 8,986.00 | -1,114.00 |
| 99I7319EF | S&P 500 INDEX SPX CALL MAY 21 4245.000 ED 050521 | 8.000 | 4,428.80 | -368.40 |
| 99I7319EG | S&P 500 INDEX SPX CALL MAY 21 4270.000 ED 051221 | 8.000 | 6,428.80 | -130.84 |
| 99I7329DN | S&P 500 INDEX SPX CALL APR 21 4175.000 ED 041921 | 9.000 | 6,737.40 | -687.60 |
| 99I7329DV | S&P 500 INDEX SPX CALL APR 21 4200.000 ED 042121 | 10.000 | 6,486.00 | -764.00 |
| 99I7329DW | S&P 500 INDEX SPX CALL APR 21 4210.000 ED 042821 | 9.000 | 8,987.40 | -630.90 |
| 99I7339EV | S&P 500 INDEX SPX CALL MAY 21 4235.000 ED 050721 | 8.000 | 5,028.80 | -528.40 |
| 99I7339FT | S&P 500 INDEX SPX CALL JUN 21 4235.000 ED 060121 | 9.000 | 11,282.40 | -99.45 |
| 99I7339JG | S&P 500 INDEX SPX CALL OCT 21 4590.000 ED 102921 | 8.000 | 4,428.80 | -12,307.20 |
| 99I7349EY | S&P 500 INDEX SPX CALL MAY 21 4270.000 ED 051721 | 8.000 | 8,268.80 | -562.71 |
| 99I7349FX | S&P 500 INDEX SPX CALL JUN 21 4285.000 ED 061821 | 8.000 | 4,788.80 | -490.86 |
| 99I7359DM | S&P 500 INDEX SPX CALL APR 21 4205.000 ED 042821 | 8.000 | 6,228.80 | -611.20 |
| 99I7359EY | S&P 500 INDEX SPX CALL MAY 21 4230.000 ED 051221 | 8.000 | 6,628.80 | -829.16 |
| 99I7359FI | S&P 500 INDEX SPX CALL JUN 21 4240.000 ED 061621 | 8.000 | 11,988.80 | -1,211.20 |
| 99I7369GW | S&P 500 INDEX SPX CALL JUL 21 4420.000 ED 073021 | 9.000 | 8,357.40 | -954.45 |
| 99I7379EM | S&P 500 INDEX SPX CALL MAY 21 4285.000 ED 051421 | 8.000 | 4,308.80 | -331.20 |
| 99I7389ET | S&P 500 INDEX SPX CALL MAY 21 4280.000 ED 051721 | 9.000 | 5,837.40 | -594.45 |
| 99I7399EY | S&P 500 INDEX SPX CALL MAY 21 4195.000 ED 051921 | 8.000 | 7,188.80 | -771.20 |
| 99I7399EZ | S&P 500 INDEX SPX CALL MAY 21 4205.000 ED 052621 | 8.000 | 11,188.80 | -811.20 |
| 99I7399IW | S&P 500 INDEX SPX CALL SEP 21 4535.000 ED 090321 | 8.000 | 10,148.80 | -347.20 |
| 99I7409GP | S&P 500 INDEX SPX CALL JUL 21 4325.000 ED 070921 | 8.000 | 9,748.80 | -35,643.20 |
| 99I7419JU | S&P 500 INDEX SPX CALL OCT 21 4630.000 ED 100121 | 8.000 | 8,948.80 | -532.24 |
| 99I7419LR | S&P 500 INDEX SPX CALL DEC 21 4810.000 ED 120621 | 8.000 | 11,588.80 | -371.20 |
| 99I7429EG | S&P 500 INDEX SPX CALL MAY 21 4220.000 ED 052121 | 8.000 | 7,428.80 | -408.40 |
| 99I7429ES | S&P 500 INDEX SPX CALL MAY 21 4215.000 ED 052421 | 9.000 | 6,917.40 | -864.45 |
| 99I7429IL | S&P 500 INDEX SPX CALL SEP 21 4565.000 ED 091021 | 9.000 | 6,062.40 | -597.60 |
| 99I7439EA | S&P 500 INDEX SPX CALL MAY 21 4155.000 ED 052621 | 8.000 | 8,988.80 | -32,795.20 |
| 99I7439IE | S&P 500 INDEX SPX CALL SEP 21 4535.000 ED 090821 | 8.000 | 9,908.80 | -442.56 |
| 99I7439LF | S&P 500 INDEX SPX CALL DEC 21 4790.000 ED 121021 | 8.000 | 11,748.80 | -368.40 |
| 99I7449CZ | S&P 500 INDEX SPX CALL MAR 21 4025.000 ED 032921 | 5.000 | 9,243.00 | -237.75 |
| 99I7449GK | S&P 500 INDEX SPX CALL JUL 21 4325.000 ED 070621 | 9.000 | 11,237.40 | -16,689.60 |
| 99I7449IT | S&P 500 INDEX SPX CALL SEP 21 4540.000 ED 091321 | 8.000 | 10,068.80 | -723.37 |
| 99I7459IU | S&P 500 INDEX SPX CALL SEP 21 4510.000 ED 090121 | 8.000 | 7,828.80 | -11,275.20 |
| 99I7499JJ | S&P 500 INDEX SPX CALL OCT 21 4580.000 ED 101121 | 8.000 | 11,628.80 | -569.80 |

| Security ID | Security Description | Shares | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|
| 99I7519HE | S&P 500 INDEX SPX CALL AUG 21 4420.000 ED 080221 | 8.000 | 10,548.80 | -928.40 |
| 99I7519HY | S&P 500 INDEX SPX CALL AUG 21 4420.000 ED 080421 | 8.000 | 8,148.80 | -848.40 |
| 99I7539HA | S&P 500 INDEX SPX CALL AUG 21 4490.000 ED 082721 | 9.000 | 5,657.40 | -17,436.60 |
| 99I7549CP | S&P 500 INDEX SPX CALL MAR 21 3995.000 ED 032221 | 5.000 | 4,443.00 | -282.00 |
| 99I7549CZ | S&P 500 INDEX SPX CALL MAR 21 4010.000 ED 032421 | 5.000 | 4,693.00 | -357.00 |
| 99I7559CO | S&P 500 INDEX SPX CALL MAR 21 3985.000 ED 032621 | 5.000 | 3,893.00 | -307.00 |
| 99I7639GR | S&P 500 INDEX SPX CALL JUL 21 4340.000 ED 071421 | 8.000 | 10,148.80 | -27,443.20 |
| 99I7679IK | S&P 500 INDEX SPX CALL SEP 21 4540.000 ED 091721 | 17.000 | 17,196.20 | -1,769.45 |
| 99I7689GV | S&P 500 INDEX SPX CALL JUL 21 4260.000 ED 070221 | 8.000 | 8,668.80 | -73,875.20 |
| 99I7699IA | S&P 500 INDEX SPX CALL SEP 21 4545.000 ED 090721 | 8.000 | 6,788.80 | -608.40 |
| 99I7709IP | S&P 500 INDEX SPX CALL SEP 21 4590.000 ED 092221 | 8.000 | 9,588.80 | -320.15 |
| 99I7739IH | S&P 500 INDEX SPX CALL SEP 21 4530.000 ED 090321 | 8.000 | 7,348.80 | -4,347.20 |
| 99I7749GT | S&P 500 INDEX SPX CALL JUL 21 4320.000 ED 071921 | 8.000 | 10,388.80 | -1,531.28 |
| 99I7749IJ | S&P 500 INDEX SPX CALL SEP 21 4560.000 ED 090721 | 8.000 | 5,748.80 | -328.40 |
| 99I7749IK | S&P 500 INDEX SPX CALL SEP 21 4625.000 ED 092721 | 8.000 | 10,468.80 | -651.20 |
| 99I7759GB | S&P 500 INDEX SPX CALL JUL 21 4310.000 ED 070721 | 9.000 | 6,152.40 | -43,320.60 |
| 99I7759IH | S&P 500 INDEX SPX CALL SEP 21 4570.000 ED 090821 | 8.000 | 3,588.80 | -288.40 |
| 99I7759II | S&P 500 INDEX SPX CALL SEP 21 4585.000 ED 091521 | 8.000 | 6,948.80 | -331.20 |
| 99I7779FC | S&P 500 INDEX SPX CALL JUN 21 4250.000 ED 060421 | 8.000 | 9,084.80 | -134.88 |
| 99I7779GF | S&P 500 INDEX SPX CALL JUL 21 4360.000 ED 072321 | 8.000 | 9,228.80 | -2,091.20 |
| 99I7779GG | S&P 500 INDEX SPX CALL JUL 21 4315.000 ED 070221 | 8.000 | 4,308.80 | -29,875.20 |
| 99I7779II | S&P 500 INDEX SPX CALL SEP 21 4570.000 ED 091021 | 8.000 | 4,388.80 | -451.20 |
| 99I7779IQ | S&P 500 INDEX SPX CALL SEP 21 4565.000 ED 091321 | 8.000 | 2,948.80 | -645.37 |
| 99I7779IR | S&P 500 INDEX SPX CALL SEP 21 4580.000 ED 092021 | 8.000 | 6,668.80 | -411.20 |
| 99I7779IX | S&P 500 INDEX SPX CALL SEP 21 4565.000 ED 091521 | 8.000 | 4,868.80 | -521.36 |
| 99I7789FQ | S&P 500 INDEX SPX CALL JUN 21 4255.000 ED 060121 | 8.000 | 5,028.80 | -597.76 |
| 99I7789FR | S&P 500 INDEX SPX CALL JUN 21 4300.000 ED 062121 | 8.000 | 13,588.80 | -151.76 |
| 99I7789GY | S&P 500 INDEX SPX CALL JUL 21 4315.000 ED 070621 | 8.000 | 4,388.80 | -22,835.20 |
| 99I7789IF | S&P 500 INDEX SPX CALL SEP 21 4565.000 ED 092421 | 8.000 | 7,188.80 | -248.40 |
| 99I7799GB | S&P 500 INDEX SPX CALL JUL 21 4335.000 ED 071221 | 8.000 | 5,588.80 | -39,707.20 |
| 99I7799IF | S&P 500 INDEX SPX CALL SEP 21 4515.000 ED 092021 | 8.000 | 5,908.80 | -524.80 |
| 99I7799IG | S&P 500 INDEX SPX CALL SEP 21 4510.000 ED 092221 | 8.000 | 6,388.80 | -328.40 |
| 99I7799IH | S&P 500 INDEX SPX CALL SEP 21 4535.000 ED 092921 | 8.000 | 9,548.80 | -131.20 |
| 99I7799IT | S&P 500 INDEX SPX CALL SEP 21 4500.000 ED 092421 | 8.000 | 6,748.80 | -1,048.40 |
| 99I7799IY | S&P 500 INDEX SPX CALL SEP 21 4465.000 ED 092921 | 8.000 | 7,428.80 | -251.20 |
| 99I7809JT | S&P 500 INDEX SPX CALL OCT 21 4565.000 ED 101521 | 8.000 | 11,388.80 | -596.80 |
| 99I7819FB | S&P 500 INDEX SPX CALL JUN 21 4240.000 ED 060221 | 8.000 | 4,548.80 | -208.40 |
| 99I7819FC | S&P 500 INDEX SPX CALL JUN 21 4260.000 ED 060921 | 17.000 | 13,186.20 | -102.85 |
| 99I7819GQ | S&P 500 INDEX SPX CALL JUL 21 4330.000 ED 070721 | 8.000 | 3,508.80 | -22,507.20 |

| Security ID | Security Description | Shares | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|
| 99I7819GR | S&P 500 INDEX SPX CALL JUL 21 4385.000 ED 072821 | 9.000 | 9,887.40 | -1,990.07 |
| 99I7819HK | S&P 500 INDEX SPX CALL AUG 21 4385.000 ED 081621 | 8.000 | 12,788.80 | -75,771.20 |
| 99I7829FI | S&P 500 INDEX SPX CALL JUN 21 4310.000 ED 062521 | 8.000 | 10,108.80 | -376.24 |
| 99I7829GK | S&P 500 INDEX SPX CALL JUL 21 4400.000 ED 071621 | 8.000 | 6,148.80 | -528.40 |
| 99I7829GN | S&P 500 INDEX SPX CALL JUL 21 4370.000 ED 070921 | 8.000 | 3,748.80 | -448.40 |
| 99I7839FH | S&P 500 INDEX SPX CALL JUN 21 4255.000 ED 060421 | 8.000 | 3,748.80 | -352.16 |
| 99I7839GR | S&P 500 INDEX SPX CALL JUL 21 4375.000 ED 071221 | 8.000 | 2,868.80 | -7,707.20 |
| 99I7839GV | S&P 500 INDEX SPX CALL JUL 21 4380.000 ED 071421 | 8.000 | 6,228.80 | -328.00 |
| 99I7839GW | S&P 500 INDEX SPX CALL JUL 21 4420.000 ED 072121 | 8.000 | 6,388.80 | -488.40 |
| 99I7839JD | S&P 500 INDEX SPX CALL OCT 21 4455.000 ED 100421 | 8.000 | 13,508.80 | -799.68 |
| 99I7839JX | S&P 500 INDEX SPX CALL OCT 21 4510.000 ED 102221 | 8.000 | 5,588.80 | -27,923.20 |
| 99I7849GB | S&P 500 INDEX SPX CALL JUL 21 4430.000 ED 073021 | 8.000 | 5,148.80 | -518.40 |
| 99I7849GT | S&P 500 INDEX SPX CALL JUL 21 4395.000 ED 071621 | 8.000 | 4,628.80 | -608.40 |
| 99I7849JX | S&P 500 INDEX SPX CALL OCT 21 4525.000 ED 102021 | 8.000 | 14,828.80 | -488.40 |
| 99I7849LZ | S&P 500 INDEX SPX CALL DEC 21 4810.000 ED 121521 | 8.000 | 11,028.80 | -128.40 |
| 99I7859GQ | S&P 500 INDEX SPX CALL JUL 21 4420.000 ED 071921 | 8.000 | 5,388.80 | -328.40 |
| 99I7859GR | S&P 500 INDEX SPX CALL JUL 21 4440.000 ED 072621 | 7.000 | 6,290.20 | -357.45 |
| 99I7869GF | S&P 500 INDEX SPX CALL JUL 21 4435.000 ED 072121 | 8.000 | 4,388.80 | -248.40 |
| 99I7869GU | S&P 500 INDEX SPX CALL JUL 21 4415.000 ED 072321 | 8.000 | 3,988.80 | -528.40 |
| 99I7869JD | S&P 500 INDEX SPX CALL OCT 21 4525.000 ED 100821 | 8.000 | 8,948.80 | -611.20 |
| 99I7869JE | S&P 500 INDEX SPX CALL OCT 21 4505.000 ED 100121 | 8.000 | 7,988.80 | -555.84 |
| 99I7879FJ | S&P 500 INDEX SPX CALL JUN 21 4265.000 ED 061121 | 8.000 | 4,892.80 | -168.40 |
| 99I7879FK | S&P 500 INDEX SPX CALL JUN 21 4290.000 ED 061821 | 8.000 | 7,988.80 | -408.40 |
| 99I7879GU | S&P 500 INDEX SPX CALL JUL 21 4315.000 ED 072621 | 8.000 | 7,828.80 | -85,843.20 |
| 99I7879JK | S&P 500 INDEX SPX CALL OCT 21 4505.000 ED 100421 | 8.000 | 4,388.80 | -568.40 |
| 99I7879JL | S&P 500 INDEX SPX CALL OCT 21 4550.000 ED 102521 | 8.000 | 11,988.80 | -651.20 |
| 99I7889FG | S&P 500 INDEX SPX CALL JUN 21 4265.000 ED 061421 | 9.000 | 4,397.40 | -372.60 |
| 99I7889GG | S&P 500 INDEX SPX CALL JUL 21 4400.000 ED 072821 | 8.000 | 5,508.80 | -515.20 |
| 99I7889JG | S&P 500 INDEX SPX CALL OCT 21 4455.000 ED 100621 | 8.000 | 6,788.80 | -1,891.20 |
| 99I7889JH | S&P 500 INDEX SPX CALL OCT 21 4475.000 ED 101321 | 8.000 | 9,228.80 | -571.02 |
| 99I7889JN | S&P 500 INDEX SPX CALL OCT 21 4465.000 ED 102921 | 8.000 | 15,988.80 | -112,307.20 |
| 99I7899FS | S&P 500 INDEX SPX CALL JUN 21 4285.000 ED 061621 | 8.000 | 4,948.80 | -489.04 |
| 99I7899FT | S&P 500 INDEX SPX CALL JUN 21 4300.000 ED 062321 | 8.000 | 7,988.80 | -561.37 |
| 99I7899HK | S&P 500 INDEX SPX CALL AUG 21 4460.000 ED 080221 | 8.000 | 5,108.80 | -328.40 |
| 99I7899HL | S&P 500 INDEX SPX CALL AUG 21 4485.000 ED 080921 | 8.000 | 7,188.80 | -408.40 |
| 99I7909HE | S&P 500 INDEX SPX CALL AUG 21 4455.000 ED 080421 | 8.000 | 5,108.80 | -368.32 |
| 99I7909JB | S&P 500 INDEX SPX CALL OCT 21 4385.000 ED 100821 | 8.000 | 8,628.80 | -5,075.20 |
| 99I7919FI | S&P 500 INDEX SPX CALL JUN 21 4290.000 ED 062121 | 9.000 | 5,882.40 | -267.69 |
| 99I7919FJ | S&P 500 INDEX SPX CALL JUN 21 4310.000 ED 062821 | 9.000 | 6,782.40 | -222.60 |

| Security ID | Security Description | Shares | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|
| 99I7919FP | S&P 500 INDEX SPX CALL JUN 21 4270.000 ED 062321 | 8.000 | 7,748.80 | -740.00 |
| 99I7919FU | S&P 500 INDEX SPX CALL JUN 21 4250.000 ED 062521 | 8.000 | 5,188.80 | -24,563.20 |
| 99I7919HQ | S&P 500 INDEX SPX CALL AUG 21 4460.000 ED 081321 | 9.000 | 8,987.40 | -7,203.60 |
| 99I7919JE | S&P 500 INDEX SPX CALL OCT 21 4390.000 ED 101121 | 8.000 | 7,748.80 | -171.20 |
| 99I7919JF | S&P 500 INDEX SPX CALL OCT 21 4405.000 ED 101821 | 8.000 | 13,028.80 | -65,171.20 |
| 99I7929FL | S&P 500 INDEX SPX CALL JUN 21 4275.000 ED 062821 | 9.000 | 4,037.40 | -14,052.60 |
| 99I7929HW | S&P 500 INDEX SPX CALL AUG 21 4460.000 ED 080921 | 8.000 | 4,348.80 | -91.20 |
| 99I7929HX | S&P 500 INDEX SPX CALL AUG 21 4510.000 ED 083021 | 8.000 | 10,228.80 | -15,035.20 |
| 99I7929JO | S&P 500 INDEX SPX CALL OCT 21 4390.000 ED 101321 | 8.000 | 12,788.80 | -1,568.40 |
| 99I7929KH | S&P 500 INDEX SPX CALL NOV 21 4470.000 ED 110321 | 8.000 | 18,108.80 | -152,459.20 |
| 99I7939KS | S&P 500 INDEX SPX CALL NOV 21 4570.000 ED 111221 | 8.000 | 10,388.80 | -90,283.20 |
| 99I7939KZ | S&P 500 INDEX SPX CALL NOV 21 4520.000 ED 110821 | 8.000 | 10,388.80 | -145,363.20 |
| 99I7949JD | S&P 500 INDEX SPX CALL OCT 21 4465.000 ED 101521 | 8.000 | 6,628.80 | -928.40 |
| 99I7949JG | S&P 500 INDEX SPX CALL OCT 21 4485.000 ED 102221 | 7.000 | 6,850.20 | -41,932.80 |
| 99I7949JJ | S&P 500 INDEX SPX CALL OCT 21 4465.000 ED 101821 | 8.000 | 7,668.80 | -1,048.40 |
| 99I7949JQ | S&P 500 INDEX SPX CALL OCT 21 4410.000 ED 102021 | 8.000 | 6,628.80 | -100,955.20 |
| 99I7949JR | S&P 500 INDEX SPX CALL OCT 21 4440.000 ED 102721 | 8.000 | 9,588.80 | -89,347.20 |
| 99I7959HD | S&P 500 INDEX SPX CALL AUG 21 4475.000 ED 081821 | 8.000 | 6,788.80 | -403.26 |
| 99I7969JU | S&P 500 INDEX SPX CALL OCT 21 4530.000 ED 102521 | 8.000 | 5,028.80 | -29,187.20 |
| 99I7969JX | S&P 500 INDEX SPX CALL OCT 21 4585.000 ED 102721 | 8.000 | 4,388.80 | -808.40 |
| 99I7989HK | S&P 500 INDEX SPX CALL AUG 21 4470.000 ED 081621 | 8.000 | 4,388.80 | -368.40 |
| 99I7989HL | S&P 500 INDEX SPX CALL AUG 21 4495.000 ED 082321 | 8.000 | 5,748.80 | -238.41 |
| 99I7989HZ | S&P 500 INDEX SPX CALL AUG 21 4485.000 ED 081821 | 8.000 | 4,308.80 | -131.20 |
| 99I8019HI | S&P 500 INDEX SPX CALL AUG 21 4485.000 ED 082321 | 8.000 | 3,948.80 | -411.20 |
| 99I8019HQ | S&P 500 INDEX SPX CALL AUG 21 4495.000 ED 082521 | 8.000 | 5,388.80 | -955.20 |
| 99I8029HC | S&P 500 INDEX SPX CALL AUG 21 4525.000 ED 083021 | 8.000 | 5,028.80 | -3,035.20 |
| 99I8069LI | S&P 500 INDEX SPX CALL DEC 21 4775.000 ED 120321 | 8.000 | 8,228.80 | -248.40 |
| 99I8089LK | S&P 500 INDEX SPX CALL DEC 21 4840.000 ED 122021 | 8.000 | 10,988.80 | -413.92 |
| 99I8099LJ | S&P 500 INDEX SPX CALL DEC 21 4745.000 ED 120121 | 8.000 | 5,108.80 | -168.40 |
| 99I8099LK | S&P 500 INDEX SPX CALL DEC 21 4765.000 ED 120821 | 8.000 | 9,188.80 | -568.40 |
| 99I8099LQ | S&P 500 INDEX SPX CALL DEC 21 4710.000 ED 120321 | 8.000 | 6,788.80 | -811.20 |
| 99I8099LR | S&P 500 INDEX SPX CALL DEC 21 4780.000 ED 122321 | 8.000 | 14,788.80 | -808.40 |
| 99I8109LV | S&P 500 INDEX SPX CALL DEC 21 4715.000 ED 120621 | 8.000 | 6,308.80 | -807.84 |
| 99I8109LW | S&P 500 INDEX SPX CALL DEC 21 4760.000 ED 121321 | 8.000 | 9,508.80 | -346.40 |
| 99I8129LF | S&P 500 INDEX SPX CALL DEC 21 4705.000 ED 120821 | 8.000 | 7,748.80 | -571.20 |
| 99I8129LG | S&P 500 INDEX SPX CALL DEC 21 4750.000 ED 122921 | 8.000 | 17,748.80 | -1,808.40 |
| 99I8149LX | S&P 500 INDEX SPX CALL DEC 21 4640.000 ED 121021 | 8.000 | 9,588.80 | -57,619.20 |
| 99I8149LY | S&P 500 INDEX SPX CALL DEC 21 4670.000 ED 121721 | 8.000 | 15,988.80 | -3,368.40 |
| 99I8169LL | S&P 500 INDEX SPX CALL DEC 21 4680.000 ED 121321 | 8.000 | 8,148.80 | -2,084.36 |

| Security ID | Security Description | Shares | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|
| 99I8189LQ | S&P 500 INDEX SPX CALL DEC 21 4765.000 ED 121521 | 8.000 | 4,988.80 | -673.24 |
| 99I8189LR | S&P 500 INDEX SPX CALL DEC 21 4780.000 ED 122221 | 8.000 | 10,468.80 | -688.40 |
| 99I8199LT | S&P 500 INDEX SPX CALL DEC 21 4750.000 ED 121721 | 8.000 | 8,668.80 | -811.20 |
| 99I8199LZ | S&P 500 INDEX SPX CALL DEC 21 4750.000 ED 122021 | 8.000 | 7,908.80 | -1,048.40 |
| 99I8209KP | S&P 500 INDEX SPX CALL NOV 21 4545.000 ED 110121 | 8.000 | 7,988.80 | -54,939.20 |
| 99I8209LA | S&P 500 INDEX SPX CALL DEC 21 4770.000 ED 122721 | 8.000 | 9,988.80 | -889.21 |
| 99I8209LP | S&P 500 INDEX SPX CALL DEC 21 4710.000 ED 122221 | 8.000 | 9,468.80 | -568.40 |
| 99I8209LX | S&P 500 INDEX SPX CALL DEC 21 4720.000 ED 122321 | 8.000 | 7,108.80 | -771.20 |
| 99I8219KL | S&P 500 INDEX SPX CALL NOV 21 4650.000 ED 111721 | 8.000 | 9,588.80 | -30,939.20 |
| 99I8219LB | S&P 500 INDEX SPX CALL DEC 21 4650.000 ED 122721 | 8.000 | 9,508.80 | -112,955.20 |
| 99I8219LD | S&P 500 INDEX SPX CALL DEC 21 4720.000 ED 122921 | 8.000 | 7,828.80 | -58,451.20 |
| 99I8239KV | S&P 500 INDEX SPX CALL NOV 21 4600.000 ED 110521 | 8.000 | 8,148.80 | -78,027.20 |
| 99I8249KI | S&P 500 INDEX SPX CALL NOV 21 4595.000 ED 110121 | 8.000 | 5,324.80 | -14,939.20 |
| 99I8249KJ | S&P 500 INDEX SPX CALL NOV 21 4670.000 ED 112221 | 8.000 | 9,588.80 | -10,355.20 |
| 99I8269KN | S&P 500 INDEX SPX CALL NOV 21 4700.000 ED 112621 | 8.000 | 11,108.80 | -328.40 |
| 99I8269KO | S&P 500 INDEX SPX CALL NOV 21 4630.000 ED 110321 | 8.000 | 4,708.80 | -24,459.20 |
| 99I8269KP | S&P 500 INDEX SPX CALL NOV 21 4655.000 ED 111021 | 8.000 | 6,668.80 | -728.40 |
| 99I8299KH | S&P 500 INDEX SPX CALL NOV 21 4650.000 ED 110521 | 8.000 | 6,228.80 | -38,027.20 |
| 99I8319KL | S&P 500 INDEX SPX CALL NOV 21 4660.000 ED 110821 | 8.000 | 5,308.80 | -33,363.20 |
| 99I8319KM | S&P 500 INDEX SPX CALL NOV 21 4680.000 ED 111521 | 8.000 | 7,428.80 | -2,243.20 |
| 99I8329KM | S&P 500 INDEX SPX CALL NOV 21 4680.000 ED 111021 | 8.000 | 5,788.80 | -131.20 |
| 99I8339KJ | S&P 500 INDEX SPX CALL NOV 21 4760.000 ED 111221 | 8.000 | 5,188.80 | -331.20 |
| 99I8339KK | S&P 500 INDEX SPX CALL NOV 21 4785.000 ED 111921 | 8.000 | 7,588.80 | -527.60 |
| 99I8349KI | S&P 500 INDEX SPX CALL NOV 21 4755.000 ED 111521 | 8.000 | 5,348.80 | -611.20 |
| 99I8359KA | S&P 500 INDEX SPX CALL NOV 21 4735.000 ED 111721 | 8.000 | 4,868.80 | -51.20 |
| 99I8359KB | S&P 500 INDEX SPX CALL NOV 21 4740.000 ED 112421 | 16.000 | 13,337.60 | -1,462.40 |
| 99I8359KG | S&P 500 INDEX SPX CALL NOV 21 4710.000 ED 111921 | 8.000 | 4,708.80 | -792.19 |
| 99I8369KD | S&P 500 INDEX SPX CALL NOV 21 4745.000 ED 112221 | 8.000 | 4,388.80 | -519.76 |
| 99I8369KE | S&P 500 INDEX SPX CALL NOV 21 4760.000 ED 112921 | 8.000 | 6,828.80 | -408.40 |
| 99I8369KO | S&P 500 INDEX SPX CALL NOV 21 4750.000 ED 112621 | 8.000 | 5,028.80 | -651.20 |
| 99I8369KS | S&P 500 INDEX SPX CALL NOV 21 4765.000 ED 112921 | 8.000 | 5,068.80 | -328.40 |
| 99I8599AR | S&P 500 INDEX SPX CALL JAN 22 4835.000 ED 010322 | 8.000 | 5,268.80 | -811.20 |
| 99QAF29VB | CDX SP CDX.NA.IG.36.1 5YR PUT OCT 21 000.800 ED 102021 | 1,700,000.000 | 1,802.00 | -212.50 |
| 99QAF29WE | CDX SP CDX.NA.IG.36.1 5YR PUT NOV 21 000.750 ED 111721 | 1,900,000.000 | 1,898.15 | -190.00 |
| 99QAF39VG | CDX SP CDX.NA.HY.36.1 5YR PUT OCT 21 104.000 ED 102021 | 1,100,000.000 | 6,490.00 | -550.00 |
| AN9254011 | CONSTELLATION AUTOMOTIVE/BCA M 0.000% ACE 7/21 2ND LIEN TL | 52,166.070 | -71,225.39 | 71,841.96 |
| C0102MAP0 | AIR CANADA 8/21 TLB | 95,247.310 | -94,294.84 | 95,961.66 |
| C4127PAB7 | SOLMAX 6/21 TL 0.000% 12/30/2024 DD 06/08/21 | 106,187.920 | -105,126.04 | 106,205.86 |
| C5400EAD3 | MACDONALD DETTWILER (MDA) 7/17 TLB | 202,020.200 | -199,494.95 | 201,010.10 |

| Security ID | Security Description | Shares | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|
| C7365BAB2 | POINTCLICKCARE 12/20 COV-LITE TLB | 61,252.980 | -60,946.72 | 61,252.98 |
| D1200YAV9 | SPRINGER 2/21 B18 TLB | 64,823.050 | -64,742.02 | 64,660.99 |
| E7000HAD4 | ESMALGLASS-ITACA 2/20 TLB2 | 474,719.600 | -511,137.06 | 523,645.39 |
| ED9250181 | TRIANGLE/APLEONA 2/21 TLB 0.000% | 75,672.660 | -91,806.07 | 89,662.77 |
| ED9258564 | DOUGLAS HOLDING 6/17 ADD-ON TL | 216,742.960 | 204,600.58 | -214,535.91 |
| ED9260503 | DEDALUS 6/21 TL 0.000% | 129,815.640 | -143,946.79 | 146,992.50 |
| EE9250338 | URBASER 9/21 COV-LITE TLB 0.000% | 178,423.340 | -203,102.67 | 206,084.81 |
| EEBMTR9H9 | CELLNEX TELECOM SA RTS | 22.000 | -4.92 | 77.18 |
| EEBN6HPW3 | IBERDROLA SA RTS | 57.000 | -12.06 | 11.54 |
| EF9020605 | BIOGROUP-LCD/CAB 1/21 TLB 0.000% | 76,829.900 | -92,904.21 | 90,233.90 |
| EL9250159 | SIVANTOS/WIDEX 7/18 (EUR) TLB | 82,977.460 | -97,876.23 | 95,318.93 |
| EL9250282 | ADP/CDK INTERNATIONAL 2/21 TLB 0.000% | 54,597.610 | -65,915.69 | 66,014.49 |
| EX9252076 | STYROLUTION/INEOS QUATTRO 1/21 0.000% TLB | 40,768.250 | -49,625.15 | 48,109.78 |
| EX9255244 | CORIALIS 5/21 (EUR) TL 0.000% | 71,253.760 | -86,630.53 | 82,279.27 |
| EX9258255 | WYNDHAM VACATION 5/18 COV-LITE TLB2 | 170,515.080 | -205,663.78 | 192,359.68 |
| EX9259725 | MERLIN 10/19 (EUR) TLB | 72,201.640 | -83,937.92 | 83,892.98 |
| EX9263941 | VUE CINEMAS 6/19 TLB | 214,677.620 | -234,069.53 | 229,405.79 |
| EX9270367 | BELLIS ACQUISITION/ASDA 2/21 COV-LITE TLB | 44,004.390 | -53,379.53 | 53,332.35 |
| EX9UUB225 | CONSTELLATION AUTOMOTIVE 144A 4.875% 07/15/2027 | 136,000.000 | -187,564.40 | 178,104.44 |
| EXBL6L3C4 | DEUCE FINCO PLC 144A 5.500% 06/15/2027 | 147,000.000 | -204,504.46 | 200,254.71 |
| EXBLD5984 | STONEGATE PUB CO FINANCIN REGS 8.000% 07/13/2025 | 329,000.000 | -475,086.81 | 462,436.64 |
| EXBMV3M25 | THUNGELA RESOURCES LTD | 4,020.000 | -4,000.40 | 10,978.28 |
| EXBMYF615 | ENCORE CAPITAL GROUP INC 144A 4.250% 06/01/2028 | 110,000.000 | -156,315.50 | 147,449.03 |
| FPBDGN275 | PLDT INC | 46,900.000 | -1,241,636.81 | 1,626,600.42 |
| G1738KAD7 | MAGICLAB/BUZZ MERGER/BUMBLE 10 NCREMENTAL COV-LITE TLB | 22,732.660 | -22,619.00 | 22,704.24 |
| G9368PBE3 | VIRGIN MEDIA/O2 9/20 (USD) COV TLQ | 224,253.300 | -220,889.50 | 224,533.62 |
| G9463MAB1 | VIRGIN MEDIA 6/21 TL | 144,617.190 | -171,838.33 | 167,375.73 |
| L2000DAD6 | CONNECT FINCO/INMARSAT 1/21 CO 0.000% 12/11/2026 DD 01/19/21 | 144,635.780 | -140,621.55 | 144,809.34 |
| L2968EAE2 | ENDO PHARMACEUTICALS 3/21 TLB 0.000% 03/10/2028 DD 03/04/21 | 531,349.660 | -519,449.19 | 519,211.77 |
| L5000DAD9 | ICON/PRA HEALTH 7/21 US TERM L 0.000% 07/03/2028 DD 06/08/21 | 37,960.340 | -37,770.54 | 38,055.24 |
| L7428PAC4 | PARADOCS 2/21 (EUR) TL | 38,543.850 | -46,377.89 | 45,570.81 |
| L8908YAE8 | NESTLE SKIN HEALTH/SUNSHINE/ 3/21 COV-LITE TLB3 | 166,880.370 | -166,045.98 | 167,297.57 |
| LB9QKMXH4 | CCP_OIS. P BRL-CDI 1D CME REC 3.35% 2022 JAN 03 | 268,400,000.000 | -361.42 | 0.01 |
| LB9QKMXJ0 | CCP_OIS._P BRL-CDI 1D CME REC 3.35% 2022 JAN 03 | 268,400,000.000 | 10,860.77 | -374,741.61 |
| LB9QKPDR7 | CCP_OIS. P BRL-CDI 1D CME REC 3.39% 2022 JAN 03 | 2,700,000.000 | 0.00 | 0.01 |
| LB9QKPDS5 | CCP_OIS._P BRL-CDI 1D CME REC 3.39% 2022 JAN 03 | 2,700,000.000 | 0.00 | -3,917.14 |
| N8233BAD4 | AMAYA 6/18 (EUR) COV-LITE TL | 79,211.750 | -93,073.45 | 89,164.01 |
| N9000DAH0 | UPC FINANCING 4/21 AX TL | 126,206.380 | -124,944.31 | 126,154.00 |
| NA9QK1X80 | CCP_IRS. R USD-LIBOR-BBA 3M CM PAY 1.99% 2051 JUL 08 | 300,000.000 | -0.01 | 0.01 |

| Security ID | Security Description | Shares | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|
| NA9QK1X98 | CCP_IRS._R USD-LIBOR-BBA 3M CM PAY 1.99% 2051 JUL 08 | 300,000.000 | 0.01 | -0.01 |
| NA9QK27Y0 | CCP_IRS. R USD-LIBOR-BBA 3M CM PAY 1.94% 2051 JUN 15 | 1,100,000.000 | -0.01 | 0.01 |
| NA9QK27Z7 | CCP_IRS._R USD-LIBOR-BBA 3M CM PAY 1.94% 2051 JUN 15 | 1,100,000.000 | 0.01 | -73,955.52 |
| NA9QK5RS4 | CCP_IRS. R USD-LIBOR-BBA 3M CM PAY 1.89% 2051 JUL 06 | 700,000.000 | -0.01 | 0.01 |
| NA9QK5RU9 | CCP_IRS._R USD-LIBOR-BBA 3M CM PAY 1.89% 2051 JUL 06 | 700,000.000 | 0.01 | -34,956.40 |
| NA9QK5VM2 | CCP_IRS._R USD-LIBOR-BBA 3M CM PAY 1.84% 2051 JUL 08 | 1,300,000.000 | -0.01 | 0.01 |
| NA9QK5VN0 | CCP_IRS._R USD-LIBOR-BBA 3M CM PAY 1.84% 2051 JUL 08 | 1,300,000.000 | 0.01 | -58,242.53 |
| NA9QK8LB1 | CCP_IRS. R USD-LIBOR-BBA 3M CM PAY 1.65% 2051 AUG 04 | 700,000.000 | -0.01 | 0.01 |
| NA9QK8LC9 | CCP_IRS._R USD-LIBOR-BBA 3M CM PAY 1.65% 2051 AUG 04 | 700,000.000 | 0.01 | -1,971.36 |
| NA9QKBV31 | CCP_CDX. BP UL CDX-NAIGS35V1-5 PAY 100BPS 2025 DEC 20 | 1,600,000.000 | -0.01 | 0.01 |
| NA9QKBV49 | CCP_CDX._BP UL CDX-NAIGS35V1-5 1.000% 00BPS 2025 DEC 20 | 1,600,000.000 | 39,146.86 | -42,515.55 |
| NA9QKJ9Q8 | CCP_CDS. SP UL GENERAL ELECTRI 1.000% 00BPS 2025 DEC 20 | 400,000.000 | -2,393.08 | 4,383.84 |
| NA9QKJ9R6 | CCP_CDS._SP UL GENERAL ELECTRI REC 100BPS 2025 DEC 20 | 400,000.000 | 0.02 | -0.03 |
| NA9QLGU89 | CCP_IRS. P USD-LIBOR-BBA 3M CM REC 1.54% 2031 OCT 14 | 1,300,000.000 | -0.01 | 0.01 |
| NA9QLGVA3 | CCP_IRS._P USD-LIBOR-BBA 3M CM REC 1.54% 2031 OCT 14 | 1,300,000.000 | 0.01 | -15,304.76 |
| NA9QLHNA0 | CCP_IRS. P USD-LIBOR-BBA 3M CM REC 1.82% 2051 OCT 19 | 900,000.000 | -0.01 | 0.01 |
| NA9QLHNC6 | CCP_IRS._P USD-LIBOR-BBA 3M CM REC 1.82% 2051 OCT 19 | 900,000.000 | 0.01 | -6,747.67 |
| NA9QLJS03 | CCP_IRS._P USD-LIBOR-BBA 3M CM REC 1.79% 2051 OCT 22 | 800,000.000 | 0.01 | -9,504.21 |
| NA9QLJSZ6 | CCP_IRS. P USD-LIBOR-BBA 3M CM REC 1.79% 2051 OCT 22 | 800,000.000 | -0.01 | 3,854.03 |
| NA9QLKB40 | CCP_IRS. P USD-LIBOR-BBA 3M CM REC 1.89% 2051 OCT 27 | 1,300,000.000 | -0.01 | 85,374.89 |
| NA9QLKB57 | CCP_IRS._P USD-LIBOR-BBA 3M CM REC 1.89% 2051 OCT 27 | 1,300,000.000 | 0.01 | -0.01 |
| NA9QLMZE8 | CCP_IRS. R USD-LIBOR-BBA 3M CM PAY 1.81% 2051 NOV 10 | 1,400,000.000 | -0.01 | 0.02 |
| NA9QLMZG3 | CCP_IRS._R USD-LIBOR-BBA 3M CM PAY 1.81% 2051 NOV 10 | 1,400,000.000 | 0.01 | -64,159.33 |
| NA9QLT795 | CCP_IRS. R USD-LIBOR-BBA 3M CM PAY 1.69% 2051 DEC 17 | 1,200,000.000 | -0.01 | 0.02 |
| NA9QLT8C7 | CCP_IRS._R USD-LIBOR-BBA 3M CM PAY 1.69% 2051 DEC 17 | 1,200,000.000 | 0.01 | -5,168.28 |
| NA9UU9A39 | CHILE GOVERNMENT INTERNATIONAL 3.500% 04/15/2053 | 690,000.000 | -690,000.00 | 690,000.00 |
| NABNKH1Y7 | CHILE GOVERNMENT INTERNATIONAL 3.500% 04/15/2053 | 2,750,000.000 | -2,750,000.00 | 2,835,570.00 |
| NC9QLK394 | CCP_IRS. P CAD-BA-CDOR 3M CME REC 2.06% 2023 OCT 28 | 2,400,000.000 | -2,121.33 | 4,974.89 |
| NC9QLK4A0 | CCP_IRS._P CAD-BA-CDOR 3M CME REC 2.06% 2023 OCT 28 | 2,400,000.000 | 0.03 | -0.03 |
| NC9QLPH31 | CCP_IRS. P CAD-BA-CDOR 3M CME REC 2.04% 2023 NOV 18 | 3,000,000.000 | -0.01 | 4,930.40 |
| NC9QLPH49 | CCP_IRS._P CAD-BA-CDOR 3M CME REC 2.04% 2023 NOV 18 | 3,000,000.000 | 0.01 | -0.01 |
| Q9489TAB5 | VOCUS GROUP 6/21 (USD) COV-LIT 0.000% 07/20/2028 DD 05/12/21 | 104,012.190 | -102,972.07 | 104,272.22 |
| SF9260925 | AMER SPORTS 3/19 COV-LITE TLB | 232,613.770 | -276,060.17 | 263,070.95 |
| SN9259086 | HURTIGRUTEN 2/18 COV-LITE TLB | 43,478.260 | -46,787.64 | 46,377.15 |
| SS9275149 | VERISURE HOLDING 1/21 TL | 133,289.930 | -160,777.89 | 149,986.50 |
| SSB1VSK16 | INDUSTRIVARDEN AB | 4,634.000 | -152,427.45 | 150,437.85 |
| XX9QKU1J6 | CCP_CDX. SP UL ITRAXX EUROPE S REC 100BPS 2026 JUN 20 | 2,000,000.000 | -60,704.65 | 60,931.45 |
| XX9QKU1K3 | CCP_CDX._SP UL ITRAXX EUROPE S REC 100BPS 2026 JUN 20 | 2,000,000.000 | 0.05 | -0.06 |
| XXTH509LC | CHF/EUR SPOT OPTION 2021 CALL DEC 21 001.100 ED 120121 | 336,000.000 | 1,411.95 | -209.35 |

# Schedule SB Attachment (Form 5500)—2021 Plan Year
# FirstEnergy Corp. Master Pension Plan
# EIN: 34-1843785  PN: 001

## Schedule SB, line 32—Schedule of Amortization Bases

| Type of Base | Present Value of Installments | Valuation Date Established | Remaining Years in Amortization Period | Amortization Amount |
|---|---|---|---|---|
| Shortfall | $ 704,820,584 | January 1, 2020 | 14 | $ 68,807,346 |
| Shortfall | $ (161,739,506) | January 1, 2021 | 15 | $ (15,080,848) |