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

2022

This Form is Open to Public Inspection

Part I Annual Report Identification Information

For calendar plan year 2022 or fiscal plan year beginning 01/01/2022 and ending 12/31/2022

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

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

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

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

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

Part II Basic Plan Information—enter all requested information

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

1b Three-digit plan number (PN) ▶ 008

1c Effective date of plan 10/01/1976

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

1050 WESTLAKES DRIVE
BERWYN, PA 19312

2b Employer Identification Number (EIN)
23-0332575

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

2d Business code (see instructions)
335900

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

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

SIGN HERE	Filed with authorized/valid electronic signature.	10/11/2023	RACHEL SMITH
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE			
	Signature of employer/plan sponsor	Date	Enter name of individual signing as employer or plan sponsor
SIGN HERE			
	Signature of DFE	Date	Enter name of individual signing as DFE

3a	Plan administrator's name and address [X] Same as Plan Sponsor	**3b**	Administrator's EIN
		3c	Administrator's telephone number
4	If the name and/or EIN of the plan sponsor or the plan name has changed since the last return/report filed for this plan, enter the plan sponsor's name, EIN, the plan name and the plan number from the last return/report:	**4b**	EIN
a	Sponsor's name	**4d**	PN
c	Plan Name		
5	Total number of participants at the beginning of the plan year	**5**	16550
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)**	9459
a(2)	Total number of active participants at the end of the plan year	**6a(2)**	9245
b	Retired or separated participants receiving benefits	**6b**	528
c	Other retired or separated participants entitled to future benefits	**6c**	6654
d	Subtotal. Add lines **6a(2)**, **6b**, and **6c**	**6d**	16427
e	Deceased participants whose beneficiaries are receiving or are entitled to receive benefits.	**6e**	103
f	Total. Add lines **6d** and **6e**.	**6f**	16530
g	Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item)	**6g**	16214
h	Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested	**6h**	337
7	Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item)	**7**	

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

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

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

9a Plan funding arrangement (check all that apply)		**9b** Plan benefit arrangement (check all that apply)	
(1)	[ ] Insurance	**(1)**	[ ] 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)** [ ] **SB** (Single-Employer Defined Benefit Plan Actuarial Information) - signed by the plan actuary

b General Schedules

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

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

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

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

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

11c Enter the Receipt Confirmation Code for the 2022 Form M-1 annual report. If the plan was not required to file the 2022 Form M-1 annual report, enter the Receipt Confirmation Code for the most recent Form M-1 that was required to be filed under the Form M-1 filing requirements. (Failure to enter a valid Receipt Confirmation Code will subject the Form 5500 filing to rejection as incomplete.)

Receipt Confirmation Code_____

SCHEDULE C (Form 5500)	Service Provider Information	OMB No. 1210-0110
Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ **File as an attachment to Form 5500.**	**2022** **This Form is Open to Public Inspection.**

For calendar plan year 2022 or fiscal plan year beginning 01/01/2022 and ending 12/31/2022

A Name of plan	**B** Three-digit plan number (PN) ▶
TE CONNECTIVITY RETIREMENT SAVINGS AND INVESTMENT PLAN	008

C Plan sponsor's name as shown on line 2a of Form 5500	**D** Employer Identification Number (EIN)
TE CONNECTIVITY CORPORATION	23-0332575

Part I Service Provider Information (see instructions)

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

1 Information on Persons Receiving Only Eligible Indirect Compensation

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

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

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

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

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

EMPOWER ANNUITY INSURANCE COMPANY O

84-0467907

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
64 50 37 15	NONE	1109794	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [X] No [ ]

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

QDRO CONSULTANTS COMPANY, LLC

34-1820650

(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?
16 50	NONE	5100	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

Part I Service Provider Information (continued)

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

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

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

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

Part II Service Providers Who Fail or Refuse to Provide Information

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

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

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

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

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

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

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

Part III Termination Information on Accountants and Enrolled Actuaries (see instructions)

(complete as many entries as needed)

a Name:	**b** EIN:
c Position:	
d Address:	**e** Telephone:

Explanation:

a Name:	**b** EIN:
c Position:	
d Address:	**e** Telephone:

Explanation:

a Name:	**b** EIN:
c Position:	
d Address:	**e** Telephone:

Explanation:

a Name:	**b** EIN:
c Position:	
d Address:	**e** Telephone:

Explanation:

a Name:	**b** EIN:
c Position:	
d Address:	**e** Telephone:

Explanation:

SCHEDULE D (Form 5500)	DFE/Participating Plan Information	OMB No. 1210-0110
Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration	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.**	**2022** **This Form is Open to Public Inspection.**

For calendar plan year 2022 or fiscal plan year beginning 01/01/2022 and ending 12/31/2022

A Name of plan	**B** Three-digit plan number (PN) ▶
TE CONNECTIVITY RETIREMENT SAVINGS AND INVESTMENT PLAN	008

C Plan or DFE sponsor's name as shown on line 2a of Form 5500	**D** Employer Identification Number (EIN)
TE CONNECTIVITY CORPORATION	23-0332575

Part I Information on interests in MTIAs, CCTs, PSAs, and 103-12 IEs (to be completed by plans and DFEs)

(Complete as many entries as needed to report all interests in DFEs)

a Name of MTIA, CCT, PSA, or 103-12 IE:	THE VANGUARD TARGET RETIRE INC TRUS		
b Name of sponsor of entity listed in (a):	VANGUARD FIDUCIARY TRUST COMPANY		
c EIN-PN	90-6083968-001	**d** Entity code	C
e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	67833279		
a Name of MTIA, CCT, PSA, or 103-12 IE:	THE VANGUARD TARGET RETIRE 2015 TRU		
b Name of sponsor of entity listed in (a):	VANGUARD FIDUCIARY TRUST COMPANY		
c EIN-PN	90-6083953-001	**d** Entity code	C
e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	0		
a Name of MTIA, CCT, PSA, or 103-12 IE:	THE VANGUARD TARGET RETIRE 2020 TRU		
b Name of sponsor of entity listed in (a):	VANGUARD FIDUCIARY TRUST COMPANY		
c EIN-PN	90-6083983-001	**d** Entity code	C
e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	152899573		
a Name of MTIA, CCT, PSA, or 103-12 IE:	THE VANGUARD TARGET RETIRE 2025 TRU		
b Name of sponsor of entity listed in (a):	VANGUARD FIDUCIARY TRUST COMPANY		
c EIN-PN	90-6083981-001	**d** Entity code	C
e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	53205625		
a Name of MTIA, CCT, PSA, or 103-12 IE:	THE VANGUARD TARGET RETIRE 2030 TRU		
b Name of sponsor of entity listed in (a):	VANGUARD FIDUCIARY TRUST COMPANY		
c EIN-PN	90-6083979-001	**d** Entity code	C
e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	276471843		
a Name of MTIA, CCT, PSA, or 103-12 IE:	THE VANGUARD TARGET RETIRE 2035 TRU		
b Name of sponsor of entity listed in (a):	VANGUARD FIDUCIARY TRUST COMPANY		
c EIN-PN	90-6083977-001	**d** Entity code	C
e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	34419257		
a Name of MTIA, CCT, PSA, or 103-12 IE:	THE VANGUARD TARGET RETIRE 2040 TRU		
b Name of sponsor of entity listed in (a):	VANGUARD FIDUCIARY TRUST COMPANY		
c EIN-PN	90-6083975-001	**d** Entity code	C
e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	133610923		

a Name of MTIA, CCT, PSA, or 103-12 IE: THE VANGUARD TARGET RETIRE 2045 TRU

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

c EIN-PN 90-6083973-001	**d** Entity code C	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 19550422

a Name of MTIA, CCT, PSA, or 103-12 IE: THE VANGUARD TARGET RETIRE 2050 TRU

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

c EIN-PN 90-6083969-001	**d** Entity code C	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 61488859

a Name of MTIA, CCT, PSA, or 103-12 IE: THE VANGUARD TARGET RETIRE 2055 TRU

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

c EIN-PN 27-6715074-001	**d** Entity code C	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 12347969

a Name of MTIA, CCT, PSA, or 103-12 IE: THE VANGUARD TARGET RETIRE 2060 TRU

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

c EIN-PN 45-3799212-001	**d** Entity code C	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 13746739

a Name of MTIA, CCT, PSA, or 103-12 IE: THE VANGUARD TARGET RETIRE 2065 TRU

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

c EIN-PN 82-6190443-001	**d** Entity code C	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 5430090

a Name of MTIA, CCT, PSA, or 103-12 IE: THE VANGUARD TARGET RETIRE 2070 TRU

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

c EIN-PN 87-7035538-001	**d** Entity code C	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 190292

a Name of MTIA, CCT, PSA, or 103-12 IE: WTC-CIF II MDCAP OPPORTUNITIES S3

b Name of sponsor of entity listed in (a): WELLINGTON TRUST COMPANY NA

c EIN-PN 04-6913417-146	**d** Entity code C	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 73981427

a Name of MTIA, CCT, PSA, or 103-12 IE: LSV US SMALL CAP VALUE EQUITY TIER

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

c EIN-PN 90-6169542-001	**d** Entity code C	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 0

a Name of MTIA, CCT, PSA, or 103-12 IE: NT R2000 INDEX FUND DC NL 3

b Name of sponsor of entity listed in (a): NORTHERN TRUST INVESTMENTS, INC.

c EIN-PN 45-6138589-107	**d** Entity code C	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 14573287

a Name of MTIA, CCT, PSA, or 103-12 IE: BLACKROCK MID CAPITALIZATION EQ IDX

b Name of sponsor of entity listed in (a): BLACKROCK INSTITUTIONAL TRUST COMPANY, N.A.

c EIN-PN 45-4379242-001	**d** Entity code C	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 26186391

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

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

c EIN-PN 04-3022712-135	**d** Entity code C	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 507882651

a Name of MTIA, CCT, PSA, or 103-12 IE: VANGUARD RETIRE INCOME&GROWTH

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

c EIN-PN 65-3201654-002	**d** Entity code C	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 164664

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

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b Name of plan sponsor	**c** EIN-PN

a Plan name

b Name of plan sponsor	**c** EIN-PN

a Plan name

b Name of plan sponsor	**c** EIN-PN

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

2022

This Form is Open to Public Inspection

For calendar plan year 2022 or fiscal plan year beginning 01/01/2022 and ending 12/31/2022

A Name of plan
TE CONNECTIVITY RETIREMENT SAVINGS AND INVESTMENT PLAN

B Three-digit plan number (PN) ▶ 008

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

D Employer Identification Number (EIN)
23-0332575

Part I Asset and Liability Statement

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

Assets		(a) Beginning of Year	(b) End of Year
a Total noninterest-bearing cash	1a	0	0
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)	753070	539981
(2) Participant contributions	1b(2)	0	0
(3) Other	1b(3)	277006394	334132724
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)	3505059	735639
(2) U.S. Government securities	1c(2)	0	0
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)	0	0
(B) All other	1c(3)(B)	0	0
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)	0	0
(B) Common	1c(4)(B)	0	0
(5) Partnership/joint venture interests	1c(5)	0	0
(6) Real estate (other than employer real property)	1c(6)	0	0
(7) Loans (other than to participants)	1c(7)	0	0
(8) Participant loans	1c(8)	23453984	22976528
(9) Value of interest in common/collective trusts	1c(9)	2065715700	1453983291
(10) Value of interest in pooled separate accounts	1c(10)	0	0
(11) Value of interest in master trust investment accounts	1c(11)	0	0
(12) Value of interest in 103-12 investment entities	1c(12)	0	0
(13) Value of interest in registered investment companies (e.g., mutual funds)	1c(13)	912576663	834066217
(14) Value of funds held in insurance company general account (unallocated contracts)	1c(14)	0	0
(15) Other	1c(15)	154216632	121204495

		(a) Beginning of Year	(b) End of Year
1d Employer-related investments:			
(1) Employer securities	1d(1)	0	0
(2) Employer real property	1d(2)	0	0
e Buildings and other property used in plan operation	1e	0	0
f Total assets (add all amounts in lines 1a through 1e)	1f	3437227502	2767638875
Liabilities			
g Benefit claims payable	1g	0	0
h Operating payables	1h	0	0
i Acquisition indebtedness	1i	0	0
j Other liabilities	1j	279142286	338795781
k Total liabilities (add all amounts in lines 1g through1j)	1k	279142286	338795781
Net Assets			
l Net assets (subtract line 1k from line 1f)	1l	3158085216	2428843094

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)	49466196	
(B) Participants	2a(1)(B)	79249701	
(C) Others (including rollovers)	2a(1)(C)	11897979	
(2) Noncash contributions	2a(2)	0	
(3) Total contributions. Add lines **2a(1)(A), (B), (C),** and line **2a(2)**	2a(3)		140613876
b Earnings on investments:			
(1) Interest:			
(A) Interest-bearing cash (including money market accounts and certificates of deposit)	2b(1)(A)	0	
(B) U.S. Government securities	2b(1)(B)	0	
(C) Corporate debt instruments	2b(1)(C)	0	
(D) Loans (other than to participants)	2b(1)(D)	0	
(E) Participant loans	2b(1)(E)	830554	
(F) Other	2b(1)(F)	0	
(G) Total interest. Add lines **2b(1)(A)** through **(F)**	2b(1)(G)		830554
(2) Dividends: **(A)** Preferred stock	2b(2)(A)	0	
(B) Common stock	2b(2)(B)	0	
(C) Registered investment company shares (e.g. mutual funds)	2b(2)(C)	16746031	
(D) Total dividends. Add lines **2b(2)(A)**, **(B)**, and **(C)**	2b(2)(D)		16746031
(3) Rents	2b(3)		0
(4) Net gain (loss) on sale of assets: **(A)** Aggregate proceeds	2b(4)(A)	0	
(B) Aggregate carrying amount (see instructions)	2b(4)(B)	0	
(C) Subtract line **2b(4)(B)** from line **2b(4)(A)** and enter result	2b(4)(C)		0
(5) Unrealized appreciation (depreciation) of assets: **(A)** Real estate	2b(5)(A)	0	
(B) Other	2b(5)(B)	0	
(C) Total unrealized appreciation of assets. Add lines **2b(5)(A)** and **(B)**	2b(5)(C)		0

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts	2b(6)		-1261403
(7) Net investment gain (loss) from pooled separate accounts	2b(7)		0
(8) Net investment gain (loss) from master trust investment accounts	2b(8)		0
(9) Net investment gain (loss) from 103-12 investment entities	2b(9)		0
(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds)	2b(10)		-613836754
c Other income	2c		0
d Total income. Add all **income** amounts in column (b) and enter total	2d		-456907696
Expenses			
e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)	274309129	
(2) To insurance carriers for the provision of benefits	2e(2)	0	
(3) Other	2e(3)	0	
(4) Total benefit payments. Add lines **2e(1)** through **(3)**	2e(4)		274309129
f Corrective distributions (see instructions)	2f		0
g Certain deemed distributions of participant loans (see instructions)	2g		0
h Interest expense	2h		0
i Administrative expenses: (1) Professional fees	2i(1)		
(2) Contract administrator fees	2i(2)	0	
(3) Investment advisory and management fees	2i(3)	0	
(4) Other	2i(4)	1903499	
(5) Total administrative expenses. Add lines **2i(1)** through **(4)**	2i(5)		1903499
j Total expenses. Add all **expense** amounts in column (b) and enter total	2j		276212628
Net Income and Reconciliation			
k Net income (loss). Subtract line **2j** from line **2d**	2k		-733120324
l Transfers of assets:			
(1) To this plan	2l(1)		3878202
(2) From this plan	2l(2)		0

Part III Accountant's Opinion

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

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

(1) [X] Unmodified **(2)** [ ] Qualified **(3)** [ ] Disclaimer **(4)** [ ] Adverse

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

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

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

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

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

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

Part IV Compliance Questions

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

During the plan year:

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

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

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

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

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

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

SCHEDULE R (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Retirement Plan Information

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

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

OMB No. 1210-0110

2022

This Form is Open to Public Inspection.

For calendar plan year 2022 or fiscal plan year beginning 01/01/2022 and ending 12/31/2022

A Name of plan
TE CONNECTIVITY RETIREMENT SAVINGS AND INVESTMENT PLAN

B Three-digit plan number (PN) ▶ 008

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

D Employer Identification Number (EIN)
23-0332575

Part I Distributions

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

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

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

EIN(s): 84-1455663

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

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

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

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

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

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

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

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

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

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

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

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

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

Part III Amendments

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

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

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

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

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

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

Part V Additional Information for Multiemployer Defined Benefit Pension Plans

13 Enter the following information for each employer that (1) contributed more than 5% of total contributions to the plan during the plan year or (2) was one of the top-ten highest contributors (measured in dollars). See instructions. *Complete as many entries as needed to report all applicable employers.*

a Name of contributing employer

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

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

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

---

a Name of contributing employer

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

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

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

---

a Name of contributing employer

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

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

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

---

a Name of contributing employer

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

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

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

---

a Name of contributing employer

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

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

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

---

a Name of contributing employer

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

☐ Yes.

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

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

☐ No. Other. Provide explanation_____

TE CONNECTIVITY RETIREMENT SAVINGS AND INVESTMENT PLAN

FINANCIAL STATEMENTS AND ERISA-REQUIRED SUPPLEMENTAL SCHEDULE

YEARS ENDED DECEMBER 31, 2022 AND 2021



CPAs | CONSULTANTS | WEALTH ADVISORS

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TE CONNECTIVITY RETIREMENT SAVINGS AND INVESTMENT PLAN
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CliftonLarsonAllen LLP
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INDEPENDENT AUDITORS' REPORT

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

Report on the Audit of the Financial Statements

Scope and Nature of the ERISA Section 103(a)(3)(C) Audit

We have performed audits of the accompanying financial statements of TE Connectivity Retirement Savings and Investment Plan, an employee benefit plan subject to the Employee Retirement Income Security Act of 1974 (ERISA), as permitted by ERISA Section 103(a)(3)(C) (ERISA Section 103(a)(3)(C) audit). The financial statements comprise the statements of net assets available for benefits as of December 31, 2022 and 2021, and the related statements of changes in net assets available for benefits for the years then ended, and the related notes to the financial statements.

Management, having determined it is permissible in the circumstances, has elected to have the audits of TE Connectivity Retirement Savings and Investment 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 audits 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, 2022 and 2021, and for the years then ended, stating that the certified investment information, as described in Note 3 to the financial statements, is complete and accurate.

Opinion

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

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

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

CLA (CliftonLarsonAllen LLP) is an independent network member of CLA Global. See CLAglobal.com/disclaimer.

Basis for Opinion

We conducted our audits 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 Financial Statements* section of our report. We are required to be independent of TE Connectivity Retirement Savings and Investment Plan and to meet our other ethical responsibilities in accordance with the relevant ethical requirements relating to our audits. 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 Financial Statements

Management is responsible for the preparation and fair presentation of the financial statements in accordance with accounting principles generally accepted in the United States of America, and for the design, implementation, and maintenance of internal control relevant to the preparation and fair presentation of financial statements that are free from material misstatement, whether due to fraud or error. Management's election of the ERISA Section 103(a)(3)(C) audit does not affect management's responsibility for the financial statements.

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

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

Auditors' Responsibilities for the Audit of the 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 there is a substantial likelihood that, individually or in the aggregate, they would influence the judgment made by a reasonable user based on the financial statements.

In performing an audit in accordance with GAAS, we:

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

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

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

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

Our audits 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 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 — Supplemental Schedule Required by ERISA

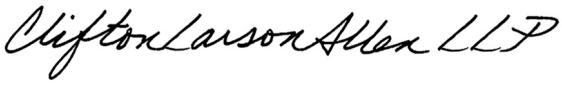
The supplemental schedule of assets held (at end of year) as of December 31, 2022 is presented for purposes of additional analysis and is not a required part of the financial statements but is supplementary information required by the Department of Labor’s Rules and Regulations for Reporting and Disclosure under ERISA. Such information is the responsibility of management and was derived from and relates directly to the underlying accounting and other records used to prepare the financial statements. The information included in the supplemental schedule, other than that agreed to or derived from the certified investment information, has been subjected to auditing procedures applied in the audits of the financial statements and certain additional procedures, including comparing and reconciling such information directly to the underlying accounting and other records used to prepare the financial statements or to the financial statements themselves, and other additional procedures in accordance with GAAS. For information included in the supplemental schedule that agreed to or is derived from the certified investment information, we compared such information to the related certified investment information.

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

In our opinion:

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

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



CliftonLarsonAllen LLP

Baltimore, Maryland
October 3, 2023

TE CONNECTIVITY RETIREMENT SAVINGS AND INVESTMENT PLAN
STATEMENTS OF NET ASSETS AVAILABLE FOR BENEFITS
DECEMBER 31, 2022 AND 2021

	2022	2021
ASSETS		
CASH	$ 735,639	$ 3,505,059
INVESTMENTS (at Fair Value)	2,409,254,003	3,132,508,995
RECEIVABLES		
Company Contributions	539,981	753,070
Accrued Income	1,676,358	1,087,397
Pending Sales	332,456,366	275,918,997
Notes Receivable from Participants	22,976,528	23,453,984
Total Receivables	357,649,233	301,213,448
Total Assets	2,767,638,875	3,437,227,502
LIABILITIES		
PENDING PURCHASES	338,795,781	279,142,286
Total Liabilities	338,795,781	279,142,286
NET ASSETS AVAILABLE FOR BENEFITS	$ 2,428,843,094	$ 3,158,085,216

See accompanying Notes to Financial Statements.

TE CONNECTIVITY RETIREMENT SAVINGS AND INVESTMENT PLAN
STATEMENTS OF CHANGES IN NET ASSETS AVAILABLE FOR BENEFITS
YEARS ENDED DECEMBER 31, 2022 AND 2021

	2022	2021
ADDITIONS TO NET ASSETS ATTRIBUTED TO:		
INVESTMENT INCOME (LOSS)		
Interest and Dividends	$ 16,746,031	$ 16,110,532
Net Appreciation (Depreciation) in Fair Value of Investments	(613,836,754)	437,922,088
Total Investment Income (Loss)	(597,090,723)	454,032,620
INTEREST INCOME ON NOTES RECEIVABLE FROM PARTICIPANTS	830,554	1,077,798
CONTRIBUTIONS		
Company	49,466,196	46,997,652
Participant	79,249,701	76,623,948
Rollover	11,897,979	8,876,414
Total Contributions	140,613,876	132,498,014
OTHER INCOME (LOSS)	(1,261,403)	44,247
Total Additions	(456,907,696)	587,652,679
DEDUCTIONS FROM NET ASSETS ATTRIBUTED TO:		
Benefits Paid to Participants	274,309,129	329,445,376
Administrative Expenses	1,903,499	2,503,363
Total Deductions	276,212,628	331,948,739
NET INCREASE (DECREASE) BEFORE TRANSFERS	(733,120,324)	255,703,940
Transfer of Net Assets from TriNet 401(k) Plan	2,755,836	-
Transfer of Net Assets from Oasis Retirement Savings Plan	1,122,366	-
Transfer of Net Assets from the First Sensor, Inc. 401(k) Plan	-	1,389,456
Transfer of Net Assets from the DRI 401(k) Plan	-	8,417,157
NET INCREASE (DECREASE)	(729,242,122)	265,510,553
NET ASSETS AVAILABLE FOR BENEFITS:		
Beginning of Year	3,158,085,216	2,892,574,663
End of Year	$ 2,428,843,094	$ 3,158,085,216

See accompanying Notes to Financial Statements.

NOTE 1 PLAN DESCRIPTION

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

General

The Plan is a defined contribution plan and is available to all regular (non-agency or non-student/co-op/temp) employees of TE Connectivity Corporation and affiliated companies named in Appendix III of the Plan document (collectively, the Company) who have attained the age of 18. Employees classified as temporary or leased, independent contractors or consultants (or other similar status), employees covered by a collective bargaining agreement (CBA) unless participation is specifically provided for in the CBA, a non-resident alien with no U.S. sourced income, an employee who is eligible to participate in any "Non-U.S. TE Retirement Plan," which is any pension or retirement plan, program, or scheme established outside the U.S. that is either sponsored by a non-U.S. agreement, an employee classified as a co-op student, or an employee of a TE-affiliated company who is not designated to participate by action of the Employee Benefits Administrative Committee are excluded from participation in the Plan. The Plan was originally effective June 29, 2007 and most recently amended effective March 1, 2022. The Plan is subject to the provisions of the Employee Retirement Income Security Act of 1974 (ERISA).

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

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

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

Effective March 1, 2022, the assets and liabilities of TriNet 401(k) Plan attributed to employees of Foundry Medical Innovation, Inc. (dba Toolbox Medical Innovations) were spun off into the Plan and assets of $2,755,836 were subsequently transferred to the Plan. Each TriNet 401(k) participant was 100% vested in amounts transferred into the Plan.

NOTE 1 PLAN DESCRIPTION (CONTINUED)

General (Continued)

Effective March 4, 2022, the assets and liabilities of the Oasis Retirement Savings Plan attributed to employees of Wi, Inc. were spun off into the Plan and assets of $1,122,366 were subsequently transferred to the Plan. Each Oasis Retirement Savings Plan participant was 100% vested in amounts transferred into the Plan.

Contributions

Eligible employees are automatically enrolled in the Plan as participants, contributing 5% of compensation unless an eligible employee declines participation or enrolls at a different contribution percentage. Automatically enrolled participants will have their deferral percentage automatically increased by 1% on January 1 of each year until the participant reaches 10%, unless they have elected otherwise. Plan participants who are deferring less than 10% of compensation as of October 2, 2017, will have their deferral percentage automatically increased by 1% on January 1 of each year until the participant reaches 10%, unless they have elected otherwise. Participants may make tax-deferred contributions of up to 35% of their eligible compensation on a before-tax or after-tax basis or a combination of the two, subject to any restrictions imposed by the Internal Revenue Code (IRC) as defined in the Plan. The Plan allows participants to make Roth contributions to the Plan. Highly compensated employees (HCEs) are subject to a lower annual contribution limit ($19,500 and $19,000 for 2022 and 2021, respectively) and HCEs who are eligible for the Company's nonqualified plan (the TE Connectivity Supplemental Savings and Retirement Plan) are not permitted to make after-tax contributions to the Plan.

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

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

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

NOTE 1 PLAN DESCRIPTION (CONTINUED)

Transition Benefit Contributions

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

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

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

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

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

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

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

Participant Accounts

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

NOTE 1 PLAN DESCRIPTION (CONTINUED)

Vesting

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

Notes Receivable from Participants

Participants may borrow from their fund accounts a minimum of $1,000 up to a maximum equal to the lesser of 50% of their vested account balance or $50,000. Loans are treated as transfers from the investment funds to the participant loan fund. Loans must be repaid in five years unless the proceeds are used to acquire a primary residence. The loans are collateralized by the balance in the participant's account and bear interest at the prime rate coinciding with the rate at the first day of the quarter in which the loan was initiated. Interest rates ranged from 3.25% to 9.50% during 2022 and 2021. Loans are repaid through payroll deductions based upon an established amortization schedule.

Payment of Benefits

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

Forfeitures

Upon termination of employment, nonvested contributions and related investment earnings are forfeited. Nonvested forfeitures may be used to reduce expenses or matching contributions. During 2022 and 2021, forfeitures used to reduce Company matching contributions totaled $918,319 and $1,075,984, respectively. During 2022 and 2021, forfeitures used to reduce plan expenses totaled $-0- and $211,086, respectively. At December 31, 2022 and 2021, forfeited nonvested accounts totaled $772,795 and $578,854, respectively.

NOTE 1 PLAN DESCRIPTION (CONTINUED)

Investment Options

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

NOTE 2 SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

Basis of Accounting

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

Use of Estimates in Preparing Financial Statements

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

Investment Valuation and Income Recognition

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

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

NOTE 2 SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES (CONTINUED)

Notes Receivable from Participants

Notes receivable from participants are measured at their unpaid principal balance plus any accrued but unpaid interest. Interest income is recorded on the accrual basis. Related fees are recorded as administrative expenses when incurred. No allowance for credit losses has been recorded as of December 31, 2022 and 2021. If a participant ceases to make loan repayments and the Plan administrator deems the participant loan to be in default, the participant loan balance is reduced and a benefit payment is recorded.

Payment of Benefits

Benefits are recorded when paid.

Expenses

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

Subsequent Events

Effective March 1, 2023, the assets and liabilities of Erni Electronics 401(k) Plan (Erni Plan) were spun off into the Plan and assets of approximately $1,474,000 were subsequently transferred to the Plan. Each Erni Plan participant was 100% vested in amounts transferred into the Plan.

Effective August 1, 2023, the assets and liabilities of the Linx Acquisitions LLC 401(k) Profit Sharing Plan (Linx Plan) were spun off into the Plan and assets of approximately $1,090,000 were subsequently transferred to the Plan. Each Linx Plan participant was 100% vested in amounts transferred into the Plan.

The Plan has evaluated subsequent events through October 3, 2023, the date the financial statements were available to be issued.

NOTE 3 CERTIFIED INVESTMENTS

Certain information related to investments and notes receivable from participants disclosed in the accompanying financial statements and supplemental schedule of assets (held at end of year), including investments and notes receivable from participants at December 31, 2022 and 2021, interest and dividends, net appreciation (depreciation) in fair value of the investments, and interest income on notes receivable from participants for the years ended December 31, 2022 and 2021, was obtained or derived from information supplied to the Plan administrator and certified as complete and accurate by the Northern Trust Company, the qualified institution.

NOTE 4 FAIR VALUE MEASUREMENTS

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

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

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

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

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

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

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

Following is a description of the valuation methodologies used for assets measured at fair value. There have been no change in valuation methodologies used at December 31, 2022 and 2021.

NOTE 4 FAIR VALUE MEASUREMENTS (CONTINUED)

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

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

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

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

Other Investments: Primarily comprised government and corporate bonds, structured products, and derivatives investments, which are marked to fair value using models that are supported by observable market-based-data (Level 2). As of December 31, 2022 and 2021, derivatives include instruments with a notional value in asset positions of $15,987,894 and $30,301,017 and liability positions of $15,378,107 and $30,104,837, respectively. The Investment Committee has authorized certain investment managers to invest in derivative instruments for hedging purposes. As a global institutional investment, the Plan is in a position to take advantage of derivative instruments to ensure overall investment performance objectives are achieved as specified. Investment managers may utilize derivatives for risk control and substitution. Speculation is not permitted. Under no circumstances is a manager permitted to leverage the Plan's portfolio with derivatives.

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

	2022			
	Level 1	Level 2	Level 3	Total
Equity Securities	$ 2,049,420	$ -	$ -	$ 2,049,420
Commingled Equity Funds	-	2,006,345,054	-	2,006,345,054
Commingled Bond Funds	-	164,246,140	-	164,246,140
Short-Term Investment Funds	-	26,573,690	-	26,573,690
Other Investments	-	210,039,699	-	210,039,699
Total Investments at Fair Value	$ 2,049,420	$ 2,407,204,583	$ -	$ 2,409,254,003

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

NOTE 5 PLAN TERMINATION

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

NOTE 6 RELATED PARTY TRANSACTIONS AND PARTY IN INTEREST TRANSACTIONS

Fees expensed for Empower Retirement, the record keeper of the Plan and Northern Trust Company, the qualified institution of the Plan, during the years ended December 31, 2022 and 2021 qualify as party-in-interest transactions. These party-in-interest transactions are exempt from the prohibited transaction rules of ERISA.

NOTE 7 TAX STATUS

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

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

NOTE 8 RISKS AND UNCERTAINTIES

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

The Plan's investments include derivative financial instruments that are held by a custodian. Such instruments expose the Plan to credit risk and potential losses if a counterparty fails to perform according to the terms of its agreement. With respect to counterparty net asset positions at fiscal year-end 2022, we have assessed the likelihood of counterparty default as remote.

TE CONNECTIVITY RETIREMENT SAVINGS AND INVESTMENT PLAN
SCHEDULE H, LINE 4i—SCHEDULE OF ASSETS (HELD AT END OF YEAR)
EIN 23-0332575, PLAN 008
DECEMBER 31, 2022

See Attached

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
Russian Federation - RUB							
GAZPROM PJSC RUB5(RUB) SEDOL: B59L4L7							
301,440.00	162.7200000	0.00	671,922.15	1,054,713.74	- 377,397.56	- 5,394.03	- 382,791.59
LUKOIL PJSC SEDOL: B59SNS8							
9,893.00	4,072.5000000	96,721.01	551,907.43	680,503.34	- 132,869.24	4,273.33	- 128,595.91
MMC NORILSK NICKEL PJSC SEDOL: B5B1TX2							
854.00	15,300.0000000	12,278.86	178,989.04	180,418.48	17,816.41	- 19,245.85	- 1,429.44
ROSNEFT OIL CO RUB0.01(RUB) SEDOL: B59SS16							
58,719.00	364.0000000	0.00	292,790.63	416,938.65	- 138,271.89	14,123.87	- 124,148.02
SBERBANK OF RUSSIA SEDOL: 4767981							
175,770.00	141.2100000	0.00	340,006.60	608,686.64	- 265,832.53	- 2,847.51	- 268,680.04
Total RUB		108,999.87	2,035,615.85	2,941,260.85	- 896,554.81	- 9,090.19	- 905,645.00
Total Russian Federation		108,999.87	2,035,615.85	2,941,260.85	- 896,554.81	- 9,090.19	- 905,645.00

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
Spain - EUR							
LETS GOWEX SA EUR0.01 SEDOL: B9JHSH7							
1,627.00	7.9500000	0.00	13,804.51	46,100.79	- 21,786.54	- 10,509.74	- 32,296.28
Total EUR		0.00	13,804.51	46,100.79	- 21,786.54	- 10,509.74	- 32,296.28
Total Spain		0.00	13,804.51	46,100.79	- 21,786.54	- 10,509.74	- 32,296.28
Total Common Stock							
548,303.00		**108,999.87**	**2,049,420.36**	**2,987,361.64**	**- 918,341.35**	**- 19,599.93**	**- 937,941.28**
Funds - common stock							
International Region - USD							
MFO VANGUARD DEVELOPED MARKETS INDEX INSTL CUSIP: 921943882							
1,765,724.32	13.5300000	0.00	23,890,250.05	24,586,804.10	- 696,554.05	0.00	- 696,554.05
Total USD		0.00	23,890,250.05	24,586,804.10	- 696,554.05	0.00	- 696,554.05
Total International Region		0.00	23,890,250.05	24,586,804.10	- 696,554.05	0.00	- 696,554.05

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Funds - common stock							
United States - USD							
MFO ARROWSTREET INTL EQUITY ACWI EX US CL C CUSIP: 04281W846							
357,754.90	151.9076000	0.00	54,345,688.25	58,155,712.29	- 3,810,024.04	0.00	- 3,810,024.04
MFO BLACKROCK FDS ADVANTAGE SMALL CAP CORE FD K CUSIP: 09258N802							
2,997,926.05	14.3800000	0.00	43,110,176.60	44,093,444.88	- 983,268.28	0.00	- 983,268.28
MFO BLACKROCK MID CAPITALIZATION EQUITY INDEX NL FUNDM CUSIP: 09257F404							
917,803.48	28.5345000	0.00	26,189,063.40	23,025,410.53	3,163,652.87	0.00	3,163,652.87
MFO FIDELITY GROWTH COMPANY COMMINGLED POOL CLASS 2 CUSIP: 31617E711							
14,433,767.67	35.3500000	0.00	510,233,687.13	175,750,980.05	334,482,707.08	0.00	334,482,707.08
MFO VANGUARD TARGET RETIREMENT INCOME AND GROWTH TRUST I CUSIP: 92212B106							
9,132.78	18.0300000	0.00	164,664.02	165,786.59	- 1,122.57	0.00	- 1,122.57
MFO VANGUARD TARGET RETIREMENT 2020 TRUST I CUSIP: 92202V591							
2,452,278.58	62.3500000	0.00	152,899,569.46	127,046,549.86	25,853,019.60	0.00	25,853,019.60

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Funds - common stock							
MFO VANGUARD TARGET RETIREMENT 2025 TRUST 1 CUSIP: 92202V583							
832,057.18	63.9700000	0.00	53,226,697.80	53,517,032.40	- 290,334.60	0.00	- 290,334.60
MFO VANGUARD TARGET RETIREMENT 2030 TRUST I CUSIP: 92202V575							
4,218,439.15	65.5400000	0.00	276,476,501.89	227,201,495.92	49,275,005.97	0.00	49,275,005.97
MFO VANGUARD TARGET RETIREMENT 2035 TRUST 1 CUSIP: 92202V567							
504,311.44	68.2500000	0.00	34,419,255.78	34,601,001.68	- 181,745.90	0.00	- 181,745.90
MFO VANGUARD TARGET RETIREMENT 2040 TRUST I CUSIP: 92202V559							
1,863,771.96	71.6900000	0.00	133,613,811.81	109,597,303.10	24,016,508.71	0.00	24,016,508.71
MFO VANGUARD TARGET RETIREMENT 2045 TRUST 1 CUSIP: 92202V542							
266,822.72	73.2900000	0.00	19,555,437.15	19,347,514.26	207,922.89	0.00	207,922.89
MFO VANGUARD TARGET RETIREMENT 2050 TRUST I CUSIP: 92202V534							
832,320.88	73.8800000	0.00	61,491,866.61	51,390,699.35	10,101,167.26	0.00	10,101,167.26
MFO VANGUARD TARGET RETIREMENT 2055 TRUST 1 CUSIP: 92202V484							
137,052.78	90.1000000	0.00	12,348,455.48	12,378,021.69	- 29,566.21	0.00	- 29,566.21

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Funds - common stock							
MFO VANGUARD TARGET RETIREMENT 2060 TRUST 1 CUSIP: 92202V211							
290,321.70	47.3500000	0.00	13,746,732.50	13,016,932.38	729,800.12	0.00	729,800.12
MFO VANGUARD TARGET RETIREMENT 2065 TRUST I CUSIP: 92202V146							
186,408.86	29.1300000	0.00	5,430,090.09	5,661,472.14	- 231,382.05	0.00	- 231,382.05
MFO VANGUARD TARGET RETIREMENT 2070 TRUST I CUSIP: 92202M849							
10,605.80	17.7500000	0.00	188,252.95	184,854.85	3,398.10	0.00	3,398.10
MFO VANGUARD WINDSOR II FD ADMIRAL SHS CUSIP: 922018304							
2,334,357.94	66.1500000	0.00	154,417,777.73	148,252,347.95	6,165,429.78	0.00	6,165,429.78
MFO WELLINGTON CIT II MID CAP OPPORTUNITES S3 FUND CUSIP: 94966R428 94966R428							
4,298,681.96	17.2200000	0.00	74,023,303.35	68,961,985.05	5,061,318.30	0.00	5,061,318.30
MFOFIDELITY 500 INDEX-INST PREM CUSIP: 315911750							
2,569,132.04	133.1200000	0.00	342,002,857.16	191,716,037.96	150,286,819.20	0.00	150,286,819.20
NT COLLECTIVE RUSSELL 2000 INDEX FUND - DC -NON LENDING TIER THREE CUSIP: 66586W391							
51,633.29	282.2000000	0.00	14,570,914.44	16,011,165.18	- 1,440,250.74	0.00	- 1,440,250.74
Total USD		0.00	1,985,287,484.90	1,381,323,606.69	603,963,878.21	0.00	603,963,878.21

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Funds - common stock							
Total United States		0.00	1,985,287,484.90	1,381,323,606.69	603,963,878.21	0.00	603,963,878.21
Total Funds - Common Stock							
41,452,466.43		**0.00**	**2,009,177,734.95**	**1,405,910,410.79**	**603,267,324.16**	**0.00**	**603,267,324.16**
Total Equities							
42,000,769.43		**108,999.87**	**2,011,227,155.31**	**1,408,897,772.43**	**602,348,982.81**	**- 19,599.93**	**602,329,382.88**
Fixed Income							
Government bonds							
Argentina - USD							
ARGENTINA REP AMORTIZING STEP UP 0.125% 07-09-2030 CUSIP: 040114HS2							
128,975.00	26.8859780	308.11	34,676.19	66,423.79	- 31,747.60	0.00	- 31,747.60
Issue Date: 4 Sep 20 Rate: 0.5% Yield to Maturity: 36.5% Maturity Date: 9 Jul 30							
ARGENTINA REP BD 1.0% 07-09-2029 CUSIP: 040114HX1							
15,993.00	26.5608700	76.41	4,247.88	8,716.59	- 4,468.71	0.00	- 4,468.71
Issue Date: 4 Sep 20 Rate: 1% Yield to Maturity: 39.176% Maturity Date: 9 Jul 29							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government bonds							
ARGENTINA REP DUE 07-09-2041 REG CUSIP: 040114HV5							
230,000.00	28.1975740	3,846.11	64,854.42	102,927.30	- 38,072.88	0.00	- 38,072.88
Issue Date: 4 Sep 20 Rate: 3.5% Yield to Maturity: 21.237% Maturity Date: 9 Jul 41							
ARGENTINA REP STEP UP DUE 07-09-2035 CUSIP: 040114HT0							
94,124.00	25.3493480	674.56	23,859.82	43,532.46	- 19,672.64	0.00	- 19,672.64
Issue Date: 4 Sep 20 Rate: 1.5% Yield to Maturity: 24.608% Maturity Date: 9 Jul 35							
Total USD		4,905.19	127,638.31	221,600.14	- 93,961.83	0.00	- 93,961.83
Total Argentina		4,905.19	127,638.31	221,600.14	- 93,961.83	0.00	- 93,961.83
Brazil - USD							
BRAZIL FEDERATIVE REP GLOBAL BD 5 T BOND 01-27-2045 CUSIP: 105756BW9							
200,000.00	74.0817800	4,277.78	148,163.56	163,250.00	- 15,086.44	0.00	- 15,086.44
Issue Date: 1 Aug 14 Rate: 5% Yield to Maturity: 7.4% Maturity Date: 27 Jan 45							
BRAZIL FEDERATIVE REP GLOBAL NT 5.625% DUE 01-07-2041 REG SEDOL: B7YZ7Z3							
110,000.00	84.5502450	2,990.63	93,005.27	101,978.87	- 8,973.60	0.00	- 8,973.60
Issue Date: 7 Oct 09 Rate: 5.625% Yield to Maturity: 7.165% Maturity Date: 7 Jan 41							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government bonds							
Total USD		7,268.41	241,168.83	265,228.87	- 24,060.04	0.00	- 24,060.04
Total Brazil		7,268.41	241,168.83	265,228.87	- 24,060.04	0.00	- 24,060.04
Indonesia - IDR							
INDONESIA(REP OF) 8.25% SNR 15/05/2029 IDR SEDOL: BF4Y9X8							
5,621,000,000.00	107.7807670	3,406.75	389,166.98	425,471.94	3,180.21	- 39,485.17	- 36,304.96
Issue Date: 15 May 18 Rate: 8.25% Yield to Maturity: 6.726% Maturity Date: 15 May 29							
Total IDR		3,406.75	389,166.98	425,471.94	3,180.21	- 39,485.17	- 36,304.96
Indonesia - USD							
REPUBLIC OF INDONESIA 4.35% 01-11-2048 CUSIP: 455780CE4							
220,000.00	85.8784000	4,519.17	188,932.48	218,165.20	- 29,232.72	0.00	- 29,232.72
Issue Date: 11 Dec 17 Rate: 4.35% Yield to Maturity: 5.383% Maturity Date: 11 Jan 48							
Total USD		4,519.17	188,932.48	218,165.20	- 29,232.72	0.00	- 29,232.72
Total Indonesia		7,925.92	578,099.46	643,637.14	- 26,052.51	- 39,485.17	- 65,537.68

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government bonds							
Mexico - MXN							
MEXICO(UNITED MEXICAN STATES) 10% 05/12/24 SEDOL: B05QN14							
7,730,000.00	100.3100610	2,313.91	397,899.53	652,965.57	- 118,398.64	- 136,667.40	- 255,066.04
Issue Date: 30 Dec 04 Rate: 10% Yield to Maturity: 9.811% Maturity Date: 5 Dec 24							
MEXICO(UTD MEX ST) 7.75% GTD SNR 23/11/34 MXN SEDOL: BLT1SS4							
9,480,000.00	90.4210000	2,199.26	439,872.78	446,658.06	- 11,625.42	4,840.14	- 6,785.28
Issue Date: 19 Dec 13 Rate: 7.75% Yield to Maturity: 9.081% Maturity Date: 23 Nov 34							
MEXICO(UTD MEX ST) 8.5% GTD SNR 31/05/2029 MXN SEDOL: B4XH544							
9,030,000.00	97.3310000	2,516.41	451,012.29	506,331.44	- 56,262.70	943.55	- 55,319.15
Issue Date: 24 Dec 08 Rate: 8.5% Yield to Maturity: 9.054% Maturity Date: 31 May 29							
MEXICO(UTD MEX ST) 8% GTD SNR 07/11/47 MXN100 SEDOL: BDH3PR4							
7,850,000.00	89.2540000	2,058.90	359,539.65	444,118.51	- 77,785.29	- 6,793.57	- 84,578.86
Issue Date: 23 Feb 17 Rate: 8% Yield to Maturity: 9.095% Maturity Date: 7 Nov 47							
Total MXN		9,088.48	1,648,324.25	2,050,073.58	- 264,072.05	- 137,677.28	- 401,749.33

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government bonds							
Mexico - USD							
UNITED MEXICAN STS 3.5% DUE 02-12-2034 REG CUSIP: 91087BAR1							
200,000.00	80.1311950	2,702.78	160,262.39	198,912.00	- 38,649.61	0.00	- 38,649.61
Issue Date: 12 Jan 22 Rate: 3.5% Call Date: 12 Nov 33 Call Price: 100.00 Yield to Maturity: 5.97% Maturity Date: 12 Feb 34							
UTD MEXICAN STS TRANCHE # TR 00026 4.75 DUE 03-08-2044 CUSIP: 91086QBB3							
20,000.00	80.6024500	298.19	16,120.49	20,950.00	- 4,829.51	0.00	- 4,829.51
Issue Date: 8 Mar 12 Rate: 4.75% Yield to Maturity: 6.439% Maturity Date: 8 Mar 44							
Total USD		3,000.97	176,382.88	219,862.00	- 43,479.12	0.00	- 43,479.12
Total Mexico		12,089.45	1,824,707.13	2,269,935.58	- 307,551.17	- 137,677.28	- 445,228.45
Peru - USD							
PERU REP US$ GLOBAL BD 5.625% DUE 11-18-2050 REG SEDOL: B84L725							
40,000.00	98.7542750	268.75	39,501.71	44,972.00	- 5,470.29	0.00	- 5,470.29
Issue Date: 18 Nov 10 Rate: 5.625% Yield to Maturity: 5.714% Maturity Date: 18 Nov 50							
Total USD		268.75	39,501.71	44,972.00	- 5,470.29	0.00	- 5,470.29

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government bonds							
Total Peru		268.75	39,501.71	44,972.00	- 5,470.29	0.00	- 5,470.29
Russian Federation - RUB							
RUSSIAN FEDERATION 6.9% SNR 23/05/2029 RUB1000 SEDOL: BFX1TW9							
19,748,000.00	31.0000000	0.00	83,861.37	305,403.26	- 189,929.05	- 31,612.84	- 221,541.89
Issue Date: 21 Feb 18 Yield to Maturity: 33.944% Maturity Date: 23 May 29							
RUSSIAN FEDERATION 7.25% SNR 10/05/34 RUB1000 SEDOL: BYWR3W9							
1,080,000.00	31.0000000	0.00	4,586.30	16,833.17	- 10,015.89	- 2,230.98	- 12,246.87
Issue Date: 21 Feb 18 Rate: 7.25% Yield to Maturity: 26.941% Maturity Date: 10 May 34							
RUSSIAN FEDERATION 7.65% SNR 10/04/30 RUB1000 SEDOL: BJLSQR4							
16,390,000.00	31.0000000	0.00	69,601.37	266,877.05	- 160,289.92	- 36,985.76	- 197,275.68
Issue Date: 24 Apr 19 Yield to Maturity: 33.375% Maturity Date: 10 Apr 30							
RUSSIAN FEDERATION 7.7% SNR 16/03/2039 RUB1000 SEDOL: BJXXZL4							
14,100,000.00	31.0000000	0.00	59,876.71	248,403.71	- 157,459.52	- 31,067.48	- 188,527.00
Issue Date: 5 Jun 19 Rate: 7.7% Yield to Maturity: 25.92% Maturity Date: 16 Mar 39							
Total RUB		0.00	217,925.75	837,517.19	- 517,694.38	- 101,897.06	- 619,591.44

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government bonds							
Total Russian Federation		0.00	217,925.75	837,517.19	- 517,694.38	- 101,897.06	- 619,591.44
United States - USD							
UNITED STATES OF AMER TREAS BONDS 3% DUE08-15-2052 SEDOL: BQHM4F3							
190,000.00	83.1562530	2,137.50	157,996.88	172,101.90	- 14,105.02	0.00	- 14,105.02
Issue Date: 15 Aug 22 Rate: 3% Yield to Maturity: 3.972% Maturity Date: 15 Aug 52							
UNITED STATES OF AMER TREAS BONDS 4.0% 11-15-2042 SEDOL: BL56GP6							
400,000.00	98.5468750	2,076.25	394,187.50	398,500.33	- 4,312.83	0.00	- 4,312.83
Issue Date: 15 Nov 22 Rate: 4% Yield to Maturity: 4.107% Maturity Date: 15 Nov 42							
UNITED STATES OF AMER TREAS NOTES DTD 10/31/2022 4.125% 10-31-2027 SEDOL: BNTVWV9							
10,000.00	100.5313000	69.51	10,053.13	9,937.89	115.24	0.00	115.24
Issue Date: 31 Oct 22 Rate: 4.125% Yield to Maturity: 4.002% Maturity Date: 31 Oct 27							
UNITED STATES OF AMER TREAS NOTES 2.875%DUE 05-15-2032 REG SEDOL: BPSLLY0							
10,000.00	92.4844000	36.53	9,248.44	9,573.05	- 324.61	0.00	- 324.61
Issue Date: 15 May 22 Rate: 2.875% Yield to Maturity: 3.836% Maturity Date: 15 May 32							
UNITED STATES OF AMER TREAS NOTES 3.5% 09-15-2025 SEDOL: BNHSXS6							
10,000.00	98.0820000	103.45	9,808.20	9,769.53	38.67	0.00	38.67
Issue Date: 15 Sep 22 Rate: 3.5% Yield to Maturity: 4.255% Maturity Date: 15 Sep 25							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government bonds							
UNITED STATES OF AMER TREAS NOTES 4.125% 09-30-2027 SEDOL: BN6ML41							
140,000.00	100.5351570	1,459.62	140,749.22	139,748.44	1,000.78	0.00	1,000.78
Issue Date: 30 Sep 22 Rate: 4.125% Yield to Maturity: 3.999% Maturity Date: 30 Sep 27							
UNITED STATES TREAS BDS DTD 00271 1.125%DUE 08-15-2040 SEDOL: BKVKF47							
1,390,000.00	62.5781250	5,864.06	869,835.94	1,331,141.94	- 461,306.00	0.00	- 461,306.00
Issue Date: 15 Aug 20 Rate: 1.125% Yield to Maturity: 4.142% Maturity Date: 15 Aug 40							
UNITED STATES TREAS BDS DTD 08/15/2020 1.375% 08-15-2050 SEDOL: BMDNWD6							
20,000.00	56.1445500	103.13	11,228.91	18,762.54	- 7,533.63	0.00	- 7,533.63
Issue Date: 15 Aug 20 Rate: 1.375% Yield to Maturity: 4.017% Maturity Date: 15 Aug 50							
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052 SEDOL: BQXS7C3							
10,000.00	101.0313000	50.83	10,103.13	10,859.31	- 756.18	0.00	- 756.18
Issue Date: 15 Nov 22 Rate: 4% Yield to Maturity: 3.94% Maturity Date: 15 Nov 52							
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG SEDOL: BLDBLR0							
20,000.00	68.9414000	131.25	13,788.28	19,646.88	- 5,858.60	0.00	- 5,858.60
Issue Date: 15 Aug 21 Rate: 1.75% Yield to Maturity: 4.162% Maturity Date: 15 Aug 41							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government bonds							
UNITED STATES TREAS BDS 1.875% DUE 02-15-2051 REG SEDOL: BM9WFN8							
130,000.00	64.1835920	914.06	83,438.67	126,607.33	- 43,168.66	0.00	- 43,168.66
Issue Date: 15 Feb 21 Rate: 1.875% Yield to Maturity: 4.01% Maturity Date: 15 Feb 51							
UNITED STATES TREAS BDS 1.875% 11-15-2051 SEDOL: BMCNFZ0							
45,000.00	63.9765560	107.22	28,789.45	40,985.61	- 12,196.16	0.00	- 12,196.16
Issue Date: 15 Nov 21 Rate: 1.875% Yield to Maturity: 3.986% Maturity Date: 15 Nov 51							
UNITED STATES TREAS BDS 15/05/2042 3.25%DUE 05-15-2042 REG SEDOL: BMDPZG6							
110,000.00	88.2656270	454.28	97,092.19	110,326.56	- 13,234.37	0.00	- 13,234.37
Issue Date: 15 May 22 Rate: 3.25% Yield to Maturity: 4.136% Maturity Date: 15 May 42							
UNITED STATES TREAS BDS 2.25% 05-15-2041 REG SEDOL: BMCXZ94							
40,000.00	75.7109500	114.36	30,284.38	40,880.47	- 10,596.09	0.00	- 10,596.09
Issue Date: 15 May 21 Rate: 2.25% Yield to Maturity: 4.152% Maturity Date: 15 May 41							
UNITED STATES TREAS BDS 2.25% DUE 05-15-2051 REG SEDOL: BMHV4V8							
30,000.00	72.4218670	90.54	21,726.56	30,516.74	- 8,790.18	0.00	- 8,790.18
Issue Date: 15 May 21 Rate: 2.375% Yield to Maturity: 4.011% Maturity Date: 15 May 51							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government bonds							
UNITED STATES TREAS BDS 3.625 DUE 08-15-2043 SEDOL: BCZQWC2							
60,000.00	92.5586000	815.63	55,535.16	62,718.75	- 7,183.59	0.00	- 7,183.59
Issue Date: 15 Aug 13 Rate: 3.625% Yield to Maturity: 4.166% Maturity Date: 15 Aug 43							
UNITED STATES TREAS NTS DTD 10/31/2022 4% 10-31-2029 SEDOL: BNTVWS6							
240,000.00	100.2656250	1,617.68	240,637.50	239,608.13	1,029.37	0.00	1,029.37
Issue Date: 31 Oct 22 Rate: 4% Yield to Maturity: 3.954% Maturity Date: 31 Oct 29							
UNITED STS TREAS NTS 0.25% 11-15-2023 SEDOL: BN7JWS2							
10,000.00	96.1563000	3.18	9,615.63	10,010.16	- 394.53	0.00	- 394.53
Issue Date: 15 Nov 20 Rate: 0.25% Yield to Maturity: 4.784% Maturity Date: 15 Nov 23							
Total USD		16,149.08	2,194,119.17	2,781,695.56	- 587,576.39	0.00	- 587,576.39
Total United States		16,149.08	2,194,119.17	2,781,695.56	- 587,576.39	0.00	- 587,576.39
Total Government Bonds							
5,710,532,092.00		**48,606.80**	**5,223,160.36**	**7,064,586.48**	**- 1,562,366.61**	**- 279,059.51**	**- 1,841,426.12**

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government agencies							
Mexico - USD							
PEMEX PROJ FDG MASTER TR GTD BD 6.625% DUE 06-15-2035 REG SEDOL: B7GPR51							
10,000.00	72.5901000	29.44	7,259.01	10,912.67	- 3,653.66	0.00	- 3,653.66
Issue Date: 15 Dec 05 Rate: 6.625% Yield to Maturity: 10.647% Maturity Date: 15 Jun 35							
PETROLEOS MEXICANOS GTD 6.875% DUE 08-04-2026 REG CUSIP: 71654QCB6							
60,000.00	94.4525500	1,684.38	56,671.53	59,889.00	- 3,217.47	0.00	- 3,217.47
Issue Date: 4 Aug 16 Rate: 6.875% Yield to Maturity: 8.963% Maturity Date: 4 Aug 26							
PETROLEOS MEXICANOS 6.375% 01-23-2045 CUSIP: 71654QBR2							
10,000.00	61.9627000	279.79	6,196.27	9,925.20	- 3,728.93	0.00	- 3,728.93
Issue Date: 23 Jul 14 Rate: 6.375% Yield to Maturity: 10.989% Maturity Date: 23 Jan 45							
Total USD		1,993.61	70,126.81	80,726.87	- 10,600.06	0.00	- 10,600.06
Total Mexico		1,993.61	70,126.81	80,726.87	- 10,600.06	0.00	- 10,600.06
United States - USD							
SMALL BUSINESS ADMIN GTD DEV PARTN SER 2019-25G CL 1 2.69% FIXED 07-01-2044 CUSIP: 83162CC68							
22,557.55	87.6102240	303.40	19,762.72	22,557.55	- 2,794.83	0.00	- 2,794.83
Issue Date: 17 Jul 19 Rate: 2.69% Yield to Maturity: 4.065% Maturity Date: 1 Jul 44							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government agencies							
SMALL BUSINESS ADMIN GTD SER 2019-20D CL 1 2.98% 04-01-2039 SEDOL: BK6NXF8							
21,292.46	92.2071010	158.63	19,633.16	21,292.46	- 1,659.30	0.00	- 1,659.30
Issue Date: 17 Apr 19 Rate: 2.98% Yield to Maturity: 4.043% Maturity Date: 1 Apr 39							
Total USD		462.03	39,395.88	43,850.01	- 4,454.13	0.00	- 4,454.13
Total United States		462.03	39,395.88	43,850.01	- 4,454.13	0.00	- 4,454.13
Total Government Agencies							
123,850.01		**2,455.64**	**109,522.69**	**124,576.88**	**- 15,054.19**	**0.00**	**- 15,054.19**
Corporate bonds							
Australia - USD							
BHP BILLITON FIN 5% DUE 09-30-2043 SEDOL: BFD3PF0							
10,000.00	97.5198000	126.39	9,751.98	9,998.50	- 246.52	0.00	- 246.52
Issue Date: 30 Sep 13 Rate: 5% Yield to Maturity: 5.196% Maturity Date: 30 Sep 43							
GLENCORE FDG LLC 4% DUE 03-27-2027 SEDOL: BYQ47H9							
120,000.00	94.5106500	1,253.33	113,412.78	118,725.32	- 5,312.54	0.00	- 5,312.54
Issue Date: 27 Mar 17 Rate: 4% Call Date: 27 Dec 26 Call Price: 100.00 Yield to Maturity: 5.465% Maturity Date: 27 Mar 27							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
PVTPL COMMONWEALTH BANK AUST 3.9% 07-12-2047 SEDOL: BF550C6							
10,000.00	82.3592000	183.08	8,235.92	9,963.10	- 1,727.18	0.00	- 1,727.18
Issue Date: 12 Jul 17 Rate: 3.9% Yield to Maturity: 5.178% Maturity Date: 12 Jul 47							
PVTPL1 GLENCORE FDG LLC GTD 4.125% DUE 05-30-2023 BEO SEDOL: BB18C25							
10,000.00	99.4800000	35.52	9,948.00	10,290.50	- 342.50	0.00	- 342.50
Rate: 4.125% Yield to Maturity: 5.397% Maturity Date: 30 May 23							
Total USD		1,598.32	141,348.68	148,977.42	- 7,628.74	0.00	- 7,628.74
Total Australia		1,598.32	141,348.68	148,977.42	- 7,628.74	0.00	- 7,628.74
Belgium - USD							
ANHEUSER BUSCH INBEV WOR 5.55% 01-23-2049 SEDOL: BJ555R4							
10,000.00	99.7861000	243.58	9,978.61	11,979.90	- 2,001.29	0.00	- 2,001.29
Issue Date: 23 Jan 19 Rate: 5.55% Call Date: 23 Jul 48 Call Price: 100.00 Yield to Maturity: 5.565% Maturity Date: 23 Jan 49							
ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046 SEDOL: BJXS2M9							
150,000.00	91.6535130	3,062.50	137,480.27	149,747.54	- 12,267.27	0.00	- 12,267.27
Issue Date: 1 Feb 19 Rate: 4.9% Call Date: 1 Aug 45 Call Price: 100.00 Yield to Maturity: 5.545% Maturity Date: 1 Feb 46							

Asset Detail - Base Currency

Description/Asset ID / Investment Mgr ID / Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	Translation	Total
Fixed Income							
Corporate bonds							
ANHEUSER-BUSCH FIXED 4.35% DUE 06-01-2040 SEDOL: BM8GDK4							
50,000.00	88.2999000	181.25	44,149.95	49,968.50	- 5,818.55	0.00	- 5,818.55
Issue Date: 3 Apr 20 Rate: 4.35% Call Date: 1 Dec 39 Call Price: 100.00 Yield to Maturity: 5.394% Maturity Date: 1 Jun 40							
ANHEUSER-BUSCH 3.5% DUE 06-01-2030 SEDOL: BM8GDL5							
20,000.00	91.3018500	58.33	18,260.37	19,958.00	- 1,697.63	0.00	- 1,697.63
Issue Date: 3 Apr 20 Rate: 3.5% Call Date: 1 Mar 30 Call Price: 100.00 Yield to Maturity: 4.912% Maturity Date: 1 Jun 30							
ANHEUSER-BUSCH 4.6% DUE 04-15-2048 SEDOL: BDZ78X5							
8,000.00	87.5920000	77.69	7,007.36	8,670.32	- 1,662.96	0.00	- 1,662.96
Issue Date: 4 Apr 18 Rate: 4.6% Call Date: 15 Oct 47 Call Price: 100.00 Yield to Maturity: 5.515% Maturity Date: 15 Apr 48							
Total USD		3,623.35	216,876.56	240,324.26	- 23,447.70	0.00	- 23,447.70
Total Belgium		3,623.35	216,876.56	240,324.26	- 23,447.70	0.00	- 23,447.70
Brazil - USD							
PETROBRAS GLOBAL FINANCE BNDS 6.85% DUE 06-05-2115 REG SEDOL: BZ0C914							
80,000.00	84.1264880	395.78	67,301.19	64,856.00	2,445.19	0.00	2,445.19
Issue Date: 5 Jun 15 Rate: 6.85% Yield to Maturity: 8.142% Maturity Date: 5 Jun 15							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
SUZANO AUSTRIA GMBH 3.125% 01-15-2032 SEDOL: BND7ML3							
20,000.00	77.9671000	288.19	15,593.42	19,725.40	- 4,131.98	0.00	- 4,131.98
Issue Date: 1 Jul 21 Rate: 3.125% Call Date: 15 Oct 31 Call Price: 100.00 Yield to Maturity: 6.367% Maturity Date: 15 Jan 32							
SUZANO AUSTRIA GMBH 3.75% DUE 01-15-2031BEO SEDOL: BLF7RQ7							
90,000.00	83.9321890	1,556.25	75,538.97	93,381.10	- 17,842.13	0.00	- 17,842.13
Issue Date: 14 Sep 20 Rate: 3.75% Call Date: 15 Oct 30 Call Price: 100.00 Yield to Maturity: 6.467% Maturity Date: 15 Jan 31							
VALE OVERSEAS LTD 6.875% DUE 11-21-2036 SEDOL: B1HMKF0							
96,000.00	105.5683020	733.33	101,345.57	105,249.09	- 3,903.52	0.00	- 3,903.52
Issue Date: 21 Nov 06 Rate: 6.875% Yield to Maturity: 6.267% Maturity Date: 21 Nov 36							
Total USD		2,973.55	259,779.15	283,211.59	- 23,432.44	0.00	- 23,432.44
Total Brazil		2,973.55	259,779.15	283,211.59	- 23,432.44	0.00	- 23,432.44
Canada - USD							
APACHE FIN CDA 7.75% DUE 12-15-2029 SEDOL: 2528997							
10,000.00	104.5552000	34.44	10,455.52	12,625.00	- 2,169.48	0.00	- 2,169.48
Issue Date: 13 Dec 99 Rate: 7.75% Yield to Maturity: 6.913% Maturity Date: 15 Dec 29							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
BANK MONTREAL MEDIUM TERM SR NTS 1.85% 05-01-2025 CUSIP: 06367WB85							
70,000.00	93.3327710	215.83	65,332.94	69,946.80	- 4,613.86	0.00	- 4,613.86
Issue Date: 27 Apr 20 Rate: 1.85% Yield to Maturity: 4.904% Maturity Date: 1 May 25							
BANK MONTREAL QUE 3.803% 12-15-2032 CUSIP: 06368BGS1							
10,000.00	88.1958000	16.90	8,819.58	9,308.20	- 488.62	0.00	- 488.62
Issue Date: 12 Dec 17 Rate: 3.803% Call Date: 15 Dec 27 Call Price: 100.00 Yield to Maturity: 5.347% Maturity Date: 15 Dec 32							
BANK NOVA SCOTIA B C 1.3% DUE 06-11-2025BEO CUSIP: 064159VL7							
40,000.00	91.6951250	28.89	36,678.05	39,911.20	- 3,233.15	0.00	- 3,233.15
Issue Date: 11 Jun 20 Rate: 1.3% Yield to Maturity: 4.944% Maturity Date: 11 Jun 25							
BARRICK N AMER FIN 5.7% DUE 05-30-2041 SEDOL: B4TYCN7							
30,000.00	100.9672000	147.25	30,290.16	32,833.20	- 2,543.04	0.00	- 2,543.04
Issue Date: 1 Jun 11 Rate: 5.7% Yield to Maturity: 5.614% Maturity Date: 30 May 41							
BARRICK N AMER FIN 5.75% DUE 05-01-2043 SEDOL: BCRWZ96							
30,000.00	101.6275330	287.50	30,488.26	35,716.50	- 5,228.24	0.00	- 5,228.24
Issue Date: 2 May 13 Rate: 5.75% Yield to Maturity: 5.614% Maturity Date: 1 May 43							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
PVTPL BAUSCH HEALTH COS INC FIXED 7.25% 05-30-2029 CUSIP: 071734AF4							
10,000.00	48.2800000	62.43	4,828.00	10,975.00	- 6,147.00	0.00	- 6,147.00
Issue Date: 23 May 19 Rate: 7.25% Call Date: 30 May 24 Call Price: 103.62 Yield to Maturity: 23.076% Maturity Date: 30 May 29							
PVTPL GFL ENVIRONMENTAL INC SR SECD NT 144A 4.25% DUE 06-01-2025/04-29-2020 BEOCUSIP: 36168QAJ3							
20,000.00	95.5024000	70.83	19,100.48	20,000.00	- 899.52	0.00	- 899.52
Issue Date: 29 Apr 20 Rate: 4.25% Call Date: 1 Jun 24 Call Price: 100.00 Yield to Maturity: 6.28% Maturity Date: 1 Jun 25							
PVTPL MEG ENERGY CORP 5.875% DUE 02-01-2029/02-02-2021 BEO CUSIP: 552704AF5							
10,000.00	94.3025000	244.79	9,430.25	10,000.00	- 569.75	0.00	- 569.75
Issue Date: 2 Feb 21 Rate: 5.875% Call Date: 1 Feb 24 Call Price: 102.93 Yield to Maturity: 7.04% Maturity Date: 1 Feb 29							
PVTPL 1011778 B C UNLIMITED LIAB CO/NEW 3.5% DUE 02-15-2029/11-09-2020 BEO CUSIP: 68245XAP4							
10,000.00	85.7814000	132.22	8,578.14	10,000.00	- 1,421.86	0.00	- 1,421.86
Issue Date: 9 Nov 20 Rate: 3.5% Call Date: 15 Feb 24 Call Price: 100.00 Yield to Maturity: 6.336% Maturity Date: 15 Feb 29							
PVTPL 1011778 B C UNLIMITED LIABILITY CO 3.875% DUE 01-15-2028 CUSIP: 68245XAH2							
10,000.00	89.4545000	114.10	8,945.45	10,025.00	- 1,079.55	0.00	- 1,079.55
Issue Date: 24 Sep 19 Rate: 3.875% Call Date: 15 Sep 24 Call Price: 100.00 Yield to Maturity: 6.351% Maturity Date: 15 Jan 28							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
ROYAL BK CDA GLOBAL MEDIUM TERM SR BK NT1.15% DUE 06-10-2025 SEDOL: BMGDBY7							
40,000.00	91.6069250	26.83	36,642.77	39,860.80	- 3,218.03	0.00	- 3,218.03
Issue Date: 10 Jun 20 Rate: 1.15% Yield to Maturity: 4.831% Maturity Date: 10 Jun 25							
TORONTO DOMINION BK 4.456% 06-08-2032 CUSIP: 89115A2E1							
70,000.00	95.2914570	199.28	66,704.02	70,226.60	- 3,522.58	0.00	- 3,522.58
Issue Date: 8 Jun 22 Rate: 4.456% Yield to Maturity: 5.09% Maturity Date: 8 Jun 32							
Total USD		1,581.29	336,293.62	371,428.30	- 35,134.68	0.00	- 35,134.68
Total Canada		1,581.29	336,293.62	371,428.30	- 35,134.68	0.00	- 35,134.68
China - USD							
NXP B V / NXP FDG LLC / NXP USA INC SR NT 2.7% 05-01-2025 CUSIP: 62954HAW8							
30,000.00	94.1945000	135.00	28,258.35	30,220.70	- 1,962.35	0.00	- 1,962.35
Issue Date: 1 May 22 Rate: 2.7% Call Date: 1 Apr 25 Call Price: 100.00 Yield to Maturity: 5.376% Maturity Date: 1 May 25							
PROSUS N V NT 144A 3.061% 07-13-2031 CUSIP: 74365PAF5							
200,000.00	77.3732750	2,856.93	154,746.55	200,000.00	- 45,253.45	0.00	- 45,253.45
Issue Date: 13 Jul 21 Rate: 3.061% Call Date: 13 Apr 31 Call Price: 100.00 Yield to Maturity: 6.565% Maturity Date: 13 Jul 31							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
SINOPEC GROUP 4.375% DUE 04-10-2024 CUSIP: 82937WAE5							
200,000.00	99.2560950	1,968.75	198,512.19	199,534.00	- 1,021.81	0.00	- 1,021.81
Issue Date: 10 Apr 14 Rate: 4.375% Yield to Maturity: 4.977% Maturity Date: 10 Apr 24							
Total USD		4,960.68	381,517.09	429,754.70	- 48,237.61	0.00	- 48,237.61
Total China		4,960.68	381,517.09	429,754.70	- 48,237.61	0.00	- 48,237.61
Colombia - USD							
ECOPETROL S A 5.875% DUE 05-28-2045 SEDOL: BMQXLW5							
230,000.00	69.6459350	1,238.65	160,185.65	213,836.00	- 53,650.35	0.00	- 53,650.35
Issue Date: 28 May 14 Rate: 5.875% Yield to Maturity: 9.062% Maturity Date: 28 May 45							
Total USD		1,238.65	160,185.65	213,836.00	- 53,650.35	0.00	- 53,650.35
Total Colombia		1,238.65	160,185.65	213,836.00	- 53,650.35	0.00	- 53,650.35

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
Denmark - USD							
PVTPL DANSKE BK A/S MEDIUM TERM NTS BOOKENTRY 1.226% DUE 06-22-2024/06-22-2023 CUSIP: 23636AAW1							
200,000.00	93.3930650	61.30	186,786.13	200,000.00	- 13,213.87	0.00	- 13,213.87
Issue Date: 22 Jun 20 Rate: 1.226% Yield to Maturity: 5.962% Maturity Date: 22 Jun 24							
Total USD		61.30	186,786.13	200,000.00	- 13,213.87	0.00	- 13,213.87
Total Denmark		61.30	186,786.13	200,000.00	- 13,213.87	0.00	- 13,213.87
France - USD							
ARCELORMITTAL STEP CPN 7% DUE 10-15-2039 SEDOL: BFLRCV9							
10,000.00	101.9665000	147.78	10,196.65	7,900.00	2,296.65	0.00	2,296.65
Issue Date: 8 Oct 09 Rate: 7% Yield to Maturity: 6.8% Maturity Date: 15 Oct 39							
PVTPL BNP PARIBAS SR NON PFD MED 4.4% 08-14-2028 CUSIP: 09659W2F0							
200,000.00	94.8732350	3,348.89	189,746.47	198,928.00	- 9,181.53	0.00	- 9,181.53
Issue Date: 14 Aug 18 Rate: 4.4% Yield to Maturity: 5.47% Maturity Date: 14 Aug 28							
Total USD		3,496.67	199,943.12	206,828.00	- 6,884.88	0.00	- 6,884.88

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
Total France		3,496.67	199,943.12	206,828.00	- 6,884.88	0.00	- 6,884.88
Hong Kong - USD							
SANDS CHINA LTD FIXED 5.125% DUE 08-08-2025 CUSIP: 80007RAF2							
200,000.00	95.7850250	4,468.75	191,570.05	199,826.00	- 8,255.95	0.00	- 8,255.95
Issue Date: 9 Aug 18 Rate: 5.375% Call Date: 8 Jun 25 Call Price: 100.00 Yield to Maturity: 6.917% Maturity Date: 8 Aug 25							
Total USD		4,468.75	191,570.05	199,826.00	- 8,255.95	0.00	- 8,255.95
Total Hong Kong		4,468.75	191,570.05	199,826.00	- 8,255.95	0.00	- 8,255.95
Ireland - USD							
AERCAP IRELAND CAP / GLOBA 3.0% DUE 10-29-2028 SEDOL: BNVW1T1							
150,000.00	83.9479070	775.00	125,921.86	151,782.00	- 25,860.14	0.00	- 25,860.14
Issue Date: 29 Oct 21 Rate: 3% Call Date: 29 Aug 28 Call Price: 100.00 Yield to Maturity: 6.334% Maturity Date: 29 Oct 28							
AERCAP IRELAND CAP/GLOBA 2.45% DUE 10-29-2026 BEO SEDOL: BNVW1S0							
150,000.00	87.5471200	632.92	131,320.68	149,748.00	- 18,427.32	0.00	- 18,427.32
Issue Date: 29 Oct 21 Rate: 2.45% Call Date: 29 Sep 26 Call Price: 100.00 Yield to Maturity: 6.147% Maturity Date: 29 Oct 26							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
PVTPL PARK AEROSPACE HLDGS LTD GTD 4.5% DUE 03-15-2023 CUSIP: 70014LAC4							
10,000.00	99.7532000	132.50	9,975.32	9,912.50	62.82	0.00	62.82
Rate: 4.5% Yield to Maturity: 5.671% Maturity Date: 15 Mar 23							
PVTPL PARK AEROSPACE HLDGS LTD 144A 5.5% DUE 02-15-2024 BEO CUSIP: 70014LAB6							
20,000.00	98.7259500	415.56	19,745.19	20,000.00	- 254.81	0.00	- 254.81
Issue Date: 3 Feb 17 Rate: 5.5% Yield to Maturity: 6.687% Maturity Date: 15 Feb 24							
Total USD		1,955.98	286,963.05	331,442.50	- 44,479.45	0.00	- 44,479.45
Total Ireland		1,955.98	286,963.05	331,442.50	- 44,479.45	0.00	- 44,479.45
Israel - USD							
TEVA 2.8% DUE 07-21-2023 SEDOL: BD3GP22							
50,000.00	97.7500000	622.22	48,875.00	46,078.97	2,796.03	0.00	2,796.03
Rate: 2.8% Yield to Maturity: 6.974% Maturity Date: 21 Jul 23							
TEVA 3.15% DUE 10-01-2026 SEDOL: BD3GT31							
100,000.00	87.4500000	787.50	87,450.00	88,615.70	- 1,165.70	0.00	- 1,165.70
Issue Date: 21 Jul 16 Rate: 3.15% Yield to Maturity: 7.009% Maturity Date: 1 Oct 26							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
TEVA 5.125% DUE 05-09-2029 SEDOL: BM92G80							
220,000.00	89.0547140	1,628.61	195,920.37	220,000.00	- 24,079.63	0.00	- 24,079.63
Issue Date: 9 Nov 21 Rate: 5.125% Call Date: 9 Feb 29 Call Price: 100.00 Yield to Maturity: 7.306% Maturity Date: 9 May 29							
Total USD		3,038.33	332,245.37	354,694.67	- 22,449.30	0.00	- 22,449.30
Total Israel		3,038.33	332,245.37	354,694.67	- 22,449.30	0.00	- 22,449.30
Italy - USD							
PVTPL INTESA SANPAOLO S P A 144A BD 5.017% DUE 06-26-2024 REG CUSIP: 46115HAT4							
200,000.00	96.1685650	139.36	192,337.13	200,000.00	- 7,662.87	0.00	- 7,662.87
Issue Date: 26 Jun 14 Rate: 5.017% Yield to Maturity: 7.791% Maturity Date: 26 Jun 24							
Total USD		139.36	192,337.13	200,000.00	- 7,662.87	0.00	- 7,662.87
Total Italy		139.36	192,337.13	200,000.00	- 7,662.87	0.00	- 7,662.87

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
Japan - USD							
PVTPL NISSAN MTR LTD 3.522% DUE 09-17-2025 BEO CUSIP: 654744AB7							
260,000.00	92.9717920	2,645.41	241,726.66	260,000.00	- 18,273.34	0.00	- 18,273.34
Issue Date: 17 Sep 20 Rate: 3.522% Call Date: 17 Aug 25 Call Price: 100.00 Yield to Maturity: 6.381% Maturity Date: 17 Sep 25							
Total USD		2,645.41	241,726.66	260,000.00	- 18,273.34	0.00	- 18,273.34
Total Japan		2,645.41	241,726.66	260,000.00	- 18,273.34	0.00	- 18,273.34
Netherlands - USD							
COOPERATIEVE 4.375% DUE 08-04-2025 CUSIP: 21684AAC0							
320,000.00	97.6936470	5,716.67	312,619.67	313,414.40	- 794.73	0.00	- 794.73
Issue Date: 4 Aug 15 Rate: 4.375% Yield to Maturity: 5.337% Maturity Date: 4 Aug 25							
SHELL INTERNATIONAL FIN 4.375% DUE 05-11-2045 SEDOL: BXQ9DY6							
60,000.00	87.9771500	364.58	52,786.29	59,880.60	- 7,094.31	0.00	- 7,094.31
Issue Date: 11 May 15 Rate: 4.375% Yield to Maturity: 5.298% Maturity Date: 11 May 45							
SHELL INTERNATIONAL FIN 4.55 DUE 08-12-2043 REG SEDOL: BCZQWS8							
40,000.00	90.6221500	702.72	36,248.86	41,968.80	- 5,719.94	0.00	- 5,719.94
Issue Date: 12 Aug 13 Rate: 4.55% Yield to Maturity: 5.303% Maturity Date: 12 Aug 43							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
SHELL INTL FIN B V 3.75% DUE 09-12-2046 SEDOL: BD5NF87							
10,000.00	79.4311000	113.54	7,943.11	9,222.80	- 1,279.69	0.00	- 1,279.69
Issue Date: 12 Sep 16 Rate: 3.75% Yield to Maturity: 5.281% Maturity Date: 12 Sep 46							
SHELL INTL FIN B V 4% DUE 05-10-2046 SEDOL: BDB2XM8							
20,000.00	82.0802000	113.33	16,416.04	21,054.20	- 4,638.16	0.00	- 4,638.16
Issue Date: 10 May 16 Rate: 4% Yield to Maturity: 5.352% Maturity Date: 10 May 46							
SHELL INTL FIN B V 6.375% DUE 12-15-2038 SEDOL: B90FLN7							
20,000.00	110.5616500	56.67	22,112.33	19,893.80	2,218.53	0.00	2,218.53
Issue Date: 11 Dec 08 Rate: 6.375% Yield to Maturity: 5.38% Maturity Date: 15 Dec 38							
Total USD		7,067.51	448,126.30	465,434.60	- 17,308.30	0.00	- 17,308.30
Total Netherlands		7,067.51	448,126.30	465,434.60	- 17,308.30	0.00	- 17,308.30
Peru - USD							
SOUTHN COPPER CORP 5.25% DUE 11-08-2042 SEDOL: B8FM8R9							
250,000.00	95.3790080	1,932.29	238,447.52	245,517.50	- 7,069.98	0.00	- 7,069.98
Issue Date: 8 Nov 12 Rate: 5.25% Yield to Maturity: 5.639% Maturity Date: 8 Nov 42							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
Total USD		1,932.29	238,447.52	245,517.50	- 7,069.98	0.00	- 7,069.98
Total Peru		1,932.29	238,447.52	245,517.50	- 7,069.98	0.00	- 7,069.98
South Africa - USD							
PVTPL ANGLO AMERN CAP PLC GTD NT 3.625% 09-11-2024 CUSIP: 034863AS9							
200,000.00	96.7941550	2,215.28	193,588.31	199,890.00	- 6,301.69	0.00	- 6,301.69
Issue Date: 11 Sep 17 Rate: 3.625% Yield to Maturity: 5.628% Maturity Date: 11 Sep 24							
Total USD		2,215.28	193,588.31	199,890.00	- 6,301.69	0.00	- 6,301.69
Total South Africa		2,215.28	193,588.31	199,890.00	- 6,301.69	0.00	- 6,301.69
Spain - USD							
BANCO SANTANDER SA 3.848% 04-12-2023 SEDOL: BYWFD12							
200,000.00	99.4651050	1,688.84	198,930.21	199,900.00	- 969.79	0.00	- 969.79
Rate: 3.848% Yield to Maturity: 5.754% Maturity Date: 12 Apr 23							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
TELEFONICA EMISIONES S A U 5.213% 03-08-2047 REG SEDOL: BYWMQF8							
150,000.00	80.8028930	2,454.45	121,204.34	155,002.50	- 33,798.16	0.00	- 33,798.16
Issue Date: 8 Mar 17 Rate: 5.213% Yield to Maturity: 6.847% Maturity Date: 8 Mar 47							
Total USD		4,143.29	320,134.55	354,902.50	- 34,767.95	0.00	- 34,767.95
Total Spain		4,143.29	320,134.55	354,902.50	- 34,767.95	0.00	- 34,767.95
Sweden - USD							
SWEDBANK AB MEDIUM 1.3% DUE 06-02-2023 CUSIP: 87020PAK3							
200,000.00	98.2012000	209.44	196,402.40	199,766.00	- 3,363.60	0.00	- 3,363.60
Rate: 1.3% Yield to Maturity: 5.669% Maturity Date: 2 Jun 23							
Total USD		209.44	196,402.40	199,766.00	- 3,363.60	0.00	- 3,363.60
Total Sweden		209.44	196,402.40	199,766.00	- 3,363.60	0.00	- 3,363.60

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
Switzerland - USD							
CR SUISSE AG NEW YORK BRH MEDIUM TRANCHE# SB 00771 2.95% 04-09-2025 SEDOL: BKPG0N5							
250,000.00	90.0658000	1,679.86	225,164.50	249,572.50	- 24,408.00	0.00	- 24,408.00
Issue Date: 9 Apr 20 Rate: 2.95% Yield to Maturity: 7.796% Maturity Date: 9 Apr 25							
PVTPL UBS GROUP AG 4.194% 04-01-2031 CUSIP: 225401AP3							
250,000.00	77.8386840	2,621.25	194,596.71	250,000.00	- 55,403.29	0.00	- 55,403.29
Issue Date: 1 Apr 20 Rate: 4.194% Call Date: 1 Apr 30 Call Price: 100.00 Yield to Maturity: 7.898% Maturity Date: 1 Apr 31							
Total USD		4,301.11	419,761.21	499,572.50	- 79,811.29	0.00	- 79,811.29
Total Switzerland		4,301.11	419,761.21	499,572.50	- 79,811.29	0.00	- 79,811.29
United Kingdom - USD							
B A T CAP CORP FIXED 3.557% DUE 08-15-2027 SEDOL: BLR99M1							
140,000.00	91.3538570	1,881.26	127,895.40	140,002.69	- 12,107.29	0.00	- 12,107.29
Issue Date: 15 Aug 18 Rate: 3.557% Call Date: 15 May 27 Call Price: 100.00 Yield to Maturity: 5.709% Maturity Date: 15 Aug 27							
B A T CAP CORP 4.54% 08-15-2047 SEDOL: BLR9BY7							
20,000.00	71.1473500	343.02	14,229.47	20,000.00	- 5,770.53	0.00	- 5,770.53
Issue Date: 15 Aug 18 Rate: 4.54% Call Date: 15 Feb 47 Call Price: 100.00 Yield to Maturity: 7.017% Maturity Date: 15 Aug 47							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
BARCLAYS PLC FLTG RT 5.088% DUE 06-20-2030 SEDOL: BHWTW96							
300,000.00	92.3309770	466.40	276,992.93	309,237.00	- 32,244.07	0.00	- 32,244.07
Issue Date: 20 Jun 19 Rate: 5.088% Call Date: 20 Jun 29 Call Price: 100.00 Yield to Maturity: 6.394% Maturity Date: 20 Jun 30							
BARCLAYS PLC 4.972% 05-16-2029 SEDOL: BDCL2Z0							
200,000.00	94.0773850	1,243.00	188,154.77	197,686.00	- 9,531.23	0.00	- 9,531.23
Issue Date: 16 May 18 Rate: 4.972% Call Date: 16 May 28 Call Price: 100.00 Yield to Maturity: 6.105% Maturity Date: 16 May 29							
GLENCORE FDG LLC 3.875% DUE 10-27-2027 SEDOL: BDFW2K5							
10,000.00	93.3440000	68.89	9,334.40	9,474.10	- 139.70	0.00	- 139.70
Issue Date: 27 Oct 17 Rate: 3.875% Call Date: 27 Jul 27 Call Price: 100.00 Yield to Maturity: 5.461% Maturity Date: 27 Oct 27							
HSBC HLDGS PLC 3.9% DUE 05-25-2026 SEDOL: BD0QRM9							
240,000.00	95.3525670	936.00	228,846.16	239,152.80	- 10,306.64	0.00	- 10,306.64
Issue Date: 25 May 16 Rate: 3.9% Yield to Maturity: 5.412% Maturity Date: 25 May 26							
LLOYDS BKG GROUP 0% DUE 03-22-2028 SEDOL: BG10BS5							
200,000.00	95.0713200	2,406.25	190,142.64	200,338.00	- 10,195.36	0.00	- 10,195.36
Issue Date: 22 Mar 18 Rate: 4.375% Yield to Maturity: 5.47% Maturity Date: 22 Mar 28							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
NATWEST GROUP PLC FXD/FLTG SRNT 4.269% 03-22-2025 SEDOL: BHPHFB0							
200,000.00	97.8198300	2,347.95	195,639.66	200,000.00	- 4,360.34	0.00	- 4,360.34
Issue Date: 22 Mar 19 Rate: 4.269% Call Date: 22 Mar 24 Call Price: 100.00 Yield to Maturity: 5.316% Maturity Date: 22 Mar 25							
PVTPL GLENCORE FDG LLC 4.125% 03-12-2024 SEDOL: BJLBZH6							
100,000.00	98.4280700	1,248.96	98,428.07	100,136.91	- 1,708.84	0.00	- 1,708.84
Issue Date: 12 Mar 19 Rate: 4.125% Call Date: 12 Feb 24 Call Price: 100.00 Yield to Maturity: 5.49% Maturity Date: 12 Mar 24							
REYNOLDS AMERN INC FIXED 5.85% DUE 08-15-2045 SEDOL: BZ0HGQ3							
40,000.00	85.6624250	884.00	34,264.97	41,950.94	- 7,685.97	0.00	- 7,685.97
Issue Date: 12 Jun 15 Rate: 5.85% Call Date: 15 Feb 45 Call Price: 100.00 Yield to Maturity: 7.135% Maturity Date: 15 Aug 45							
SHELL INTL FIN B V 2.75% DUE 04-06-2030 SEDOL: BJLV8W2							
20,000.00	87.8919500	129.86	17,578.39	19,987.80	- 2,409.41	0.00	- 2,409.41
Issue Date: 6 Apr 20 Rate: 2.75% Call Date: 6 Jan 30 Call Price: 100.00 Yield to Maturity: 4.738% Maturity Date: 6 Apr 30							
SHELL INTL FIN B V 3.25% DUE 04-06-2050 SEDOL: BJLV8X3							
60,000.00	72.2651500	460.42	43,359.09	58,669.80	- 15,310.71	0.00	- 15,310.71
Issue Date: 6 Apr 20 Rate: 3.25% Call Date: 6 Oct 49 Call Price: 100.00 Yield to Maturity: 5.155% Maturity Date: 6 Apr 50							
Total USD		12,416.01	1,424,865.95	1,536,636.04	- 111,770.09	0.00	- 111,770.09

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
Total United Kingdom		12,416.01	1,424,865.95	1,536,636.04	- 111,770.09	0.00	- 111,770.09
United States - USD							
ABBOTT LABS 3.75% DUE 11-30-2026 SEDOL: BYQHX36							
40,000.00	97.4693750	129.17	38,987.75	39,702.40	- 714.65	0.00	- 714.65
Issue Date: 22 Nov 16 Rate: 3.75% Call Date: 30 Aug 26 Call Price: 100.00 Yield to Maturity: 4.46% Maturity Date: 30 Nov 26							
ABBOTT LABS 4.75% DUE 11-30-2036 SEDOL: BYVQ5V0							
30,000.00	99.5102000	122.71	29,853.06	29,808.00	45.06	0.00	45.06
Issue Date: 22 Nov 16 Rate: 4.75% Call Date: 30 May 36 Call Price: 100.00 Yield to Maturity: 4.798% Maturity Date: 30 Nov 36							
ABBOTT LABS 4.9% DUE 11-30-2046 SEDOL: BYQHX58							
30,000.00	97.4935670	126.58	29,248.07	29,773.27	- 525.20	0.00	- 525.20
Issue Date: 22 Nov 16 Rate: 4.9% Call Date: 30 May 46 Call Price: 100.00 Yield to Maturity: 5.082% Maturity Date: 30 Nov 46							
ABBVIE INC 3.2% 11-21-2029 CUSIP: 00287YBX6							
100,000.00	90.5233100	355.56	90,523.31	99,865.30	- 9,341.99	0.00	- 9,341.99
Issue Date: 21 May 20 Rate: 3.2% Call Date: 21 Aug 29 Call Price: 100.00 Yield to Maturity: 4.832% Maturity Date: 21 Nov 29							
ABBVIE INC 3.6% 05-14-2025 SEDOL: BXDZFX0							
50,000.00	96.9922200	235.00	48,496.11	49,912.50	- 1,416.39	0.00	- 1,416.39
Issue Date: 14 May 15 Rate: 3.6% Yield to Maturity: 4.957% Maturity Date: 14 May 25							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
ABBVIE INC 3.75% DUE 11-14-2023 SEDOL: BGQVY28							
10,000.00	98.9938000	48.96	9,899.38	10,822.50	- 923.12	0.00	- 923.12
Issue Date: 18 Sep 18 Rate: 3.75% Call Date: 14 Oct 23 Call Price: 100.00 Yield to Maturity: 4.938% Maturity Date: 14 Nov 23							
ABBVIE INC 4.25% DUE 11-21-2049 REG SEDOL: BJDRSH3							
20,000.00	84.2786500	94.44	16,855.73	21,887.10	- 5,031.37	0.00	- 5,031.37
Issue Date: 21 May 20 Rate: 4.25% Call Date: 21 May 49 Call Price: 100.00 Yield to Maturity: 5.36% Maturity Date: 21 Nov 49							
ALPHABET INC FIXED .45% DUE 08-15-2025 CUSIP: 02079KAH0							
10,000.00	90.2126000	17.00	9,021.26	9,990.10	- 968.84	0.00	- 968.84
Issue Date: 5 Aug 20 Rate: 0.45% Call Date: 15 Jul 25 Call Price: 100.00 Yield to Maturity: 4.441% Maturity Date: 15 Aug 25							
ALPHABET INC 1.1% DUE 08-15-2030 CUSIP: 02079KAD9							
20,000.00	78.5913000	83.11	15,718.26	19,945.20	- 4,226.94	0.00	- 4,226.94
Issue Date: 5 Aug 20 Rate: 1.1% Call Date: 15 May 30 Call Price: 100.00 Yield to Maturity: 4.44% Maturity Date: 15 Aug 30							
ALPHABET INC 1.9% DUE 08-15-2040 CUSIP: 02079KAE7							
10,000.00	66.8077000	71.78	6,680.77	7,288.30	- 607.53	0.00	- 607.53
Issue Date: 5 Aug 20 Rate: 1.9% Call Date: 15 Feb 40 Call Price: 100.00 Yield to Maturity: 4.687% Maturity Date: 15 Aug 40							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
ALPHABET INC 2.05% 08-15-2050 CUSIP: 02079KAF4							
10,000.00	58.8882000	77.44	5,888.82	9,915.50	- 4,026.68	0.00	- 4,026.68
Issue Date: 5 Aug 20 Rate: 2.05% Call Date: 15 Feb 50 Call Price: 100.00 Yield to Maturity: 4.732% Maturity Date: 15 Aug 50							
ALTRIA GROUP INC FIXED 2.35% DUE 05-06-2025 SEDOL: BMQ5X70							
10,000.00	94.0899000	35.90	9,408.99	9,995.80	- 586.81	0.00	- 586.81
Issue Date: 6 May 20 Rate: 2.35% Call Date: 6 Apr 25 Call Price: 100.00 Yield to Maturity: 5.047% Maturity Date: 6 May 25							
ALTRIA GROUP INC FIXED 4.4% DUE 02-14-2026 SEDOL: BFZ57X6							
32,000.00	97.9842810	535.82	31,354.97	32,122.35	- 767.38	0.00	- 767.38
Issue Date: 14 Feb 19 Rate: 4.4% Call Date: 14 Dec 25 Call Price: 100.00 Yield to Maturity: 5.104% Maturity Date: 14 Feb 26							
ALTRIA GROUP INC 2.45% DUE 02-04-2032 SEDOL: BKPSXV0							
40,000.00	75.7052500	400.17	30,282.10	39,824.50	- 9,542.40	0.00	- 9,542.40
Issue Date: 4 Feb 21 Rate: 2.45% Call Date: 4 Nov 31 Call Price: 100.00 Yield to Maturity: 5.946% Maturity Date: 4 Feb 32							
ALTRIA GROUP INC 3.875% DUE 09-16-2046 SEDOL: BD91617							
20,000.00	67.3464000	226.04	13,469.28	16,725.00	- 3,255.72	0.00	- 3,255.72
Issue Date: 16 Sep 16 Rate: 3.875% Call Date: 16 Mar 46 Call Price: 100.00 Yield to Maturity: 6.623% Maturity Date: 16 Sep 46							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
ALTRIA GROUP INC 4.8% DUE 02-14-2029 SEDOL: BFZ57Y7							
9,000.00	96.0163300	164.40	8,641.47	9,061.82	- 420.35	0.00	- 420.35
Issue Date: 14 Feb 19 Rate: 4.8% Call Date: 14 Nov 28 Call Price: 100.00 Yield to Maturity: 5.575% Maturity Date: 14 Feb 29							
ALTRIA GROUP INC 5.8% DUE 02-14-2039 SEDOL: BFZ57Z8							
50,000.00	91.8267800	1,103.61	45,913.39	49,927.80	- 4,014.41	0.00	- 4,014.41
Issue Date: 14 Feb 19 Rate: 5.8% Call Date: 14 Aug 38 Call Price: 100.00 Yield to Maturity: 6.632% Maturity Date: 14 Feb 39							
ALTRIA GROUP INC 5.95% DUE 02-14-2049 SEDOL: BFZ5800							
100,000.00	89.1909300	2,264.31	89,190.93	120,022.90	- 30,831.97	0.00	- 30,831.97
Issue Date: 14 Feb 19 Rate: 5.95% Call Date: 14 Aug 48 Call Price: 100.00 Yield to Maturity: 6.843% Maturity Date: 14 Feb 49							
ALTRIA GROUP INC 6.2% DUE 02-14-2059 SEDOL: BFZ5811							
12,000.00	93.4398330	283.13	11,212.78	11,988.24	- 775.46	0.00	- 775.46
Issue Date: 14 Feb 19 Rate: 6.2% Call Date: 14 Aug 58 Call Price: 100.00 Yield to Maturity: 6.682% Maturity Date: 14 Feb 59							
AMAZON COM INC FIXED 3.875% DUE 08-22-2037 CUSIP: 023135BF2							
30,000.00	89.2053000	416.56	26,761.59	29,925.30	- 3,163.71	0.00	- 3,163.71
Issue Date: 22 Feb 18 Rate: 3.875% Call Date: 22 Feb 37 Call Price: 100.00 Yield to Maturity: 4.917% Maturity Date: 22 Aug 37							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
AMAZON COM INC FIXED 4.25% DUE 08-22-2057 CUSIP: 023135BM7							
20,000.00	86.1377500	304.58	17,227.55	28,158.40	- 10,930.85	0.00	- 10,930.85
Issue Date: 22 Feb 18 Rate: 4.25% Call Date: 22 Feb 57 Call Price: 100.00 Yield to Maturity: 5.107% Maturity Date: 22 Aug 57							
AMAZON COM INC NT 3.1% 05-12-2051 CUSIP: 023135CB0							
30,000.00	71.7744670	126.58	21,532.34	32,673.90	- 11,141.56	0.00	- 11,141.56
Issue Date: 12 May 21 Rate: 3.1% Call Date: 12 Nov 50 Call Price: 100.00 Yield to Maturity: 4.965% Maturity Date: 12 May 51							
AMAZON COM INC 3.15% DUE 08-22-2027 BEO CUSIP: 023135BC9							
60,000.00	94.1805170	677.25	56,508.31	59,892.60	- 3,384.29	0.00	- 3,384.29
Issue Date: 22 Feb 18 Rate: 3.15% Call Date: 22 May 27 Call Price: 100.00 Yield to Maturity: 4.553% Maturity Date: 22 Aug 27							
AMAZON COM INC 4.05% 08-22-2047 CUSIP: 023135BJ4							
40,000.00	86.1343500	580.50	34,453.74	39,704.40	- 5,250.66	0.00	- 5,250.66
Issue Date: 22 Feb 18 Rate: 4.05% Call Date: 22 Feb 47 Call Price: 100.00 Yield to Maturity: 5.038% Maturity Date: 22 Aug 47							
AMAZON COM INC 4.95% DUE 12-05-2044 CUSIP: 023135AQ9							
30,000.00	99.2065330	107.25	29,761.96	29,546.50	215.46	0.00	215.46
Issue Date: 5 Dec 14 Rate: 4.95% Call Date: 5 Jun 44 Call Price: 100.00 Yield to Maturity: 5.009% Maturity Date: 5 Dec 44							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
AMERN INTL GROUP 2.5% DUE 06-30-2025 SEDOL: BMCTLY9							
14,000.00	94.2164290	0.97	13,190.30	14,068.60	- 878.30	0.00	- 878.30
Issue Date: 11 May 20 Rate: 2.5% Call Date: 30 May 25 Call Price: 100.00 Yield to Maturity: 4.989% Maturity Date: 30 Jun 25							
ANTHEM INC NT 4.1% 05-15-2032 SEDOL: BQ2JCY4							
10,000.00	93.3414000	52.39	9,334.14	9,933.10	- 598.96	0.00	- 598.96
Issue Date: 29 Apr 22 Rate: 4.1% Call Date: 15 Feb 32 Call Price: 100.00 Yield to Maturity: 4.997% Maturity Date: 15 May 32							
ANTHEM INC 3.65% 12-01-2027 SEDOL: BFXCMS9							
50,000.00	94.5161200	152.08	47,258.06	49,423.90	- 2,165.84	0.00	- 2,165.84
Issue Date: 21 Nov 17 Rate: 3.65% Call Date: 1 Sep 27 Call Price: 100.00 Yield to Maturity: 4.917% Maturity Date: 1 Dec 27							
ANTHEM INC 4.55% 05-15-2052 SEDOL: BP4C341							
10,000.00	87.4584000	58.14	8,745.84	9,903.90	- 1,158.06	0.00	- 1,158.06
Issue Date: 29 Apr 22 Rate: 4.55% Call Date: 15 Nov 51 Call Price: 100.00 Yield to Maturity: 5.406% Maturity Date: 15 May 52							
APACHE CORP FIXED 4.25% DUE 01-15-2044 SEDOL: BLNMSB6							
70,000.00	69.9437570	1,371.81	48,960.63	68,115.00	- 19,154.37	0.00	- 19,154.37
Issue Date: 3 Dec 12 Rate: 4.25% Call Date: 15 Jul 43 Call Price: 100.00 Yield to Maturity: 7% Maturity Date: 15 Jan 44							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
APACHE CORP 4.75% 04-15-2043 SEDOL: B7XL9Z6							
20,000.00	75.4500000	200.56	15,090.00	15,359.60	- 269.60	0.00	- 269.60
Issue Date: 9 Apr 12 Rate: 4.75% Call Date: 15 Oct 42 Call Price: 100.00 Yield to Maturity: 7.04% Maturity Date: 15 Apr 43							
APACHE CORP 5.1% DUE 09-01-2040 SEDOL: B58CQJ3							
30,000.00	82.8712670	510.00	24,861.38	28,813.25	- 3,951.87	0.00	- 3,951.87
Issue Date: 20 Aug 10 Rate: 5.1% Call Date: 1 Mar 40 Call Price: 100.00 Yield to Maturity: 6.776% Maturity Date: 1 Sep 40							
APACHE CORP 5.35% DUE 07-01-2049 SEDOL: BK1M286							
20,000.00	80.8107500	535.00	16,162.15	22,450.00	- 6,287.85	0.00	- 6,287.85
Issue Date: 19 Jun 19 Rate: 5.35% Call Date: 1 Jan 49 Call Price: 100.00 Yield to Maturity: 6.943% Maturity Date: 1 Jul 49							
APPLE INC 1.125% DUE 05-11-2025 CUSIP: 037833DT4							
70,000.00	92.1389290	109.38	64,497.25	69,874.70	- 5,377.45	0.00	- 5,377.45
Issue Date: 11 May 20 Rate: 1.125% Call Date: 11 Apr 25 Call Price: 100.00 Yield to Maturity: 4.676% Maturity Date: 11 May 25							
APPLE INC 2.45% DUE 08-04-2026 CUSIP: 037833BZ2							
130,000.00	92.8555150	1,300.54	120,712.17	129,645.10	- 8,932.93	0.00	- 8,932.93
Issue Date: 4 Aug 16 Rate: 2.45% Call Date: 4 May 26 Call Price: 100.00 Yield to Maturity: 4.63% Maturity Date: 4 Aug 26							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
AT&T INC 1.65% DUE 02-01-2028 SEDOL: BMDFQW9							
30,000.00	84.6037670	206.25	25,381.13	29,962.20	- 4,581.07	0.00	- 4,581.07
Issue Date: 4 Aug 20 Rate: 1.65% Call Date: 1 Dec 27 Call Price: 100.00 Yield to Maturity: 5.127% Maturity Date: 1 Feb 28							
AT&T INC 2.25% DUE 02-01-2032 SEDOL: BMDFQY1							
30,000.00	78.6749000	281.25	23,602.47	29,537.50	- 5,935.03	0.00	- 5,935.03
Issue Date: 4 Aug 20 Rate: 2.25% Call Date: 1 Nov 31 Call Price: 100.00 Yield to Maturity: 5.228% Maturity Date: 1 Feb 32							
AT&T INC 2.55% DUE 12-01-2033 CUSIP: 00206RMM1							
50,000.00	77.1493800	106.25	38,574.69	44,234.50	- 5,659.81	0.00	- 5,659.81
Issue Date: 1 Jun 21 Rate: 2.55% Call Date: 1 Sep 33 Call Price: 100.00 Yield to Maturity: 5.338% Maturity Date: 1 Dec 33							
AT&T INC 3.3% DUE 02-01-2052 CUSIP: 00206RKE1							
10,000.00	67.0132000	137.50	6,701.32	9,755.00	- 3,053.68	0.00	- 3,053.68
Issue Date: 4 Aug 20 Rate: 3.3% Call Date: 1 Aug 51 Call Price: 100.00 Yield to Maturity: 5.614% Maturity Date: 1 Feb 52							
AT&T INC 3.5% DUE 09-15-2053 REG CUSIP: 00206RKJ0							
10,000.00	67.4373000	103.06	6,743.73	10,398.70	- 3,654.97	0.00	- 3,654.97
Issue Date: 15 Mar 21 Rate: 3.5% Call Date: 15 Mar 53 Call Price: 100.00 Yield to Maturity: 5.776% Maturity Date: 15 Sep 53							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
AT&T INC 3.55% DUE 09-15-2055 SEDOL: BNSLTY2							
80,000.00	67.0243750	836.22	53,619.50	66,277.97	- 12,658.47	0.00	- 12,658.47
Issue Date: 15 Mar 21 Rate: 3.55% Call Date: 15 Mar 55 Call Price: 100.00 Yield to Maturity: 5.814% Maturity Date: 15 Sep 55							
AT&T INC 3.65% DUE 09-15-2059 CUSIP: 00206RLV2							
28,000.00	67.2722500	300.92	18,836.23	26,917.70	- 8,081.47	0.00	- 8,081.47
Issue Date: 15 Mar 21 Rate: 3.65% Call Date: 15 Mar 59 Call Price: 100.00 Yield to Maturity: 5.817% Maturity Date: 15 Sep 59							
AT&T INC 4.35% DUE 06-15-2045 SEDOL: BBNC4H4							
19,000.00	81.1402110	36.73	15,416.64	17,273.49	- 1,856.85	0.00	- 1,856.85
Issue Date: 15 Jun 13 Rate: 4.35% Call Date: 15 Dec 44 Call Price: 100.00 Yield to Maturity: 5.872% Maturity Date: 15 Jun 45							
AT&T INC 4.5% DUE 03-09-2048 SEDOL: BD3HCY6							
42,000.00	81.7375480	588.00	34,329.77	39,551.46	- 5,221.69	0.00	- 5,221.69
Issue Date: 7 Sep 16 Rate: 4.5% Call Date: 9 Sep 47 Call Price: 100.00 Yield to Maturity: 5.9% Maturity Date: 9 Mar 48							
AT&T INC 5.35% DUE 09-01-2040 SEDOL: B4WPQV3							
10,000.00	95.7949000	178.33	9,579.49	12,796.90	- 3,217.41	0.00	- 3,217.41
Issue Date: 1 Mar 11 Rate: 5.35% Yield to Maturity: 5.73% Maturity Date: 1 Sep 40							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
AT&T INC 5.55% DUE 08-15-2041 SEDOL: BB0R3H5							
10,000.00	96.2678000	209.67	9,626.78	13,304.00	- 3,677.22	0.00	- 3,677.22
Issue Date: 18 Aug 11 Rate: 5.55% Yield to Maturity: 5.881% Maturity Date: 15 Aug 41							
BALL CORP FIXED 3.125% 09-15-2031 SEDOL: BNTFKF1							
30,000.00	80.3130000	276.04	24,093.90	29,037.50	- 4,943.60	0.00	- 4,943.60
Issue Date: 14 Sep 21 Rate: 3.125% Call Date: 15 Jun 31 Call Price: 100.00 Yield to Maturity: 6.067% Maturity Date: 15 Sep 31							
BANK AMER CORP FLTG RT 6.25% DUE 09-29-2049 SEDOL: BRJSX82							
20,000.00	96.0361000	402.78	19,207.22	20,000.00	- 792.78	0.00	- 792.78
Issue Date: 5 Sep 14 Rate: 6.25% Call Date: 5 Sep 24 Call Price: 0.00 Yield to Maturity: 6.553% Maturity Date: 29 Sep 49							
BANK AMER CORP SR NT 2.972% 02-04-2033 CUSIP: 06051GKK4							
30,000.00	80.8737670	364.07	24,262.13	28,405.00	- 4,142.87	0.00	- 4,142.87
Issue Date: 4 Feb 22 Rate: 2.972% Call Date: 4 Feb 32 Call Price: 100.00 Yield to Maturity: 5.461% Maturity Date: 4 Feb 33							
BANK AMER CORP 2.572% DUE 10-20-2032 BEO SEDOL: BMGDBJ2							
20,000.00	78.6043000	101.45	15,720.86	19,974.50	- 4,253.64	0.00	- 4,253.64
Issue Date: 20 Oct 21 Rate: 2.572% Call Date: 20 Oct 31 Call Price: 100.00 Yield to Maturity: 5.412% Maturity Date: 20 Oct 32							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
BANK AMER CORP 2.592% DUE 04-29-2031 CUSIP: 06051GJB6							
90,000.00	81.6827220	401.76	73,514.45	90,000.00	- 16,485.55	0.00	- 16,485.55
Issue Date: 29 Apr 20 Rate: 2.592% Call Date: 29 Apr 30 Call Price: 100.00 Yield to Maturity: 5.344% Maturity Date: 29 Apr 31							
BANK AMER CORP 3.3% DUE 01-11-2023 SEDOL: B799RR2							
30,000.00	99.9658000	467.50	29,989.74	29,646.60	343.14	0.00	343.14
Rate: 3.3% Yield to Maturity: 4.424% Maturity Date: 11 Jan 23							
BANK AMER CORP 3.419% 12-20-2028 SEDOL: BLPLDG1							
132,000.00	90.5604240	137.90	119,539.76	118,507.88	1,031.88	0.00	1,031.88
Issue Date: 20 Dec 17 Rate: 3.419% Call Date: 20 Dec 27 Call Price: 100.00 Yield to Maturity: 5.282% Maturity Date: 20 Dec 28							
BANK AMER CORP 3.593% 07-21-2028 SEDOL: BF8F0V2							
40,000.00	92.1997750	638.76	36,879.91	40,080.40	- 3,200.49	0.00	- 3,200.49
Issue Date: 21 Jul 17 Rate: 3.593% Call Date: 21 Jul 27 Call Price: 100.00 Yield to Maturity: 5.227% Maturity Date: 21 Jul 28							
BANK AMER CORP 3.974% 02-07-2030 CUSIP: 06051GHQ5							
80,000.00	91.0413380	1,271.68	72,833.07	80,000.00	- 7,166.93	0.00	- 7,166.93
Issue Date: 7 Feb 19 Rate: 3.974% Call Date: 7 Feb 29 Call Price: 100.00 Yield to Maturity: 5.514% Maturity Date: 7 Feb 30							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
BANK AMER CORP 4.083% 03-20-2051 CUSIP: 06051GJA8							
120,000.00	78.9193000	1,374.61	94,703.16	125,387.11	- 30,683.95	0.00	- 30,683.95
Issue Date: 20 Mar 20 Rate: 4.083% Call Date: 20 Mar 50 Call Price: 100.00 Yield to Maturity: 5.573% Maturity Date: 20 Mar 51							
BANK AMER CORP 4.25% DUE 10-22-2026 SEDOL: BRWR308							
10,000.00	96.7289000	81.46	9,672.89	11,028.00	- 1,355.11	0.00	- 1,355.11
Issue Date: 22 Oct 14 Rate: 4.25% Yield to Maturity: 5.205% Maturity Date: 22 Oct 26							
BANK AMER CORP 4.45% DUE 03-03-2026 SEDOL: BYYD0K2							
20,000.00	98.0672500	291.72	19,613.45	21,244.80	- 1,631.35	0.00	- 1,631.35
Issue Date: 3 Mar 16 Rate: 4.45% Yield to Maturity: 5.115% Maturity Date: 3 Mar 26							
BANK AMER CORP 4% DUE 01-22-2025 SEDOL: BVV2M05							
150,000.00	97.9315670	2,650.00	146,897.35	148,737.60	- 1,840.25	0.00	- 1,840.25
Issue Date: 22 Jan 15 Rate: 4% Yield to Maturity: 5.068% Maturity Date: 22 Jan 25							
BANK AMER CORP 5% DUE 01-21-2044 SEDOL: BJ7B592							
160,000.00	91.8980000	3,555.56	147,036.80	164,610.03	- 17,573.23	0.00	- 17,573.23
Issue Date: 21 Jan 14 Rate: 5% Yield to Maturity: 5.663% Maturity Date: 21 Jan 44							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
BANK OF AMERICA CORP 3.55% 03-05-2024 SEDOL: BFN8M10							
90,000.00	99.6437110	1,029.50	89,679.34	90,000.00	- 320.66	0.00	- 320.66
Issue Date: 5 Mar 18 Rate: 3.55% Yield to Maturity: 3.858% Maturity Date: 5 Mar 24							
BANK OF AMERICA CORPORATION 4.33% DUE 03-15-2050 CUSIP: 06051GHS1							
30,000.00	82.6156670	382.48	24,784.70	30,000.00	- 5,215.30	0.00	- 5,215.30
Issue Date: 15 Mar 19 Rate: 4.33% Call Date: 15 Mar 49 Call Price: 100.00 Yield to Maturity: 5.579% Maturity Date: 15 Mar 50							
BECTON DICKINSON & 4.685% DUE 12-15-2044 SEDOL: BTDFT52							
15,000.00	89.7329330	31.23	13,459.94	14,813.10	- 1,353.16	0.00	- 1,353.16
Issue Date: 15 Dec 14 Rate: 4.685% Call Date: 15 Jun 44 Call Price: 100.00 Yield to Maturity: 5.495% Maturity Date: 15 Dec 44							
BERKSHIRE HATHAWAY FIN CORP 4.25% DUE 01-15-2049 SEDOL: BJ00PK7							
70,000.00	89.7608860	1,371.81	62,832.62	69,284.60	- 6,451.98	0.00	- 6,451.98
Issue Date: 11 Jan 19 Rate: 4.25% Call Date: 15 Jul 48 Call Price: 100.00 Yield to Maturity: 4.954% Maturity Date: 15 Jan 49							
BK NEW YORK MELLON 1.6% DUE 04-24-2025 SEDOL: BLFFMD3							
20,000.00	92.9805000	59.56	18,596.10	19,992.40	- 1,396.30	0.00	- 1,396.30
Issue Date: 24 Apr 20 Rate: 1.6% Call Date: 24 Mar 25 Call Price: 100.00 Yield to Maturity: 4.838% Maturity Date: 24 Apr 25							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
BK NEW YORK MELLON 4.289% DUE 06-13-2033 SEDOL: BLD3MX9							
110,000.00	93.8495360	235.90	103,234.49	110,000.00	- 6,765.51	0.00	- 6,765.51
Issue Date: 13 Jun 22 Rate: 4.289% Call Date: 13 Jun 32 Call Price: 100.00 Yield to Maturity: 5.053% Maturity Date: 13 Jun 33							
BOEING CO FIXED 2.196% DUE 02-04-2026 SEDOL: BKPSXR6							
90,000.00	90.9549000	807.03	81,859.41	90,000.00	- 8,140.59	0.00	- 8,140.59
Issue Date: 4 Feb 21 Rate: 2.196% Yield to Maturity: 5.409% Maturity Date: 4 Feb 26							
BOEING CO FIXED 5.15% DUE 05-01-2030 SEDOL: BM8XFR6							
100,000.00	97.8309200	858.33	97,830.92	113,868.90	- 16,037.98	0.00	- 16,037.98
Issue Date: 4 May 20 Rate: 5.15% Call Date: 1 Feb 30 Call Price: 100.00 Yield to Maturity: 5.512% Maturity Date: 1 May 30							
BOEING CO FIXED 5.705% DUE 05-01-2040 SEDOL: BM8XFQ5							
140,000.00	95.3601360	1,331.17	133,504.19	178,240.20	- 44,736.01	0.00	- 44,736.01
Issue Date: 4 May 20 Rate: 5.705% Call Date: 1 Nov 39 Call Price: 100.00 Yield to Maturity: 6.142% Maturity Date: 1 May 40							
BOEING CO 1.433% 02-04-2024 SEDOL: BKPSXQ5							
180,000.00	95.5359170	1,053.26	171,964.65	180,000.00	- 8,035.35	0.00	- 8,035.35
Issue Date: 4 Feb 21 Rate: 1.433% Yield to Maturity: 5.697% Maturity Date: 4 Feb 24							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
BOEING CO 2.7% DUE 02-01-2027 SEDOL: BKPHQK7							
20,000.00	90.3853000	225.00	18,077.06	19,946.00	- 1,868.94	0.00	- 1,868.94
Issue Date: 31 Jul 19 Rate: 2.7% Call Date: 1 Dec 26 Call Price: 100.00 Yield to Maturity: 5.35% Maturity Date: 1 Feb 27							
BOEING CO 2.8% DUE 03-01-2027 SEDOL: BZBZQX3							
90,000.00	90.3584330	840.00	81,322.59	87,009.30	- 5,686.71	0.00	- 5,686.71
Issue Date: 16 Feb 17 Rate: 2.8% Call Date: 1 Dec 26 Call Price: 100.00 Yield to Maturity: 5.413% Maturity Date: 1 Mar 27							
BOEING CO 3.25% DUE 02-01-2035 SEDOL: BKPHQH4							
90,000.00	76.5447560	1,218.75	68,890.28	88,841.70	- 19,951.42	0.00	- 19,951.42
Issue Date: 31 Jul 19 Rate: 3.25% Call Date: 1 Nov 34 Call Price: 100.00 Yield to Maturity: 6.007% Maturity Date: 1 Feb 35							
BOEING CO 3.75% DUE 02-01-2050 SEDOL: BJGV2H0							
30,000.00	69.1837330	468.75	20,755.12	28,942.50	- 8,187.38	0.00	- 8,187.38
Issue Date: 31 Jul 19 Rate: 3.75% Call Date: 1 Aug 49 Call Price: 100.00 Yield to Maturity: 6.085% Maturity Date: 1 Feb 50							
BOEING CO 5.93% DUE 05-01-2060 SEDOL: BM8R6Q4							
10,000.00	91.6800000	98.83	9,168.00	11,192.30	- 2,024.30	0.00	- 2,024.30
Issue Date: 4 May 20 Rate: 5.93% Call Date: 1 Nov 59 Call Price: 100.00 Yield to Maturity: 6.526% Maturity Date: 1 May 60							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
BP CAP MKTS AMER INC 3.0% DUE 02-24-2050 SEDOL: BLGM4V5							
90,000.00	67.2846560	952.50	60,556.19	88,807.43	- 28,251.24	0.00	- 28,251.24
Issue Date: 24 Feb 20 Rate: 3% Call Date: 24 Aug 49 Call Price: 100.00 Yield to Maturity: 5.281% Maturity Date: 24 Feb 50							
BP CAP MKTS AMER INC 3.119% 05-04-2026 SEDOL: BH4K3S3							
30,000.00	94.9053670	148.15	28,471.61	30,113.60	- 1,641.99	0.00	- 1,641.99
Issue Date: 4 Nov 18 Rate: 3.119% Call Date: 4 Feb 26 Call Price: 100.00 Yield to Maturity: 4.784% Maturity Date: 4 May 26							
BP CAP MKTS AMER 3.633% DUE 04-06-2030 SEDOL: BJLV8H7							
70,000.00	91.9594570	600.45	64,371.62	70,000.00	- 5,628.38	0.00	- 5,628.38
Issue Date: 6 Apr 20 Rate: 3.633% Call Date: 6 Jan 30 Call Price: 100.00 Yield to Maturity: 4.963% Maturity Date: 6 Apr 30							
BRISTOL MYERS FIXED 2.9% DUE 07-26-2024 SEDOL: BMW2H17							
64,000.00	97.1126090	799.11	62,152.07	64,671.87	- 2,519.80	0.00	- 2,519.80
Issue Date: 26 Jan 20 Rate: 2.9% Call Date: 26 Jun 24 Call Price: 100.00 Yield to Maturity: 4.828% Maturity Date: 26 Jul 24							
BRISTOL MYERS FIXED 3.4% DUE 07-26-2029 SEDOL: BMWV996							
13,000.00	92.9318460	190.31	12,081.14	12,892.75	- 811.61	0.00	- 811.61
Issue Date: 26 Jan 20 Rate: 3.4% Call Date: 26 Apr 29 Call Price: 100.00 Yield to Maturity: 4.66% Maturity Date: 26 Jul 29							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
BRISTOL MYERS SQUIBB CO CORP 3.2% 06-15-2026 SEDOL: BMX6FC5							
40,000.00	95.4363000	56.89	38,174.52	39,891.20	- 1,716.68	0.00	- 1,716.68
Issue Date: 15 Jun 20 Rate: 3.2% Call Date: 15 Apr 26 Call Price: 100.00 Yield to Maturity: 4.643% Maturity Date: 15 Jun 26							
CATHOLIC HEALTH INITIATI 4.35 DUE 11-01-2042 SEDOL: B8BB1R1							
10,000.00	84.8635000	72.50	8,486.35	8,901.80	- 415.45	0.00	- 415.45
Issue Date: 31 Oct 12 Rate: 4.35% Call Date: 1 Nov 40 Call Price: 33.33 Yield to Maturity: 5.668% Maturity Date: 1 Nov 42							
CCO HLDGS LLC / CCO HLDGS CAP CORP SR NT144A 4.25% 01-15-2034 SEDOL: BMVZMH8							
10,000.00	73.8045000	195.97	7,380.45	7,275.00	105.45	0.00	105.45
Issue Date: 16 Aug 21 Rate: 4.25% Call Date: 15 Jan 28 Call Price: 102.12 Yield to Maturity: 7.838% Maturity Date: 15 Jan 34							
CCO HLDGS LLC/CCO HLDGS CAP CORP 4.5% 05-01-2032 SEDOL: BMBVFS8							
100,000.00	79.6650000	750.00	79,665.00	100,816.40	- 21,151.40	0.00	- 21,151.40
Issue Date: 1 May 21 Rate: 4.5% Call Date: 1 May 26 Call Price: 102.25 Yield to Maturity: 7.576% Maturity Date: 1 May 32							
CENTENE CORP DEL FIXED 4.625% 12-15-2029 SEDOL: BMVQRX2							
20,000.00	91.4189000	41.11	18,283.78	20,137.50	- 1,853.72	0.00	- 1,853.72
Issue Date: 6 Dec 19 Rate: 4.625% Call Date: 15 Dec 24 Call Price: 102.31 Yield to Maturity: 6.159% Maturity Date: 15 Dec 29							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
CENTENE CORP DEL SR NT 4.25% 12-15-2027 SEDOL: BMCTMH9							
20,000.00	93.8775000	37.78	18,775.50	20,225.00	- 1,449.50	0.00	- 1,449.50
Issue Date: 6 Dec 19 Rate: 4.25% Call Date: 15 Dec 23 Call Price: 101.41 Yield to Maturity: 5.683% Maturity Date: 15 Dec 27							
CENTENE CORP DEL 2.625% 08-01-2031 SEDOL: BL6LYW3							
10,000.00	78.4125000	109.38	7,841.25	8,937.50	- 1,096.25	0.00	- 1,096.25
Issue Date: 12 Aug 21 Rate: 2.625% Call Date: 1 May 31 Call Price: 100.00 Yield to Maturity: 5.86% Maturity Date: 1 Aug 31							
CENTENE CORP DEL 3.375% DUE 02-15-2030/05-06-2020 REG SEDOL: BMVX1F3							
10,000.00	84.5370000	127.50	8,453.70	10,025.00	- 1,571.30	0.00	- 1,571.30
Issue Date: 13 Feb 20 Rate: 3.375% Call Date: 15 Feb 25 Call Price: 101.68 Yield to Maturity: 6.08% Maturity Date: 15 Feb 30							
CHARTER COMMUNICATIONS ENTMT I L P 3.5% 03-01-2042 SEDOL: BN7G7R7							
10,000.00	64.8310000	116.67	6,483.10	9,794.40	- 3,311.30	0.00	- 3,311.30
Issue Date: 12 Oct 21 Rate: 3.5% Call Date: 1 Sep 41 Call Price: 100.00 Yield to Maturity: 6.812% Maturity Date: 1 Mar 42							
CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 4.4% 04-01-2033 SEDOL: BPCMGY4							
40,000.00	85.8705250	440.00	34,348.21	39,853.60	- 5,505.39	0.00	- 5,505.39
Issue Date: 15 Mar 22 Rate: 4.4% Call Date: 1 Jan 33 Call Price: 100.00 Yield to Maturity: 6.289% Maturity Date: 1 Apr 33							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 5.5% 04-01-2063 SEDOL: BPCTJF7							
20,000.00	76.7047500	275.00	15,340.95	20,103.60	- 4,762.65	0.00	- 4,762.65
Issue Date: 15 Mar 22 Rate: 5.5% Call Date: 1 Oct 62 Call Price: 100.00 Yield to Maturity: 7.3% Maturity Date: 1 Apr 63							
CHARTER COMMUNICATIONS OPER LLC / 5.05% 03-30-2029 SEDOL: BH420W2							
130,000.00	94.1862080	1,659.49	122,442.07	130,465.40	- 8,023.33	0.00	- 8,023.33
Issue Date: 17 Jan 19 Rate: 5.05% Call Date: 30 Dec 28 Call Price: 100.00 Yield to Maturity: 6.183% Maturity Date: 30 Mar 29							
CHARTER COMMUNICATIONS OPER LLC/CHARTE 4.8% DUE 03-01-2050 SEDOL: BKSVYZ7							
10,000.00	72.7960000	160.00	7,279.60	10,072.10	- 2,792.50	0.00	- 2,792.50
Issue Date: 24 Oct 19 Rate: 4.8% Call Date: 1 Sep 49 Call Price: 100.00 Yield to Maturity: 7.064% Maturity Date: 1 Mar 50							
CHARTER 4.908% DUE 07-23-2025 SEDOL: BZ06JV6							
190,000.00	98.0898790	4,092.73	186,370.77	208,461.40	- 22,090.63	0.00	- 22,090.63
Issue Date: 23 Jul 16 Rate: 4.908% Call Date: 23 Apr 25 Call Price: 100.00 Yield to Maturity: 5.718% Maturity Date: 23 Jul 25							
CHARTER 6.834% DUE 10-23-2055 SEDOL: BD3JMW0							
10,000.00	92.6927000	129.09	9,269.27	11,230.30	- 1,961.03	0.00	- 1,961.03
Issue Date: 23 Oct 16 Rate: 6.834% Call Date: 23 Apr 55 Call Price: 100.00 Yield to Maturity: 7.43% Maturity Date: 23 Oct 55							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
CHENIERE ENERGY FIXED 2.25% DUE 01-31-2032 SEDOL: BMZ3RL7							
40,000.00	79.5077750	545.28	31,803.11	40,150.00	- 8,346.89	0.00	- 8,346.89
Issue Date: 27 Sep 21 Rate: 3.25% Call Date: 31 Jan 27 Call Price: 101.62 Yield to Maturity: 6.238% Maturity Date: 31 Jan 32							
CHENIERE ENERGY FIXED 4% DUE 03-01-2031 SEDOL: BM8JV21							
10,000.00	85.1360000	133.33	8,513.60	10,600.00	- 2,086.40	0.00	- 2,086.40
Issue Date: 1 Sep 21 Rate: 4% Call Date: 1 Mar 26 Call Price: 102.00 Yield to Maturity: 6.359% Maturity Date: 1 Mar 31							
CHENIERE ENERGY 4.625% DUE 10-15-2028 SEDOL: BNMB2S3							
20,000.00	90.3926000	195.28	18,078.52	20,000.00	- 1,921.48	0.00	- 1,921.48
Issue Date: 15 Apr 21 Rate: 4.625% Call Date: 15 Oct 23 Call Price: 102.31 Yield to Maturity: 6.649% Maturity Date: 15 Oct 28							
CHEVRON CORP NEW 1.554% DUE 05-11-2025 SEDOL: BLB4160							
50,000.00	93.1123000	107.92	46,556.15	50,014.20	- 3,458.05	0.00	- 3,458.05
Issue Date: 11 May 20 Rate: 1.554% Call Date: 11 Apr 25 Call Price: 100.00 Yield to Maturity: 4.664% Maturity Date: 11 May 25							
CHEVRON CORP NEW 1.995% DUE 05-11-2027 SEDOL: BLB4137							
10,000.00	89.9464000	27.71	8,994.64	10,000.00	- 1,005.36	0.00	- 1,005.36
Issue Date: 11 May 20 Rate: 1.995% Call Date: 11 Mar 27 Call Price: 100.00 Yield to Maturity: 4.561% Maturity Date: 11 May 27							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
CHEVRON CORP NEW 2.954% DUE 05-16-2026 SEDOL: BYP8MZ5							
40,000.00	94.9969000	147.70	37,998.76	40,000.00	- 2,001.24	0.00	- 2,001.24
Issue Date: 16 May 16 Rate: 2.954% Call Date: 16 Feb 26 Call Price: 100.00 Yield to Maturity: 4.568% Maturity Date: 16 May 26							
CHEVRON U S A INC 3.85% 01-15-2028 SEDOL: BMV7YS9							
80,000.00	96.6790500	1,420.22	77,343.24	81,431.70	- 4,088.46	0.00	- 4,088.46
Issue Date: 15 Jul 20 Rate: 3.85% Call Date: 15 Oct 27 Call Price: 100.00 Yield to Maturity: 4.595% Maturity Date: 15 Jan 28							
CIGNA CORP NEW CORP 4.375% 10-15-2028 SEDOL: BKPHS12							
80,000.00	96.6315380	738.89	77,305.23	80,427.10	- 3,121.87	0.00	- 3,121.87
Issue Date: 15 Apr 19 Rate: 4.375% Call Date: 15 Jul 28 Call Price: 100.00 Yield to Maturity: 5.051% Maturity Date: 15 Oct 28							
CIGNA CORP NEW CORP 4.9% 12-15-2048 SEDOL: BKPHS34							
10,000.00	90.7684000	21.78	9,076.84	11,133.30	- 2,056.46	0.00	- 2,056.46
Issue Date: 15 Jun 19 Rate: 4.9% Call Date: 15 Jun 48 Call Price: 100.00 Yield to Maturity: 5.577% Maturity Date: 15 Dec 48							
CINTAS CORP NO 2 3.7% DUE 04-01-2027 SEDOL: BD096S7							
50,000.00	96.5348000	462.50	48,267.40	49,981.80	- 1,714.40	0.00	- 1,714.40
Issue Date: 14 Mar 17 Rate: 3.7% Call Date: 1 Jan 27 Call Price: 100.00 Yield to Maturity: 4.605% Maturity Date: 1 Apr 27							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
CITIGROUP INC DEP SHS REPSTG 5.95 12-29-2049 CUSIP: 172967GD7							
60,000.00	99.0250000	1,497.42	59,415.00	60,000.00	- 585.00	0.00	- 585.00
Issue Date: 29 Oct 12 Rate: 5.95% Yield to Maturity: 6.02% Maturity Date: 29 Jul 49							
CITIGROUP INC FLTG RT 1.678% DUE 05-15-2024 CUSIP: 172967MR9							
40,000.00	98.5931750	85.76	39,437.27	40,000.00	- 562.73	0.00	- 562.73
Issue Date: 14 May 20 Rate: 1.678% Call Date: 15 Apr 24 Call Price: 100.00 Yield to Maturity: 2.726% Maturity Date: 15 May 24							
CITIGROUP INC NT VAR RATE 12-31-2049 REG SEDOL: BNNMZ31							
40,000.00	91.3750000	304.11	36,550.00	40,000.00	- 3,450.00	0.00	- 3,450.00
Issue Date: 24 Apr 15 Rate: 5.95% Call Date: 15 May 26 Call Price: 100.00 Yield to Maturity: 6.614% Maturity Date: 31 Dec 49							
CITIGROUP INC VAR RT DUE 12-29-2049 SEDOL: BLWX1S8							
60,000.00	94.3250000	483.00	56,595.00	59,934.37	- 3,339.37	0.00	- 3,339.37
Issue Date: 30 Apr 14 Rate: 6.3% Call Date: 15 May 24 Call Price: 0.00 Yield to Maturity: 6.743% Maturity Date: 29 Dec 49							
CITIGROUP INC 2.52% 11-03-2032 SEDOL: BNHX0P7							
10,000.00	77.8288000	40.60	7,782.88	10,007.80	- 2,224.92	0.00	- 2,224.92
Issue Date: 3 Nov 21 Rate: 2.52% Call Date: 3 Nov 31 Call Price: 100.00 Yield to Maturity: 5.461% Maturity Date: 3 Nov 32							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
CITIGROUP INC 3.106% DUE 04-08-2026 CUSIP: 172967MQ1							
20,000.00	94.5620000	143.22	18,912.40	20,870.20	- 1,957.80	0.00	- 1,957.80
Issue Date: 8 Apr 20 Rate: 3.106% Call Date: 8 Apr 25 Call Price: 100.00 Yield to Maturity: 4.924% Maturity Date: 8 Apr 26							
CITIGROUP INC 3.785% 03-17-2033 CUSIP: 172967NN7							
50,000.00	85.8369200	546.72	42,918.46	50,241.90	- 7,323.44	0.00	- 7,323.44
Issue Date: 17 Mar 22 Rate: 3.785% Call Date: 17 Mar 32 Call Price: 100.00 Yield to Maturity: 5.626% Maturity Date: 17 Mar 33							
CITIGROUP INC 4.3% DUE 11-20-2026 SEDOL: BSPCB69							
30,000.00	96.8636330	146.92	29,059.09	30,395.10	- 1,336.01	0.00	- 1,336.01
Issue Date: 20 Nov 14 Rate: 4.3% Yield to Maturity: 5.2% Maturity Date: 20 Nov 26							
CITIGROUP INC 4.4% DUE 06-10-2025 SEDOL: BYZZP79							
60,000.00	98.2332830	154.00	58,939.97	59,832.80	- 892.83	0.00	- 892.83
Issue Date: 10 Jun 15 Rate: 4.4% Yield to Maturity: 5.177% Maturity Date: 10 Jun 25							
CITIGROUP INC 4.412% DUE 03-31-2031 SEDOL: BMH3V24							
50,000.00	92.0827600	557.63	46,041.38	50,000.00	- 3,958.62	0.00	- 3,958.62
Issue Date: 31 Mar 20 Rate: 4.412% Call Date: 31 Mar 30 Call Price: 100.00 Yield to Maturity: 5.623% Maturity Date: 31 Mar 31							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
CITIGROUP INC 4.65% DUE 07-30-2045 SEDOL: BYTHPH1							
182,000.00	86.3093740	3,549.76	157,083.06	182,371.28	- 25,288.22	0.00	- 25,288.22
Issue Date: 30 Jul 15 Rate: 4.65% Yield to Maturity: 5.738% Maturity Date: 30 Jul 45							
CITIGROUP INC 4.75% DUE 05-18-2046 SEDOL: BDGLCL2							
10,000.00	83.5778000	56.74	8,357.78	10,047.50	- 1,689.72	0.00	- 1,689.72
Issue Date: 18 May 16 Rate: 4.75% Yield to Maturity: 6.073% Maturity Date: 18 May 46							
CITIGROUP INC 5.3 DUE 05-06-2044 SEDOL: BMH4H85							
31,000.00	90.5879680	251.01	28,082.27	32,400.04	- 4,317.77	0.00	- 4,317.77
Issue Date: 6 May 14 Rate: 5.3% Yield to Maturity: 6.093% Maturity Date: 6 May 44							
CITIGROUP INC 5.5% DUE 09-13-2025 SEDOL: BDT7Y00							
100,000.00	100.6938500	1,650.00	100,693.85	100,108.20	585.65	0.00	585.65
Issue Date: 13 Sep 13 Rate: 5.5% Yield to Maturity: 5.218% Maturity Date: 13 Sep 25							
CITIGROUP INC 8.125% DUE 07-15-2039 SEDOL: B8G0DX3							
16,000.00	123.4322500	599.44	19,749.16	23,083.98	- 3,334.82	0.00	- 3,334.82
Issue Date: 23 Jul 09 Rate: 8.125% Yield to Maturity: 5.888% Maturity Date: 15 Jul 39							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
COCA COLA CO 1.45% DUE 06-01-2027 SEDOL: BLB7YV5							
40,000.00	88.4275750	48.33	35,371.03	40,093.70	- 4,722.67	0.00	- 4,722.67
Issue Date: 1 May 20 Rate: 1.45% Call Date: 1 Apr 27 Call Price: 100.00 Yield to Maturity: 4.356% Maturity Date: 1 Jun 27							
COCA COLA CO 2.6% DUE 06-01-2050 SEDOL: BLB7Z23							
10,000.00	67.3190000	21.67	6,731.90	9,925.10	- 3,193.20	0.00	- 3,193.20
Issue Date: 1 May 20 Rate: 2.6% Call Date: 1 Dec 49 Call Price: 100.00 Yield to Maturity: 4.742% Maturity Date: 1 Jun 50							
COCA COLA CO 3.375% DUE 03-25-2027 SEDOL: BL63CD6							
20,000.00	96.0601000	180.00	19,212.02	22,964.10	- 3,752.08	0.00	- 3,752.08
Issue Date: 25 Mar 20 Rate: 3.375% Call Date: 25 Jan 27 Call Price: 100.00 Yield to Maturity: 4.403% Maturity Date: 25 Mar 27							
COMCAST CORP NEW FIXED 2.937% DUE 11-01-2056 SEDOL: BQ7XJ28							
40,000.00	62.3178250	195.80	24,927.13	36,987.10	- 12,059.97	0.00	- 12,059.97
Issue Date: 1 May 22 Rate: 2.937% Call Date: 1 May 56 Call Price: 100.00 Yield to Maturity: 5.362% Maturity Date: 1 Nov 56							
COMCAST CORP NEW FIXED 3.4% DUE 04-01-2030 CUSIP: 20030NDG3							
20,000.00	91.3656000	170.00	18,273.12	19,964.60	- 1,691.48	0.00	- 1,691.48
Issue Date: 27 Mar 20 Rate: 3.4% Call Date: 1 Jan 30 Call Price: 100.00 Yield to Maturity: 4.824% Maturity Date: 1 Apr 30							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
COMCAST CORP NEW 2.8% DUE 01-15-2051/05-28-2020 REG SEDOL: BL6D441							
40,000.00	63.5961000	516.44	25,438.44	36,381.30	- 10,942.86	0.00	- 10,942.86
Issue Date: 28 May 20 Rate: 2.8% Call Date: 15 Jul 50 Call Price: 100.00 Yield to Maturity: 5.31% Maturity Date: 15 Jan 51							
COMCAST CORP NEW 2.887% 11-01-2051 BEO SEDOL: BQ7XHB3							
40,000.00	64.6004250	192.47	25,840.17	31,659.57	- 5,819.40	0.00	- 5,819.40
Issue Date: 1 May 22 Rate: 2.887% Call Date: 1 May 51 Call Price: 100.00 Yield to Maturity: 5.294% Maturity Date: 1 Nov 51							
COMCAST CORP NEW 3.45% DUE 02-01-2050 CUSIP: 20030NCZ2							
20,000.00	73.0764000	287.50	14,615.28	19,972.31	- 5,357.03	0.00	- 5,357.03
Issue Date: 5 Nov 19 Rate: 3.45% Call Date: 1 Aug 49 Call Price: 100.00 Yield to Maturity: 5.341% Maturity Date: 1 Feb 50							
COMCAST CORP NEW 3.75% DUE 04-01-2040 CUSIP: 20030NDH1							
10,000.00	82.9502000	93.75	8,295.02	9,896.40	- 1,601.38	0.00	- 1,601.38
Issue Date: 27 Mar 20 Rate: 3.75% Call Date: 1 Oct 39 Call Price: 100.00 Yield to Maturity: 5.265% Maturity Date: 1 Apr 40							
COMCAST CORP NEW 4.049% DUE 11-01-2052 SEDOL: BFWQ3S9							
90,000.00	79.6821560	607.35	71,713.94	83,753.70	- 12,039.76	0.00	- 12,039.76
Issue Date: 19 Oct 17 Rate: 4.049% Call Date: 1 May 52 Call Price: 100.00 Yield to Maturity: 5.431% Maturity Date: 1 Nov 52							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
COMCAST CORP NEW 4.15% DUE 10-15-2028 CUSIP: 20030NCT6							
190,000.00	96.0759000	1,664.61	182,544.21	190,160.40	- 7,616.19	0.00	- 7,616.19
Issue Date: 5 Oct 18 Rate: 4.15% Call Date: 15 Jul 28 Call Price: 100.00 Yield to Maturity: 4.936% Maturity Date: 15 Oct 28							
COMCAST CORP NEW 4.2% DUE 08-15-2034 CUSIP: 20030NBM2							
50,000.00	92.6692800	793.33	46,334.64	50,386.00	- 4,051.36	0.00	- 4,051.36
Issue Date: 12 Aug 14 Rate: 4.2% Call Date: 15 Feb 34 Call Price: 100.00 Yield to Maturity: 5.04% Maturity Date: 15 Aug 34							
COMCAST CORP NEW 4.25% DUE 10-15-2030 CUSIP: 20030NCU3							
60,000.00	95.9232170	538.33	57,553.93	60,684.60	- 3,130.67	0.00	- 3,130.67
Issue Date: 5 Oct 18 Rate: 4.25% Call Date: 15 Jul 30 Call Price: 100.00 Yield to Maturity: 4.884% Maturity Date: 15 Oct 30							
COMCAST CORP NEW 4% DUE 03-01-2048 SEDOL: BFY1YN4							
10,000.00	79.9330000	133.33	7,993.30	11,307.30	- 3,314.00	0.00	- 3,314.00
Issue Date: 8 Feb 18 Rate: 4% Call Date: 1 Sep 47 Call Price: 100.00 Yield to Maturity: 5.478% Maturity Date: 1 Mar 48							
COMCAST CORP NEW 4% DUE 08-15-2047 SEDOL: BF22PR0							
10,000.00	80.4500000	151.11	8,045.00	9,930.20	- 1,885.20	0.00	- 1,885.20
Issue Date: 7 Aug 17 Rate: 4% Call Date: 15 Feb 47 Call Price: 100.00 Yield to Maturity: 5.451% Maturity Date: 15 Aug 47							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
COMCAST CORP NEW 5.65% DUE 06-15-2035 SEDOL: B0B7ZQ0							
10,000.00	105.2062000	25.11	10,520.62	10,305.90	214.72	0.00	214.72
Issue Date: 9 Jun 05 Rate: 5.65% Yield to Maturity: 5.08% Maturity Date: 15 Jun 35							
CONOCO INC 6.95% DUE 04-15-2029 SEDOL: B2PJ1B3							
70,000.00	110.8628000	1,027.06	77,603.96	76,395.41	1,208.55	0.00	1,208.55
Issue Date: 20 Apr 99 Rate: 6.95% Yield to Maturity: 4.919% Maturity Date: 15 Apr 29							
CONTL RES INC FIXED 3.8% DUE 06-01-2024 SEDOL: BZ02873							
20,000.00	97.2909000	63.33	19,458.18	19,938.65	- 480.47	0.00	- 480.47
Issue Date: 19 May 14 Rate: 3.8% Call Date: 1 Mar 24 Call Price: 100.00 Yield to Maturity: 5.813% Maturity Date: 1 Jun 24							
CONTL RES INC 4.375% DUE 01-15-2028 SEDOL: BF19CF9							
20,000.00	90.8960000	403.47	18,179.20	20,451.60	- 2,272.40	0.00	- 2,272.40
Issue Date: 8 Dec 17 Rate: 4.375% Call Date: 15 Oct 27 Call Price: 100.00 Yield to Maturity: 6.522% Maturity Date: 15 Jan 28							
CONTL RES INC 4.5 DUE 04-15-2023 SEDOL: BCCWFC4							
20,000.00	99.7580000	190.00	19,951.60	20,747.20	- 795.60	0.00	- 795.60
Rate: 4.5% Yield to Maturity: 5.322% Maturity Date: 15 Apr 23							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
CONTL RES INC 4.9% DUE 06-01-2044 SEDOL: BYN68H5							
30,000.00	74.1530330	122.50	22,245.91	32,395.30	- 10,149.39	0.00	- 10,149.39
Issue Date: 19 May 14 Rate: 4.9% Call Date: 1 Dec 43 Call Price: 100.00 Yield to Maturity: 7.304% Maturity Date: 1 Jun 44							
COSTCO WHOLESALE CORP NEW 1.6% DUE 04-20-2030 REG SEDOL: BMG2X93							
10,000.00	82.0903000	31.56	8,209.03	10,037.30	- 1,828.27	0.00	- 1,828.27
Issue Date: 20 Apr 20 Rate: 1.6% Call Date: 20 Jan 30 Call Price: 100.00 Yield to Maturity: 4.503% Maturity Date: 20 Apr 30							
COSTCO WHSL CORP FIXED 1.375% DUE 06-20-2027 SEDOL: BMG1PD8							
40,000.00	87.7248500	16.81	35,089.94	40,232.70	- 5,142.76	0.00	- 5,142.76
Issue Date: 20 Apr 20 Rate: 1.375% Call Date: 20 Apr 27 Call Price: 100.00 Yield to Maturity: 4.431% Maturity Date: 20 Jun 27							
COTERRA ENERGY INC 3.9% 05-15-2027 SEDOL: BMFYL18							
110,000.00	93.5086550	548.17	102,859.52	111,026.30	- 8,166.78	0.00	- 8,166.78
Issue Date: 15 Nov 22 Rate: 3.9% Call Date: 15 Feb 27 Call Price: 100.00 Yield to Maturity: 5.592% Maturity Date: 15 May 27							
COTERRA ENERGY INC 4.375% 03-15-2029 SEDOL: BMGNSL3							
30,000.00	94.7036000	386.46	28,411.08	31,595.60	- 3,184.52	0.00	- 3,184.52
Issue Date: 15 Sep 22 Rate: 4.375% Call Date: 15 Dec 28 Call Price: 100.00 Yield to Maturity: 5.388% Maturity Date: 15 Mar 29							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
CSC HLDGS LLC 6.5% DUE 02-01-2029 CUSIP: 126307AZ0							
250,000.00	81.7500000	6,770.83	204,375.00	250,000.00	- 45,625.00	0.00	- 45,625.00
Issue Date: 31 Jan 19 Rate: 6.5% Call Date: 1 Feb 24 Call Price: 103.25 Yield to Maturity: 10.648% Maturity Date: 1 Feb 29							
CTR PARTNERSHIP L P / CARETRUST CAP SR NT 144A 3.875% 06-30-2028 SEDOL: BMHRYM7							
10,000.00	84.5027000	1.08	8,450.27	9,425.00	- 974.73	0.00	- 974.73
Issue Date: 17 Jun 21 Rate: 3.875% Call Date: 30 Mar 28 Call Price: 100.00 Yield to Maturity: 7.351% Maturity Date: 30 Jun 28							
CVS HEALTH CORP 1.875% DUE 02-28-2031 SEDOL: BMTSF69							
10,000.00	78.7406000	64.06	7,874.06	8,777.30	- 903.24	0.00	- 903.24
Issue Date: 16 Dec 20 Rate: 1.875% Call Date: 28 Nov 30 Call Price: 100.00 Yield to Maturity: 5.09% Maturity Date: 28 Feb 31							
CVS HEALTH CORP 3.75% DUE 04-01-2030 SEDOL: BK8TZ92							
180,000.00	91.1526110	1,687.50	164,074.70	173,566.80	- 9,492.10	0.00	- 9,492.10
Issue Date: 31 Mar 20 Rate: 3.75% Call Date: 1 Jan 30 Call Price: 100.00 Yield to Maturity: 5.23% Maturity Date: 1 Apr 30							
CVS HEALTH CORP 4.3% DUE 03-25-2028 SEDOL: BF3V2P3							
84,000.00	96.8877620	963.20	81,385.72	82,875.44	- 1,489.72	0.00	- 1,489.72
Issue Date: 9 Mar 18 Rate: 4.3% Call Date: 25 Dec 27 Call Price: 100.00 Yield to Maturity: 4.981% Maturity Date: 25 Mar 28							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
CVS HEALTH CORP 5.05% DUE 03-25-2048 SEDOL: BF4JKH4							
40,000.00	90.2091250	538.67	36,083.65	51,296.40	- 15,212.75	0.00	- 15,212.75
Issue Date: 9 Mar 18 Rate: 5.05% Call Date: 25 Sep 47 Call Price: 100.00 Yield to Maturity: 5.792% Maturity Date: 25 Mar 48							
CVS HEALTH CORP 5.125% DUE 07-20-2045 SEDOL: BYPFC45							
40,000.00	90.7380000	916.81	36,295.20	40,934.57	- 4,639.37	0.00	- 4,639.37
Issue Date: 20 Jul 15 Rate: 5.125% Yield to Maturity: 5.87% Maturity Date: 20 Jul 45							
CVS HEALTH CORPORATION 2.125% DUE 09-15-2031 BEO SEDOL: BN6SF14							
30,000.00	79.5646330	187.71	23,869.39	29,810.70	- 5,941.31	0.00	- 5,941.31
Issue Date: 18 Aug 21 Rate: 2.125% Call Date: 15 Jun 31 Call Price: 100.00 Yield to Maturity: 5.054% Maturity Date: 15 Sep 31							
DEERE & CO FIXED 3.1% DUE 04-15-2030 SEDOL: BMQ5M39							
10,000.00	89.7999000	65.44	8,979.99	9,981.10	- 1,001.11	0.00	- 1,001.11
Issue Date: 30 Mar 20 Rate: 3.1% Call Date: 15 Jan 30 Call Price: 100.00 Yield to Maturity: 4.772% Maturity Date: 15 Apr 30							
DEERE & CO FIXED 3.75% DUE 04-15-2050 SEDOL: BMQ5M40							
110,000.00	85.1406820	870.83	93,654.75	128,118.40	- 34,463.65	0.00	- 34,463.65
Issue Date: 30 Mar 20 Rate: 3.75% Call Date: 15 Oct 49 Call Price: 100.00 Yield to Maturity: 4.724% Maturity Date: 15 Apr 50							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
DELTA AIR LINES 3.8% 04-19-2023 SEDOL: BFZP598							
20,000.00	98.7500000	152.00	19,750.00	17,850.00	1,900.00	0.00	1,900.00
Rate: 3.8% Yield to Maturity: 8.03% Maturity Date: 19 Apr 23							
DEVON ENERGY CORP FIXED 5% DUE 06-15-2045 SEDOL: BYNCYY2							
30,000.00	86.8588000	66.67	26,057.64	35,172.30	- 9,114.66	0.00	- 9,114.66
Issue Date: 16 Jun 15 Rate: 5% Call Date: 15 Dec 44 Call Price: 100.00 Yield to Maturity: 6.08% Maturity Date: 15 Jun 45							
DEVON ENERGY CORP NEW 8.25% 08-01-2023 BEO SEDOL: BNXFS64							
60,000.00	101.3593170	2,062.50	60,815.59	68,800.00	- 7,984.41	0.00	- 7,984.41
Rate: 8.25% Yield to Maturity: 5.842% Maturity Date: 1 Aug 23							
DEVON ENERGY CORP 5.6 DUE 07-15-2041 SEDOL: B3Q7W10							
70,000.00	93.8415860	1,807.56	65,689.11	79,472.25	- 13,783.14	0.00	- 13,783.14
Issue Date: 12 Jul 11 Rate: 5.6% Call Date: 15 Jan 41 Call Price: 100.00 Yield to Maturity: 6.161% Maturity Date: 15 Jul 41							
DEVON ENERGY CORP 5.85% DUE 12-15-2025 SEDOL: BYQ1PX2							
80,000.00	101.8413630	208.00	81,473.09	86,146.90	- 4,673.81	0.00	- 4,673.81
Issue Date: 15 Dec 15 Rate: 5.85% Call Date: 15 Sep 25 Call Price: 100.00 Yield to Maturity: 5.169% Maturity Date: 15 Dec 25							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
DIAMONDBACK ENERGY FIXED 3.25% DUE 12-01-2026 SEDOL: BJR45C4							
10,000.00	93.1519000	27.08	9,315.19	10,317.30	- 1,002.11	0.00	- 1,002.11
Issue Date: 5 Dec 19 Rate: 3.25% Call Date: 1 Oct 26 Call Price: 100.00 Yield to Maturity: 5.203% Maturity Date: 1 Dec 26							
DIAMONDBACK ENERGY INC 3.5% DUE 12-01-2029 SEDOL: BJR45B3							
40,000.00	87.9780500	116.67	35,191.22	40,311.80	- 5,120.58	0.00	- 5,120.58
Issue Date: 5 Dec 19 Rate: 3.5% Call Date: 1 Sep 29 Call Price: 100.00 Yield to Maturity: 5.62% Maturity Date: 1 Dec 29							
DISH DBS CORP 5.125% DUE 06-01-2029 SEDOL: BMDHSQ3							
50,000.00	64.5200000	213.54	32,260.00	49,877.00	- 17,617.00	0.00	- 17,617.00
Issue Date: 24 May 21 Rate: 5.125% Yield to Maturity: 13.578% Maturity Date: 1 Jun 29							
DISH DBS CORP 5.875% 11-15-2024 CUSIP: 25470XAW5							
25,000.00	92.9234000	187.67	23,230.85	24,233.69	- 1,002.84	0.00	- 1,002.84
Issue Date: 20 Nov 14 Rate: 5.875% Yield to Maturity: 10.104% Maturity Date: 15 Nov 24							
DISNEY WALT CO SR NT 6.2% 12-15-2034 SEDOL: BJQX577							
10,000.00	109.1190000	27.56	10,911.90	9,321.90	1,590.00	0.00	1,590.00
Issue Date: 15 Jun 19 Rate: 6.2% Yield to Maturity: 5.168% Maturity Date: 15 Dec 34							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
DISNEY WALT CO SR NT 6.65% 11-15-2037 CUSIP: 254687EH5							
10,000.00	112.7903000	84.97	11,279.03	9,855.00	1,424.03	0.00	1,424.03
Issue Date: 15 Nov 19 Rate: 6.65% Yield to Maturity: 5.388% Maturity Date: 15 Nov 37							
DUKE ENERGY 5.3% DUE 02-15-2040 SEDOL: B432721							
130,000.00	99.6313230	2,602.89	129,520.72	158,434.90	- 28,914.18	0.00	- 28,914.18
Issue Date: 19 Nov 09 Rate: 5.3% Yield to Maturity: 5.332% Maturity Date: 15 Feb 40							
EATON CORP OHIO 4.15 DUE 11-02-2042 REG SEDOL: BGLPFR7							
70,000.00	85.8398860	476.10	60,087.92	70,572.40	- 10,484.48	0.00	- 10,484.48
Issue Date: 2 Nov 13 Rate: 4.15% Yield to Maturity: 5.313% Maturity Date: 2 Nov 42							
EL PASO NAT GAS CO 8.375% DUE 06-15-2032 SEDOL: 2787237							
110,000.00	113.4284090	409.44	124,771.25	128,194.00	- 3,422.75	0.00	- 3,422.75
Issue Date: 15 Jun 03 Rate: 8.375% Call Date: 14 Jun 32 Call Price: 100.00 Yield to Maturity: 6.455% Maturity Date: 15 Jun 32							
ENERGY TRANSFER L P 0.0% DUE 12-31-2049 REG SEDOL: BMHR7W8							
20,000.00	83.5000000	182.08	16,700.00	19,650.00	- 2,950.00	0.00	- 2,950.00
Issue Date: 22 Jan 20 Rate: 7.125% Call Date: 15 May 30 Call Price: 100.00 Yield to Maturity: 8.534% Maturity Date: 31 Dec 49							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
ENERGY TRANSFER L P 6.5% 12-31-2049 SEDOL: BN2CHF8							
20,000.00	86.4151500	166.11	17,283.03	19,775.00	- 2,491.97	0.00	- 2,491.97
Issue Date: 15 Jun 21 Rate: 6.5% Call Date: 15 Aug 26 Call Price: 100.00 Yield to Maturity: 75.218% Maturity Date: 31 Dec 49							
ENERGY TRANSFER L P 6.75% 12-31-2099 USD SEDOL: BNLZ3S3							
40,000.00	86.5000000	345.00	34,600.00	40,562.50	- 5,962.50	0.00	- 5,962.50
Issue Date: 16 Nov 17 Rate: 6.75% Call Date: 15 May 25 Call Price: 100.00 Yield to Maturity: 7.936% Maturity Date: 31 Dec 99							
ENERGY TRANSFER 3.75% DUE 05-15-2030 SEDOL: BL3BQ53							
90,000.00	88.4614110	431.25	79,615.27	91,744.80	- 12,129.53	0.00	- 12,129.53
Issue Date: 22 Jan 20 Rate: 3.75% Call Date: 15 Feb 30 Call Price: 100.00 Yield to Maturity: 5.686% Maturity Date: 15 May 30							
ENERGY TRANSFER 4.95% DUE 06-15-2028 SEDOL: BNR46T6							
20,000.00	96.8677500	44.00	19,373.55	21,379.60	- 2,006.05	0.00	- 2,006.05
Issue Date: 8 Jun 18 Rate: 4.95% Call Date: 15 Mar 28 Call Price: 100.00 Yield to Maturity: 5.624% Maturity Date: 15 Jun 28							
ENERGY TRANSFER 5.25% DUE 04-15-2029 SEDOL: BJCYMH3							
10,000.00	96.9908000	110.83	9,699.08	11,417.30	- 1,718.22	0.00	- 1,718.22
Issue Date: 15 Jan 19 Rate: 5.25% Call Date: 15 Jan 29 Call Price: 100.00 Yield to Maturity: 5.826% Maturity Date: 15 Apr 29							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
ENERGY TRANSFER 6.25% DUE 04-15-2049 SEDOL: BJCYMJ5							
80,000.00	93.5710380	1,055.56	74,856.83	97,197.60	- 22,340.77	0.00	- 22,340.77
Issue Date: 15 Jan 19 Rate: 6.25% Call Date: 15 Oct 48 Call Price: 100.00 Yield to Maturity: 6.776% Maturity Date: 15 Apr 49							
ENERGY TRANSFER 7.6% DUE 02-01-2024 SEDOL: BHBF8H5							
40,000.00	101.6859500	1,266.67	40,674.38	46,381.20	- 5,706.82	0.00	- 5,706.82
Issue Date: 13 Dec 13 Rate: 7.6% Call Date: 1 Nov 23 Call Price: 100.00 Yield to Maturity: 5.967% Maturity Date: 1 Feb 24							
ENTERPRISE PRODS FIXED 3.95% DUE 01-31-2060 SEDOL: BL39936							
20,000.00	72.6548500	331.36	14,530.97	20,790.70	- 6,259.73	0.00	- 6,259.73
Issue Date: 15 Jan 20 Rate: 3.95% Call Date: 31 Jul 59 Call Price: 100.00 Yield to Maturity: 5.738% Maturity Date: 31 Jan 60							
ENTERPRISE PRODS OPER LLC 5.375% 02-15-2078 SEDOL: BYWF668							
10,000.00	76.4012000	203.06	7,640.12	9,237.50	- 1,597.38	0.00	- 1,597.38
Issue Date: 15 Feb 18 Rate: 5.375% Call Date: 15 Feb 28 Call Price: 100.00 Yield to Maturity: 7.082% Maturity Date: 15 Feb 78							
ENTERPRISE PRODS 2.8% DUE 01-31-2030 SEDOL: BKM3QG4							
40,000.00	85.2985000	469.78	34,119.40	40,889.00	- 6,769.60	0.00	- 6,769.60
Issue Date: 15 Jan 20 Rate: 2.8% Call Date: 31 Oct 29 Call Price: 100.00 Yield to Maturity: 5.316% Maturity Date: 31 Jan 30							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
ENTERPRISE PRODS 3.7% DUE 01-31-2051 SEDOL: BL397H6							
20,000.00	72.6450500	310.39	14,529.01	19,755.60	- 5,226.59	0.00	- 5,226.59
Issue Date: 15 Jan 20 Rate: 3.7% Call Date: 31 Jul 50 Call Price: 100.00 Yield to Maturity: 5.655% Maturity Date: 31 Jan 51							
ENTERPRISE PRODS 4.15% DUE 10-16-2028 SEDOL: BFY5JK8							
90,000.00	94.8611440	778.13	85,375.03	96,133.60	- 10,758.57	0.00	- 10,758.57
Issue Date: 11 Oct 18 Rate: 4.15% Call Date: 16 Jul 28 Call Price: 100.00 Yield to Maturity: 5.186% Maturity Date: 16 Oct 28							
ENTERPRISE PRODS 4.2% DUE 01-31-2050 SEDOL: BKB02C4							
20,000.00	79.1627500	352.33	15,832.55	21,526.40	- 5,693.85	0.00	- 5,693.85
Issue Date: 8 Jul 19 Rate: 4.2% Call Date: 31 Jul 49 Call Price: 100.00 Yield to Maturity: 5.722% Maturity Date: 31 Jan 50							
ENTERPRISE PRODS 5.7% DUE 02-15-2042 SEDOL: B56MMZ3							
20,000.00	97.4093000	430.67	19,481.86	20,553.54	- 1,071.68	0.00	- 1,071.68
Issue Date: 24 Aug 11 Rate: 5.7% Yield to Maturity: 5.927% Maturity Date: 15 Feb 42							
ENTERPRISE PRODS 7.55% DUE 04-15-2038 SEDOL: B57FW28							
10,000.00	112.1143000	159.39	11,211.43	14,502.30	- 3,290.87	0.00	- 3,290.87
Issue Date: 15 Oct 09 Rate: 7.55% Yield to Maturity: 6.302% Maturity Date: 15 Apr 38							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
ENTERPRISE PRODUCTS OPER L P 3.125% DUE 07-31-2029 SEDOL: BKB02B3							
10,000.00	88.2043000	131.08	8,820.43	10,219.00	- 1,398.57	0.00	- 1,398.57
Issue Date: 8 Jul 19 Rate: 3.125% Call Date: 30 Apr 29 Call Price: 100.00 Yield to Maturity: 5.267% Maturity Date: 31 Jul 29							
EOG RES INC FIXED 3.9% DUE 04-01-2035 SEDOL: BWCN5Z0							
20,000.00	89.5922000	195.00	17,918.44	22,858.00	- 4,939.56	0.00	- 4,939.56
Issue Date: 17 Mar 15 Rate: 3.9% Call Date: 1 Oct 34 Call Price: 100.00 Yield to Maturity: 5.048% Maturity Date: 1 Apr 35							
EQT CORP 3.9% DUE 10-01-2027 SEDOL: BYWG490							
50,000.00	92.3437600	487.50	46,171.88	54,362.50	- 8,190.62	0.00	- 8,190.62
Issue Date: 4 Oct 17 Rate: 3.9% Call Date: 1 Jul 27 Call Price: 100.00 Yield to Maturity: 5.763% Maturity Date: 1 Oct 27							
EQT CORPORATION 5.0% DUE 01-15-2029 BEO SEDOL: BMDMZ01							
10,000.00	94.1769000	230.56	9,417.69	11,451.00	- 2,033.31	0.00	- 2,033.31
Issue Date: 16 Nov 20 Rate: 5% Call Date: 15 Jul 28 Call Price: 100.00 Yield to Maturity: 6.168% Maturity Date: 15 Jan 29							
EXELON CORP 5.625% DUE 06-15-2035 SEDOL: B0LK7L8							
100,000.00	101.8454400	250.00	101,845.44	89,339.50	12,505.94	0.00	12,505.94
Issue Date: 9 Jun 05 Rate: 5.625% Yield to Maturity: 5.419% Maturity Date: 15 Jun 35							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
EXXON MOBIL CORP FIXED 1.571% DUE 04-15-2023 SEDOL: BMDSC19							
10,000.00	99.0616000	33.17	9,906.16	10,046.80	- 140.64	0.00	- 140.64
Rate: 1.571% Yield to Maturity: 4.844% Maturity Date: 15 Apr 23							
EXXON MOBIL CORP FIXED 4.327% DUE 03-19-2050 SEDOL: BL68H70							
10,000.00	88.2174000	122.60	8,821.74	12,140.00	- 3,318.26	0.00	- 3,318.26
Issue Date: 19 Mar 20 Rate: 4.327% Call Date: 19 Sep 49 Call Price: 100.00 Yield to Maturity: 5.135% Maturity Date: 19 Mar 50							
EXXON MOBIL CORP 2.992% DUE 03-19-2025 SEDOL: BL68H25							
100,000.00	96.4188900	847.73	96,418.89	103,181.20	- 6,762.31	0.00	- 6,762.31
Issue Date: 19 Mar 20 Rate: 2.992% Call Date: 19 Feb 25 Call Price: 100.00 Yield to Maturity: 4.708% Maturity Date: 19 Mar 25							
EXXON MOBIL CORP 3.043% DUE 03-01-2026 SEDOL: BYYD0F7							
150,000.00	95.4884070	1,521.50	143,232.61	151,205.92	- 7,973.31	0.00	- 7,973.31
Issue Date: 3 Mar 16 Rate: 3.043% Call Date: 1 Dec 25 Call Price: 100.00 Yield to Maturity: 4.587% Maturity Date: 1 Mar 26							
EXXON MOBIL CORP 3.482% DUE 03-19-2030 SEDOL: BL68H47							
40,000.00	93.4102250	394.63	37,364.09	40,000.00	- 2,635.91	0.00	- 2,635.91
Issue Date: 19 Mar 20 Rate: 3.482% Call Date: 19 Dec 29 Call Price: 100.00 Yield to Maturity: 4.562% Maturity Date: 19 Mar 30							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
FIRSTENERGY CORP 3.9% 07-15-2027 SEDOL: BDC3P91							
120,000.00	93.2690000	2,434.67	111,922.80	120,357.60	- 8,434.80	0.00	- 8,434.80
Issue Date: 21 Jun 17 Rate: 4.15% Call Date: 15 Apr 27 Call Price: 100.00 Yield to Maturity: 5.598% Maturity Date: 15 Jul 27							
FORD MTR CO DEL 3.25% 02-12-2032 SEDOL: BPLHQR3							
30,000.00	75.0050330	376.46	22,501.51	30,012.50	- 7,510.99	0.00	- 7,510.99
Issue Date: 12 Nov 21 Rate: 3.25% Call Date: 12 Nov 31 Call Price: 100.00 Yield to Maturity: 7.005% Maturity Date: 12 Feb 32							
FORD MTR CO DEL 6.1% 08-19-2032A SEDOL: BNDY3J9							
20,000.00	92.5124000	447.33	18,502.48	20,000.00	- 1,497.52	0.00	- 1,497.52
Issue Date: 19 Aug 22 Rate: 6.1% Call Date: 19 May 32 Call Price: 100.00 Yield to Maturity: 7.188% Maturity Date: 19 Aug 32							
FORD MTR CR CO LLC 2.9% DUE 02-16-2028 BEO SEDOL: BNKBJZ1							
200,000.00	82.5919050	2,175.00	165,183.81	197,500.00	- 32,316.19	0.00	- 32,316.19
Issue Date: 16 Feb 21 Rate: 2.9% Call Date: 16 Dec 27 Call Price: 100.00 Yield to Maturity: 6.997% Maturity Date: 16 Feb 28							
FORD MTR CR CO LLC 4.95% 05-28-2027 SEDOL: BMYXYY0							
230,000.00	93.2900000	1,043.63	214,567.00	230,862.50	- 16,295.50	0.00	- 16,295.50
Issue Date: 28 Mar 22 Rate: 4.95% Call Date: 28 Apr 27 Call Price: 100.00 Yield to Maturity: 6.731% Maturity Date: 28 May 27							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
FOX CORP 5.476% DUE 01-25-2039 SEDOL: BMPRYX0							
60,000.00	91.4439000	1,423.76	54,866.34	65,297.90	- 10,431.56	0.00	- 10,431.56
Issue Date: 25 Jan 20 Rate: 5.476% Call Date: 25 Jul 38 Call Price: 100.00 Yield to Maturity: 6.331% Maturity Date: 25 Jan 39							
FREEPORT-MCMORAN FIXED 4.625% DUE 08-01-2030 SEDOL: BN2XBT3							
10,000.00	93.1630000	192.71	9,316.30	10,000.00	- 683.70	0.00	- 683.70
Issue Date: 27 Jul 20 Rate: 4.625% Call Date: 1 Aug 25 Call Price: 102.31 Yield to Maturity: 5.749% Maturity Date: 1 Aug 30							
FREEPORT-MCMORAN 5.45% DUE 03-15-2043 SEDOL: BFPC4S1							
98,000.00	90.2040000	1,572.63	88,399.92	88,107.60	292.32	0.00	292.32
Issue Date: 15 Sep 13 Rate: 5.45% Call Date: 15 Sep 42 Call Price: 100.00 Yield to Maturity: 6.313% Maturity Date: 15 Mar 43							
GEN DYNAMICS CORP FIXED 4.25% DUE 04-01-2040 SEDOL: BMFFMZ2							
10,000.00	91.7641000	106.25	9,176.41	11,851.90	- 2,675.49	0.00	- 2,675.49
Issue Date: 25 Mar 20 Rate: 4.25% Call Date: 1 Oct 39 Call Price: 100.00 Yield to Maturity: 4.965% Maturity Date: 1 Apr 40							
GEN MTRS FINL CO 4.25 DUE 05-15-2023 SEDOL: BJT3FD0							
20,000.00	99.5853500	108.61	19,917.07	20,000.00	- 82.93	0.00	- 82.93
Rate: 4.25% Yield to Maturity: 5.368% Maturity Date: 15 May 23							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
GENERAL DYNAMICS CORP 4.25% DUE 04-01-2050 REG SEDOL: BMFFN04							
30,000.00	89.0264000	318.75	26,707.92	37,567.00	- 10,859.08	0.00	- 10,859.08
Issue Date: 25 Mar 20 Rate: 4.25% Call Date: 1 Oct 49 Call Price: 100.00 Yield to Maturity: 4.99% Maturity Date: 1 Apr 50							
GENERAL MOTORS FINANCIAL 3.1% 01-12-2032 SEDOL: BP6H979							
10,000.00	78.6333000	145.53	7,863.33	9,026.50	- 1,163.17	0.00	- 1,163.17
Issue Date: 11 Jan 22 Rate: 3.1% Call Date: 12 Oct 31 Call Price: 100.00 Yield to Maturity: 6.228% Maturity Date: 12 Jan 32							
GENERAL MTRS CO 5.15% DUE 04-01-2038 SEDOL: BD93QC4							
30,000.00	86.6516000	386.25	25,995.48	31,798.50	- 5,803.02	0.00	- 5,803.02
Issue Date: 7 Aug 17 Rate: 5.15% Call Date: 1 Oct 37 Call Price: 100.00 Yield to Maturity: 6.545% Maturity Date: 1 Apr 38							
GENERAL MTRS CO 6.125% DUE 10-01-2025 SEDOL: BMDX5X7							
20,000.00	101.8570000	306.25	20,371.40	19,979.80	391.60	0.00	391.60
Issue Date: 12 May 20 Rate: 6.125% Call Date: 1 Sep 25 Call Price: 100.00 Yield to Maturity: 5.386% Maturity Date: 1 Oct 25							
GENERAL MTRS CO 6.25% DUE 10-02-2043 SEDOL: BP8Y7Q3							
20,000.00	92.8201500	309.03	18,564.03	23,275.00	- 4,710.97	0.00	- 4,710.97
Issue Date: 2 Apr 14 Rate: 6.25% Yield to Maturity: 6.904% Maturity Date: 2 Oct 43							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
GILEAD SCIENCES 3.65% DUE 03-01-2026 CUSIP: 375558BF9							
20,000.00	96.5209000	243.33	19,304.18	19,977.70	- 673.52	0.00	- 673.52
Issue Date: 14 Sep 15 Rate: 3.65% Call Date: 1 Dec 25 Call Price: 100.00 Yield to Maturity: 4.846% Maturity Date: 1 Mar 26							
GILEAD SCIENCES 4.75% DUE 03-01-2046 CUSIP: 375558BD4							
50,000.00	90.3270400	791.67	45,163.52	50,711.37	- 5,547.85	0.00	- 5,547.85
Issue Date: 14 Sep 15 Rate: 4.75% Call Date: 1 Sep 45 Call Price: 100.00 Yield to Maturity: 5.492% Maturity Date: 1 Mar 46							
GOLDMAN SACHS FIXED 3.5% DUE 04-01-2025 SEDOL: BMQ5M51							
40,000.00	96.2152250	350.00	38,486.09	42,507.30	- 4,021.21	0.00	- 4,021.21
Issue Date: 30 Mar 20 Rate: 3.5% Call Date: 1 Mar 25 Call Price: 100.00 Yield to Maturity: 5.301% Maturity Date: 1 Apr 25							
GOLDMAN SACHS GROUP INC NT FXD/FLTG 3.615% 03-15-2028 SEDOL: BMGDC88							
10,000.00	93.0623000	106.44	9,306.23	10,043.60	- 737.37	0.00	- 737.37
Issue Date: 15 Mar 22 Rate: 3.615% Call Date: 15 Mar 27 Call Price: 100.00 Yield to Maturity: 5.149% Maturity Date: 15 Mar 28							
GOLDMAN SACHS GROUP INC 4.223% 05-01-2029 CUSIP: 38141GWZ3							
40,000.00	93.3240250	281.53	37,329.61	39,069.50	- 1,739.89	0.00	- 1,739.89
Issue Date: 23 Apr 18 Rate: 4.223% Call Date: 1 May 28 Call Price: 100.00 Yield to Maturity: 5.483% Maturity Date: 1 May 29							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
GOLDMAN SACHS GROUP INC 4.387% 06-15-2027 SEDOL: BPG6ZR8							
30,000.00	96.5301000	58.49	28,959.03	30,000.00	- 1,040.97	0.00	- 1,040.97
Issue Date: 13 Jun 22 Rate: 4.387% Call Date: 15 Jun 26 Call Price: 100.00 Yield to Maturity: 5.269% Maturity Date: 15 Jun 27							
GOLDMAN SACHS 3.5% DUE 11-16-2026 SEDOL: BZ12537							
60,000.00	93.8359500	262.50	56,301.57	59,518.20	- 3,216.63	0.00	- 3,216.63
Issue Date: 16 Nov 16 Rate: 3.5% Call Date: 16 Nov 25 Call Price: 100.00 Yield to Maturity: 5.277% Maturity Date: 16 Nov 26							
GOLDMAN SACHS 4.25% DUE 10-21-2025 SEDOL: BYNMJP8							
90,000.00	97.7299110	743.75	87,956.92	90,569.40	- 2,612.48	0.00	- 2,612.48
Issue Date: 21 Oct 15 Rate: 4.25% Yield to Maturity: 5.126% Maturity Date: 21 Oct 25							
GOLDMAN SACHS 5.15% DUE 05-22-2045 SEDOL: BY58YT3							
110,000.00	90.3638000	613.71	99,400.18	110,691.40	- 11,291.22	0.00	- 11,291.22
Issue Date: 22 May 15 Rate: 5.15% Yield to Maturity: 5.932% Maturity Date: 22 May 45							
GOLDMAN SACHS 6.25% DUE 02-01-2041 SEDOL: B920YP3							
270,000.00	104.9431780	7,031.25	283,346.58	273,310.30	10,036.28	0.00	10,036.28
Issue Date: 28 Jan 11 Rate: 6.25% Yield to Maturity: 5.804% Maturity Date: 1 Feb 41							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
HALLIBURTON CO 4.85% DUE 11-15-2035 SEDOL: BYNR6K7							
20,000.00	92.9528500	123.94	18,590.57	20,485.20	- 1,894.63	0.00	- 1,894.63
Issue Date: 13 Nov 15 Rate: 4.85% Call Date: 15 May 35 Call Price: 100.00 Yield to Maturity: 5.626% Maturity Date: 15 Nov 35							
HALLIBURTON CO 5% DUE 11-15-2045 SEDOL: BYNR4N6							
10,000.00	88.8869000	63.89	8,888.69	10,166.20	- 1,277.51	0.00	- 1,277.51
Issue Date: 13 Nov 15 Rate: 5% Call Date: 15 May 45 Call Price: 100.00 Yield to Maturity: 5.89% Maturity Date: 15 Nov 45							
HARRIS CORP DEL 5.054% DUE 04-27-2045 SEDOL: BX1DFF8							
20,000.00	90.0448500	179.70	18,008.97	20,122.60	- 2,113.63	0.00	- 2,113.63
Issue Date: 27 Apr 15 Rate: 5.054% Call Date: 27 Oct 44 Call Price: 100.00 Yield to Maturity: 5.858% Maturity Date: 27 Apr 45							
HCA INC 3.5% DUE 09-01-2030 SEDOL: BLF2KK7							
10,000.00	86.5092000	116.67	8,650.92	9,500.00	- 849.08	0.00	- 849.08
Issue Date: 26 Feb 20 Rate: 3.5% Call Date: 1 Mar 30 Call Price: 100.00 Yield to Maturity: 5.694% Maturity Date: 1 Sep 30							
HCA INC 5.25% DUE 06-15-2026 SEDOL: BZ57YX1							
10,000.00	98.8348000	23.33	9,883.48	10,075.00	- 191.52	0.00	- 191.52
Issue Date: 15 Mar 16 Rate: 5.25% Call Date: 15 Dec 25 Call Price: 100.00 Yield to Maturity: 5.624% Maturity Date: 15 Jun 26							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
HCA INC 5.375% DUE 02-01-2025 SEDOL: BVFB628							
20,000.00	99.9546500	447.92	19,990.93	22,000.00	- 2,009.07	0.00	- 2,009.07
Issue Date: 16 Jan 15 Rate: 5.375% Yield to Maturity: 5.396% Maturity Date: 1 Feb 25							
HCA INC 5.5% DUE 06-15-2047 SEDOL: BF2XWB6							
10,000.00	89.1431000	24.44	8,914.31	10,250.00	- 1,335.69	0.00	- 1,335.69
Issue Date: 22 Jun 17 Rate: 5.5% Call Date: 15 Dec 46 Call Price: 100.00 Yield to Maturity: 6.382% Maturity Date: 15 Jun 47							
HCA INC 5% DUE 03-15-2024 SEDOL: BJZD8Y6							
30,000.00	99.4584670	441.67	29,837.54	30,262.50	- 424.96	0.00	- 424.96
Issue Date: 17 Mar 14 Rate: 5% Yield to Maturity: 5.462% Maturity Date: 15 Mar 24							
HERSHEY CO FIXED .9% DUE 06-01-2025 SEDOL: BMWP0B7							
10,000.00	91.3399000	7.50	9,133.99	9,981.50	- 847.51	0.00	- 847.51
Issue Date: 1 Jun 20 Rate: 0.9% Call Date: 1 May 25 Call Price: 100.00 Yield to Maturity: 4.73% Maturity Date: 1 Jun 25							
HILTON WORLDWIDE FIXED 4.875% DUE 04-01-2027 SEDOL: BZ5ZRW5							
30,000.00	95.1828000	365.63	28,554.84	29,850.00	- 1,295.16	0.00	- 1,295.16
Issue Date: 16 Mar 17 Rate: 4.875% Call Date: 1 Apr 24 Call Price: 100.60 Yield to Maturity: 6.178% Maturity Date: 1 Apr 27							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
HOME DEPOT CANADA INC 3.25% 04-15-2032 SEDOL: BLFG805							
80,000.00	89.1501630	548.89	71,320.13	79,584.80	- 8,264.67	0.00	- 8,264.67
Issue Date: 28 Mar 22 Rate: 3.25% Call Date: 15 Jan 32 Call Price: 100.00 Yield to Maturity: 4.704% Maturity Date: 15 Apr 32							
HOME DEPOT INC 2.5% DUE 04-15-2027 SEDOL: BMQ5M62							
30,000.00	92.1651000	158.33	27,649.53	32,027.10	- 4,377.57	0.00	- 4,377.57
Issue Date: 30 Mar 20 Rate: 2.5% Call Date: 15 Feb 27 Call Price: 100.00 Yield to Maturity: 4.528% Maturity Date: 15 Apr 27							
HOME DEPOT INC 3.3% DUE 04-15-2040 REG SEDOL: BMQ5MC8							
60,000.00	80.1223000	418.00	48,073.38	61,304.90	- 13,231.52	0.00	- 13,231.52
Issue Date: 30 Mar 20 Rate: 3.3% Call Date: 15 Oct 39 Call Price: 100.00 Yield to Maturity: 5.034% Maturity Date: 15 Apr 40							
HOME DEPOT INC 3.35% DUE 04-15-2050 REG SEDOL: BK8TZG9							
80,000.00	74.4669380	565.78	59,573.55	84,266.87	- 24,693.32	0.00	- 24,693.32
Issue Date: 30 Mar 20 Rate: 3.35% Call Date: 15 Oct 49 Call Price: 100.00 Yield to Maturity: 5.091% Maturity Date: 15 Apr 50							
HOME DEPOT INC 3.9% DUE 06-15-2047 SEDOL: BDGLXQ4							
10,000.00	82.7565000	17.33	8,275.65	10,944.50	- 2,668.85	0.00	- 2,668.85
Issue Date: 5 Jun 17 Rate: 3.9% Call Date: 15 Dec 46 Call Price: 100.00 Yield to Maturity: 5.147% Maturity Date: 15 Jun 47							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
HUMANA INC FIXED 3.95% DUE 03-15-2027 SEDOL: BYZKXV4							
20,000.00	95.9977500	232.61	19,199.55	20,137.50	- 937.95	0.00	- 937.95
Issue Date: 16 Mar 17 Rate: 3.95% Call Date: 15 Dec 26 Call Price: 100.00 Yield to Maturity: 5.015% Maturity Date: 15 Mar 27							
HUMANA INC 2.15% 02-03-2032 SEDOL: BL97DH6							
10,000.00	78.3121000	88.39	7,831.21	8,859.20	- 1,027.99	0.00	- 1,027.99
Issue Date: 3 Aug 21 Rate: 2.15% Call Date: 3 Nov 31 Call Price: 100.00 Yield to Maturity: 5.169% Maturity Date: 3 Feb 32							
HUMANA INC 4.625 DUE 12-01-2042 SEDOL: B8VGK80							
20,000.00	87.6580500	77.08	17,531.61	20,319.40	- 2,787.79	0.00	- 2,787.79
Issue Date: 10 Dec 12 Rate: 4.625% Call Date: 1 Jun 42 Call Price: 100.00 Yield to Maturity: 5.666% Maturity Date: 1 Dec 42							
ILFC E-CAPITAL TR II BD 144A DUE 12-21-2065/12-21-2005 BEO CUSIP: 44965UAA2							
100,000.00	64.5000000	181.62	64,500.00	97,534.00	- 33,034.00	0.00	- 33,034.00
Issue Date: 21 Dec 05 Rate: 6.53829% Yield to Maturity: 6.026% Maturity Date: 21 Dec 65							
INTEL CORP SR NT 3.05% 08-12-2051 CUSIP: 458140BW9							
20,000.00	65.2872000	235.53	13,057.44	19,933.60	- 6,876.16	0.00	- 6,876.16
Issue Date: 12 Aug 21 Rate: 3.05% Call Date: 12 Feb 51 Call Price: 100.00 Yield to Maturity: 5.461% Maturity Date: 12 Aug 51							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
INTEL CORP 1.6% DUE 08-12-2028 BEO CUSIP: 458140BT6							
50,000.00	85.1145600	308.89	42,557.28	49,898.00	- 7,340.72	0.00	- 7,340.72
Issue Date: 12 Aug 21 Rate: 1.6% Call Date: 12 Jun 28 Call Price: 100.00 Yield to Maturity: 4.64% Maturity Date: 12 Aug 28							
INTEL CORP 3.7% DUE 07-29-2025 SEDOL: BWVFJP5							
30,000.00	97.6294330	468.67	29,288.83	29,955.30	- 666.47	0.00	- 666.47
Issue Date: 29 Jul 15 Rate: 3.7% Call Date: 29 Apr 25 Call Price: 100.00 Yield to Maturity: 4.685% Maturity Date: 29 Jul 25							
INTEL CORP 3.734% 12-08-2047 BEO SEDOL: BFMFJQ6							
21,000.00	75.5168100	50.10	15,858.53	17,397.94	- 1,539.41	0.00	- 1,539.41
Issue Date: 8 Jun 18 Rate: 3.734% Call Date: 8 Jun 47 Call Price: 100.00 Yield to Maturity: 5.56% Maturity Date: 8 Dec 47							
INTERCONTINENTAL EXCHANGE INC NEW ISSUE 30YR 4.95% 06-15-2052 SEDOL: BMTWJ25							
10,000.00	92.7796000	22.00	9,277.96	10,297.40	- 1,019.44	0.00	- 1,019.44
Issue Date: 23 May 22 Rate: 4.95% Call Date: 15 Dec 51 Call Price: 100.00 Yield to Maturity: 5.444% Maturity Date: 15 Jun 52							
INTERCONTINENTAL EXCHANGE INC 4.6% 03-15-2033 SEDOL: BMTWJ81							
80,000.00	96.1304880	1,083.56	76,904.39	81,505.10	- 4,600.71	0.00	- 4,600.71
Issue Date: 23 May 22 Rate: 4.6% Call Date: 15 Dec 32 Call Price: 100.00 Yield to Maturity: 5.089% Maturity Date: 15 Mar 33							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
JOHNSON & JOHNSON .55% DUE 09-01-2025 REG SEDOL: BMGYM81							
30,000.00	90.2595000	55.00	27,077.85	29,967.30	- 2,889.45	0.00	- 2,889.45
Issue Date: 25 Aug 20 Rate: 0.55% Call Date: 1 Aug 25 Call Price: 100.00 Yield to Maturity: 4.46% Maturity Date: 1 Sep 25							
JOHNSON & JOHNSON .95% DUE 09-01-2027 SEDOL: BMGYMH0							
50,000.00	86.2560400	158.33	43,128.02	49,966.00	- 6,837.98	0.00	- 6,837.98
Issue Date: 25 Aug 20 Rate: 0.95% Call Date: 1 Jul 27 Call Price: 100.00 Yield to Maturity: 4.223% Maturity Date: 1 Sep 27							
JOHNSON & JOHNSON 3.625% DUE 03-03-2037 SEDOL: BF01Z57							
50,000.00	88.6538800	594.10	44,326.94	48,650.70	- 4,323.76	0.00	- 4,323.76
Issue Date: 3 Mar 17 Rate: 3.625% Call Date: 3 Sep 36 Call Price: 100.00 Yield to Maturity: 4.732% Maturity Date: 3 Mar 37							
JPMORGAN CHASE & CO 2.083% DUE 04-22-2026/10-22-2020 REG SEDOL: BMDLWG3							
70,000.00	92.7829000	279.47	64,948.03	70,000.00	- 5,051.97	0.00	- 5,051.97
Issue Date: 22 Apr 20 Rate: 2.083% Call Date: 22 Apr 25 Call Price: 100.00 Yield to Maturity: 4.45% Maturity Date: 22 Apr 26							
JPMORGAN CHASE & CO 2.522% DUE 04-22-2031 SEDOL: BMF03Y3							
40,000.00	82.0691500	193.35	32,827.66	40,000.00	- 7,172.34	0.00	- 7,172.34
Issue Date: 22 Apr 20 Rate: 2.522% Call Date: 22 Apr 30 Call Price: 100.00 Yield to Maturity: 5.206% Maturity Date: 22 Apr 31							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
JPMORGAN CHASE & CO 3.109% DUE 04-22-2051 SEDOL: BMF0547							
30,000.00	66.0436330	178.77	19,813.09	30,884.70	- 11,071.61	0.00	- 11,071.61
Issue Date: 22 Apr 20 Rate: 3.109% Call Date: 22 Apr 50 Call Price: 100.00 Yield to Maturity: 5.484% Maturity Date: 22 Apr 51							
JPMORGAN CHASE & CO 4.023% 12-05-2024 CUSIP: 46647PAY2							
130,000.00	98.5329000	377.72	128,092.77	130,000.00	- 1,907.23	0.00	- 1,907.23
Issue Date: 5 Dec 18 Rate: 4.023% Call Date: 5 Dec 23 Call Price: 100.00 Yield to Maturity: 4.826% Maturity Date: 5 Dec 24							
JPMORGAN CHASE & CO 4.25% 10-01-2027 SEDOL: BZ027V0							
20,000.00	96.3601000	212.50	19,272.02	21,432.80	- 2,160.78	0.00	- 2,160.78
Issue Date: 25 Sep 15 Rate: 4.25% Yield to Maturity: 5.121% Maturity Date: 1 Oct 27							
JPMORGAN CHASE & CO 4.452% 12-05-2029 SEDOL: BLPNJQ9							
20,000.00	94.1143000	64.31	18,822.86	20,000.00	- 1,177.14	0.00	- 1,177.14
Issue Date: 5 Dec 18 Rate: 4.452% Call Date: 5 Dec 28 Call Price: 100.00 Yield to Maturity: 5.483% Maturity Date: 5 Dec 29							
JPMORGAN CHASE & CO 4.565% 06-14-2030 SEDOL: BPQCMV9							
80,000.00	94.3270500	172.46	75,461.64	80,000.00	- 4,538.36	0.00	- 4,538.36
Issue Date: 14 Jun 22 Rate: 4.565% Call Date: 14 Jun 29 Call Price: 100.00 Yield to Maturity: 5.502% Maturity Date: 14 Jun 30							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
JPMORGAN CHASE & CO. 4.203% 07-23-2029 SEDOL: BLPNK55							
60,000.00	93.3487830	1,106.79	56,009.27	60,000.00	- 3,990.73	0.00	- 3,990.73
Issue Date: 23 Jul 18 Rate: 4.203% Call Date: 23 Jul 28 Call Price: 100.00 Yield to Maturity: 5.42% Maturity Date: 23 Jul 29							
JPMORGAN CHASE & FIXED 3.845% DUE 06-14-2025 SEDOL: BPQCN16							
60,000.00	97.8100330	108.94	58,686.02	60,000.00	- 1,313.98	0.00	- 1,313.98
Issue Date: 14 Jun 22 Rate: 3.845% Call Date: 14 Jun 24 Call Price: 100.00 Yield to Maturity: 4.8% Maturity Date: 14 Jun 25							
JPMORGAN CHASE & 4.95% DUE 06-01-2045 SEDOL: BYR8P32							
140,000.00	89.6535790	577.50	125,515.01	139,618.40	- 14,103.39	0.00	- 14,103.39
Issue Date: 29 May 15 Rate: 4.95% Yield to Maturity: 5.778% Maturity Date: 1 Jun 45							
KINDER MORGAN INC 4.3% 03-01-2028 SEDOL: BGB6GD3							
10,000.00	95.9569000	143.33	9,595.69	10,979.00	- 1,383.31	0.00	- 1,383.31
Issue Date: 1 Mar 18 Rate: 4.3% Call Date: 1 Dec 27 Call Price: 100.00 Yield to Maturity: 5.2% Maturity Date: 1 Mar 28							
KRAFT FOODS GROUP 5% DUE 06-04-2042 CUSIP: 50076QAE6							
10,000.00	91.0879000	37.50	9,108.79	10,525.00	- 1,416.21	0.00	- 1,416.21
Issue Date: 4 Dec 12 Rate: 5% Yield to Maturity: 5.768% Maturity Date: 4 Jun 42							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
KRAFT HEINZ FOODS CO GTD SR NT 4.875% 10-01-2049 SEDOL: BKSYG05							
20,000.00	87.0780500	243.75	17,415.61	20,750.00	- 3,334.39	0.00	- 3,334.39
Issue Date: 1 Oct 20 Rate: 4.875% Call Date: 1 Apr 49 Call Price: 100.00 Yield to Maturity: 5.834% Maturity Date: 1 Oct 49							
KRAFT HEINZ FOODS CO GTD SR NT 5.5% 06-01-2050 SEDOL: BNG49V0							
10,000.00	96.2453000	45.83	9,624.53	10,000.00	- 375.47	0.00	- 375.47
Issue Date: 1 Dec 20 Rate: 5.5% Call Date: 1 Dec 49 Call Price: 100.00 Yield to Maturity: 5.774% Maturity Date: 1 Jun 50							
KRAFT HEINZ FOODS 3% DUE 06-01-2026 CUSIP: 50077LAD8							
19,000.00	93.7068420	47.50	17,804.30	18,119.54	- 315.24	0.00	- 315.24
Issue Date: 24 May 16 Rate: 3% Call Date: 1 Mar 26 Call Price: 100.00 Yield to Maturity: 5.025% Maturity Date: 1 Jun 26							
KRAFT HEINZ FOODS 4.25% DUE 03-01-2031 SEDOL: BNG49T8							
10,000.00	93.7865000	141.67	9,378.65	10,000.00	- 621.35	0.00	- 621.35
Issue Date: 1 Sep 20 Rate: 4.25% Call Date: 1 Dec 30 Call Price: 100.00 Yield to Maturity: 5.192% Maturity Date: 1 Mar 31							
KRAFT HEINZ FOODS 4.375% DUE 06-01-2046 CUSIP: 50077LAB2							
20,000.00	81.8555500	72.92	16,371.11	19,400.00	- 3,028.89	0.00	- 3,028.89
Issue Date: 24 May 16 Rate: 4.375% Call Date: 1 Dec 45 Call Price: 100.00 Yield to Maturity: 5.801% Maturity Date: 1 Jun 46							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
KRAFT HEINZ FOODS 5.2% DUE 07-15-2045 CUSIP: 50077LAM8							
10,000.00	92.6865000	239.78	9,268.65	12,075.00	- 2,806.35	0.00	- 2,806.35
Issue Date: 15 Jul 16 Rate: 5.2% Call Date: 15 Jan 45 Call Price: 100.00 Yield to Maturity: 5.784% Maturity Date: 15 Jul 45							
LAS VEGAS SANDS 2.9% DUE 06-25-2025 SEDOL: BKV8626							
10,000.00	92.0034000	4.83	9,200.34	9,798.00	- 597.66	0.00	- 597.66
Issue Date: 25 Nov 19 Rate: 2.9% Call Date: 25 May 25 Call Price: 100.00 Yield to Maturity: 6.431% Maturity Date: 25 Jun 25							
LAS VEGAS SANDS 3.2% DUE 08-08-2024 SEDOL: BKPHQ63							
130,000.00	95.0203230	1,652.44	123,526.42	126,968.90	- 3,442.48	0.00	- 3,442.48
Issue Date: 31 Jul 19 Rate: 3.2% Call Date: 8 Jul 24 Call Price: 100.00 Yield to Maturity: 6.514% Maturity Date: 8 Aug 24							
LENNAR CORP 4.5% DUE 04-30-2024 SEDOL: BYWC0Q7							
30,000.00	98.6981330	228.75	29,609.44	30,000.00	- 390.56	0.00	- 390.56
Issue Date: 28 Apr 17 Rate: 4.5% Call Date: 31 Jan 24 Call Price: 100.00 Yield to Maturity: 5.52% Maturity Date: 30 Apr 24							
LOCKHEED MARTIN CORP SR NT 4.15% 06-15-2053 SEDOL: BN7T9S1							
80,000.00	85.4152250	147.56	68,332.18	79,449.60	- 11,117.42	0.00	- 11,117.42
Issue Date: 5 May 22 Rate: 4.15% Call Date: 15 Dec 52 Call Price: 100.00 Yield to Maturity: 5.098% Maturity Date: 15 Jun 53							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
LOCKHEED MARTIN CORP 3.9% 06-15-2032 SEDOL: BN7T9Q9							
20,000.00	94.3928000	34.67	18,878.56	19,982.40	- 1,103.84	0.00	- 1,103.84
Issue Date: 5 May 22 Rate: 3.9% Call Date: 15 Mar 32 Call Price: 100.00 Yield to Maturity: 4.639% Maturity Date: 15 Jun 32							
LOCKHEED MARTIN 4.5% DUE 05-15-2036 SEDOL: BDB6BN7							
20,000.00	95.8582000	115.00	19,171.64	21,324.20	- 2,152.56	0.00	- 2,152.56
Issue Date: 23 Nov 15 Rate: 4.5% Call Date: 15 Nov 35 Call Price: 100.00 Yield to Maturity: 4.926% Maturity Date: 15 May 36							
LOWES COS INC FIXED 4.5% DUE 04-15-2030 SEDOL: BMH1W14							
20,000.00	96.0918000	190.00	19,218.36	19,903.60	- 685.24	0.00	- 685.24
Issue Date: 26 Mar 20 Rate: 4.5% Call Date: 15 Jan 30 Call Price: 100.00 Yield to Maturity: 5.148% Maturity Date: 15 Apr 30							
MASTERCARD INC 3.85% DUE 03-26-2050 REG SEDOL: BMH9H80							
40,000.00	84.4805000	406.39	33,792.20	49,802.50	- 16,010.30	0.00	- 16,010.30
Issue Date: 26 Mar 20 Rate: 3.85% Call Date: 26 Sep 49 Call Price: 100.00 Yield to Maturity: 4.886% Maturity Date: 26 Mar 50							
MCDONALD'S CORPORATION 3.6% DUE 07-01-2030 SEDOL: BLCCBX0							
20,000.00	91.9652500	360.00	18,393.05	19,853.20	- 1,460.15	0.00	- 1,460.15
Issue Date: 27 Mar 20 Rate: 3.6% Call Date: 1 Apr 30 Call Price: 100.00 Yield to Maturity: 4.892% Maturity Date: 1 Jul 30							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
MCDONALD'S CORPORATION 3.8% 04-01-2028 SEDOL: BFXSFH7							
10,000.00	95.8535000	95.00	9,585.35	10,053.30	- 467.95	0.00	- 467.95
Issue Date: 16 Mar 18 Rate: 3.8% Call Date: 1 Jan 28 Call Price: 100.00 Yield to Maturity: 4.698% Maturity Date: 1 Apr 28							
MCDONALDS CORP MED TERM 3.5% 07-01-2027 SEDOL: BKSG559							
20,000.00	95.0017000	350.00	19,000.34	22,792.60	- 3,792.26	0.00	- 3,792.26
Issue Date: 27 Mar 20 Rate: 3.5% Call Date: 1 May 27 Call Price: 100.00 Yield to Maturity: 4.746% Maturity Date: 1 Jul 27							
MCDONALDS CORP MEDIUM TERM NTS BOOK 3.625% DUE 09-01-2049 SEDOL: BK0WS12							
20,000.00	75.6876500	241.67	15,137.53	22,343.40	- 7,205.87	0.00	- 7,205.87
Issue Date: 12 Aug 19 Rate: 3.625% Call Date: 1 Mar 49 Call Price: 100.00 Yield to Maturity: 5.345% Maturity Date: 1 Sep 49							
MCDONALDS CORP 4.2% 04-01-2050 SEDOL: BKSG571							
150,000.00	83.8327670	1,575.00	125,749.15	165,316.30	- 39,567.15	0.00	- 39,567.15
Issue Date: 27 Mar 20 Rate: 4.2% Call Date: 1 Oct 49 Call Price: 100.00 Yield to Maturity: 5.331% Maturity Date: 1 Apr 50							
MERCK & CO INC NEW .75% DUE 02-24-2026 SEDOL: BMBQJW5							
40,000.00	88.6416250	105.83	35,456.65	39,798.80	- 4,342.15	0.00	- 4,342.15
Issue Date: 24 Jun 20 Rate: 0.75% Call Date: 24 Jan 26 Call Price: 100.00 Yield to Maturity: 4.669% Maturity Date: 24 Feb 26							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
MERCK & CO INC NEW 1.45% DUE 06-24-2030 SEDOL: BMBQJX6							
20,000.00	80.0180000	5.64	16,003.60	19,828.20	- 3,824.60	0.00	- 3,824.60
Issue Date: 24 Jun 20 Rate: 1.45% Call Date: 24 Mar 30 Call Price: 100.00 Yield to Maturity: 4.641% Maturity Date: 24 Jun 30							
METLIFE INC 6.4% 12-15-2066 SEDOL: B1L8RP3							
140,000.00	96.7100000	398.22	135,394.00	129,438.78	5,955.22	0.00	5,955.22
Issue Date: 21 Dec 06 Rate: 6.4% Call Date: 15 Dec 31 Call Price: 100.00 Yield to Maturity: 6.631% Maturity Date: 15 Dec 66							
MICROSOFT CORP FIXED 2.7% DUE 02-12-2025 CUSIP: 594918BB9							
30,000.00	96.1459670	312.75	28,843.79	29,211.30	- 367.51	0.00	- 367.51
Issue Date: 12 Feb 15 Rate: 2.7% Call Date: 12 Nov 24 Call Price: 100.00 Yield to Maturity: 4.631% Maturity Date: 12 Feb 25							
MICROSOFT CORP 2.4% DUE 08-08-2026 CUSIP: 594918BR4							
210,000.00	93.2896190	2,002.00	195,908.20	209,622.37	- 13,714.17	0.00	- 13,714.17
Issue Date: 8 Aug 16 Rate: 2.4% Call Date: 8 May 26 Call Price: 100.00 Yield to Maturity: 4.433% Maturity Date: 8 Aug 26							
MICROSOFT CORP 2.875% DUE 02-06-2024 SEDOL: BYP2NV0							
120,000.00	98.1398670	1,389.58	117,767.84	119,126.40	- 1,358.56	0.00	- 1,358.56
Issue Date: 6 Feb 17 Rate: 2.875% Call Date: 6 Dec 23 Call Price: 100.00 Yield to Maturity: 4.627% Maturity Date: 6 Feb 24							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
MICROSOFT CORP 3.041% 03-17-2062 SEDOL: BMFPF53							
17,000.00	69.8398820	149.35	11,872.78	16,198.96	- 4,326.18	0.00	- 4,326.18
Issue Date: 17 Mar 21 Rate: 3.041% Call Date: 17 Sep 61 Call Price: 100.00 Yield to Maturity: 4.741% Maturity Date: 17 Mar 62							
MICROSOFT CORP 3.3% DUE 02-06-2027 CUSIP: 594918BY9							
180,000.00	96.4738720	2,392.50	173,652.97	179,361.00	- 5,708.03	0.00	- 5,708.03
Issue Date: 6 Feb 17 Rate: 3.3% Call Date: 6 Nov 26 Call Price: 100.00 Yield to Maturity: 4.245% Maturity Date: 6 Feb 27							
MORGAN STANLEY 2.188% DUE 04-28-2026 SEDOL: BMYZ0Y8							
100,000.00	92.9969400	382.90	92,996.94	100,083.20	- 7,086.26	0.00	- 7,086.26
Issue Date: 28 Apr 20 Rate: 2.188% Call Date: 28 Apr 25 Call Price: 100.00 Yield to Maturity: 4.475% Maturity Date: 28 Apr 26							
MORGAN STANLEY 2.699% DUE 01-22-2031 SEDOL: BH3T5Q3							
110,000.00	82.8684730	1,311.26	91,155.32	110,000.00	- 18,844.68	0.00	- 18,844.68
Issue Date: 22 Jan 20 Rate: 2.699% Call Date: 22 Jan 30 Call Price: 100.00 Yield to Maturity: 5.342% Maturity Date: 22 Jan 31							
MORGAN STANLEY 3.737% DUE 04-24-2024 CUSIP: 61744YAQ1							
100,000.00	99.4679400	695.50	99,467.94	100,000.90	- 532.96	0.00	- 532.96
Issue Date: 24 Apr 18 Rate: 3.737% Yield to Maturity: 4.153% Maturity Date: 24 Apr 24							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
MORGAN STANLEY 3.772% 01-24-2029 CUSIP: 61744YAP3							
10,000.00	91.7291000	164.50	9,172.91	9,612.40	- 439.49	0.00	- 439.49
Issue Date: 23 Jan 18 Rate: 3.772% Call Date: 24 Jan 28 Call Price: 100.00 Yield to Maturity: 5.387% Maturity Date: 24 Jan 29							
MORGAN STANLEY 4.431% 01-23-2030 CUSIP: 6174468G7							
4,000.00	93.5897500	77.79	3,743.59	4,000.00	- 256.41	0.00	- 256.41
Issue Date: 23 Jan 19 Rate: 4.431% Call Date: 23 Jan 29 Call Price: 100.00 Yield to Maturity: 5.539% Maturity Date: 23 Jan 30							
MPLX LP 4.7% 04-15-2048 SEDOL: BYZGJY7							
80,000.00	79.3953750	793.78	63,516.30	79,478.40	- 15,962.10	0.00	- 15,962.10
Issue Date: 8 Feb 18 Rate: 4.7% Call Date: 15 Oct 47 Call Price: 100.00 Yield to Maturity: 6.346% Maturity Date: 15 Apr 48							
MPLX LP 4.8% 02-15-2029 SEDOL: BF5M0H2							
40,000.00	95.9357750	725.33	38,374.31	40,256.80	- 1,882.49	0.00	- 1,882.49
Issue Date: 15 Nov 18 Rate: 4.8% Call Date: 15 Nov 28 Call Price: 100.00 Yield to Maturity: 5.591% Maturity Date: 15 Feb 29							
MPLX LP 4.875% DUE 06-01-2025 SEDOL: BYYHPS7							
70,000.00	98.5423000	284.38	68,979.61	64,312.50	4,667.11	0.00	4,667.11
Issue Date: 1 Jun 16 Rate: 4.875% Call Date: 1 Mar 25 Call Price: 100.00 Yield to Maturity: 5.525% Maturity Date: 1 Jun 25							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
MPLX LP 4.875% DUE 12-01-2024 SEDOL: BDCG2P5							
70,000.00	99.2324140	284.38	69,462.69	71,248.86	- 1,786.17	0.00	- 1,786.17
Issue Date: 1 Jun 16 Rate: 4.875% Call Date: 1 Sep 24 Call Price: 100.00 Yield to Maturity: 5.298% Maturity Date: 1 Dec 24							
MPLX LP 5.5% DUE 02-15-2049 SEDOL: BF5M0J4							
30,000.00	88.5258670	623.33	26,557.76	29,602.80	- 3,045.04	0.00	- 3,045.04
Issue Date: 15 Nov 18 Rate: 5.5% Call Date: 15 Aug 48 Call Price: 100.00 Yield to Maturity: 6.41% Maturity Date: 15 Feb 49							
MPT OPER FIXED 5% DUE 10-15-2027 SEDOL: BF2PPR9							
10,000.00	84.0530000	105.56	8,405.30	10,125.00	- 1,719.70	0.00	- 1,719.70
Issue Date: 21 Sep 17 Rate: 5% Call Date: 15 Oct 23 Call Price: 101.66 Yield to Maturity: 9.185% Maturity Date: 15 Oct 27							
MPT OPER 3.5% DUE 03-15-2031 SEDOL: BM9GSY2							
10,000.00	68.5484000	103.06	6,854.84	9,187.50	- 2,332.66	0.00	- 2,332.66
Issue Date: 4 Dec 20 Rate: 3.5% Call Date: 15 Mar 26 Call Price: 101.75 Yield to Maturity: 9% Maturity Date: 15 Mar 31							
MPT OPER 4.625% DUE 08-01-2029 SEDOL: BJVN8K6							
10,000.00	76.2585000	192.71	7,625.85	10,000.00	- 2,374.15	0.00	- 2,374.15
Issue Date: 26 Jul 19 Rate: 4.625% Call Date: 1 Aug 24 Call Price: 102.31 Yield to Maturity: 9.565% Maturity Date: 1 Aug 29							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
NEW YORK LIFE GLOBAL FUNDING TRANCHE # TR 06/24/2020 .95% 06-24-2025 SEDOL: BL6JT77							
30,000.00	90.6201330	5.54	27,186.04	29,969.40	- 2,783.36	0.00	- 2,783.36
Issue Date: 24 Jun 20 Rate: 0.95% Yield to Maturity: 5.014% Maturity Date: 24 Jun 25							
NEWELL BRANDS INC 4.7% DUE 04-01-2026 SEDOL: BD3J3H2							
20,000.00	94.0795500	222.50	18,815.91	20,913.72	- 2,097.81	0.00	- 2,097.81
Issue Date: 30 Mar 16 Rate: 4.45% Yield to Maturity: 6.236% Maturity Date: 1 Apr 26							
NIKE INC FIXED 3.25% DUE 03-27-2040 SEDOL: BKSG5P9							
20,000.00	81.4804000	169.72	16,296.08	19,874.80	- 3,578.72	0.00	- 3,578.72
Issue Date: 27 Mar 20 Rate: 3.25% Call Date: 27 Sep 39 Call Price: 100.00 Yield to Maturity: 4.846% Maturity Date: 27 Mar 40							
NIKE INC 2.4% DUE 03-27-2025 SEDOL: BKSG5F9							
10,000.00	95.5322000	62.67	9,553.22	10,589.50	- 1,036.28	0.00	- 1,036.28
Issue Date: 27 Mar 20 Rate: 2.4% Call Date: 27 Feb 25 Call Price: 100.00 Yield to Maturity: 4.516% Maturity Date: 27 Mar 25							
NIKE INC 2.75% DUE 03-27-2027 SEDOL: BKSG5H1							
40,000.00	93.5349000	287.22	37,413.96	43,575.60	- 6,161.64	0.00	- 6,161.64
Issue Date: 27 Mar 20 Rate: 2.75% Call Date: 27 Jan 27 Call Price: 100.00 Yield to Maturity: 4.438% Maturity Date: 27 Mar 27							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
NIKE INC 3.375% DUE 03-27-2050 SEDOL: BKSG5Q0							
40,000.00	78.7474750	352.50	31,498.99	42,628.02	- 11,129.03	0.00	- 11,129.03
Issue Date: 27 Mar 20 Rate: 3.375% Call Date: 27 Sep 49 Call Price: 100.00 Yield to Maturity: 4.777% Maturity Date: 27 Mar 50							
NORTHROP GRUMMAN FIXED 5.25% DUE 05-01-2050 SEDOL: BMF33S6							
30,000.00	99.2432670	262.50	29,772.98	38,319.00	- 8,546.02	0.00	- 8,546.02
Issue Date: 23 Mar 20 Rate: 5.25% Call Date: 1 Nov 49 Call Price: 100.00 Yield to Maturity: 5.302% Maturity Date: 1 May 50							
NORTHROP GRUMMAN 3.25% DUE 01-15-2028 SEDOL: BF15KF3							
140,000.00	92.3865000	2,098.06	129,341.10	139,925.80	- 10,584.70	0.00	- 10,584.70
Issue Date: 13 Oct 17 Rate: 3.25% Call Date: 15 Oct 27 Call Price: 100.00 Yield to Maturity: 4.975% Maturity Date: 15 Jan 28							
NVIDIA CORP FIXED 3.7% DUE 04-01-2060 CUSIP: 67066GAJ3							
30,000.00	74.4230000	277.50	22,326.90	32,575.20	- 10,248.30	0.00	- 10,248.30
Issue Date: 31 Mar 20 Rate: 3.7% Call Date: 1 Oct 59 Call Price: 100.00 Yield to Maturity: 5.275% Maturity Date: 1 Apr 60							
NVIDIA CORP 3.5% DUE 04-01-2040 CUSIP: 67066GAG9							
30,000.00	81.4947330	262.50	24,448.42	30,692.80	- 6,244.38	0.00	- 6,244.38
Issue Date: 31 Mar 20 Rate: 3.5% Call Date: 1 Oct 39 Call Price: 100.00 Yield to Maturity: 5.128% Maturity Date: 1 Apr 40							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
NVIDIA CORP 3.5% DUE 04-01-2050 CUSIP: 67066GAH7							
170,000.00	75.7310590	1,487.50	128,742.80	180,847.80	- 52,105.00	0.00	- 52,105.00
Issue Date: 31 Mar 20 Rate: 3.5% Call Date: 1 Oct 49 Call Price: 100.00 Yield to Maturity: 5.169% Maturity Date: 1 Apr 50							
OCCIDENTAL PETE CORP SR NT 6.45% 09-15-2036 SEDOL: BK8VN61							
30,000.00	102.0000000	569.75	30,600.00	34,500.30	- 3,900.30	0.00	- 3,900.30
Issue Date: 15 Sep 19 Rate: 6.45% Yield to Maturity: 6.229% Maturity Date: 15 Sep 36							
OCCIDENTAL PETE CORP SR NT 6.6% 03-15-2046 SEDOL: BKVKRK7							
10,000.00	102.8990000	194.33	10,289.90	12,434.20	- 2,144.30	0.00	- 2,144.30
Issue Date: 15 Sep 19 Rate: 6.6% Call Date: 15 Sep 45 Call Price: 100.00 Yield to Maturity: 6.358% Maturity Date: 15 Mar 46							
OCCIDENTAL PETE CORP SR NT 6.95% 07-01-2024 SEDOL: BJSFZS2							
76,000.00	101.7500000	2,641.00	77,330.00	84,222.25	- 6,892.25	0.00	- 6,892.25
Issue Date: 1 Jul 19 Rate: 6.95% Yield to Maturity: 5.718% Maturity Date: 1 Jul 24							
OCCIDENTAL PETE FIXED 7.875% DUE 09-15-2031 SEDOL: BKXCDZ8							
30,000.00	110.1000000	695.63	33,030.00	34,666.89	- 1,636.89	0.00	- 1,636.89
Issue Date: 15 Sep 19 Rate: 7.875% Yield to Maturity: 6.345% Maturity Date: 15 Sep 31							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
OCCIDENTAL PETE 4.2% DUE 03-15-2048 SEDOL: BFMZD75							
20,000.00	76.6958500	247.33	15,339.17	19,434.10	- 4,094.93	0.00	- 4,094.93
Issue Date: 2 Mar 18 Rate: 4.2% Call Date: 15 Sep 47 Call Price: 100.00 Yield to Maturity: 6.005% Maturity Date: 15 Mar 48							
OCCIDENTAL PETE 4.4% DUE 04-15-2046 SEDOL: BDBFN16							
20,000.00	78.1020000	185.78	15,620.40	19,815.00	- 4,194.60	0.00	- 4,194.60
Issue Date: 4 Apr 16 Rate: 4.4% Call Date: 15 Oct 45 Call Price: 100.00 Yield to Maturity: 6.186% Maturity Date: 15 Apr 46							
OCCIDENTAL PETE 4.625% DUE 06-15-2045 SEDOL: BYQ27T5							
30,000.00	80.3191330	61.67	24,095.74	29,765.30	- 5,669.56	0.00	- 5,669.56
Issue Date: 23 Jun 15 Rate: 4.625% Call Date: 15 Dec 44 Call Price: 100.00 Yield to Maturity: 6.27% Maturity Date: 15 Jun 45							
ORACLE CORP FIXED 2.875% DUE 03-25-2031 SEDOL: BMYLX70							
90,000.00	83.2041220	690.00	74,883.71	90,253.90	- 15,370.19	0.00	- 15,370.19
Issue Date: 24 Mar 21 Rate: 2.875% Call Date: 25 Dec 30 Call Price: 100.00 Yield to Maturity: 5.43% Maturity Date: 25 Mar 31							
ORACLE CORP FIXED 2.95% DUE 04-01-2030 SEDOL: BM5JB13							
10,000.00	85.6831000	73.75	8,568.31	9,102.60	- 534.29	0.00	- 534.29
Issue Date: 1 Apr 20 Rate: 2.95% Call Date: 1 Jan 30 Call Price: 100.00 Yield to Maturity: 5.357% Maturity Date: 1 Apr 30							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
ORACLE CORP 1.65% 03-25-2026 SEDOL: BMYLK57							
80,000.00	89.7169630	352.00	71,773.57	79,961.60	- 8,188.03	0.00	- 8,188.03
Issue Date: 24 Mar 21 Rate: 1.65% Call Date: 25 Feb 26 Call Price: 100.00 Yield to Maturity: 5.139% Maturity Date: 25 Mar 26							
OTIS WORLDWIDE CORP 2.056% DUE 04-05-2025 BEO SEDOL: BKP3Q50							
20,000.00	93.6327500	98.23	18,726.55	19,999.80	- 1,273.25	0.00	- 1,273.25
Issue Date: 27 Feb 20 Rate: 2.056% Call Date: 5 Mar 25 Call Price: 100.00 Yield to Maturity: 5.067% Maturity Date: 5 Apr 25							
PAC GAS & ELEC CO FIXED 2.1% DUE 08-01-2027 SEDOL: BMYQX42							
20,000.00	85.4550000	175.00	17,091.00	20,022.60	- 2,931.60	0.00	- 2,931.60
Issue Date: 19 Jun 20 Rate: 2.1% Call Date: 1 Jun 27 Call Price: 100.00 Yield to Maturity: 5.752% Maturity Date: 1 Aug 27							
PAC GAS & ELEC CO FIXED 4.95% DUE 06-08-2025 SEDOL: BMQ7GH7							
30,000.00	98.5325330	94.88	29,559.76	29,964.60	- 404.84	0.00	- 404.84
Issue Date: 8 Jun 22 Rate: 4.95% Yield to Maturity: 5.6% Maturity Date: 8 Jun 25							
PAC GAS & ELEC CO 3.3% DUE 08-01-2040 SEDOL: BMYXXQ5							
10,000.00	68.0869000	137.50	6,808.69	9,950.10	- 3,141.41	0.00	- 3,141.41
Issue Date: 19 Jun 20 Rate: 3.3% Call Date: 1 Feb 40 Call Price: 100.00 Yield to Maturity: 6.335% Maturity Date: 1 Aug 40							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
PAC GAS & ELEC CO 3.5% DUE 08-01-2050 SEDOL: BMYR011							
10,000.00	63.1920000	145.83	6,319.20	9,936.90	- 3,617.70	0.00	- 3,617.70
Issue Date: 19 Jun 20 Rate: 3.5% Call Date: 1 Feb 50 Call Price: 100.00 Yield to Maturity: 6.341% Maturity Date: 1 Aug 50							
PACIFIC GAS & ELEC CO 2.5% DUE 02-01-2031/06-19-2020 REG SEDOL: BMYXXW1							
20,000.00	78.1387500	208.33	15,627.75	19,979.20	- 4,351.45	0.00	- 4,351.45
Issue Date: 19 Jun 20 Rate: 2.5% Call Date: 1 Nov 30 Call Price: 100.00 Yield to Maturity: 5.944% Maturity Date: 1 Feb 31							
PACIFIC GAS & ELEC CO 5.45% DUE 06-15-2027/06-08-2022 BEO SEDOL: BMQ7GS8							
80,000.00	98.7539380	193.78	79,003.15	79,860.00	- 856.85	0.00	- 856.85
Issue Date: 8 Jun 22 Rate: 5.45% Call Date: 15 May 27 Call Price: 100.00 Yield to Maturity: 5.77% Maturity Date: 15 Jun 27							
PEPSICO INC 2.25% DUE 03-19-2025 CUSIP: 713448EQ7							
10,000.00	95.1463000	63.75	9,514.63	10,572.30	- 1,057.67	0.00	- 1,057.67
Issue Date: 19 Mar 20 Rate: 2.25% Call Date: 19 Feb 25 Call Price: 100.00 Yield to Maturity: 4.573% Maturity Date: 19 Mar 25							
PEPSICO INC 2.875% DUE 10-15-2049 CUSIP: 713448EP9							
10,000.00	71.6395000	60.69	7,163.95	10,455.80	- 3,291.85	0.00	- 3,291.85
Issue Date: 9 Oct 19 Rate: 2.875% Call Date: 15 Apr 49 Call Price: 100.00 Yield to Maturity: 4.758% Maturity Date: 15 Oct 49							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
PFIZER INC 1.7% DUE 05-28-2030 SEDOL: BK94MR3							
40,000.00	82.4292750	62.33	32,971.71	39,875.60	- 6,903.89	0.00	- 6,903.89
Issue Date: 28 May 20 Rate: 1.7% Call Date: 28 Feb 30 Call Price: 100.00 Yield to Maturity: 4.515% Maturity Date: 28 May 30							
PFIZER INC 2.625% DUE 04-01-2030 SEDOL: BKSG5R1							
70,000.00	88.1213430	459.38	61,684.94	72,533.20	- 10,848.26	0.00	- 10,848.26
Issue Date: 27 Mar 20 Rate: 2.625% Call Date: 1 Jan 30 Call Price: 100.00 Yield to Maturity: 4.566% Maturity Date: 1 Apr 30							
PHILIP MORRIS INTL 1.125% DUE 05-01-2023 SEDOL: BLB7Z56							
20,000.00	98.7586500	37.50	19,751.73	19,933.00	- 181.27	0.00	- 181.27
Rate: 1.125% Yield to Maturity: 4.891% Maturity Date: 1 May 23							
PHILIP MORRIS INTL 2.1% DUE 05-01-2030 SEDOL: BLB7Z89							
30,000.00	81.1503330	105.00	24,345.10	29,814.90	- 5,469.80	0.00	- 5,469.80
Issue Date: 1 May 20 Rate: 2.1% Call Date: 1 Feb 30 Call Price: 100.00 Yield to Maturity: 5.226% Maturity Date: 1 May 30							
PHILIP MORRIS INTL 4.5% DUE 03-20-2042 SEDOL: B94Q147							
10,000.00	84.8348000	126.25	8,483.48	9,755.50	- 1,272.02	0.00	- 1,272.02
Issue Date: 20 Mar 12 Rate: 4.5% Yield to Maturity: 5.82% Maturity Date: 20 Mar 42							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
PIONEER NAT RES CO 1.125% DUE 01-15-2026 REG SEDOL: BMXYHH8							
10,000.00	89.2274000	51.88	8,922.74	9,998.10	- 1,075.36	0.00	- 1,075.36
Issue Date: 29 Jan 21 Rate: 1.125% Call Date: 15 Dec 25 Call Price: 100.00 Yield to Maturity: 4.985% Maturity Date: 15 Jan 26							
PIONEER NAT RES CO 2.15% DUE 01-15-2031 SEDOL: BM9PJB3							
60,000.00	79.5619330	594.83	47,737.16	56,985.10	- 9,247.94	0.00	- 9,247.94
Issue Date: 29 Jan 21 Rate: 2.15% Call Date: 15 Oct 30 Call Price: 100.00 Yield to Maturity: 5.305% Maturity Date: 15 Jan 31							
PRIN LIFE GLOBAL FDG II GLOBAL TRANCHE #TR 101 06/23/2020 1.25% 06-23-2025 SEDOL: BM8TRF6							
10,000.00	91.0191000	2.78	9,101.91	9,991.80	- 889.89	0.00	- 889.89
Issue Date: 23 Jun 20 Rate: 1.25% Yield to Maturity: 5.153% Maturity Date: 23 Jun 25							
PROCTER & GAMBLE CO 3.0% DUE 03-25-2030 REG SEDOL: BL63MT2							
20,000.00	91.4237000	160.00	18,284.74	19,952.00	- 1,667.26	0.00	- 1,667.26
Issue Date: 25 Mar 20 Rate: 3% Call Date: 25 Dec 29 Call Price: 100.00 Yield to Maturity: 4.396% Maturity Date: 25 Mar 30							
PROCTER & GAMBLE 2.8% DUE 03-25-2027 SEDOL: BL63MS1							
10,000.00	93.7331000	74.67	9,373.31	11,028.20	- 1,654.89	0.00	- 1,654.89
Issue Date: 25 Mar 20 Rate: 2.8% Call Date: 25 Jan 27 Call Price: 100.00 Yield to Maturity: 4.438% Maturity Date: 25 Mar 27							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
PVPTL COMMSCOPE FIN LLC SR NT 144A 6.0% 03-01-2026 SEDOL: BGDS1B0							
20,000.00	91.9112000	400.00	18,382.24	20,100.00	- 1,717.76	0.00	- 1,717.76
Issue Date: 19 Feb 19 Rate: 6% Call Date: 1 Mar 24 Call Price: 100.00 Yield to Maturity: 8.983% Maturity Date: 1 Mar 26							
PVPTL DELTA AIR LINES/SKYMILES 4.75% DUE 10-20-2028 SEDOL: BMT8BV6							
60,000.00	94.1310170	562.08	56,478.61	60,225.00	- 3,746.39	0.00	- 3,746.39
Issue Date: 23 Sep 20 Rate: 4.75% Yield to Maturity: 6.284% Maturity Date: 20 Oct 28							
PVTPL AMERICAN TRANSMISSION SYSTEMS 2.65% 01-15-2032 SEDOL: BP2RQ61							
10,000.00	82.3499000	122.19	8,234.99	9,340.10	- 1,105.11	0.00	- 1,105.11
Issue Date: 1 Dec 21 Rate: 2.65% Call Date: 15 Oct 31 Call Price: 100.00 Yield to Maturity: 5.112% Maturity Date: 15 Jan 32							
PVTPL BAUSCH HEALTH COS INC 6.25% DUE 02-15-2029 BEO CUSIP: 071734AK3							
30,000.00	48.1437670	708.33	14,443.13	30,000.00	- 15,556.87	0.00	- 15,556.87
Issue Date: 26 May 20 Rate: 6.25% Call Date: 15 Feb 24 Call Price: 103.12 Yield to Maturity: 22.084% Maturity Date: 15 Feb 29							
PVTPL BROADCOM INC NT 4.926% 05-15-2037 SEDOL: BPCTV84							
20,000.00	87.4740000	125.89	17,494.80	18,837.00	- 1,342.20	0.00	- 1,342.20
Issue Date: 18 Apr 22 Rate: 4.926% Call Date: 15 Feb 37 Call Price: 100.00 Yield to Maturity: 6.259% Maturity Date: 15 May 37							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
PVTPL BROADCOM INC 3.137% DUE 11-15-2035 BEO SEDOL: BMCP6P3							
120,000.00	73.8649500	481.01	88,637.94	121,935.70	- 33,297.76	0.00	- 33,297.76
Issue Date: 30 Sep 21 Rate: 3.137% Call Date: 15 Aug 35 Call Price: 100.00 Yield to Maturity: 6.095% Maturity Date: 15 Nov 35							
PVTPL CAMERON LNG LLC 2.902% 07-15-2031 SEDOL: BKPK071							
10,000.00	84.6443000	133.81	8,464.43	10,000.00	- 1,535.57	0.00	- 1,535.57
Issue Date: 13 Dec 19 Rate: 2.902% Call Date: 15 Apr 31 Call Price: 100.00 Yield to Maturity: 5.146% Maturity Date: 15 Jul 31							
PVTPL CAMERON LNG LLC 3.302% DUE 01-15-2035 SEDOL: BKPK082							
100,000.00	80.9191200	1,522.59	80,919.12	102,459.89	- 21,540.77	0.00	- 21,540.77
Issue Date: 13 Dec 19 Rate: 3.302% Call Date: 15 Sep 34 Call Price: 100.00 Yield to Maturity: 5.488% Maturity Date: 15 Jan 35							
PVTPL CCO HLDGS LLC/CAP CORP 4.75% DUE 02-01-2032 BEO SEDOL: BMV1FZ5							
20,000.00	81.0700000	395.83	16,214.00	18,750.00	- 2,536.00	0.00	- 2,536.00
Issue Date: 19 Jan 22 Rate: 4.75% Call Date: 1 Feb 27 Call Price: 102.37 Yield to Maturity: 7.681% Maturity Date: 1 Feb 32							
PVTPL CONTINENTAL RES INC 5.75% DUE 01-15-2031/11-25-2020 BEO SEDOL: BN4D2D2							
20,000.00	93.1177000	530.28	18,623.54	24,450.00	- 5,826.46	0.00	- 5,826.46
Issue Date: 25 Nov 20 Rate: 5.75% Call Date: 15 Jul 30 Call Price: 100.00 Yield to Maturity: 6.878% Maturity Date: 15 Jan 31							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
PVTPL CONTINENTAL RESOURCES 2.268% 11-15-2026 SEDOL: BM9HL24							
10,000.00	86.6238000	28.98	8,662.38	10,000.00	- 1,337.62	0.00	- 1,337.62
Issue Date: 22 Nov 21 Rate: 2.268% Call Date: 15 Nov 23 Call Price: 100.00 Yield to Maturity: 6.203% Maturity Date: 15 Nov 26							
PVTPL DCP MID STREAM OPERATING 11-03-2036 SEDOL: B1GC716							
10,000.00	98.0997000	103.92	9,809.97	10,500.00	- 690.03	0.00	- 690.03
Issue Date: 27 Oct 06 Rate: 6.45% Yield to Maturity: 6.661% Maturity Date: 3 Nov 36							
PVTPL DELTA AIR LINES INC DEL SR SECD NT144A 7% DUE 05-01-2025 BEO SEDOL: BMF6KD9							
250,000.00	102.2777480	2,916.67	255,694.37	260,775.00	- 5,080.63	0.00	- 5,080.63
Issue Date: 29 Apr 20 Rate: 7% Yield to Maturity: 5.936% Maturity Date: 1 May 25							
PVTPL DISH DBS CORP SR SECD NT 5.25% 12-01-2026 SEDOL: BNRLYV5							
10,000.00	84.2335000	43.75	8,423.35	10,000.00	- 1,576.65	0.00	- 1,576.65
Issue Date: 26 Nov 21 Rate: 5.25% Call Date: 1 Jun 26 Call Price: 100.00 Yield to Maturity: 10.231% Maturity Date: 1 Dec 26							
PVTPL EQT CORP SR NT 3.625% 05-15-2031 SEDOL: BMYY681							
20,000.00	84.9014000	92.64	16,980.28	21,000.00	- 4,019.72	0.00	- 4,019.72
Issue Date: 17 May 21 Rate: 3.625% Call Date: 15 Nov 30 Call Price: 100.00 Yield to Maturity: 5.938% Maturity Date: 15 May 31							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
PVTPL GUARDIAN LIFE GLOBAL FDG SR SECD MEDIUM 1.1% DUE 06-23-2025 BEO SEDOL: BLF9NQ5							
20,000.00	90.6471500	4.89	18,129.43	19,981.60	- 1,852.17	0.00	- 1,852.17
Issue Date: 23 Jun 20 Rate: 1.1% Yield to Maturity: 5.165% Maturity Date: 23 Jun 25							
PVTPL KKR GROUP FIN CO II LLC 5.5 DUE 02-01-2043 SEDOL: B94CGZ1							
10,000.00	92.4749000	229.17	9,247.49	10,182.50	- 935.01	0.00	- 935.01
Issue Date: 1 Feb 13 Rate: 5.5% Call Date: 1 Aug 42 Call Price: 100.00 Yield to Maturity: 6.157% Maturity Date: 1 Feb 43							
PVTPL MAGALLANES INC 3.755% 03-15-2027 SEDOL: BNW0GK0							
20,000.00	90.2813000	221.13	18,056.26	20,000.00	- 1,943.74	0.00	- 1,943.74
Issue Date: 15 Mar 22 Rate: 3.755% Call Date: 15 Feb 27 Call Price: 100.00 Yield to Maturity: 6.425% Maturity Date: 15 Mar 27							
PVTPL MAGALLANES INC 4.054% 03-15-2029 BEO SEDOL: BNW0GM2							
20,000.00	86.6782000	238.74	17,335.64	20,000.00	- 2,664.36	0.00	- 2,664.36
Issue Date: 15 Mar 22 Rate: 4.054% Call Date: 15 Jan 29 Call Price: 100.00 Yield to Maturity: 6.711% Maturity Date: 15 Mar 29							
PVTPL MAGALLANES INC 4.279% 03-15-2032 BEO SEDOL: BNW0GJ9							
110,000.00	82.4870180	1,385.92	90,735.72	109,828.70	- 19,092.98	0.00	- 19,092.98
Issue Date: 15 Mar 22 Rate: 4.279% Call Date: 15 Dec 31 Call Price: 100.00 Yield to Maturity: 6.876% Maturity Date: 15 Mar 32							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
PVTPL MAGALLANES INC 5.141% 03-15-2052 SEDOL: BNW0GL1							
90,000.00	73.0517110	1,362.37	65,746.54	90,480.00	- 24,733.46	0.00	- 24,733.46
Issue Date: 15 Mar 22 Rate: 5.141% Call Date: 15 Sep 51 Call Price: 100.00 Yield to Maturity: 7.407% Maturity Date: 15 Mar 52							
PVTPL MARS INC DEL NT 2.7% 04-01-2025 SEDOL: BHND6G2							
30,000.00	95.2643330	202.50	28,579.30	29,980.20	- 1,400.90	0.00	- 1,400.90
Issue Date: 29 Mar 19 Rate: 2.7% Call Date: 1 Mar 25 Call Price: 100.00 Yield to Maturity: 4.945% Maturity Date: 1 Apr 25							
PVTPL MARS INC DEL 3.2% 04-01-2030 SEDOL: BHND5D2							
20,000.00	89.5769500	160.00	17,915.39	19,941.00	- 2,025.61	0.00	- 2,025.61
Issue Date: 29 Mar 19 Rate: 3.2% Call Date: 1 Jan 30 Call Price: 100.00 Yield to Maturity: 4.925% Maturity Date: 1 Apr 30							
PVTPL MILEAGE PLUS HLDGS LLC/MILEAGE PLUS IN 6.5% DUE 06-20-2027 SEDOL: BMGHHT6							
36,002.32	99.4201760	65.00	35,793.57	35,552.29	241.28	0.00	241.28
Issue Date: 2 Jul 20 Rate: 6.5% Call Date: 30 Jun 24 Call Price: 101.62 Yield to Maturity: 6.651% Maturity Date: 20 Jun 27							
PVTPL PRIME SEC SVCS BORROWER LLC/PRIME FIN 5.75% 04-15-2026 SEDOL: BJTRRK3							
30,000.00	95.9628000	507.92	28,788.84	30,600.00	- 1,811.16	0.00	- 1,811.16
Issue Date: 4 Apr 19 Rate: 5.75% Yield to Maturity: 7.144% Maturity Date: 15 Apr 26							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
PVTPL SKYMILES IP LTD & DELTA AIR LINES INC 4.5% DUE 10-20-2025 SEDOL: BMT6SM0							
60,000.00	97.6027670	532.50	58,561.66	60,577.88	- 2,016.22	0.00	- 2,016.22
Issue Date: 23 Sep 20 Rate: 4.5% Yield to Maturity: 6.292% Maturity Date: 20 Oct 25							
PVTPL SPIRIT IP CAYMAN LTD/SPIRIT LOYALTY CA 8.0% 09-20-2025 SEDOL: BN6RJR5							
35,904.00	100.3219980	566.49	36,019.61	36,694.01	- 674.40	0.00	- 674.40
Issue Date: 17 Sep 20 Rate: 8% Call Date: 20 Sep 24 Call Price: 100.00 Yield to Maturity: 7.866% Maturity Date: 20 Sep 25							
PVTPL TARGA RES PARTNERS LP 4.875% 08-30-2021 SEDOL: BP6T4Q9							
40,000.00	89.7563000	812.50	35,902.52	38,550.00	- 2,647.48	0.00	- 2,647.48
Issue Date: 18 Aug 20 Rate: 4.875% Call Date: 1 Feb 26 Call Price: 102.43 Yield to Maturity: 6.524% Maturity Date: 1 Feb 31							
PVTPL TEACHERS INS & 4.9% DUE 09-15-2044 SEDOL: BQVC9R6							
160,000.00	91.9687560	2,308.44	147,150.01	174,566.80	- 27,416.79	0.00	- 27,416.79
Issue Date: 18 Sep 14 Rate: 4.9% Yield to Maturity: 5.539% Maturity Date: 15 Sep 44							
PVTPL TENNESSEE GAS PIPELINE CO SR NT 144A 2.9% DUE 03-01-2030 SEDOL: BL1LY06							
40,000.00	84.0223000	386.67	33,608.92	39,987.10	- 6,378.18	0.00	- 6,378.18
Issue Date: 24 Feb 20 Rate: 2.9% Call Date: 1 Dec 29 Call Price: 100.00 Yield to Maturity: 5.639% Maturity Date: 1 Mar 30							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
PVTPL UNITED AIRLINES INC 4.375% DUE 04-15-2026 BEO SEDOL: BMG8799							
20,000.00	92.6926000	184.72	18,538.52	19,300.00	- 761.48	0.00	- 761.48
Issue Date: 21 Apr 21 Rate: 4.375% Call Date: 15 Oct 25 Call Price: 100.00 Yield to Maturity: 6.891% Maturity Date: 15 Apr 26							
PVTPL UNITED AIRLINES INC 4.625% DUE 04-15-2029 BEO SEDOL: BMG8788							
30,000.00	87.0695670	292.92	26,120.87	30,450.00	- 4,329.13	0.00	- 4,329.13
Issue Date: 21 Apr 21 Rate: 4.625% Call Date: 15 Oct 28 Call Price: 100.00 Yield to Maturity: 7.216% Maturity Date: 15 Apr 29							
PVTPL VALEANT PHARMACEUTICALS INTL 9.25% 144A 04-01-2026 CUSIP: 91911XAV6							
10,000.00	69.9999000	231.25	6,999.99	11,012.50	- 4,012.51	0.00	- 4,012.51
Issue Date: 26 Mar 18 Rate: 9.25% Call Date: 1 Apr 24 Call Price: 100.00 Yield to Maturity: 22.772% Maturity Date: 1 Apr 26							
PVTPL VENTURE GLOBAL CALCASIEU PASS LLC 3.875% DUE 11-01-2033 BEO SEDOL: BP9SCV4							
20,000.00	81.6900000	129.17	16,338.00	19,050.00	- 2,712.00	0.00	- 2,712.00
Issue Date: 22 Nov 21 Rate: 3.875% Call Date: 1 May 33 Call Price: 100.00 Yield to Maturity: 6.222% Maturity Date: 1 Nov 33							
PVTPL VERTIV GROUP CORP SR SECD NT 4.125% 11-15-2028 SEDOL: BN14T82							
10,000.00	85.0000000	52.71	8,500.00	8,775.00	- 275.00	0.00	- 275.00
Issue Date: 22 Oct 21 Rate: 4.125% Call Date: 15 Nov 24 Call Price: 102.06 Yield to Maturity: 7.309% Maturity Date: 15 Nov 28							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
PVTPL XPO LOGISTICS INC SR NT 144A 6.25%DUE 05-01-2025/04-28-2020 BEO SEDOL: BL6FPY4							
6,000.00	100.9413300	62.50	6,056.48	6,191.25	- 134.77	0.00	- 134.77
Issue Date: 28 Apr 20 Rate: 6.25% Call Date: 1 May 24 Call Price: 100.00 Yield to Maturity: 5.808% Maturity Date: 1 May 25							
RANGE RES CORP 4.875% DUE 05-15-2025 SEDOL: BDHC311							
20,000.00	94.9901500	124.58	18,998.03	18,425.00	573.03	0.00	573.03
Issue Date: 15 Nov 15 Rate: 4.875% Call Date: 15 Feb 25 Call Price: 100.00 Yield to Maturity: 7.204% Maturity Date: 15 May 25							
RTX CORPORATION 4.125% 11-16-2028 SEDOL: BYVN9F3							
30,000.00	95.9047670	154.69	28,771.43	30,063.85	- 1,292.42	0.00	- 1,292.42
Issue Date: 16 Aug 18 Rate: 4.125% Call Date: 16 Aug 28 Call Price: 100.00 Yield to Maturity: 4.935% Maturity Date: 16 Nov 28							
RTX CORPORATION 4.5% 06-01-2042 SEDOL: B8J6DZ0							
20,000.00	90.6483500	75.00	18,129.67	20,570.16	- 2,440.49	0.00	- 2,440.49
Issue Date: 1 Jun 12 Rate: 4.5% Yield to Maturity: 5.275% Maturity Date: 1 Jun 42							
SALESFORCE COM INC 3.25% BNDS 04-11-2023 SEDOL: BYZGK55							
50,000.00	99.6394400	361.11	49,819.72	49,970.00	- 150.28	0.00	- 150.28
Rate: 3.25% Yield to Maturity: 4.543% Maturity Date: 11 Apr 23							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
SALESFORCE COM INC 3.7% DUE 04-11-2028 SEDOL: BYZGK66							
10,000.00	96.1011000	82.22	9,610.11	10,092.60	- 482.49	0.00	- 482.49
Issue Date: 11 Apr 18 Rate: 3.7% Call Date: 11 Jan 28 Call Price: 100.00 Yield to Maturity: 4.537% Maturity Date: 11 Apr 28							
SALESFORCE.COM INC 2.7% DUE 07-15-2041 BEO SEDOL: BN466T5							
40,000.00	71.8338750	498.00	28,733.55	31,858.80	- 3,125.25	0.00	- 3,125.25
Issue Date: 12 Jul 21 Rate: 2.7% Call Date: 15 Jan 41 Call Price: 100.00 Yield to Maturity: 5.059% Maturity Date: 15 Jul 41							
SANTANDER HLDGS FIXED 4.5% DUE 07-17-2025 SEDOL: BYZ65K5							
10,000.00	97.8946000	205.00	9,789.46	10,108.50	- 319.04	0.00	- 319.04
Issue Date: 17 Jul 15 Rate: 4.5% Call Date: 18 Apr 25 Call Price: 100.00 Yield to Maturity: 5.394% Maturity Date: 17 Jul 25							
SOUTHWESTN ENERGY 5.375% DUE 03-15-2030 SEDOL: BMDVV88							
20,000.00	91.2019000	316.53	18,240.38	20,450.00	- 2,209.62	0.00	- 2,209.62
Issue Date: 30 Aug 21 Rate: 5.375% Call Date: 15 Mar 25 Call Price: 102.68 Yield to Maturity: 6.945% Maturity Date: 15 Mar 30							
SPECTRUM BRANDS 5.75% DUE 07-15-2025 SEDOL: BD9N099							
2,000.00	98.8685000	53.03	1,977.37	2,090.00	- 112.63	0.00	- 112.63
Issue Date: 15 Jan 16 Rate: 5.75% Yield to Maturity: 6.237% Maturity Date: 15 Jul 25							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
STATE STR CORP 3.152% 03-30-2031 SEDOL: BKSC3Y2							
30,000.00	88.2610000	239.03	26,478.30	30,000.00	- 3,521.70	0.00	- 3,521.70
Issue Date: 30 Sep 20 Rate: 3.152% Call Date: 30 Mar 30 Call Price: 100.00 Yield to Maturity: 4.898% Maturity Date: 30 Mar 31							
T-MOBILE US INC 7.875% 09-15-2023 SEDOL: BSDRYY5							
30,000.00	101.4105000	695.63	30,423.15	30,836.54	- 413.39	0.00	- 413.39
Rate: 7.875% Yield to Maturity: 5.794% Maturity Date: 15 Sep 23							
T-MOBILE USA INC FIXED 3.75% DUE 04-15-2027 CUSIP: 87264ABD6							
10,000.00	94.3173000	79.17	9,431.73	10,613.90	- 1,182.17	0.00	- 1,182.17
Issue Date: 15 Apr 21 Rate: 3.75% Call Date: 15 Feb 27 Call Price: 100.00 Yield to Maturity: 5.244% Maturity Date: 15 Apr 27							
T-MOBILE USA INC 2.25% DUE 02-15-2026 CUSIP: 87264ABR5							
10,000.00	90.9350000	85.00	9,093.50	10,000.00	- 906.50	0.00	- 906.50
Issue Date: 14 Jan 21 Rate: 2.25% Call Date: 15 Feb 24 Call Price: 100.56 Yield to Maturity: 5.443% Maturity Date: 15 Feb 26							
T-MOBILE USA INC 2.55% 02-15-2031 CUSIP: 87264ACB9							
20,000.00	81.9918000	192.67	16,398.36	20,863.60	- 4,465.24	0.00	- 4,465.24
Issue Date: 15 Feb 21 Rate: 2.55% Call Date: 15 Nov 30 Call Price: 100.00 Yield to Maturity: 5.306% Maturity Date: 15 Feb 31							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
T-MOBILE USA INC 2.625% DUE 02-15-2029 CUSIP: 87264ABS3							
30,000.00	84.6922670	297.50	25,407.68	30,000.00	- 4,592.32	0.00	- 4,592.32
Issue Date: 14 Jan 21 Rate: 2.625% Call Date: 15 Feb 24 Call Price: 101.31 Yield to Maturity: 5.612% Maturity Date: 15 Feb 29							
T-MOBILE USA INC 2.875% DUE 02-15-2031/01-14-2021 REG CUSIP: 87264ABT1							
20,000.00	82.5930000	217.22	16,518.60	20,000.00	- 3,481.40	0.00	- 3,481.40
Issue Date: 14 Jan 21 Rate: 2.875% Call Date: 15 Feb 26 Call Price: 101.43 Yield to Maturity: 5.567% Maturity Date: 15 Feb 31							
T-MOBILE USA INC 3.375% DUE 04-15-2029 BEO SEDOL: BKP78R8							
20,000.00	88.0661000	142.50	17,613.22	18,937.50	- 1,324.28	0.00	- 1,324.28
Issue Date: 23 Mar 21 Rate: 3.375% Call Date: 15 Apr 24 Call Price: 101.68 Yield to Maturity: 5.654% Maturity Date: 15 Apr 29							
T-MOBILE USA INC 3.5% DUE 04-15-2031 REG SEDOL: BMW23T7							
50,000.00	86.3188600	369.44	43,159.43	50,300.00	- 7,140.57	0.00	- 7,140.57
Issue Date: 23 Mar 21 Rate: 3.5% Call Date: 15 Apr 26 Call Price: 101.75 Yield to Maturity: 5.583% Maturity Date: 15 Apr 31							
T-MOBILE USA INC 3.5% 04-15-2025 SEDOL: BMW1BM3							
160,000.00	96.2330250	1,182.22	153,972.84	168,327.60	- 14,354.76	0.00	- 14,354.76
Issue Date: 15 Apr 21 Rate: 3.5% Call Date: 15 Mar 25 Call Price: 100.00 Yield to Maturity: 5.263% Maturity Date: 15 Apr 25							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
T-MOBILE USA INC 3.875% 04-15-2030 CUSIP: 87264ABF1							
160,000.00	90.8210060	1,308.89	145,313.61	159,917.80	- 14,604.19	0.00	- 14,604.19
Issue Date: 15 Apr 21 Rate: 3.875% Call Date: 15 Jan 30 Call Price: 100.00 Yield to Maturity: 5.414% Maturity Date: 15 Apr 30							
T-MOBILE USA INC 4.5% DUE 04-15-2050 CUSIP: 87264AAZ8							
40,000.00	82.3591250	380.00	32,943.65	36,220.80	- 3,277.15	0.00	- 3,277.15
Issue Date: 15 Apr 21 Rate: 4.5% Call Date: 15 Oct 49 Call Price: 100.00 Yield to Maturity: 5.793% Maturity Date: 15 Apr 50							
TARGA RES FIXED 5.2% DUE 07-01-2027 SEDOL: BPLH6Q2							
50,000.00	98.1571600	1,256.67	49,078.58	50,081.00	- 1,002.42	0.00	- 1,002.42
Issue Date: 7 Jul 22 Rate: 5.2% Call Date: 1 Jun 27 Call Price: 100.00 Yield to Maturity: 5.669% Maturity Date: 1 Jul 27							
TARGA RES PARTNERS FIXED 5% DUE 01-15-2028 SEDOL: BFZRLM9							
10,000.00	95.3959000	230.56	9,539.59	10,525.00	- 985.41	0.00	- 985.41
Issue Date: 17 Oct 17 Rate: 5% Call Date: 15 Jan 24 Call Price: 101.66 Yield to Maturity: 6.073% Maturity Date: 15 Jan 28							
TARGA RES PARTNERS LP/TARGA RES FIN 4.0%DUE 01-15-2032 BEO SEDOL: BPLF5V4							
10,000.00	83.9850000	184.44	8,398.50	10,000.00	- 1,601.50	0.00	- 1,601.50
Issue Date: 2 Feb 21 Rate: 4% Call Date: 15 Jul 26 Call Price: 102.00 Yield to Maturity: 6.355% Maturity Date: 15 Jan 32							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
TEACHERS INS & 6.85% DUE 12-16-2039 SEDOL: B50WZ61							
6,000.00	110.6136700	17.13	6,636.82	6,055.35	581.47	0.00	581.47
Issue Date: 16 Dec 09 Rate: 6.85% Yield to Maturity: 5.854% Maturity Date: 16 Dec 39							
TEXAS INSTRS INC 1.75% DUE 05-04-2030 CUSIP: 882508BJ2							
50,000.00	82.5111800	138.54	41,255.59	49,931.40	- 8,675.81	0.00	- 8,675.81
Issue Date: 4 May 20 Rate: 1.75% Call Date: 4 Feb 30 Call Price: 100.00 Yield to Maturity: 4.58% Maturity Date: 4 May 30							
TIME WARNER CABLE 5.875% DUE 11-15-2040 SEDOL: B66BW80							
30,000.00	87.5579670	225.21	26,267.39	32,164.96	- 5,897.57	0.00	- 5,897.57
Issue Date: 15 Nov 10 Rate: 5.875% Call Date: 15 May 40 Call Price: 100.00 Yield to Maturity: 7.115% Maturity Date: 15 Nov 40							
TIME WARNER CABLE 6.55% DUE 05-01-2037 SEDOL: BBNBG20							
30,000.00	95.5902000	327.50	28,677.06	36,410.75	- 7,733.69	0.00	- 7,733.69
Issue Date: 9 Apr 07 Rate: 6.55% Call Date: 30 Apr 37 Call Price: 100.00 Yield to Maturity: 7.042% Maturity Date: 1 May 37							
TIME WARNER CABLE 6.75% DUE 06-15-2039 SEDOL: B62X8Y8							
30,000.00	94.8670330	90.00	28,460.11	29,139.30	- 679.19	0.00	- 679.19
Issue Date: 29 Jun 09 Rate: 6.75% Yield to Maturity: 7.29% Maturity Date: 15 Jun 39							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
TIME WARNER CABLE 7.3% DUE 07-01-2038 SEDOL: B3B14R7							
70,000.00	99.4747290	2,555.00	69,632.31	86,067.90	- 16,435.59	0.00	- 16,435.59
Issue Date: 19 Jun 08 Rate: 7.3% Yield to Maturity: 7.357% Maturity Date: 1 Jul 38							
TOLL BROS FIN CORP GTD SR NT 4.375 04-15-2023 SEDOL: B9GWFM9							
20,000.00	99.5092500	184.72	19,901.85	19,975.00	- 73.15	0.00	- 73.15
Rate: 4.375% Yield to Maturity: 6.07% Maturity Date: 15 Apr 23							
TRCNTNTL GAS PIPE 7.85% DUE 02-01-2026 SEDOL: BYXR3R3							
110,000.00	106.8270730	3,597.92	117,509.78	110,827.40	6,682.38	0.00	6,682.38
Issue Date: 1 Aug 16 Rate: 7.85% Call Date: 1 Nov 25 Call Price: 100.00 Yield to Maturity: 5.415% Maturity Date: 1 Feb 26							
UNION PAC CORP FIXED 3.75% DUE 02-05-2070 SEDOL: BKDMLC1							
20,000.00	73.3407500	304.17	14,668.15	20,419.60	- 5,751.45	0.00	- 5,751.45
Issue Date: 31 Jan 20 Rate: 3.75% Call Date: 5 Aug 69 Call Price: 100.00 Yield to Maturity: 5.292% Maturity Date: 5 Feb 70							
UNION PAC CORP 2.891% DUE 04-06-2036 SEDOL: BMCFPB2							
100,000.00	79.8630900	682.60	79,863.09	99,920.90	- 20,057.81	0.00	- 20,057.81
Issue Date: 6 Apr 21 Rate: 2.891% Call Date: 6 Jan 36 Call Price: 100.00 Yield to Maturity: 4.983% Maturity Date: 6 Apr 36							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
UNION PAC CORP 3.839% DUE 03-20-2060 BEO SEDOL: BLF0CQ1							
80,000.00	77.9188380	861.64	62,335.07	81,088.56	- 18,753.49	0.00	- 18,753.49
Issue Date: 20 Mar 20 Rate: 3.839% Call Date: 20 Sep 59 Call Price: 100.00 Yield to Maturity: 5.183% Maturity Date: 20 Mar 60							
UNITED RENTALS INC 3.875% DUE 02-15-2031REG SEDOL: BLFGYK7							
30,000.00	83.8290000	439.17	25,148.70	30,000.00	- 4,851.30	0.00	- 4,851.30
Issue Date: 10 Aug 20 Rate: 3.875% Call Date: 15 Aug 25 Call Price: 101.93 Yield to Maturity: 6.463% Maturity Date: 15 Feb 31							
UNITED RENTALS NORTH AMER INC 3.75% DUE 01-15-2032 BEO SEDOL: BMYX9J0							
20,000.00	81.5830000	345.83	16,316.60	18,700.00	- 2,383.40	0.00	- 2,383.40
Issue Date: 13 Aug 21 Rate: 3.75% Call Date: 15 Jul 26 Call Price: 101.87 Yield to Maturity: 6.472% Maturity Date: 15 Jan 32							
UNITED RENTALS NORTH AMER INC 4.875% DUE01-15-2028 SEDOL: BDGSYG2							
10,000.00	94.7650000	224.79	9,476.50	10,125.00	- 648.50	0.00	- 648.50
Issue Date: 11 Aug 17 Rate: 4.875% Call Date: 15 Jan 24 Call Price: 101.62 Yield to Maturity: 6.096% Maturity Date: 15 Jan 28							
UNITEDHEALTH GROUP FIXED 3.875% DUE 12-15-2028 SEDOL: BHSSQ28							
10,000.00	95.5575000	17.22	9,555.75	10,167.60	- 611.85	0.00	- 611.85
Issue Date: 17 Dec 18 Rate: 3.875% Yield to Maturity: 4.739% Maturity Date: 15 Dec 28							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
UNITEDHEALTH GROUP INC 2.3% DUE 05-15-2031 BEO SEDOL: BLPK6Q9							
10,000.00	83.5102000	29.39	8,351.02	9,368.40	- 1,017.38	0.00	- 1,017.38
Issue Date: 19 May 21 Rate: 2.3% Call Date: 15 Feb 31 Call Price: 100.00 Yield to Maturity: 4.704% Maturity Date: 15 May 31							
UNITEDHEALTH GROUP INC 4.0% 05-15-2029 SEDOL: BNKBTY0							
20,000.00	95.5450000	102.22	19,109.00	19,927.80	- 818.80	0.00	- 818.80
Issue Date: 20 May 22 Rate: 4% Call Date: 15 Mar 29 Call Price: 100.00 Yield to Maturity: 4.819% Maturity Date: 15 May 29							
UNITEDHEALTH GROUP INC 4.2% 05-15-2032 SEDOL: BNKBTZ1							
20,000.00	95.2004500	107.33	19,040.09	19,948.40	- 908.31	0.00	- 908.31
Issue Date: 20 May 22 Rate: 4.2% Call Date: 15 Feb 32 Call Price: 100.00 Yield to Maturity: 4.842% Maturity Date: 15 May 32							
UNITEDHEALTH GROUP 3.7% DUE 08-15-2049 SEDOL: BHKDL04							
10,000.00	78.9452000	139.78	7,894.52	10,048.90	- 2,154.38	0.00	- 2,154.38
Issue Date: 25 Jul 19 Rate: 3.7% Call Date: 15 Feb 49 Call Price: 100.00 Yield to Maturity: 5.163% Maturity Date: 15 Aug 49							
UNITEDHEALTH GROUP 3.875% DUE 08-15-2059 SEDOL: BHKDL15							
30,000.00	78.7058330	439.17	23,611.75	30,579.90	- 6,968.15	0.00	- 6,968.15
Issue Date: 25 Jul 19 Rate: 3.875% Call Date: 15 Feb 59 Call Price: 100.00 Yield to Maturity: 5.177% Maturity Date: 15 Aug 59							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
UNITEDHEALTH GROUP 5.8% DUE 03-15-2036 SEDOL: BG49576							
30,000.00	105.8669000	512.33	31,760.07	30,801.60	958.47	0.00	958.47
Issue Date: 2 Mar 06 Rate: 5.8% Yield to Maturity: 5.18% Maturity Date: 15 Mar 36							
UTD RENTALS N AMER 3.875% DUE 11-15-2027 SEDOL: BK5HMZ4							
10,000.00	92.5490000	49.51	9,254.90	10,212.50	- 957.60	0.00	- 957.60
Issue Date: 4 Nov 19 Rate: 3.875% Call Date: 15 Nov 23 Call Price: 101.29 Yield to Maturity: 5.643% Maturity Date: 15 Nov 27							
VERIZON COMMUNICATIONS BNDS 5.25% DUE 03-16-2037 REG SEDOL: BYZKXZ8							
10,000.00	99.2509000	153.13	9,925.09	10,423.60	- 498.51	0.00	- 498.51
Issue Date: 16 Mar 17 Rate: 5.25% Yield to Maturity: 5.325% Maturity Date: 16 Mar 37							
VERIZON COMMUNICATIONS INC NT 2.355% 03-15-2032 SEDOL: BMV8VC5							
181,000.00	79.3810280	1,255.08	143,679.66	183,368.06	- 39,688.40	0.00	- 39,688.40
Issue Date: 15 Mar 22 Rate: 2.355% Call Date: 15 Dec 31 Call Price: 100.00 Yield to Maturity: 5.2% Maturity Date: 15 Mar 32							
VERIZON COMMUNICATIONS INC 3.15% DUE 03-22-2030 SEDOL: BLNNZ29							
30,000.00	88.4450670	259.88	26,533.52	29,907.90	- 3,374.38	0.00	- 3,374.38
Issue Date: 20 Mar 20 Rate: 3.15% Call Date: 22 Dec 29 Call Price: 100.00 Yield to Maturity: 5.079% Maturity Date: 22 Mar 30							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
VERIZON COMMUNICATIONS INC 4.329% 09-21-2028 SEDOL: BGDQ891							
30,000.00	96.3278330	360.75	28,898.35	30,496.50	- 1,598.15	0.00	- 1,598.15
Issue Date: 21 Jun 18 Rate: 4.329% Yield to Maturity: 5.075% Maturity Date: 21 Sep 28							
VERIZON COMMUNICATIONS 3.4% DUE 03-22-2041 BEO SEDOL: BKY5H21							
10,000.00	75.5169000	93.50	7,551.69	9,459.20	- 1,907.51	0.00	- 1,907.51
Issue Date: 22 Mar 21 Rate: 3.4% Call Date: 22 Sep 40 Call Price: 100.00 Yield to Maturity: 5.552% Maturity Date: 22 Mar 41							
VERIZON COMMUNICATIONS 4.125% DUE 03-16-2027 SEDOL: BYZNV75							
40,000.00	97.5336750	481.25	39,013.47	40,566.93	- 1,553.46	0.00	- 1,553.46
Issue Date: 16 Mar 17 Rate: 4.125% Yield to Maturity: 4.777% Maturity Date: 16 Mar 27							
VERIZON COMMUNICATIONS 4.4% DUE 11-01-2034 REG SEDOL: BSBN5N1							
50,000.00	91.9528200	366.67	45,976.41	48,083.00	- 2,106.59	0.00	- 2,106.59
Issue Date: 29 Oct 14 Rate: 4.4% Call Date: 1 May 34 Call Price: 100.00 Yield to Maturity: 5.324% Maturity Date: 1 Nov 34							
VERIZON FIXED 2.1% DUE 03-22-2028 SEDOL: BKY5H54							
30,000.00	86.9466000	173.25	26,083.98	29,986.50	- 3,902.52	0.00	- 3,902.52
Issue Date: 22 Mar 21 Rate: 2.1% Call Date: 22 Jan 28 Call Price: 100.00 Yield to Maturity: 4.965% Maturity Date: 22 Mar 28							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
VERIZON FIXED 2.55% DUE 03-21-2031 SEDOL: BKY5H43							
90,000.00	82.3764220	637.50	74,138.78	89,630.10	- 15,491.32	0.00	- 15,491.32
Issue Date: 22 Mar 21 Rate: 2.55% Call Date: 21 Dec 30 Call Price: 100.00 Yield to Maturity: 5.211% Maturity Date: 21 Mar 31							
VERIZON 3.85% DUE 11-01-2042 SEDOL: B8HCRP8							
10,000.00	79.7597000	64.17	7,975.97	9,276.10	- 1,300.13	0.00	- 1,300.13
Issue Date: 7 Nov 12 Rate: 3.85% Call Date: 1 May 42 Call Price: 100.00 Yield to Maturity: 5.544% Maturity Date: 1 Nov 42							
VERIZON 3.875% DUE 02-08-2029 SEDOL: BJLV8M2							
10,000.00	94.0283000	153.92	9,402.83	9,981.10	- 578.27	0.00	- 578.27
Issue Date: 8 Feb 19 Rate: 3.875% Call Date: 8 Nov 28 Call Price: 100.00 Yield to Maturity: 5.022% Maturity Date: 8 Feb 29							
VERIZON 3% DUE 03-22-2027 SEDOL: BLNNX81							
10,000.00	93.0202000	82.50	9,302.02	9,995.60	- 693.58	0.00	- 693.58
Issue Date: 20 Mar 20 Rate: 3% Call Date: 22 Jan 27 Call Price: 100.00 Yield to Maturity: 4.844% Maturity Date: 22 Mar 27							
VERIZON 4.125% DUE 08-15-2046 SEDOL: BY7RR99							
20,000.00	79.9428000	311.67	15,988.56	23,472.00	- 7,483.44	0.00	- 7,483.44
Issue Date: 1 Aug 16 Rate: 4.125% Call Date: 15 Feb 46 Call Price: 100.00 Yield to Maturity: 5.676% Maturity Date: 15 Aug 46							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
VERIZON 4.5% DUE 08-10-2033 SEDOL: BF22PM5							
100,000.00	93.9637200	1,762.50	93,963.72	100,892.30	- 6,928.58	0.00	- 6,928.58
Issue Date: 10 Aug 17 Rate: 4.5% Yield to Maturity: 5.248% Maturity Date: 10 Aug 33							
VERIZON 4.862% DUE 08-21-2046 SEDOL: BXVMD62							
10,000.00	90.2681000	175.57	9,026.81	12,902.80	- 3,875.99	0.00	- 3,875.99
Issue Date: 21 Feb 15 Rate: 4.862% Yield to Maturity: 5.609% Maturity Date: 21 Aug 46							
VERIZON 4% DUE 03-22-2050 SEDOL: BLNP354							
30,000.00	78.9130330	330.00	23,673.91	35,799.20	- 12,125.29	0.00	- 12,125.29
Issue Date: 20 Mar 20 Rate: 4% Call Date: 22 Sep 49 Call Price: 100.00 Yield to Maturity: 5.502% Maturity Date: 22 Mar 50							
VERIZON 5.5% DUE 03-16-2047 SEDOL: BYZNV86							
10,000.00	97.1980000	160.42	9,719.80	10,589.00	- 869.20	0.00	- 869.20
Issue Date: 16 Mar 17 Rate: 5.5% Yield to Maturity: 5.714% Maturity Date: 16 Mar 47							
VISA INC 2.7% DUE 04-15-2040 SEDOL: BM6JP54							
40,000.00	76.2644750	228.00	30,505.79	40,885.20	- 10,379.41	0.00	- 10,379.41
Issue Date: 2 Apr 20 Rate: 2.7% Call Date: 15 Oct 39 Call Price: 100.00 Yield to Maturity: 4.723% Maturity Date: 15 Apr 40							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
VISA INC 4.3% DUE 12-14-2045 SEDOL: BYPHFN1							
210,000.00	91.8157520	426.42	192,813.08	214,194.65	- 21,381.57	0.00	- 21,381.57
Issue Date: 14 Dec 15 Rate: 4.3% Call Date: 14 Jun 45 Call Price: 100.00 Yield to Maturity: 4.897% Maturity Date: 14 Dec 45							
WALMART INC 1.5% DUE 09-22-2028 BEO SEDOL: BMDP7Y8							
20,000.00	85.8936000	82.50	17,178.72	19,978.80	- 2,800.08	0.00	- 2,800.08
Issue Date: 22 Sep 21 Rate: 1.5% Call Date: 22 Jul 28 Call Price: 100.00 Yield to Maturity: 4.304% Maturity Date: 22 Sep 28							
WALMART INC 1.8% DUE 09-22-2031 BEO SEDOL: BMDP7Z9							
10,000.00	81.6794000	49.50	8,167.94	9,964.50	- 1,796.56	0.00	- 1,796.56
Issue Date: 22 Sep 21 Rate: 1.8% Call Date: 22 Jun 31 Call Price: 100.00 Yield to Maturity: 4.344% Maturity Date: 22 Sep 31							
WELLS FARGO & CO MEDIUM TERM SR NTS BOOKENTRY 3.35% 03-02-2033 SEDOL: BLD7GV7							
20,000.00	84.5364000	221.47	16,907.28	19,653.30	- 2,746.02	0.00	- 2,746.02
Issue Date: 2 Mar 22 Rate: 3.35% Call Date: 2 Mar 32 Call Price: 100.00 Yield to Maturity: 5.339% Maturity Date: 2 Mar 33							
WELLS FARGO & CO MEDIUM TERM SR NTS 2.188% 04-30-2026 SEDOL: BMYML35							
10,000.00	93.1365000	37.07	9,313.65	10,031.20	- 717.55	0.00	- 717.55
Issue Date: 30 Apr 20 Rate: 2.188% Call Date: 30 Apr 25 Call Price: 100.00 Yield to Maturity: 4.424% Maturity Date: 30 Apr 26							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
WELLS FARGO & CO MEDIUM TERM 5.013% 04-04-2051 CUSIP: 95000U2M4							
270,000.00	88.7089630	3,270.98	239,514.20	357,336.40	- 117,822.20	0.00	- 117,822.20
Issue Date: 30 Mar 20 Rate: 5.013% Call Date: 4 Apr 50 Call Price: 100.00 Yield to Maturity: 5.832% Maturity Date: 4 Apr 51							
WELLS FARGO & CO NEW MEDIUM TERM SR 4.65% 11-04-2044 SEDOL: BS9FPF1							
30,000.00	84.7112000	220.88	25,413.36	29,927.40	- 4,514.04	0.00	- 4,514.04
Issue Date: 4 Nov 14 Rate: 4.65% Yield to Maturity: 5.904% Maturity Date: 4 Nov 44							
WELLS FARGO & CO NEW MEDIUM TERM SR NTS TRANCHE # TR 00155 4.3% DUE 07-22-2027 SEDOL: BYQXN34							
140,000.00	96.3991290	2,658.83	134,958.78	140,361.63	- 5,402.85	0.00	- 5,402.85
Issue Date: 22 Jul 15 Rate: 4.3% Yield to Maturity: 5.196% Maturity Date: 22 Jul 27							
WELLS FARGO & CO 2.879% 10-30-2030 SEDOL: BKRKN36							
60,000.00	85.2501330	292.70	51,150.08	59,691.17	- 8,541.09	0.00	- 8,541.09
Issue Date: 31 Oct 19 Rate: 2.879% Call Date: 30 Oct 29 Call Price: 100.00 Yield to Maturity: 5.194% Maturity Date: 30 Oct 30							
WELLS FARGO & CO 4.15% DUE 01-24-2029 SEDOL: BJ60RD8							
80,000.00	94.2206500	1,447.89	75,376.52	79,857.60	- 4,481.08	0.00	- 4,481.08
Issue Date: 24 Jan 19 Rate: 4.15% Call Date: 24 Oct 28 Call Price: 100.00 Yield to Maturity: 5.275% Maturity Date: 24 Jan 29							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
WELLS FARGO & CO 4.4% DUE 06-14-2046 SEDOL: BD39X50							
20,000.00	80.3882000	41.56	16,077.64	19,920.60	- 3,842.96	0.00	- 3,842.96
Issue Date: 14 Jun 16 Rate: 4.4% Yield to Maturity: 5.963% Maturity Date: 14 Jun 46							
WELLS FARGO & CO 4.478% 04-04-2031 CUSIP: 95000U2L6							
30,000.00	93.9994670	324.66	28,199.84	30,000.00	- 1,800.16	0.00	- 1,800.16
Issue Date: 30 Mar 20 Rate: 4.478% Call Date: 4 Apr 30 Call Price: 100.00 Yield to Maturity: 5.386% Maturity Date: 4 Apr 31							
WELLS FARGO & CO 4.9% DUE 11-17-2045 SEDOL: BYQ29R7							
110,000.00	86.6342000	658.78	95,297.62	109,607.60	- 14,309.98	0.00	- 14,309.98
Issue Date: 17 Nov 15 Rate: 4.9% Yield to Maturity: 5.979% Maturity Date: 17 Nov 45							
WELLS FARGO & CO 5.375% DUE 11-02-2043 SEDOL: BG48MR2							
60,000.00	93.5209330	528.54	56,112.56	59,822.40	- 3,709.84	0.00	- 3,709.84
Issue Date: 28 Oct 13 Rate: 5.375% Yield to Maturity: 5.919% Maturity Date: 2 Nov 43							
WESTERN MIDSTREAM OPER LP FRN 01-13-2023REG SEDOL: BKV8F52							
10,000.00	99.8500000	110.62	9,985.00	10,000.00	- 15.00	0.00	- 15.00
Rate: 5.04071% Yield to Maturity: 9.548% Maturity Date: 13 Jan 23							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
WESTERN MIDSTREAM OPER LP 3.1% DUE 02-01-2025 SEDOL: BKRMRD0							
40,000.00	94.6740000	558.33	37,869.60	40,030.90	- 2,161.30	0.00	- 2,161.30
Issue Date: 13 Jan 20 Rate: 3.1% Call Date: 1 Jan 25 Call Price: 100.00 Yield to Maturity: 5.847% Maturity Date: 1 Feb 25							
WESTERN MIDSTREAM OPER LP 4.05% DUE 02-01-2030/01-13-2020 REG SEDOL: BKRMR85							
90,000.00	86.5021000	1,612.50	77,851.89	90,735.07	- 12,883.18	0.00	- 12,883.18
Issue Date: 13 Jan 20 Rate: 4.05% Call Date: 1 Nov 29 Call Price: 100.00 Yield to Maturity: 6.452% Maturity Date: 1 Feb 30							
WESTN GAS PARTNERS 4.5% 03-01-2028 CUSIP: 958254AH7							
10,000.00	91.7500000	150.00	9,175.00	10,310.90	- 1,135.90	0.00	- 1,135.90
Issue Date: 2 Mar 18 Rate: 4.5% Call Date: 1 Dec 27 Call Price: 100.00 Yield to Maturity: 6.397% Maturity Date: 1 Mar 28							
WESTN GAS PARTNERS 5.5% DUE 08-15-2048 SEDOL: BFX84M5							
20,000.00	82.9972500	415.56	16,599.45	23,450.00	- 6,850.55	0.00	- 6,850.55
Issue Date: 9 Aug 18 Rate: 5.5% Call Date: 15 Feb 48 Call Price: 100.00 Yield to Maturity: 6.926% Maturity Date: 15 Aug 48							
WESTN MIDSTREAM STEP CPN 5.75% DUE 02-01-2050 SEDOL: BKRMRB8							
30,000.00	81.4814000	687.50	24,444.42	29,377.30	- 4,932.88	0.00	- 4,932.88
Issue Date: 13 Jan 20 Rate: 5.25% Call Date: 1 Aug 49 Call Price: 100.00 Yield to Maturity: 6.747% Maturity Date: 1 Feb 50							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
WILLIAMS COS INC 7.5% DUE 01-15-2031 SEDOL: 2830807							
68,000.00	109.7610740	2,351.67	74,637.53	72,266.03	2,371.50	0.00	2,371.50
Issue Date: 17 Jan 01 Rate: 7.5% Yield to Maturity: 5.954% Maturity Date: 15 Jan 31							
WILLIAMS COS INC 7.75% DUE 06-15-2031 SEDOL: 2793063							
60,000.00	110.5831670	206.67	66,349.90	73,125.00	- 6,775.10	0.00	- 6,775.10
Issue Date: 13 Jun 01 Rate: 7.75% Yield to Maturity: 6.127% Maturity Date: 15 Jun 31							
WORKDAY INC SR NT 3.5% 04-01-2027 SEDOL: BPP2F22							
10,000.00	93.6128000	87.50	9,361.28	9,994.10	- 632.82	0.00	- 632.82
Issue Date: 1 Apr 22 Rate: 3.5% Call Date: 1 Mar 27 Call Price: 100.00 Yield to Maturity: 5.191% Maturity Date: 1 Apr 27							
WORKDAY INC SR NT 3.8% 04-01-2032 SEDOL: BPP2DY0							
90,000.00	88.6089560	855.00	79,748.06	85,829.70	- 6,081.64	0.00	- 6,081.64
Issue Date: 1 Apr 22 Rate: 3.8% Call Date: 1 Jan 32 Call Price: 100.00 Yield to Maturity: 5.378% Maturity Date: 1 Apr 32							
WORKDAY INC 3.7% 04-01-2029 SEDOL: BPP2F00							
20,000.00	91.7093000	185.00	18,341.86	20,027.80	- 1,685.94	0.00	- 1,685.94
Issue Date: 1 Apr 22 Rate: 3.7% Call Date: 1 Feb 29 Call Price: 100.00 Yield to Maturity: 5.272% Maturity Date: 1 Apr 29							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
WYETH NT 5.95 DUE 04-01-2037/03-27-2007 BEO SEDOL: B91ZLT2							
20,000.00	107.9279000	297.50	21,585.58	19,113.66	2,471.92	0.00	2,471.92
Issue Date: 27 Mar 07 Rate: 5.95% Yield to Maturity: 5.156% Maturity Date: 1 Apr 37							
3M CO FIXED 3.05% DUE 04-15-2030 SEDOL: BKSG5B5							
10,000.00	87.9100000	64.39	8,791.00	9,968.10	- 1,177.10	0.00	- 1,177.10
Issue Date: 27 Mar 20 Rate: 3.05% Call Date: 15 Jan 30 Call Price: 100.00 Yield to Maturity: 5.052% Maturity Date: 15 Apr 30							
3M CO 2.375% DUE 08-26-2029 SEDOL: BK4H0C8							
30,000.00	85.0490000	247.40	25,514.70	29,794.50	- 4,279.80	0.00	- 4,279.80
Issue Date: 26 Aug 19 Rate: 2.375% Call Date: 26 May 29 Call Price: 100.00 Yield to Maturity: 5.047% Maturity Date: 26 Aug 29							
3M CO 3.7% DUE 04-15-2050/03-27-2020 REG SEDOL: BKSG5C6							
120,000.00	77.0811000	937.33	92,497.32	133,374.90	- 40,877.58	0.00	- 40,877.58
Issue Date: 27 Mar 20 Rate: 3.7% Call Date: 15 Oct 49 Call Price: 100.00 Yield to Maturity: 5.297% Maturity Date: 15 Apr 50							
Total USD		231,871.51	19,300,342.85	21,896,900.80	- 2,596,557.95	0.00	- 2,596,557.95
Total United States		231,871.51	19,300,342.85	21,896,900.80	- 2,596,557.95	0.00	- 2,596,557.95

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
Total Corporate Bonds							
28,381,906.32		**295,938.08**	**25,669,241.35**	**28,838,943.38**	**- 3,169,702.03**	**0.00**	**- 3,169,702.03**
Funds - corporate bond							
United States - USD							
MFO VANGUARD BD INDEX FDS TOTAL BD MKT PORTFOLIO INSTL SHS CUSIP: 921937504							
6,313,285.61	9.4800000	139,805.82	59,849,947.58	68,961,456.70	- 9,111,509.12	0.00	- 9,111,509.12
Issue Date: 2 Sep 08							
Total USD		139,805.82	59,849,947.58	68,961,456.70	- 9,111,509.12	0.00	- 9,111,509.12
Total United States		139,805.82	59,849,947.58	68,961,456.70	- 9,111,509.12	0.00	- 9,111,509.12
Total Funds - Corporate Bond							
6,313,285.61		**139,805.82**	**59,849,947.58**	**68,961,456.70**	**- 9,111,509.12**	**0.00**	**- 9,111,509.12**

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate convertible bonds							
Switzerland - USD							
PVTPL UBS GROUP FDG SWITZ AG CONV CORP 7.0% 12-31-2049 CUSIP: 90352JAF0							
200,000.00	98.3823350	5,872.22	196,764.67	200,000.00	- 3,235.33	0.00	- 3,235.33
Issue Date: 31 Jan 19 Rate: 7% Call Date: 31 Jan 24 Call Price: 100.00 Yield to Maturity: 7.131% Maturity Date: 31 Dec 49							
Total USD		5,872.22	196,764.67	200,000.00	- 3,235.33	0.00	- 3,235.33
Total Switzerland		5,872.22	196,764.67	200,000.00	- 3,235.33	0.00	- 3,235.33
Total Corporate Convertible Bonds							
200,000.00		**5,872.22**	**196,764.67**	**200,000.00**	**- 3,235.33**	**0.00**	**- 3,235.33**
Bank loans							
Canada - USD							
AIR CANADA TERM LOAN B DUE 08-11-2028 BEO CUSIP: C0102MAP0							
29,925.00	98.6249960	310.87	29,513.53	29,756.67	- 243.14	0.00	- 243.14
Issue Date: 19 Jul 21 Yield to Maturity: 8.675% Maturity Date: 11 Aug 28							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Bank loans							
GARDA WORLD SECURITY CORPORATION TERM LOAN B FRN 10-30-2026 CUSIP: C4000KAD6							
20,611.96	97.0500140	191.22	20,003.91	20,199.72	- 195.81	0.00	- 195.81
Issue Date: 15 Mar 21 Yield to Maturity: 9.97% Maturity Date: 30 Oct 26							
GFL ENVIRONMENTAL INC 2020 REFINANCING TERM LOAN DUE 05-30-2025 BEO CUSIP: C7052BAH7							
9,394.94	99.9720100	116.10	9,392.31	9,385.77	6.54	0.00	6.54
Issue Date: 30 Sep 16 Yield to Maturity: 8.022% Maturity Date: 30 May 25							
1011778 B.C UNLTD LIAB CO TERM LOAN B4 DUE 11-19-2026 CUSIP: C6901LAH0							
19,202.96	98.1249770	117.36	18,842.90	19,203.96	- 361.06	0.00	- 361.06
Issue Date: 7 Nov 19 Yield to Maturity: 7.228% Maturity Date: 19 Nov 26							
Total USD		735.55	77,752.65	78,546.12	- 793.47	0.00	- 793.47
Total Canada		735.55	77,752.65	78,546.12	- 793.47	0.00	- 793.47
Ireland - USD							
AVOLON TLB BORRORWER 1 (US) LLC TLB LIEN1 12-01-2027 USD CUSIP: LX1967681							
19,650.00	99.6610180	36.04	19,583.39	19,453.50	129.89	0.00	129.89
Issue Date: 30 Jul 21 Yield to Maturity: 7.141% Maturity Date: 1 Dec 27							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Bank loans							
SETANTA AIRCRAFT LEASING DAC SENIOR SECURED TERM LOAN DUE 11-05-2028 CUSIP: G8057JAB2							
70,000.00	99.3500000	1,004.01	69,545.00	69,825.00	- 280.00	0.00	- 280.00
Issue Date: 2 Nov 21 Yield to Maturity: 6.959% Maturity Date: 5 Nov 28							
Total USD		1,040.05	89,128.39	89,278.50	- 150.11	0.00	- 150.11
Total Ireland		1,040.05	89,128.39	89,278.50	- 150.11	0.00	- 150.11
Italy - USD							
ALI GROUP S.R.L. TERM LOAN B 10-13-2028 BEO CUSIP: LX1973812							
53,199.99	99.0180070	274.91	52,677.57	52,723.42	- 45.85	0.00	- 45.85
Issue Date: 18 Aug 21 Yield to Maturity: 6.787% Maturity Date: 13 Oct 28							
Total USD		274.91	52,677.57	52,723.42	- 45.85	0.00	- 45.85
Total Italy		274.91	52,677.57	52,723.42	- 45.85	0.00	- 45.85

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Bank loans							
Luxembourg - USD							
ICON LUXEMBOURG S.A.R.L. TERM LOAN B 06-16-2028 CUSIP: L5000DAC1							
44,720.84	99.6129990	671.20	44,547.77	44,497.23	50.54	0.00	50.54
Issue Date: 8 Jun 21 Yield to Maturity: 7.272% Maturity Date: 16 Jun 28							
Total USD		671.20	44,547.77	44,497.23	50.54	0.00	50.54
Total Luxembourg		671.20	44,547.77	44,497.23	50.54	0.00	50.54
Netherlands - USD							
HUNTER DOUGLAS HLDG B V TRANCHE B-1 TERMLN SR SECD TERM LN 02-26-2029 CUSIP: N8137FAB6							
79,800.00	87.5889970	609.71	69,896.02	79,401.00	- 9,504.98	0.00	- 9,504.98
Issue Date: 25 Feb 22 Yield to Maturity: 10.92% Maturity Date: 26 Feb 29							
Total USD		609.71	69,896.02	79,401.00	- 9,504.98	0.00	- 9,504.98
Total Netherlands		609.71	69,896.02	79,401.00	- 9,504.98	0.00	- 9,504.98

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Bank loans							
Spain - USD							
GRIFOLS WORLDWIDE OPERATIONS LIMITED DOLLAR TRANCHE B TERM LOAN 11-15-2027 CUSIP: 39843PAG8							
81,998.10	96.5420050	414.87	79,162.61	82,240.12	- 3,077.51	0.00	- 3,077.51
Issue Date: 15 Nov 19 Yield to Maturity: 7.757% Maturity Date: 15 Nov 27							
Total USD		414.87	79,162.61	82,240.12	- 3,077.51	0.00	- 3,077.51
Total Spain		414.87	79,162.61	82,240.12	- 3,077.51	0.00	- 3,077.51
United States - USD							
ALLIED UNIVERSAL HOLDCO LLC INITIAL U.S.DOLLAR TERM LOAN DUE 05-12-2028 BEO CUSIP: 01957TAH0							
71,908.21	94.8129980	468.69	68,178.33	71,986.74	- 3,808.41	0.00	- 3,808.41
Issue Date: 8 Apr 21 Yield to Maturity: 9.554% Maturity Date: 12 May 28							
AMWINS GROUP, LLC FLTG RT TBL 02-17-2028 CUSIP: 03234TAW8							
29,300.30	98.0940130	154.35	28,741.84	29,227.05	- 485.21	0.00	- 485.21
Issue Date: 8 Feb 21 Yield to Maturity: 7.545% Maturity Date: 17 Feb 28							
API GROUP DE, INC INITIAL TERM LOAN 10-01-2026 CUSIP: 00186XAB9							
58,838.64	99.2500000	322.21	58,397.35	56,844.09	1,553.26	0.00	1,553.26
Issue Date: 1 Oct 19 Yield to Maturity: 7.903% Maturity Date: 1 Oct 26							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Bank loans							
ASPLUNDH TREE EXPERT LLC FLTG RT TBL 09-07-2027 CUSIP: 04538FAD1							
9,501.52	99.8329700	46.09	9,485.65	9,291.28	194.37	0.00	194.37
Issue Date: 4 Sep 20 Yield to Maturity: 6.586% Maturity Date: 7 Sep 27							
ASURION LLC (FKA ASURION CORPORATION) SEN SEC TL 11-03-2024 CUSIP: 04649VAW0							
47,363.59	96.9110030	279.11	45,900.53	47,430.27	- 1,529.74	0.00	- 1,529.74
Issue Date: 24 May 11 Yield to Maturity: 9.977% Maturity Date: 3 Nov 24							
ASURION LLC TERM LOAN B8 DUE 12-23-2026 BEO CUSIP: 04649VAX8							
64,528.08	88.9379940	393.70	57,389.98	64,475.27	- 7,085.29	0.00	- 7,085.29
Issue Date: 24 May 11 Yield to Maturity: 11.593% Maturity Date: 23 Dec 26							
ASURION, LLC FLTG RT TBL 07-29-2027 CUSIP: 04649VAY6							
29,550.00	87.3129950	180.29	25,800.99	29,254.50	- 3,453.51	0.00	- 3,453.51
Issue Date: 25 Jan 21 Yield to Maturity: 11.704% Maturity Date: 29 Jul 27							
CAESARS RESORT COLLECTION, LLC TERM LOANSENIOR SECURED DUE 10-02-2024 BEO CUSIP: 12769LAB5							
24,271.14	99.6829980	137.97	24,194.20	24,331.96	- 137.76	0.00	- 137.76
Issue Date: 22 Dec 17 Yield to Maturity: 7.574% Maturity Date: 23 Dec 24							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Bank loans							
CASTLELAKE AVIATION LIMITED TLB 10-08-2026 CUSIP: 14855NAB2							
59,150.75	98.9820080	185.31	58,548.60	58,559.25	- 10.65	0.00	- 10.65
Issue Date: 8 Oct 21 Yield to Maturity: 7.995% Maturity Date: 8 Oct 26							
CITADEL SECURITIES LP TERM LOAN B SENIORSECURED TERM LOAN 02-29-2028 CUSIP: 17288YAD4							
49,053.00	97.9249990	273.92	48,035.15	48,991.71	- 956.56	0.00	- 956.56
Issue Date: 22 Feb 19 Yield to Maturity: 7.639% Maturity Date: 2 Feb 28							
CITYCENTER HOLDINGS LLC CITYCENTER HOLNDS LLC TLB SR 1ST LIEN 04-18-2024 CUSIP: 17875LAL3							
0.01	100.0000000	0.00	0.01	0.01	0.00	0.00	0.00
Issue Date: 10 Apr 17 Yield to Maturity: 8.296% Maturity Date: 18 Apr 24							
CLARIOS GLOBAL LP FLTG RT TBL 04-30-2026 CUSIP: C8000CAG8							
76,795.31	97.7920010	468.54	75,099.67	76,288.17	- 1,188.50	0.00	- 1,188.50
Issue Date: 30 Apr 19 Yield to Maturity: 9.125% Maturity Date: 30 Apr 26							
CLOUDERA INC TERM LOAN SR SEC TL 08-10-2028 CUSIP: 74339VAB4							
19,850.00	93.8129970	129.38	18,621.88	19,651.50	- 1,029.62	0.00	- 1,029.62
Issue Date: 8 Jul 21 Yield to Maturity: 9.936% Maturity Date: 10 Aug 28							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Bank loans							
DEERFIELD DAKOTA HOLD LLC FKA CORP AKA DUFF & PHELPS TLB 03-05-2027 CUSIP: 24440EAB3							
78,051.14	93.2189970	509.70	72,758.49	77,270.64	- 4,512.15	0.00	- 4,512.15
Issue Date: 25 Feb 20 Yield to Maturity: 10.558% Maturity Date: 5 Mar 27							
DIGICERT HOLDINGS, INC. USD DIGICERT TERM LOAN DUE 10-16-2026 BEO CUSIP: 24022KAB5							
67,655.00	96.4640010	490.25	65,262.72	67,598.67	- 2,335.95	0.00	- 2,335.95
Issue Date: 16 Oct 19 Yield to Maturity: 10.015% Maturity Date: 16 Oct 26							
ENERGIZER HOLDINGS, INC TERM LOAN 2020 12-22-2027 CUSIP: 29267YAS1							
19,233.33	97.8749910	28.32	18,824.62	19,137.16	- 312.54	0.00	- 312.54
Issue Date: 22 Dec 20 Yield to Maturity: 7.479% Maturity Date: 22 Dec 27							
EYECARE PARTNERS LIMITED DUE 02-18-2027 BEO CUSIP: 30233PAB6							
19,530.48	79.6670130	366.52	15,559.35	19,508.41	- 3,949.06	0.00	- 3,949.06
Issue Date: 18 Feb 20 Yield to Maturity: 15.52% Maturity Date: 18 Feb 27							
FIRST EAGLE HOLDINGS INC (FKA ARNHOLD AND S. TERM LOAN DUE 02-01-2027 BEO CUSIP: 05554JAH0							
30,233.28	97.3500060	471.85	29,432.10	30,405.46	- 973.36	0.00	- 973.36
Issue Date: 31 Oct 18 Yield to Maturity: 8.274% Maturity Date: 1 Feb 27							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Bank loans							
FOCUS FINANCIAL PARTNERS LLC TRANCHE B-5TM LN SENIOR SECURED TL DUE 06-30-28 CUSIP: 34416DAW8							
78,481.16	98.6670050	486.96	77,435.01	78,198.57	- 763.56	0.00	- 763.56
Issue Date: 18 Nov 22 Yield to Maturity: 7.998% Maturity Date: 30 Jun 28							
GENESEE & WYOMING INC TERM LOAN DUE 12-30-2026 BEO CUSIP: 55316HAB1							
38,004.37	99.3499960	598.68	37,757.34	38,255.84	- 498.50	0.00	- 498.50
Issue Date: 1 Jul 19 Rate: 3.87% Yield to Maturity: 6.939% Maturity Date: 30 Dec 26							
HARBOR FREIGHT TOOLS USA INC TERM LOAN B 10-19-2027 CUSIP: 41151PAP0							
39,298.25	95.0679990	223.39	37,360.06	39,593.00	- 2,232.94	0.00	- 2,232.94
Issue Date: 24 Jun 21 Yield to Maturity: 8.726% Maturity Date: 19 Oct 27							
HILTON WORLDWIDE FINANCE LLC TERM LOAN 06-22-2026 BEO CUSIP: 43289DAH6							
130,000.00	99.6020000	44.58	129,482.60	130,487.50	- 1,004.90	0.00	- 1,004.90
Issue Date: 25 Oct 13 Yield to Maturity: 6.24% Maturity Date: 22 Jun 26							
ICON LUXEMBOURG S.A.R.L TERM LOAN B 06-16-2028 CUSIP: L5000DAD9							
11,142.23	99.6130040	167.23	11,099.11	11,086.52	12.59	0.00	12.59
Issue Date: 16 Jun 21 Yield to Maturity: 7.265% Maturity Date: 16 Jun 28							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Bank loans							
IHEARTCOMMUNICATIONS INC TERM LOAN 05-01-2026 CUSIP: 45174UAF5							
26,881.73	91.4690010	158.41	24,588.45	26,747.32	- 2,158.87	0.00	- 2,158.87
Issue Date: 29 Jan 20 Yield to Maturity: 11.232% Maturity Date: 1 May 26							
II- VI INCORPORATED TERM LOANS B 11-30-2028 CUSIP: 45173JAQ7							
49,107.14	98.7249920	236.07	48,481.02	48,812.50	- 331.48	0.00	- 331.48
Issue Date: 17 Feb 21 Yield to Maturity: 7.944% Maturity Date: 30 Nov 28							
INTRAWEST CORP SERIES B-2 TERM LOAN DUE 07-30-2028 BEO CUSIP: 46124CAJ6							
48,250.03	98.5630060	304.43	47,556.68	48,143.63	- 586.95	0.00	- 586.95
Issue Date: 21 Jul 21 Yield to Maturity: 8.683% Maturity Date: 30 Jul 28							
JANE STR GROUP LLC TERM LN DUE 01-26-2028 BEO CUSIP: 47077DAG5							
106,084.39	96.9060010	603.04	102,802.14	105,951.79	- 3,149.65	0.00	- 3,149.65
Issue Date: 19 Jan 21 Yield to Maturity: 8.451% Maturity Date: 26 Jan 28							
JANE STREET GROUP, LLC TERM LOAN 01-31-2025 CUSIP: 47077DAF7							
0.02	100.0000000	0.00	0.02	0.02	0.00	0.00	0.00
Issue Date: 25 Aug 17 Yield to Maturity: 8.519% Maturity Date: 31 Jan 25							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Bank loans							
JAZZ PHARMACEUTICALS INC INITIAL DOLLAR TERM LOAN DUE 05-05-2028 BEO CUSIP: G5080AAF9							
71,258.06	98.9840030	449.60	70,534.08	70,901.77	- 367.69	0.00	- 367.69
Issue Date: 12 Apr 21 Yield to Maturity: 8.638% Maturity Date: 5 May 28							
MAGENTA TERM LOAN (FIRST LIEN) DUE 07-27-2028 BEO CUSIP: 55910RAB9							
108,900.00	85.1250050	1,664.35	92,701.13	107,811.00	- 15,109.87	0.00	- 15,109.87
Issue Date: 27 Jul 21 Yield to Maturity: 13.568% Maturity Date: 27 Jul 28							
MEDLINE BORROWER, LP INITIAL DOLLAR TERM LN SENIOR SEC TERM LN 09-30-28 CUSIP: 58503UAC7							
69,650.00	94.8980040	424.95	66,096.46	69,376.38	- 3,279.92	0.00	- 3,279.92
Issue Date: 15 Sep 21 Yield to Maturity: 9.341% Maturity Date: 30 Sep 28							
MILANO ASSICURAZIONI TERM LOAN B DUE 10-01-2027 BEO CUSIP: 59909TAC8							
118,195.50	93.6250030	2,292.82	110,660.54	118,047.78	- 7,387.24	0.00	- 7,387.24
Issue Date: 1 Oct 20 Yield to Maturity: 10.819% Maturity Date: 1 Oct 27							
NEXSTAR BROADCASTING GROUP, INC. TERM LODUE 09-18-2026 BEO CUSIP: 65336RAW8							
20,149.21	99.0750010	110.34	19,962.83	20,129.84	- 167.01	0.00	- 167.01
Issue Date: 17 Jan 17 Yield to Maturity: 7.608% Maturity Date: 18 Sep 26							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Bank loans							
PHOENIX GUARANTOR INC. (AKA BRIGHTSPRING) TERM LOAN B 03-05-2026 BEOCUSIP: 71913BAE2							
48,381.82	93.5209960	295.19	45,247.16	48,278.66	- 3,031.50	0.00	- 3,031.50
Issue Date: 5 Mar 19 Yield to Maturity: 10.646% Maturity Date: 5 Mar 26							
PHOENIX NEWCO INC INITIAL TERM LOAN (FIRST LIEN) DUE 11-15-2028 BEO CUSIP: 71911KAC8							
9,900.00	96.1389900	60.40	9,517.76	9,850.50	- 332.74	0.00	- 332.74
Issue Date: 15 Nov 21 Yield to Maturity: 8.957% Maturity Date: 15 Nov 28							
PILOT TRAVEL CENTERS LLC IAL TRANCHE B TERM LOAN CUSIP: 72165NBH1							
68,526.52	98.7250050	353.49	67,652.81	68,183.89	- 531.08	0.00	- 531.08
Issue Date: 29 Jul 21 Yield to Maturity: 6.873% Maturity Date: 28 Jul 28							
PRIME SECURITY SERVICES BORROWER, LLC FLTG RT TBL 09-23-2026 CUSIP: 03765VAK6							
53,664.07	99.0100080	843.58	53,132.80	53,407.06	- 274.26	0.00	- 274.26
Issue Date: 1 Jul 15 Yield to Maturity: 7.826% Maturity Date: 23 Sep 26							
QUIKRETE HOLDINGS INC B-1 FOURTH AMENDMENT LOAN (FIRST LIEN) 06-11-2028 CUSIP: 74839XAG4							
29,850.00	99.0940030	175.90	29,579.56	29,626.12	- 46.56	0.00	- 46.56
Issue Date: 15 Nov 16 Yield to Maturity: 7.974% Maturity Date: 11 Jun 28							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Bank loans							
RACKSPACE TECHNOLOGY GLOBAL INC 2021 TERM B LOAN (FIRST LIEN) DUE 02-15-2028 BEOCUSIP: 75009XAB6							
39,400.00	62.1359900	411.93	24,481.58	39,473.86	- 14,992.28	0.00	- 14,992.28
Issue Date: 3 Nov 16 Yield to Maturity: 19.739% Maturity Date: 15 Feb 28							
SOTERA HEALTH HOLDINGS LLC REFINANCING LOAN (FIRST LIEN) TERM LOAN 12-13-2026 CUSIP: 83600VAE1							
50,000.00	92.0000000	597.06	46,000.00	50,000.00	- 4,000.00	0.00	- 4,000.00
Issue Date: 11 Jan 21 Yield to Maturity: 9.986% Maturity Date: 13 Dec 26							
STATION CASINOS LLC TERM B-1 FACILITY LOAN SENIOR SECURED DUE 02-08-2027 BEO CUSIP: 85769EAZ4							
59,067.11	97.4480040	311.58	57,559.72	58,353.37	- 793.65	0.00	- 793.65
Issue Date: 8 Jun 16 Yield to Maturity: 7.945% Maturity Date: 8 Feb 27							
TRANSDIGM INC TERM LOAN F 12-24-2025 CUSIP: 89364MBR4							
9,823.25	98.6579800	147.10	9,691.42	9,675.91	15.51	0.00	15.51
Issue Date: 23 Jan 20 Yield to Maturity: 7.665% Maturity Date: 24 Dec 25							
TRITON WATER HOLDINGS INCORPORATED TL DUE 03-31-2028 BEO CUSIP: 89678QAB2							
59,250.08	92.6500010	1,074.48	54,895.20	58,953.83	- 4,058.63	0.00	- 4,058.63
Issue Date: 31 Mar 21 Yield to Maturity: 10.383% Maturity Date: 31 Mar 28							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Bank loans							
UFC HOLDINGS, LLC FLTG RT TBL 04-29-2026 CUSIP: 90266UAJ2							
25,774.47	98.5560130	324.72	25,402.29	25,883.52	- 481.23	0.00	- 481.23
Issue Date: 18 Aug 16 Yield to Maturity: 8.322% Maturity Date: 29 Apr 26							
UNITED AIRLINES INC CLASS B TERM LOAN DUE 04-21-2028 BEO CUSIP: 90932RAJ3							
59,100.00	98.5560070	878.55	58,246.60	58,804.50	- 557.90	0.00	- 557.90
Issue Date: 21 Apr 21 Yield to Maturity: 9.066% Maturity Date: 21 Apr 28							
UNIVISION COMMUNICATIONS INC. TERM LOAN B 03-15-2026 BEO CUSIP: 914908BC1							
1,818.75	98.2680400	11.10	1,787.25	1,834.05	- 46.80	0.00	- 46.80
Issue Date: 21 Jun 21 Yield to Maturity: 8.718% Maturity Date: 15 Mar 26							
VERSCEND HLDG CORP TERM B-1 LOAN DUE 08-27-2025 BEO CUSIP: 92531HAD9							
59,144.18	99.1609990	397.82	58,647.96	59,489.54	- 841.58	0.00	- 841.58
Issue Date: 27 Aug 18 Yield to Maturity: 9.384% Maturity Date: 27 Aug 25							
VFH PARENT LLC TERM LOAN B 01-07-2029 CUSIP: LX2020217							
20,000.00	97.1500000	37.11	19,430.00	19,950.00	- 520.00	0.00	- 520.00
Issue Date: 4 Jan 22 Yield to Maturity: 8.05% Maturity Date: 7 Jan 29							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Bank loans							
VIRGIN MEDIA BRISTOL LLC TERM LOAN 01-03-2028 CUSIP: G9368PBC7							
180,000.00	98.1790000	511.34	176,722.20	180,525.00	- 3,802.80	0.00	- 3,802.80
Issue Date: 30 Sep 19 Yield to Maturity: 7.567% Maturity Date: 3 Jan 28							
ZEBRA BUYER LLC TL 11-01-2028 BEO CUSIP: 98922AAC0							
31,840.00	98.4750000	538.24	31,354.44	31,660.55	- 306.11	0.00	- 306.11
Issue Date: 1 Nov 21 Yield to Maturity: 8.227% Maturity Date: 1 Nov 28							
Total USD		19,640.64	2,366,097.68	2,467,745.96	- 101,648.28	0.00	- 101,648.28
Total United States		19,640.64	2,366,097.68	2,467,745.96	- 101,648.28	0.00	- 101,648.28
Total Bank Loans							
2,904,259.91		**23,386.93**	**2,779,262.69**	**2,894,432.35**	**- 115,169.66**	**0.00**	**- 115,169.66**
Government mortgage backed securities							
United States - USD							
FED HOME LN MTG 2.5% DUE 10-01-2050 SEDOL: BMYDFV4							
74,749.22	86.3693030	155.73	64,560.38	69,446.70	- 4,886.32	0.00	- 4,886.32
Issue Date: 1 Sep 20 Rate: 2.5% Yield to Maturity: 4.299% Maturity Date: 1 Oct 50							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
FEDERAL HOME LN MTG CORP POOL #A74793 5%03-01-2038 BEO CUSIP: 3128L8KE4							
39,219.66	102.2025690	163.42	40,083.50	42,455.28	- 2,371.78	0.00	- 2,371.78
Issue Date: 1 Mar 08 Rate: 5% Yield to Maturity: 4.515% Maturity Date: 1 Mar 38							
FEDERAL HOME LN MTG CORP POOL #G02427 5.5% 12-01-2036 BEO SEDOL: B3TYBV1							
21,288.91	103.8771360	97.57	22,114.31	21,061.05	1,053.26	0.00	1,053.26
Issue Date: 1 Nov 06 Rate: 5.5% Yield to Maturity: 4.603% Maturity Date: 1 Dec 36							
FEDERAL HOME LN MTG CORP POOL #G06172 5.5% 12-01-2038 BEO CUSIP: 3128M8FM1							
12,632.97	103.8787400	57.90	13,122.97	13,669.29	- 546.32	0.00	- 546.32
Issue Date: 1 Nov 10 Rate: 5.5% Yield to Maturity: 4.672% Maturity Date: 1 Dec 38							
FEDERAL HOME LN MTG CORP POOL #G06409 6%11-01-2039 BEO SEDOL: B60PMR7							
41,252.96	104.5680840	206.26	43,137.43	45,971.30	- 2,833.87	0.00	- 2,833.87
Issue Date: 1 Apr 11 Rate: 6% Yield to Maturity: 4.92% Maturity Date: 1 Nov 39							
FEDERAL HOME LN MTG CORP POOL #G08859 5%01-01-2049 BEO CUSIP: 3128MJ5V8							
26,493.83	100.6121430	110.39	26,656.01	27,773.00	- 1,116.99	0.00	- 1,116.99
Issue Date: 1 Dec 18 Rate: 5% Yield to Maturity: 4.878% Maturity Date: 1 Jan 49							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
FEDERAL HOME LN MTG CORP POOL #J38164 2.5% 12-01-2032 BEO CUSIP: 31307VB96							
0.01	100.0000000	0.00	0.01	0.01	0.00	0.00	0.00
Issue Date: 1 Dec 17 Rate: 2.5% Yield to Maturity: 4.308% Maturity Date: 1 Dec 32							
FEDERAL HOME LN MTG CORP POOL #QD2129 2%11-01-2051 BEO CUSIP: 3133AYLJ7							
188,303.11	81.6343770	313.84	153,720.07	156,541.68	- 2,821.61	0.00	- 2,821.61
Issue Date: 1 Nov 21 Rate: 2% Yield to Maturity: 4.413% Maturity Date: 1 Nov 51							
FEDERAL HOME LN MTG CORP POOL #Q45737 3.0% DUE 3 01-01-2047 CUSIP: 3132WKLT3							
125,083.52	89.6489880	312.71	112,136.11	124,897.87	- 12,761.76	0.00	- 12,761.76
Issue Date: 1 Jan 17 Rate: 3% Yield to Maturity: 4.502% Maturity Date: 1 Jan 47							
FEDERAL HOME LN MTG CORP POOL #RA-3913 2.5% 11-01-2050 SEDOL: BMWSFG6							
230,015.86	86.3109660	479.20	198,528.91	212,914.72	- 14,385.81	0.00	- 14,385.81
Issue Date: 1 Oct 20 Rate: 2.5% Yield to Maturity: 4.304% Maturity Date: 1 Nov 50							
FEDERAL HOME LN MTG CORP POOL #RA1878 3.5% DUE 12-01-2049 CUSIP: 3133KHCP9							
0.01	100.0000000	0.00	0.01	0.01	0.00	0.00	0.00
Issue Date: 1 Nov 19 Rate: 3.5% Yield to Maturity: 4.571% Maturity Date: 1 Dec 49							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
FEDERAL HOME LN MTG CORP POOL #RB-5130 1.5% 10-01-2041 CUSIP: 3133KYVX4							
36,487.90	81.0563780	45.61	29,575.77	34,013.56	- 4,437.79	0.00	- 4,437.79
Issue Date: 1 Sep 21 Rate: 1.5% Yield to Maturity: 4.584% Maturity Date: 1 Oct 41							
FEDERAL HOME LN MTG CORP POOL #RBS5145 2.0% 01-01-2042 CUSIP: 3133KYWE5							
94,106.10	84.4408390	156.84	79,463.98	84,519.06	- 5,055.08	0.00	- 5,055.08
Issue Date: 1 Jan 22 Rate: 2% Yield to Maturity: 4.466% Maturity Date: 1 Feb 42							
FEDERAL HOME LN MTG CORP POOL #U99045 3.5% 03-01-2043 BEO CUSIP: 3132H7BP8							
63,251.33	93.6464260	184.48	59,232.61	65,909.87	- 6,677.26	0.00	- 6,677.26
Issue Date: 1 May 13 Rate: 3.5% Yield to Maturity: 4.519% Maturity Date: 1 Mar 43							
FEDERAL HOME LN MTG CORP POOL #U99091 4.5% 03-01-2044 BEO CUSIP: 3132H7C51							
21,891.17	98.3440360	82.09	21,528.66	23,591.98	- 2,063.32	0.00	- 2,063.32
Issue Date: 1 Mar 14 Rate: 4.5% Yield to Maturity: 4.731% Maturity Date: 1 Mar 44							
FEDERAL HOME LN MTG CORP POOL #U99124 3.5% 03-01-2045 BEO CUSIP: 3132H7D68							
43,257.01	93.5423880	126.17	40,463.64	45,323.72	- 4,860.08	0.00	- 4,860.08
Issue Date: 1 Apr 15 Rate: 3.5% Yield to Maturity: 4.531% Maturity Date: 1 Mar 45							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
FEDERAL HOME LN MTG CORP POOL #ZS4751 3.5% 01-01-2048 BEO CUSIP: 3132A5H40							
0.03	100.0000000	0.00	0.03	0.03	0.00	0.00	0.00
Issue Date: 1 Sep 18 Rate: 3.5% Yield to Maturity: 4.551% Maturity Date: 1 Jan 48							
FEDERAL HOME LN MTG CORP POOL #ZS9316 3.5% 01-01-2038 BEO CUSIP: 3132AAK52							
33,946.09	95.6072410	99.01	32,454.92	36,895.19	- 4,440.27	0.00	- 4,440.27
Issue Date: 1 Sep 18 Rate: 3.5% Yield to Maturity: 4.293% Maturity Date: 1 Jan 38							
FEDERAL HOME LN MTG CORP POOL #ZT1257 3%01-01-2046 BEO SEDOL: BK4PDZ6							
49,471.26	90.4223380	123.68	44,733.07	53,923.66	- 9,190.59	0.00	- 9,190.59
Issue Date: 1 Oct 18 Rate: 3% Yield to Maturity: 4.529% Maturity Date: 1 Jan 46							
FEDERAL HOME LN MTG CORP POOL #ZT1408 2%10-01-2032 BEO CUSIP: 3132ADR59							
0.07	85.7100000	0.00	0.06	0.07	- 0.01	0.00	- 0.01
Issue Date: 1 Nov 18 Rate: 2% Yield to Maturity: 4.485% Maturity Date: 1 Oct 32							
FEDERAL HOME LN MTG CORP POOL #ZT1640 4.5% 01-01-2049 BEO CUSIP: 3132ADZD3							
0.02	100.0000000	0.00	0.02	0.02	0.00	0.00	0.00
Issue Date: 1 Jan 19 Rate: 4.5% Yield to Maturity: 4.723% Maturity Date: 1 Jan 49							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
FEDERAL HOME LN MTG CORP POOL #841076 3.005% 11-01-2048 BEO CUSIP: 31288QFR6							
55,319.84	94.8070710	279.40	52,447.12	57,498.07	- 5,050.95	0.00	- 5,050.95
Issue Date: 1 Jun 20 Rate: 3.005% Yield to Maturity: 5.51% Maturity Date: 1 Nov 48							
FEDERAL HOME LN MTG CORP POOL #841077 2.872% 11-01-2047 BEO CUSIP: 31288QFS4							
61,147.76	96.3936210	294.66	58,942.54	63,603.22	- 4,660.68	0.00	- 4,660.68
Issue Date: 1 Jun 20 Rate: 2.872% Yield to Maturity: 5.844% Maturity Date: 1 Nov 47							
FEDERAL HOME LN MTG CORP POOL #841081 3.099% 02-01-2050 BEO CUSIP: 31288QFW5							
75,059.74	96.0068340	388.74	72,062.48	77,757.21	- 5,694.73	0.00	- 5,694.73
Issue Date: 1 Jun 20 Rate: 3.099% Yield to Maturity: 5.575% Maturity Date: 1 Feb 50							
FEDERAL HOME LN MTG CORP SD8172 2% MBS 09-01-2051 SEDOL: BMTWJ36							
92,421.39	81.6621890	154.04	75,473.33	75,056.29	417.04	0.00	417.04
Issue Date: 1 Sep 21 Rate: 2% Yield to Maturity: 4.413% Maturity Date: 1 Oct 51							
FEDERAL HOME LN MTG CORP 2% 03-25-2051 CUSIP: 3137FFZS9							
266,915.20	11.4881690	444.86	30,663.67	34,323.63	- 3,659.96	0.00	- 3,659.96
Issue Date: 1 Feb 21 Rate: 2% Yield to Maturity: 6.433% Maturity Date: 25 Mar 51							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
FEDERAL HOME LN MTG CORP 2% 10-25-2050 CUSIP: 3137FXC89							
86,887.27	13.5529400	144.81	11,775.78	10,996.68	779.10	0.00	779.10
Issue Date: 1 Sep 20 Rate: 2% Yield to Maturity: 5.551% Maturity Date: 25 Oct 50							
FEDERAL HOME LOAN BANKS 2.5% 11-01-2051 SEDOL: BPBRR25							
458,742.10	86.1358110	955.71	395,141.23	445,745.26	- 50,604.03	0.00	- 50,604.03
Issue Date: 1 Jan 22 Rate: 2.5% Yield to Maturity: 4.311% Maturity Date: 1 Nov 51							
FEDERAL HOME LOAN MORTGAGE CORP 2% 09-01-2041 CUSIP: 3133KYVS5							
89,126.96	84.4421600	148.54	75,260.73	91,724.18	- 16,463.45	0.00	- 16,463.45
Issue Date: 1 Aug 21 Rate: 2% Yield to Maturity: 4.503% Maturity Date: 1 Sep 41							
FEDERAL HOME LOAN MORTGAGE CORP 4% 04-01-2049 CUSIP: 31329QM57							
0.07	100.0000000	0.00	0.07	0.08	- 0.01	0.00	- 0.01
Issue Date: 1 Apr 19 Rate: 4% Yield to Maturity: 4.575% Maturity Date: 1 Apr 49							
FEDERAL NATIONAL MORTGAGE ASSOC 2.5% 03-01-2052 CUSIP: 3140QNLM2							
46,712.81	84.9648090	97.32	39,689.45	45,742.07	- 6,052.62	0.00	- 6,052.62
Issue Date: 1 Feb 22 Rate: 2.5% Yield to Maturity: 4.441% Maturity Date: 1 Mar 52							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
FEDERAL NATIONAL MORTGAGE ASSOC 2.5% 11-01-2050 CUSIP: 3140KRRC5							
0.06	83.3300000	0.00	0.05	0.06	- 0.01	0.00	- 0.01
Issue Date: 1 Oct 20 Rate: 2.5% Yield to Maturity: 4.5% Maturity Date: 1 Nov 50							
FEDERAL NATIONAL MORTGAGE ASSOC 2% 05-01-2051 SEDOL: BN7R576							
259,827.96	81.7805910	433.05	212,488.84	213,931.79	- 1,442.95	0.00	- 1,442.95
Issue Date: 1 Apr 21 Rate: 2% Yield to Maturity: 4.415% Maturity Date: 1 May 51							
FEDERAL NATIONAL MORTGAGE ASSOC 2% 11-01-2050 CUSIP: 3140KSA98							
0.06	83.3300000	0.00	0.05	0.06	- 0.01	0.00	- 0.01
Issue Date: 1 Nov 20 Rate: 2% Yield to Maturity: 4.419% Maturity Date: 1 Nov 50							
FEDERAL NATIONAL MORTGAGE ASSOC 3.5% 03-01-2052 CUSIP: 3140QNPL0							
0.01	100.0000000	0.00	0.01	0.01	0.00	0.00	0.00
Issue Date: 1 Feb 22 Rate: 3.5% Yield to Maturity: 4.54% Maturity Date: 1 Mar 52							
FEDERAL NATIONAL MORTGAGE ASSOC 3% 11-01-2049 CUSIP: 31339U6F2							
0.01	100.0000000	0.00	0.01	0.01	0.00	0.00	0.00
Issue Date: 1 Nov 19 Rate: 3% Yield to Maturity: 4.477% Maturity Date: 1 Nov 49							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
FEDERAL NATIONAL MORTGAGE ASSOC 4% 04-01-2050 CUSIP: 3140QDD43							
0.05	100.0000000	0.00	0.05	0.05	0.00	0.00	0.00
Issue Date: 1 Mar 20 Rate: 4% Yield to Maturity: 4.628% Maturity Date: 1 Apr 50							
FEDERAL NATL MTG ASSN GTD MTG POOL #AH4169 4% 01-01-2041 BEO CUSIP: 3138A5T36							
28,640.58	98.1491990	95.47	28,110.50	30,757.30	- 2,646.80	0.00	- 2,646.80
Issue Date: 1 Jan 11 Rate: 4% Yield to Maturity: 4.279% Maturity Date: 1 Jan 41							
FEDERAL NATL MTG ASSN GTD MTG POOL #AL0814 6.5% 06-01-2040 BEO CUSIP: 3138EG3Y8							
16,061.08	104.8031640	87.00	16,832.52	17,988.41	- 1,155.89	0.00	- 1,155.89
Issue Date: 1 Oct 11 Rate: 6.5% Yield to Maturity: 5.312% Maturity Date: 1 Jun 40							
FEDERAL NATL MTG ASSN GTD MTG POOL #AL1176 6.5% 10-01-2039 BEO CUSIP: 3138EHJW3							
53,041.94	105.6315620	287.31	56,029.03	59,639.04	- 3,610.01	0.00	- 3,610.01
Issue Date: 1 Dec 11 Rate: 6.5% Yield to Maturity: 5.13% Maturity Date: 1 Oct 39							
FEDERAL NATL MTG ASSN GTD MTG POOL #AL4593 5% 06-01-2026 BEO CUSIP: 3138EMC74							
820.17	100.6169000	3.42	825.23	878.35	- 53.12	0.00	- 53.12
Issue Date: 1 Dec 13 Rate: 5% Yield to Maturity: 3.282% Maturity Date: 1 Jun 26							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
FEDERAL NATL MTG ASSN GTD MTG POOL #AL4741 4.5% 01-01-2044 BEO CUSIP: 3138EMHT1							
18,521.34	98.2346850	69.46	18,194.38	20,188.26	- 1,993.88	0.00	- 1,993.88
Issue Date: 1 Jan 14 Rate: 4.5% Yield to Maturity: 4.735% Maturity Date: 1 Jan 44							
FEDERAL NATL MTG ASSN GTD MTG POOL #AL6308 5% 08-01-2038 BEO CUSIP: 3138EPAJ3							
46,296.08	101.2154810	192.90	46,858.80	50,588.32	- 3,729.52	0.00	- 3,729.52
Issue Date: 1 Jan 15 Rate: 5% Yield to Maturity: 4.621% Maturity Date: 1 Aug 38							
FEDERAL NATL MTG ASSN GTD MTG POOL #AL9631 3% 12-01-2046 BEO CUSIP: 3138ERVZ0							
40,539.81	89.7724240	101.35	36,393.57	40,487.56	- 4,093.99	0.00	- 4,093.99
Issue Date: 1 Dec 16 Rate: 3% Yield to Maturity: 4.471% Maturity Date: 1 Dec 46							
FHLMC GOLD G07117 6 10-01-2036 CUSIP: 3128M9G22							
7,488.20	103.5841700	37.44	7,756.59	8,522.51	- 765.92	0.00	- 765.92
Issue Date: 1 Sep 12 Rate: 6% Yield to Maturity: 4.964% Maturity Date: 1 Oct 36							
FHLMC GOLD G07335 7 03-01-2039 CUSIP: 3128M9PU0							
12,265.90	107.5261500	71.55	13,189.05	14,481.44	- 1,292.39	0.00	- 1,292.39
Issue Date: 1 Apr 13 Rate: 7% Yield to Maturity: 5.183% Maturity Date: 1 Mar 39							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
FHLMC GOLD POOL #Q45819 Q45819 3 01-01-2047 CUSIP: 3132WKPD4							
46,121.04	89.7517710	115.30	41,394.45	45,998.52	- 4,604.07	0.00	- 4,604.07
Issue Date: 1 Jan 17 Rate: 3% Yield to Maturity: 4.472% Maturity Date: 1 Jan 47							
FHLMC GOLD POOL G67713 4.0% DUE 06-01-2048 CUSIP: 3132XCSA4							
215,405.23	95.7018820	718.02	206,146.86	235,700.44	- 29,553.58	0.00	- 29,553.58
Issue Date: 1 May 18 Rate: 4% Yield to Maturity: 4.586% Maturity Date: 1 Jun 48							
FHLMC GOLD POOL#Q17792 3.5 DUE 05-01-2043 CUSIP: 3132J9C63							
67,296.36	93.7807040	196.28	63,111.00	72,070.20	- 8,959.20	0.00	- 8,959.20
Issue Date: 1 Apr 13 Rate: 3.5% Yield to Maturity: 4.478% Maturity Date: 1 May 43							
FHLMC GOLD Q19611 4 07-01-2043 CUSIP: 3132JBDR1							
26,896.84	97.8990470	89.66	26,331.75	27,987.43	- 1,655.68	0.00	- 1,655.68
Issue Date: 1 Jun 13 Rate: 4% Yield to Maturity: 4.307% Maturity Date: 1 Jul 43							
FHLMC GOLD Q19615 4 07-01-2043 CUSIP: 3132JBDV2							
23,166.45	97.0483610	77.22	22,482.66	24,040.59	- 1,557.93	0.00	- 1,557.93
Issue Date: 1 Jun 13 Rate: 4% Yield to Maturity: 4.445% Maturity Date: 1 Jul 43							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
FHLMC GOLD Q45560 3.0% 01-01-2047 CUSIP: 3132WKFA1							
41,648.53	89.6486140	104.12	37,337.33	41,661.52	- 4,324.19	0.00	- 4,324.19
Issue Date: 1 Jan 17 Rate: 3% Yield to Maturity: 4.491% Maturity Date: 1 Jan 47							
FHLMC GOLD U90316 4 10-01-2042 CUSIP: 3132H3K51							
32,169.42	96.0423590	107.23	30,896.27	35,858.86	- 4,962.59	0.00	- 4,962.59
Issue Date: 1 Oct 12 Rate: 4% Yield to Maturity: 4.622% Maturity Date: 1 Oct 42							
FHLMC GOLD U95137 4 08-01-2043 CUSIP: 3132H5EK0							
21,130.55	96.5421630	70.44	20,399.89	21,700.06	- 1,300.17	0.00	- 1,300.17
Issue Date: 1 Jul 13 Rate: 4% Yield to Maturity: 4.533% Maturity Date: 1 Aug 43							
FHLMC MULTICLASS SER R007 CL ZA 6 05-15-2036 SEDOL: B80Q8T8							
13,531.02	102.7057090	67.66	13,897.13	15,189.25	- 1,292.12	0.00	- 1,292.12
Issue Date: 1 May 06 Rate: 6% Yield to Maturity: 5.293% Maturity Date: 15 May 36							
FHLMC MULTICLASS SER 4813 CLS CJ 3 08-15-2048 CUSIP: 3137FGSM8							
7,284.89	86.7977400	18.21	6,323.12	7,000.32	- 677.20	0.00	- 677.20
Issue Date: 1 Jul 18 Rate: 3% Yield to Maturity: 5.027% Maturity Date: 15 Aug 48							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
FHLMC MULTICLASS SER 5224 CL HL 4.0% DUE 04-25-2057 REG CUSIP: 3137H7G72							
200,000.00	90.2597000	666.67	180,519.40	201,937.50	- 21,418.10	0.00	- 21,418.10
Issue Date: 1 Apr 22 Rate: 4% Yield to Maturity: 4.894% Maturity Date: 25 Apr 52							
FHLMC POOL # QA1033 3.0% 07-01-2049 CUSIP: 31334XEE5							
0.03	100.0000000	0.00	0.03	0.03	0.00	0.00	0.00
Issue Date: 1 Jul 19 Rate: 3% Yield to Maturity: 4.534% Maturity Date: 1 Jul 49							
FHLMC POOL #QB1639 3% DUE 07-01-2050 BEO CUSIP: 3133A7ZC6							
51,273.39	90.0652760	128.18	46,179.52	54,598.15	- 8,418.63	0.00	- 8,418.63
Issue Date: 1 Jul 20 Rate: 3% Yield to Maturity: 4.302% Maturity Date: 1 Jul 50							
FHLMC POOL#RA1496 3.0% 10-01-2049 CUSIP: 3133KGUV8							
0.01	166.6666666	0.00	0.01	0.01	0.00	0.00	0.00
Issue Date: 1 Sep 19 Rate: 3% Yield to Maturity: 4.492% Maturity Date: 1 Oct 49							
FHLMC UMBS 30Y FIXED 2.5% 08-01-2051 CUSIP: 3133AQPP6							
90,235.99	86.0111910	187.99	77,613.05	90,729.46	- 13,116.41	0.00	- 13,116.41
Issue Date: 1 Aug 21 Rate: 2.5% Yield to Maturity: 4.317% Maturity Date: 1 Aug 51							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
FHLMC 4% MBS 01/10/2045 USD'Q3-6985' POOL #Q36985 4 10-01-2045 CUSIP: 3132QTXP6							
4,581.53	96.5969900	15.27	4,425.62	4,779.11	- 353.49	0.00	- 353.49
Issue Date: 1 Oct 15 Rate: 4% Yield to Maturity: 4.591% Maturity Date: 1 Oct 45							
FNMA CONN AVE SECS SER 2017-C06 CL 1B-1 3/A2 FLTG 02-25-2030 CUSIP: 30711XQW7							
120,000.00	102.9533080	113.85	123,543.97	123,675.00	- 131.03	0.00	- 131.03
Issue Date: 23 Aug 17 Rate: 8.53871% Yield to Maturity: 7.76% Maturity Date: 25 Feb 30							
FNMA FN BF0145 POOL #BF0145 3.5% DUE 03-01-2057 REG CUSIP: 3140FXET5							
112,812.31	91.5002180	329.04	103,223.51	116,981.08	- 13,757.57	0.00	- 13,757.57
Issue Date: 1 May 17 Rate: 3.5% Yield to Maturity: 4.527% Maturity Date: 1 Mar 57							
FNMA FNR 2012-51 B 7 DUE 05-25-2042 SEDOL: BYT4613							
11,224.98	106.9387210	65.48	12,003.85	13,404.20	- 1,400.35	0.00	- 1,400.35
Issue Date: 1 Apr 12 Rate: 7% Yield to Maturity: 5.53% Maturity Date: 25 May 42							
FNMA POOL #AB9683 4% DUE 06-01-2043 BEO CUSIP: 31417GXM3							
17,180.98	95.9651890	57.27	16,487.76	17,787.68	- 1,299.92	0.00	- 1,299.92
Issue Date: 1 May 13 Rate: 4% Yield to Maturity: 4.603% Maturity Date: 1 Jun 43							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
FNMA POOL #AD7593 4.5% 07-01-2040 BEO CUSIP: 31418VNK4							
53,883.60	99.2343500	202.06	53,471.04	58,329.01	- 4,857.97	0.00	- 4,857.97
Issue Date: 1 Jul 10 Rate: 4.5% Yield to Maturity: 4.581% Maturity Date: 1 Jul 40							
FNMA POOL #AE0758 7% 02-01-2039 BEO CUSIP: 31419AZY6							
8,806.49	105.3950000	51.37	9,281.60	10,171.48	- 889.88	0.00	- 889.88
Issue Date: 1 Dec 10 Rate: 7% Yield to Maturity: 5.602% Maturity Date: 1 Feb 39							
FNMA POOL #AM8700 2.93% 06-01-2030 BEO CUSIP: 3138L9U26							
19,045.52	90.8006190	46.50	17,293.45	19,661.53	- 2,368.08	0.00	- 2,368.08
Issue Date: 1 Jun 15 Rate: 2.93% Yield to Maturity: 4.516% Maturity Date: 1 Jun 30							
FNMA POOL #AP4781 3% 09-01-2042 BEO CUSIP: 3138M8J38							
99,538.14	91.1319820	248.85	90,711.08	104,421.71	- 13,710.63	0.00	- 13,710.63
Issue Date: 1 Sep 12 Rate: 3% Yield to Maturity: 4.458% Maturity Date: 1 Sep 42							
FNMA POOL #AQ4555 4% 12-01-2042 BEO CUSIP: 3138MLBZ6							
14,114.11	95.9663060	47.05	13,544.79	15,384.41	- 1,839.62	0.00	- 1,839.62
Issue Date: 1 Nov 12 Rate: 4% Yield to Maturity: 4.607% Maturity Date: 1 Dec 42							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
FNMA POOL #AS0038 3% DUE 07-01-2043 BEO SEDOL: BMWSFP5							
21,258.59	91.2107530	53.15	19,390.12	20,517.88	- 1,127.76	0.00	- 1,127.76
Issue Date: 1 Jul 13 Rate: 3% Yield to Maturity: 4.376% Maturity Date: 1 Jul 43							
FNMA POOL #AS0070 4% DUE 08-01-2043 REG CUSIP: 3138W9CG3							
23,519.40	95.6734870	78.40	22,501.83	24,298.51	- 1,796.68	0.00	- 1,796.68
Issue Date: 1 Jul 13 Rate: 4% Yield to Maturity: 4.645% Maturity Date: 1 Aug 43							
FNMA POOL #AS4347 4% 01-01-2045 BEO CUSIP: 3138WDZM6							
20,071.41	96.1667860	66.90	19,302.03	21,608.90	- 2,306.87	0.00	- 2,306.87
Issue Date: 1 Jan 15 Rate: 4% Yield to Maturity: 4.542% Maturity Date: 1 Jan 45							
FNMA POOL #AS6541 3.5% 01-01-2046 BEO CUSIP: 3138WGHT4							
30,013.81	93.0589620	87.54	27,930.54	30,918.92	- 2,988.38	0.00	- 2,988.38
Issue Date: 1 Jan 16 Rate: 3.5% Yield to Maturity: 4.49% Maturity Date: 1 Jan 46							
FNMA POOL #AS6562 3.5% 01-01-2046 BEO CUSIP: 3138WGJG0							
23,539.92	93.0588120	68.66	21,905.97	24,213.01	- 2,307.04	0.00	- 2,307.04
Issue Date: 1 Jan 16 Rate: 3.5% Yield to Maturity: 4.489% Maturity Date: 1 Jan 46							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
FNMA POOL #AS8623 3% 01-01-2047 BEO CUSIP: 3138WJSM1							
39,812.32	89.5865150	99.53	35,666.47	39,698.80	- 4,032.33	0.00	- 4,032.33
Issue Date: 1 Dec 16 Rate: 3% Yield to Maturity: 4.487% Maturity Date: 1 Jan 47							
FNMA POOL #AS8745 3% 02-01-2047 BEO CUSIP: 3138WJWF1							
122,037.31	89.7606810	305.09	109,541.52	121,822.78	- 12,281.26	0.00	- 12,281.26
Issue Date: 1 Jan 17 Rate: 3% Yield to Maturity: 4.462% Maturity Date: 1 Feb 47							
FNMA POOL #AT8394 4 DUE 06-01-2043 CUSIP: 3138WWKG3							
25,022.91	96.9396840	83.41	24,257.13	26,012.10	- 1,754.97	0.00	- 1,754.97
Issue Date: 1 Jun 13 Rate: 4% Yield to Maturity: 4.444% Maturity Date: 1 Jun 43							
FNMA POOL #AT9637 4% DUE 07-01-2043 REG CUSIP: 3138WXV79							
46,317.83	96.1661200	154.39	44,542.06	48,069.23	- 3,527.17	0.00	- 3,527.17
Issue Date: 1 Jun 13 Rate: 4% Yield to Maturity: 4.567% Maturity Date: 1 Jul 43							
FNMA POOL #AT9653 4% DUE 07-01-2043 REG CUSIP: 3138WXWP8							
26,687.90	96.9395870	88.96	25,871.14	27,742.92	- 1,871.78	0.00	- 1,871.78
Issue Date: 1 Jun 13 Rate: 4% Yield to Maturity: 4.443% Maturity Date: 1 Jul 43							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
FNMA POOL #AT9657 4% DUE 07-01-2043 REG CUSIP: 3138WXWT0							
22,052.36	95.9660550	73.51	21,162.78	22,868.98	- 1,706.20	0.00	- 1,706.20
Issue Date: 1 Jun 13 Rate: 4% Yield to Maturity: 4.603% Maturity Date: 1 Jul 43							
FNMA POOL #AU6735 3% 10-01-2043 BEO SEDOL: BMWSFQ6							
27,077.18	91.2513780	67.69	24,708.30	26,133.72	- 1,425.42	0.00	- 1,425.42
Issue Date: 1 Oct 13 Rate: 3% Yield to Maturity: 4.355% Maturity Date: 1 Oct 43							
FNMA POOL #AW9453 3.5% 08-01-2044 BEO CUSIP: 3138XZQF1							
76,447.94	93.4314250	222.97	71,426.40	82,074.03	- 10,647.63	0.00	- 10,647.63
Issue Date: 1 Aug 14 Rate: 3.5% Yield to Maturity: 4.474% Maturity Date: 1 Aug 44							
FNMA POOL #BD2455 3% 01-01-2047 BEO SEDOL: BHPRBP6							
77,341.07	89.7508920	193.35	69,414.30	77,126.56	- 7,712.26	0.00	- 7,712.26
Issue Date: 1 Jan 17 Rate: 3% Yield to Maturity: 4.467% Maturity Date: 1 Jan 47							
FNMA POOL #BF0148 4.5% 04-01-2056 BEO CUSIP: 3140FXEW8							
37,541.59	99.0786490	140.78	37,195.70	40,811.79	- 3,616.09	0.00	- 3,616.09
Issue Date: 1 May 17 Rate: 4.5% Yield to Maturity: 4.581% Maturity Date: 1 Apr 56							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
FNMA POOL #BF0163 5% 11-01-2046 BEO CUSIP: 3140FXFD9							
72,606.61	100.1102240	302.53	72,686.64	79,419.14	- 6,732.50	0.00	- 6,732.50
Issue Date: 1 Jun 17 Rate: 5% Yield to Maturity: 4.909% Maturity Date: 1 Nov 46							
FNMA POOL #BF0222 4.5% 09-01-2057 BEO CUSIP: 3140FXG89							
77,341.28	96.9665100	290.03	74,995.14	81,117.70	- 6,122.56	0.00	- 6,122.56
Issue Date: 1 Apr 18 Rate: 4.5% Yield to Maturity: 4.839% Maturity Date: 1 Sep 57							
FNMA POOL #BK5332 4% 07-01-2048 BEO CUSIP: 3140HJ4S7							
47,579.71	95.4690140	158.60	45,423.88	51,958.54	- 6,534.66	0.00	- 6,534.66
Issue Date: 1 Jul 18 Rate: 4% Yield to Maturity: 4.587% Maturity Date: 1 Jul 48							
FNMA POOL #BL2454 3.16% DUE 05-01-2029 BEO CUSIP: 3140HTWQ8							
19,045.16	92.7330090	50.15	17,661.15	19,184.28	- 1,523.13	0.00	- 1,523.13
Issue Date: 1 May 19 Rate: 3.16% Yield to Maturity: 4.544% Maturity Date: 1 May 29							
FNMA POOL #BM6898 2.149% 02-01-2032 BEO CUSIP: 3140JBUY0							
19,926.57	83.3993510	35.69	16,618.63	19,310.09	- 2,691.46	0.00	- 2,691.46
Issue Date: 1 Mar 22 Rate: 2.149% Yield to Maturity: 4.442% Maturity Date: 1 Feb 32							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
FNMA POOL #BP5487 3% DUE 06-01-2050 BEO CUSIP: 3140KDCZ1							
43,219.48	90.0632080	108.05	38,924.85	46,021.99	- 7,097.14	0.00	- 7,097.14
Issue Date: 1 Jun 20 Rate: 3% Yield to Maturity: 4.311% Maturity Date: 1 Jun 50							
FNMA POOL #BS6131 3.89% 07-01-2032 CUSIP: 3140LGY55							
100,000.00	94.0036900	324.17	94,003.69	95,875.00	- 1,871.31	0.00	- 1,871.31
Issue Date: 1 Jul 22 Rate: 3.89% Yield to Maturity: 4.696% Maturity Date: 1 Jul 32							
FNMA POOL #CA2199 4.5% 08-01-2048 CUSIP: 3140Q9NR0							
0.02	100.0000000	0.00	0.02	0.02	0.00	0.00	0.00
Issue Date: 1 Jul 18 Rate: 4.5% Yield to Maturity: 4.713% Maturity Date: 1 Aug 48							
FNMA POOL #CA4819 4% DUE 12-01-2049 BEO CUSIP: 3140QCK96							
0.01	100.0000000	0.00	0.01	0.01	0.00	0.00	0.00
Issue Date: 1 Nov 19 Rate: 4% Yield to Maturity: 4.632% Maturity Date: 1 Dec 49							
FNMA POOL #CA5217 3% 02-01-2050 CUSIP: 3140QCYP5							
0.01	100.0000000	0.00	0.01	0.01	0.00	0.00	0.00
Issue Date: 1 Jan 20 Rate: 3% Yield to Maturity: 4.481% Maturity Date: 1 Feb 50							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
FNMA POOL #CA5225 3% DUE 02-01-2050 REG CUSIP: 3140QCYX8							
0.07	85.7100000	0.00	0.06	0.07	- 0.01	0.00	- 0.01
Issue Date: 1 Jan 20 Rate: 3% Yield to Maturity: 4.426% Maturity Date: 1 Feb 50							
FNMA POOL #CA7257 2.5% DUE 10-01-2050 REG CUSIP: 3140QFB32							
0.01	100.0000000	0.00	0.01	0.01	0.00	0.00	0.00
Issue Date: 1 Sep 20 Rate: 2.5% Yield to Maturity: 4.331% Maturity Date: 1 Oct 50							
FNMA POOL #CB0470 2.5% 05-01-2041 CUSIP: 3140QKQY7							
86,278.44	88.0913350	179.75	76,003.83	90,140.75	- 14,136.92	0.00	- 14,136.92
Issue Date: 1 Apr 21 Rate: 2.5% Yield to Maturity: 4.414% Maturity Date: 1 May 41							
FNMA POOL #CB3918 4.5% DUE 06-01-2052 REG CUSIP: 3140QPK89							
0.02	100.0000000	0.00	0.02	0.02	0.00	0.00	0.00
Issue Date: 1 May 22 Rate: 4.5% Yield to Maturity: 5.018% Maturity Date: 1 Jun 52							
FNMA POOL #FM0062 3.5% 02-01-2050 BEO CUSIP: 3140X3B80							
0.02	100.0000000	0.00	0.02	0.02	0.00	0.00	0.00
Issue Date: 1 Feb 20 Rate: 3.5% Yield to Maturity: 4.569% Maturity Date: 1 Feb 50							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
FNMA POOL #FM1459 3% 09-01-2049 BEO CUSIP: 3140X4TR7							
0.03	100.0000000	0.00	0.03	0.03	0.00	0.00	0.00
Issue Date: 1 Sep 19 Rate: 3% Yield to Maturity: 4.542% Maturity Date: 1 Sep 49							
FNMA POOL #FM1628 3.5% 09-01-2033 BEO CUSIP: 3140X4Y26							
0.01	100.0000000	0.00	0.01	0.01	0.00	0.00	0.00
Issue Date: 1 Sep 19 Rate: 3.5% Yield to Maturity: 4.453% Maturity Date: 1 Sep 33							
FNMA POOL #FM1727 5% 09-01-2049 BEO SEDOL: BMWSDQ2							
0.04	100.0000000	0.00	0.04	0.04	0.00	0.00	0.00
Issue Date: 1 Oct 19 Rate: 5% Yield to Maturity: 4.902% Maturity Date: 1 Sep 49							
FNMA POOL #FM1962 3.5% 11-01-2049 BEO CUSIP: 3140X5FC2							
0.03	100.0000000	0.00	0.03	0.03	0.00	0.00	0.00
Issue Date: 1 Nov 19 Rate: 3.5% Yield to Maturity: 4.549% Maturity Date: 1 Nov 49							
FNMA POOL #FM3278 3.5% 11-01-2048 BEO SEDOL: BMD1XV5							
0.01	100.0000000	0.00	0.01	0.01	0.00	0.00	0.00
Issue Date: 1 May 20 Rate: 3.5% Yield to Maturity: 4.48% Maturity Date: 1 Nov 48							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
FNMA POOL #FM4650 2.5% 10-01-2040 BEO CUSIP: 3140X8EY9							
71,757.02	88.0993940	149.49	63,217.50	76,376.37	- 13,158.87	0.00	- 13,158.87
Issue Date: 1 Oct 20 Rate: 2.5% Yield to Maturity: 4.463% Maturity Date: 1 Oct 40							
FNMA POOL #FM5313 2.5% 10-01-2050 BEO CUSIP: 3140X83X3							
85,370.54	85.6875920	177.86	73,151.96	78,194.08	- 5,042.12	0.00	- 5,042.12
Issue Date: 1 Dec 20 Rate: 2.5% Yield to Maturity: 4.407% Maturity Date: 1 Oct 50							
FNMA POOL #FM6087 3% 02-01-2050 BEO CUSIP: 3140X9XR1							
0.03	100.0000000	0.00	0.03	0.03	0.00	0.00	0.00
Issue Date: 1 Mar 21 Rate: 3% Yield to Maturity: 4.519% Maturity Date: 1 Feb 50							
FNMA POOL #FM6184 2% 03-01-2051 BEO CUSIP: 3140X92S3							
54,807.54	82.8717180	91.35	45,419.95	54,824.68	- 9,404.73	0.00	- 9,404.73
Issue Date: 1 Feb 21 Rate: 2% Yield to Maturity: 4.26% Maturity Date: 1 Mar 51							
FNMA POOL #FM8577 3% 08-01-2051 BEO CUSIP: 3140XCQ76							
83,746.85	89.4763800	209.37	74,933.65	83,916.97	- 8,983.32	0.00	- 8,983.32
Issue Date: 1 Aug 21 Rate: 3% Yield to Maturity: 4.391% Maturity Date: 1 Aug 51							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
FNMA POOL #FM9292 3% 11-01-2051 BEO CUSIP: 3140XDKE5							
0.03	100.0000000	0.00	0.03	0.03	0.00	0.00	0.00
Issue Date: 1 Oct 21 Rate: 3% Yield to Maturity: 4.417% Maturity Date: 1 Nov 51							
FNMA POOL #FM9489 2% 11-01-2051 BEO CUSIP: 3140XDRK4							
92,921.72	81.6802790	154.87	75,898.72	76,399.08	- 500.36	0.00	- 500.36
Issue Date: 1 Nov 21 Rate: 2% Yield to Maturity: 4.419% Maturity Date: 1 Nov 51							
FNMA POOL #FS0424 2.5% 01-01-2052 BEO CUSIP: 3140XFPJ4							
93,610.61	85.6702460	195.02	80,196.44	93,917.76	- 13,721.32	0.00	- 13,721.32
Issue Date: 1 Jan 22 Rate: 2.5% Yield to Maturity: 4.357% Maturity Date: 1 Jan 52							
FNMA POOL #FS0523 2.5% 02-01-2052 BEO CUSIP: 3140XFSM4							
47,086.06	85.5413470	98.10	40,278.05	47,100.77	- 6,822.72	0.00	- 6,822.72
Issue Date: 1 Jan 22 Rate: 2.5% Yield to Maturity: 4.371% Maturity Date: 1 Feb 52							
FNMA POOL #FS0549 2.5% 02-01-2052 BEO CUSIP: 3140XFTF8							
94,691.28	85.3985600	197.27	80,864.99	80,620.75	244.24	0.00	244.24
Issue Date: 1 Jan 22 Rate: 2.5% Yield to Maturity: 4.391% Maturity Date: 1 Feb 52							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
FNMA POOL #FS1074 3% 03-01-2052 BEO SEDOL: BMWSF55							
187,982.01	89.0798330	469.96	167,454.06	188,466.65	- 21,012.59	0.00	- 21,012.59
Issue Date: 1 Mar 22 Rate: 3% Yield to Maturity: 4.397% Maturity Date: 1 Mar 52							
FNMA POOL #FS1092 3.5% 04-01-2052 BEO CUSIP: 3140XGGA1							
94,917.02	91.4727730	276.84	86,823.23	92,210.41	- 5,387.18	0.00	- 5,387.18
Issue Date: 1 Mar 22 Rate: 3.5% Yield to Maturity: 4.592% Maturity Date: 1 Apr 52							
FNMA POOL #FS1107 2.5% 12-01-2051 BEO CUSIP: 3140XGGR4							
0.02	100.0000000	0.00	0.02	0.02	0.00	0.00	0.00
Issue Date: 1 Mar 22 Rate: 2.5% Yield to Maturity: 4.38% Maturity Date: 1 Dec 51							
FNMA POOL #FS1112 2% 03-01-2052 BEO CUSIP: 3140XGGW3							
95,719.20	82.6533340	159.53	79,115.11	89,976.06	- 10,860.95	0.00	- 10,860.95
Issue Date: 1 Mar 22 Rate: 2% Yield to Maturity: 4.26% Maturity Date: 1 Mar 52							
FNMA POOL #FS1458 3.5% 03-01-2050 BEO CUSIP: 3140XGTQ2							
0.03	100.0000000	0.00	0.03	0.03	0.00	0.00	0.00
Issue Date: 1 Apr 22 Rate: 3.5% Yield to Maturity: 4.525% Maturity Date: 1 Mar 50							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
FNMA POOL #FS1556 3.5% 05-01-2052 BEO SEDOL: BMWSF99							
96,216.22	91.9880350	280.63	88,507.41	93,979.96	- 5,472.55	0.00	- 5,472.55
Issue Date: 1 Apr 22 Rate: 3.5% Yield to Maturity: 4.506% Maturity Date: 1 May 52							
FNMA POOL #FS1866 3.5% 05-01-2052 BEO CUSIP: 3140XHCC9							
98,657.30	91.1961810	287.75	89,971.69	96,298.78	- 6,327.09	0.00	- 6,327.09
Issue Date: 1 May 22 Rate: 3.5% Yield to Maturity: 4.611% Maturity Date: 1 May 52							
FNMA POOL #FS2040 2% 02-01-2052 BEO CUSIP: 3140XHHS9							
96,494.43	81.6472100	160.82	78,785.01	80,052.69	- 1,267.68	0.00	- 1,267.68
Issue Date: 1 May 22 Rate: 2% Yield to Maturity: 4.402% Maturity Date: 1 Feb 52							
FNMA POOL #FS2185 4% 06-01-2052 BEO CUSIP: 3140XHNB9							
0.02	100.0000000	0.00	0.02	0.02	0.00	0.00	0.00
Issue Date: 1 Jun 22 Rate: 4% Yield to Maturity: 4.705% Maturity Date: 1 Jun 52							
FNMA POOL #FS3368 2.5% 03-01-2052 BEO CUSIP: 3140XJW66							
297,737.34	85.2973930	620.29	253,962.19	256,891.50	- 2,929.31	0.00	- 2,929.31
Issue Date: 1 Nov 22 Rate: 2.5% Yield to Maturity: 4.42% Maturity Date: 1 Mar 52							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
FNMA POOL #MA1213 3.5% DUE 10-01-2042 BEO CUSIP: 31418AK31							
35,210.97	93.5386900	102.70	32,935.88	37,472.20	- 4,536.32	0.00	- 4,536.32
Issue Date: 1 Sep 12 Rate: 3.5% Yield to Maturity: 4.525% Maturity Date: 1 Oct 42							
FNMA POOL #MA1217 4% 10-01-2042 BEO CUSIP: 31418AK72							
109,161.85	95.9445910	363.87	104,734.89	117,383.10	- 12,648.21	0.00	- 12,648.21
Issue Date: 1 Sep 12 Rate: 4% Yield to Maturity: 4.635% Maturity Date: 1 Oct 42							
FNMA POOL #MA1253 4% 11-01-2042 BEO CUSIP: 31418AMB1							
47,694.14	95.9312820	158.98	45,753.60	51,301.01	- 5,547.41	0.00	- 5,547.41
Issue Date: 1 Oct 12 Rate: 4% Yield to Maturity: 4.635% Maturity Date: 1 Nov 42							
FNMA POOL #MA1591 4.5% 09-01-2043 BEO CUSIP: 31418AXV5							
22,939.49	98.2320880	86.02	22,533.94	25,016.59	- 2,482.65	0.00	- 2,482.65
Issue Date: 1 Aug 13 Rate: 4.5% Yield to Maturity: 4.733% Maturity Date: 1 Sep 43							
FNMA POOL #MA1629 4.5% 10-01-2043 BEO CUSIP: 31418AY36							
20,586.27	98.2381950	77.20	20,223.58	22,450.27	- 2,226.69	0.00	- 2,226.69
Issue Date: 1 Sep 13 Rate: 4.5% Yield to Maturity: 4.731% Maturity Date: 1 Oct 43							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
FNMA POOL #MA1664 4.5% 11-01-2043 BEO CUSIP: 31418AZ68							
19,433.47	98.2395840	72.88	19,091.36	21,182.47	- 2,091.11	0.00	- 2,091.11
Issue Date: 1 Oct 13 Rate: 4.5% Yield to Maturity: 4.732% Maturity Date: 1 Nov 43							
FNMA POOL #MA1711 4.5% 12-01-2043 BEO CUSIP: 31418A3V8							
21,743.44	98.2321100	81.54	21,359.04	23,707.17	- 2,348.13	0.00	- 2,348.13
Issue Date: 1 Nov 13 Rate: 4.5% Yield to Maturity: 4.735% Maturity Date: 1 Dec 43							
FNMA POOL #MA2110 3.5% 12-01-2034 BEO CUSIP: 31418BKY1							
29,654.45	95.9787820	86.49	28,461.98	32,031.46	- 3,569.48	0.00	- 3,569.48
Issue Date: 1 Nov 14 Rate: 3.5% Yield to Maturity: 4.346% Maturity Date: 1 Dec 34							
FNMA POOL #MA2138 3.5% 01-01-2035 BEO CUSIP: 31418BLU8							
15,248.66	95.9785970	44.48	14,635.45	16,478.07	- 1,842.62	0.00	- 1,842.62
Issue Date: 1 Dec 14 Rate: 3.5% Yield to Maturity: 4.342% Maturity Date: 1 Jan 35							
FNMA POOL #MA2523 3% 02-01-2036 BEO CUSIP: 31418BYV2							
38,412.47	92.9154780	96.03	35,691.13	40,627.18	- 4,936.05	0.00	- 4,936.05
Issue Date: 1 Jan 16 Rate: 3% Yield to Maturity: 4.44% Maturity Date: 1 Feb 36							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
FNMA POOL #MA2579 3% 04-01-2036 BEO CUSIP: 31418B2M7							
17,725.70	92.9157660	44.31	16,469.97	18,744.93	- 2,274.96	0.00	- 2,274.96
Issue Date: 1 Mar 16 Rate: 3% Yield to Maturity: 4.447% Maturity Date: 1 Apr 36							
FNMA POOL #MA2672 3% 07-01-2036 BEO CUSIP: 31418B6J0							
63,370.18	92.9142220	158.43	58,879.91	67,093.20	- 8,213.29	0.00	- 8,213.29
Issue Date: 1 Jun 16 Rate: 3% Yield to Maturity: 4.406% Maturity Date: 1 Jul 36							
FNMA POOL #MA2707 3% 08-01-2036 BEO CUSIP: 31418CAH7							
65,946.91	92.9141940	164.87	61,274.04	69,965.54	- 8,691.50	0.00	- 8,691.50
Issue Date: 1 Jul 16 Rate: 3% Yield to Maturity: 4.407% Maturity Date: 1 Aug 36							
FNMA POOL #MA2773 3% 10-01-2036 BEO CUSIP: 31418CCK8							
33,979.98	92.9135040	84.95	31,571.99	36,050.64	- 4,478.65	0.00	- 4,478.65
Issue Date: 1 Sep 16 Rate: 3% Yield to Maturity: 4.387% Maturity Date: 1 Oct 36							
FNMA POOL #MA4325 2% DUE 04-01-2051 BEO SEDOL: BNNTSF5							
174,854.50	81.7819040	291.42	142,999.34	143,489.99	- 490.65	0.00	- 490.65
Issue Date: 1 Apr 21 Rate: 2% Yield to Maturity: 4.418% Maturity Date: 1 May 51							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
FNMA POOL #MA4465 2% 11-01-2051 BEO SEDOL: BMGMGW7							
93,324.33	81.6544200	155.54	76,203.44	77,430.03	- 1,226.59	0.00	- 1,226.59
Issue Date: 1 Oct 21 Rate: 2% Yield to Maturity: 4.408% Maturity Date: 1 Nov 51							
FNMA POOL #MA4606 2% 05-01-2042 BEO CUSIP: 31418EDL1							
95,964.66	84.4413450	159.94	81,033.85	86,188.28	- 5,154.43	0.00	- 5,154.43
Issue Date: 1 Apr 22 Rate: 2% Yield to Maturity: 4.442% Maturity Date: 1 May 42							
FNMA POOL #254793 5% 07-01-2033 BEO SEDOL: B115HQ5							
1,926.51	100.9374500	8.03	1,944.57	2,081.23	- 136.66	0.00	- 136.66
Issue Date: 1 Jun 03 Rate: 5% Yield to Maturity: 4.664% Maturity Date: 1 Jul 33							
FNMA POOL #310088 5% DUE 06-01-2038 BEO CUSIP: 31374CND4							
19,889.19	101.1069330	82.87	20,109.35	21,648.16	- 1,538.81	0.00	- 1,538.81
Issue Date: 1 Aug 11 Rate: 5% Yield to Maturity: 4.706% Maturity Date: 1 Jun 38							
FNMA POOL #555743 5% 09-01-2033 BEO CUSIP: 31385XLY1							
2,143.86	102.2044400	8.93	2,191.12	2,316.04	- 124.92	0.00	- 124.92
Issue Date: 1 Aug 03 Rate: 5% Yield to Maturity: 4.337% Maturity Date: 1 Sep 33							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
FNMA POOL #852523 5.5% 02-01-2036 BEO CUSIP: 31408JD40							
5,936.96	102.7573000	27.21	6,100.66	5,987.05	113.61	0.00	113.61
Issue Date: 1 Feb 06 Rate: 5.5% Yield to Maturity: 4.795% Maturity Date: 1 Feb 36							
FNMA POOL #888832 6.5% 11-01-2037 BEO CUSIP: 31410GPR8							
8,184.25	106.3177400	44.33	8,701.31	9,232.83	- 531.52	0.00	- 531.52
Issue Date: 1 Oct 07 Rate: 6.5% Yield to Maturity: 5.006% Maturity Date: 1 Nov 37							
FNMA POOL #889117 5% 10-01-2035 BEO CUSIP: 31410GYN7							
10,755.59	102.2047140	44.81	10,992.72	11,622.75	- 630.03	0.00	- 630.03
Issue Date: 1 Jan 08 Rate: 5% Yield to Maturity: 4.349% Maturity Date: 1 Oct 35							
FNMA POOL #890604 4.5% 10-01-2044 BEO CUSIP: 31410LNV0							
87,523.12	98.3371590	328.21	86,067.75	95,974.59	- 9,906.84	0.00	- 9,906.84
Issue Date: 1 Oct 14 Rate: 4.5% Yield to Maturity: 4.709% Maturity Date: 1 Oct 44							
FNMA POOL #890843 3% 09-01-2047 BEO CUSIP: 31410LWC2							
41,835.29	89.7103380	104.59	37,530.58	41,129.31	- 3,598.73	0.00	- 3,598.73
Issue Date: 1 Aug 18 Rate: 3% Yield to Maturity: 4.477% Maturity Date: 1 Sep 47							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
FNMA POOL #915154 5% DUE 04-01-2037 REG CUSIP: 31411UWP2							
14,521.58	101.1956690	60.51	14,695.21	15,808.02	- 1,112.81	0.00	- 1,112.81
Issue Date: 1 Apr 07 Rate: 5% Yield to Maturity: 4.683% Maturity Date: 1 Apr 37							
FNMA POOL #924874 7% 10-01-2037 BEO CUSIP: 31412GQ38							
263.05	99.6312000	1.53	262.08	305.45	- 43.37	0.00	- 43.37
Issue Date: 1 Oct 07 Rate: 7% Yield to Maturity: 6.976% Maturity Date: 1 Oct 37							
FNMA POOL #928938 7% 12-01-2037 BEO CUSIP: 31412MBF4							
1,202.17	101.6603300	7.01	1,222.13	1,396.02	- 173.89	0.00	- 173.89
Issue Date: 1 Dec 07 Rate: 7% Yield to Maturity: 6.433% Maturity Date: 1 Dec 37							
FNMA POOL #934648 7% DUE 11-01-2038 BEO CUSIP: 31412TZM8							
1,074.84	107.5127500	6.27	1,155.59	1,248.15	- 92.56	0.00	- 92.56
Issue Date: 1 Nov 08 Rate: 7% Yield to Maturity: 5.288% Maturity Date: 1 Nov 38							
FNMA POOL #975097 5% 06-01-2038 BEO CUSIP: 31414SX24							
9,845.65	101.9145500	41.02	10,034.15	10,667.18	- 633.03	0.00	- 633.03
Issue Date: 1 Jun 08 Rate: 5% Yield to Maturity: 4.559% Maturity Date: 1 Jun 38							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
FNMA POOL #995072 5.5% 08-01-2038 BEO CUSIP: 31416BMV7							
3,539.97	103.7720700	16.22	3,673.50	3,874.59	- 201.09	0.00	- 201.09
Issue Date: 1 Nov 08 Rate: 5.5% Yield to Maturity: 4.675% Maturity Date: 1 Aug 38							
FNMA POOL CA2491 4.5% 10-01-2048 REG CUSIP: 3140Q9XV0							
0.01	100.0000000	0.00	0.01	0.01	0.00	0.00	0.00
Issue Date: 1 Sep 18 Rate: 4.5% Yield to Maturity: 4.727% Maturity Date: 1 Oct 48							
FNMA POOL# FN CBO517 2.5% DUE 05-01-2051 REG CUSIP: 3140QKSF6							
0.03	100.0000000	0.00	0.03	0.03	0.00	0.00	0.00
Issue Date: 1 Apr 21 Rate: 2.5% Yield to Maturity: 4.477% Maturity Date: 1 May 51							
FNMA REMIC SER 2012-46 CL BA 6 DUE 05-25-2042 SEDOL: BYT4624							
17,572.74	103.9715490	87.86	18,270.65	20,170.20	- 1,899.55	0.00	- 1,899.55
Issue Date: 1 Apr 12 Rate: 6% Yield to Maturity: 5.115% Maturity Date: 25 May 42							
FNMA REMIC SER 2013-9 CL CB 5.50 04-25-2042 SEDOL: BYT47R6							
62,423.67	101.6660030	286.11	63,463.65	71,972.54	- 8,508.89	0.00	- 8,508.89
Issue Date: 1 Jan 13 Rate: 5.5% Yield to Maturity: 4.974% Maturity Date: 25 Apr 42							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
FNMA REMIC SR 2014-6 CL-Z 2.5 02-25-2044 CUSIP: 3136AH6K1							
124,942.67	83.9798690	260.30	104,926.69	106,904.07	- 1,977.38	0.00	- 1,977.38
Issue Date: 1 Jan 14 Rate: 2.5% Yield to Maturity: 4.595% Maturity Date: 25 Feb 44							
FNMA REMIC TR 2005-29 CL-ZA 5.5% DUE 04-25-2035 SEDOL: BYT4JX6							
65,874.55	103.1891530	301.93	67,975.39	72,196.51	- 4,221.12	0.00	- 4,221.12
Issue Date: 1 Mar 05 Rate: 5.5% Yield to Maturity: 4.707% Maturity Date: 25 Apr 35							
FNMA SER 2012-28 CL B 6.5 06-25-2039 SEDOL: BYT45Z0							
1,298.03	101.8528100	7.03	1,322.08	1,517.07	- 194.99	0.00	- 194.99
Issue Date: 1 Feb 12 Rate: 6.5% Yield to Maturity: 5.063% Maturity Date: 25 Jun 39							
FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS SETTLES FEBRUARY CUSIP: 01F020620							
100,000.00	81.5813500	0.00	81,581.35	83,375.00	- 1,793.65	0.00	- 1,793.65
Issue Date: 1 Jan 22 Yield to Maturity: 4.465%							
FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS SETTLES FEBRUARY SEDOL: BFYZPB1							
300,000.00	96.3242200	0.00	288,972.66	290,566.41	- 1,593.75	0.00	- 1,593.75
Issue Date: 1 Feb 22 Yield to Maturity: 4.969%							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS SETTLES FEBRUARY SEDOL: BMF76H8							
200,000.00	87.9419800	0.00	175,883.96	177,753.91	- 1,869.95	0.00	- 1,869.95
Issue Date: 1 Feb 22 Yield to Maturity: 4.604%							
FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS SETTLES FEBRUARY SEDOL: BMF7689							
100,000.00	84.8708000	0.00	84,870.80	86,640.63	- 1,769.83	0.00	- 1,769.83
Issue Date: 1 Jan 22 Yield to Maturity: 4.52% Maturity Date: 15 Feb 53							
FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS SETTLES FEBRUARY SEDOL: B3KZBN5							
100,000.00	93.8946400	0.00	93,894.64	93,761.72	132.92	0.00	132.92
Issue Date: 1 Feb 22 Yield to Maturity: 4.805%							
FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS SETTLES JANUARY SEDOL: BMF7678							
1,200,000.00	84.7965850	0.00	1,017,559.02	982,176.56	35,382.46	0.00	35,382.46
Issue Date: 1 Feb 22 Yield to Maturity: 4.531%							
FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS SETTLES JANUARY SEDOL: B3KFK16							
200,000.00	93.8868300	0.00	187,773.66	189,800.78	- 2,027.12	0.00	- 2,027.12
Issue Date: 1 Feb 22 Yield to Maturity: 4.806%							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS SETTLES JANUARY SEDOL: B6QMCT4							
900,000.00	90.9654980	0.00	818,689.48	811,109.38	7,580.10	0.00	7,580.10
Issue Date: 1 Feb 22 Yield to Maturity: 4.686%							
FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS SETTLES JANUARY SEDOL: B6VWL25							
200,000.00	96.3281250	0.00	192,656.25	197,015.63	- 4,359.38	0.00	- 4,359.38
Issue Date: 1 Feb 22 Yield to Maturity: 4.967%							
FNMA SINGLE FAMILY MORTGAGE 2% 30 YEARS SETTLES JANUARY CUSIP: 01F020612							
1,000,000.00	81.4954160	0.00	814,954.16	789,008.79	25,945.37	0.00	25,945.37
Issue Date: 1 Feb 22 Yield to Maturity: 4.51%							
FNMA SINGLE FAMILY MORTGAGE 3.0% 30 YEARS SETTLES JANUARY SEDOL: BL3HYR9							
700,000.00	87.8794800	0.00	615,156.36	607,389.85	7,766.51	0.00	7,766.51
Issue Date: 1 Feb 22 Yield to Maturity: 4.614%							
FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES FEBRUARY SEDOL: BN4NPB1							
100,000.00	91.0084700	0.00	91,008.47	91,246.09	- 237.62	0.00	- 237.62
Issue Date: 1 Feb 22 Yield to Maturity: 4.68%							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
FNMA SINGLE FAMILY MTG 5 30 YEARS SETTLES FEB SEDOL: BN4NPJ9							
100,000.00	98.5781300	0.00	98,578.13	98,927.73	- 349.60	0.00	- 349.60
Issue Date: 1 Jan 23 Yield to Maturity: 5.16%							
FNMA 2.5% DUE 05-01-2051 SEDOL: BMWSDP1							
169,013.93	85.1344030	352.11	143,889.00	144,949.26	- 1,060.26	0.00	- 1,060.26
Issue Date: 1 Apr 21 Rate: 2.5% Yield to Maturity: 4.46% Maturity Date: 1 May 51							
FNMA 3% 09-01-2035 CUSIP: 3140KMTD2							
80,622.07	93.8504930	40.31	75,664.21	85,383.81	- 9,719.60	0.00	- 9,719.60
Issue Date: 1 Aug 20 Rate: 3% Yield to Maturity: 4.392% Maturity Date: 1 Sep 35							
FNMA 4.5% 01/04/2048 POOL #CA1565 4.5% DUE 04-01-2048 BEO CUSIP: 3140Q8W35							
0.01	100.0000000	0.00	0.01	0.01	0.00	0.00	0.00
Issue Date: 1 Mar 18 Rate: 4.5% Yield to Maturity: 4.693% Maturity Date: 1 Apr 48							
FREDDIE MAC POOL #SD1749 2.5% 04-01-2052 CUSIP: 3132DN5J8							
99,033.86	85.3989130	206.32	84,573.84	84,333.52	240.32	0.00	240.32
Issue Date: 1 Oct 22 Rate: 2.5% Yield to Maturity: 4.395% Maturity Date: 1 Apr 52							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
GNMA FLTG RT 5.76162% DUE 10-20-2060 CUSIP: 38375BGF3							
122,311.34	99.0279400	155.90	121,122.40	122,311.34	- 1,188.94	0.00	- 1,188.94
Issue Date: 20 Oct 10 Rate: 4.17157% Yield to Maturity: 4.493% Maturity Date: 20 Oct 60							
GNMA II JUMBOS 0% 30 YEARS SETTLES FEBRUARY SEDOL: BMVLWQ5							
100,000.00	89.2115100	0.00	89,211.51	91,078.13	- 1,866.62	0.00	- 1,866.62
Issue Date: 1 Feb 22 Yield to Maturity: 4.693%							
GNMA II JUMBOS 0% 30 YEARS SETTLES FEBRUARY SEDOL: BMVLXD9							
400,000.00	94.7618300	0.00	379,047.32	383,328.12	- 4,280.80	0.00	- 4,280.80
Issue Date: 1 Feb 22 Yield to Maturity: 4.888%							
GNMA II JUMBOS 2.5 30 YEARS SETTLES JAN SEDOL: BMVLWK9							
300,000.00	86.7809600	0.00	260,342.88	256,003.12	4,339.76	0.00	4,339.76
Issue Date: 1 Feb 22 Yield to Maturity: 4.527%							
GNMA II JUMBOS 3.5 30 YEARS SETTLES FEB SEDOL: BMVLXB7							
100,000.00	92.0514400	0.00	92,051.44	93,664.06	- 1,612.62	0.00	- 1,612.62
Issue Date: 1 Feb 22 Yield to Maturity: 4.846%							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
GNMA II JUMBOS 3.5% 30 YEARS SETTLES JAN SEDOL: B4ZX852							
300,000.00	91.9967470	0.00	275,990.24	273,138.29	2,851.95	0.00	2,851.95
Issue Date: 1 Feb 22 Yield to Maturity: 4.813%							
GNMA II JUMBOS 3% 30 YEARS SETTLES JANUARY SEDOL: BMVLWP4							
200,000.00	89.1607300	0.00	178,321.46	179,568.36	- 1,246.90	0.00	- 1,246.90
Issue Date: 1 Feb 22 Yield to Maturity: 4.702%							
GNMA II JUMBOS 5 30 YEARS SETTLES FEB SEDOL: BMVLWW1							
300,000.00	99.1289070	0.00	297,386.72	300,257.81	- 2,871.09	0.00	- 2,871.09
Issue Date: 1 Jan 22 Yield to Maturity: 5.131% Maturity Date: 15 Feb 53							
GNMA II JUMBOS 5.5 30 YEARS SETTLES FEB CUSIP: 21H052629							
200,000.00	100.5384400	0.00	201,076.88	202,000.01	- 923.13	0.00	- 923.13
Issue Date: 1 Jan 22 Yield to Maturity: 1.925% Maturity Date: 15 Feb 53							
GNMA POOL #AB2892 3.0% 09-15-2042 CUSIP: 36178NF95							
10,934.54	91.6929290	27.34	10,026.20	10,861.07	- 834.87	0.00	- 834.87
Issue Date: 1 Sep 12 Rate: 3% Yield to Maturity: 4.412% Maturity Date: 15 Sep 42							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
GNMA POOL #AP6338 4% 10-20-2045 BEO CUSIP: 36189EBF2							
62,364.01	96.2411490	207.88	60,019.84	66,568.69	- 6,548.85	0.00	- 6,548.85
Issue Date: 1 Oct 15 Rate: 4% Yield to Maturity: 4.589% Maturity Date: 20 Oct 45							
GNMA POOL #BC4732 3.5% 10-20-2047 BEO CUSIP: 3617B8HH4							
28,361.06	93.2646030	82.72	26,450.83	29,538.71	- 3,087.88	0.00	- 3,087.88
Issue Date: 1 Oct 17 Rate: 3.5% Yield to Maturity: 4.518% Maturity Date: 20 Oct 47							
GNMA POOL #BD0384 3.5% 10-20-2047 BEO CUSIP: 3617BFM90							
28,714.26	93.2861930	83.75	26,786.44	29,906.57	- 3,120.13	0.00	- 3,120.13
Issue Date: 1 Oct 17 Rate: 3.5% Yield to Maturity: 4.526% Maturity Date: 20 Oct 47							
GNMA POOL #BT0812 3% 03-20-2050 BEO CUSIP: 3617MN3V3							
56,497.75	86.7152940	141.24	48,992.19	59,146.09	- 10,153.90	0.00	- 10,153.90
Issue Date: 1 Mar 20 Rate: 3% Yield to Maturity: 5.04% Maturity Date: 20 Mar 50							
GNMA POOL #MA3873 3% 08-20-2046 BEO SEDOL: BHQZ7V7							
35,736.85	90.5512940	89.34	32,360.18	38,043.00	- 5,682.82	0.00	- 5,682.82
Issue Date: 1 Aug 16 Rate: 3% Yield to Maturity: 4.444% Maturity Date: 20 Aug 46							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
GNMA POOL #MA3937 3.5% 09-20-2046 BEO SEDOL: BFX80G1							
17,139.08	93.6726480	49.99	16,054.63	17,816.63	- 1,762.00	0.00	- 1,762.00
Issue Date: 1 Sep 16 Rate: 3.5% Yield to Maturity: 4.49% Maturity Date: 20 Sep 46							
GNMA POOL #MA4451 3.5% 05-20-2047 BEO SEDOL: BG88VG0							
83,262.91	93.6658230	242.85	77,988.89	89,169.38	- 11,180.49	0.00	- 11,180.49
Issue Date: 1 May 17 Rate: 3.5% Yield to Maturity: 4.47% Maturity Date: 20 May 47							
GNMA POOL #MA5265 4.5% 06-20-2048 BEO SEDOL: BD5J4S8							
30,834.25	98.4325220	115.63	30,350.93	32,261.50	- 1,910.57	0.00	- 1,910.57
Issue Date: 1 Jun 18 Rate: 4.5% Yield to Maturity: 4.738% Maturity Date: 20 Jun 48							
GNMA POOL #MA5877 4.5% DUE 04-20-2049 REG CUSIP: 36179UQ62							
12,483.48	98.0269920	46.81	12,237.18	13,063.77	- 826.59	0.00	- 826.59
Issue Date: 1 Apr 19 Rate: 4.5% Yield to Maturity: 4.813% Maturity Date: 20 Apr 49							
GNMA POOL #MA6477 4.5% 02-20-2050 BEO CUSIP: 36179VFS4							
17,904.26	98.1215640	67.14	17,567.94	19,225.40	- 1,657.46	0.00	- 1,657.46
Issue Date: 1 Feb 20 Rate: 4.5% Yield to Maturity: 4.798% Maturity Date: 20 Feb 50							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
GNMA POOL #MA7056 4.5% 12-20-2050 BEO CUSIP: 36179VZV5							
87,410.84	98.2832790	327.79	85,910.24	93,270.10	- 7,359.86	0.00	- 7,359.86
Issue Date: 1 Dec 20 Rate: 4.5% Yield to Maturity: 4.767% Maturity Date: 20 Dec 50							
GNMA POOL #4245 6% 09-20-2038 BEO SEDOL: B8GQ869							
29,800.16	105.6240970	149.00	31,476.15	33,348.26	- 1,872.11	0.00	- 1,872.11
Issue Date: 1 Sep 08 Rate: 6% Yield to Maturity: 4.647% Maturity Date: 20 Sep 38							
GNMA POOL #4617 4.5% 01-20-2040 BEO CUSIP: 36202FDW3							
5,178.72	99.9053800	19.42	5,173.82	5,652.09	- 478.27	0.00	- 478.27
Issue Date: 1 Jan 10 Rate: 4.5% Yield to Maturity: 4.473% Maturity Date: 20 Jan 40							
GNMA POOL #4774 6% 08-20-2040 BEO CUSIP: 36202FJT4							
6,115.31	105.6580900	30.58	6,461.32	6,774.60	- 313.28	0.00	- 313.28
Issue Date: 1 Aug 10 Rate: 6% Yield to Maturity: 4.564% Maturity Date: 20 Aug 40							
GNMA POOL #4871 6% 11-20-2040 BEO CUSIP: 36202FMU7							
12,344.33	105.6456690	61.72	13,041.25	13,669.37	- 628.12	0.00	- 628.12
Issue Date: 1 Nov 10 Rate: 6% Yield to Maturity: 4.398% Maturity Date: 20 Nov 40							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
GNMA POOL #4928 6% 01-20-2041 BEO CUSIP: 36202FPM2							
3,170.62	104.1424100	15.85	3,301.96	3,511.94	- 209.98	0.00	- 209.98
Issue Date: 1 Jan 11 Rate: 6% Yield to Maturity: 4.65% Maturity Date: 20 Jan 41							
GNMA POOL #4978 4.5% 03-20-2041 BEO SEDOL: BF3CYP0							
54,998.05	99.9054880	206.24	54,946.07	58,229.15	- 3,283.08	0.00	- 3,283.08
Issue Date: 1 Mar 11 Rate: 4.5% Yield to Maturity: 4.474% Maturity Date: 20 Mar 41							
GNMA POOL #4991 6% 03-20-2041 BEO CUSIP: 36202FRL2							
7,108.70	105.6584200	35.54	7,510.94	7,864.00	- 353.06	0.00	- 353.06
Issue Date: 1 Mar 11 Rate: 6% Yield to Maturity: 4.508% Maturity Date: 20 Mar 41							
GNMA POOL #711067 5% 01-15-2040 BEO CUSIP: 36297F6C1							
5,517.96	102.4215500	22.99	5,651.58	5,750.74	- 99.16	0.00	- 99.16
Issue Date: 1 Jan 10 Rate: 5% Yield to Maturity: 4.501% Maturity Date: 15 Jan 40							
GNMA POOL #783704 0 DUE 06-15-2036 REG CUSIP: 3622A2DH2							
10,053.07	104.7152760	46.08	10,527.10	11,184.04	- 656.94	0.00	- 656.94
Issue Date: 1 Dec 12 Rate: 5.5% Yield to Maturity: 4.232% Maturity Date: 15 Jun 36							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
GNMA POOL #785221 2% 12-20-2050 BEO CUSIP: 3622AAVN1							
0.02	100.0000000	0.00	0.02	0.02	0.00	0.00	0.00
Issue Date: 1 Dec 20 Rate: 2% Yield to Maturity: 4.445% Maturity Date: 20 Dec 50							
GNMA POOL #785944 3% 02-20-2052 BEO CUSIP: 3622ABP55							
95,113.62	89.4982020	237.78	85,124.98	89,822.92	- 4,697.94	0.00	- 4,697.94
Issue Date: 1 Feb 22 Rate: 3% Yield to Maturity: 4.585% Maturity Date: 20 Feb 52							
GNMA SER 20-H04 CL FP FRN 06-20-2069 REG CUSIP: 38380L2S1							
62,266.94	98.4012060	82.60	61,271.42	61,984.77	- 713.35	0.00	- 713.35
Issue Date: 20 Feb 20 Rate: 4.34157% Yield to Maturity: 4.706% Maturity Date: 20 Jun 69							
GNMA SER 2010-H010 CL FC FLTG RT DUE 05-20-2060 CUSIP: 38375BCN0							
37,303.84	99.9886870	57.62	37,299.62	37,955.14	- 655.52	0.00	- 655.52
Issue Date: 20 Jun 10 Rate: 5.05471% Yield to Maturity: 5.067% Maturity Date: 20 May 60							
GNMA 2.5% 08-20-2050 CUSIP: 38382HM98							
80,982.76	13.7397640	168.71	11,126.84	11,109.80	17.04	0.00	17.04
Issue Date: 1 Aug 20 Rate: 2.5% Yield to Maturity: 7.951% Maturity Date: 20 Aug 50							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
GNMA 2.5% 10-20-2051 CUSIP: 38383LDU1							
99,331.27	84.1240930	206.94	83,561.53	83,934.93	- 373.40	0.00	- 373.40
Issue Date: 1 Nov 22 Rate: 2.5% Yield to Maturity: 6.83% Maturity Date: 20 Oct 51							
GNMA 2010-H22 REMIC PASSTHRU CTF CL FE FLTG RATE 05-20-2059 CUSIP: 38375BHR6							
4,613.11	99.2046600	16.11	4,576.42	4,613.11	- 36.69	0.00	- 36.69
Issue Date: 20 Nov 10 Rate: 4.19157% Yield to Maturity: 4.172% Maturity Date: 20 May 59							
GNMA 2010-H24 CL FA 10-20-2060 CUSIP: 38375BGP1							
108,050.94	99.0059410	454.73	106,976.85	107,938.19	- 961.34	0.00	- 961.34
Issue Date: 20 Nov 10 Rate: 4.19157% Yield to Maturity: 4.514% Maturity Date: 20 Oct 60							
GNMA 2011-H06 REMIC PASSTHRU CTF CL FA FLTG RATE 02-20-2061 CUSIP: 38375BKL5							
78,011.26	99.1616340	102.30	77,357.24	77,865.15	- 507.91	0.00	- 507.91
Issue Date: 20 Feb 11 Rate: 4.29157% Yield to Maturity: 4.576% Maturity Date: 20 Feb 61							
GNMA 2011-H09 CL AF VAR 03-20-2061 CUSIP: 38375BLE0							
19,619.56	99.3115030	26.03	19,484.48	19,619.55	- 135.07	0.00	- 135.07
Issue Date: 20 Mar 11 Rate: 4.34157% Yield to Maturity: 4.618% Maturity Date: 20 Mar 61							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
GNMA 2020-H13 REMIC PASSTHRU CTF 4.94126% 07-20-2070 CUSIP: 38380QGU0							
52,161.64	95.9028510	52.22	50,024.50	52,080.13	- 2,055.63	0.00	- 2,055.63
Issue Date: 20 Aug 20 Rate: 3.27616% Yield to Maturity: 4.829% Maturity Date: 20 Jul 70							
GNMA 3.5% DUE 03-20-2046 SEDOL: BJ0CNM1							
56,138.72	93.3819650	163.74	52,423.44	59,928.09	- 7,504.65	0.00	- 7,504.65
Issue Date: 1 Mar 16 Rate: 3.5% Yield to Maturity: 4.534% Maturity Date: 20 Mar 46							
GNMAII POOL #MA3597 SER 2046 3.5% DUE 04-20-2046 BEO SEDOL: BFX80C7							
14,975.86	93.3967730	43.68	13,986.97	15,986.72	- 1,999.75	0.00	- 1,999.75
Issue Date: 1 Apr 16 Rate: 3.5% Yield to Maturity: 4.532% Maturity Date: 20 Apr 46							
GNMAII POOL #MA4587 SER 2047 4% DUE 07-20-2047 REG SEDOL: BF5Q6D2							
55,466.23	96.1294470	184.89	53,319.38	60,024.89	- 6,705.51	0.00	- 6,705.51
Issue Date: 1 Jul 17 Rate: 4% Yield to Maturity: 4.611% Maturity Date: 20 Jul 47							
GNMAII POOL #MA4901 4% 12-20-2047 SEDOL: BJLKKH8							
15,154.89	96.1292360	50.52	14,568.28	15,645.06	- 1,076.78	0.00	- 1,076.78
Issue Date: 1 Dec 17 Rate: 4% Yield to Maturity: 4.617% Maturity Date: 20 Dec 47							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
GNMAII POOL #MA5020 4.0% 02-20-2048 CUSIP: 36179TSH9							
14,126.62	96.3041410	47.09	13,604.52	14,779.96	- 1,175.44	0.00	- 1,175.44
Issue Date: 1 Feb 18 Rate: 4% Yield to Maturity: 4.585% Maturity Date: 20 Feb 48							
GNMAII POOL #MA5529 4.5% 10-20-2048 SEDOL: BDFVSF9							
21,434.44	98.2772580	80.38	21,065.18	23,088.89	- 2,023.71	0.00	- 2,023.71
Issue Date: 1 Oct 18 Rate: 4.5% Yield to Maturity: 4.766% Maturity Date: 20 Oct 48							
GNMAII POOL #MA5596 4.5% 11-20-2048 REG SEDOL: BHJ43K2							
61,799.35	98.3057430	231.75	60,752.31	65,825.97	- 5,073.66	0.00	- 5,073.66
Issue Date: 1 Nov 18 Rate: 4.5% Yield to Maturity: 4.761% Maturity Date: 20 Nov 48							
GNMAII POOL #MA5652 SER 2048 4.5% DUE 12-20-2048 REG SEDOL: BGSPSL5							
9,508.18	97.1425700	35.66	9,236.49	10,221.29	- 984.80	0.00	- 984.80
Issue Date: 1 Dec 18 Rate: 4.5% Yield to Maturity: 4.972% Maturity Date: 20 Dec 48							
GNMAII POOL #MA6997 SER 2050 3.5% DUE 11-20-2050 REG SEDOL: BMX3RC0							
93,673.84	93.3262160	273.22	87,422.25	88,770.60	- 1,348.35	0.00	- 1,348.35
Issue Date: 1 Nov 20 Rate: 3.5% Yield to Maturity: 4.534% Maturity Date: 20 Nov 50							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
GNMAII POOL #MA7136 SER 2051 2.5% DUE 01-20-2051 REG CUSIP: 36179V4V9							
66,403.58	87.2037020	138.34	57,906.38	58,414.40	- 508.02	0.00	- 508.02
Issue Date: 1 Jan 21 Rate: 2.5% Yield to Maturity: 4.383% Maturity Date: 20 Jan 51							
GNMAII POOL #MA7590 SER 2051 3% DUE 09-20-2051 REG SEDOL: BNBR1V8							
84,056.77	89.6053460	210.14	75,319.36	82,766.55	- 7,447.19	0.00	- 7,447.19
Issue Date: 1 Sep 21 Rate: 3% Yield to Maturity: 4.686% Maturity Date: 20 Sep 51							
GNMAII POOL #MA7767 SER 2051 2.5% 12-20-2051 CUSIP: 36179WTY4							
461,686.90	86.8848800	961.85	401,136.11	407,366.56	- 6,230.45	0.00	- 6,230.45
Issue Date: 1 Dec 21 Rate: 2.5% Yield to Maturity: 4.454% Maturity Date: 20 Dec 51							
GNMAII POOL #4040 SER 2037 6.5% DUE 10-20-2037 REG CUSIP: 36202EPZ6							
5,683.43	105.9464100	30.79	6,021.39	6,335.23	- 313.84	0.00	- 313.84
Issue Date: 1 Oct 07 Rate: 6.5% Yield to Maturity: 5.039% Maturity Date: 20 Oct 37							
GNMAII POOL #4195 SER 2038 6% DUE 07-20-2038 REG CUSIP: 36202EUU1							
5,424.93	105.6531600	27.12	5,731.61	6,081.04	- 349.43	0.00	- 349.43
Issue Date: 1 Jul 08 Rate: 6% Yield to Maturity: 4.622% Maturity Date: 20 Jul 38							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
GNMAII POOL #4696 SER 2040 4.5% DUE 05-20-2040 REG SEDOL: BYZBFN3							
9,577.70	99.9054100	35.92	9,568.64	10,453.16	- 884.52	0.00	- 884.52
Issue Date: 1 May 10 Rate: 4.5% Yield to Maturity: 4.474% Maturity Date: 20 May 40							
GNMAII POOL #4747 SER 2040 5% DUE 07-20-2040 BEO CUSIP: 36202FHY5							
22,477.06	101.4203370	93.65	22,796.31	25,000.47	- 2,204.16	0.00	- 2,204.16
Issue Date: 1 Jul 10 Rate: 5% Yield to Maturity: 4.687% Maturity Date: 20 Jul 40							
GNMAII POOL #783050 5 DUE 07-20-2040 CUSIP: 36241LL79							
13,513.45	100.6805810	56.31	13,605.42	14,502.68	- 897.26	0.00	- 897.26
Issue Date: 1 Aug 10 Rate: 5% Yield to Maturity: 4.824% Maturity Date: 20 Jul 40							
GNMAII POOL #783368 SER 2041 4.5% DUE 07-20-2041 BEO CUSIP: 36241LW51							
23,548.42	99.9054290	88.31	23,526.15	25,726.65	- 2,200.50	0.00	- 2,200.50
Issue Date: 1 Aug 11 Rate: 4.5% Yield to Maturity: 4.474% Maturity Date: 20 Jul 41							
GNMAII POOL MA5711 SER 2049 4.5% DUE 01-20-2049 REG SEDOL: BHZRYN5							
50,244.85	97.1698390	188.42	48,822.84	52,271.14	- 3,448.30	0.00	- 3,448.30
Issue Date: 1 Jan 19 Rate: 4.5% Yield to Maturity: 4.97% Maturity Date: 20 Jan 49							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
GOVERNMENT NATIONAL MORTGAGE ASSOC GNMA # MA6711 3.5% 06-20-2050 SEDOL: BLF80N8							
103,502.22	92.9147030	301.88	96,168.78	98,084.53	- 1,915.75	0.00	- 1,915.75
Issue Date: 1 Jun 20 Rate: 3.5% Yield to Maturity: 4.617% Maturity Date: 20 Jun 50							
GOVERNMENT NATIONAL MORTGAGE ASSOC GNMA # MA7473 3% 07-20-2051 SEDOL: BNKSPX2							
47,175.10	89.6272190	117.94	42,281.73	49,638.89	- 7,357.16	0.00	- 7,357.16
Issue Date: 1 Jul 21 Rate: 3% Yield to Maturity: 4.647% Maturity Date: 20 Jul 51							
GOVERNMENT NATIONAL MORTGAGE ASSOC GNMA # MA7706 3% 11-20-2051 SEDOL: BMX3SB6							
269,543.12	89.5606090	673.86	241,404.46	246,779.37	- 5,374.91	0.00	- 5,374.91
Issue Date: 1 Nov 21 Rate: 3% Yield to Maturity: 4.715% Maturity Date: 20 Nov 51							
GOVERNMENT NATIONAL MORTGAGE ASSOC 2.5% 05-20-2051 CUSIP: 38382T4P6							
87,415.01	11.2067140	182.11	9,796.35	10,121.02	- 324.67	0.00	- 324.67
Issue Date: 1 Jun 21 Rate: 2.5% Yield to Maturity: 8.987% Maturity Date: 20 May 51							
GOVERNMENT NATIONAL MORTGAGE ASSOC 2.5% 06-20-2051 CUSIP: 38382UG39							
366,220.60	13.6633110	762.96	50,037.86	55,505.33	- 5,467.47	0.00	- 5,467.47
Issue Date: 1 Jun 21 Rate: 2.5% Yield to Maturity: 7.212% Maturity Date: 20 Jun 51							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
I/O FEDERAL HOME LN MTG CORP SER 4057 CLUI 3 05-15-2027 CUSIP: 3137ARKV7							
28,507.49	3.2659140	38.01	931.03	3,082.38	- 2,151.35	0.00	- 2,151.35
Issue Date: 1 Jun 12 Rate: 3% Yield to Maturity: 26.859% Maturity Date: 15 May 27							
I/O FEDERAL HOME LN MTG CORP SER 4194 CL BI 3.5% 04-01-2043 REG SEDOL: BYT4FT4							
12,107.17	15.5850620	35.31	1,886.91	2,001.47	- 114.56	0.00	- 114.56
Issue Date: 1 Apr 13 Rate: 3.5% Yield to Maturity: 11.357% Maturity Date: 15 Apr 43							
I/O FHLMC MULTICLASS SER 004298 CL PI 4.0% DUE 04-15-2043 SEDOL: BYT4GG8							
5,383.20	4.0254900	17.94	216.70	873.93	- 657.23	0.00	- 657.23
Issue Date: 1 Feb 14 Rate: 4% Yield to Maturity: 44.654% Maturity Date: 15 Apr 43							
I/O FHLMC MULTICLASS SER 4085 CL IO 3 06-15-2027 REG CUSIP: 3137ARUW4							
55,298.37	4.0778960	73.73	2,255.01	7,664.00	- 5,408.99	0.00	- 5,408.99
Issue Date: 1 Jul 12 Rate: 3% Yield to Maturity: 15.723% Maturity Date: 15 Jun 27							
I/O FNMA REMIC TR 2012-101 CL-AI 3.0% 06-25-2027 SEDOL: BYT46G8							
57,577.44	2.9622710	28.79	1,705.60	7,535.45	- 5,829.85	0.00	- 5,829.85
Issue Date: 1 Aug 12 Rate: 3% Yield to Maturity: 21.316% Maturity Date: 25 Jun 27							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
I/O FNMA REMIC TR 2012-101 CL-BI 4% 09-25-2027 CUSIP: 3136A76M9							
2,753.92	2.9390800	9.18	80.94	267.22	- 186.28	0.00	- 186.28
Issue Date: 1 Aug 12 Rate: 4% Yield to Maturity: 33.794% Maturity Date: 25 Sep 27							
I/O FNMA SER 2014-47 CL AI 1.8840 08-25-2044 CUSIP: 3136AKTB9							
56,369.69	4.3019220	5.78	2,424.98	4,254.14	- 1,829.16	0.00	- 1,829.16
Issue Date: 1 Jul 14 Yield to Maturity: 24.127% Maturity Date: 25 Aug 44							
I/O FNMA SMBS TR 000390 CL C3 6.00% 07-25-2038 SEDOL: BYT4BK7							
5,447.09	20.2583400	27.24	1,103.49	973.68	129.81	0.00	129.81
Issue Date: 1 Jul 08 Rate: 6% Yield to Maturity: 11.627% Maturity Date: 25 Jul 38							
I/O FNMA STRIPPED MTG BACKED SECS SMBS TR 407 CL 41 01-25-2038 SEDOL: BYT4BQ3							
4,058.06	20.3649000	20.29	826.42	729.19	97.23	0.00	97.23
Issue Date: 1 Apr 11 Rate: 6% Yield to Maturity: 13.782% Maturity Date: 25 Jan 38							
I/O FNMA 407 CL 22 5% 01-25-2039 SEDOL: BYT4BL8							
6,297.91	19.9963200	26.24	1,259.35	1,195.42	63.93	0.00	63.93
Issue Date: 1 Apr 11 Rate: 5% Yield to Maturity: 10.574% Maturity Date: 25 Jan 39							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
I/O GNMA REMIC SER 2015-036 CL MI 5.50% 03-20-2045 CUSIP: 38379JA50							
78,358.01	18.2115650	359.14	14,270.22	16,161.34	- 1,891.12	0.00	- 1,891.12
Issue Date: 1 Mar 15 Rate: 5.5% Yield to Maturity: 13.561% Maturity Date: 20 Mar 45							
I/O GNMA SER 2020-160 CL YI 2.5% 10-20-2050 REG CUSIP: 38382KQ97							
83,632.34	13.5644780	174.23	11,344.29	11,760.79	- 416.50	0.00	- 416.50
Issue Date: 1 Oct 20 Rate: 2.5% Yield to Maturity: 8.438% Maturity Date: 20 Oct 50							
I/O GNMA 2012-H27 CL AI FLTG 10-20-2062 CUSIP: 38375BZC9							
57,005.00	3.0511010	80.62	1,739.28	4,008.13	- 2,268.85	0.00	- 2,268.85
Issue Date: 1 Nov 12 Rate: 1.67837% Yield to Maturity: 14.69% Maturity Date: 20 Oct 62							
I/O GNMA 2015-167 REMIC PASS THRU CTF CLOI 04-16-2045 CUSIP: 38379FFB0							
23,449.51	17.7352960	39.08	4,158.84	5,430.01	- 1,271.17	0.00	- 1,271.17
Issue Date: 1 Nov 15 Rate: 4% Yield to Maturity: 8.301% Maturity Date: 16 Apr 45							
PVTPL CMO CONNECTICUT AVE SECS TR 2019-R07 NT CL 1M-2 VAR RT 10-25-2039 SEDOL: BJTM1C8							
15,434.27	99.7506200	11.13	15,395.78	15,496.97	- 101.19	0.00	- 101.19
Issue Date: 6 Nov 19 Rate: 6.48871% Yield to Maturity: 6.844% Maturity Date: 25 Oct 39							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
PVTPL FNMA SER 22-R07 CL 1M1 FLTG RT DUE 06-25-2042 BEO CUSIP: 20754MBZ9							
114,907.79	100.8829780	82.95	115,922.40	114,907.79	1,014.61	0.00	1,014.61
Issue Date: 1 Jul 22 Rate: 6.87768% Yield to Maturity: 2.681% Maturity Date: 25 Jun 42							
PVTPL FREDDIE MAC -STACR SR 20-DNA1 CL M2 FLTG 01-25-2050 SEDOL: BKTLC74							
58,135.83	99.6905180	39.33	57,955.91	57,777.02	178.89	0.00	178.89
Issue Date: 28 Jan 20 Rate: 6.08871% Yield to Maturity: 6.324% Maturity Date: 25 Jan 50							
PVTPL FREDDIE MAC MULTICLASS SR 22-DNA3 CL M1A FLTG RT 04-25-2042 REG SEDOL: BP69XG2							
117,016.78	99.5000200	77.07	116,431.72	117,126.50	- 694.78	0.00	- 694.78
Issue Date: 18 Apr 22 Rate: 5.92768% Yield to Maturity: 2.611% Maturity Date: 25 Apr 42							
Total USD		31,798.69	16,770,781.27	17,547,853.00	- 777,071.73	0.00	- 777,071.73
Total United States		31,798.69	16,770,781.27	17,547,853.00	- 777,071.73	0.00	- 777,071.73
Total Government Mortgage Backed Securities							
19,731,951.90		**31,798.69**	**16,770,781.27**	**17,547,853.00**	**- 777,071.73**	**0.00**	**- 777,071.73**

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Gov't-issued commercial mortgage-backed							
United States - USD							
FEDERAL HOME LN MTG CORP SER 0K1519 CL X1 .69293% 12-25-2035 CUSIP: 3137F8TU7							
2,073,335.56	4.9686800	1,034.51	103,017.41	144,094.77	- 41,077.36	0.00	- 41,077.36
Issue Date: 1 Jan 21 Rate: 0.59847% Yield to Maturity: 6.295% Maturity Date: 25 Dec 35							
FEDERAL HOME LN MTG CORP SER 005010 CL JI 2.5% 09-25-2050 CUSIP: 3137FVQG0							
82,337.56	15.3532000	171.54	12,641.45	10,446.56	2,194.89	0.00	2,194.89
Issue Date: 1 Aug 20 Rate: 2.5% Yield to Maturity: 7.469% Maturity Date: 25 Sep 50							
GNMA FLTG RT .64024% DUE 02-16-2061 CUSIP: 38381ETV0							
98,327.89	5.5311980	52.47	5,438.71	6,460.45	- 1,021.74	0.00	- 1,021.74
Issue Date: 1 Jan 22 Rate: 0.64024% Yield to Maturity: 6.112% Maturity Date: 16 Feb 61							
GNMA SRS 20-178 CL IO 1.425% DUE 10-16-2060 CUSIP: 38380RFZ8							
1,233,108.10	8.7632700	1,461.59	108,060.59	125,815.58	- 17,754.99	0.00	- 17,754.99
Issue Date: 1 Nov 20 Rate: 1.42503% Yield to Maturity: 10.366% Maturity Date: 16 Oct 60							
GNMA 1.85% DUE 02-16-2061 CUSIP: 38381ETU2							
100,000.00	58.7833400	154.17	58,783.34	70,558.59	- 11,775.25	0.00	- 11,775.25
Issue Date: 1 Jan 22 Rate: 1.85% Yield to Maturity: 4.365% Maturity Date: 16 Feb 61							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Gov't-issued commercial mortgage-backed							
GNMA 2% DUE 02-16-2064 CUSIP: 38381HCN9							
202,345.03	64.4998790	337.24	130,512.30	146,815.14	- 16,302.84	0.00	- 16,302.84
Issue Date: 1 May 22 Rate: 2% Yield to Maturity: 3.684% Maturity Date: 16 Feb 64							
I/O FHLMC MULTICLASS SER 00K091 CL X1 03-25-2029 CUSIP: 3137FLNB6							
1,031,096.54	2.9085500	481.20	29,989.96	49,625.66	- 19,635.70	0.00	- 19,635.70
Issue Date: 1 Apr 19 Rate: 0.56007% Yield to Maturity: 7.246% Maturity Date: 25 Mar 29							
I/O FHLMC MULTICLASS TRANCHE 00048 08-25-2027 CUSIP: 3137FBBZ8							
497,750.13	1.6713610	36.25	8,319.20	18,288.86	- 9,969.66	0.00	- 9,969.66
Issue Date: 1 Oct 17 Rate: 0.42419% Yield to Maturity: 8.133% Maturity Date: 25 Aug 27							
I/O FHLMC MULTICLASS TRANCHE 08-25-2023 CUSIP: 3137BSPY3							
573,461.48	0.3508400	436.97	2,011.93	26,567.39	- 24,555.46	0.00	- 24,555.46
Rate: 0.91126% Yield to Maturity: 44.309% Maturity Date: 25 Aug 23							
I/O FHLMC MULTICLASS 1.33103% 07/25/203507-25-2035 CUSIP: 3137FWHG8							
234,869.64	10.5158200	259.06	24,698.47	34,074.65	- 9,376.18	0.00	- 9,376.18
Issue Date: 1 Sep 20 Rate: 1.32357% Yield to Maturity: 7.215% Maturity Date: 25 Jul 35							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Gov't-issued commercial mortgage-backed							
I/O FNMA TRANCHE SERIES 2014-M8 CLS X2 FLT RT 06-25-2024 SEDOL: BYT48Z1							
1,404,007.71	0.2522700	634.59	3,541.89	46,123.86	- 42,581.97	0.00	- 42,581.97
Issue Date: 1 Jul 14 Rate: 0.28846% Yield to Maturity: 78.582% Maturity Date: 25 Jun 24							
I/O GNMA VAR RT .89457% DUE 08-16-2054 CUSIP: 38378XW72							
161,965.07	1.0813070	102.08	1,751.34	11,660.20	- 9,908.86	0.00	- 9,908.86
Issue Date: 1 Dec 14 Rate: 0.37419% Yield to Maturity: 23.953% Maturity Date: 16 Aug 54							
Total USD		5,161.67	488,766.59	690,531.71	- 201,765.12	0.00	- 201,765.12
Total United States		5,161.67	488,766.59	690,531.71	- 201,765.12	0.00	- 201,765.12
Total Gov't-issued Commercial Mortgage-Backed							
7,692,604.71		**5,161.67**	**488,766.59**	**690,531.71**	**- 201,765.12**	**0.00**	**- 201,765.12**
Commercial mortgage-backed							
United States - USD							
BBCCRE TR 2015-GTP FLTG RT 4.71469% DUE 08-10-2033 SEDOL: BD60LR8							
210,000.00	85.8405290	665.38	180,265.11	196,395.78	- 16,130.67	0.00	- 16,130.67
Issue Date: 6 Aug 15 Rate: 4.5626% Yield to Maturity: 10.86% Maturity Date: 10 Aug 33							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Commercial mortgage-backed							
BX COML MTG TR FLTG RT 6.84318% DUE 10-15-2038 CUSIP: 05609KAG4							
92,671.51	94.1690060	235.37	87,267.84	92,208.12	- 4,940.28	0.00	- 4,940.28
Issue Date: 26 Oct 21 Rate: 5.7147% Yield to Maturity: 13.167% Maturity Date: 15 Oct 38							
CMO COMM 2012-LC4 MTG TR CTF CL AM VAR RT DUE 12-10-2044 REG SEDOL: B7L8MB6							
100,000.00	89.1522600	329.39	89,152.26	113,164.06	- 24,011.80	0.00	- 24,011.80
Issue Date: 1 Mar 12 Rate: 5.29777% Yield to Maturity: 189.88% Maturity Date: 10 Dec 44							
CMO COMM 2013-CCRE12 MTG TR MTG PASS THRU CTF CL B 4.762% DUE 10-10-2046 REG SEDOL: BD6CTY7							
10,000.00	90.4755000	39.68	9,047.55	10,299.56	- 1,252.01	0.00	- 1,252.01
Issue Date: 1 Nov 13 Rate: 4.762% Yield to Maturity: 16.556% Maturity Date: 10 Oct 46							
CMO COMM 2014-CCRE20 MTG SER 2014-CR20 CL A-M 3.938 DUE 11-10-2047 REG SEDOL: BRYG949							
110,000.00	94.4018910	360.98	103,842.08	113,296.90	- 9,454.82	0.00	- 9,454.82
Issue Date: 1 Oct 14 Rate: 3.93799996376% Yield to Maturity: 7.389% Maturity Date: 10 Nov 47							
CMO GS MTG SECS TR 2013-GCJ16 COML MTG PASSTHRU CTF CL B 5.161 DUE 11-01-2046 SEDOL: BKM4NF5							
30,000.00	97.3841670	129.02	29,215.25	30,898.00	- 1,682.75	0.00	- 1,682.75
Issue Date: 1 Nov 13 Rate: 5.161% Yield to Maturity: 8.228% Maturity Date: 10 Nov 46							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Commercial mortgage-backed							
CMO J P MORGAN CHASE COML MTG SECS TR 2012-C CTF CL D VAR RT 05-15-2045 REG CUSIP: 46634SAJ4							
94,391.95	92.4808740	390.44	87,294.50	102,031.80	- 14,737.30	0.00	- 14,737.30
Issue Date: 1 Apr 12 Rate: 4.96368% Yield to Maturity: 8.659% Maturity Date: 15 May 45							
CMO JPMBB COML MTG SECS TR 2013-C17 COMLMTG PASSTHRU CTF CL B DUE 01-15-2047 REGCUSIP: 46640UAJ1							
20,000.00	97.0093500	81.39	19,401.87	20,363.96	- 962.09	0.00	- 962.09
Issue Date: 1 Dec 13 Rate: 4.88343% Yield to Maturity: 7.985% Maturity Date: 15 Jan 47							
CMO WELLS FARGO COMMERCIAL MTG TST SR 2013-LC12 CL B VAR RT 07-15-2046 CUSIP: 94988QAQ4							
20,000.00	94.8154000	71.60	18,963.08	20,768.75	- 1,805.67	0.00	- 1,805.67
Issue Date: 1 Jul 13 Rate: 4.2908% Yield to Maturity: 14.089% Maturity Date: 15 Jul 46							
COMM 2013-CCRE12 MTG TR MTG PASS THRU CTF CL C VAR RATE DUE 10-10-2046 SEDOL: BD6CTZ8							
10,000.00	67.0590000	41.97	6,705.90	10,136.86	- 3,430.96	0.00	- 3,430.96
Issue Date: 1 Nov 13 Rate: 5.05201% Yield to Maturity: 53.529% Maturity Date: 10 Oct 46							
COMM 2013-CCRE12 4.3% DUE 10-10-2046 SEDOL: BD6CTX6							
10,000.00	91.0571000	35.83	9,105.71	10,299.31	- 1,193.60	0.00	- 1,193.60
Issue Date: 1 Nov 13 Rate: 4.3% Yield to Maturity: 16.066% Maturity Date: 10 Oct 46							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Commercial mortgage-backed							
CVS HEALTH CORP 6.943% DUE 01-10-2030 SEDOL: B3TDF49							
49,540.26	101.9507570	200.64	50,506.67	49,540.25	966.42	0.00	966.42
Issue Date: 10 Jun 09 Rate: 6.943% Yield to Maturity: 6.295% Maturity Date: 10 Jan 30							
HIT TR 2022-HI32 FLTG RT 7.7234% DUE 07-15-2024 CUSIP: 40442AAA7							
130,000.00	98.4206920	388.66	127,946.90	129,348.79	- 1,401.89	0.00	- 1,401.89
Issue Date: 6 Jul 22 Rate: 7.21829% Yield to Maturity: 7.378% Maturity Date: 15 Jul 24							
I/O CMO WFRBS COML MTG TR 2013-C12 PASSTHRU CTF CL X-A 144A 3-15-48 BEO CUSIP: 92937FAJ0							
83,939.15	0.0022280	63.65	1.87	7,269.26	- 7,267.39	0.00	- 7,267.39
Issue Date: 1 Mar 13 Rate: 0.88605% Yield to Maturity: 5.617% Maturity Date: 15 Mar 48							
I/O CMO WFRBS COML MTG TR 2013-C13 CL X-A 144A VAR RT 05-17-2045 BEO CUSIP: 92937UAS7							
572,074.03	0.0029190	551.85	16.70	49,430.79	- 49,414.09	0.00	- 49,414.09
Issue Date: 1 May 13 Rate: 1.11464% Yield to Maturity: 6.727% Maturity Date: 15 May 45							
I/O WFRBS COML MTG TR FLTG RT 1.36% DUE 08-15-2047 CUSIP: 92939FBA6							
836,659.57	1.2947200	696.50	10,832.40	69,422.68	- 58,590.28	0.00	- 58,590.28
Issue Date: 1 Aug 14 Rate: 0.99825% Yield to Maturity: 11.532% Maturity Date: 15 Aug 47							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Commercial mortgage-backed							
ILPT COML MTG TR FLTG RT 7.5772% DUE 10-15-2039 CUSIP: 449652AA4							
150,000.00	99.9687800	438.71	149,953.17	149,622.78	330.39	0.00	330.39
Issue Date: 22 Sep 22 Rate: 6.58061% Yield to Maturity: 6.151% Maturity Date: 15 Oct 39							
MORGAN STANLEY BK 3.561% DUE 05-15-2046 SEDOL: BY9D1V5							
160,000.00	93.0947000	474.80	148,951.52	164,794.74	- 15,843.22	0.00	- 15,843.22
Issue Date: 1 Apr 15 Rate: 3.561% Yield to Maturity: 6.756% Maturity Date: 15 May 46							
PVTPL CMO GS MTG SECS CORP TR 2018-SRP5 COML MTG PASSTHRU CTF CL A 08-25-2023 CUSIP: 36255TAA0							
200,210.26	83.7912000	544.39	167,758.58	200,210.26	- 32,451.68	0.00	- 32,451.68
Issue Date: 15 Jun 18 Rate: 6.118% Yield to Maturity: 12.336% Maturity Date: 15 Sep 31							
PVTPL CMO JP MORGAN CHASE SEC TRUST SER 2015-FL7 CL D DUE 05-15-2028 BEO CUSIP: 46644PAG4							
114,920.47	91.8151830	412.07	105,514.44	112,622.06	- 7,107.62	0.00	- 7,107.62
Issue Date: 30 Jun 15 Rate: 8.06786% Yield to Maturity: 17.041% Maturity Date: 15 May 28							
PVTPL CMO MSCCG TR 2015-ALDR 3.57714% DUE 06-07-2035 BEO CUSIP: 55352NAC1							
320,000.00	90.6477910	923.13	290,072.93	325,749.95	- 35,677.02	0.00	- 35,677.02
Issue Date: 1 May 15 Rate: 3.46175% Yield to Maturity: 7.71% Maturity Date: 7 Jun 35							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Commercial mortgage-backed							
PVTPL CMO NATIXIS COML MTG SECS TR SER 2019-FAME CL B 3.6553% 144A 08-15-2024 CUSIP: 63873VAE3							
230,000.00	90.6264000	373.65	208,440.72	236,899.77	- 28,459.05	0.00	- 28,459.05
Issue Date: 1 Aug 19 Rate: 3.6553% Yield to Maturity: 9.825% Maturity Date: 15 Aug 36							
PVTPL CREDIT SUISSE MORTGAGE TRUST SER 2017-PFHP CL A FLTG RT 12-15-2020 CUSIP: 12595KAA9							
200,000.00	95.9333500	468.27	191,866.70	200,000.00	- 8,133.30	0.00	- 8,133.30
Issue Date: 19 Dec 17 Rate: 5.268% Yield to Maturity: 6.382% Maturity Date: 15 Dec 30							
PVTPL LFT CRE 2021-FL1 LTD / LFT CRE CL A 1.26025% 06-15-2039 CUSIP: 50203JAA6							
170,000.00	97.4655000	414.64	165,691.35	170,000.00	- 4,308.65	0.00	- 4,308.65
Issue Date: 14 Jun 21 Rate: 5.48786% Yield to Maturity: 5.816% Maturity Date: 15 Jun 39							
PVTPL NATIXIS COML MTG SR 2019-FAME CL A 3.0469% 08-15-2024 CUSIP: 63873VAA1							
110,000.00	92.1553270	279.30	101,370.86	113,299.56	- 11,928.70	0.00	- 11,928.70
Issue Date: 1 Aug 19 Rate: 3.0469% Yield to Maturity: 8.139% Maturity Date: 15 Aug 36							
SREIT TR 2021-PALM FLTG RT 6.40648% DUE 10-15-2034 CUSIP: 85237AAE3							
110,000.00	93.6673090	258.04	103,034.04	109,514.02	- 6,479.98	0.00	- 6,479.98
Issue Date: 21 Oct 21 Rate: 5.278% Yield to Maturity: 6.811% Maturity Date: 15 Oct 34							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Commercial mortgage-backed							
WELLS FARGO COML FLTG RT 3.872% DUE 05-15-2048 CUSIP: 94989JBB1							
150,000.00	93.9953800	483.75	140,993.07	154,491.00	- 13,497.93	0.00	- 13,497.93
Issue Date: 1 May 15 Rate: 3.872% Yield to Maturity: 6.632% Maturity Date: 15 May 48							
WELLS FARGO COML 3.467% DUE 04-30-2050 CUSIP: 94989EAG2							
100,000.00	93.4819600	288.92	93,481.96	102,994.70	- 9,512.74	0.00	- 9,512.74
Issue Date: 1 Mar 15 Rate: 3.46700000763% Yield to Maturity: 6.58% Maturity Date: 15 Apr 50							
WFRBS COML MTG TR FLTG RT 4.29% DUE 11-15-2047 CUSIP: 92939KAK4							
110,000.00	80.9670910	393.25	89,063.80	109,999.12	- 20,935.32	0.00	- 20,935.32
Issue Date: 1 Nov 14 Rate: 4.29% Yield to Maturity: 16.003% Maturity Date: 15 Nov 47							
Total USD		10,035.27	2,785,758.83	3,175,072.83	- 389,314.00	0.00	- 389,314.00
Total United States		10,035.27	2,785,758.83	3,175,072.83	- 389,314.00	0.00	- 389,314.00
Total Commercial Mortgage-Backed							
4,504,407.20		**10,035.27**	**2,785,758.83**	**3,175,072.83**	**- 389,314.00**	**0.00**	**- 389,314.00**

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Asset backed securities							
Cayman Islands - USD							
HILDENE CMNTY FDG CDO LTD / HILDENE SR SECD NT CL A-RR 144A 3C7 2.6% 11-01-2035CUSIP: 43133KAC9							
140,000.00	87.5201210	606.67	122,528.17	140,000.00	- 17,471.83	0.00	- 17,471.83
Issue Date: 24 Nov 21 Rate: 2.6% Yield to Maturity: 4.972% Maturity Date: 1 Nov 35							
PVTPL CERBERUS SER 19-2A CL 2A FLTG DUE 01-15-2032 CUSIP: 15673FAA8							
250,000.00	98.3978800	3,062.05	245,994.70	250,000.00	- 4,005.30	0.00	- 4,005.30
Issue Date: 12 Dec 19 Rate: 5.87914% Yield to Maturity: 7.165% Maturity Date: 15 Jan 32							
PVTPL NEWARK BSL CLO 2 LTD SER 17-1A CL A-1-R FLTG 12-31-2049 CUSIP: 65023PAN0							
317,648.63	98.8132390	3,150.06	313,878.90	317,648.63	- 3,769.73	0.00	- 3,769.73
Issue Date: 3 Mar 21 Rate: 5.32843% Yield to Maturity: 6.2% Maturity Date: 25 Jul 30							
Total USD		6,818.78	682,401.77	707,648.63	- 25,246.86	0.00	- 25,246.86
Total Cayman Islands		6,818.78	682,401.77	707,648.63	- 25,246.86	0.00	- 25,246.86
United States - USD							
APPLEBEES FDG LLC 4.194% DUE 06-07-2049 SEDOL: BJYMZH6							
148,500.00	98.2565990	449.81	145,911.05	148,500.00	- 2,588.95	0.00	- 2,588.95
Issue Date: 5 Jun 19 Rate: 4.194% Yield to Maturity: 7.11% Maturity Date: 5 Jun 49							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Asset backed securities							
BEAR STEARNS AST FLTG RT 6.00543% DUE 08-25-2034 CUSIP: 073879CU0							
252,737.09	95.2391990	136.79	240,704.78	249,261.96	- 8,557.18	0.00	- 8,557.18
Issue Date: 30 Jul 04 Rate: 5.24371% Yield to Maturity: 7.455% Maturity Date: 25 Aug 34							
CLI FDG VIII LLC 3.12% DUE 01-18-2047 CUSIP: 12565KAF4							
100,994.67	80.4922380	113.79	81,292.87	100,970.40	- 19,677.53	0.00	- 19,677.53
Issue Date: 26 Jan 22 Rate: 3.12% Yield to Maturity: 7.738% Maturity Date: 18 Jan 47							
COUNTRYWIDE AST-BACKED CERTIFICATES SER 2007-13 RATE 02-25-2036 REG SEDOL: BD6CZW7							
82,779.18	92.9723750	47.72	76,961.77	74,708.22	2,253.55	0.00	2,253.55
Issue Date: 30 Oct 07 Rate: 5.18871% Yield to Maturity: 9.075% Maturity Date: 25 Oct 47							
FORD CR FLOORPLAN MASTER OWNER TR SER 18-4 CL A 4.06% 11-15-2030 REG SEDOL: BHWCD92							
170,000.00	94.0299710	306.76	159,850.95	169,898.09	- 10,047.14	0.00	- 10,047.14
Issue Date: 21 Dec 18 Rate: 4.06% Yield to Maturity: 4.469% Maturity Date: 15 Nov 30							
MORGAN STANLEY CAP I INC 2006-NC2 MTG FLTG A-2D 02-25-2036 REG SEDOL: B8DK6K4							
123,645.79	98.4877610	68.26	121,775.97	122,542.35	- 766.38	0.00	- 766.38
Issue Date: 30 Mar 06 Rate: 4.96871% Yield to Maturity: 7.951% Maturity Date: 25 Feb 36							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Asset backed securities							
OCEAN TRAILS CLO X / OCEAN TRAILS 1.33340001106% 10-15-2034 CUSIP: 67516CAN9							
130,000.00	96.4324620	1,435.18	125,362.20	130,000.00	- 4,637.80	0.00	- 4,637.80
Issue Date: 3 Nov 21 Rate: 5.29914% Yield to Maturity: 6.666% Maturity Date: 15 Oct 34							
PVTPL ABPCI DIRECT LENDING FD CLO X LP/ABPCI SR SECD NT CL A-1A F01-20-2032 CUSIP: 000848AA9							
260,000.00	98.4089120	3,220.14	255,863.17	260,910.00	- 5,046.83	0.00	- 5,046.83
Issue Date: 29 Dec 20 Rate: 6.19257% Yield to Maturity: 7.183% Maturity Date: 20 Jan 32							
PVTPL AVIS BUDGET RENT CAR FDG AESOP LLCSER 20-1A CL A 2.33% DUE 08-20-2026 SEDOL: BKP38P4							
140,000.00	92.6017430	99.67	129,642.44	133,213.28	- 3,570.84	0.00	- 3,570.84
Issue Date: 29 Jan 20 Rate: 2.33% Yield to Maturity: 5.593% Maturity Date: 20 Aug 26							
PVTPL BASSWOOD PK CLO LTD/BASSWOOD PK CLO LL SER 21-1A CL A FLTG RT 04-20-2034CUSIP: 070252AA9							
100,000.00	97.1396300	1,048.51	97,139.63	100,000.00	- 2,860.37	0.00	- 2,860.37
Issue Date: 29 Apr 21 Rate: 5.24257% Yield to Maturity: 6.398% Maturity Date: 20 Apr 34							
PVTPL CARLYLE GLOBAL MKT SER 14-3RA CL A1A FLTG 07-27-2031 CUSIP: 14315LAA2							
247,958.18	98.6250910	2,421.17	244,548.98	239,403.62	5,145.36	0.00	5,145.36
Issue Date: 12 Jun 18 Rate: 5.408% Yield to Maturity: 6.232% Maturity Date: 27 Jul 31							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Asset backed securities							
PVTPL CAYUGA PK CLO LTD SER 20-1A CL AR FLTG 07-17-2034 CUSIP: 149791AP0							
110,000.00	97.0540730	1,191.47	106,759.48	110,000.00	- 3,240.52	0.00	- 3,240.52
Issue Date: 3 Aug 21 Rate: 5.19914% Yield to Maturity: 6.513% Maturity Date: 17 Jul 34							
PVTPL CWABS AST-BACKED NTS TR 2006-SD4 MTG BACKED A-1 144A VAR DUE 12-25-2036 CUSIP: 232433AA0							
51,462.87	73.5051120	28.98	37,827.84	49,877.29	- 12,049.45	0.00	- 12,049.45
Issue Date: 29 Dec 06 Rate: 5.06871% Yield to Maturity: 28.491% Maturity Date: 25 Dec 36							
PVTPL MASTR AST BACKED SER 07-NCW CL A-1FLTG RT 5-25-37 SEDOL: BL6C567							
117,037.86	86.0916720	60.97	100,759.85	107,937.45	- 7,177.60	0.00	- 7,177.60
Issue Date: 14 Aug 07 Rate: 4.68871% Yield to Maturity: 10.959% Maturity Date: 25 May 37							
PVTPL NAVIENT STUDENT LN TR SER 16-3A CL A3 FLTG 06-25-2065 CUSIP: 63940HAC7							
131,704.11	98.6570500	83.98	129,935.39	134,008.93	- 4,073.54	0.00	- 4,073.54
Issue Date: 16 Jun 16 Rate: 5.73871% Yield to Maturity: 5.742% Maturity Date: 25 Jun 65							
PVTPL NAVIENT STUDENT LN TR 2017-1A CL A-3 FLTG RT 07-25-2066 CUSIP: 63940NAC4							
117,311.00	98.2383240	72.19	115,244.36	119,093.57	- 3,849.21	0.00	- 3,849.21
Issue Date: 16 Feb 17 Rate: 5.53871% Yield to Maturity: 5.616% Maturity Date: 26 Jul 66							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Asset backed securities							
PVTPL NEW RESDNTL MTG LN TR 2018-1 SER 18-1A CL A1A VAR RT DUE 12-25-2057 BEO CUSIP: 64830GAB2							
133,723.12	93.8520800	445.74	125,501.93	145,298.52	- 19,796.59	0.00	- 19,796.59
Issue Date: 1 Jan 18 Rate: 4% Yield to Maturity: 6.517% Maturity Date: 25 Dec 57							
PVTPL NEW RESIDENTIAL MTG LN TR 2017-1 SER 17-1A CL A1 VAR 02-25-2057 SEDOL: BF0BFR9							
126,536.36	94.0837720	421.79	119,050.18	123,788.16	- 4,737.98	0.00	- 4,737.98
Issue Date: 1 Feb 17 Rate: 4% Yield to Maturity: 6.178% Maturity Date: 25 Feb 57							
PVTPL POINT AU ROCHE PARK CLO, LTD SER 21-1A A FLTG 07-20-2034 CUSIP: 73052VAA3							
130,000.00	96.1490380	1,383.87	124,993.75	130,000.00	- 5,006.25	0.00	- 5,006.25
Issue Date: 30 Jun 21 Rate: 5.32257% Yield to Maturity: 6.686% Maturity Date: 20 Jul 34							
PVTPL SOFI PROFESSIONAL LN PROGRAM SER 2018-B CL A-2FX 3.34% 08-26-2047 SEDOL: BYVRTW2							
24,810.63	96.8619100	13.81	24,032.05	25,120.75	- 1,088.70	0.00	- 1,088.70
Issue Date: 16 Mar 18 Rate: 3.34% Yield to Maturity: 6.27% Maturity Date: 25 Aug 47							
PVTPL SOUND POINT CLO XX LTD (US) SER 18-2A CLS A FLTG RT 07-26-2031 CUSIP: 83611JAA3							
290,000.00	97.2845000	2,885.28	282,125.05	286,868.00	- 4,742.95	0.00	- 4,742.95
Issue Date: 28 Jun 18 Rate: 5.42686% Yield to Maturity: 6.716% Maturity Date: 26 Jul 31							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Asset backed securities							
PVTPL STRUCTURED AST SECS CORP MTG LN TR2006-ARS1 CL A1 VAR RT DUE 02-25-2036BEOCUSIP: 86358LAA8							
267,704.77	2.4764110	137.09	6,629.47	140,170.77	- 133,541.30	0.00	- 133,541.30
Issue Date: 25 Jun 06 Rate: 4.60871% Yield to Maturity: 13.79% Maturity Date: 25 Feb 36							
PVTPL VOYA CLO LTD SER 18-3A CL A1A FLTG 10-15-2031 CUSIP: 92917KAA2							
250,000.00	98.6684000	2,723.51	246,671.00	248,000.00	- 1,329.00	0.00	- 1,329.00
Issue Date: 29 Oct 18 Rate: 5.22914% Yield to Maturity: 6.208% Maturity Date: 15 Oct 31							
PVTPL WHITEBOX CLO II LTD/WHITEBOX CLO II LL SR 20-2A CL A1R VAR RT 10-24-2034 CUSIP: 96466CAL2							
260,000.00	96.4879380	2,723.00	250,868.64	260,000.00	- 9,131.36	0.00	- 9,131.36
Issue Date: 18 Nov 21 Rate: 5.54457% Yield to Maturity: 6.81% Maturity Date: 24 Oct 34							
PVTPL YORK CLO LTD SER 15-1A CL A-R FLTG 01-22-2031 CUSIP: 98625TAJ4							
250,000.00	98.7679320	2,585.21	246,919.83	248,950.00	- 2,030.17	0.00	- 2,030.17
Issue Date: 12 Dec 17 Rate: 5.47457% Yield to Maturity: 6.241% Maturity Date: 22 Jan 31							
PVTPLGOLUB CAPITAL PARTNERS CLO LTD SR 15-25A CL AR FLTG RT 05-05-2030 CUSIP: 38175NAA6							
242,911.04	98.3009990	2,153.98	238,783.98	240,603.39	- 1,819.41	0.00	- 1,819.41
Issue Date: 15 Jun 18 Rate: 5.91157% Yield to Maturity: 6.738% Maturity Date: 5 May 30							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Asset backed securities							
SLM STUDENT LN TR SLM STUDENT LOAN 03-15-2033 REG SEDOL: BYYXBV0							
53,438.46	98.4371740	131.08	52,603.31	53,204.67	- 601.36	0.00	- 601.36
Issue Date: 16 Apr 03 Rate: 5.519% Yield to Maturity: 5.518% Maturity Date: 15 Mar 33							
SMB PRIVATE ED LN TR 2021-A PVT ED LN BKD NT CL A-2A1 6.17668% 01-15-2053 CUSIP: 78448YAB7							
95,192.32	95.6762900	213.56	91,076.48	93,407.46	- 2,330.98	0.00	- 2,330.98
Issue Date: 9 Feb 21 Rate: 5.04786% Yield to Maturity: 5.759% Maturity Date: 15 Jan 53							
SMB PRIVATE ED LN TR 2021-A PVT ED LN BKD NT CL A-2B 1.59% 01-15-2053 CUSIP: 78448YAC5							
155,769.26	87.4378420	110.08	136,201.28	155,686.16	- 19,484.88	0.00	- 19,484.88
Issue Date: 9 Feb 21 Rate: 1.59% Yield to Maturity: 4.646% Maturity Date: 15 Jan 53							
SMB PRIVATE ED LN TR 2021-A PVT ED LN BKD NT CL C 144A 2.99% 01-15-2053 CUSIP: 78448YAE1							
120,000.00	83.6397920	159.47	100,367.75	119,997.53	- 19,629.78	0.00	- 19,629.78
Issue Date: 9 Feb 21 Rate: 2.99% Yield to Maturity: 6.365% Maturity Date: 15 Jan 53							
SMB PRIVATE ED LN TR 2021-C 1.39% 01-15-2053 SEDOL: BNBVM39							
110,051.79	85.4483240	67.99	94,037.41	110,030.00	- 15,992.59	0.00	- 15,992.59
Issue Date: 27 May 21 Rate: 1.39% Yield to Maturity: 5.047% Maturity Date: 15 Jan 53							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Asset backed securities							
STRUCTURED AST INVT LN TR 2004-7 MTG PASSTHRU CTF CL A8 VAR 08-25-2034 REG CUSIP: 86358EKJ4							
99,120.95	95.7751410	61.55	94,933.23	99,368.77	- 4,435.54	0.00	- 4,435.54
Issue Date: 25 Jul 04 Rate: 5.58871% Yield to Maturity: 7.877% Maturity Date: 25 Aug 34							
Total USD		27,002.40	4,404,376.07	4,730,819.34	- 326,443.27	0.00	- 326,443.27
Total United States		27,002.40	4,404,376.07	4,730,819.34	- 326,443.27	0.00	- 326,443.27
Total Asset Backed Securities							
5,601,038.08		**33,821.18**	**5,086,777.84**	**5,438,467.97**	**- 351,690.13**	**0.00**	**- 351,690.13**
Non-government backed c.m.o.s							
United States - USD							
BRAVO RESIDENTIAL FDG TR 2022-NQM3 5.108% 07-25-2062 CUSIP: 10569JAA8							
115,292.91	98.1502590	490.76	113,160.29	115,290.77	- 2,130.48	0.00	- 2,130.48
Issue Date: 1 Aug 22 Rate: 5.108% Yield to Maturity: 5.854% Maturity Date: 25 Jul 62							
CIM TR 2020-R2 FLTG RT 2.581% DUE 10-25-2059 CUSIP: 12558WAA8							
131,801.83	89.7001890	283.48	118,226.49	138,556.67	- 20,330.18	0.00	- 20,330.18
Issue Date: 1 Mar 20 Rate: 2.581% Yield to Maturity: 6.673% Maturity Date: 25 Oct 59							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Non-government backed c.m.o.s							
CMO BEAR STEARNS ALT-A TR FLTG RT SER 2004-6 CL M-1 DUE 07-25-2034 SEDOL: BZ0C624							
73,603.20	100.5497180	40.39	74,007.81	65,874.86	8,132.95	0.00	8,132.95
Issue Date: 30 Jun 04 Rate: 5.21371% Yield to Maturity: 8.782% Maturity Date: 25 Jul 34							
CMO CSMC 2018-J1 TR CL A-2 FLTGE 02-01-2048 CUSIP: 12653TAB7							
154,224.71	87.1317830	449.82	134,378.74	147,813.69	- 13,434.95	0.00	- 13,434.95
Issue Date: 1 Jun 18 Rate: 3.5% Yield to Maturity: 7.425% Maturity Date: 25 Feb 48							
CMO HARBORVIEW MTG LN TR 2006-13 MTG PASSTHRU CTF CL A DUE 11-19-2046 REG SEDOL: B1L4B48							
21,839.70	70.2615420	32.90	15,344.91	21,511.77	- 6,166.86	0.00	- 6,166.86
Issue Date: 13 Dec 06 Rate: 4.51914% Yield to Maturity: 29.288% Maturity Date: 19 Nov 46							
CMO J P MORGAN MTG TR 2004-A3 MTG PASSTHRU CTF CL S-F-3 DUE 06-25-2034 REGCUSIP: 466247DD2							
3,618.22	91.7503600	9.30	3,319.73	3,111.64	208.09	0.00	208.09
Issue Date: 1 Jun 04 Rate: 3.08445% Yield to Maturity: 9.043% Maturity Date: 25 Jun 34							
CMO MASTR ADJ RATE MTG TR 2006 2 CL 3 A 1 VAR RATE DUE 01-25-2036 REG CUSIP: 576438AD7							
5,135.54	90.4352800	12.08	4,644.34	5,001.92	- 357.58	0.00	- 357.58
Issue Date: 1 Apr 06 Rate: 3.70251% Yield to Maturity: 12.69% Maturity Date: 25 Jan 36							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Non-government backed c.m.o.s							
CMO MORGAN STANLEY MTG LN TR 2004-2AR DUE 09-25-2034 REG SEDOL: B67YKW8							
5,811.35	97.5334500	17.95	5,668.01	5,193.89	474.12	0.00	474.12
Issue Date: 1 Aug 04 Rate: 4.15608% Yield to Maturity: 7.286% Maturity Date: 25 Sep 34							
CMO STRUCTURED ASSET SECS CORP 2004-2 CL4-A1 DUE 03-25-2034 REG CUSIP: 86359BLE9							
16,716.10	92.3362510	54.15	15,435.02	14,720.63	714.39	0.00	714.39
Issue Date: 1 Feb 04 Rate: 4.17113% Yield to Maturity: 10.089% Maturity Date: 25 Mar 34							
CMO WAMU MTG PASS-THROUGH CTFS SER 2004-AR2 CL A FLT RT DUE 04-25-2044 REG SEDOL: B03SL52							
90,467.36	95.2303460	259.96	86,152.38	87,979.53	- 1,827.15	0.00	- 1,827.15
Issue Date: 1 Apr 04 Rate: 3.44826% Yield to Maturity: 5.213% Maturity Date: 25 Apr 44							
CMO WAMU MTG PASS-THROUGH CTFS 2005-AR17CL A-1A2 DUE 12-25-2045 REG SEDOL: B6QV150							
34,594.40	86.5709190	3.06	29,948.69	34,725.44	- 4,776.75	0.00	- 4,776.75
Issue Date: 21 Dec 05 Rate: 4.96871% Yield to Maturity: 10.585% Maturity Date: 25 Dec 45							
COLT 2022-3 MTG LN TR 3.90100002289% 02-25-2067 CUSIP: 12659YAA2							
137,380.75	92.6110970	446.60	127,229.82	137,379.36	- 10,149.54	0.00	- 10,149.54
Issue Date: 1 Mar 22 Rate: 3.90100002289% Yield to Maturity: 7.096% Maturity Date: 25 Feb 67							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Non-government backed c.m.o.s							
CSMC 2021-RPL3 TR FLTG RT 2% DUE 01-25-2060 CUSIP: 12661GAA7							
110,129.09	85.5136190	183.55	94,175.37	111,823.52	- 17,648.15	0.00	- 17,648.15
Issue Date: 1 Mar 21 Rate: 2% Yield to Maturity: 7.341% Maturity Date: 25 Jan 60							
CSMC 2021-RPL6 TR FLTG RT 2% DUE 10-25-2060 CUSIP: 12657GAA3							
117,495.09	87.6714930	195.83	103,009.70	120,057.09	- 17,047.39	0.00	- 17,047.39
Issue Date: 1 Jul 21 Rate: 2% Yield to Maturity: 8.169% Maturity Date: 25 Oct 60							
FLAGSTAR MTG TR 2018-2 MTG SER 2018-2 CLS A4 VAR 04-25-2048 CUSIP: 33851HAD5							
1,353.61	98.0075500	3.95	1,326.64	1,334.14	- 7.50	0.00	- 7.50
Issue Date: 1 Apr 18 Rate: 3.5% Yield to Maturity: 9.714% Maturity Date: 25 Apr 48							
NEW RESDNTL MTG LN 3.5% DUE 09-25-2059 CUSIP: 64828GAD2							
119,554.75	92.0928780	348.70	110,101.41	122,300.50	- 12,199.09	0.00	- 12,199.09
Issue Date: 1 Nov 19 Rate: 3.5% Yield to Maturity: 7.609% Maturity Date: 25 Sep 59							
OBX 2021-NQM2 TR 1.101% 05-25-2061 CUSIP: 670857AA9							
103,248.17	76.2777490	94.73	78,755.38	103,247.98	- 24,492.60	0.00	- 24,492.60
Issue Date: 1 Jun 21 Rate: 1.101% Yield to Maturity: 12.547% Maturity Date: 25 May 61							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Non-government backed c.m.o.s							
PVTPL CMO NEW RESIDENTIAL MTG LN SER 21-NQM3 CL A1 VAR 11-27-2056 SEDOL: BMDTQN2							
67,130.37	82.4562860	64.68	55,353.21	67,130.37	- 11,777.16	0.00	- 11,777.16
Issue Date: 1 Sep 21 Rate: 1.15612% Yield to Maturity: 11.162% Maturity Date: 27 Nov 56							
PVTPL CMO NEW RESIDENTIAL MTG LN TR 2016-4A CL B-1A FLTG RT 11-25-2056 CUSIP: 64829LAQ1							
194,367.81	91.9544520	145.78	178,729.85	201,049.20	- 22,319.35	0.00	- 22,319.35
Issue Date: 1 Nov 16 Rate: 4.5% Yield to Maturity: 7.152% Maturity Date: 25 Nov 56							
PVTPL CMO NEW RESIDENTIAL SER 19-NQM4 CLS A1 VAR RT 09-25-2059 CUSIP: 64828EAA3							
43,188.29	90.2021820	89.68	38,956.78	43,188.27	- 4,231.49	0.00	- 4,231.49
Issue Date: 1 Sep 19 Rate: 2.49188% Yield to Maturity: 8.509% Maturity Date: 25 Sep 59							
PVTPL EVERBANK MTG LN TR SER 2018-1 CL A-22 VAR DUE 02-25-2048 CUSIP: 29978CAX8							
37,301.53	87.3281070	108.80	32,574.72	36,835.25	- 4,260.53	0.00	- 4,260.53
Issue Date: 1 Feb 18 Rate: 3.5% Yield to Maturity: 7.321% Maturity Date: 25 Feb 48							
PVTPL J P MORGAN MTG TR SER 18-5 CL A1 VAR 10-25-2048 CUSIP: 46649KAA3							
24,042.15	87.7867000	70.12	21,105.81	23,572.58	- 2,466.77	0.00	- 2,466.77
Issue Date: 1 May 18 Rate: 3.5% Yield to Maturity: 7.406% Maturity Date: 25 Oct 48							
Total USD		3,406.27	1,441,605.10	1,607,699.07	- 166,093.97	0.00	- 166,093.97

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Non-government backed c.m.o.s							
Total United States		3,406.27	1,441,605.10	1,607,699.07	- 166,093.97	0.00	- 166,093.97
Total Non-Government Backed C.M.O.s							
1,608,296.93		**3,406.27**	**1,441,605.10**	**1,607,699.07**	**- 166,093.97**	**0.00**	**- 166,093.97**
Funds - other fixed income							
United States - USD							
MFO VANGUARD TARGET RETIREMENT INCOME TRUST I CUSIP: 92202V633							
1,178,134.59	57.5800000	0.00	67,836,989.69	64,537,762.17	3,299,227.52	0.00	3,299,227.52
Total USD		0.00	67,836,989.69	64,537,762.17	3,299,227.52	0.00	3,299,227.52
Total United States		0.00	67,836,989.69	64,537,762.17	3,299,227.52	0.00	3,299,227.52
Total Funds - Other Fixed Income							
1,178,134.59		**0.00**	**67,836,989.69**	**64,537,762.17**	**3,299,227.52**	**0.00**	**3,299,227.52**

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Fixed income derivatives - futures							
Germany - EUR							
FUT MAR 23 EURO BUXL BND CUSIP: 999599GH0							
- 1.00	135.2400000	0.00	- 144,334.90	- 168,098.60	26,745.29	- 2,981.59	23,763.70
Yield to Maturity: 0.412% Maturity Date: 8 Mar 23							
FUT MAR 23 EURX EUR-BOBL CUSIP: 999599GH0							
3.00	115.7500000	0.00	370,602.60	377,046.02	- 13,607.44	7,164.02	- 6,443.42
Yield to Maturity: 0.998% Maturity Date: 8 Mar 23							
Total EUR		0.00	226,267.70	208,947.42	13,137.85	4,182.43	17,320.28
Total Germany		0.00	226,267.70	208,947.42	13,137.85	4,182.43	17,320.28
United States - USD							
FUT MAR 23 CBT UL T-BONDS CUSIP: 999599GH0							
64.00	134.3130000	0.00	8,596,000.00	8,709,105.04	- 113,105.04	0.00	- 113,105.04
Yield to Maturity: 4.107% Maturity Date: 22 Mar 23							
FUT MAR 23 CBT 5Y T-NOTE CUSIP: 999599GH0							
22.00	107.9300000	0.00	2,374,453.13	2,399,022.69	- 24,569.56	0.00	- 24,569.56
Yield to Maturity: 3.917% Maturity Date: 31 Mar 23							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Fixed income derivatives - futures							
FUT MAR 23 U.S. T-BONDS CUSIP: 999599GH0							
2.00	125.3400000	0.00	250,687.50	251,000.00	- 312.50	0.00	- 312.50
Yield to Maturity: 3.88% Maturity Date: 22 Mar 23							
FUT MAR 23 10 YR T-NOTES CUSIP: 999599GH0							
31.00	112.2970000	0.00	3,481,203.13	3,524,824.42	- 43,621.29	0.00	- 43,621.29
Yield to Maturity: 3.868% Maturity Date: 22 Mar 23							
Total USD		0.00	14,702,343.76	14,883,952.15	- 181,608.39	0.00	- 181,608.39
Total United States		0.00	14,702,343.76	14,883,952.15	- 181,608.39	0.00	- 181,608.39
Total Fixed Income Derivatives - Futures							
121.00		**0.00**	**14,928,611.46**	**15,092,899.57**	**- 168,470.54**	**4,182.43**	**- 164,288.11**
Total Fixed Income							
5,788,771,948.26		**600,288.57**	**203,167,190.12**	**216,174,282.11**	**- 12,732,214.91**	**- 274,877.08**	**- 13,007,091.99**

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Other Assets							
Miscellaneous							
United States - USD							
&&&TYCO PARTICIPANT LOAN FUND CUSIP: 000675900							
22,976,525.89	1.0000000	0.00	22,976,525.89	22,976,525.89	0.00	0.00	0.00
ESC GCB LEHMAN BROTHERS HL D06/14/06 0.010 FA65 ESCROW CUSIP: 525ESCRB7							
60,000.00	0.0000000	0.00	0.00	36,600.00	- 36,600.00	0.00	- 36,600.00
ESC GCB LEHMAN BRTH HLD D12/21/07 6.750 JD17 ESCROW CUSIP: 524ESC7M6							
200,000.00	0.0010000	0.00	2.00	199,852.00	- 199,850.00	0.00	- 199,850.00
ESC LEHMAN BROTH HLD INC D05/17/07 5.857MN56 CUSIP: 524ESCXA3							
100,000.00	0.0000000	0.00	0.00	97,206.00	- 97,206.00	0.00	- 97,206.00
Total USD		0.00	22,976,527.89	23,310,183.89	- 333,656.00	0.00	- 333,656.00
Total United States		0.00	22,976,527.89	23,310,183.89	- 333,656.00	0.00	- 333,656.00
Total Miscellaneous							
23,336,525.89		**0.00**	**22,976,527.89**	**23,310,183.89**	**- 333,656.00**	**0.00**	**- 333,656.00**

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Other Assets							
Cash collateral held elsewhere							
Luxembourg - EUR							
CCPC RECEIVABLE FROM BARCLAYS DE ZOETE WEDD, UNITED STATES SEDOL: 9J4XTPU							
- 500.42	1.0000000	0.00	- 534.07	- 612.59	0.00	78.52	78.52
OTC CCPC RECEIVABLE FROM BARCLAYS CAPITAL SECURITIES LTD SEDOL: 9JXKE1U WESTERN							
500.00	1.0000000	0.00	533.63	556.58	0.00	- 22.95	- 22.95
Total EUR		0.00	- 0.44	- 56.01	0.00	55.57	55.57
Total Luxembourg		0.00	- 0.44	- 56.01	0.00	55.57	55.57
Mexico - MXN							
OTC CASH COLLATERAL RECEIVABLE FROM MORGAN STANLEY AND CO SEDOL: 9L2QLCU WESTERN ASSET MG							
17,184.56	100.0000000	0.00	881.84	852.48	0.00	29.36	29.36
Total MXN		0.00	881.84	852.48	0.00	29.36	29.36
Total Mexico		0.00	881.84	852.48	0.00	29.36	29.36

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Other Assets							
Cash collateral held elsewhere							
United States - USD							
CCP DUE FROM MORGAN STANLEY CO LL C SEDOL: 9B7P13U							
303,000.00	100.0000000	0.00	303,000.00	303,000.00	0.00	0.00	0.00
OTC DER CASH COLL REC FROM BARCLAYS SEDOL: 9A32GFU							
2,000.00	1.0000000	0.00	2,000.00	2,000.00	0.00	0.00	0.00
Total USD		0.00	305,000.00	305,000.00	0.00	0.00	0.00
Total United States		0.00	305,000.00	305,000.00	0.00	0.00	0.00
Total Cash Collateral Held Elsewhere							
322,184.14		**0.00**	**305,881.40**	**305,796.47**	**0.00**	**84.93**	**84.93**
Exchange cleared swaps - other assets							
Mexico - MXN							
CME_IRS MSNYUS33 18/07/2029 MXN P 28DTIIE / R 7.45% 0WS031724-0WZ031 SEDOL: 9JXLTPU 0WS031724							
15,390,000.00	0.0000000	2,679.15	0.01	0.00	0.01	0.00	0.01

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Other Assets							
Exchange cleared swaps - other assets							
CME_IRS MSNYUS33 20/07/2029 MXN P 28DTIIE / R 7.44% 0WS031849-0WZ031 SEDOL: 9JXNB4U 0WS031849 16,050,000.00	0.0000000	2,462.02	0.01	0.00	0.01	0.00	0.01
Total MXN		5,141.17	0.02	0.00	0.02	0.00	0.02
Total Mexico		5,141.17	0.02	0.00	0.02	0.00	0.02
United States - USD							
CME_OIS MSNYUS33 02/15/2047 USD P 1.52% / R 1OSOFR 0WS053223-0WZ05322 SEDOL: 9L1DL5U 0WS053223 244,000.00	0.3008880	0.00	73,416.75	848.50	72,568.25	0.00	72,568.25
CME_OIS MSNYUS33 02/15/2047 USD P 1.729% / R 1OSOFR 0WS053009-0WZ05300 SEDOL: 9KZDMRU 0WS053009 330,000.00	0.2650890	0.00	87,479.50	10,597.22	76,882.28	0.00	76,882.28
CME_OIS MSNYUS33 02/15/2048 USD P 2.6% / R 1DSOFR 0WS075341-0WZ07534 SEDOL: 9L8XWBU 0WS075341 569,000.00	0.1211600	0.00	68,939.76	39,111.89	29,827.87	0.00	29,827.87
CME_OIS MSNYUS33 02/15/2048 USD P 3.05% / R 1DSOFR 0WS075580-0WZ07558 SEDOL: 9L97C7U 0WS075580 418,000.00	0.0458980	0.00	19,185.49	12,885.44	6,300.05	0.00	6,300.05

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Other Assets							
Exchange cleared swaps - other assets							
CME_OIS MSNYUS33 03/18/2032 USD P 2% / R 1OSOFR 0WS074104-0WZ07410 SEDOL: 9L5UE3U 0WS074104							
402,000.00	0.1223380	0.00	49,179.96	3,258.50	45,921.46	0.00	45,921.46
CME_OIS MSNYUS33 04/21/2052 USD P 2.5% / R 1OSOFR 0WS074468-0WZ07446 SEDOL: 9L6FZGU 0WS074468							
280,000.00	0.1326400	0.00	37,139.28	260.92	36,878.36	0.00	36,878.36
CME_OIS MSNYUS33 04/30/2029 USD P 3.27% / R 1DSOFR 0WS074948-0WZ07494 SEDOL: 9L8PJCU 0WS074948							
1,174,000.00	0.0227140	0.00	26,665.77	7,804.01	18,861.76	0.00	18,861.76
CME_OIS MSNYUS33 05/15/2047 USD P 1.63% / R 1OSOFR 0WS069120-0WZ06912 SEDOL: 9L55FFU 0WS069120							
550,000.00	0.2863400	0.00	157,486.89	24,843.35	132,643.54	0.00	132,643.54
CME_OIS MSNYUS33 06/30/2029 USD P 3.85% / R 1DSOFR 0WS075820-0WZ07582 SEDOL: 9L9HD6U 0WS075820							
1,968,000.00	0.0000000	0.00	0.02	1,433.86	- 1,433.84	0.00	- 1,433.84
CME_OIS MSNYUS33 08/15/2047 USD P 1.65% / R 1OSOFR 0WS073262-0WZ07326 SEDOL: 9L5MBYU 0WS073262							
880,000.00	0.2843760	0.00	250,251.23	92,361.52	157,889.71	0.00	157,889.71
ICE_CDX MSNYUS33 12/20/2027 BUY CDX.NA.IG.39 0WS075507-0WZ07550 SEDOL: 9L94FAU 0WZ075509							
4,313,000.00	- 0.0079700	- 1,317.86	- 34,374.61	- 36,708.93	2,334.32	0.00	2,334.32
Total USD		- 1,317.86	735,370.04	156,696.28	578,673.76	0.00	578,673.76

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Other Assets							
Exchange cleared swaps - other assets							
Total United States		- 1,317.86	735,370.04	156,696.28	578,673.76	0.00	578,673.76
Total Exchange Cleared Swaps - Other Assets							
42,568,000.00		**3,823.31**	**735,370.06**	**156,696.28**	**578,673.78**	**0.00**	**578,673.78**
Total Other Assets							
66,226,710.03		**3,823.31**	**24,017,779.35**	**23,772,676.64**	**245,017.78**	**84.93**	**245,102.71**
Derivative Offsets							
Fixed income futures							
Germany - EUR							
FUT MAR 23 EURO BUXL BND	CUSIP: 999599GH0						
1.00	135.2400000	0.00	144,334.90	168,098.60	- 26,745.29	2,981.59	- 23,763.70
FUT MAR 23 EURX EUR-BOBL	CUSIP: 999599GH0						
- 3.00	115.7500000	0.00	- 370,602.60	- 377,046.02	13,607.44	- 7,164.02	6,443.42
Total EUR		0.00	- 226,267.70	- 208,947.42	- 13,137.85	- 4,182.43	- 17,320.28

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Derivative Offsets							
Fixed income futures							
Total Germany		0.00	- 226,267.70	- 208,947.42	- 13,137.85	- 4,182.43	- 17,320.28
United States - USD							
FUT MAR 23 CBT UL T-BONDS CUSIP: 999599GH0							
- 64.00	134.3130000	0.00	- 8,596,000.00	- 8,709,105.04	113,105.04	0.00	113,105.04
FUT MAR 23 CBT 5Y T-NOTE CUSIP: 999599GH0							
- 22.00	107.9300000	0.00	- 2,374,453.13	- 2,399,022.69	24,569.56	0.00	24,569.56
FUT MAR 23 U.S. T-BONDS CUSIP: 999599GH0							
- 2.00	125.3400000	0.00	- 250,687.50	- 251,000.00	312.50	0.00	312.50
FUT MAR 23 10 YR T-NOTES CUSIP: 999599GH0							
- 31.00	112.2970000	0.00	- 3,481,203.13	- 3,524,824.42	43,621.29	0.00	43,621.29
Total USD		0.00	- 14,702,343.76	- 14,883,952.15	181,608.39	0.00	181,608.39
Total United States		0.00	- 14,702,343.76	- 14,883,952.15	181,608.39	0.00	181,608.39

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Derivative Offsets							
Fixed income futures							
Total Fixed Income Futures							
-121.00		**0.00**	**- 14,928,611.46**	**- 15,092,899.57**	**168,470.54**	**- 4,182.43**	**164,288.11**
Total Derivative Offsets							
-121.00		**0.00**	**- 14,928,611.46**	**- 15,092,899.57**	**168,470.54**	**- 4,182.43**	**164,288.11**
Liabilities							
Expense accruals							
United States - USD							
INVESTMENT MANAGEMENT EXPENSE ACCRUAL SEDOL: 3879785							
0.00	0.0000000	- 15,185.99	0.00	0.00	0.00	0.00	0.00
Total USD		- 15,185.99	0.00	0.00	0.00	0.00	0.00
Total United States		- 15,185.99	0.00	0.00	0.00	0.00	0.00
Total Expense Accruals							
0.00		**- 15,185.99**	**0.00**	**0.00**	**0.00**	**0.00**	**0.00**

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Liabilities							
Obligation to return cash collateral hld							
United States - USD							
CCP DUE TO BARCLAYS SEDOL: 9AYQMCL							
- 4,751.17	1.0000000	0.00	- 4,751.17	- 4,751.17	0.00	0.00	0.00
Total USD		0.00	- 4,751.17	- 4,751.17	0.00	0.00	0.00
Total United States		0.00	- 4,751.17	- 4,751.17	0.00	0.00	0.00
Total Obligation to Return Cash Collateral Hld							
-4,751.17		**0.00**	**- 4,751.17**	**- 4,751.17**	**0.00**	**0.00**	**0.00**
Exchange cleared swap liabilities							
Mexico - MXN							
CME_IRS MSNYUS33 18/07/2029 MXN P 28DTIIE / R 7.45% 0WS031724-0WZ031 SEDOL: 9JXLTPL 0WZ031726							
- 15,390,000.00	0.0640860	- 3,723.29	- 50,611.50	0.00	- 50,611.50	0.00	- 50,611.50
CME_IRS MSNYUS33 20/07/2029 MXN P 28DTIIE / R 7.44% 0WS031849-0WZ031 SEDOL: 9JXNB4L 0WZ031841							
- 16,050,000.00	0.0646090	- 3,432.83	- 53,213.05	0.00	- 53,213.05	0.00	- 53,213.05
Total MXN		- 7,156.12	- 103,824.55	0.00	- 103,824.55	0.00	- 103,824.55

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Liabilities							
Exchange cleared swap liabilities							
Total Mexico		- 7,156.12	- 103,824.55	0.00	- 103,824.55	0.00	- 103,824.55
United States - USD							
CME_OIS MSNYUS33 02/15/2047 USD P 1.52% / R 1OSOFR 0WS053223-0WZ05322 SEDOL: 9L1DL5L 0WZ053225							
- 244,000.00	0.0000000	0.00	0.00	- 5,022.07	5,022.07	0.00	5,022.07
CME_OIS MSNYUS33 02/15/2047 USD P 1.729% / R 1OSOFR 0WS053009-0WZ05300 SEDOL: 9KZDMRL 0WZ053001							
- 330,000.00	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00
CME_OIS MSNYUS33 02/15/2048 USD P 2.6% / R 1DSOFR 0WS075341-0WZ07534 SEDOL: 9L8XWBL 0WZ075343							
- 569,000.00	0.0000000	0.00	- 0.01	0.00	- 0.01	0.00	- 0.01
CME_OIS MSNYUS33 02/15/2048 USD P 3.05% / R 1DSOFR 0WS075580-0WZ07558 SEDOL: 9L97C7L 0WZ075582							
- 418,000.00	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00
CME_OIS MSNYUS33 03/18/2032 USD P 2% / R 1OSOFR 0WS074104-0WZ07410 SEDOL: 9L5UE3L 0WZ074106							
- 402,000.00	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00
CME_OIS MSNYUS33 04/21/2052 USD P 2.5% / R 1OSOFR 0WS074468-0WZ07446 SEDOL: 9L6FZGL 0WZ074460							
- 280,000.00	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Liabilities							
Exchange cleared swap liabilities							
CME_OIS MSNYUS33 04/30/2029 USD P 3.27% / R 1DSOFR 0WS074948-0WZ07494 SEDOL: 9L8PJCL 0WZ074940							
- 1,174,000.00	0.0000000	0.00	- 0.01	- 6,430.11	6,430.10	0.00	6,430.10
CME_OIS MSNYUS33 05/15/2047 USD P 1.63% / R 1OSOFR 0WS069120-0WZ06912 SEDOL: 9L55FFL 0WZ069122							
- 550,000.00	0.0000000	0.00	- 0.01	0.00	- 0.01	0.00	- 0.01
CME_OIS MSNYUS33 06/30/2029 USD P 3.85% / R 1DSOFR 0WS075820-0WZ07582 SEDOL: 9L9HD6L 0WZ075822							
- 1,968,000.00	0.0114970	0.00	- 22,626.69	- 221.03	- 22,405.66	0.00	- 22,405.66
CME_OIS MSNYUS33 08/15/2047 USD P 1.65% / R 1OSOFR 0WS073262-0WZ07326 SEDOL: 9L5MBYL 0WZ073264							
- 880,000.00	0.0000000	0.00	- 0.01	0.00	- 0.01	0.00	- 0.01
ICE_CDX MSNYUS33 12/20/2027 SELL CDX.NA.HY.39 0WS075747-0WZ07574 SEDOL: 9L98K4L 0WS075747							
- 149,000.00	- 0.0058240	227.64	867.78	3,129.00	- 2,261.22	0.00	- 2,261.22
Total USD		227.64	- 21,758.95	- 8,544.21	- 13,214.74	0.00	- 13,214.74
Total United States		227.64	- 21,758.95	- 8,544.21	- 13,214.74	0.00	- 13,214.74
Total Exchange Cleared Swap Liabilities							
-38,404,000.00		**- 6,928.48**	**- 125,583.50**	**- 8,544.21**	**- 117,039.29**	**0.00**	**- 117,039.29**

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Liabilities							
Exchange cleared swap liabilities							
Total Liabilities							
-38,408,751.17		**- 22,114.47**	**- 130,334.67**	**- 13,295.38**	**- 117,039.29**	**0.00**	**- 117,039.29**
All Other							
Recoverable taxes							
AUD - Australian dollar	1.4746000	1,563.45	0.00	0.00	0.00	0.00	0.00
CHF - Swiss franc	0.9252000	47,883.01	0.00	0.00	0.00	0.00	0.00
DKK - Danish krone	6.9678500	35,368.88	0.00	0.00	0.00	0.00	0.00
EUR - Euro	0.9369875	166,696.07	0.00	0.00	0.00	0.00	0.00
SEK - Swedish krona	10.4195000	102.16	0.00	0.00	0.00	0.00	0.00

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
All Other							
Recoverable taxes							
USD - United States dollar	1.0000000	34,344.23	0.00	0.00	0.00	0.00	0.00
Total recoverable taxes - all currencies		285,957.80	0.00	0.00	0.00	0.00	0.00
Total recoverable taxes - all countries		285,957.80	0.00	0.00	0.00	0.00	0.00
Total Recoverable taxes							
0.00		**285,957.80**	**0.00**	**0.00**	**0.00**	**0.00**	**0.00**
Total All Other							
0.00		**285,957.80**	**0.00**	**0.00**	**0.00**	**0.00**	**0.00**
Cash and Cash Equivalents							
Short term bills and notes							
United States - USD							
FHLB DISC NT 02-28-2023 CUSIP: 313384CL1							
360,000.00	99.3146750	0.00	357,532.83	356,007.20	1,525.63	0.00	1,525.63

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Cash and Cash Equivalents							
Short term bills and notes							
UNITED STATES TREAS BILLS TBILL 04-11-2023 SEDOL: BPLL2D3							
980,000.00	98.8144720	0.00	968,381.83	965,746.45	2,635.38	0.00	2,635.38
UNITED STATES TREAS BILLS 0.00% DUE 03-28-2023 SEDOL: BP7LTF8							
570,000.00	99.0182510	0.00	564,404.03	561,709.67	2,694.36	0.00	2,694.36
UNITED STATES TREAS BILLS 04-18-2023 SEDOL: BQQ7211							
700,000.00	98.7045610	0.00	690,931.93	689,726.33	1,205.60	0.00	1,205.60
Total USD		0.00	2,581,250.62	2,573,189.65	8,060.97	0.00	8,060.97
Total United States		0.00	2,581,250.62	2,573,189.65	8,060.97	0.00	8,060.97
Total Short Term Bills and Notes							
2,610,000.00		**0.00**	**2,581,250.62**	**2,573,189.65**	**8,060.97**	**0.00**	**8,060.97**
Cash							
ARS - Argentine peso	177.1145000	0.00	36,405.92	93,260.23	0.00	- 56,854.31	- 56,854.31

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Cash and Cash Equivalents							
Cash							
AUD - Australian dollar	1.4746000	0.00	53,459.01	52,921.56	0.00	537.45	537.45
BRL - Brazilian real	5.2797500	0.00	1,454.96	1,424.74	0.00	30.22	30.22
CAD - Canadian dollar	1.3549500	0.00	1,333.71	1,327.44	0.00	6.27	6.27
CHF - Swiss franc	0.9252000	0.00	34,620.90	34,559.22	0.00	61.68	61.68
DKK - Danish krone	6.9678500	0.00	0.13	0.13	0.00	0.00	0.00
EUR - Euro	0.9369875	0.00	39,345.08	38,596.55	0.00	748.53	748.53
GBP - British pound sterling	0.8313242	0.00	22,176.27	22,310.35	0.00	- 134.08	- 134.08

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Cash and Cash Equivalents							
Cash							
HKD - Hong Kong dollar	7.8049500	0.00	71.48	71.60	0.00	- 0.12	- 0.12
HUF - Hungarian forint	375.2167000	0.00	0.00	0.00	0.00	0.00	0.00
IDR - Indonesian rupiah	15,567.5000000	0.00	88,750.31	89,905.08	0.00	- 1,154.77	- 1,154.77
JPY - Japanese yen	131.9450000	0.00	10,571.16	10,565.39	0.00	5.77	5.77
KRW - South Korean won	1,264.5000000	0.00	56,479.22	58,157.96	0.00	- 1,678.74	- 1,678.74
MXN - Mexican peso	19.4872500	0.00	104,795.80	103,503.46	0.00	1,292.34	1,292.34
PHP - Philippine peso	55.7275000	0.00	0.00	0.00	0.00	0.00	0.00

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Cash and Cash Equivalents							
Cash							
RUB - Russian ruble	73.0000000	0.00	211,247.79	238,932.15	0.00	- 27,684.36	- 27,684.36
SEK - Swedish krona	10.4195000	0.00	0.20	0.20	0.00	0.00	0.00
SGD - Singapore dollar	1.3412000	0.00	44,130.03	43,729.43	0.00	400.60	400.60
TWD - New Taiwan dollar	30.7355000	0.00	0.01	0.01	0.00	0.00	0.00
ZAR - South African rand	17.0150000	0.00	0.01	0.01	0.00	0.00	0.00
Total cash - all currencies		0.00	704,841.99	789,265.51	0.00	- 84,423.52	- 84,423.52
Total cash - all countries		0.00	704,841.99	789,265.51	0.00	- 84,423.52	- 84,423.52
USD - United States dollar	1.0000000	0.00	- 17,159.62	- 17,159.62	0.00	0.00	0.00

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Cash and Cash Equivalents							
Cash							
Total cash - all currencies		0.00	- 17,159.62	- 17,159.62	0.00	0.00	0.00
Total cash - all countries		0.00	- 17,159.62	- 17,159.62	0.00	0.00	0.00
Total Cash							
687,682.37		**0.00**	**687,682.37**	**772,105.89**	**0.00**	**- 84,423.52**	**- 84,423.52**
Invested cash							
USD - United States dollar	1.0000000	0.00	336,249.40	336,249.40	0.00	0.00	0.00
Total invested cash - all currencies		0.00	336,249.40	336,249.40	0.00	0.00	0.00
Total invested cash - all countries		0.00	336,249.40	336,249.40	0.00	0.00	0.00
Total Invested cash							
336,249.40		**0.00**	**336,249.40**	**336,249.40**	**0.00**	**0.00**	**0.00**

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Cash and Cash Equivalents							
Funds - short term investment							
United States - USD							
COLTV SHORT TERM INVT FD CUSIP: 66586U452							
0.00	1.0000000	25.09	0.00	0.00	0.00	0.00	0.00
MFO VANGUARD FEDERAL MONEY MARKET FUND CUSIP: 922906300							
207,559,073.33	1.0000000	682,751.56	207,559,073.33	207,559,079.85	- 6.52	0.00	- 6.52
NT COLLECTIVE SHORT TERM INVT FD CUSIP: 66586U452 V1034911301							
1,870,838.24	1.0000000	16,626.18	1,870,838.24	1,870,838.24	0.00	0.00	0.00
Total USD		699,402.83	209,429,911.57	209,429,918.09	- 6.52	0.00	- 6.52
Total United States		699,402.83	209,429,911.57	209,429,918.09	- 6.52	0.00	- 6.52
Total Funds - Short Term Investment							
209,429,911.57		**699,402.83**	**209,429,911.57**	**209,429,918.09**	**- 6.52**	**0.00**	**- 6.52**
Cash collateral due to/from ccp broker							
MXN - Mexican peso	19.4872500	0.00	100,917.44	99,614.64	0.00	1,302.80	1,302.80

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Cash and Cash Equivalents							
Cash collateral due to/from ccp broker							
USD - United States dollar	1.0000000	0.00	- 695,090.45	- 695,090.45	0.00	0.00	0.00
Total cash collateral due to/from ccp broker - all currencies		0.00	- 594,173.01	- 595,475.81	0.00	1,302.80	1,302.80
Total cash collateral due to/from ccp broker - all countries		0.00	- 594,173.01	- 595,475.81	0.00	1,302.80	1,302.80
Total Cash Collateral Due to/from CCP Broker							
-594,173.01		**0.00**	**- 594,173.01**	**- 595,475.81**	**0.00**	**1,302.80**	**1,302.80**
Total Cash and Cash Equivalents							
212,469,670.33		**699,402.83**	**212,440,920.95**	**212,515,987.22**	**8,054.45**	**- 83,120.72**	**- 75,066.27**
Adjustments To Cash							
Pending foreign exchange purchases							
AUD - Australian dollar	1.4746000	0.00	6,604,819.93	6,923,693.59	0.00	- 318,873.66	- 318,873.66

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Adjustments To Cash							
Pending foreign exchange purchases							
CAD - Canadian dollar	1.3549500	0.00	17,210,348.71	18,454,178.43	0.00	- 1,243,829.72	- 1,243,829.72
CHF - Swiss franc	0.9252000	0.00	22,582,991.89	22,726,042.48	0.00	- 143,050.59	- 143,050.59
DKK - Danish krone	6.9678500	0.00	3,910,489.78	4,175,195.65	0.00	- 264,705.87	- 264,705.87
EUR - Euro	0.9369875	0.00	22,763,918.99	24,596,185.91	0.00	- 1,832,266.92	- 1,832,266.92
GBP - British pound sterling	0.8313242	0.00	5,829,910.28	6,490,871.84	0.00	- 660,961.56	- 660,961.56
HKD - Hong Kong dollar	7.8049500	0.00	16,418.48	16,478.23	0.00	- 59.75	- 59.75
ILS - New Israeli shekel	3.5285000	0.00	435,652.16	486,429.28	0.00	- 50,777.12	- 50,777.12

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Adjustments To Cash							
Pending foreign exchange purchases							
INR - Indian rupee	82.7300000	0.00	57,935.31	58,175.01	0.00	- 239.70	- 239.70
JPY - Japanese yen	131.9450000	0.00	64,419,276.82	74,545,612.52	0.00	- 10,126,335.70	- 10,126,335.70
MXN - Mexican peso	19.4872500	0.00	593,505.51	585,363.20	0.00	8,142.31	8,142.31
NOK - Norwegian krone	9.8510000	0.00	5,154,773.91	5,700,700.78	0.00	- 545,926.87	- 545,926.87
NZD - New Zealand dollar	1.5811526	0.00	5,088,370.96	5,421,940.02	0.00	- 333,569.06	- 333,569.06
SEK - Swedish krona	10.4195000	0.00	943,496.54	1,072,823.44	0.00	- 129,326.90	- 129,326.90
SGD - Singapore dollar	1.3412000	0.00	706,295.50	705,761.99	0.00	533.51	533.51

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Adjustments To Cash							
Pending foreign exchange purchases							
USD - United States dollar	1.0000000	0.00	171,716,049.88	171,716,049.88	0.00	0.00	0.00
Total pending foreign exchange purchases - all currencies		0.00	328,034,254.65	343,675,502.25	0.00	- 15,641,247.60	- 15,641,247.60
Total pending foreign exchange purchases - all countries		0.00	328,034,254.65	343,675,502.25	0.00	- 15,641,247.60	- 15,641,247.60
Total Pending foreign exchange purchases							
0.00		**0.00**	**328,034,254.65**	**343,675,502.25**	**0.00**	**- 15,641,247.60**	**- 15,641,247.60**
Pending foreign exchange sales							
AUD - Australian dollar	1.4746000	0.00	- 6,604,819.93	- 6,923,693.59	0.00	318,873.66	318,873.66
CAD - Canadian dollar	1.3549500	0.00	- 17,210,348.71	- 18,454,178.43	0.00	1,243,829.72	1,243,829.72
CHF - Swiss franc	0.9252000	0.00	- 22,582,991.89	- 22,726,042.48	0.00	143,050.59	143,050.59

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Adjustments To Cash							
Pending foreign exchange sales							
DKK - Danish krone	6.9678500	0.00	- 3,910,489.78	- 4,175,195.65	0.00	264,705.87	264,705.87
EUR - Euro	0.9369875	0.00	- 22,922,956.07	- 24,737,649.23	0.00	1,814,693.16	1,814,693.16
GBP - British pound sterling	0.8313242	0.00	- 5,704,827.68	- 6,371,255.09	0.00	666,427.41	666,427.41
HKD - Hong Kong dollar	7.8049500	0.00	- 16,418.48	- 16,478.23	0.00	59.75	59.75
IDR - Indonesian rupiah	15,567.5000000	0.00	- 142,413.67	- 144,753.83	0.00	2,340.16	2,340.16
ILS - New Israeli shekel	3.5285000	0.00	- 435,652.16	- 486,429.28	0.00	50,777.12	50,777.12
JPY - Japanese yen	131.9450000	0.00	- 64,311,463.29	- 74,446,461.97	0.00	10,134,998.68	10,134,998.68

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Adjustments To Cash							
Pending foreign exchange sales							
MXN - Mexican peso	19.4872500	0.00	- 953,686.11	- 914,876.33	0.00	- 38,809.78	- 38,809.78
NOK - Norwegian krone	9.8510000	0.00	- 4,837,794.17	- 5,409,605.55	0.00	571,811.38	571,811.38
NZD - New Zealand dollar	1.5811526	0.00	- 5,088,370.96	- 5,421,940.02	0.00	333,569.06	333,569.06
SEK - Swedish krona	10.4195000	0.00	- 943,496.54	- 1,072,823.44	0.00	129,326.90	129,326.90
SGD - Singapore dollar	1.3412000	0.00	- 706,295.50	- 705,761.99	0.00	- 533.51	- 533.51
USD - United States dollar	1.0000000	0.00	- 171,668,357.14	- 171,668,357.14	0.00	0.00	0.00
Total pending foreign exchange sales - all currencies		0.00	- 328,040,382.08	- 343,675,502.25	0.00	15,635,120.17	15,635,120.17
Total pending foreign exchange sales - all countries		0.00	- 328,040,382.08	- 343,675,502.25	0.00	15,635,120.17	15,635,120.17

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Adjustments To Cash							
Pending foreign exchange sales							
Total Pending foreign exchange sales							
0.00		**0.00**	**- 328,040,382.08**	**- 343,675,502.25**	**0.00**	**15,635,120.17**	**15,635,120.17**
Pending trade purchases							
USD - United States dollar	1.0000000	0.00	- 10,735,461.28	- 10,735,461.28	0.00	0.00	0.00
Total pending trade purchases - all currencies		0.00	- 10,735,461.28	- 10,735,461.28	0.00	0.00	0.00
Total pending trade purchases - all countries		0.00	- 10,735,461.28	- 10,735,461.28	0.00	0.00	0.00
Total Pending trade purchases							
0.00		**0.00**	**- 10,735,461.28**	**- 10,735,461.28**	**0.00**	**0.00**	**0.00**
Pending trade sales							
USD - United States dollar	1.0000000	0.00	4,446,535.85	4,446,535.85	0.00	0.00	0.00
Total pending trade sales - all currencies		0.00	4,446,535.85	4,446,535.85	0.00	0.00	0.00

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Adjustments To Cash							
Pending trade sales							
Total pending trade sales - all countries		0.00	4,446,535.85	4,446,535.85	0.00	0.00	0.00
Total Pending trade sales							
0.00		**0.00**	**4,446,535.85**	**4,446,535.85**	**0.00**	**0.00**	**0.00**
Pending mark-to-markets receivable							
EUR - Euro	0.9369875	0.00	3,735.38	3,735.38	0.00	0.00	0.00
Total pending mark-to-markets receivable - all currencies		0.00	3,735.38	3,735.38	0.00	0.00	0.00
Total pending mark-to-markets receivable - all countries		0.00	3,735.38	3,735.38	0.00	0.00	0.00
Total Pending mark-to-markets receivable							
0.00		**0.00**	**3,735.38**	**3,735.38**	**0.00**	**0.00**	**0.00**
Pending mark-to-markets payable							
EUR - Euro	0.9369875	0.00	- 1,376.75	- 1,376.75	0.00	0.00	0.00

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Adjustments To Cash							
Pending mark-to-markets payable							
USD - United States dollar	1.0000000	0.00	- 41,968.75	- 41,968.75	0.00	0.00	0.00
Total pending mark-to-markets payable - all currencies		0.00	- 43,345.50	- 43,345.50	0.00	0.00	0.00
Total pending mark-to-markets payable - all countries		0.00	- 43,345.50	- 43,345.50	0.00	0.00	0.00
Total Pending mark-to-markets payable							
0.00		**0.00**	**- 43,345.50**	**- 43,345.50**	**0.00**	**0.00**	**0.00**
Total Adjustments To Cash							
0.00		**0.00**	**- 6,334,662.98**	**- 6,328,535.55**	**0.00**	**- 6,127.43**	**- 6,127.43**
Total			$2,426,626,755.32				
6,071,060,225.88		**1,676,357.91**		**1,839,925,987.90**	**589,921,271.38**	**- 387,822.66**	**589,533,448.72**

++ Informational Only Asset - an asset that is not held in the account but that is included in Northern Trust's reports at the client's request solely as a matter of convenience to the client. Custodial and other responsibilities for this asset rest solely with the client or another custodian. Northern Trust has no custodial or other responsibilities for this asset, and the asset is not an asset of any Northern Trust account for purposes of the applicable account agreement.

TE CONNECTIVITY RETIREMENT SAVINGS AND INVESTMENT PLAN
SCHEDULE H, LINE 4i—SCHEDULE OF ASSETS (HELD AT END OF YEAR)
EIN 23-0332575, PLAN 008
DECEMBER 31, 2022

See Attached

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
Russian Federation - RUB							
GAZPROM PJSC RUB5(RUB) SEDOL: B59L4L7							
301,440.00	162.7200000	0.00	671,922.15	1,054,713.74	- 377,397.56	- 5,394.03	- 382,791.59
LUKOIL PJSC SEDOL: B59SNS8							
9,893.00	4,072.5000000	96,721.01	551,907.43	680,503.34	- 132,869.24	4,273.33	- 128,595.91
MMC NORILSK NICKEL PJSC SEDOL: B5B1TX2							
854.00	15,300.0000000	12,278.86	178,989.04	180,418.48	17,816.41	- 19,245.85	- 1,429.44
ROSNEFT OIL CO RUB0.01(RUB) SEDOL: B59SS16							
58,719.00	364.0000000	0.00	292,790.63	416,938.65	- 138,271.89	14,123.87	- 124,148.02
SBERBANK OF RUSSIA SEDOL: 4767981							
175,770.00	141.2100000	0.00	340,006.60	608,686.64	- 265,832.53	- 2,847.51	- 268,680.04
Total RUB		108,999.87	2,035,615.85	2,941,260.85	- 896,554.81	- 9,090.19	- 905,645.00
Total Russian Federation		108,999.87	2,035,615.85	2,941,260.85	- 896,554.81	- 9,090.19	- 905,645.00

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
Spain - EUR							
LETS GOWEX SA EUR0.01 SEDOL: B9JHSH7							
1,627.00	7.9500000	0.00	13,804.51	46,100.79	- 21,786.54	- 10,509.74	- 32,296.28
Total EUR		0.00	13,804.51	46,100.79	- 21,786.54	- 10,509.74	- 32,296.28
Total Spain		0.00	13,804.51	46,100.79	- 21,786.54	- 10,509.74	- 32,296.28
Total Common Stock							
548,303.00		**108,999.87**	**2,049,420.36**	**2,987,361.64**	**- 918,341.35**	**- 19,599.93**	**- 937,941.28**
Funds - common stock							
International Region - USD							
MFO VANGUARD DEVELOPED MARKETS INDEX INSTL CUSIP: 921943882							
1,765,724.32	13.5300000	0.00	23,890,250.05	24,586,804.10	- 696,554.05	0.00	- 696,554.05
Total USD		0.00	23,890,250.05	24,586,804.10	- 696,554.05	0.00	- 696,554.05
Total International Region		0.00	23,890,250.05	24,586,804.10	- 696,554.05	0.00	- 696,554.05

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Funds - common stock							
United States - USD							
MFO ARROWSTREET INTL EQUITY ACWI EX US CL C CUSIP: 04281W846							
357,754.90	151.9076000	0.00	54,345,688.25	58,155,712.29	- 3,810,024.04	0.00	- 3,810,024.04
MFO BLACKROCK FDS ADVANTAGE SMALL CAP CORE FD K CUSIP: 09258N802							
2,997,926.05	14.3800000	0.00	43,110,176.60	44,093,444.88	- 983,268.28	0.00	- 983,268.28
MFO BLACKROCK MID CAPITALIZATION EQUITY INDEX NL FUNDM CUSIP: 09257F404							
917,803.48	28.5345000	0.00	26,189,063.40	23,025,410.53	3,163,652.87	0.00	3,163,652.87
MFO FIDELITY GROWTH COMPANY COMMINGLED POOL CLASS 2 CUSIP: 31617E711							
14,433,767.67	35.3500000	0.00	510,233,687.13	175,750,980.05	334,482,707.08	0.00	334,482,707.08
MFO VANGUARD TARGET RETIREMENT INCOME AND GROWTH TRUST I CUSIP: 92212B106							
9,132.78	18.0300000	0.00	164,664.02	165,786.59	- 1,122.57	0.00	- 1,122.57
MFO VANGUARD TARGET RETIREMENT 2020 TRUST I CUSIP: 92202V591							
2,452,278.58	62.3500000	0.00	152,899,569.46	127,046,549.86	25,853,019.60	0.00	25,853,019.60

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Funds - common stock							
MFO VANGUARD TARGET RETIREMENT 2025 TRUST 1 CUSIP: 92202V583							
832,057.18	63.9700000	0.00	53,226,697.80	53,517,032.40	- 290,334.60	0.00	- 290,334.60
MFO VANGUARD TARGET RETIREMENT 2030 TRUST I CUSIP: 92202V575							
4,218,439.15	65.5400000	0.00	276,476,501.89	227,201,495.92	49,275,005.97	0.00	49,275,005.97
MFO VANGUARD TARGET RETIREMENT 2035 TRUST 1 CUSIP: 92202V567							
504,311.44	68.2500000	0.00	34,419,255.78	34,601,001.68	- 181,745.90	0.00	- 181,745.90
MFO VANGUARD TARGET RETIREMENT 2040 TRUST I CUSIP: 92202V559							
1,863,771.96	71.6900000	0.00	133,613,811.81	109,597,303.10	24,016,508.71	0.00	24,016,508.71
MFO VANGUARD TARGET RETIREMENT 2045 TRUST 1 CUSIP: 92202V542							
266,822.72	73.2900000	0.00	19,555,437.15	19,347,514.26	207,922.89	0.00	207,922.89
MFO VANGUARD TARGET RETIREMENT 2050 TRUST I CUSIP: 92202V534							
832,320.88	73.8800000	0.00	61,491,866.61	51,390,699.35	10,101,167.26	0.00	10,101,167.26
MFO VANGUARD TARGET RETIREMENT 2055 TRUST 1 CUSIP: 92202V484							
137,052.78	90.1000000	0.00	12,348,455.48	12,378,021.69	- 29,566.21	0.00	- 29,566.21

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Funds - common stock							
MFO VANGUARD TARGET RETIREMENT 2060 TRUST 1 CUSIP: 92202V211							
290,321.70	47.3500000	0.00	13,746,732.50	13,016,932.38	729,800.12	0.00	729,800.12
MFO VANGUARD TARGET RETIREMENT 2065 TRUST I CUSIP: 92202V146							
186,408.86	29.1300000	0.00	5,430,090.09	5,661,472.14	- 231,382.05	0.00	- 231,382.05
MFO VANGUARD TARGET RETIREMENT 2070 TRUST I CUSIP: 92202M849							
10,605.80	17.7500000	0.00	188,252.95	184,854.85	3,398.10	0.00	3,398.10
MFO VANGUARD WINDSOR II FD ADMIRAL SHS CUSIP: 922018304							
2,334,357.94	66.1500000	0.00	154,417,777.73	148,252,347.95	6,165,429.78	0.00	6,165,429.78
MFO WELLINGTON CIT II MID CAP OPPORTUNITES S3 FUND CUSIP: 94966R428 94966R428							
4,298,681.96	17.2200000	0.00	74,023,303.35	68,961,985.05	5,061,318.30	0.00	5,061,318.30
MFOFIDELITY 500 INDEX-INST PREM CUSIP: 315911750							
2,569,132.04	133.1200000	0.00	342,002,857.16	191,716,037.96	150,286,819.20	0.00	150,286,819.20
NT COLLECTIVE RUSSELL 2000 INDEX FUND - DC -NON LENDING TIER THREE CUSIP: 66586W391							
51,633.29	282.2000000	0.00	14,570,914.44	16,011,165.18	- 1,440,250.74	0.00	- 1,440,250.74
Total USD		0.00	1,985,287,484.90	1,381,323,606.69	603,963,878.21	0.00	603,963,878.21

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Funds - common stock							
Total United States		0.00	1,985,287,484.90	1,381,323,606.69	603,963,878.21	0.00	603,963,878.21
Total Funds - Common Stock							
41,452,466.43		**0.00**	**2,009,177,734.95**	**1,405,910,410.79**	**603,267,324.16**	**0.00**	**603,267,324.16**
Total Equities							
42,000,769.43		**108,999.87**	**2,011,227,155.31**	**1,408,897,772.43**	**602,348,982.81**	**- 19,599.93**	**602,329,382.88**
Fixed Income							
Government bonds							
Argentina - USD							
ARGENTINA REP AMORTIZING STEP UP 0.125% 07-09-2030 CUSIP: 040114HS2							
128,975.00	26.8859780	308.11	34,676.19	66,423.79	- 31,747.60	0.00	- 31,747.60
Issue Date: 4 Sep 20 Rate: 0.5% Yield to Maturity: 36.5% Maturity Date: 9 Jul 30							
ARGENTINA REP BD 1.0% 07-09-2029 CUSIP: 040114HX1							
15,993.00	26.5608700	76.41	4,247.88	8,716.59	- 4,468.71	0.00	- 4,468.71
Issue Date: 4 Sep 20 Rate: 1% Yield to Maturity: 39.176% Maturity Date: 9 Jul 29							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government bonds							
ARGENTINA REP DUE 07-09-2041 REG CUSIP: 040114HV5							
230,000.00	28.1975740	3,846.11	64,854.42	102,927.30	- 38,072.88	0.00	- 38,072.88
Issue Date: 4 Sep 20 Rate: 3.5% Yield to Maturity: 21.237% Maturity Date: 9 Jul 41							
ARGENTINA REP STEP UP DUE 07-09-2035 CUSIP: 040114HT0							
94,124.00	25.3493480	674.56	23,859.82	43,532.46	- 19,672.64	0.00	- 19,672.64
Issue Date: 4 Sep 20 Rate: 1.5% Yield to Maturity: 24.608% Maturity Date: 9 Jul 35							
Total USD		4,905.19	127,638.31	221,600.14	- 93,961.83	0.00	- 93,961.83
Total Argentina		4,905.19	127,638.31	221,600.14	- 93,961.83	0.00	- 93,961.83
Brazil - USD							
BRAZIL FEDERATIVE REP GLOBAL BD 5 T BOND 01-27-2045 CUSIP: 105756BW9							
200,000.00	74.0817800	4,277.78	148,163.56	163,250.00	- 15,086.44	0.00	- 15,086.44
Issue Date: 1 Aug 14 Rate: 5% Yield to Maturity: 7.4% Maturity Date: 27 Jan 45							
BRAZIL FEDERATIVE REP GLOBAL NT 5.625% DUE 01-07-2041 REG SEDOL: B7YZ7Z3							
110,000.00	84.5502450	2,990.63	93,005.27	101,978.87	- 8,973.60	0.00	- 8,973.60
Issue Date: 7 Oct 09 Rate: 5.625% Yield to Maturity: 7.165% Maturity Date: 7 Jan 41							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government bonds							
Total USD		7,268.41	241,168.83	265,228.87	- 24,060.04	0.00	- 24,060.04
Total Brazil		7,268.41	241,168.83	265,228.87	- 24,060.04	0.00	- 24,060.04
Indonesia - IDR							
INDONESIA(REP OF) 8.25% SNR 15/05/2029 IDR SEDOL: BF4Y9X8							
5,621,000,000.00	107.7807670	3,406.75	389,166.98	425,471.94	3,180.21	- 39,485.17	- 36,304.96
Issue Date: 15 May 18 Rate: 8.25% Yield to Maturity: 6.726% Maturity Date: 15 May 29							
Total IDR		3,406.75	389,166.98	425,471.94	3,180.21	- 39,485.17	- 36,304.96
Indonesia - USD							
REPUBLIC OF INDONESIA 4.35% 01-11-2048 CUSIP: 455780CE4							
220,000.00	85.8784000	4,519.17	188,932.48	218,165.20	- 29,232.72	0.00	- 29,232.72
Issue Date: 11 Dec 17 Rate: 4.35% Yield to Maturity: 5.383% Maturity Date: 11 Jan 48							
Total USD		4,519.17	188,932.48	218,165.20	- 29,232.72	0.00	- 29,232.72
Total Indonesia		7,925.92	578,099.46	643,637.14	- 26,052.51	- 39,485.17	- 65,537.68

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government bonds							
Mexico - MXN							
MEXICO(UNITED MEXICAN STATES) 10% 05/12/24 SEDOL: B05QN14							
7,730,000.00	100.3100610	2,313.91	397,899.53	652,965.57	- 118,398.64	- 136,667.40	- 255,066.04
Issue Date: 30 Dec 04 Rate: 10% Yield to Maturity: 9.811% Maturity Date: 5 Dec 24							
MEXICO(UTD MEX ST) 7.75% GTD SNR 23/11/34 MXN SEDOL: BLT1SS4							
9,480,000.00	90.4210000	2,199.26	439,872.78	446,658.06	- 11,625.42	4,840.14	- 6,785.28
Issue Date: 19 Dec 13 Rate: 7.75% Yield to Maturity: 9.081% Maturity Date: 23 Nov 34							
MEXICO(UTD MEX ST) 8.5% GTD SNR 31/05/2029 MXN SEDOL: B4XH544							
9,030,000.00	97.3310000	2,516.41	451,012.29	506,331.44	- 56,262.70	943.55	- 55,319.15
Issue Date: 24 Dec 08 Rate: 8.5% Yield to Maturity: 9.054% Maturity Date: 31 May 29							
MEXICO(UTD MEX ST) 8% GTD SNR 07/11/47 MXN100 SEDOL: BDH3PR4							
7,850,000.00	89.2540000	2,058.90	359,539.65	444,118.51	- 77,785.29	- 6,793.57	- 84,578.86
Issue Date: 23 Feb 17 Rate: 8% Yield to Maturity: 9.095% Maturity Date: 7 Nov 47							
Total MXN		9,088.48	1,648,324.25	2,050,073.58	- 264,072.05	- 137,677.28	- 401,749.33

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government bonds							
Mexico - USD							
UNITED MEXICAN STS 3.5% DUE 02-12-2034 REG CUSIP: 91087BAR1							
200,000.00	80.1311950	2,702.78	160,262.39	198,912.00	- 38,649.61	0.00	- 38,649.61
Issue Date: 12 Jan 22 Rate: 3.5% Call Date: 12 Nov 33 Call Price: 100.00 Yield to Maturity: 5.97% Maturity Date: 12 Feb 34							
UTD MEXICAN STS TRANCHE # TR 00026 4.75 DUE 03-08-2044 CUSIP: 91086QBB3							
20,000.00	80.6024500	298.19	16,120.49	20,950.00	- 4,829.51	0.00	- 4,829.51
Issue Date: 8 Mar 12 Rate: 4.75% Yield to Maturity: 6.439% Maturity Date: 8 Mar 44							
Total USD		3,000.97	176,382.88	219,862.00	- 43,479.12	0.00	- 43,479.12
Total Mexico		12,089.45	1,824,707.13	2,269,935.58	- 307,551.17	- 137,677.28	- 445,228.45
Peru - USD							
PERU REP US$ GLOBAL BD 5.625% DUE 11-18-2050 REG SEDOL: B84L725							
40,000.00	98.7542750	268.75	39,501.71	44,972.00	- 5,470.29	0.00	- 5,470.29
Issue Date: 18 Nov 10 Rate: 5.625% Yield to Maturity: 5.714% Maturity Date: 18 Nov 50							
Total USD		268.75	39,501.71	44,972.00	- 5,470.29	0.00	- 5,470.29

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government bonds							
Total Peru		268.75	39,501.71	44,972.00	- 5,470.29	0.00	- 5,470.29
Russian Federation - RUB							
RUSSIAN FEDERATION 6.9% SNR 23/05/2029 RUB1000 SEDOL: BFX1TW9							
19,748,000.00	31.0000000	0.00	83,861.37	305,403.26	- 189,929.05	- 31,612.84	- 221,541.89
Issue Date: 21 Feb 18 Yield to Maturity: 33.944% Maturity Date: 23 May 29							
RUSSIAN FEDERATION 7.25% SNR 10/05/34 RUB1000 SEDOL: BYWR3W9							
1,080,000.00	31.0000000	0.00	4,586.30	16,833.17	- 10,015.89	- 2,230.98	- 12,246.87
Issue Date: 21 Feb 18 Rate: 7.25% Yield to Maturity: 26.941% Maturity Date: 10 May 34							
RUSSIAN FEDERATION 7.65% SNR 10/04/30 RUB1000 SEDOL: BJLSQR4							
16,390,000.00	31.0000000	0.00	69,601.37	266,877.05	- 160,289.92	- 36,985.76	- 197,275.68
Issue Date: 24 Apr 19 Yield to Maturity: 33.375% Maturity Date: 10 Apr 30							
RUSSIAN FEDERATION 7.7% SNR 16/03/2039 RUB1000 SEDOL: BJXXZL4							
14,100,000.00	31.0000000	0.00	59,876.71	248,403.71	- 157,459.52	- 31,067.48	- 188,527.00
Issue Date: 5 Jun 19 Rate: 7.7% Yield to Maturity: 25.92% Maturity Date: 16 Mar 39							
Total RUB		0.00	217,925.75	837,517.19	- 517,694.38	- 101,897.06	- 619,591.44

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government bonds							
Total Russian Federation		0.00	217,925.75	837,517.19	- 517,694.38	- 101,897.06	- 619,591.44
United States - USD							
UNITED STATES OF AMER TREAS BONDS 3% DUE08-15-2052 SEDOL: BQHM4F3							
190,000.00	83.1562530	2,137.50	157,996.88	172,101.90	- 14,105.02	0.00	- 14,105.02
Issue Date: 15 Aug 22 Rate: 3% Yield to Maturity: 3.972% Maturity Date: 15 Aug 52							
UNITED STATES OF AMER TREAS BONDS 4.0% 11-15-2042 SEDOL: BL56GP6							
400,000.00	98.5468750	2,076.25	394,187.50	398,500.33	- 4,312.83	0.00	- 4,312.83
Issue Date: 15 Nov 22 Rate: 4% Yield to Maturity: 4.107% Maturity Date: 15 Nov 42							
UNITED STATES OF AMER TREAS NOTES DTD 10/31/2022 4.125% 10-31-2027 SEDOL: BNTVWV9							
10,000.00	100.5313000	69.51	10,053.13	9,937.89	115.24	0.00	115.24
Issue Date: 31 Oct 22 Rate: 4.125% Yield to Maturity: 4.002% Maturity Date: 31 Oct 27							
UNITED STATES OF AMER TREAS NOTES 2.875%DUE 05-15-2032 REG SEDOL: BPSLLY0							
10,000.00	92.4844000	36.53	9,248.44	9,573.05	- 324.61	0.00	- 324.61
Issue Date: 15 May 22 Rate: 2.875% Yield to Maturity: 3.836% Maturity Date: 15 May 32							
UNITED STATES OF AMER TREAS NOTES 3.5% 09-15-2025 SEDOL: BNHSXS6							
10,000.00	98.0820000	103.45	9,808.20	9,769.53	38.67	0.00	38.67
Issue Date: 15 Sep 22 Rate: 3.5% Yield to Maturity: 4.255% Maturity Date: 15 Sep 25							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government bonds							
UNITED STATES OF AMER TREAS NOTES 4.125% 09-30-2027 SEDOL: BN6ML41							
140,000.00	100.5351570	1,459.62	140,749.22	139,748.44	1,000.78	0.00	1,000.78
Issue Date: 30 Sep 22 Rate: 4.125% Yield to Maturity: 3.999% Maturity Date: 30 Sep 27							
UNITED STATES TREAS BDS DTD 00271 1.125%DUE 08-15-2040 SEDOL: BKVKF47							
1,390,000.00	62.5781250	5,864.06	869,835.94	1,331,141.94	- 461,306.00	0.00	- 461,306.00
Issue Date: 15 Aug 20 Rate: 1.125% Yield to Maturity: 4.142% Maturity Date: 15 Aug 40							
UNITED STATES TREAS BDS DTD 08/15/2020 1.375% 08-15-2050 SEDOL: BMDNWD6							
20,000.00	56.1445500	103.13	11,228.91	18,762.54	- 7,533.63	0.00	- 7,533.63
Issue Date: 15 Aug 20 Rate: 1.375% Yield to Maturity: 4.017% Maturity Date: 15 Aug 50							
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052 SEDOL: BQXS7C3							
10,000.00	101.0313000	50.83	10,103.13	10,859.31	- 756.18	0.00	- 756.18
Issue Date: 15 Nov 22 Rate: 4% Yield to Maturity: 3.94% Maturity Date: 15 Nov 52							
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG SEDOL: BLDBLR0							
20,000.00	68.9414000	131.25	13,788.28	19,646.88	- 5,858.60	0.00	- 5,858.60
Issue Date: 15 Aug 21 Rate: 1.75% Yield to Maturity: 4.162% Maturity Date: 15 Aug 41							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government bonds							
UNITED STATES TREAS BDS 1.875% DUE 02-15-2051 REG SEDOL: BM9WFN8							
130,000.00	64.1835920	914.06	83,438.67	126,607.33	- 43,168.66	0.00	- 43,168.66
Issue Date: 15 Feb 21 Rate: 1.875% Yield to Maturity: 4.01% Maturity Date: 15 Feb 51							
UNITED STATES TREAS BDS 1.875% 11-15-2051 SEDOL: BMCNFZ0							
45,000.00	63.9765560	107.22	28,789.45	40,985.61	- 12,196.16	0.00	- 12,196.16
Issue Date: 15 Nov 21 Rate: 1.875% Yield to Maturity: 3.986% Maturity Date: 15 Nov 51							
UNITED STATES TREAS BDS 15/05/2042 3.25%DUE 05-15-2042 REG SEDOL: BMDPZG6							
110,000.00	88.2656270	454.28	97,092.19	110,326.56	- 13,234.37	0.00	- 13,234.37
Issue Date: 15 May 22 Rate: 3.25% Yield to Maturity: 4.136% Maturity Date: 15 May 42							
UNITED STATES TREAS BDS 2.25% 05-15-2041 REG SEDOL: BMCXZ94							
40,000.00	75.7109500	114.36	30,284.38	40,880.47	- 10,596.09	0.00	- 10,596.09
Issue Date: 15 May 21 Rate: 2.25% Yield to Maturity: 4.152% Maturity Date: 15 May 41							
UNITED STATES TREAS BDS 2.25% DUE 05-15-2051 REG SEDOL: BMHV4V8							
30,000.00	72.4218670	90.54	21,726.56	30,516.74	- 8,790.18	0.00	- 8,790.18
Issue Date: 15 May 21 Rate: 2.375% Yield to Maturity: 4.011% Maturity Date: 15 May 51							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government bonds							
UNITED STATES TREAS BDS 3.625 DUE 08-15-2043 SEDOL: BCZQWC2							
60,000.00	92.5586000	815.63	55,535.16	62,718.75	- 7,183.59	0.00	- 7,183.59
Issue Date: 15 Aug 13 Rate: 3.625% Yield to Maturity: 4.166% Maturity Date: 15 Aug 43							
UNITED STATES TREAS NTS DTD 10/31/2022 4% 10-31-2029 SEDOL: BNTVWS6							
240,000.00	100.2656250	1,617.68	240,637.50	239,608.13	1,029.37	0.00	1,029.37
Issue Date: 31 Oct 22 Rate: 4% Yield to Maturity: 3.954% Maturity Date: 31 Oct 29							
UNITED STS TREAS NTS 0.25% 11-15-2023 SEDOL: BN7JWS2							
10,000.00	96.1563000	3.18	9,615.63	10,010.16	- 394.53	0.00	- 394.53
Issue Date: 15 Nov 20 Rate: 0.25% Yield to Maturity: 4.784% Maturity Date: 15 Nov 23							
Total USD		16,149.08	2,194,119.17	2,781,695.56	- 587,576.39	0.00	- 587,576.39
Total United States		16,149.08	2,194,119.17	2,781,695.56	- 587,576.39	0.00	- 587,576.39
Total Government Bonds							
5,710,532,092.00		**48,606.80**	**5,223,160.36**	**7,064,586.48**	**- 1,562,366.61**	**- 279,059.51**	**- 1,841,426.12**

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government agencies							
Mexico - USD							
PEMEX PROJ FDG MASTER TR GTD BD 6.625% DUE 06-15-2035 REG SEDOL: B7GPR51							
10,000.00	72.5901000	29.44	7,259.01	10,912.67	- 3,653.66	0.00	- 3,653.66
Issue Date: 15 Dec 05 Rate: 6.625% Yield to Maturity: 10.647% Maturity Date: 15 Jun 35							
PETROLEOS MEXICANOS GTD 6.875% DUE 08-04-2026 REG CUSIP: 71654QCB6							
60,000.00	94.4525500	1,684.38	56,671.53	59,889.00	- 3,217.47	0.00	- 3,217.47
Issue Date: 4 Aug 16 Rate: 6.875% Yield to Maturity: 8.963% Maturity Date: 4 Aug 26							
PETROLEOS MEXICANOS 6.375% 01-23-2045 CUSIP: 71654QBR2							
10,000.00	61.9627000	279.79	6,196.27	9,925.20	- 3,728.93	0.00	- 3,728.93
Issue Date: 23 Jul 14 Rate: 6.375% Yield to Maturity: 10.989% Maturity Date: 23 Jan 45							
Total USD		1,993.61	70,126.81	80,726.87	- 10,600.06	0.00	- 10,600.06
Total Mexico		1,993.61	70,126.81	80,726.87	- 10,600.06	0.00	- 10,600.06
United States - USD							
SMALL BUSINESS ADMIN GTD DEV PARTN SER 2019-25G CL 1 2.69% FIXED 07-01-2044 CUSIP: 83162CC68							
22,557.55	87.6102240	303.40	19,762.72	22,557.55	- 2,794.83	0.00	- 2,794.83
Issue Date: 17 Jul 19 Rate: 2.69% Yield to Maturity: 4.065% Maturity Date: 1 Jul 44							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government agencies							
SMALL BUSINESS ADMIN GTD SER 2019-20D CL 1 2.98% 04-01-2039 SEDOL: BK6NXF8							
21,292.46	92.2071010	158.63	19,633.16	21,292.46	- 1,659.30	0.00	- 1,659.30
Issue Date: 17 Apr 19 Rate: 2.98% Yield to Maturity: 4.043% Maturity Date: 1 Apr 39							
Total USD		462.03	39,395.88	43,850.01	- 4,454.13	0.00	- 4,454.13
Total United States		462.03	39,395.88	43,850.01	- 4,454.13	0.00	- 4,454.13
Total Government Agencies							
123,850.01		**2,455.64**	**109,522.69**	**124,576.88**	**- 15,054.19**	**0.00**	**- 15,054.19**
Corporate bonds							
Australia - USD							
BHP BILLITON FIN 5% DUE 09-30-2043 SEDOL: BFD3PF0							
10,000.00	97.5198000	126.39	9,751.98	9,998.50	- 246.52	0.00	- 246.52
Issue Date: 30 Sep 13 Rate: 5% Yield to Maturity: 5.196% Maturity Date: 30 Sep 43							
GLENCORE FDG LLC 4% DUE 03-27-2027 SEDOL: BYQ47H9							
120,000.00	94.5106500	1,253.33	113,412.78	118,725.32	- 5,312.54	0.00	- 5,312.54
Issue Date: 27 Mar 17 Rate: 4% Call Date: 27 Dec 26 Call Price: 100.00 Yield to Maturity: 5.465% Maturity Date: 27 Mar 27							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
PVTPL COMMONWEALTH BANK AUST 3.9% 07-12-2047 SEDOL: BF550C6							
10,000.00	82.3592000	183.08	8,235.92	9,963.10	- 1,727.18	0.00	- 1,727.18
Issue Date: 12 Jul 17 Rate: 3.9% Yield to Maturity: 5.178% Maturity Date: 12 Jul 47							
PVTPL1 GLENCORE FDG LLC GTD 4.125% DUE 05-30-2023 BEO SEDOL: BB18C25							
10,000.00	99.4800000	35.52	9,948.00	10,290.50	- 342.50	0.00	- 342.50
Rate: 4.125% Yield to Maturity: 5.397% Maturity Date: 30 May 23							
Total USD		1,598.32	141,348.68	148,977.42	- 7,628.74	0.00	- 7,628.74
Total Australia		1,598.32	141,348.68	148,977.42	- 7,628.74	0.00	- 7,628.74
Belgium - USD							
ANHEUSER BUSCH INBEV WOR 5.55% 01-23-2049 SEDOL: BJ555R4							
10,000.00	99.7861000	243.58	9,978.61	11,979.90	- 2,001.29	0.00	- 2,001.29
Issue Date: 23 Jan 19 Rate: 5.55% Call Date: 23 Jul 48 Call Price: 100.00 Yield to Maturity: 5.565% Maturity Date: 23 Jan 49							
ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046 SEDOL: BJXS2M9							
150,000.00	91.6535130	3,062.50	137,480.27	149,747.54	- 12,267.27	0.00	- 12,267.27
Issue Date: 1 Feb 19 Rate: 4.9% Call Date: 1 Aug 45 Call Price: 100.00 Yield to Maturity: 5.545% Maturity Date: 1 Feb 46							

Asset Detail - Base Currency

Description/Asset ID / Investment Mgr ID / Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	Translation	Total
Fixed Income							
Corporate bonds							
ANHEUSER-BUSCH FIXED 4.35% DUE 06-01-2040 SEDOL: BM8GDK4							
50,000.00	88.2999000	181.25	44,149.95	49,968.50	- 5,818.55	0.00	- 5,818.55
Issue Date: 3 Apr 20 Rate: 4.35% Call Date: 1 Dec 39 Call Price: 100.00 Yield to Maturity: 5.394% Maturity Date: 1 Jun 40							
ANHEUSER-BUSCH 3.5% DUE 06-01-2030 SEDOL: BM8GDL5							
20,000.00	91.3018500	58.33	18,260.37	19,958.00	- 1,697.63	0.00	- 1,697.63
Issue Date: 3 Apr 20 Rate: 3.5% Call Date: 1 Mar 30 Call Price: 100.00 Yield to Maturity: 4.912% Maturity Date: 1 Jun 30							
ANHEUSER-BUSCH 4.6% DUE 04-15-2048 SEDOL: BDZ78X5							
8,000.00	87.5920000	77.69	7,007.36	8,670.32	- 1,662.96	0.00	- 1,662.96
Issue Date: 4 Apr 18 Rate: 4.6% Call Date: 15 Oct 47 Call Price: 100.00 Yield to Maturity: 5.515% Maturity Date: 15 Apr 48							
Total USD		3,623.35	216,876.56	240,324.26	- 23,447.70	0.00	- 23,447.70
Total Belgium		3,623.35	216,876.56	240,324.26	- 23,447.70	0.00	- 23,447.70
Brazil - USD							
PETROBRAS GLOBAL FINANCE BNDS 6.85% DUE 06-05-2115 REG SEDOL: BZ0C914							
80,000.00	84.1264880	395.78	67,301.19	64,856.00	2,445.19	0.00	2,445.19
Issue Date: 5 Jun 15 Rate: 6.85% Yield to Maturity: 8.142% Maturity Date: 5 Jun 15							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
SUZANO AUSTRIA GMBH 3.125% 01-15-2032 SEDOL: BND7ML3							
20,000.00	77.9671000	288.19	15,593.42	19,725.40	- 4,131.98	0.00	- 4,131.98
Issue Date: 1 Jul 21 Rate: 3.125% Call Date: 15 Oct 31 Call Price: 100.00 Yield to Maturity: 6.367% Maturity Date: 15 Jan 32							
SUZANO AUSTRIA GMBH 3.75% DUE 01-15-2031BEO SEDOL: BLF7RQ7							
90,000.00	83.9321890	1,556.25	75,538.97	93,381.10	- 17,842.13	0.00	- 17,842.13
Issue Date: 14 Sep 20 Rate: 3.75% Call Date: 15 Oct 30 Call Price: 100.00 Yield to Maturity: 6.467% Maturity Date: 15 Jan 31							
VALE OVERSEAS LTD 6.875% DUE 11-21-2036 SEDOL: B1HMKF0							
96,000.00	105.5683020	733.33	101,345.57	105,249.09	- 3,903.52	0.00	- 3,903.52
Issue Date: 21 Nov 06 Rate: 6.875% Yield to Maturity: 6.267% Maturity Date: 21 Nov 36							
Total USD		2,973.55	259,779.15	283,211.59	- 23,432.44	0.00	- 23,432.44
Total Brazil		2,973.55	259,779.15	283,211.59	- 23,432.44	0.00	- 23,432.44
Canada - USD							
APACHE FIN CDA 7.75% DUE 12-15-2029 SEDOL: 2528997							
10,000.00	104.5552000	34.44	10,455.52	12,625.00	- 2,169.48	0.00	- 2,169.48
Issue Date: 13 Dec 99 Rate: 7.75% Yield to Maturity: 6.913% Maturity Date: 15 Dec 29							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
BANK MONTREAL MEDIUM TERM SR NTS 1.85% 05-01-2025 CUSIP: 06367WB85							
70,000.00	93.3327710	215.83	65,332.94	69,946.80	- 4,613.86	0.00	- 4,613.86
Issue Date: 27 Apr 20 Rate: 1.85% Yield to Maturity: 4.904% Maturity Date: 1 May 25							
BANK MONTREAL QUE 3.803% 12-15-2032 CUSIP: 06368BGS1							
10,000.00	88.1958000	16.90	8,819.58	9,308.20	- 488.62	0.00	- 488.62
Issue Date: 12 Dec 17 Rate: 3.803% Call Date: 15 Dec 27 Call Price: 100.00 Yield to Maturity: 5.347% Maturity Date: 15 Dec 32							
BANK NOVA SCOTIA B C 1.3% DUE 06-11-2025BEO CUSIP: 064159VL7							
40,000.00	91.6951250	28.89	36,678.05	39,911.20	- 3,233.15	0.00	- 3,233.15
Issue Date: 11 Jun 20 Rate: 1.3% Yield to Maturity: 4.944% Maturity Date: 11 Jun 25							
BARRICK N AMER FIN 5.7% DUE 05-30-2041 SEDOL: B4TYCN7							
30,000.00	100.9672000	147.25	30,290.16	32,833.20	- 2,543.04	0.00	- 2,543.04
Issue Date: 1 Jun 11 Rate: 5.7% Yield to Maturity: 5.614% Maturity Date: 30 May 41							
BARRICK N AMER FIN 5.75% DUE 05-01-2043 SEDOL: BCRWZ96							
30,000.00	101.6275330	287.50	30,488.26	35,716.50	- 5,228.24	0.00	- 5,228.24
Issue Date: 2 May 13 Rate: 5.75% Yield to Maturity: 5.614% Maturity Date: 1 May 43							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
PVTPL BAUSCH HEALTH COS INC FIXED 7.25% 05-30-2029 CUSIP: 071734AF4							
10,000.00	48.2800000	62.43	4,828.00	10,975.00	- 6,147.00	0.00	- 6,147.00
Issue Date: 23 May 19 Rate: 7.25% Call Date: 30 May 24 Call Price: 103.62 Yield to Maturity: 23.076% Maturity Date: 30 May 29							
PVTPL GFL ENVIRONMENTAL INC SR SECD NT 144A 4.25% DUE 06-01-2025/04-29-2020 BEOCUSIP: 36168QAJ3							
20,000.00	95.5024000	70.83	19,100.48	20,000.00	- 899.52	0.00	- 899.52
Issue Date: 29 Apr 20 Rate: 4.25% Call Date: 1 Jun 24 Call Price: 100.00 Yield to Maturity: 6.28% Maturity Date: 1 Jun 25							
PVTPL MEG ENERGY CORP 5.875% DUE 02-01-2029/02-02-2021 BEO CUSIP: 552704AF5							
10,000.00	94.3025000	244.79	9,430.25	10,000.00	- 569.75	0.00	- 569.75
Issue Date: 2 Feb 21 Rate: 5.875% Call Date: 1 Feb 24 Call Price: 102.93 Yield to Maturity: 7.04% Maturity Date: 1 Feb 29							
PVTPL 1011778 B C UNLIMITED LIAB CO/NEW 3.5% DUE 02-15-2029/11-09-2020 BEO CUSIP: 68245XAP4							
10,000.00	85.7814000	132.22	8,578.14	10,000.00	- 1,421.86	0.00	- 1,421.86
Issue Date: 9 Nov 20 Rate: 3.5% Call Date: 15 Feb 24 Call Price: 100.00 Yield to Maturity: 6.336% Maturity Date: 15 Feb 29							
PVTPL 1011778 B C UNLIMITED LIABILITY CO 3.875% DUE 01-15-2028 CUSIP: 68245XAH2							
10,000.00	89.4545000	114.10	8,945.45	10,025.00	- 1,079.55	0.00	- 1,079.55
Issue Date: 24 Sep 19 Rate: 3.875% Call Date: 15 Sep 24 Call Price: 100.00 Yield to Maturity: 6.351% Maturity Date: 15 Jan 28							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
ROYAL BK CDA GLOBAL MEDIUM TERM SR BK NT1.15% DUE 06-10-2025 SEDOL: BMGDBY7							
40,000.00	91.6069250	26.83	36,642.77	39,860.80	- 3,218.03	0.00	- 3,218.03
Issue Date: 10 Jun 20 Rate: 1.15% Yield to Maturity: 4.831% Maturity Date: 10 Jun 25							
TORONTO DOMINION BK 4.456% 06-08-2032 CUSIP: 89115A2E1							
70,000.00	95.2914570	199.28	66,704.02	70,226.60	- 3,522.58	0.00	- 3,522.58
Issue Date: 8 Jun 22 Rate: 4.456% Yield to Maturity: 5.09% Maturity Date: 8 Jun 32							
Total USD		1,581.29	336,293.62	371,428.30	- 35,134.68	0.00	- 35,134.68
Total Canada		1,581.29	336,293.62	371,428.30	- 35,134.68	0.00	- 35,134.68
China - USD							
NXP B V / NXP FDG LLC / NXP USA INC SR NT 2.7% 05-01-2025 CUSIP: 62954HAW8							
30,000.00	94.1945000	135.00	28,258.35	30,220.70	- 1,962.35	0.00	- 1,962.35
Issue Date: 1 May 22 Rate: 2.7% Call Date: 1 Apr 25 Call Price: 100.00 Yield to Maturity: 5.376% Maturity Date: 1 May 25							
PROSUS N V NT 144A 3.061% 07-13-2031 CUSIP: 74365PAF5							
200,000.00	77.3732750	2,856.93	154,746.55	200,000.00	- 45,253.45	0.00	- 45,253.45
Issue Date: 13 Jul 21 Rate: 3.061% Call Date: 13 Apr 31 Call Price: 100.00 Yield to Maturity: 6.565% Maturity Date: 13 Jul 31							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
SINOPEC GROUP 4.375% DUE 04-10-2024 CUSIP: 82937WAE5							
200,000.00	99.2560950	1,968.75	198,512.19	199,534.00	- 1,021.81	0.00	- 1,021.81
Issue Date: 10 Apr 14 Rate: 4.375% Yield to Maturity: 4.977% Maturity Date: 10 Apr 24							
Total USD		4,960.68	381,517.09	429,754.70	- 48,237.61	0.00	- 48,237.61
Total China		4,960.68	381,517.09	429,754.70	- 48,237.61	0.00	- 48,237.61
Colombia - USD							
ECOPETROL S A 5.875% DUE 05-28-2045 SEDOL: BMQXLW5							
230,000.00	69.6459350	1,238.65	160,185.65	213,836.00	- 53,650.35	0.00	- 53,650.35
Issue Date: 28 May 14 Rate: 5.875% Yield to Maturity: 9.062% Maturity Date: 28 May 45							
Total USD		1,238.65	160,185.65	213,836.00	- 53,650.35	0.00	- 53,650.35
Total Colombia		1,238.65	160,185.65	213,836.00	- 53,650.35	0.00	- 53,650.35

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
Denmark - USD							
PVTPL DANSKE BK A/S MEDIUM TERM NTS BOOKENTRY 1.226% DUE 06-22-2024/06-22-2023 CUSIP: 23636AAW1							
200,000.00	93.3930650	61.30	186,786.13	200,000.00	- 13,213.87	0.00	- 13,213.87
Issue Date: 22 Jun 20 Rate: 1.226% Yield to Maturity: 5.962% Maturity Date: 22 Jun 24							
Total USD		61.30	186,786.13	200,000.00	- 13,213.87	0.00	- 13,213.87
Total Denmark		61.30	186,786.13	200,000.00	- 13,213.87	0.00	- 13,213.87
France - USD							
ARCELORMITTAL STEP CPN 7% DUE 10-15-2039 SEDOL: BFLRCV9							
10,000.00	101.9665000	147.78	10,196.65	7,900.00	2,296.65	0.00	2,296.65
Issue Date: 8 Oct 09 Rate: 7% Yield to Maturity: 6.8% Maturity Date: 15 Oct 39							
PVTPL BNP PARIBAS SR NON PFD MED 4.4% 08-14-2028 CUSIP: 09659W2F0							
200,000.00	94.8732350	3,348.89	189,746.47	198,928.00	- 9,181.53	0.00	- 9,181.53
Issue Date: 14 Aug 18 Rate: 4.4% Yield to Maturity: 5.47% Maturity Date: 14 Aug 28							
Total USD		3,496.67	199,943.12	206,828.00	- 6,884.88	0.00	- 6,884.88

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
Total France		3,496.67	199,943.12	206,828.00	- 6,884.88	0.00	- 6,884.88
Hong Kong - USD							
SANDS CHINA LTD FIXED 5.125% DUE 08-08-2025 CUSIP: 80007RAF2							
200,000.00	95.7850250	4,468.75	191,570.05	199,826.00	- 8,255.95	0.00	- 8,255.95
Issue Date: 9 Aug 18 Rate: 5.375% Call Date: 8 Jun 25 Call Price: 100.00 Yield to Maturity: 6.917% Maturity Date: 8 Aug 25							
Total USD		4,468.75	191,570.05	199,826.00	- 8,255.95	0.00	- 8,255.95
Total Hong Kong		4,468.75	191,570.05	199,826.00	- 8,255.95	0.00	- 8,255.95
Ireland - USD							
AERCAP IRELAND CAP / GLOBA 3.0% DUE 10-29-2028 SEDOL: BNVW1T1							
150,000.00	83.9479070	775.00	125,921.86	151,782.00	- 25,860.14	0.00	- 25,860.14
Issue Date: 29 Oct 21 Rate: 3% Call Date: 29 Aug 28 Call Price: 100.00 Yield to Maturity: 6.334% Maturity Date: 29 Oct 28							
AERCAP IRELAND CAP/GLOBA 2.45% DUE 10-29-2026 BEO SEDOL: BNVW1S0							
150,000.00	87.5471200	632.92	131,320.68	149,748.00	- 18,427.32	0.00	- 18,427.32
Issue Date: 29 Oct 21 Rate: 2.45% Call Date: 29 Sep 26 Call Price: 100.00 Yield to Maturity: 6.147% Maturity Date: 29 Oct 26							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
PVTPL PARK AEROSPACE HLDGS LTD GTD 4.5% DUE 03-15-2023 CUSIP: 70014LAC4							
10,000.00	99.7532000	132.50	9,975.32	9,912.50	62.82	0.00	62.82
Rate: 4.5% Yield to Maturity: 5.671% Maturity Date: 15 Mar 23							
PVTPL PARK AEROSPACE HLDGS LTD 144A 5.5% DUE 02-15-2024 BEO CUSIP: 70014LAB6							
20,000.00	98.7259500	415.56	19,745.19	20,000.00	- 254.81	0.00	- 254.81
Issue Date: 3 Feb 17 Rate: 5.5% Yield to Maturity: 6.687% Maturity Date: 15 Feb 24							
Total USD		1,955.98	286,963.05	331,442.50	- 44,479.45	0.00	- 44,479.45
Total Ireland		1,955.98	286,963.05	331,442.50	- 44,479.45	0.00	- 44,479.45
Israel - USD							
TEVA 2.8% DUE 07-21-2023 SEDOL: BD3GP22							
50,000.00	97.7500000	622.22	48,875.00	46,078.97	2,796.03	0.00	2,796.03
Rate: 2.8% Yield to Maturity: 6.974% Maturity Date: 21 Jul 23							
TEVA 3.15% DUE 10-01-2026 SEDOL: BD3GT31							
100,000.00	87.4500000	787.50	87,450.00	88,615.70	- 1,165.70	0.00	- 1,165.70
Issue Date: 21 Jul 16 Rate: 3.15% Yield to Maturity: 7.009% Maturity Date: 1 Oct 26							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
TEVA 5.125% DUE 05-09-2029 SEDOL: BM92G80							
220,000.00	89.0547140	1,628.61	195,920.37	220,000.00	- 24,079.63	0.00	- 24,079.63
Issue Date: 9 Nov 21 Rate: 5.125% Call Date: 9 Feb 29 Call Price: 100.00 Yield to Maturity: 7.306% Maturity Date: 9 May 29							
Total USD		3,038.33	332,245.37	354,694.67	- 22,449.30	0.00	- 22,449.30
Total Israel		3,038.33	332,245.37	354,694.67	- 22,449.30	0.00	- 22,449.30
Italy - USD							
PVTPL INTESA SANPAOLO S P A 144A BD 5.017% DUE 06-26-2024 REG CUSIP: 46115HAT4							
200,000.00	96.1685650	139.36	192,337.13	200,000.00	- 7,662.87	0.00	- 7,662.87
Issue Date: 26 Jun 14 Rate: 5.017% Yield to Maturity: 7.791% Maturity Date: 26 Jun 24							
Total USD		139.36	192,337.13	200,000.00	- 7,662.87	0.00	- 7,662.87
Total Italy		139.36	192,337.13	200,000.00	- 7,662.87	0.00	- 7,662.87

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
Japan - USD							
PVTPL NISSAN MTR LTD 3.522% DUE 09-17-2025 BEO CUSIP: 654744AB7							
260,000.00	92.9717920	2,645.41	241,726.66	260,000.00	- 18,273.34	0.00	- 18,273.34
Issue Date: 17 Sep 20 Rate: 3.522% Call Date: 17 Aug 25 Call Price: 100.00 Yield to Maturity: 6.381% Maturity Date: 17 Sep 25							
Total USD		2,645.41	241,726.66	260,000.00	- 18,273.34	0.00	- 18,273.34
Total Japan		2,645.41	241,726.66	260,000.00	- 18,273.34	0.00	- 18,273.34
Netherlands - USD							
COOPERATIEVE 4.375% DUE 08-04-2025 CUSIP: 21684AAC0							
320,000.00	97.6936470	5,716.67	312,619.67	313,414.40	- 794.73	0.00	- 794.73
Issue Date: 4 Aug 15 Rate: 4.375% Yield to Maturity: 5.337% Maturity Date: 4 Aug 25							
SHELL INTERNATIONAL FIN 4.375% DUE 05-11-2045 SEDOL: BXQ9DY6							
60,000.00	87.9771500	364.58	52,786.29	59,880.60	- 7,094.31	0.00	- 7,094.31
Issue Date: 11 May 15 Rate: 4.375% Yield to Maturity: 5.298% Maturity Date: 11 May 45							
SHELL INTERNATIONAL FIN 4.55 DUE 08-12-2043 REG SEDOL: BCZQWS8							
40,000.00	90.6221500	702.72	36,248.86	41,968.80	- 5,719.94	0.00	- 5,719.94
Issue Date: 12 Aug 13 Rate: 4.55% Yield to Maturity: 5.303% Maturity Date: 12 Aug 43							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
SHELL INTL FIN B V 3.75% DUE 09-12-2046 SEDOL: BD5NF87							
10,000.00	79.4311000	113.54	7,943.11	9,222.80	- 1,279.69	0.00	- 1,279.69
Issue Date: 12 Sep 16 Rate: 3.75% Yield to Maturity: 5.281% Maturity Date: 12 Sep 46							
SHELL INTL FIN B V 4% DUE 05-10-2046 SEDOL: BDB2XM8							
20,000.00	82.0802000	113.33	16,416.04	21,054.20	- 4,638.16	0.00	- 4,638.16
Issue Date: 10 May 16 Rate: 4% Yield to Maturity: 5.352% Maturity Date: 10 May 46							
SHELL INTL FIN B V 6.375% DUE 12-15-2038 SEDOL: B90FLN7							
20,000.00	110.5616500	56.67	22,112.33	19,893.80	2,218.53	0.00	2,218.53
Issue Date: 11 Dec 08 Rate: 6.375% Yield to Maturity: 5.38% Maturity Date: 15 Dec 38							
Total USD		7,067.51	448,126.30	465,434.60	- 17,308.30	0.00	- 17,308.30
Total Netherlands		7,067.51	448,126.30	465,434.60	- 17,308.30	0.00	- 17,308.30
Peru - USD							
SOUTHN COPPER CORP 5.25% DUE 11-08-2042 SEDOL: B8FM8R9							
250,000.00	95.3790080	1,932.29	238,447.52	245,517.50	- 7,069.98	0.00	- 7,069.98
Issue Date: 8 Nov 12 Rate: 5.25% Yield to Maturity: 5.639% Maturity Date: 8 Nov 42							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
Total USD		1,932.29	238,447.52	245,517.50	- 7,069.98	0.00	- 7,069.98
Total Peru		1,932.29	238,447.52	245,517.50	- 7,069.98	0.00	- 7,069.98
South Africa - USD							
PVTPL ANGLO AMERN CAP PLC GTD NT 3.625% 09-11-2024 CUSIP: 034863AS9							
200,000.00	96.7941550	2,215.28	193,588.31	199,890.00	- 6,301.69	0.00	- 6,301.69
Issue Date: 11 Sep 17 Rate: 3.625% Yield to Maturity: 5.628% Maturity Date: 11 Sep 24							
Total USD		2,215.28	193,588.31	199,890.00	- 6,301.69	0.00	- 6,301.69
Total South Africa		2,215.28	193,588.31	199,890.00	- 6,301.69	0.00	- 6,301.69
Spain - USD							
BANCO SANTANDER SA 3.848% 04-12-2023 SEDOL: BYWFD12							
200,000.00	99.4651050	1,688.84	198,930.21	199,900.00	- 969.79	0.00	- 969.79
Rate: 3.848% Yield to Maturity: 5.754% Maturity Date: 12 Apr 23							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
TELEFONICA EMISIONES S A U 5.213% 03-08-2047 REG SEDOL: BYWMQF8							
150,000.00	80.8028930	2,454.45	121,204.34	155,002.50	- 33,798.16	0.00	- 33,798.16
Issue Date: 8 Mar 17 Rate: 5.213% Yield to Maturity: 6.847% Maturity Date: 8 Mar 47							
Total USD		4,143.29	320,134.55	354,902.50	- 34,767.95	0.00	- 34,767.95
Total Spain		4,143.29	320,134.55	354,902.50	- 34,767.95	0.00	- 34,767.95
Sweden - USD							
SWEDBANK AB MEDIUM 1.3% DUE 06-02-2023 CUSIP: 87020PAK3							
200,000.00	98.2012000	209.44	196,402.40	199,766.00	- 3,363.60	0.00	- 3,363.60
Rate: 1.3% Yield to Maturity: 5.669% Maturity Date: 2 Jun 23							
Total USD		209.44	196,402.40	199,766.00	- 3,363.60	0.00	- 3,363.60
Total Sweden		209.44	196,402.40	199,766.00	- 3,363.60	0.00	- 3,363.60

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
Switzerland - USD							
CR SUISSE AG NEW YORK BRH MEDIUM TRANCHE# SB 00771 2.95% 04-09-2025 SEDOL: BKPG0N5							
250,000.00	90.0658000	1,679.86	225,164.50	249,572.50	- 24,408.00	0.00	- 24,408.00
Issue Date: 9 Apr 20 Rate: 2.95% Yield to Maturity: 7.796% Maturity Date: 9 Apr 25							
PVTPL UBS GROUP AG 4.194% 04-01-2031 CUSIP: 225401AP3							
250,000.00	77.8386840	2,621.25	194,596.71	250,000.00	- 55,403.29	0.00	- 55,403.29
Issue Date: 1 Apr 20 Rate: 4.194% Call Date: 1 Apr 30 Call Price: 100.00 Yield to Maturity: 7.898% Maturity Date: 1 Apr 31							
Total USD		4,301.11	419,761.21	499,572.50	- 79,811.29	0.00	- 79,811.29
Total Switzerland		4,301.11	419,761.21	499,572.50	- 79,811.29	0.00	- 79,811.29
United Kingdom - USD							
B A T CAP CORP FIXED 3.557% DUE 08-15-2027 SEDOL: BLR99M1							
140,000.00	91.3538570	1,881.26	127,895.40	140,002.69	- 12,107.29	0.00	- 12,107.29
Issue Date: 15 Aug 18 Rate: 3.557% Call Date: 15 May 27 Call Price: 100.00 Yield to Maturity: 5.709% Maturity Date: 15 Aug 27							
B A T CAP CORP 4.54% 08-15-2047 SEDOL: BLR9BY7							
20,000.00	71.1473500	343.02	14,229.47	20,000.00	- 5,770.53	0.00	- 5,770.53
Issue Date: 15 Aug 18 Rate: 4.54% Call Date: 15 Feb 47 Call Price: 100.00 Yield to Maturity: 7.017% Maturity Date: 15 Aug 47							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
BARCLAYS PLC FLTG RT 5.088% DUE 06-20-2030 SEDOL: BHWTW96							
300,000.00	92.3309770	466.40	276,992.93	309,237.00	- 32,244.07	0.00	- 32,244.07
Issue Date: 20 Jun 19 Rate: 5.088% Call Date: 20 Jun 29 Call Price: 100.00 Yield to Maturity: 6.394% Maturity Date: 20 Jun 30							
BARCLAYS PLC 4.972% 05-16-2029 SEDOL: BDCL2Z0							
200,000.00	94.0773850	1,243.00	188,154.77	197,686.00	- 9,531.23	0.00	- 9,531.23
Issue Date: 16 May 18 Rate: 4.972% Call Date: 16 May 28 Call Price: 100.00 Yield to Maturity: 6.105% Maturity Date: 16 May 29							
GLENCORE FDG LLC 3.875% DUE 10-27-2027 SEDOL: BDFW2K5							
10,000.00	93.3440000	68.89	9,334.40	9,474.10	- 139.70	0.00	- 139.70
Issue Date: 27 Oct 17 Rate: 3.875% Call Date: 27 Jul 27 Call Price: 100.00 Yield to Maturity: 5.461% Maturity Date: 27 Oct 27							
HSBC HLDGS PLC 3.9% DUE 05-25-2026 SEDOL: BD0QRM9							
240,000.00	95.3525670	936.00	228,846.16	239,152.80	- 10,306.64	0.00	- 10,306.64
Issue Date: 25 May 16 Rate: 3.9% Yield to Maturity: 5.412% Maturity Date: 25 May 26							
LLOYDS BKG GROUP 0% DUE 03-22-2028 SEDOL: BG10BS5							
200,000.00	95.0713200	2,406.25	190,142.64	200,338.00	- 10,195.36	0.00	- 10,195.36
Issue Date: 22 Mar 18 Rate: 4.375% Yield to Maturity: 5.47% Maturity Date: 22 Mar 28							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
NATWEST GROUP PLC FXD/FLTG SRNT 4.269% 03-22-2025 SEDOL: BHPHFB0							
200,000.00	97.8198300	2,347.95	195,639.66	200,000.00	- 4,360.34	0.00	- 4,360.34
Issue Date: 22 Mar 19 Rate: 4.269% Call Date: 22 Mar 24 Call Price: 100.00 Yield to Maturity: 5.316% Maturity Date: 22 Mar 25							
PVTPL GLENCORE FDG LLC 4.125% 03-12-2024 SEDOL: BJLBZH6							
100,000.00	98.4280700	1,248.96	98,428.07	100,136.91	- 1,708.84	0.00	- 1,708.84
Issue Date: 12 Mar 19 Rate: 4.125% Call Date: 12 Feb 24 Call Price: 100.00 Yield to Maturity: 5.49% Maturity Date: 12 Mar 24							
REYNOLDS AMERN INC FIXED 5.85% DUE 08-15-2045 SEDOL: BZ0HGQ3							
40,000.00	85.6624250	884.00	34,264.97	41,950.94	- 7,685.97	0.00	- 7,685.97
Issue Date: 12 Jun 15 Rate: 5.85% Call Date: 15 Feb 45 Call Price: 100.00 Yield to Maturity: 7.135% Maturity Date: 15 Aug 45							
SHELL INTL FIN B V 2.75% DUE 04-06-2030 SEDOL: BJLV8W2							
20,000.00	87.8919500	129.86	17,578.39	19,987.80	- 2,409.41	0.00	- 2,409.41
Issue Date: 6 Apr 20 Rate: 2.75% Call Date: 6 Jan 30 Call Price: 100.00 Yield to Maturity: 4.738% Maturity Date: 6 Apr 30							
SHELL INTL FIN B V 3.25% DUE 04-06-2050 SEDOL: BJLV8X3							
60,000.00	72.2651500	460.42	43,359.09	58,669.80	- 15,310.71	0.00	- 15,310.71
Issue Date: 6 Apr 20 Rate: 3.25% Call Date: 6 Oct 49 Call Price: 100.00 Yield to Maturity: 5.155% Maturity Date: 6 Apr 50							
Total USD		12,416.01	1,424,865.95	1,536,636.04	- 111,770.09	0.00	- 111,770.09

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
Total United Kingdom		12,416.01	1,424,865.95	1,536,636.04	- 111,770.09	0.00	- 111,770.09
United States - USD							
ABBOTT LABS 3.75% DUE 11-30-2026 SEDOL: BYQHX36							
40,000.00	97.4693750	129.17	38,987.75	39,702.40	- 714.65	0.00	- 714.65
Issue Date: 22 Nov 16 Rate: 3.75% Call Date: 30 Aug 26 Call Price: 100.00 Yield to Maturity: 4.46% Maturity Date: 30 Nov 26							
ABBOTT LABS 4.75% DUE 11-30-2036 SEDOL: BYVQ5V0							
30,000.00	99.5102000	122.71	29,853.06	29,808.00	45.06	0.00	45.06
Issue Date: 22 Nov 16 Rate: 4.75% Call Date: 30 May 36 Call Price: 100.00 Yield to Maturity: 4.798% Maturity Date: 30 Nov 36							
ABBOTT LABS 4.9% DUE 11-30-2046 SEDOL: BYQHX58							
30,000.00	97.4935670	126.58	29,248.07	29,773.27	- 525.20	0.00	- 525.20
Issue Date: 22 Nov 16 Rate: 4.9% Call Date: 30 May 46 Call Price: 100.00 Yield to Maturity: 5.082% Maturity Date: 30 Nov 46							
ABBVIE INC 3.2% 11-21-2029 CUSIP: 00287YBX6							
100,000.00	90.5233100	355.56	90,523.31	99,865.30	- 9,341.99	0.00	- 9,341.99
Issue Date: 21 May 20 Rate: 3.2% Call Date: 21 Aug 29 Call Price: 100.00 Yield to Maturity: 4.832% Maturity Date: 21 Nov 29							
ABBVIE INC 3.6% 05-14-2025 SEDOL: BXDZFX0							
50,000.00	96.9922200	235.00	48,496.11	49,912.50	- 1,416.39	0.00	- 1,416.39
Issue Date: 14 May 15 Rate: 3.6% Yield to Maturity: 4.957% Maturity Date: 14 May 25							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
ABBVIE INC 3.75% DUE 11-14-2023 SEDOL: BGQVY28							
10,000.00	98.9938000	48.96	9,899.38	10,822.50	- 923.12	0.00	- 923.12
Issue Date: 18 Sep 18 Rate: 3.75% Call Date: 14 Oct 23 Call Price: 100.00 Yield to Maturity: 4.938% Maturity Date: 14 Nov 23							
ABBVIE INC 4.25% DUE 11-21-2049 REG SEDOL: BJDRSH3							
20,000.00	84.2786500	94.44	16,855.73	21,887.10	- 5,031.37	0.00	- 5,031.37
Issue Date: 21 May 20 Rate: 4.25% Call Date: 21 May 49 Call Price: 100.00 Yield to Maturity: 5.36% Maturity Date: 21 Nov 49							
ALPHABET INC FIXED .45% DUE 08-15-2025 CUSIP: 02079KAH0							
10,000.00	90.2126000	17.00	9,021.26	9,990.10	- 968.84	0.00	- 968.84
Issue Date: 5 Aug 20 Rate: 0.45% Call Date: 15 Jul 25 Call Price: 100.00 Yield to Maturity: 4.441% Maturity Date: 15 Aug 25							
ALPHABET INC 1.1% DUE 08-15-2030 CUSIP: 02079KAD9							
20,000.00	78.5913000	83.11	15,718.26	19,945.20	- 4,226.94	0.00	- 4,226.94
Issue Date: 5 Aug 20 Rate: 1.1% Call Date: 15 May 30 Call Price: 100.00 Yield to Maturity: 4.44% Maturity Date: 15 Aug 30							
ALPHABET INC 1.9% DUE 08-15-2040 CUSIP: 02079KAE7							
10,000.00	66.8077000	71.78	6,680.77	7,288.30	- 607.53	0.00	- 607.53
Issue Date: 5 Aug 20 Rate: 1.9% Call Date: 15 Feb 40 Call Price: 100.00 Yield to Maturity: 4.687% Maturity Date: 15 Aug 40							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
ALPHABET INC 2.05% 08-15-2050 CUSIP: 02079KAF4							
10,000.00	58.8882000	77.44	5,888.82	9,915.50	- 4,026.68	0.00	- 4,026.68
Issue Date: 5 Aug 20 Rate: 2.05% Call Date: 15 Feb 50 Call Price: 100.00 Yield to Maturity: 4.732% Maturity Date: 15 Aug 50							
ALTRIA GROUP INC FIXED 2.35% DUE 05-06-2025 SEDOL: BMQ5X70							
10,000.00	94.0899000	35.90	9,408.99	9,995.80	- 586.81	0.00	- 586.81
Issue Date: 6 May 20 Rate: 2.35% Call Date: 6 Apr 25 Call Price: 100.00 Yield to Maturity: 5.047% Maturity Date: 6 May 25							
ALTRIA GROUP INC FIXED 4.4% DUE 02-14-2026 SEDOL: BFZ57X6							
32,000.00	97.9842810	535.82	31,354.97	32,122.35	- 767.38	0.00	- 767.38
Issue Date: 14 Feb 19 Rate: 4.4% Call Date: 14 Dec 25 Call Price: 100.00 Yield to Maturity: 5.104% Maturity Date: 14 Feb 26							
ALTRIA GROUP INC 2.45% DUE 02-04-2032 SEDOL: BKPSXV0							
40,000.00	75.7052500	400.17	30,282.10	39,824.50	- 9,542.40	0.00	- 9,542.40
Issue Date: 4 Feb 21 Rate: 2.45% Call Date: 4 Nov 31 Call Price: 100.00 Yield to Maturity: 5.946% Maturity Date: 4 Feb 32							
ALTRIA GROUP INC 3.875% DUE 09-16-2046 SEDOL: BD91617							
20,000.00	67.3464000	226.04	13,469.28	16,725.00	- 3,255.72	0.00	- 3,255.72
Issue Date: 16 Sep 16 Rate: 3.875% Call Date: 16 Mar 46 Call Price: 100.00 Yield to Maturity: 6.623% Maturity Date: 16 Sep 46							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
ALTRIA GROUP INC 4.8% DUE 02-14-2029 SEDOL: BFZ57Y7							
9,000.00	96.0163300	164.40	8,641.47	9,061.82	- 420.35	0.00	- 420.35
Issue Date: 14 Feb 19 Rate: 4.8% Call Date: 14 Nov 28 Call Price: 100.00 Yield to Maturity: 5.575% Maturity Date: 14 Feb 29							
ALTRIA GROUP INC 5.8% DUE 02-14-2039 SEDOL: BFZ57Z8							
50,000.00	91.8267800	1,103.61	45,913.39	49,927.80	- 4,014.41	0.00	- 4,014.41
Issue Date: 14 Feb 19 Rate: 5.8% Call Date: 14 Aug 38 Call Price: 100.00 Yield to Maturity: 6.632% Maturity Date: 14 Feb 39							
ALTRIA GROUP INC 5.95% DUE 02-14-2049 SEDOL: BFZ5800							
100,000.00	89.1909300	2,264.31	89,190.93	120,022.90	- 30,831.97	0.00	- 30,831.97
Issue Date: 14 Feb 19 Rate: 5.95% Call Date: 14 Aug 48 Call Price: 100.00 Yield to Maturity: 6.843% Maturity Date: 14 Feb 49							
ALTRIA GROUP INC 6.2% DUE 02-14-2059 SEDOL: BFZ5811							
12,000.00	93.4398330	283.13	11,212.78	11,988.24	- 775.46	0.00	- 775.46
Issue Date: 14 Feb 19 Rate: 6.2% Call Date: 14 Aug 58 Call Price: 100.00 Yield to Maturity: 6.682% Maturity Date: 14 Feb 59							
AMAZON COM INC FIXED 3.875% DUE 08-22-2037 CUSIP: 023135BF2							
30,000.00	89.2053000	416.56	26,761.59	29,925.30	- 3,163.71	0.00	- 3,163.71
Issue Date: 22 Feb 18 Rate: 3.875% Call Date: 22 Feb 37 Call Price: 100.00 Yield to Maturity: 4.917% Maturity Date: 22 Aug 37							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
AMAZON COM INC FIXED 4.25% DUE 08-22-2057 CUSIP: 023135BM7							
20,000.00	86.1377500	304.58	17,227.55	28,158.40	- 10,930.85	0.00	- 10,930.85
Issue Date: 22 Feb 18 Rate: 4.25% Call Date: 22 Feb 57 Call Price: 100.00 Yield to Maturity: 5.107% Maturity Date: 22 Aug 57							
AMAZON COM INC NT 3.1% 05-12-2051 CUSIP: 023135CB0							
30,000.00	71.7744670	126.58	21,532.34	32,673.90	- 11,141.56	0.00	- 11,141.56
Issue Date: 12 May 21 Rate: 3.1% Call Date: 12 Nov 50 Call Price: 100.00 Yield to Maturity: 4.965% Maturity Date: 12 May 51							
AMAZON COM INC 3.15% DUE 08-22-2027 BEO CUSIP: 023135BC9							
60,000.00	94.1805170	677.25	56,508.31	59,892.60	- 3,384.29	0.00	- 3,384.29
Issue Date: 22 Feb 18 Rate: 3.15% Call Date: 22 May 27 Call Price: 100.00 Yield to Maturity: 4.553% Maturity Date: 22 Aug 27							
AMAZON COM INC 4.05% 08-22-2047 CUSIP: 023135BJ4							
40,000.00	86.1343500	580.50	34,453.74	39,704.40	- 5,250.66	0.00	- 5,250.66
Issue Date: 22 Feb 18 Rate: 4.05% Call Date: 22 Feb 47 Call Price: 100.00 Yield to Maturity: 5.038% Maturity Date: 22 Aug 47							
AMAZON COM INC 4.95% DUE 12-05-2044 CUSIP: 023135AQ9							
30,000.00	99.2065330	107.25	29,761.96	29,546.50	215.46	0.00	215.46
Issue Date: 5 Dec 14 Rate: 4.95% Call Date: 5 Jun 44 Call Price: 100.00 Yield to Maturity: 5.009% Maturity Date: 5 Dec 44							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
AMERN INTL GROUP 2.5% DUE 06-30-2025 SEDOL: BMCTLY9							
14,000.00	94.2164290	0.97	13,190.30	14,068.60	- 878.30	0.00	- 878.30
Issue Date: 11 May 20 Rate: 2.5% Call Date: 30 May 25 Call Price: 100.00 Yield to Maturity: 4.989% Maturity Date: 30 Jun 25							
ANTHEM INC NT 4.1% 05-15-2032 SEDOL: BQ2JCY4							
10,000.00	93.3414000	52.39	9,334.14	9,933.10	- 598.96	0.00	- 598.96
Issue Date: 29 Apr 22 Rate: 4.1% Call Date: 15 Feb 32 Call Price: 100.00 Yield to Maturity: 4.997% Maturity Date: 15 May 32							
ANTHEM INC 3.65% 12-01-2027 SEDOL: BFXCMS9							
50,000.00	94.5161200	152.08	47,258.06	49,423.90	- 2,165.84	0.00	- 2,165.84
Issue Date: 21 Nov 17 Rate: 3.65% Call Date: 1 Sep 27 Call Price: 100.00 Yield to Maturity: 4.917% Maturity Date: 1 Dec 27							
ANTHEM INC 4.55% 05-15-2052 SEDOL: BP4C341							
10,000.00	87.4584000	58.14	8,745.84	9,903.90	- 1,158.06	0.00	- 1,158.06
Issue Date: 29 Apr 22 Rate: 4.55% Call Date: 15 Nov 51 Call Price: 100.00 Yield to Maturity: 5.406% Maturity Date: 15 May 52							
APACHE CORP FIXED 4.25% DUE 01-15-2044 SEDOL: BLNMSB6							
70,000.00	69.9437570	1,371.81	48,960.63	68,115.00	- 19,154.37	0.00	- 19,154.37
Issue Date: 3 Dec 12 Rate: 4.25% Call Date: 15 Jul 43 Call Price: 100.00 Yield to Maturity: 7% Maturity Date: 15 Jan 44							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
APACHE CORP 4.75% 04-15-2043 SEDOL: B7XL9Z6							
20,000.00	75.4500000	200.56	15,090.00	15,359.60	- 269.60	0.00	- 269.60
Issue Date: 9 Apr 12 Rate: 4.75% Call Date: 15 Oct 42 Call Price: 100.00 Yield to Maturity: 7.04% Maturity Date: 15 Apr 43							
APACHE CORP 5.1% DUE 09-01-2040 SEDOL: B58CQJ3							
30,000.00	82.8712670	510.00	24,861.38	28,813.25	- 3,951.87	0.00	- 3,951.87
Issue Date: 20 Aug 10 Rate: 5.1% Call Date: 1 Mar 40 Call Price: 100.00 Yield to Maturity: 6.776% Maturity Date: 1 Sep 40							
APACHE CORP 5.35% DUE 07-01-2049 SEDOL: BK1M286							
20,000.00	80.8107500	535.00	16,162.15	22,450.00	- 6,287.85	0.00	- 6,287.85
Issue Date: 19 Jun 19 Rate: 5.35% Call Date: 1 Jan 49 Call Price: 100.00 Yield to Maturity: 6.943% Maturity Date: 1 Jul 49							
APPLE INC 1.125% DUE 05-11-2025 CUSIP: 037833DT4							
70,000.00	92.1389290	109.38	64,497.25	69,874.70	- 5,377.45	0.00	- 5,377.45
Issue Date: 11 May 20 Rate: 1.125% Call Date: 11 Apr 25 Call Price: 100.00 Yield to Maturity: 4.676% Maturity Date: 11 May 25							
APPLE INC 2.45% DUE 08-04-2026 CUSIP: 037833BZ2							
130,000.00	92.8555150	1,300.54	120,712.17	129,645.10	- 8,932.93	0.00	- 8,932.93
Issue Date: 4 Aug 16 Rate: 2.45% Call Date: 4 May 26 Call Price: 100.00 Yield to Maturity: 4.63% Maturity Date: 4 Aug 26							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
AT&T INC 1.65% DUE 02-01-2028 SEDOL: BMDFQW9							
30,000.00	84.6037670	206.25	25,381.13	29,962.20	- 4,581.07	0.00	- 4,581.07
Issue Date: 4 Aug 20 Rate: 1.65% Call Date: 1 Dec 27 Call Price: 100.00 Yield to Maturity: 5.127% Maturity Date: 1 Feb 28							
AT&T INC 2.25% DUE 02-01-2032 SEDOL: BMDFQY1							
30,000.00	78.6749000	281.25	23,602.47	29,537.50	- 5,935.03	0.00	- 5,935.03
Issue Date: 4 Aug 20 Rate: 2.25% Call Date: 1 Nov 31 Call Price: 100.00 Yield to Maturity: 5.228% Maturity Date: 1 Feb 32							
AT&T INC 2.55% DUE 12-01-2033 CUSIP: 00206RMM1							
50,000.00	77.1493800	106.25	38,574.69	44,234.50	- 5,659.81	0.00	- 5,659.81
Issue Date: 1 Jun 21 Rate: 2.55% Call Date: 1 Sep 33 Call Price: 100.00 Yield to Maturity: 5.338% Maturity Date: 1 Dec 33							
AT&T INC 3.3% DUE 02-01-2052 CUSIP: 00206RKE1							
10,000.00	67.0132000	137.50	6,701.32	9,755.00	- 3,053.68	0.00	- 3,053.68
Issue Date: 4 Aug 20 Rate: 3.3% Call Date: 1 Aug 51 Call Price: 100.00 Yield to Maturity: 5.614% Maturity Date: 1 Feb 52							
AT&T INC 3.5% DUE 09-15-2053 REG CUSIP: 00206RKJ0							
10,000.00	67.4373000	103.06	6,743.73	10,398.70	- 3,654.97	0.00	- 3,654.97
Issue Date: 15 Mar 21 Rate: 3.5% Call Date: 15 Mar 53 Call Price: 100.00 Yield to Maturity: 5.776% Maturity Date: 15 Sep 53							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
AT&T INC 3.55% DUE 09-15-2055 SEDOL: BNSLTY2							
80,000.00	67.0243750	836.22	53,619.50	66,277.97	- 12,658.47	0.00	- 12,658.47
Issue Date: 15 Mar 21 Rate: 3.55% Call Date: 15 Mar 55 Call Price: 100.00 Yield to Maturity: 5.814% Maturity Date: 15 Sep 55							
AT&T INC 3.65% DUE 09-15-2059 CUSIP: 00206RLV2							
28,000.00	67.2722500	300.92	18,836.23	26,917.70	- 8,081.47	0.00	- 8,081.47
Issue Date: 15 Mar 21 Rate: 3.65% Call Date: 15 Mar 59 Call Price: 100.00 Yield to Maturity: 5.817% Maturity Date: 15 Sep 59							
AT&T INC 4.35% DUE 06-15-2045 SEDOL: BBNC4H4							
19,000.00	81.1402110	36.73	15,416.64	17,273.49	- 1,856.85	0.00	- 1,856.85
Issue Date: 15 Jun 13 Rate: 4.35% Call Date: 15 Dec 44 Call Price: 100.00 Yield to Maturity: 5.872% Maturity Date: 15 Jun 45							
AT&T INC 4.5% DUE 03-09-2048 SEDOL: BD3HCY6							
42,000.00	81.7375480	588.00	34,329.77	39,551.46	- 5,221.69	0.00	- 5,221.69
Issue Date: 7 Sep 16 Rate: 4.5% Call Date: 9 Sep 47 Call Price: 100.00 Yield to Maturity: 5.9% Maturity Date: 9 Mar 48							
AT&T INC 5.35% DUE 09-01-2040 SEDOL: B4WPQV3							
10,000.00	95.7949000	178.33	9,579.49	12,796.90	- 3,217.41	0.00	- 3,217.41
Issue Date: 1 Mar 11 Rate: 5.35% Yield to Maturity: 5.73% Maturity Date: 1 Sep 40							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
AT&T INC 5.55% DUE 08-15-2041 SEDOL: BB0R3H5							
10,000.00	96.2678000	209.67	9,626.78	13,304.00	- 3,677.22	0.00	- 3,677.22
Issue Date: 18 Aug 11 Rate: 5.55% Yield to Maturity: 5.881% Maturity Date: 15 Aug 41							
BALL CORP FIXED 3.125% 09-15-2031 SEDOL: BNTFKF1							
30,000.00	80.3130000	276.04	24,093.90	29,037.50	- 4,943.60	0.00	- 4,943.60
Issue Date: 14 Sep 21 Rate: 3.125% Call Date: 15 Jun 31 Call Price: 100.00 Yield to Maturity: 6.067% Maturity Date: 15 Sep 31							
BANK AMER CORP FLTG RT 6.25% DUE 09-29-2049 SEDOL: BRJSX82							
20,000.00	96.0361000	402.78	19,207.22	20,000.00	- 792.78	0.00	- 792.78
Issue Date: 5 Sep 14 Rate: 6.25% Call Date: 5 Sep 24 Call Price: 0.00 Yield to Maturity: 6.553% Maturity Date: 29 Sep 49							
BANK AMER CORP SR NT 2.972% 02-04-2033 CUSIP: 06051GKK4							
30,000.00	80.8737670	364.07	24,262.13	28,405.00	- 4,142.87	0.00	- 4,142.87
Issue Date: 4 Feb 22 Rate: 2.972% Call Date: 4 Feb 32 Call Price: 100.00 Yield to Maturity: 5.461% Maturity Date: 4 Feb 33							
BANK AMER CORP 2.572% DUE 10-20-2032 BEO SEDOL: BMGDBJ2							
20,000.00	78.6043000	101.45	15,720.86	19,974.50	- 4,253.64	0.00	- 4,253.64
Issue Date: 20 Oct 21 Rate: 2.572% Call Date: 20 Oct 31 Call Price: 100.00 Yield to Maturity: 5.412% Maturity Date: 20 Oct 32							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
BANK AMER CORP 2.592% DUE 04-29-2031 CUSIP: 06051GJB6							
90,000.00	81.6827220	401.76	73,514.45	90,000.00	- 16,485.55	0.00	- 16,485.55
Issue Date: 29 Apr 20 Rate: 2.592% Call Date: 29 Apr 30 Call Price: 100.00 Yield to Maturity: 5.344% Maturity Date: 29 Apr 31							
BANK AMER CORP 3.3% DUE 01-11-2023 SEDOL: B799RR2							
30,000.00	99.9658000	467.50	29,989.74	29,646.60	343.14	0.00	343.14
Rate: 3.3% Yield to Maturity: 4.424% Maturity Date: 11 Jan 23							
BANK AMER CORP 3.419% 12-20-2028 SEDOL: BLPLDG1							
132,000.00	90.5604240	137.90	119,539.76	118,507.88	1,031.88	0.00	1,031.88
Issue Date: 20 Dec 17 Rate: 3.419% Call Date: 20 Dec 27 Call Price: 100.00 Yield to Maturity: 5.282% Maturity Date: 20 Dec 28							
BANK AMER CORP 3.593% 07-21-2028 SEDOL: BF8F0V2							
40,000.00	92.1997750	638.76	36,879.91	40,080.40	- 3,200.49	0.00	- 3,200.49
Issue Date: 21 Jul 17 Rate: 3.593% Call Date: 21 Jul 27 Call Price: 100.00 Yield to Maturity: 5.227% Maturity Date: 21 Jul 28							
BANK AMER CORP 3.974% 02-07-2030 CUSIP: 06051GHQ5							
80,000.00	91.0413380	1,271.68	72,833.07	80,000.00	- 7,166.93	0.00	- 7,166.93
Issue Date: 7 Feb 19 Rate: 3.974% Call Date: 7 Feb 29 Call Price: 100.00 Yield to Maturity: 5.514% Maturity Date: 7 Feb 30							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
BANK AMER CORP 4.083% 03-20-2051 CUSIP: 06051GJA8							
120,000.00	78.9193000	1,374.61	94,703.16	125,387.11	- 30,683.95	0.00	- 30,683.95
Issue Date: 20 Mar 20 Rate: 4.083% Call Date: 20 Mar 50 Call Price: 100.00 Yield to Maturity: 5.573% Maturity Date: 20 Mar 51							
BANK AMER CORP 4.25% DUE 10-22-2026 SEDOL: BRWR308							
10,000.00	96.7289000	81.46	9,672.89	11,028.00	- 1,355.11	0.00	- 1,355.11
Issue Date: 22 Oct 14 Rate: 4.25% Yield to Maturity: 5.205% Maturity Date: 22 Oct 26							
BANK AMER CORP 4.45% DUE 03-03-2026 SEDOL: BYYD0K2							
20,000.00	98.0672500	291.72	19,613.45	21,244.80	- 1,631.35	0.00	- 1,631.35
Issue Date: 3 Mar 16 Rate: 4.45% Yield to Maturity: 5.115% Maturity Date: 3 Mar 26							
BANK AMER CORP 4% DUE 01-22-2025 SEDOL: BVV2M05							
150,000.00	97.9315670	2,650.00	146,897.35	148,737.60	- 1,840.25	0.00	- 1,840.25
Issue Date: 22 Jan 15 Rate: 4% Yield to Maturity: 5.068% Maturity Date: 22 Jan 25							
BANK AMER CORP 5% DUE 01-21-2044 SEDOL: BJ7B592							
160,000.00	91.8980000	3,555.56	147,036.80	164,610.03	- 17,573.23	0.00	- 17,573.23
Issue Date: 21 Jan 14 Rate: 5% Yield to Maturity: 5.663% Maturity Date: 21 Jan 44							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
BANK OF AMERICA CORP 3.55% 03-05-2024 SEDOL: BFN8M10							
90,000.00	99.6437110	1,029.50	89,679.34	90,000.00	- 320.66	0.00	- 320.66
Issue Date: 5 Mar 18 Rate: 3.55% Yield to Maturity: 3.858% Maturity Date: 5 Mar 24							
BANK OF AMERICA CORPORATION 4.33% DUE 03-15-2050 CUSIP: 06051GHS1							
30,000.00	82.6156670	382.48	24,784.70	30,000.00	- 5,215.30	0.00	- 5,215.30
Issue Date: 15 Mar 19 Rate: 4.33% Call Date: 15 Mar 49 Call Price: 100.00 Yield to Maturity: 5.579% Maturity Date: 15 Mar 50							
BECTON DICKINSON & 4.685% DUE 12-15-2044 SEDOL: BTDFT52							
15,000.00	89.7329330	31.23	13,459.94	14,813.10	- 1,353.16	0.00	- 1,353.16
Issue Date: 15 Dec 14 Rate: 4.685% Call Date: 15 Jun 44 Call Price: 100.00 Yield to Maturity: 5.495% Maturity Date: 15 Dec 44							
BERKSHIRE HATHAWAY FIN CORP 4.25% DUE 01-15-2049 SEDOL: BJ00PK7							
70,000.00	89.7608860	1,371.81	62,832.62	69,284.60	- 6,451.98	0.00	- 6,451.98
Issue Date: 11 Jan 19 Rate: 4.25% Call Date: 15 Jul 48 Call Price: 100.00 Yield to Maturity: 4.954% Maturity Date: 15 Jan 49							
BK NEW YORK MELLON 1.6% DUE 04-24-2025 SEDOL: BLFFMD3							
20,000.00	92.9805000	59.56	18,596.10	19,992.40	- 1,396.30	0.00	- 1,396.30
Issue Date: 24 Apr 20 Rate: 1.6% Call Date: 24 Mar 25 Call Price: 100.00 Yield to Maturity: 4.838% Maturity Date: 24 Apr 25							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
BK NEW YORK MELLON 4.289% DUE 06-13-2033 SEDOL: BLD3MX9							
110,000.00	93.8495360	235.90	103,234.49	110,000.00	- 6,765.51	0.00	- 6,765.51
Issue Date: 13 Jun 22 Rate: 4.289% Call Date: 13 Jun 32 Call Price: 100.00 Yield to Maturity: 5.053% Maturity Date: 13 Jun 33							
BOEING CO FIXED 2.196% DUE 02-04-2026 SEDOL: BKPSXR6							
90,000.00	90.9549000	807.03	81,859.41	90,000.00	- 8,140.59	0.00	- 8,140.59
Issue Date: 4 Feb 21 Rate: 2.196% Yield to Maturity: 5.409% Maturity Date: 4 Feb 26							
BOEING CO FIXED 5.15% DUE 05-01-2030 SEDOL: BM8XFR6							
100,000.00	97.8309200	858.33	97,830.92	113,868.90	- 16,037.98	0.00	- 16,037.98
Issue Date: 4 May 20 Rate: 5.15% Call Date: 1 Feb 30 Call Price: 100.00 Yield to Maturity: 5.512% Maturity Date: 1 May 30							
BOEING CO FIXED 5.705% DUE 05-01-2040 SEDOL: BM8XFQ5							
140,000.00	95.3601360	1,331.17	133,504.19	178,240.20	- 44,736.01	0.00	- 44,736.01
Issue Date: 4 May 20 Rate: 5.705% Call Date: 1 Nov 39 Call Price: 100.00 Yield to Maturity: 6.142% Maturity Date: 1 May 40							
BOEING CO 1.433% 02-04-2024 SEDOL: BKPSXQ5							
180,000.00	95.5359170	1,053.26	171,964.65	180,000.00	- 8,035.35	0.00	- 8,035.35
Issue Date: 4 Feb 21 Rate: 1.433% Yield to Maturity: 5.697% Maturity Date: 4 Feb 24							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
BOEING CO 2.7% DUE 02-01-2027 SEDOL: BKPHQK7							
20,000.00	90.3853000	225.00	18,077.06	19,946.00	- 1,868.94	0.00	- 1,868.94
Issue Date: 31 Jul 19 Rate: 2.7% Call Date: 1 Dec 26 Call Price: 100.00 Yield to Maturity: 5.35% Maturity Date: 1 Feb 27							
BOEING CO 2.8% DUE 03-01-2027 SEDOL: BZBZQX3							
90,000.00	90.3584330	840.00	81,322.59	87,009.30	- 5,686.71	0.00	- 5,686.71
Issue Date: 16 Feb 17 Rate: 2.8% Call Date: 1 Dec 26 Call Price: 100.00 Yield to Maturity: 5.413% Maturity Date: 1 Mar 27							
BOEING CO 3.25% DUE 02-01-2035 SEDOL: BKPHQH4							
90,000.00	76.5447560	1,218.75	68,890.28	88,841.70	- 19,951.42	0.00	- 19,951.42
Issue Date: 31 Jul 19 Rate: 3.25% Call Date: 1 Nov 34 Call Price: 100.00 Yield to Maturity: 6.007% Maturity Date: 1 Feb 35							
BOEING CO 3.75% DUE 02-01-2050 SEDOL: BJGV2H0							
30,000.00	69.1837330	468.75	20,755.12	28,942.50	- 8,187.38	0.00	- 8,187.38
Issue Date: 31 Jul 19 Rate: 3.75% Call Date: 1 Aug 49 Call Price: 100.00 Yield to Maturity: 6.085% Maturity Date: 1 Feb 50							
BOEING CO 5.93% DUE 05-01-2060 SEDOL: BM8R6Q4							
10,000.00	91.6800000	98.83	9,168.00	11,192.30	- 2,024.30	0.00	- 2,024.30
Issue Date: 4 May 20 Rate: 5.93% Call Date: 1 Nov 59 Call Price: 100.00 Yield to Maturity: 6.526% Maturity Date: 1 May 60							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
BP CAP MKTS AMER INC 3.0% DUE 02-24-2050 SEDOL: BLGM4V5							
90,000.00	67.2846560	952.50	60,556.19	88,807.43	- 28,251.24	0.00	- 28,251.24
Issue Date: 24 Feb 20 Rate: 3% Call Date: 24 Aug 49 Call Price: 100.00 Yield to Maturity: 5.281% Maturity Date: 24 Feb 50							
BP CAP MKTS AMER INC 3.119% 05-04-2026 SEDOL: BH4K3S3							
30,000.00	94.9053670	148.15	28,471.61	30,113.60	- 1,641.99	0.00	- 1,641.99
Issue Date: 4 Nov 18 Rate: 3.119% Call Date: 4 Feb 26 Call Price: 100.00 Yield to Maturity: 4.784% Maturity Date: 4 May 26							
BP CAP MKTS AMER 3.633% DUE 04-06-2030 SEDOL: BJLV8H7							
70,000.00	91.9594570	600.45	64,371.62	70,000.00	- 5,628.38	0.00	- 5,628.38
Issue Date: 6 Apr 20 Rate: 3.633% Call Date: 6 Jan 30 Call Price: 100.00 Yield to Maturity: 4.963% Maturity Date: 6 Apr 30							
BRISTOL MYERS FIXED 2.9% DUE 07-26-2024 SEDOL: BMW2H17							
64,000.00	97.1126090	799.11	62,152.07	64,671.87	- 2,519.80	0.00	- 2,519.80
Issue Date: 26 Jan 20 Rate: 2.9% Call Date: 26 Jun 24 Call Price: 100.00 Yield to Maturity: 4.828% Maturity Date: 26 Jul 24							
BRISTOL MYERS FIXED 3.4% DUE 07-26-2029 SEDOL: BMWV996							
13,000.00	92.9318460	190.31	12,081.14	12,892.75	- 811.61	0.00	- 811.61
Issue Date: 26 Jan 20 Rate: 3.4% Call Date: 26 Apr 29 Call Price: 100.00 Yield to Maturity: 4.66% Maturity Date: 26 Jul 29							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
BRISTOL MYERS SQUIBB CO CORP 3.2% 06-15-2026 SEDOL: BMX6FC5							
40,000.00	95.4363000	56.89	38,174.52	39,891.20	- 1,716.68	0.00	- 1,716.68
Issue Date: 15 Jun 20 Rate: 3.2% Call Date: 15 Apr 26 Call Price: 100.00 Yield to Maturity: 4.643% Maturity Date: 15 Jun 26							
CATHOLIC HEALTH INITIATI 4.35 DUE 11-01-2042 SEDOL: B8BB1R1							
10,000.00	84.8635000	72.50	8,486.35	8,901.80	- 415.45	0.00	- 415.45
Issue Date: 31 Oct 12 Rate: 4.35% Call Date: 1 Nov 40 Call Price: 33.33 Yield to Maturity: 5.668% Maturity Date: 1 Nov 42							
CCO HLDGS LLC / CCO HLDGS CAP CORP SR NT144A 4.25% 01-15-2034 SEDOL: BMVZMH8							
10,000.00	73.8045000	195.97	7,380.45	7,275.00	105.45	0.00	105.45
Issue Date: 16 Aug 21 Rate: 4.25% Call Date: 15 Jan 28 Call Price: 102.12 Yield to Maturity: 7.838% Maturity Date: 15 Jan 34							
CCO HLDGS LLC/CCO HLDGS CAP CORP 4.5% 05-01-2032 SEDOL: BMBVFS8							
100,000.00	79.6650000	750.00	79,665.00	100,816.40	- 21,151.40	0.00	- 21,151.40
Issue Date: 1 May 21 Rate: 4.5% Call Date: 1 May 26 Call Price: 102.25 Yield to Maturity: 7.576% Maturity Date: 1 May 32							
CENTENE CORP DEL FIXED 4.625% 12-15-2029 SEDOL: BMVQRX2							
20,000.00	91.4189000	41.11	18,283.78	20,137.50	- 1,853.72	0.00	- 1,853.72
Issue Date: 6 Dec 19 Rate: 4.625% Call Date: 15 Dec 24 Call Price: 102.31 Yield to Maturity: 6.159% Maturity Date: 15 Dec 29							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
CENTENE CORP DEL SR NT 4.25% 12-15-2027 SEDOL: BMCTMH9							
20,000.00	93.8775000	37.78	18,775.50	20,225.00	- 1,449.50	0.00	- 1,449.50
Issue Date: 6 Dec 19 Rate: 4.25% Call Date: 15 Dec 23 Call Price: 101.41 Yield to Maturity: 5.683% Maturity Date: 15 Dec 27							
CENTENE CORP DEL 2.625% 08-01-2031 SEDOL: BL6LYW3							
10,000.00	78.4125000	109.38	7,841.25	8,937.50	- 1,096.25	0.00	- 1,096.25
Issue Date: 12 Aug 21 Rate: 2.625% Call Date: 1 May 31 Call Price: 100.00 Yield to Maturity: 5.86% Maturity Date: 1 Aug 31							
CENTENE CORP DEL 3.375% DUE 02-15-2030/05-06-2020 REG SEDOL: BMVX1F3							
10,000.00	84.5370000	127.50	8,453.70	10,025.00	- 1,571.30	0.00	- 1,571.30
Issue Date: 13 Feb 20 Rate: 3.375% Call Date: 15 Feb 25 Call Price: 101.68 Yield to Maturity: 6.08% Maturity Date: 15 Feb 30							
CHARTER COMMUNICATIONS ENTMT I L P 3.5% 03-01-2042 SEDOL: BN7G7R7							
10,000.00	64.8310000	116.67	6,483.10	9,794.40	- 3,311.30	0.00	- 3,311.30
Issue Date: 12 Oct 21 Rate: 3.5% Call Date: 1 Sep 41 Call Price: 100.00 Yield to Maturity: 6.812% Maturity Date: 1 Mar 42							
CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 4.4% 04-01-2033 SEDOL: BPCMGY4							
40,000.00	85.8705250	440.00	34,348.21	39,853.60	- 5,505.39	0.00	- 5,505.39
Issue Date: 15 Mar 22 Rate: 4.4% Call Date: 1 Jan 33 Call Price: 100.00 Yield to Maturity: 6.289% Maturity Date: 1 Apr 33							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 5.5% 04-01-2063 SEDOL: BPCTJF7							
20,000.00	76.7047500	275.00	15,340.95	20,103.60	- 4,762.65	0.00	- 4,762.65
Issue Date: 15 Mar 22 Rate: 5.5% Call Date: 1 Oct 62 Call Price: 100.00 Yield to Maturity: 7.3% Maturity Date: 1 Apr 63							
CHARTER COMMUNICATIONS OPER LLC / 5.05% 03-30-2029 SEDOL: BH420W2							
130,000.00	94.1862080	1,659.49	122,442.07	130,465.40	- 8,023.33	0.00	- 8,023.33
Issue Date: 17 Jan 19 Rate: 5.05% Call Date: 30 Dec 28 Call Price: 100.00 Yield to Maturity: 6.183% Maturity Date: 30 Mar 29							
CHARTER COMMUNICATIONS OPER LLC/CHARTE 4.8% DUE 03-01-2050 SEDOL: BKSVYZ7							
10,000.00	72.7960000	160.00	7,279.60	10,072.10	- 2,792.50	0.00	- 2,792.50
Issue Date: 24 Oct 19 Rate: 4.8% Call Date: 1 Sep 49 Call Price: 100.00 Yield to Maturity: 7.064% Maturity Date: 1 Mar 50							
CHARTER 4.908% DUE 07-23-2025 SEDOL: BZ06JV6							
190,000.00	98.0898790	4,092.73	186,370.77	208,461.40	- 22,090.63	0.00	- 22,090.63
Issue Date: 23 Jul 16 Rate: 4.908% Call Date: 23 Apr 25 Call Price: 100.00 Yield to Maturity: 5.718% Maturity Date: 23 Jul 25							
CHARTER 6.834% DUE 10-23-2055 SEDOL: BD3JMW0							
10,000.00	92.6927000	129.09	9,269.27	11,230.30	- 1,961.03	0.00	- 1,961.03
Issue Date: 23 Oct 16 Rate: 6.834% Call Date: 23 Apr 55 Call Price: 100.00 Yield to Maturity: 7.43% Maturity Date: 23 Oct 55							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
CHENIERE ENERGY FIXED 2.25% DUE 01-31-2032 SEDOL: BMZ3RL7							
40,000.00	79.5077750	545.28	31,803.11	40,150.00	- 8,346.89	0.00	- 8,346.89
Issue Date: 27 Sep 21 Rate: 3.25% Call Date: 31 Jan 27 Call Price: 101.62 Yield to Maturity: 6.238% Maturity Date: 31 Jan 32							
CHENIERE ENERGY FIXED 4% DUE 03-01-2031 SEDOL: BM8JV21							
10,000.00	85.1360000	133.33	8,513.60	10,600.00	- 2,086.40	0.00	- 2,086.40
Issue Date: 1 Sep 21 Rate: 4% Call Date: 1 Mar 26 Call Price: 102.00 Yield to Maturity: 6.359% Maturity Date: 1 Mar 31							
CHENIERE ENERGY 4.625% DUE 10-15-2028 SEDOL: BNMB2S3							
20,000.00	90.3926000	195.28	18,078.52	20,000.00	- 1,921.48	0.00	- 1,921.48
Issue Date: 15 Apr 21 Rate: 4.625% Call Date: 15 Oct 23 Call Price: 102.31 Yield to Maturity: 6.649% Maturity Date: 15 Oct 28							
CHEVRON CORP NEW 1.554% DUE 05-11-2025 SEDOL: BLB4160							
50,000.00	93.1123000	107.92	46,556.15	50,014.20	- 3,458.05	0.00	- 3,458.05
Issue Date: 11 May 20 Rate: 1.554% Call Date: 11 Apr 25 Call Price: 100.00 Yield to Maturity: 4.664% Maturity Date: 11 May 25							
CHEVRON CORP NEW 1.995% DUE 05-11-2027 SEDOL: BLB4137							
10,000.00	89.9464000	27.71	8,994.64	10,000.00	- 1,005.36	0.00	- 1,005.36
Issue Date: 11 May 20 Rate: 1.995% Call Date: 11 Mar 27 Call Price: 100.00 Yield to Maturity: 4.561% Maturity Date: 11 May 27							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
CHEVRON CORP NEW 2.954% DUE 05-16-2026 SEDOL: BYP8MZ5							
40,000.00	94.9969000	147.70	37,998.76	40,000.00	- 2,001.24	0.00	- 2,001.24
Issue Date: 16 May 16 Rate: 2.954% Call Date: 16 Feb 26 Call Price: 100.00 Yield to Maturity: 4.568% Maturity Date: 16 May 26							
CHEVRON U S A INC 3.85% 01-15-2028 SEDOL: BMV7YS9							
80,000.00	96.6790500	1,420.22	77,343.24	81,431.70	- 4,088.46	0.00	- 4,088.46
Issue Date: 15 Jul 20 Rate: 3.85% Call Date: 15 Oct 27 Call Price: 100.00 Yield to Maturity: 4.595% Maturity Date: 15 Jan 28							
CIGNA CORP NEW CORP 4.375% 10-15-2028 SEDOL: BKPHS12							
80,000.00	96.6315380	738.89	77,305.23	80,427.10	- 3,121.87	0.00	- 3,121.87
Issue Date: 15 Apr 19 Rate: 4.375% Call Date: 15 Jul 28 Call Price: 100.00 Yield to Maturity: 5.051% Maturity Date: 15 Oct 28							
CIGNA CORP NEW CORP 4.9% 12-15-2048 SEDOL: BKPHS34							
10,000.00	90.7684000	21.78	9,076.84	11,133.30	- 2,056.46	0.00	- 2,056.46
Issue Date: 15 Jun 19 Rate: 4.9% Call Date: 15 Jun 48 Call Price: 100.00 Yield to Maturity: 5.577% Maturity Date: 15 Dec 48							
CINTAS CORP NO 2 3.7% DUE 04-01-2027 SEDOL: BD096S7							
50,000.00	96.5348000	462.50	48,267.40	49,981.80	- 1,714.40	0.00	- 1,714.40
Issue Date: 14 Mar 17 Rate: 3.7% Call Date: 1 Jan 27 Call Price: 100.00 Yield to Maturity: 4.605% Maturity Date: 1 Apr 27							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
CITIGROUP INC DEP SHS REPSTG 5.95 12-29-2049 CUSIP: 172967GD7							
60,000.00	99.0250000	1,497.42	59,415.00	60,000.00	- 585.00	0.00	- 585.00
Issue Date: 29 Oct 12 Rate: 5.95% Yield to Maturity: 6.02% Maturity Date: 29 Jul 49							
CITIGROUP INC FLTG RT 1.678% DUE 05-15-2024 CUSIP: 172967MR9							
40,000.00	98.5931750	85.76	39,437.27	40,000.00	- 562.73	0.00	- 562.73
Issue Date: 14 May 20 Rate: 1.678% Call Date: 15 Apr 24 Call Price: 100.00 Yield to Maturity: 2.726% Maturity Date: 15 May 24							
CITIGROUP INC NT VAR RATE 12-31-2049 REG SEDOL: BNNMZ31							
40,000.00	91.3750000	304.11	36,550.00	40,000.00	- 3,450.00	0.00	- 3,450.00
Issue Date: 24 Apr 15 Rate: 5.95% Call Date: 15 May 26 Call Price: 100.00 Yield to Maturity: 6.614% Maturity Date: 31 Dec 49							
CITIGROUP INC VAR RT DUE 12-29-2049 SEDOL: BLWX1S8							
60,000.00	94.3250000	483.00	56,595.00	59,934.37	- 3,339.37	0.00	- 3,339.37
Issue Date: 30 Apr 14 Rate: 6.3% Call Date: 15 May 24 Call Price: 0.00 Yield to Maturity: 6.743% Maturity Date: 29 Dec 49							
CITIGROUP INC 2.52% 11-03-2032 SEDOL: BNHX0P7							
10,000.00	77.8288000	40.60	7,782.88	10,007.80	- 2,224.92	0.00	- 2,224.92
Issue Date: 3 Nov 21 Rate: 2.52% Call Date: 3 Nov 31 Call Price: 100.00 Yield to Maturity: 5.461% Maturity Date: 3 Nov 32							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
CITIGROUP INC 3.106% DUE 04-08-2026 CUSIP: 172967MQ1							
20,000.00	94.5620000	143.22	18,912.40	20,870.20	- 1,957.80	0.00	- 1,957.80
Issue Date: 8 Apr 20 Rate: 3.106% Call Date: 8 Apr 25 Call Price: 100.00 Yield to Maturity: 4.924% Maturity Date: 8 Apr 26							
CITIGROUP INC 3.785% 03-17-2033 CUSIP: 172967NN7							
50,000.00	85.8369200	546.72	42,918.46	50,241.90	- 7,323.44	0.00	- 7,323.44
Issue Date: 17 Mar 22 Rate: 3.785% Call Date: 17 Mar 32 Call Price: 100.00 Yield to Maturity: 5.626% Maturity Date: 17 Mar 33							
CITIGROUP INC 4.3% DUE 11-20-2026 SEDOL: BSPCB69							
30,000.00	96.8636330	146.92	29,059.09	30,395.10	- 1,336.01	0.00	- 1,336.01
Issue Date: 20 Nov 14 Rate: 4.3% Yield to Maturity: 5.2% Maturity Date: 20 Nov 26							
CITIGROUP INC 4.4% DUE 06-10-2025 SEDOL: BYZZP79							
60,000.00	98.2332830	154.00	58,939.97	59,832.80	- 892.83	0.00	- 892.83
Issue Date: 10 Jun 15 Rate: 4.4% Yield to Maturity: 5.177% Maturity Date: 10 Jun 25							
CITIGROUP INC 4.412% DUE 03-31-2031 SEDOL: BMH3V24							
50,000.00	92.0827600	557.63	46,041.38	50,000.00	- 3,958.62	0.00	- 3,958.62
Issue Date: 31 Mar 20 Rate: 4.412% Call Date: 31 Mar 30 Call Price: 100.00 Yield to Maturity: 5.623% Maturity Date: 31 Mar 31							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
CITIGROUP INC 4.65% DUE 07-30-2045 SEDOL: BYTHPH1							
182,000.00	86.3093740	3,549.76	157,083.06	182,371.28	- 25,288.22	0.00	- 25,288.22
Issue Date: 30 Jul 15 Rate: 4.65% Yield to Maturity: 5.738% Maturity Date: 30 Jul 45							
CITIGROUP INC 4.75% DUE 05-18-2046 SEDOL: BDGLCL2							
10,000.00	83.5778000	56.74	8,357.78	10,047.50	- 1,689.72	0.00	- 1,689.72
Issue Date: 18 May 16 Rate: 4.75% Yield to Maturity: 6.073% Maturity Date: 18 May 46							
CITIGROUP INC 5.3 DUE 05-06-2044 SEDOL: BMH4H85							
31,000.00	90.5879680	251.01	28,082.27	32,400.04	- 4,317.77	0.00	- 4,317.77
Issue Date: 6 May 14 Rate: 5.3% Yield to Maturity: 6.093% Maturity Date: 6 May 44							
CITIGROUP INC 5.5% DUE 09-13-2025 SEDOL: BDT7Y00							
100,000.00	100.6938500	1,650.00	100,693.85	100,108.20	585.65	0.00	585.65
Issue Date: 13 Sep 13 Rate: 5.5% Yield to Maturity: 5.218% Maturity Date: 13 Sep 25							
CITIGROUP INC 8.125% DUE 07-15-2039 SEDOL: B8G0DX3							
16,000.00	123.4322500	599.44	19,749.16	23,083.98	- 3,334.82	0.00	- 3,334.82
Issue Date: 23 Jul 09 Rate: 8.125% Yield to Maturity: 5.888% Maturity Date: 15 Jul 39							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
COCA COLA CO 1.45% DUE 06-01-2027 SEDOL: BLB7YV5							
40,000.00	88.4275750	48.33	35,371.03	40,093.70	- 4,722.67	0.00	- 4,722.67
Issue Date: 1 May 20 Rate: 1.45% Call Date: 1 Apr 27 Call Price: 100.00 Yield to Maturity: 4.356% Maturity Date: 1 Jun 27							
COCA COLA CO 2.6% DUE 06-01-2050 SEDOL: BLB7Z23							
10,000.00	67.3190000	21.67	6,731.90	9,925.10	- 3,193.20	0.00	- 3,193.20
Issue Date: 1 May 20 Rate: 2.6% Call Date: 1 Dec 49 Call Price: 100.00 Yield to Maturity: 4.742% Maturity Date: 1 Jun 50							
COCA COLA CO 3.375% DUE 03-25-2027 SEDOL: BL63CD6							
20,000.00	96.0601000	180.00	19,212.02	22,964.10	- 3,752.08	0.00	- 3,752.08
Issue Date: 25 Mar 20 Rate: 3.375% Call Date: 25 Jan 27 Call Price: 100.00 Yield to Maturity: 4.403% Maturity Date: 25 Mar 27							
COMCAST CORP NEW FIXED 2.937% DUE 11-01-2056 SEDOL: BQ7XJ28							
40,000.00	62.3178250	195.80	24,927.13	36,987.10	- 12,059.97	0.00	- 12,059.97
Issue Date: 1 May 22 Rate: 2.937% Call Date: 1 May 56 Call Price: 100.00 Yield to Maturity: 5.362% Maturity Date: 1 Nov 56							
COMCAST CORP NEW FIXED 3.4% DUE 04-01-2030 CUSIP: 20030NDG3							
20,000.00	91.3656000	170.00	18,273.12	19,964.60	- 1,691.48	0.00	- 1,691.48
Issue Date: 27 Mar 20 Rate: 3.4% Call Date: 1 Jan 30 Call Price: 100.00 Yield to Maturity: 4.824% Maturity Date: 1 Apr 30							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
COMCAST CORP NEW 2.8% DUE 01-15-2051/05-28-2020 REG SEDOL: BL6D441							
40,000.00	63.5961000	516.44	25,438.44	36,381.30	- 10,942.86	0.00	- 10,942.86
Issue Date: 28 May 20 Rate: 2.8% Call Date: 15 Jul 50 Call Price: 100.00 Yield to Maturity: 5.31% Maturity Date: 15 Jan 51							
COMCAST CORP NEW 2.887% 11-01-2051 BEO SEDOL: BQ7XHB3							
40,000.00	64.6004250	192.47	25,840.17	31,659.57	- 5,819.40	0.00	- 5,819.40
Issue Date: 1 May 22 Rate: 2.887% Call Date: 1 May 51 Call Price: 100.00 Yield to Maturity: 5.294% Maturity Date: 1 Nov 51							
COMCAST CORP NEW 3.45% DUE 02-01-2050 CUSIP: 20030NCZ2							
20,000.00	73.0764000	287.50	14,615.28	19,972.31	- 5,357.03	0.00	- 5,357.03
Issue Date: 5 Nov 19 Rate: 3.45% Call Date: 1 Aug 49 Call Price: 100.00 Yield to Maturity: 5.341% Maturity Date: 1 Feb 50							
COMCAST CORP NEW 3.75% DUE 04-01-2040 CUSIP: 20030NDH1							
10,000.00	82.9502000	93.75	8,295.02	9,896.40	- 1,601.38	0.00	- 1,601.38
Issue Date: 27 Mar 20 Rate: 3.75% Call Date: 1 Oct 39 Call Price: 100.00 Yield to Maturity: 5.265% Maturity Date: 1 Apr 40							
COMCAST CORP NEW 4.049% DUE 11-01-2052 SEDOL: BFWQ3S9							
90,000.00	79.6821560	607.35	71,713.94	83,753.70	- 12,039.76	0.00	- 12,039.76
Issue Date: 19 Oct 17 Rate: 4.049% Call Date: 1 May 52 Call Price: 100.00 Yield to Maturity: 5.431% Maturity Date: 1 Nov 52							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
COMCAST CORP NEW 4.15% DUE 10-15-2028 CUSIP: 20030NCT6							
190,000.00	96.0759000	1,664.61	182,544.21	190,160.40	- 7,616.19	0.00	- 7,616.19
Issue Date: 5 Oct 18 Rate: 4.15% Call Date: 15 Jul 28 Call Price: 100.00 Yield to Maturity: 4.936% Maturity Date: 15 Oct 28							
COMCAST CORP NEW 4.2% DUE 08-15-2034 CUSIP: 20030NBM2							
50,000.00	92.6692800	793.33	46,334.64	50,386.00	- 4,051.36	0.00	- 4,051.36
Issue Date: 12 Aug 14 Rate: 4.2% Call Date: 15 Feb 34 Call Price: 100.00 Yield to Maturity: 5.04% Maturity Date: 15 Aug 34							
COMCAST CORP NEW 4.25% DUE 10-15-2030 CUSIP: 20030NCU3							
60,000.00	95.9232170	538.33	57,553.93	60,684.60	- 3,130.67	0.00	- 3,130.67
Issue Date: 5 Oct 18 Rate: 4.25% Call Date: 15 Jul 30 Call Price: 100.00 Yield to Maturity: 4.884% Maturity Date: 15 Oct 30							
COMCAST CORP NEW 4% DUE 03-01-2048 SEDOL: BFY1YN4							
10,000.00	79.9330000	133.33	7,993.30	11,307.30	- 3,314.00	0.00	- 3,314.00
Issue Date: 8 Feb 18 Rate: 4% Call Date: 1 Sep 47 Call Price: 100.00 Yield to Maturity: 5.478% Maturity Date: 1 Mar 48							
COMCAST CORP NEW 4% DUE 08-15-2047 SEDOL: BF22PR0							
10,000.00	80.4500000	151.11	8,045.00	9,930.20	- 1,885.20	0.00	- 1,885.20
Issue Date: 7 Aug 17 Rate: 4% Call Date: 15 Feb 47 Call Price: 100.00 Yield to Maturity: 5.451% Maturity Date: 15 Aug 47							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
COMCAST CORP NEW 5.65% DUE 06-15-2035 SEDOL: B0B7ZQ0							
10,000.00	105.2062000	25.11	10,520.62	10,305.90	214.72	0.00	214.72
Issue Date: 9 Jun 05 Rate: 5.65% Yield to Maturity: 5.08% Maturity Date: 15 Jun 35							
CONOCO INC 6.95% DUE 04-15-2029 SEDOL: B2PJ1B3							
70,000.00	110.8628000	1,027.06	77,603.96	76,395.41	1,208.55	0.00	1,208.55
Issue Date: 20 Apr 99 Rate: 6.95% Yield to Maturity: 4.919% Maturity Date: 15 Apr 29							
CONTL RES INC FIXED 3.8% DUE 06-01-2024 SEDOL: BZ02873							
20,000.00	97.2909000	63.33	19,458.18	19,938.65	- 480.47	0.00	- 480.47
Issue Date: 19 May 14 Rate: 3.8% Call Date: 1 Mar 24 Call Price: 100.00 Yield to Maturity: 5.813% Maturity Date: 1 Jun 24							
CONTL RES INC 4.375% DUE 01-15-2028 SEDOL: BF19CF9							
20,000.00	90.8960000	403.47	18,179.20	20,451.60	- 2,272.40	0.00	- 2,272.40
Issue Date: 8 Dec 17 Rate: 4.375% Call Date: 15 Oct 27 Call Price: 100.00 Yield to Maturity: 6.522% Maturity Date: 15 Jan 28							
CONTL RES INC 4.5 DUE 04-15-2023 SEDOL: BCCWFC4							
20,000.00	99.7580000	190.00	19,951.60	20,747.20	- 795.60	0.00	- 795.60
Rate: 4.5% Yield to Maturity: 5.322% Maturity Date: 15 Apr 23							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
CONTL RES INC 4.9% DUE 06-01-2044 SEDOL: BYN68H5							
30,000.00	74.1530330	122.50	22,245.91	32,395.30	- 10,149.39	0.00	- 10,149.39
Issue Date: 19 May 14 Rate: 4.9% Call Date: 1 Dec 43 Call Price: 100.00 Yield to Maturity: 7.304% Maturity Date: 1 Jun 44							
COSTCO WHOLESALE CORP NEW 1.6% DUE 04-20-2030 REG SEDOL: BMG2X93							
10,000.00	82.0903000	31.56	8,209.03	10,037.30	- 1,828.27	0.00	- 1,828.27
Issue Date: 20 Apr 20 Rate: 1.6% Call Date: 20 Jan 30 Call Price: 100.00 Yield to Maturity: 4.503% Maturity Date: 20 Apr 30							
COSTCO WHSL CORP FIXED 1.375% DUE 06-20-2027 SEDOL: BMG1PD8							
40,000.00	87.7248500	16.81	35,089.94	40,232.70	- 5,142.76	0.00	- 5,142.76
Issue Date: 20 Apr 20 Rate: 1.375% Call Date: 20 Apr 27 Call Price: 100.00 Yield to Maturity: 4.431% Maturity Date: 20 Jun 27							
COTERRA ENERGY INC 3.9% 05-15-2027 SEDOL: BMFYL18							
110,000.00	93.5086550	548.17	102,859.52	111,026.30	- 8,166.78	0.00	- 8,166.78
Issue Date: 15 Nov 22 Rate: 3.9% Call Date: 15 Feb 27 Call Price: 100.00 Yield to Maturity: 5.592% Maturity Date: 15 May 27							
COTERRA ENERGY INC 4.375% 03-15-2029 SEDOL: BMGNSL3							
30,000.00	94.7036000	386.46	28,411.08	31,595.60	- 3,184.52	0.00	- 3,184.52
Issue Date: 15 Sep 22 Rate: 4.375% Call Date: 15 Dec 28 Call Price: 100.00 Yield to Maturity: 5.388% Maturity Date: 15 Mar 29							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
CSC HLDGS LLC 6.5% DUE 02-01-2029 CUSIP: 126307AZ0							
250,000.00	81.7500000	6,770.83	204,375.00	250,000.00	- 45,625.00	0.00	- 45,625.00
Issue Date: 31 Jan 19 Rate: 6.5% Call Date: 1 Feb 24 Call Price: 103.25 Yield to Maturity: 10.648% Maturity Date: 1 Feb 29							
CTR PARTNERSHIP L P / CARETRUST CAP SR NT 144A 3.875% 06-30-2028 SEDOL: BMHRYM7							
10,000.00	84.5027000	1.08	8,450.27	9,425.00	- 974.73	0.00	- 974.73
Issue Date: 17 Jun 21 Rate: 3.875% Call Date: 30 Mar 28 Call Price: 100.00 Yield to Maturity: 7.351% Maturity Date: 30 Jun 28							
CVS HEALTH CORP 1.875% DUE 02-28-2031 SEDOL: BMTSF69							
10,000.00	78.7406000	64.06	7,874.06	8,777.30	- 903.24	0.00	- 903.24
Issue Date: 16 Dec 20 Rate: 1.875% Call Date: 28 Nov 30 Call Price: 100.00 Yield to Maturity: 5.09% Maturity Date: 28 Feb 31							
CVS HEALTH CORP 3.75% DUE 04-01-2030 SEDOL: BK8TZ92							
180,000.00	91.1526110	1,687.50	164,074.70	173,566.80	- 9,492.10	0.00	- 9,492.10
Issue Date: 31 Mar 20 Rate: 3.75% Call Date: 1 Jan 30 Call Price: 100.00 Yield to Maturity: 5.23% Maturity Date: 1 Apr 30							
CVS HEALTH CORP 4.3% DUE 03-25-2028 SEDOL: BF3V2P3							
84,000.00	96.8877620	963.20	81,385.72	82,875.44	- 1,489.72	0.00	- 1,489.72
Issue Date: 9 Mar 18 Rate: 4.3% Call Date: 25 Dec 27 Call Price: 100.00 Yield to Maturity: 4.981% Maturity Date: 25 Mar 28							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
CVS HEALTH CORP 5.05% DUE 03-25-2048 SEDOL: BF4JKH4							
40,000.00	90.2091250	538.67	36,083.65	51,296.40	- 15,212.75	0.00	- 15,212.75
Issue Date: 9 Mar 18 Rate: 5.05% Call Date: 25 Sep 47 Call Price: 100.00 Yield to Maturity: 5.792% Maturity Date: 25 Mar 48							
CVS HEALTH CORP 5.125% DUE 07-20-2045 SEDOL: BYPFC45							
40,000.00	90.7380000	916.81	36,295.20	40,934.57	- 4,639.37	0.00	- 4,639.37
Issue Date: 20 Jul 15 Rate: 5.125% Yield to Maturity: 5.87% Maturity Date: 20 Jul 45							
CVS HEALTH CORPORATION 2.125% DUE 09-15-2031 BEO SEDOL: BN6SF14							
30,000.00	79.5646330	187.71	23,869.39	29,810.70	- 5,941.31	0.00	- 5,941.31
Issue Date: 18 Aug 21 Rate: 2.125% Call Date: 15 Jun 31 Call Price: 100.00 Yield to Maturity: 5.054% Maturity Date: 15 Sep 31							
DEERE & CO FIXED 3.1% DUE 04-15-2030 SEDOL: BMQ5M39							
10,000.00	89.7999000	65.44	8,979.99	9,981.10	- 1,001.11	0.00	- 1,001.11
Issue Date: 30 Mar 20 Rate: 3.1% Call Date: 15 Jan 30 Call Price: 100.00 Yield to Maturity: 4.772% Maturity Date: 15 Apr 30							
DEERE & CO FIXED 3.75% DUE 04-15-2050 SEDOL: BMQ5M40							
110,000.00	85.1406820	870.83	93,654.75	128,118.40	- 34,463.65	0.00	- 34,463.65
Issue Date: 30 Mar 20 Rate: 3.75% Call Date: 15 Oct 49 Call Price: 100.00 Yield to Maturity: 4.724% Maturity Date: 15 Apr 50							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
DELTA AIR LINES 3.8% 04-19-2023 SEDOL: BFZP598							
20,000.00	98.7500000	152.00	19,750.00	17,850.00	1,900.00	0.00	1,900.00
Rate: 3.8% Yield to Maturity: 8.03% Maturity Date: 19 Apr 23							
DEVON ENERGY CORP FIXED 5% DUE 06-15-2045 SEDOL: BYNCYY2							
30,000.00	86.8588000	66.67	26,057.64	35,172.30	- 9,114.66	0.00	- 9,114.66
Issue Date: 16 Jun 15 Rate: 5% Call Date: 15 Dec 44 Call Price: 100.00 Yield to Maturity: 6.08% Maturity Date: 15 Jun 45							
DEVON ENERGY CORP NEW 8.25% 08-01-2023 BEO SEDOL: BNXFS64							
60,000.00	101.3593170	2,062.50	60,815.59	68,800.00	- 7,984.41	0.00	- 7,984.41
Rate: 8.25% Yield to Maturity: 5.842% Maturity Date: 1 Aug 23							
DEVON ENERGY CORP 5.6 DUE 07-15-2041 SEDOL: B3Q7W10							
70,000.00	93.8415860	1,807.56	65,689.11	79,472.25	- 13,783.14	0.00	- 13,783.14
Issue Date: 12 Jul 11 Rate: 5.6% Call Date: 15 Jan 41 Call Price: 100.00 Yield to Maturity: 6.161% Maturity Date: 15 Jul 41							
DEVON ENERGY CORP 5.85% DUE 12-15-2025 SEDOL: BYQ1PX2							
80,000.00	101.8413630	208.00	81,473.09	86,146.90	- 4,673.81	0.00	- 4,673.81
Issue Date: 15 Dec 15 Rate: 5.85% Call Date: 15 Sep 25 Call Price: 100.00 Yield to Maturity: 5.169% Maturity Date: 15 Dec 25							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
DIAMONDBACK ENERGY FIXED 3.25% DUE 12-01-2026 SEDOL: BJR45C4							
10,000.00	93.1519000	27.08	9,315.19	10,317.30	- 1,002.11	0.00	- 1,002.11
Issue Date: 5 Dec 19 Rate: 3.25% Call Date: 1 Oct 26 Call Price: 100.00 Yield to Maturity: 5.203% Maturity Date: 1 Dec 26							
DIAMONDBACK ENERGY INC 3.5% DUE 12-01-2029 SEDOL: BJR45B3							
40,000.00	87.9780500	116.67	35,191.22	40,311.80	- 5,120.58	0.00	- 5,120.58
Issue Date: 5 Dec 19 Rate: 3.5% Call Date: 1 Sep 29 Call Price: 100.00 Yield to Maturity: 5.62% Maturity Date: 1 Dec 29							
DISH DBS CORP 5.125% DUE 06-01-2029 SEDOL: BMDHSQ3							
50,000.00	64.5200000	213.54	32,260.00	49,877.00	- 17,617.00	0.00	- 17,617.00
Issue Date: 24 May 21 Rate: 5.125% Yield to Maturity: 13.578% Maturity Date: 1 Jun 29							
DISH DBS CORP 5.875% 11-15-2024 CUSIP: 25470XAW5							
25,000.00	92.9234000	187.67	23,230.85	24,233.69	- 1,002.84	0.00	- 1,002.84
Issue Date: 20 Nov 14 Rate: 5.875% Yield to Maturity: 10.104% Maturity Date: 15 Nov 24							
DISNEY WALT CO SR NT 6.2% 12-15-2034 SEDOL: BJQX577							
10,000.00	109.1190000	27.56	10,911.90	9,321.90	1,590.00	0.00	1,590.00
Issue Date: 15 Jun 19 Rate: 6.2% Yield to Maturity: 5.168% Maturity Date: 15 Dec 34							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
DISNEY WALT CO SR NT 6.65% 11-15-2037 CUSIP: 254687EH5							
10,000.00	112.7903000	84.97	11,279.03	9,855.00	1,424.03	0.00	1,424.03
Issue Date: 15 Nov 19 Rate: 6.65% Yield to Maturity: 5.388% Maturity Date: 15 Nov 37							
DUKE ENERGY 5.3% DUE 02-15-2040 SEDOL: B432721							
130,000.00	99.6313230	2,602.89	129,520.72	158,434.90	- 28,914.18	0.00	- 28,914.18
Issue Date: 19 Nov 09 Rate: 5.3% Yield to Maturity: 5.332% Maturity Date: 15 Feb 40							
EATON CORP OHIO 4.15 DUE 11-02-2042 REG SEDOL: BGLPFR7							
70,000.00	85.8398860	476.10	60,087.92	70,572.40	- 10,484.48	0.00	- 10,484.48
Issue Date: 2 Nov 13 Rate: 4.15% Yield to Maturity: 5.313% Maturity Date: 2 Nov 42							
EL PASO NAT GAS CO 8.375% DUE 06-15-2032 SEDOL: 2787237							
110,000.00	113.4284090	409.44	124,771.25	128,194.00	- 3,422.75	0.00	- 3,422.75
Issue Date: 15 Jun 03 Rate: 8.375% Call Date: 14 Jun 32 Call Price: 100.00 Yield to Maturity: 6.455% Maturity Date: 15 Jun 32							
ENERGY TRANSFER L P 0.0% DUE 12-31-2049 REG SEDOL: BMHR7W8							
20,000.00	83.5000000	182.08	16,700.00	19,650.00	- 2,950.00	0.00	- 2,950.00
Issue Date: 22 Jan 20 Rate: 7.125% Call Date: 15 May 30 Call Price: 100.00 Yield to Maturity: 8.534% Maturity Date: 31 Dec 49							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
ENERGY TRANSFER L P 6.5% 12-31-2049 SEDOL: BN2CHF8							
20,000.00	86.4151500	166.11	17,283.03	19,775.00	- 2,491.97	0.00	- 2,491.97
Issue Date: 15 Jun 21 Rate: 6.5% Call Date: 15 Aug 26 Call Price: 100.00 Yield to Maturity: 75.218% Maturity Date: 31 Dec 49							
ENERGY TRANSFER L P 6.75% 12-31-2099 USD SEDOL: BNLZ3S3							
40,000.00	86.5000000	345.00	34,600.00	40,562.50	- 5,962.50	0.00	- 5,962.50
Issue Date: 16 Nov 17 Rate: 6.75% Call Date: 15 May 25 Call Price: 100.00 Yield to Maturity: 7.936% Maturity Date: 31 Dec 99							
ENERGY TRANSFER 3.75% DUE 05-15-2030 SEDOL: BL3BQ53							
90,000.00	88.4614110	431.25	79,615.27	91,744.80	- 12,129.53	0.00	- 12,129.53
Issue Date: 22 Jan 20 Rate: 3.75% Call Date: 15 Feb 30 Call Price: 100.00 Yield to Maturity: 5.686% Maturity Date: 15 May 30							
ENERGY TRANSFER 4.95% DUE 06-15-2028 SEDOL: BNR46T6							
20,000.00	96.8677500	44.00	19,373.55	21,379.60	- 2,006.05	0.00	- 2,006.05
Issue Date: 8 Jun 18 Rate: 4.95% Call Date: 15 Mar 28 Call Price: 100.00 Yield to Maturity: 5.624% Maturity Date: 15 Jun 28							
ENERGY TRANSFER 5.25% DUE 04-15-2029 SEDOL: BJCYMH3							
10,000.00	96.9908000	110.83	9,699.08	11,417.30	- 1,718.22	0.00	- 1,718.22
Issue Date: 15 Jan 19 Rate: 5.25% Call Date: 15 Jan 29 Call Price: 100.00 Yield to Maturity: 5.826% Maturity Date: 15 Apr 29							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
ENERGY TRANSFER 6.25% DUE 04-15-2049 SEDOL: BJCYMJ5							
80,000.00	93.5710380	1,055.56	74,856.83	97,197.60	- 22,340.77	0.00	- 22,340.77
Issue Date: 15 Jan 19 Rate: 6.25% Call Date: 15 Oct 48 Call Price: 100.00 Yield to Maturity: 6.776% Maturity Date: 15 Apr 49							
ENERGY TRANSFER 7.6% DUE 02-01-2024 SEDOL: BHBF8H5							
40,000.00	101.6859500	1,266.67	40,674.38	46,381.20	- 5,706.82	0.00	- 5,706.82
Issue Date: 13 Dec 13 Rate: 7.6% Call Date: 1 Nov 23 Call Price: 100.00 Yield to Maturity: 5.967% Maturity Date: 1 Feb 24							
ENTERPRISE PRODS FIXED 3.95% DUE 01-31-2060 SEDOL: BL39936							
20,000.00	72.6548500	331.36	14,530.97	20,790.70	- 6,259.73	0.00	- 6,259.73
Issue Date: 15 Jan 20 Rate: 3.95% Call Date: 31 Jul 59 Call Price: 100.00 Yield to Maturity: 5.738% Maturity Date: 31 Jan 60							
ENTERPRISE PRODS OPER LLC 5.375% 02-15-2078 SEDOL: BYWF668							
10,000.00	76.4012000	203.06	7,640.12	9,237.50	- 1,597.38	0.00	- 1,597.38
Issue Date: 15 Feb 18 Rate: 5.375% Call Date: 15 Feb 28 Call Price: 100.00 Yield to Maturity: 7.082% Maturity Date: 15 Feb 78							
ENTERPRISE PRODS 2.8% DUE 01-31-2030 SEDOL: BKM3QG4							
40,000.00	85.2985000	469.78	34,119.40	40,889.00	- 6,769.60	0.00	- 6,769.60
Issue Date: 15 Jan 20 Rate: 2.8% Call Date: 31 Oct 29 Call Price: 100.00 Yield to Maturity: 5.316% Maturity Date: 31 Jan 30							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
ENTERPRISE PRODS 3.7% DUE 01-31-2051 SEDOL: BL397H6							
20,000.00	72.6450500	310.39	14,529.01	19,755.60	- 5,226.59	0.00	- 5,226.59
Issue Date: 15 Jan 20 Rate: 3.7% Call Date: 31 Jul 50 Call Price: 100.00 Yield to Maturity: 5.655% Maturity Date: 31 Jan 51							
ENTERPRISE PRODS 4.15% DUE 10-16-2028 SEDOL: BFY5JK8							
90,000.00	94.8611440	778.13	85,375.03	96,133.60	- 10,758.57	0.00	- 10,758.57
Issue Date: 11 Oct 18 Rate: 4.15% Call Date: 16 Jul 28 Call Price: 100.00 Yield to Maturity: 5.186% Maturity Date: 16 Oct 28							
ENTERPRISE PRODS 4.2% DUE 01-31-2050 SEDOL: BKB02C4							
20,000.00	79.1627500	352.33	15,832.55	21,526.40	- 5,693.85	0.00	- 5,693.85
Issue Date: 8 Jul 19 Rate: 4.2% Call Date: 31 Jul 49 Call Price: 100.00 Yield to Maturity: 5.722% Maturity Date: 31 Jan 50							
ENTERPRISE PRODS 5.7% DUE 02-15-2042 SEDOL: B56MMZ3							
20,000.00	97.4093000	430.67	19,481.86	20,553.54	- 1,071.68	0.00	- 1,071.68
Issue Date: 24 Aug 11 Rate: 5.7% Yield to Maturity: 5.927% Maturity Date: 15 Feb 42							
ENTERPRISE PRODS 7.55% DUE 04-15-2038 SEDOL: B57FW28							
10,000.00	112.1143000	159.39	11,211.43	14,502.30	- 3,290.87	0.00	- 3,290.87
Issue Date: 15 Oct 09 Rate: 7.55% Yield to Maturity: 6.302% Maturity Date: 15 Apr 38							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
ENTERPRISE PRODUCTS OPER L P 3.125% DUE 07-31-2029 SEDOL: BKB02B3							
10,000.00	88.2043000	131.08	8,820.43	10,219.00	- 1,398.57	0.00	- 1,398.57
Issue Date: 8 Jul 19 Rate: 3.125% Call Date: 30 Apr 29 Call Price: 100.00 Yield to Maturity: 5.267% Maturity Date: 31 Jul 29							
EOG RES INC FIXED 3.9% DUE 04-01-2035 SEDOL: BWCN5Z0							
20,000.00	89.5922000	195.00	17,918.44	22,858.00	- 4,939.56	0.00	- 4,939.56
Issue Date: 17 Mar 15 Rate: 3.9% Call Date: 1 Oct 34 Call Price: 100.00 Yield to Maturity: 5.048% Maturity Date: 1 Apr 35							
EQT CORP 3.9% DUE 10-01-2027 SEDOL: BYWG490							
50,000.00	92.3437600	487.50	46,171.88	54,362.50	- 8,190.62	0.00	- 8,190.62
Issue Date: 4 Oct 17 Rate: 3.9% Call Date: 1 Jul 27 Call Price: 100.00 Yield to Maturity: 5.763% Maturity Date: 1 Oct 27							
EQT CORPORATION 5.0% DUE 01-15-2029 BEO SEDOL: BMDMZ01							
10,000.00	94.1769000	230.56	9,417.69	11,451.00	- 2,033.31	0.00	- 2,033.31
Issue Date: 16 Nov 20 Rate: 5% Call Date: 15 Jul 28 Call Price: 100.00 Yield to Maturity: 6.168% Maturity Date: 15 Jan 29							
EXELON CORP 5.625% DUE 06-15-2035 SEDOL: B0LK7L8							
100,000.00	101.8454400	250.00	101,845.44	89,339.50	12,505.94	0.00	12,505.94
Issue Date: 9 Jun 05 Rate: 5.625% Yield to Maturity: 5.419% Maturity Date: 15 Jun 35							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
EXXON MOBIL CORP FIXED 1.571% DUE 04-15-2023 SEDOL: BMDSC19							
10,000.00	99.0616000	33.17	9,906.16	10,046.80	- 140.64	0.00	- 140.64
Rate: 1.571% Yield to Maturity: 4.844% Maturity Date: 15 Apr 23							
EXXON MOBIL CORP FIXED 4.327% DUE 03-19-2050 SEDOL: BL68H70							
10,000.00	88.2174000	122.60	8,821.74	12,140.00	- 3,318.26	0.00	- 3,318.26
Issue Date: 19 Mar 20 Rate: 4.327% Call Date: 19 Sep 49 Call Price: 100.00 Yield to Maturity: 5.135% Maturity Date: 19 Mar 50							
EXXON MOBIL CORP 2.992% DUE 03-19-2025 SEDOL: BL68H25							
100,000.00	96.4188900	847.73	96,418.89	103,181.20	- 6,762.31	0.00	- 6,762.31
Issue Date: 19 Mar 20 Rate: 2.992% Call Date: 19 Feb 25 Call Price: 100.00 Yield to Maturity: 4.708% Maturity Date: 19 Mar 25							
EXXON MOBIL CORP 3.043% DUE 03-01-2026 SEDOL: BYYD0F7							
150,000.00	95.4884070	1,521.50	143,232.61	151,205.92	- 7,973.31	0.00	- 7,973.31
Issue Date: 3 Mar 16 Rate: 3.043% Call Date: 1 Dec 25 Call Price: 100.00 Yield to Maturity: 4.587% Maturity Date: 1 Mar 26							
EXXON MOBIL CORP 3.482% DUE 03-19-2030 SEDOL: BL68H47							
40,000.00	93.4102250	394.63	37,364.09	40,000.00	- 2,635.91	0.00	- 2,635.91
Issue Date: 19 Mar 20 Rate: 3.482% Call Date: 19 Dec 29 Call Price: 100.00 Yield to Maturity: 4.562% Maturity Date: 19 Mar 30							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
FIRSTENERGY CORP 3.9% 07-15-2027 SEDOL: BDC3P91							
120,000.00	93.2690000	2,434.67	111,922.80	120,357.60	- 8,434.80	0.00	- 8,434.80
Issue Date: 21 Jun 17 Rate: 4.15% Call Date: 15 Apr 27 Call Price: 100.00 Yield to Maturity: 5.598% Maturity Date: 15 Jul 27							
FORD MTR CO DEL 3.25% 02-12-2032 SEDOL: BPLHQR3							
30,000.00	75.0050330	376.46	22,501.51	30,012.50	- 7,510.99	0.00	- 7,510.99
Issue Date: 12 Nov 21 Rate: 3.25% Call Date: 12 Nov 31 Call Price: 100.00 Yield to Maturity: 7.005% Maturity Date: 12 Feb 32							
FORD MTR CO DEL 6.1% 08-19-2032A SEDOL: BNDY3J9							
20,000.00	92.5124000	447.33	18,502.48	20,000.00	- 1,497.52	0.00	- 1,497.52
Issue Date: 19 Aug 22 Rate: 6.1% Call Date: 19 May 32 Call Price: 100.00 Yield to Maturity: 7.188% Maturity Date: 19 Aug 32							
FORD MTR CR CO LLC 2.9% DUE 02-16-2028 BEO SEDOL: BNKBJZ1							
200,000.00	82.5919050	2,175.00	165,183.81	197,500.00	- 32,316.19	0.00	- 32,316.19
Issue Date: 16 Feb 21 Rate: 2.9% Call Date: 16 Dec 27 Call Price: 100.00 Yield to Maturity: 6.997% Maturity Date: 16 Feb 28							
FORD MTR CR CO LLC 4.95% 05-28-2027 SEDOL: BMYXYY0							
230,000.00	93.2900000	1,043.63	214,567.00	230,862.50	- 16,295.50	0.00	- 16,295.50
Issue Date: 28 Mar 22 Rate: 4.95% Call Date: 28 Apr 27 Call Price: 100.00 Yield to Maturity: 6.731% Maturity Date: 28 May 27							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
FOX CORP 5.476% DUE 01-25-2039 SEDOL: BMPRYX0							
60,000.00	91.4439000	1,423.76	54,866.34	65,297.90	- 10,431.56	0.00	- 10,431.56
Issue Date: 25 Jan 20 Rate: 5.476% Call Date: 25 Jul 38 Call Price: 100.00 Yield to Maturity: 6.331% Maturity Date: 25 Jan 39							
FREEPORT-MCMORAN FIXED 4.625% DUE 08-01-2030 SEDOL: BN2XBT3							
10,000.00	93.1630000	192.71	9,316.30	10,000.00	- 683.70	0.00	- 683.70
Issue Date: 27 Jul 20 Rate: 4.625% Call Date: 1 Aug 25 Call Price: 102.31 Yield to Maturity: 5.749% Maturity Date: 1 Aug 30							
FREEPORT-MCMORAN 5.45% DUE 03-15-2043 SEDOL: BFPC4S1							
98,000.00	90.2040000	1,572.63	88,399.92	88,107.60	292.32	0.00	292.32
Issue Date: 15 Sep 13 Rate: 5.45% Call Date: 15 Sep 42 Call Price: 100.00 Yield to Maturity: 6.313% Maturity Date: 15 Mar 43							
GEN DYNAMICS CORP FIXED 4.25% DUE 04-01-2040 SEDOL: BMFFMZ2							
10,000.00	91.7641000	106.25	9,176.41	11,851.90	- 2,675.49	0.00	- 2,675.49
Issue Date: 25 Mar 20 Rate: 4.25% Call Date: 1 Oct 39 Call Price: 100.00 Yield to Maturity: 4.965% Maturity Date: 1 Apr 40							
GEN MTRS FINL CO 4.25 DUE 05-15-2023 SEDOL: BJT3FD0							
20,000.00	99.5853500	108.61	19,917.07	20,000.00	- 82.93	0.00	- 82.93
Rate: 4.25% Yield to Maturity: 5.368% Maturity Date: 15 May 23							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
GENERAL DYNAMICS CORP 4.25% DUE 04-01-2050 REG SEDOL: BMFFN04							
30,000.00	89.0264000	318.75	26,707.92	37,567.00	- 10,859.08	0.00	- 10,859.08
Issue Date: 25 Mar 20 Rate: 4.25% Call Date: 1 Oct 49 Call Price: 100.00 Yield to Maturity: 4.99% Maturity Date: 1 Apr 50							
GENERAL MOTORS FINANCIAL 3.1% 01-12-2032 SEDOL: BP6H979							
10,000.00	78.6333000	145.53	7,863.33	9,026.50	- 1,163.17	0.00	- 1,163.17
Issue Date: 11 Jan 22 Rate: 3.1% Call Date: 12 Oct 31 Call Price: 100.00 Yield to Maturity: 6.228% Maturity Date: 12 Jan 32							
GENERAL MTRS CO 5.15% DUE 04-01-2038 SEDOL: BD93QC4							
30,000.00	86.6516000	386.25	25,995.48	31,798.50	- 5,803.02	0.00	- 5,803.02
Issue Date: 7 Aug 17 Rate: 5.15% Call Date: 1 Oct 37 Call Price: 100.00 Yield to Maturity: 6.545% Maturity Date: 1 Apr 38							
GENERAL MTRS CO 6.125% DUE 10-01-2025 SEDOL: BMDX5X7							
20,000.00	101.8570000	306.25	20,371.40	19,979.80	391.60	0.00	391.60
Issue Date: 12 May 20 Rate: 6.125% Call Date: 1 Sep 25 Call Price: 100.00 Yield to Maturity: 5.386% Maturity Date: 1 Oct 25							
GENERAL MTRS CO 6.25% DUE 10-02-2043 SEDOL: BP8Y7Q3							
20,000.00	92.8201500	309.03	18,564.03	23,275.00	- 4,710.97	0.00	- 4,710.97
Issue Date: 2 Apr 14 Rate: 6.25% Yield to Maturity: 6.904% Maturity Date: 2 Oct 43							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
GILEAD SCIENCES 3.65% DUE 03-01-2026 CUSIP: 375558BF9							
20,000.00	96.5209000	243.33	19,304.18	19,977.70	- 673.52	0.00	- 673.52
Issue Date: 14 Sep 15 Rate: 3.65% Call Date: 1 Dec 25 Call Price: 100.00 Yield to Maturity: 4.846% Maturity Date: 1 Mar 26							
GILEAD SCIENCES 4.75% DUE 03-01-2046 CUSIP: 375558BD4							
50,000.00	90.3270400	791.67	45,163.52	50,711.37	- 5,547.85	0.00	- 5,547.85
Issue Date: 14 Sep 15 Rate: 4.75% Call Date: 1 Sep 45 Call Price: 100.00 Yield to Maturity: 5.492% Maturity Date: 1 Mar 46							
GOLDMAN SACHS FIXED 3.5% DUE 04-01-2025 SEDOL: BMQ5M51							
40,000.00	96.2152250	350.00	38,486.09	42,507.30	- 4,021.21	0.00	- 4,021.21
Issue Date: 30 Mar 20 Rate: 3.5% Call Date: 1 Mar 25 Call Price: 100.00 Yield to Maturity: 5.301% Maturity Date: 1 Apr 25							
GOLDMAN SACHS GROUP INC NT FXD/FLTG 3.615% 03-15-2028 SEDOL: BMGDC88							
10,000.00	93.0623000	106.44	9,306.23	10,043.60	- 737.37	0.00	- 737.37
Issue Date: 15 Mar 22 Rate: 3.615% Call Date: 15 Mar 27 Call Price: 100.00 Yield to Maturity: 5.149% Maturity Date: 15 Mar 28							
GOLDMAN SACHS GROUP INC 4.223% 05-01-2029 CUSIP: 38141GWZ3							
40,000.00	93.3240250	281.53	37,329.61	39,069.50	- 1,739.89	0.00	- 1,739.89
Issue Date: 23 Apr 18 Rate: 4.223% Call Date: 1 May 28 Call Price: 100.00 Yield to Maturity: 5.483% Maturity Date: 1 May 29							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
GOLDMAN SACHS GROUP INC 4.387% 06-15-2027 SEDOL: BPG6ZR8							
30,000.00	96.5301000	58.49	28,959.03	30,000.00	- 1,040.97	0.00	- 1,040.97
Issue Date: 13 Jun 22 Rate: 4.387% Call Date: 15 Jun 26 Call Price: 100.00 Yield to Maturity: 5.269% Maturity Date: 15 Jun 27							
GOLDMAN SACHS 3.5% DUE 11-16-2026 SEDOL: BZ12537							
60,000.00	93.8359500	262.50	56,301.57	59,518.20	- 3,216.63	0.00	- 3,216.63
Issue Date: 16 Nov 16 Rate: 3.5% Call Date: 16 Nov 25 Call Price: 100.00 Yield to Maturity: 5.277% Maturity Date: 16 Nov 26							
GOLDMAN SACHS 4.25% DUE 10-21-2025 SEDOL: BYNMJP8							
90,000.00	97.7299110	743.75	87,956.92	90,569.40	- 2,612.48	0.00	- 2,612.48
Issue Date: 21 Oct 15 Rate: 4.25% Yield to Maturity: 5.126% Maturity Date: 21 Oct 25							
GOLDMAN SACHS 5.15% DUE 05-22-2045 SEDOL: BY58YT3							
110,000.00	90.3638000	613.71	99,400.18	110,691.40	- 11,291.22	0.00	- 11,291.22
Issue Date: 22 May 15 Rate: 5.15% Yield to Maturity: 5.932% Maturity Date: 22 May 45							
GOLDMAN SACHS 6.25% DUE 02-01-2041 SEDOL: B920YP3							
270,000.00	104.9431780	7,031.25	283,346.58	273,310.30	10,036.28	0.00	10,036.28
Issue Date: 28 Jan 11 Rate: 6.25% Yield to Maturity: 5.804% Maturity Date: 1 Feb 41							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
HALLIBURTON CO 4.85% DUE 11-15-2035 SEDOL: BYNR6K7							
20,000.00	92.9528500	123.94	18,590.57	20,485.20	- 1,894.63	0.00	- 1,894.63
Issue Date: 13 Nov 15 Rate: 4.85% Call Date: 15 May 35 Call Price: 100.00 Yield to Maturity: 5.626% Maturity Date: 15 Nov 35							
HALLIBURTON CO 5% DUE 11-15-2045 SEDOL: BYNR4N6							
10,000.00	88.8869000	63.89	8,888.69	10,166.20	- 1,277.51	0.00	- 1,277.51
Issue Date: 13 Nov 15 Rate: 5% Call Date: 15 May 45 Call Price: 100.00 Yield to Maturity: 5.89% Maturity Date: 15 Nov 45							
HARRIS CORP DEL 5.054% DUE 04-27-2045 SEDOL: BX1DFF8							
20,000.00	90.0448500	179.70	18,008.97	20,122.60	- 2,113.63	0.00	- 2,113.63
Issue Date: 27 Apr 15 Rate: 5.054% Call Date: 27 Oct 44 Call Price: 100.00 Yield to Maturity: 5.858% Maturity Date: 27 Apr 45							
HCA INC 3.5% DUE 09-01-2030 SEDOL: BLF2KK7							
10,000.00	86.5092000	116.67	8,650.92	9,500.00	- 849.08	0.00	- 849.08
Issue Date: 26 Feb 20 Rate: 3.5% Call Date: 1 Mar 30 Call Price: 100.00 Yield to Maturity: 5.694% Maturity Date: 1 Sep 30							
HCA INC 5.25% DUE 06-15-2026 SEDOL: BZ57YX1							
10,000.00	98.8348000	23.33	9,883.48	10,075.00	- 191.52	0.00	- 191.52
Issue Date: 15 Mar 16 Rate: 5.25% Call Date: 15 Dec 25 Call Price: 100.00 Yield to Maturity: 5.624% Maturity Date: 15 Jun 26							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
HCA INC 5.375% DUE 02-01-2025 SEDOL: BVFB628							
20,000.00	99.9546500	447.92	19,990.93	22,000.00	- 2,009.07	0.00	- 2,009.07
Issue Date: 16 Jan 15 Rate: 5.375% Yield to Maturity: 5.396% Maturity Date: 1 Feb 25							
HCA INC 5.5% DUE 06-15-2047 SEDOL: BF2XWB6							
10,000.00	89.1431000	24.44	8,914.31	10,250.00	- 1,335.69	0.00	- 1,335.69
Issue Date: 22 Jun 17 Rate: 5.5% Call Date: 15 Dec 46 Call Price: 100.00 Yield to Maturity: 6.382% Maturity Date: 15 Jun 47							
HCA INC 5% DUE 03-15-2024 SEDOL: BJZD8Y6							
30,000.00	99.4584670	441.67	29,837.54	30,262.50	- 424.96	0.00	- 424.96
Issue Date: 17 Mar 14 Rate: 5% Yield to Maturity: 5.462% Maturity Date: 15 Mar 24							
HERSHEY CO FIXED .9% DUE 06-01-2025 SEDOL: BMWP0B7							
10,000.00	91.3399000	7.50	9,133.99	9,981.50	- 847.51	0.00	- 847.51
Issue Date: 1 Jun 20 Rate: 0.9% Call Date: 1 May 25 Call Price: 100.00 Yield to Maturity: 4.73% Maturity Date: 1 Jun 25							
HILTON WORLDWIDE FIXED 4.875% DUE 04-01-2027 SEDOL: BZ5ZRW5							
30,000.00	95.1828000	365.63	28,554.84	29,850.00	- 1,295.16	0.00	- 1,295.16
Issue Date: 16 Mar 17 Rate: 4.875% Call Date: 1 Apr 24 Call Price: 100.60 Yield to Maturity: 6.178% Maturity Date: 1 Apr 27							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
HOME DEPOT CANADA INC 3.25% 04-15-2032 SEDOL: BLFG805							
80,000.00	89.1501630	548.89	71,320.13	79,584.80	- 8,264.67	0.00	- 8,264.67
Issue Date: 28 Mar 22 Rate: 3.25% Call Date: 15 Jan 32 Call Price: 100.00 Yield to Maturity: 4.704% Maturity Date: 15 Apr 32							
HOME DEPOT INC 2.5% DUE 04-15-2027 SEDOL: BMQ5M62							
30,000.00	92.1651000	158.33	27,649.53	32,027.10	- 4,377.57	0.00	- 4,377.57
Issue Date: 30 Mar 20 Rate: 2.5% Call Date: 15 Feb 27 Call Price: 100.00 Yield to Maturity: 4.528% Maturity Date: 15 Apr 27							
HOME DEPOT INC 3.3% DUE 04-15-2040 REG SEDOL: BMQ5MC8							
60,000.00	80.1223000	418.00	48,073.38	61,304.90	- 13,231.52	0.00	- 13,231.52
Issue Date: 30 Mar 20 Rate: 3.3% Call Date: 15 Oct 39 Call Price: 100.00 Yield to Maturity: 5.034% Maturity Date: 15 Apr 40							
HOME DEPOT INC 3.35% DUE 04-15-2050 REG SEDOL: BK8TZG9							
80,000.00	74.4669380	565.78	59,573.55	84,266.87	- 24,693.32	0.00	- 24,693.32
Issue Date: 30 Mar 20 Rate: 3.35% Call Date: 15 Oct 49 Call Price: 100.00 Yield to Maturity: 5.091% Maturity Date: 15 Apr 50							
HOME DEPOT INC 3.9% DUE 06-15-2047 SEDOL: BDGLXQ4							
10,000.00	82.7565000	17.33	8,275.65	10,944.50	- 2,668.85	0.00	- 2,668.85
Issue Date: 5 Jun 17 Rate: 3.9% Call Date: 15 Dec 46 Call Price: 100.00 Yield to Maturity: 5.147% Maturity Date: 15 Jun 47							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
HUMANA INC FIXED 3.95% DUE 03-15-2027 SEDOL: BYZKXV4							
20,000.00	95.9977500	232.61	19,199.55	20,137.50	- 937.95	0.00	- 937.95
Issue Date: 16 Mar 17 Rate: 3.95% Call Date: 15 Dec 26 Call Price: 100.00 Yield to Maturity: 5.015% Maturity Date: 15 Mar 27							
HUMANA INC 2.15% 02-03-2032 SEDOL: BL97DH6							
10,000.00	78.3121000	88.39	7,831.21	8,859.20	- 1,027.99	0.00	- 1,027.99
Issue Date: 3 Aug 21 Rate: 2.15% Call Date: 3 Nov 31 Call Price: 100.00 Yield to Maturity: 5.169% Maturity Date: 3 Feb 32							
HUMANA INC 4.625 DUE 12-01-2042 SEDOL: B8VGK80							
20,000.00	87.6580500	77.08	17,531.61	20,319.40	- 2,787.79	0.00	- 2,787.79
Issue Date: 10 Dec 12 Rate: 4.625% Call Date: 1 Jun 42 Call Price: 100.00 Yield to Maturity: 5.666% Maturity Date: 1 Dec 42							
ILFC E-CAPITAL TR II BD 144A DUE 12-21-2065/12-21-2005 BEO CUSIP: 44965UAA2							
100,000.00	64.5000000	181.62	64,500.00	97,534.00	- 33,034.00	0.00	- 33,034.00
Issue Date: 21 Dec 05 Rate: 6.53829% Yield to Maturity: 6.026% Maturity Date: 21 Dec 65							
INTEL CORP SR NT 3.05% 08-12-2051 CUSIP: 458140BW9							
20,000.00	65.2872000	235.53	13,057.44	19,933.60	- 6,876.16	0.00	- 6,876.16
Issue Date: 12 Aug 21 Rate: 3.05% Call Date: 12 Feb 51 Call Price: 100.00 Yield to Maturity: 5.461% Maturity Date: 12 Aug 51							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
INTEL CORP 1.6% DUE 08-12-2028 BEO CUSIP: 458140BT6							
50,000.00	85.1145600	308.89	42,557.28	49,898.00	- 7,340.72	0.00	- 7,340.72
Issue Date: 12 Aug 21 Rate: 1.6% Call Date: 12 Jun 28 Call Price: 100.00 Yield to Maturity: 4.64% Maturity Date: 12 Aug 28							
INTEL CORP 3.7% DUE 07-29-2025 SEDOL: BWVFJP5							
30,000.00	97.6294330	468.67	29,288.83	29,955.30	- 666.47	0.00	- 666.47
Issue Date: 29 Jul 15 Rate: 3.7% Call Date: 29 Apr 25 Call Price: 100.00 Yield to Maturity: 4.685% Maturity Date: 29 Jul 25							
INTEL CORP 3.734% 12-08-2047 BEO SEDOL: BFMFJQ6							
21,000.00	75.5168100	50.10	15,858.53	17,397.94	- 1,539.41	0.00	- 1,539.41
Issue Date: 8 Jun 18 Rate: 3.734% Call Date: 8 Jun 47 Call Price: 100.00 Yield to Maturity: 5.56% Maturity Date: 8 Dec 47							
INTERCONTINENTAL EXCHANGE INC NEW ISSUE 30YR 4.95% 06-15-2052 SEDOL: BMTWJ25							
10,000.00	92.7796000	22.00	9,277.96	10,297.40	- 1,019.44	0.00	- 1,019.44
Issue Date: 23 May 22 Rate: 4.95% Call Date: 15 Dec 51 Call Price: 100.00 Yield to Maturity: 5.444% Maturity Date: 15 Jun 52							
INTERCONTINENTAL EXCHANGE INC 4.6% 03-15-2033 SEDOL: BMTWJ81							
80,000.00	96.1304880	1,083.56	76,904.39	81,505.10	- 4,600.71	0.00	- 4,600.71
Issue Date: 23 May 22 Rate: 4.6% Call Date: 15 Dec 32 Call Price: 100.00 Yield to Maturity: 5.089% Maturity Date: 15 Mar 33							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
JOHNSON & JOHNSON .55% DUE 09-01-2025 REG SEDOL: BMGYM81							
30,000.00	90.2595000	55.00	27,077.85	29,967.30	- 2,889.45	0.00	- 2,889.45
Issue Date: 25 Aug 20 Rate: 0.55% Call Date: 1 Aug 25 Call Price: 100.00 Yield to Maturity: 4.46% Maturity Date: 1 Sep 25							
JOHNSON & JOHNSON .95% DUE 09-01-2027 SEDOL: BMGYMH0							
50,000.00	86.2560400	158.33	43,128.02	49,966.00	- 6,837.98	0.00	- 6,837.98
Issue Date: 25 Aug 20 Rate: 0.95% Call Date: 1 Jul 27 Call Price: 100.00 Yield to Maturity: 4.223% Maturity Date: 1 Sep 27							
JOHNSON & JOHNSON 3.625% DUE 03-03-2037 SEDOL: BF01Z57							
50,000.00	88.6538800	594.10	44,326.94	48,650.70	- 4,323.76	0.00	- 4,323.76
Issue Date: 3 Mar 17 Rate: 3.625% Call Date: 3 Sep 36 Call Price: 100.00 Yield to Maturity: 4.732% Maturity Date: 3 Mar 37							
JPMORGAN CHASE & CO 2.083% DUE 04-22-2026/10-22-2020 REG SEDOL: BMDLWG3							
70,000.00	92.7829000	279.47	64,948.03	70,000.00	- 5,051.97	0.00	- 5,051.97
Issue Date: 22 Apr 20 Rate: 2.083% Call Date: 22 Apr 25 Call Price: 100.00 Yield to Maturity: 4.45% Maturity Date: 22 Apr 26							
JPMORGAN CHASE & CO 2.522% DUE 04-22-2031 SEDOL: BMF03Y3							
40,000.00	82.0691500	193.35	32,827.66	40,000.00	- 7,172.34	0.00	- 7,172.34
Issue Date: 22 Apr 20 Rate: 2.522% Call Date: 22 Apr 30 Call Price: 100.00 Yield to Maturity: 5.206% Maturity Date: 22 Apr 31							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
JPMORGAN CHASE & CO 3.109% DUE 04-22-2051 SEDOL: BMF0547							
30,000.00	66.0436330	178.77	19,813.09	30,884.70	- 11,071.61	0.00	- 11,071.61
Issue Date: 22 Apr 20 Rate: 3.109% Call Date: 22 Apr 50 Call Price: 100.00 Yield to Maturity: 5.484% Maturity Date: 22 Apr 51							
JPMORGAN CHASE & CO 4.023% 12-05-2024 CUSIP: 46647PAY2							
130,000.00	98.5329000	377.72	128,092.77	130,000.00	- 1,907.23	0.00	- 1,907.23
Issue Date: 5 Dec 18 Rate: 4.023% Call Date: 5 Dec 23 Call Price: 100.00 Yield to Maturity: 4.826% Maturity Date: 5 Dec 24							
JPMORGAN CHASE & CO 4.25% 10-01-2027 SEDOL: BZ027V0							
20,000.00	96.3601000	212.50	19,272.02	21,432.80	- 2,160.78	0.00	- 2,160.78
Issue Date: 25 Sep 15 Rate: 4.25% Yield to Maturity: 5.121% Maturity Date: 1 Oct 27							
JPMORGAN CHASE & CO 4.452% 12-05-2029 SEDOL: BLPNJQ9							
20,000.00	94.1143000	64.31	18,822.86	20,000.00	- 1,177.14	0.00	- 1,177.14
Issue Date: 5 Dec 18 Rate: 4.452% Call Date: 5 Dec 28 Call Price: 100.00 Yield to Maturity: 5.483% Maturity Date: 5 Dec 29							
JPMORGAN CHASE & CO 4.565% 06-14-2030 SEDOL: BPQCMV9							
80,000.00	94.3270500	172.46	75,461.64	80,000.00	- 4,538.36	0.00	- 4,538.36
Issue Date: 14 Jun 22 Rate: 4.565% Call Date: 14 Jun 29 Call Price: 100.00 Yield to Maturity: 5.502% Maturity Date: 14 Jun 30							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
JPMORGAN CHASE & CO. 4.203% 07-23-2029 SEDOL: BLPNK55							
60,000.00	93.3487830	1,106.79	56,009.27	60,000.00	- 3,990.73	0.00	- 3,990.73
Issue Date: 23 Jul 18 Rate: 4.203% Call Date: 23 Jul 28 Call Price: 100.00 Yield to Maturity: 5.42% Maturity Date: 23 Jul 29							
JPMORGAN CHASE & FIXED 3.845% DUE 06-14-2025 SEDOL: BPQCN16							
60,000.00	97.8100330	108.94	58,686.02	60,000.00	- 1,313.98	0.00	- 1,313.98
Issue Date: 14 Jun 22 Rate: 3.845% Call Date: 14 Jun 24 Call Price: 100.00 Yield to Maturity: 4.8% Maturity Date: 14 Jun 25							
JPMORGAN CHASE & 4.95% DUE 06-01-2045 SEDOL: BYR8P32							
140,000.00	89.6535790	577.50	125,515.01	139,618.40	- 14,103.39	0.00	- 14,103.39
Issue Date: 29 May 15 Rate: 4.95% Yield to Maturity: 5.778% Maturity Date: 1 Jun 45							
KINDER MORGAN INC 4.3% 03-01-2028 SEDOL: BGB6GD3							
10,000.00	95.9569000	143.33	9,595.69	10,979.00	- 1,383.31	0.00	- 1,383.31
Issue Date: 1 Mar 18 Rate: 4.3% Call Date: 1 Dec 27 Call Price: 100.00 Yield to Maturity: 5.2% Maturity Date: 1 Mar 28							
KRAFT FOODS GROUP 5% DUE 06-04-2042 CUSIP: 50076QAE6							
10,000.00	91.0879000	37.50	9,108.79	10,525.00	- 1,416.21	0.00	- 1,416.21
Issue Date: 4 Dec 12 Rate: 5% Yield to Maturity: 5.768% Maturity Date: 4 Jun 42							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
KRAFT HEINZ FOODS CO GTD SR NT 4.875% 10-01-2049 SEDOL: BKSYG05							
20,000.00	87.0780500	243.75	17,415.61	20,750.00	- 3,334.39	0.00	- 3,334.39
Issue Date: 1 Oct 20 Rate: 4.875% Call Date: 1 Apr 49 Call Price: 100.00 Yield to Maturity: 5.834% Maturity Date: 1 Oct 49							
KRAFT HEINZ FOODS CO GTD SR NT 5.5% 06-01-2050 SEDOL: BNG49V0							
10,000.00	96.2453000	45.83	9,624.53	10,000.00	- 375.47	0.00	- 375.47
Issue Date: 1 Dec 20 Rate: 5.5% Call Date: 1 Dec 49 Call Price: 100.00 Yield to Maturity: 5.774% Maturity Date: 1 Jun 50							
KRAFT HEINZ FOODS 3% DUE 06-01-2026 CUSIP: 50077LAD8							
19,000.00	93.7068420	47.50	17,804.30	18,119.54	- 315.24	0.00	- 315.24
Issue Date: 24 May 16 Rate: 3% Call Date: 1 Mar 26 Call Price: 100.00 Yield to Maturity: 5.025% Maturity Date: 1 Jun 26							
KRAFT HEINZ FOODS 4.25% DUE 03-01-2031 SEDOL: BNG49T8							
10,000.00	93.7865000	141.67	9,378.65	10,000.00	- 621.35	0.00	- 621.35
Issue Date: 1 Sep 20 Rate: 4.25% Call Date: 1 Dec 30 Call Price: 100.00 Yield to Maturity: 5.192% Maturity Date: 1 Mar 31							
KRAFT HEINZ FOODS 4.375% DUE 06-01-2046 CUSIP: 50077LAB2							
20,000.00	81.8555500	72.92	16,371.11	19,400.00	- 3,028.89	0.00	- 3,028.89
Issue Date: 24 May 16 Rate: 4.375% Call Date: 1 Dec 45 Call Price: 100.00 Yield to Maturity: 5.801% Maturity Date: 1 Jun 46							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
KRAFT HEINZ FOODS 5.2% DUE 07-15-2045 CUSIP: 50077LAM8							
10,000.00	92.6865000	239.78	9,268.65	12,075.00	- 2,806.35	0.00	- 2,806.35
Issue Date: 15 Jul 16 Rate: 5.2% Call Date: 15 Jan 45 Call Price: 100.00 Yield to Maturity: 5.784% Maturity Date: 15 Jul 45							
LAS VEGAS SANDS 2.9% DUE 06-25-2025 SEDOL: BKV8626							
10,000.00	92.0034000	4.83	9,200.34	9,798.00	- 597.66	0.00	- 597.66
Issue Date: 25 Nov 19 Rate: 2.9% Call Date: 25 May 25 Call Price: 100.00 Yield to Maturity: 6.431% Maturity Date: 25 Jun 25							
LAS VEGAS SANDS 3.2% DUE 08-08-2024 SEDOL: BKPHQ63							
130,000.00	95.0203230	1,652.44	123,526.42	126,968.90	- 3,442.48	0.00	- 3,442.48
Issue Date: 31 Jul 19 Rate: 3.2% Call Date: 8 Jul 24 Call Price: 100.00 Yield to Maturity: 6.514% Maturity Date: 8 Aug 24							
LENNAR CORP 4.5% DUE 04-30-2024 SEDOL: BYWC0Q7							
30,000.00	98.6981330	228.75	29,609.44	30,000.00	- 390.56	0.00	- 390.56
Issue Date: 28 Apr 17 Rate: 4.5% Call Date: 31 Jan 24 Call Price: 100.00 Yield to Maturity: 5.52% Maturity Date: 30 Apr 24							
LOCKHEED MARTIN CORP SR NT 4.15% 06-15-2053 SEDOL: BN7T9S1							
80,000.00	85.4152250	147.56	68,332.18	79,449.60	- 11,117.42	0.00	- 11,117.42
Issue Date: 5 May 22 Rate: 4.15% Call Date: 15 Dec 52 Call Price: 100.00 Yield to Maturity: 5.098% Maturity Date: 15 Jun 53							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
LOCKHEED MARTIN CORP 3.9% 06-15-2032 SEDOL: BN7T9Q9							
20,000.00	94.3928000	34.67	18,878.56	19,982.40	- 1,103.84	0.00	- 1,103.84
Issue Date: 5 May 22 Rate: 3.9% Call Date: 15 Mar 32 Call Price: 100.00 Yield to Maturity: 4.639% Maturity Date: 15 Jun 32							
LOCKHEED MARTIN 4.5% DUE 05-15-2036 SEDOL: BDB6BN7							
20,000.00	95.8582000	115.00	19,171.64	21,324.20	- 2,152.56	0.00	- 2,152.56
Issue Date: 23 Nov 15 Rate: 4.5% Call Date: 15 Nov 35 Call Price: 100.00 Yield to Maturity: 4.926% Maturity Date: 15 May 36							
LOWES COS INC FIXED 4.5% DUE 04-15-2030 SEDOL: BMH1W14							
20,000.00	96.0918000	190.00	19,218.36	19,903.60	- 685.24	0.00	- 685.24
Issue Date: 26 Mar 20 Rate: 4.5% Call Date: 15 Jan 30 Call Price: 100.00 Yield to Maturity: 5.148% Maturity Date: 15 Apr 30							
MASTERCARD INC 3.85% DUE 03-26-2050 REG SEDOL: BMH9H80							
40,000.00	84.4805000	406.39	33,792.20	49,802.50	- 16,010.30	0.00	- 16,010.30
Issue Date: 26 Mar 20 Rate: 3.85% Call Date: 26 Sep 49 Call Price: 100.00 Yield to Maturity: 4.886% Maturity Date: 26 Mar 50							
MCDONALD'S CORPORATION 3.6% DUE 07-01-2030 SEDOL: BLCCBX0							
20,000.00	91.9652500	360.00	18,393.05	19,853.20	- 1,460.15	0.00	- 1,460.15
Issue Date: 27 Mar 20 Rate: 3.6% Call Date: 1 Apr 30 Call Price: 100.00 Yield to Maturity: 4.892% Maturity Date: 1 Jul 30							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
MCDONALD'S CORPORATION 3.8% 04-01-2028 SEDOL: BFXSFH7							
10,000.00	95.8535000	95.00	9,585.35	10,053.30	- 467.95	0.00	- 467.95
Issue Date: 16 Mar 18 Rate: 3.8% Call Date: 1 Jan 28 Call Price: 100.00 Yield to Maturity: 4.698% Maturity Date: 1 Apr 28							
MCDONALDS CORP MED TERM 3.5% 07-01-2027 SEDOL: BKSG559							
20,000.00	95.0017000	350.00	19,000.34	22,792.60	- 3,792.26	0.00	- 3,792.26
Issue Date: 27 Mar 20 Rate: 3.5% Call Date: 1 May 27 Call Price: 100.00 Yield to Maturity: 4.746% Maturity Date: 1 Jul 27							
MCDONALDS CORP MEDIUM TERM NTS BOOK 3.625% DUE 09-01-2049 SEDOL: BK0WS12							
20,000.00	75.6876500	241.67	15,137.53	22,343.40	- 7,205.87	0.00	- 7,205.87
Issue Date: 12 Aug 19 Rate: 3.625% Call Date: 1 Mar 49 Call Price: 100.00 Yield to Maturity: 5.345% Maturity Date: 1 Sep 49							
MCDONALDS CORP 4.2% 04-01-2050 SEDOL: BKSG571							
150,000.00	83.8327670	1,575.00	125,749.15	165,316.30	- 39,567.15	0.00	- 39,567.15
Issue Date: 27 Mar 20 Rate: 4.2% Call Date: 1 Oct 49 Call Price: 100.00 Yield to Maturity: 5.331% Maturity Date: 1 Apr 50							
MERCK & CO INC NEW .75% DUE 02-24-2026 SEDOL: BMBQJW5							
40,000.00	88.6416250	105.83	35,456.65	39,798.80	- 4,342.15	0.00	- 4,342.15
Issue Date: 24 Jun 20 Rate: 0.75% Call Date: 24 Jan 26 Call Price: 100.00 Yield to Maturity: 4.669% Maturity Date: 24 Feb 26							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
MERCK & CO INC NEW 1.45% DUE 06-24-2030 SEDOL: BMBQJX6							
20,000.00	80.0180000	5.64	16,003.60	19,828.20	- 3,824.60	0.00	- 3,824.60
Issue Date: 24 Jun 20 Rate: 1.45% Call Date: 24 Mar 30 Call Price: 100.00 Yield to Maturity: 4.641% Maturity Date: 24 Jun 30							
METLIFE INC 6.4% 12-15-2066 SEDOL: B1L8RP3							
140,000.00	96.7100000	398.22	135,394.00	129,438.78	5,955.22	0.00	5,955.22
Issue Date: 21 Dec 06 Rate: 6.4% Call Date: 15 Dec 31 Call Price: 100.00 Yield to Maturity: 6.631% Maturity Date: 15 Dec 66							
MICROSOFT CORP FIXED 2.7% DUE 02-12-2025 CUSIP: 594918BB9							
30,000.00	96.1459670	312.75	28,843.79	29,211.30	- 367.51	0.00	- 367.51
Issue Date: 12 Feb 15 Rate: 2.7% Call Date: 12 Nov 24 Call Price: 100.00 Yield to Maturity: 4.631% Maturity Date: 12 Feb 25							
MICROSOFT CORP 2.4% DUE 08-08-2026 CUSIP: 594918BR4							
210,000.00	93.2896190	2,002.00	195,908.20	209,622.37	- 13,714.17	0.00	- 13,714.17
Issue Date: 8 Aug 16 Rate: 2.4% Call Date: 8 May 26 Call Price: 100.00 Yield to Maturity: 4.433% Maturity Date: 8 Aug 26							
MICROSOFT CORP 2.875% DUE 02-06-2024 SEDOL: BYP2NV0							
120,000.00	98.1398670	1,389.58	117,767.84	119,126.40	- 1,358.56	0.00	- 1,358.56
Issue Date: 6 Feb 17 Rate: 2.875% Call Date: 6 Dec 23 Call Price: 100.00 Yield to Maturity: 4.627% Maturity Date: 6 Feb 24							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
MICROSOFT CORP 3.041% 03-17-2062 SEDOL: BMFPF53							
17,000.00	69.8398820	149.35	11,872.78	16,198.96	- 4,326.18	0.00	- 4,326.18
Issue Date: 17 Mar 21 Rate: 3.041% Call Date: 17 Sep 61 Call Price: 100.00 Yield to Maturity: 4.741% Maturity Date: 17 Mar 62							
MICROSOFT CORP 3.3% DUE 02-06-2027 CUSIP: 594918BY9							
180,000.00	96.4738720	2,392.50	173,652.97	179,361.00	- 5,708.03	0.00	- 5,708.03
Issue Date: 6 Feb 17 Rate: 3.3% Call Date: 6 Nov 26 Call Price: 100.00 Yield to Maturity: 4.245% Maturity Date: 6 Feb 27							
MORGAN STANLEY 2.188% DUE 04-28-2026 SEDOL: BMYZ0Y8							
100,000.00	92.9969400	382.90	92,996.94	100,083.20	- 7,086.26	0.00	- 7,086.26
Issue Date: 28 Apr 20 Rate: 2.188% Call Date: 28 Apr 25 Call Price: 100.00 Yield to Maturity: 4.475% Maturity Date: 28 Apr 26							
MORGAN STANLEY 2.699% DUE 01-22-2031 SEDOL: BH3T5Q3							
110,000.00	82.8684730	1,311.26	91,155.32	110,000.00	- 18,844.68	0.00	- 18,844.68
Issue Date: 22 Jan 20 Rate: 2.699% Call Date: 22 Jan 30 Call Price: 100.00 Yield to Maturity: 5.342% Maturity Date: 22 Jan 31							
MORGAN STANLEY 3.737% DUE 04-24-2024 CUSIP: 61744YAQ1							
100,000.00	99.4679400	695.50	99,467.94	100,000.90	- 532.96	0.00	- 532.96
Issue Date: 24 Apr 18 Rate: 3.737% Yield to Maturity: 4.153% Maturity Date: 24 Apr 24							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
MORGAN STANLEY 3.772% 01-24-2029 CUSIP: 61744YAP3							
10,000.00	91.7291000	164.50	9,172.91	9,612.40	- 439.49	0.00	- 439.49
Issue Date: 23 Jan 18 Rate: 3.772% Call Date: 24 Jan 28 Call Price: 100.00 Yield to Maturity: 5.387% Maturity Date: 24 Jan 29							
MORGAN STANLEY 4.431% 01-23-2030 CUSIP: 6174468G7							
4,000.00	93.5897500	77.79	3,743.59	4,000.00	- 256.41	0.00	- 256.41
Issue Date: 23 Jan 19 Rate: 4.431% Call Date: 23 Jan 29 Call Price: 100.00 Yield to Maturity: 5.539% Maturity Date: 23 Jan 30							
MPLX LP 4.7% 04-15-2048 SEDOL: BYZGJY7							
80,000.00	79.3953750	793.78	63,516.30	79,478.40	- 15,962.10	0.00	- 15,962.10
Issue Date: 8 Feb 18 Rate: 4.7% Call Date: 15 Oct 47 Call Price: 100.00 Yield to Maturity: 6.346% Maturity Date: 15 Apr 48							
MPLX LP 4.8% 02-15-2029 SEDOL: BF5M0H2							
40,000.00	95.9357750	725.33	38,374.31	40,256.80	- 1,882.49	0.00	- 1,882.49
Issue Date: 15 Nov 18 Rate: 4.8% Call Date: 15 Nov 28 Call Price: 100.00 Yield to Maturity: 5.591% Maturity Date: 15 Feb 29							
MPLX LP 4.875% DUE 06-01-2025 SEDOL: BYYHPS7							
70,000.00	98.5423000	284.38	68,979.61	64,312.50	4,667.11	0.00	4,667.11
Issue Date: 1 Jun 16 Rate: 4.875% Call Date: 1 Mar 25 Call Price: 100.00 Yield to Maturity: 5.525% Maturity Date: 1 Jun 25							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
MPLX LP 4.875% DUE 12-01-2024 SEDOL: BDCG2P5							
70,000.00	99.2324140	284.38	69,462.69	71,248.86	- 1,786.17	0.00	- 1,786.17
Issue Date: 1 Jun 16 Rate: 4.875% Call Date: 1 Sep 24 Call Price: 100.00 Yield to Maturity: 5.298% Maturity Date: 1 Dec 24							
MPLX LP 5.5% DUE 02-15-2049 SEDOL: BF5M0J4							
30,000.00	88.5258670	623.33	26,557.76	29,602.80	- 3,045.04	0.00	- 3,045.04
Issue Date: 15 Nov 18 Rate: 5.5% Call Date: 15 Aug 48 Call Price: 100.00 Yield to Maturity: 6.41% Maturity Date: 15 Feb 49							
MPT OPER FIXED 5% DUE 10-15-2027 SEDOL: BF2PPR9							
10,000.00	84.0530000	105.56	8,405.30	10,125.00	- 1,719.70	0.00	- 1,719.70
Issue Date: 21 Sep 17 Rate: 5% Call Date: 15 Oct 23 Call Price: 101.66 Yield to Maturity: 9.185% Maturity Date: 15 Oct 27							
MPT OPER 3.5% DUE 03-15-2031 SEDOL: BM9GSY2							
10,000.00	68.5484000	103.06	6,854.84	9,187.50	- 2,332.66	0.00	- 2,332.66
Issue Date: 4 Dec 20 Rate: 3.5% Call Date: 15 Mar 26 Call Price: 101.75 Yield to Maturity: 9% Maturity Date: 15 Mar 31							
MPT OPER 4.625% DUE 08-01-2029 SEDOL: BJVN8K6							
10,000.00	76.2585000	192.71	7,625.85	10,000.00	- 2,374.15	0.00	- 2,374.15
Issue Date: 26 Jul 19 Rate: 4.625% Call Date: 1 Aug 24 Call Price: 102.31 Yield to Maturity: 9.565% Maturity Date: 1 Aug 29							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
NEW YORK LIFE GLOBAL FUNDING TRANCHE # TR 06/24/2020 .95% 06-24-2025 SEDOL: BL6JT77							
30,000.00	90.6201330	5.54	27,186.04	29,969.40	- 2,783.36	0.00	- 2,783.36
Issue Date: 24 Jun 20 Rate: 0.95% Yield to Maturity: 5.014% Maturity Date: 24 Jun 25							
NEWELL BRANDS INC 4.7% DUE 04-01-2026 SEDOL: BD3J3H2							
20,000.00	94.0795500	222.50	18,815.91	20,913.72	- 2,097.81	0.00	- 2,097.81
Issue Date: 30 Mar 16 Rate: 4.45% Yield to Maturity: 6.236% Maturity Date: 1 Apr 26							
NIKE INC FIXED 3.25% DUE 03-27-2040 SEDOL: BKSG5P9							
20,000.00	81.4804000	169.72	16,296.08	19,874.80	- 3,578.72	0.00	- 3,578.72
Issue Date: 27 Mar 20 Rate: 3.25% Call Date: 27 Sep 39 Call Price: 100.00 Yield to Maturity: 4.846% Maturity Date: 27 Mar 40							
NIKE INC 2.4% DUE 03-27-2025 SEDOL: BKSG5F9							
10,000.00	95.5322000	62.67	9,553.22	10,589.50	- 1,036.28	0.00	- 1,036.28
Issue Date: 27 Mar 20 Rate: 2.4% Call Date: 27 Feb 25 Call Price: 100.00 Yield to Maturity: 4.516% Maturity Date: 27 Mar 25							
NIKE INC 2.75% DUE 03-27-2027 SEDOL: BKSG5H1							
40,000.00	93.5349000	287.22	37,413.96	43,575.60	- 6,161.64	0.00	- 6,161.64
Issue Date: 27 Mar 20 Rate: 2.75% Call Date: 27 Jan 27 Call Price: 100.00 Yield to Maturity: 4.438% Maturity Date: 27 Mar 27							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
NIKE INC 3.375% DUE 03-27-2050 SEDOL: BKSG5Q0							
40,000.00	78.7474750	352.50	31,498.99	42,628.02	- 11,129.03	0.00	- 11,129.03
Issue Date: 27 Mar 20 Rate: 3.375% Call Date: 27 Sep 49 Call Price: 100.00 Yield to Maturity: 4.777% Maturity Date: 27 Mar 50							
NORTHROP GRUMMAN FIXED 5.25% DUE 05-01-2050 SEDOL: BMF33S6							
30,000.00	99.2432670	262.50	29,772.98	38,319.00	- 8,546.02	0.00	- 8,546.02
Issue Date: 23 Mar 20 Rate: 5.25% Call Date: 1 Nov 49 Call Price: 100.00 Yield to Maturity: 5.302% Maturity Date: 1 May 50							
NORTHROP GRUMMAN 3.25% DUE 01-15-2028 SEDOL: BF15KF3							
140,000.00	92.3865000	2,098.06	129,341.10	139,925.80	- 10,584.70	0.00	- 10,584.70
Issue Date: 13 Oct 17 Rate: 3.25% Call Date: 15 Oct 27 Call Price: 100.00 Yield to Maturity: 4.975% Maturity Date: 15 Jan 28							
NVIDIA CORP FIXED 3.7% DUE 04-01-2060 CUSIP: 67066GAJ3							
30,000.00	74.4230000	277.50	22,326.90	32,575.20	- 10,248.30	0.00	- 10,248.30
Issue Date: 31 Mar 20 Rate: 3.7% Call Date: 1 Oct 59 Call Price: 100.00 Yield to Maturity: 5.275% Maturity Date: 1 Apr 60							
NVIDIA CORP 3.5% DUE 04-01-2040 CUSIP: 67066GAG9							
30,000.00	81.4947330	262.50	24,448.42	30,692.80	- 6,244.38	0.00	- 6,244.38
Issue Date: 31 Mar 20 Rate: 3.5% Call Date: 1 Oct 39 Call Price: 100.00 Yield to Maturity: 5.128% Maturity Date: 1 Apr 40							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
NVIDIA CORP 3.5% DUE 04-01-2050 CUSIP: 67066GAH7							
170,000.00	75.7310590	1,487.50	128,742.80	180,847.80	- 52,105.00	0.00	- 52,105.00
Issue Date: 31 Mar 20 Rate: 3.5% Call Date: 1 Oct 49 Call Price: 100.00 Yield to Maturity: 5.169% Maturity Date: 1 Apr 50							
OCCIDENTAL PETE CORP SR NT 6.45% 09-15-2036 SEDOL: BK8VN61							
30,000.00	102.0000000	569.75	30,600.00	34,500.30	- 3,900.30	0.00	- 3,900.30
Issue Date: 15 Sep 19 Rate: 6.45% Yield to Maturity: 6.229% Maturity Date: 15 Sep 36							
OCCIDENTAL PETE CORP SR NT 6.6% 03-15-2046 SEDOL: BKVKRK7							
10,000.00	102.8990000	194.33	10,289.90	12,434.20	- 2,144.30	0.00	- 2,144.30
Issue Date: 15 Sep 19 Rate: 6.6% Call Date: 15 Sep 45 Call Price: 100.00 Yield to Maturity: 6.358% Maturity Date: 15 Mar 46							
OCCIDENTAL PETE CORP SR NT 6.95% 07-01-2024 SEDOL: BJSFZS2							
76,000.00	101.7500000	2,641.00	77,330.00	84,222.25	- 6,892.25	0.00	- 6,892.25
Issue Date: 1 Jul 19 Rate: 6.95% Yield to Maturity: 5.718% Maturity Date: 1 Jul 24							
OCCIDENTAL PETE FIXED 7.875% DUE 09-15-2031 SEDOL: BKXCDZ8							
30,000.00	110.1000000	695.63	33,030.00	34,666.89	- 1,636.89	0.00	- 1,636.89
Issue Date: 15 Sep 19 Rate: 7.875% Yield to Maturity: 6.345% Maturity Date: 15 Sep 31							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
OCCIDENTAL PETE 4.2% DUE 03-15-2048 SEDOL: BFMZD75							
20,000.00	76.6958500	247.33	15,339.17	19,434.10	- 4,094.93	0.00	- 4,094.93
Issue Date: 2 Mar 18 Rate: 4.2% Call Date: 15 Sep 47 Call Price: 100.00 Yield to Maturity: 6.005% Maturity Date: 15 Mar 48							
OCCIDENTAL PETE 4.4% DUE 04-15-2046 SEDOL: BDBFN16							
20,000.00	78.1020000	185.78	15,620.40	19,815.00	- 4,194.60	0.00	- 4,194.60
Issue Date: 4 Apr 16 Rate: 4.4% Call Date: 15 Oct 45 Call Price: 100.00 Yield to Maturity: 6.186% Maturity Date: 15 Apr 46							
OCCIDENTAL PETE 4.625% DUE 06-15-2045 SEDOL: BYQ27T5							
30,000.00	80.3191330	61.67	24,095.74	29,765.30	- 5,669.56	0.00	- 5,669.56
Issue Date: 23 Jun 15 Rate: 4.625% Call Date: 15 Dec 44 Call Price: 100.00 Yield to Maturity: 6.27% Maturity Date: 15 Jun 45							
ORACLE CORP FIXED 2.875% DUE 03-25-2031 SEDOL: BMYLX70							
90,000.00	83.2041220	690.00	74,883.71	90,253.90	- 15,370.19	0.00	- 15,370.19
Issue Date: 24 Mar 21 Rate: 2.875% Call Date: 25 Dec 30 Call Price: 100.00 Yield to Maturity: 5.43% Maturity Date: 25 Mar 31							
ORACLE CORP FIXED 2.95% DUE 04-01-2030 SEDOL: BM5JB13							
10,000.00	85.6831000	73.75	8,568.31	9,102.60	- 534.29	0.00	- 534.29
Issue Date: 1 Apr 20 Rate: 2.95% Call Date: 1 Jan 30 Call Price: 100.00 Yield to Maturity: 5.357% Maturity Date: 1 Apr 30							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
ORACLE CORP 1.65% 03-25-2026 SEDOL: BMYLK57							
80,000.00	89.7169630	352.00	71,773.57	79,961.60	- 8,188.03	0.00	- 8,188.03
Issue Date: 24 Mar 21 Rate: 1.65% Call Date: 25 Feb 26 Call Price: 100.00 Yield to Maturity: 5.139% Maturity Date: 25 Mar 26							
OTIS WORLDWIDE CORP 2.056% DUE 04-05-2025 BEO SEDOL: BKP3Q50							
20,000.00	93.6327500	98.23	18,726.55	19,999.80	- 1,273.25	0.00	- 1,273.25
Issue Date: 27 Feb 20 Rate: 2.056% Call Date: 5 Mar 25 Call Price: 100.00 Yield to Maturity: 5.067% Maturity Date: 5 Apr 25							
PAC GAS & ELEC CO FIXED 2.1% DUE 08-01-2027 SEDOL: BMYQX42							
20,000.00	85.4550000	175.00	17,091.00	20,022.60	- 2,931.60	0.00	- 2,931.60
Issue Date: 19 Jun 20 Rate: 2.1% Call Date: 1 Jun 27 Call Price: 100.00 Yield to Maturity: 5.752% Maturity Date: 1 Aug 27							
PAC GAS & ELEC CO FIXED 4.95% DUE 06-08-2025 SEDOL: BMQ7GH7							
30,000.00	98.5325330	94.88	29,559.76	29,964.60	- 404.84	0.00	- 404.84
Issue Date: 8 Jun 22 Rate: 4.95% Yield to Maturity: 5.6% Maturity Date: 8 Jun 25							
PAC GAS & ELEC CO 3.3% DUE 08-01-2040 SEDOL: BMYXXQ5							
10,000.00	68.0869000	137.50	6,808.69	9,950.10	- 3,141.41	0.00	- 3,141.41
Issue Date: 19 Jun 20 Rate: 3.3% Call Date: 1 Feb 40 Call Price: 100.00 Yield to Maturity: 6.335% Maturity Date: 1 Aug 40							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
PAC GAS & ELEC CO 3.5% DUE 08-01-2050 SEDOL: BMYR011							
10,000.00	63.1920000	145.83	6,319.20	9,936.90	- 3,617.70	0.00	- 3,617.70
Issue Date: 19 Jun 20 Rate: 3.5% Call Date: 1 Feb 50 Call Price: 100.00 Yield to Maturity: 6.341% Maturity Date: 1 Aug 50							
PACIFIC GAS & ELEC CO 2.5% DUE 02-01-2031/06-19-2020 REG SEDOL: BMYXXW1							
20,000.00	78.1387500	208.33	15,627.75	19,979.20	- 4,351.45	0.00	- 4,351.45
Issue Date: 19 Jun 20 Rate: 2.5% Call Date: 1 Nov 30 Call Price: 100.00 Yield to Maturity: 5.944% Maturity Date: 1 Feb 31							
PACIFIC GAS & ELEC CO 5.45% DUE 06-15-2027/06-08-2022 BEO SEDOL: BMQ7GS8							
80,000.00	98.7539380	193.78	79,003.15	79,860.00	- 856.85	0.00	- 856.85
Issue Date: 8 Jun 22 Rate: 5.45% Call Date: 15 May 27 Call Price: 100.00 Yield to Maturity: 5.77% Maturity Date: 15 Jun 27							
PEPSICO INC 2.25% DUE 03-19-2025 CUSIP: 713448EQ7							
10,000.00	95.1463000	63.75	9,514.63	10,572.30	- 1,057.67	0.00	- 1,057.67
Issue Date: 19 Mar 20 Rate: 2.25% Call Date: 19 Feb 25 Call Price: 100.00 Yield to Maturity: 4.573% Maturity Date: 19 Mar 25							
PEPSICO INC 2.875% DUE 10-15-2049 CUSIP: 713448EP9							
10,000.00	71.6395000	60.69	7,163.95	10,455.80	- 3,291.85	0.00	- 3,291.85
Issue Date: 9 Oct 19 Rate: 2.875% Call Date: 15 Apr 49 Call Price: 100.00 Yield to Maturity: 4.758% Maturity Date: 15 Oct 49							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
PFIZER INC 1.7% DUE 05-28-2030 SEDOL: BK94MR3							
40,000.00	82.4292750	62.33	32,971.71	39,875.60	- 6,903.89	0.00	- 6,903.89
Issue Date: 28 May 20 Rate: 1.7% Call Date: 28 Feb 30 Call Price: 100.00 Yield to Maturity: 4.515% Maturity Date: 28 May 30							
PFIZER INC 2.625% DUE 04-01-2030 SEDOL: BKSG5R1							
70,000.00	88.1213430	459.38	61,684.94	72,533.20	- 10,848.26	0.00	- 10,848.26
Issue Date: 27 Mar 20 Rate: 2.625% Call Date: 1 Jan 30 Call Price: 100.00 Yield to Maturity: 4.566% Maturity Date: 1 Apr 30							
PHILIP MORRIS INTL 1.125% DUE 05-01-2023 SEDOL: BLB7Z56							
20,000.00	98.7586500	37.50	19,751.73	19,933.00	- 181.27	0.00	- 181.27
Rate: 1.125% Yield to Maturity: 4.891% Maturity Date: 1 May 23							
PHILIP MORRIS INTL 2.1% DUE 05-01-2030 SEDOL: BLB7Z89							
30,000.00	81.1503330	105.00	24,345.10	29,814.90	- 5,469.80	0.00	- 5,469.80
Issue Date: 1 May 20 Rate: 2.1% Call Date: 1 Feb 30 Call Price: 100.00 Yield to Maturity: 5.226% Maturity Date: 1 May 30							
PHILIP MORRIS INTL 4.5% DUE 03-20-2042 SEDOL: B94Q147							
10,000.00	84.8348000	126.25	8,483.48	9,755.50	- 1,272.02	0.00	- 1,272.02
Issue Date: 20 Mar 12 Rate: 4.5% Yield to Maturity: 5.82% Maturity Date: 20 Mar 42							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
PIONEER NAT RES CO 1.125% DUE 01-15-2026 REG SEDOL: BMXYHH8							
10,000.00	89.2274000	51.88	8,922.74	9,998.10	- 1,075.36	0.00	- 1,075.36
Issue Date: 29 Jan 21 Rate: 1.125% Call Date: 15 Dec 25 Call Price: 100.00 Yield to Maturity: 4.985% Maturity Date: 15 Jan 26							
PIONEER NAT RES CO 2.15% DUE 01-15-2031 SEDOL: BM9PJB3							
60,000.00	79.5619330	594.83	47,737.16	56,985.10	- 9,247.94	0.00	- 9,247.94
Issue Date: 29 Jan 21 Rate: 2.15% Call Date: 15 Oct 30 Call Price: 100.00 Yield to Maturity: 5.305% Maturity Date: 15 Jan 31							
PRIN LIFE GLOBAL FDG II GLOBAL TRANCHE #TR 101 06/23/2020 1.25% 06-23-2025 SEDOL: BM8TRF6							
10,000.00	91.0191000	2.78	9,101.91	9,991.80	- 889.89	0.00	- 889.89
Issue Date: 23 Jun 20 Rate: 1.25% Yield to Maturity: 5.153% Maturity Date: 23 Jun 25							
PROCTER & GAMBLE CO 3.0% DUE 03-25-2030 REG SEDOL: BL63MT2							
20,000.00	91.4237000	160.00	18,284.74	19,952.00	- 1,667.26	0.00	- 1,667.26
Issue Date: 25 Mar 20 Rate: 3% Call Date: 25 Dec 29 Call Price: 100.00 Yield to Maturity: 4.396% Maturity Date: 25 Mar 30							
PROCTER & GAMBLE 2.8% DUE 03-25-2027 SEDOL: BL63MS1							
10,000.00	93.7331000	74.67	9,373.31	11,028.20	- 1,654.89	0.00	- 1,654.89
Issue Date: 25 Mar 20 Rate: 2.8% Call Date: 25 Jan 27 Call Price: 100.00 Yield to Maturity: 4.438% Maturity Date: 25 Mar 27							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
PVPTL COMMSCOPE FIN LLC SR NT 144A 6.0% 03-01-2026 SEDOL: BGDS1B0							
20,000.00	91.9112000	400.00	18,382.24	20,100.00	- 1,717.76	0.00	- 1,717.76
Issue Date: 19 Feb 19 Rate: 6% Call Date: 1 Mar 24 Call Price: 100.00 Yield to Maturity: 8.983% Maturity Date: 1 Mar 26							
PVPTL DELTA AIR LINES/SKYMILES 4.75% DUE 10-20-2028 SEDOL: BMT8BV6							
60,000.00	94.1310170	562.08	56,478.61	60,225.00	- 3,746.39	0.00	- 3,746.39
Issue Date: 23 Sep 20 Rate: 4.75% Yield to Maturity: 6.284% Maturity Date: 20 Oct 28							
PVTPL AMERICAN TRANSMISSION SYSTEMS 2.65% 01-15-2032 SEDOL: BP2RQ61							
10,000.00	82.3499000	122.19	8,234.99	9,340.10	- 1,105.11	0.00	- 1,105.11
Issue Date: 1 Dec 21 Rate: 2.65% Call Date: 15 Oct 31 Call Price: 100.00 Yield to Maturity: 5.112% Maturity Date: 15 Jan 32							
PVTPL BAUSCH HEALTH COS INC 6.25% DUE 02-15-2029 BEO CUSIP: 071734AK3							
30,000.00	48.1437670	708.33	14,443.13	30,000.00	- 15,556.87	0.00	- 15,556.87
Issue Date: 26 May 20 Rate: 6.25% Call Date: 15 Feb 24 Call Price: 103.12 Yield to Maturity: 22.084% Maturity Date: 15 Feb 29							
PVTPL BROADCOM INC NT 4.926% 05-15-2037 SEDOL: BPCTV84							
20,000.00	87.4740000	125.89	17,494.80	18,837.00	- 1,342.20	0.00	- 1,342.20
Issue Date: 18 Apr 22 Rate: 4.926% Call Date: 15 Feb 37 Call Price: 100.00 Yield to Maturity: 6.259% Maturity Date: 15 May 37							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
PVTPL BROADCOM INC 3.137% DUE 11-15-2035 BEO SEDOL: BMCP6P3							
120,000.00	73.8649500	481.01	88,637.94	121,935.70	- 33,297.76	0.00	- 33,297.76
Issue Date: 30 Sep 21 Rate: 3.137% Call Date: 15 Aug 35 Call Price: 100.00 Yield to Maturity: 6.095% Maturity Date: 15 Nov 35							
PVTPL CAMERON LNG LLC 2.902% 07-15-2031 SEDOL: BKPK071							
10,000.00	84.6443000	133.81	8,464.43	10,000.00	- 1,535.57	0.00	- 1,535.57
Issue Date: 13 Dec 19 Rate: 2.902% Call Date: 15 Apr 31 Call Price: 100.00 Yield to Maturity: 5.146% Maturity Date: 15 Jul 31							
PVTPL CAMERON LNG LLC 3.302% DUE 01-15-2035 SEDOL: BKPK082							
100,000.00	80.9191200	1,522.59	80,919.12	102,459.89	- 21,540.77	0.00	- 21,540.77
Issue Date: 13 Dec 19 Rate: 3.302% Call Date: 15 Sep 34 Call Price: 100.00 Yield to Maturity: 5.488% Maturity Date: 15 Jan 35							
PVTPL CCO HLDGS LLC/CAP CORP 4.75% DUE 02-01-2032 BEO SEDOL: BMV1FZ5							
20,000.00	81.0700000	395.83	16,214.00	18,750.00	- 2,536.00	0.00	- 2,536.00
Issue Date: 19 Jan 22 Rate: 4.75% Call Date: 1 Feb 27 Call Price: 102.37 Yield to Maturity: 7.681% Maturity Date: 1 Feb 32							
PVTPL CONTINENTAL RES INC 5.75% DUE 01-15-2031/11-25-2020 BEO SEDOL: BN4D2D2							
20,000.00	93.1177000	530.28	18,623.54	24,450.00	- 5,826.46	0.00	- 5,826.46
Issue Date: 25 Nov 20 Rate: 5.75% Call Date: 15 Jul 30 Call Price: 100.00 Yield to Maturity: 6.878% Maturity Date: 15 Jan 31							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
PVTPL CONTINENTAL RESOURCES 2.268% 11-15-2026 SEDOL: BM9HL24							
10,000.00	86.6238000	28.98	8,662.38	10,000.00	- 1,337.62	0.00	- 1,337.62
Issue Date: 22 Nov 21 Rate: 2.268% Call Date: 15 Nov 23 Call Price: 100.00 Yield to Maturity: 6.203% Maturity Date: 15 Nov 26							
PVTPL DCP MID STREAM OPERATING 11-03-2036 SEDOL: B1GC716							
10,000.00	98.0997000	103.92	9,809.97	10,500.00	- 690.03	0.00	- 690.03
Issue Date: 27 Oct 06 Rate: 6.45% Yield to Maturity: 6.661% Maturity Date: 3 Nov 36							
PVTPL DELTA AIR LINES INC DEL SR SECD NT144A 7% DUE 05-01-2025 BEO SEDOL: BMF6KD9							
250,000.00	102.2777480	2,916.67	255,694.37	260,775.00	- 5,080.63	0.00	- 5,080.63
Issue Date: 29 Apr 20 Rate: 7% Yield to Maturity: 5.936% Maturity Date: 1 May 25							
PVTPL DISH DBS CORP SR SECD NT 5.25% 12-01-2026 SEDOL: BNRLYV5							
10,000.00	84.2335000	43.75	8,423.35	10,000.00	- 1,576.65	0.00	- 1,576.65
Issue Date: 26 Nov 21 Rate: 5.25% Call Date: 1 Jun 26 Call Price: 100.00 Yield to Maturity: 10.231% Maturity Date: 1 Dec 26							
PVTPL EQT CORP SR NT 3.625% 05-15-2031 SEDOL: BMYY681							
20,000.00	84.9014000	92.64	16,980.28	21,000.00	- 4,019.72	0.00	- 4,019.72
Issue Date: 17 May 21 Rate: 3.625% Call Date: 15 Nov 30 Call Price: 100.00 Yield to Maturity: 5.938% Maturity Date: 15 May 31							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
PVTPL GUARDIAN LIFE GLOBAL FDG SR SECD MEDIUM 1.1% DUE 06-23-2025 BEO SEDOL: BLF9NQ5							
20,000.00	90.6471500	4.89	18,129.43	19,981.60	- 1,852.17	0.00	- 1,852.17
Issue Date: 23 Jun 20 Rate: 1.1% Yield to Maturity: 5.165% Maturity Date: 23 Jun 25							
PVTPL KKR GROUP FIN CO II LLC 5.5 DUE 02-01-2043 SEDOL: B94CGZ1							
10,000.00	92.4749000	229.17	9,247.49	10,182.50	- 935.01	0.00	- 935.01
Issue Date: 1 Feb 13 Rate: 5.5% Call Date: 1 Aug 42 Call Price: 100.00 Yield to Maturity: 6.157% Maturity Date: 1 Feb 43							
PVTPL MAGALLANES INC 3.755% 03-15-2027 SEDOL: BNW0GK0							
20,000.00	90.2813000	221.13	18,056.26	20,000.00	- 1,943.74	0.00	- 1,943.74
Issue Date: 15 Mar 22 Rate: 3.755% Call Date: 15 Feb 27 Call Price: 100.00 Yield to Maturity: 6.425% Maturity Date: 15 Mar 27							
PVTPL MAGALLANES INC 4.054% 03-15-2029 BEO SEDOL: BNW0GM2							
20,000.00	86.6782000	238.74	17,335.64	20,000.00	- 2,664.36	0.00	- 2,664.36
Issue Date: 15 Mar 22 Rate: 4.054% Call Date: 15 Jan 29 Call Price: 100.00 Yield to Maturity: 6.711% Maturity Date: 15 Mar 29							
PVTPL MAGALLANES INC 4.279% 03-15-2032 BEO SEDOL: BNW0GJ9							
110,000.00	82.4870180	1,385.92	90,735.72	109,828.70	- 19,092.98	0.00	- 19,092.98
Issue Date: 15 Mar 22 Rate: 4.279% Call Date: 15 Dec 31 Call Price: 100.00 Yield to Maturity: 6.876% Maturity Date: 15 Mar 32							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
PVTPL MAGALLANES INC 5.141% 03-15-2052 SEDOL: BNW0GL1							
90,000.00	73.0517110	1,362.37	65,746.54	90,480.00	- 24,733.46	0.00	- 24,733.46
Issue Date: 15 Mar 22 Rate: 5.141% Call Date: 15 Sep 51 Call Price: 100.00 Yield to Maturity: 7.407% Maturity Date: 15 Mar 52							
PVTPL MARS INC DEL NT 2.7% 04-01-2025 SEDOL: BHND6G2							
30,000.00	95.2643330	202.50	28,579.30	29,980.20	- 1,400.90	0.00	- 1,400.90
Issue Date: 29 Mar 19 Rate: 2.7% Call Date: 1 Mar 25 Call Price: 100.00 Yield to Maturity: 4.945% Maturity Date: 1 Apr 25							
PVTPL MARS INC DEL 3.2% 04-01-2030 SEDOL: BHND5D2							
20,000.00	89.5769500	160.00	17,915.39	19,941.00	- 2,025.61	0.00	- 2,025.61
Issue Date: 29 Mar 19 Rate: 3.2% Call Date: 1 Jan 30 Call Price: 100.00 Yield to Maturity: 4.925% Maturity Date: 1 Apr 30							
PVTPL MILEAGE PLUS HLDGS LLC/MILEAGE PLUS IN 6.5% DUE 06-20-2027 SEDOL: BMGHHT6							
36,002.32	99.4201760	65.00	35,793.57	35,552.29	241.28	0.00	241.28
Issue Date: 2 Jul 20 Rate: 6.5% Call Date: 30 Jun 24 Call Price: 101.62 Yield to Maturity: 6.651% Maturity Date: 20 Jun 27							
PVTPL PRIME SEC SVCS BORROWER LLC/PRIME FIN 5.75% 04-15-2026 SEDOL: BJTRRK3							
30,000.00	95.9628000	507.92	28,788.84	30,600.00	- 1,811.16	0.00	- 1,811.16
Issue Date: 4 Apr 19 Rate: 5.75% Yield to Maturity: 7.144% Maturity Date: 15 Apr 26							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
PVTPL SKYMILES IP LTD & DELTA AIR LINES INC 4.5% DUE 10-20-2025 SEDOL: BMT6SM0							
60,000.00	97.6027670	532.50	58,561.66	60,577.88	- 2,016.22	0.00	- 2,016.22
Issue Date: 23 Sep 20 Rate: 4.5% Yield to Maturity: 6.292% Maturity Date: 20 Oct 25							
PVTPL SPIRIT IP CAYMAN LTD/SPIRIT LOYALTY CA 8.0% 09-20-2025 SEDOL: BN6RJR5							
35,904.00	100.3219980	566.49	36,019.61	36,694.01	- 674.40	0.00	- 674.40
Issue Date: 17 Sep 20 Rate: 8% Call Date: 20 Sep 24 Call Price: 100.00 Yield to Maturity: 7.866% Maturity Date: 20 Sep 25							
PVTPL TARGA RES PARTNERS LP 4.875% 08-30-2021 SEDOL: BP6T4Q9							
40,000.00	89.7563000	812.50	35,902.52	38,550.00	- 2,647.48	0.00	- 2,647.48
Issue Date: 18 Aug 20 Rate: 4.875% Call Date: 1 Feb 26 Call Price: 102.43 Yield to Maturity: 6.524% Maturity Date: 1 Feb 31							
PVTPL TEACHERS INS & 4.9% DUE 09-15-2044 SEDOL: BQVC9R6							
160,000.00	91.9687560	2,308.44	147,150.01	174,566.80	- 27,416.79	0.00	- 27,416.79
Issue Date: 18 Sep 14 Rate: 4.9% Yield to Maturity: 5.539% Maturity Date: 15 Sep 44							
PVTPL TENNESSEE GAS PIPELINE CO SR NT 144A 2.9% DUE 03-01-2030 SEDOL: BL1LY06							
40,000.00	84.0223000	386.67	33,608.92	39,987.10	- 6,378.18	0.00	- 6,378.18
Issue Date: 24 Feb 20 Rate: 2.9% Call Date: 1 Dec 29 Call Price: 100.00 Yield to Maturity: 5.639% Maturity Date: 1 Mar 30							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
PVTPL UNITED AIRLINES INC 4.375% DUE 04-15-2026 BEO SEDOL: BMG8799							
20,000.00	92.6926000	184.72	18,538.52	19,300.00	- 761.48	0.00	- 761.48
Issue Date: 21 Apr 21 Rate: 4.375% Call Date: 15 Oct 25 Call Price: 100.00 Yield to Maturity: 6.891% Maturity Date: 15 Apr 26							
PVTPL UNITED AIRLINES INC 4.625% DUE 04-15-2029 BEO SEDOL: BMG8788							
30,000.00	87.0695670	292.92	26,120.87	30,450.00	- 4,329.13	0.00	- 4,329.13
Issue Date: 21 Apr 21 Rate: 4.625% Call Date: 15 Oct 28 Call Price: 100.00 Yield to Maturity: 7.216% Maturity Date: 15 Apr 29							
PVTPL VALEANT PHARMACEUTICALS INTL 9.25% 144A 04-01-2026 CUSIP: 91911XAV6							
10,000.00	69.9999000	231.25	6,999.99	11,012.50	- 4,012.51	0.00	- 4,012.51
Issue Date: 26 Mar 18 Rate: 9.25% Call Date: 1 Apr 24 Call Price: 100.00 Yield to Maturity: 22.772% Maturity Date: 1 Apr 26							
PVTPL VENTURE GLOBAL CALCASIEU PASS LLC 3.875% DUE 11-01-2033 BEO SEDOL: BP9SCV4							
20,000.00	81.6900000	129.17	16,338.00	19,050.00	- 2,712.00	0.00	- 2,712.00
Issue Date: 22 Nov 21 Rate: 3.875% Call Date: 1 May 33 Call Price: 100.00 Yield to Maturity: 6.222% Maturity Date: 1 Nov 33							
PVTPL VERTIV GROUP CORP SR SECD NT 4.125% 11-15-2028 SEDOL: BN14T82							
10,000.00	85.0000000	52.71	8,500.00	8,775.00	- 275.00	0.00	- 275.00
Issue Date: 22 Oct 21 Rate: 4.125% Call Date: 15 Nov 24 Call Price: 102.06 Yield to Maturity: 7.309% Maturity Date: 15 Nov 28							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
PVTPL XPO LOGISTICS INC SR NT 144A 6.25%DUE 05-01-2025/04-28-2020 BEO SEDOL: BL6FPY4							
6,000.00	100.9413300	62.50	6,056.48	6,191.25	- 134.77	0.00	- 134.77
Issue Date: 28 Apr 20 Rate: 6.25% Call Date: 1 May 24 Call Price: 100.00 Yield to Maturity: 5.808% Maturity Date: 1 May 25							
RANGE RES CORP 4.875% DUE 05-15-2025 SEDOL: BDHC311							
20,000.00	94.9901500	124.58	18,998.03	18,425.00	573.03	0.00	573.03
Issue Date: 15 Nov 15 Rate: 4.875% Call Date: 15 Feb 25 Call Price: 100.00 Yield to Maturity: 7.204% Maturity Date: 15 May 25							
RTX CORPORATION 4.125% 11-16-2028 SEDOL: BYVN9F3							
30,000.00	95.9047670	154.69	28,771.43	30,063.85	- 1,292.42	0.00	- 1,292.42
Issue Date: 16 Aug 18 Rate: 4.125% Call Date: 16 Aug 28 Call Price: 100.00 Yield to Maturity: 4.935% Maturity Date: 16 Nov 28							
RTX CORPORATION 4.5% 06-01-2042 SEDOL: B8J6DZ0							
20,000.00	90.6483500	75.00	18,129.67	20,570.16	- 2,440.49	0.00	- 2,440.49
Issue Date: 1 Jun 12 Rate: 4.5% Yield to Maturity: 5.275% Maturity Date: 1 Jun 42							
SALESFORCE COM INC 3.25% BNDS 04-11-2023 SEDOL: BYZGK55							
50,000.00	99.6394400	361.11	49,819.72	49,970.00	- 150.28	0.00	- 150.28
Rate: 3.25% Yield to Maturity: 4.543% Maturity Date: 11 Apr 23							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
SALESFORCE COM INC 3.7% DUE 04-11-2028 SEDOL: BYZGK66							
10,000.00	96.1011000	82.22	9,610.11	10,092.60	- 482.49	0.00	- 482.49
Issue Date: 11 Apr 18 Rate: 3.7% Call Date: 11 Jan 28 Call Price: 100.00 Yield to Maturity: 4.537% Maturity Date: 11 Apr 28							
SALESFORCE.COM INC 2.7% DUE 07-15-2041 BEO SEDOL: BN466T5							
40,000.00	71.8338750	498.00	28,733.55	31,858.80	- 3,125.25	0.00	- 3,125.25
Issue Date: 12 Jul 21 Rate: 2.7% Call Date: 15 Jan 41 Call Price: 100.00 Yield to Maturity: 5.059% Maturity Date: 15 Jul 41							
SANTANDER HLDGS FIXED 4.5% DUE 07-17-2025 SEDOL: BYZ65K5							
10,000.00	97.8946000	205.00	9,789.46	10,108.50	- 319.04	0.00	- 319.04
Issue Date: 17 Jul 15 Rate: 4.5% Call Date: 18 Apr 25 Call Price: 100.00 Yield to Maturity: 5.394% Maturity Date: 17 Jul 25							
SOUTHWESTN ENERGY 5.375% DUE 03-15-2030 SEDOL: BMDVV88							
20,000.00	91.2019000	316.53	18,240.38	20,450.00	- 2,209.62	0.00	- 2,209.62
Issue Date: 30 Aug 21 Rate: 5.375% Call Date: 15 Mar 25 Call Price: 102.68 Yield to Maturity: 6.945% Maturity Date: 15 Mar 30							
SPECTRUM BRANDS 5.75% DUE 07-15-2025 SEDOL: BD9N099							
2,000.00	98.8685000	53.03	1,977.37	2,090.00	- 112.63	0.00	- 112.63
Issue Date: 15 Jan 16 Rate: 5.75% Yield to Maturity: 6.237% Maturity Date: 15 Jul 25							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
STATE STR CORP 3.152% 03-30-2031 SEDOL: BKSC3Y2							
30,000.00	88.2610000	239.03	26,478.30	30,000.00	- 3,521.70	0.00	- 3,521.70
Issue Date: 30 Sep 20 Rate: 3.152% Call Date: 30 Mar 30 Call Price: 100.00 Yield to Maturity: 4.898% Maturity Date: 30 Mar 31							
T-MOBILE US INC 7.875% 09-15-2023 SEDOL: BSDRYY5							
30,000.00	101.4105000	695.63	30,423.15	30,836.54	- 413.39	0.00	- 413.39
Rate: 7.875% Yield to Maturity: 5.794% Maturity Date: 15 Sep 23							
T-MOBILE USA INC FIXED 3.75% DUE 04-15-2027 CUSIP: 87264ABD6							
10,000.00	94.3173000	79.17	9,431.73	10,613.90	- 1,182.17	0.00	- 1,182.17
Issue Date: 15 Apr 21 Rate: 3.75% Call Date: 15 Feb 27 Call Price: 100.00 Yield to Maturity: 5.244% Maturity Date: 15 Apr 27							
T-MOBILE USA INC 2.25% DUE 02-15-2026 CUSIP: 87264ABR5							
10,000.00	90.9350000	85.00	9,093.50	10,000.00	- 906.50	0.00	- 906.50
Issue Date: 14 Jan 21 Rate: 2.25% Call Date: 15 Feb 24 Call Price: 100.56 Yield to Maturity: 5.443% Maturity Date: 15 Feb 26							
T-MOBILE USA INC 2.55% 02-15-2031 CUSIP: 87264ACB9							
20,000.00	81.9918000	192.67	16,398.36	20,863.60	- 4,465.24	0.00	- 4,465.24
Issue Date: 15 Feb 21 Rate: 2.55% Call Date: 15 Nov 30 Call Price: 100.00 Yield to Maturity: 5.306% Maturity Date: 15 Feb 31							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
T-MOBILE USA INC 2.625% DUE 02-15-2029 CUSIP: 87264ABS3							
30,000.00	84.6922670	297.50	25,407.68	30,000.00	- 4,592.32	0.00	- 4,592.32
Issue Date: 14 Jan 21 Rate: 2.625% Call Date: 15 Feb 24 Call Price: 101.31 Yield to Maturity: 5.612% Maturity Date: 15 Feb 29							
T-MOBILE USA INC 2.875% DUE 02-15-2031/01-14-2021 REG CUSIP: 87264ABT1							
20,000.00	82.5930000	217.22	16,518.60	20,000.00	- 3,481.40	0.00	- 3,481.40
Issue Date: 14 Jan 21 Rate: 2.875% Call Date: 15 Feb 26 Call Price: 101.43 Yield to Maturity: 5.567% Maturity Date: 15 Feb 31							
T-MOBILE USA INC 3.375% DUE 04-15-2029 BEO SEDOL: BKP78R8							
20,000.00	88.0661000	142.50	17,613.22	18,937.50	- 1,324.28	0.00	- 1,324.28
Issue Date: 23 Mar 21 Rate: 3.375% Call Date: 15 Apr 24 Call Price: 101.68 Yield to Maturity: 5.654% Maturity Date: 15 Apr 29							
T-MOBILE USA INC 3.5% DUE 04-15-2031 REG SEDOL: BMW23T7							
50,000.00	86.3188600	369.44	43,159.43	50,300.00	- 7,140.57	0.00	- 7,140.57
Issue Date: 23 Mar 21 Rate: 3.5% Call Date: 15 Apr 26 Call Price: 101.75 Yield to Maturity: 5.583% Maturity Date: 15 Apr 31							
T-MOBILE USA INC 3.5% 04-15-2025 SEDOL: BMW1BM3							
160,000.00	96.2330250	1,182.22	153,972.84	168,327.60	- 14,354.76	0.00	- 14,354.76
Issue Date: 15 Apr 21 Rate: 3.5% Call Date: 15 Mar 25 Call Price: 100.00 Yield to Maturity: 5.263% Maturity Date: 15 Apr 25							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
T-MOBILE USA INC 3.875% 04-15-2030 CUSIP: 87264ABF1							
160,000.00	90.8210060	1,308.89	145,313.61	159,917.80	- 14,604.19	0.00	- 14,604.19
Issue Date: 15 Apr 21 Rate: 3.875% Call Date: 15 Jan 30 Call Price: 100.00 Yield to Maturity: 5.414% Maturity Date: 15 Apr 30							
T-MOBILE USA INC 4.5% DUE 04-15-2050 CUSIP: 87264AAZ8							
40,000.00	82.3591250	380.00	32,943.65	36,220.80	- 3,277.15	0.00	- 3,277.15
Issue Date: 15 Apr 21 Rate: 4.5% Call Date: 15 Oct 49 Call Price: 100.00 Yield to Maturity: 5.793% Maturity Date: 15 Apr 50							
TARGA RES FIXED 5.2% DUE 07-01-2027 SEDOL: BPLH6Q2							
50,000.00	98.1571600	1,256.67	49,078.58	50,081.00	- 1,002.42	0.00	- 1,002.42
Issue Date: 7 Jul 22 Rate: 5.2% Call Date: 1 Jun 27 Call Price: 100.00 Yield to Maturity: 5.669% Maturity Date: 1 Jul 27							
TARGA RES PARTNERS FIXED 5% DUE 01-15-2028 SEDOL: BFZRLM9							
10,000.00	95.3959000	230.56	9,539.59	10,525.00	- 985.41	0.00	- 985.41
Issue Date: 17 Oct 17 Rate: 5% Call Date: 15 Jan 24 Call Price: 101.66 Yield to Maturity: 6.073% Maturity Date: 15 Jan 28							
TARGA RES PARTNERS LP/TARGA RES FIN 4.0%DUE 01-15-2032 BEO SEDOL: BPLF5V4							
10,000.00	83.9850000	184.44	8,398.50	10,000.00	- 1,601.50	0.00	- 1,601.50
Issue Date: 2 Feb 21 Rate: 4% Call Date: 15 Jul 26 Call Price: 102.00 Yield to Maturity: 6.355% Maturity Date: 15 Jan 32							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
TEACHERS INS & 6.85% DUE 12-16-2039 SEDOL: B50WZ61							
6,000.00	110.6136700	17.13	6,636.82	6,055.35	581.47	0.00	581.47
Issue Date: 16 Dec 09 Rate: 6.85% Yield to Maturity: 5.854% Maturity Date: 16 Dec 39							
TEXAS INSTRS INC 1.75% DUE 05-04-2030 CUSIP: 882508BJ2							
50,000.00	82.5111800	138.54	41,255.59	49,931.40	- 8,675.81	0.00	- 8,675.81
Issue Date: 4 May 20 Rate: 1.75% Call Date: 4 Feb 30 Call Price: 100.00 Yield to Maturity: 4.58% Maturity Date: 4 May 30							
TIME WARNER CABLE 5.875% DUE 11-15-2040 SEDOL: B66BW80							
30,000.00	87.5579670	225.21	26,267.39	32,164.96	- 5,897.57	0.00	- 5,897.57
Issue Date: 15 Nov 10 Rate: 5.875% Call Date: 15 May 40 Call Price: 100.00 Yield to Maturity: 7.115% Maturity Date: 15 Nov 40							
TIME WARNER CABLE 6.55% DUE 05-01-2037 SEDOL: BBNBG20							
30,000.00	95.5902000	327.50	28,677.06	36,410.75	- 7,733.69	0.00	- 7,733.69
Issue Date: 9 Apr 07 Rate: 6.55% Call Date: 30 Apr 37 Call Price: 100.00 Yield to Maturity: 7.042% Maturity Date: 1 May 37							
TIME WARNER CABLE 6.75% DUE 06-15-2039 SEDOL: B62X8Y8							
30,000.00	94.8670330	90.00	28,460.11	29,139.30	- 679.19	0.00	- 679.19
Issue Date: 29 Jun 09 Rate: 6.75% Yield to Maturity: 7.29% Maturity Date: 15 Jun 39							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
TIME WARNER CABLE 7.3% DUE 07-01-2038 SEDOL: B3B14R7							
70,000.00	99.4747290	2,555.00	69,632.31	86,067.90	- 16,435.59	0.00	- 16,435.59
Issue Date: 19 Jun 08 Rate: 7.3% Yield to Maturity: 7.357% Maturity Date: 1 Jul 38							
TOLL BROS FIN CORP GTD SR NT 4.375 04-15-2023 SEDOL: B9GWFM9							
20,000.00	99.5092500	184.72	19,901.85	19,975.00	- 73.15	0.00	- 73.15
Rate: 4.375% Yield to Maturity: 6.07% Maturity Date: 15 Apr 23							
TRCNTNTL GAS PIPE 7.85% DUE 02-01-2026 SEDOL: BYXR3R3							
110,000.00	106.8270730	3,597.92	117,509.78	110,827.40	6,682.38	0.00	6,682.38
Issue Date: 1 Aug 16 Rate: 7.85% Call Date: 1 Nov 25 Call Price: 100.00 Yield to Maturity: 5.415% Maturity Date: 1 Feb 26							
UNION PAC CORP FIXED 3.75% DUE 02-05-2070 SEDOL: BKDMLC1							
20,000.00	73.3407500	304.17	14,668.15	20,419.60	- 5,751.45	0.00	- 5,751.45
Issue Date: 31 Jan 20 Rate: 3.75% Call Date: 5 Aug 69 Call Price: 100.00 Yield to Maturity: 5.292% Maturity Date: 5 Feb 70							
UNION PAC CORP 2.891% DUE 04-06-2036 SEDOL: BMCFPB2							
100,000.00	79.8630900	682.60	79,863.09	99,920.90	- 20,057.81	0.00	- 20,057.81
Issue Date: 6 Apr 21 Rate: 2.891% Call Date: 6 Jan 36 Call Price: 100.00 Yield to Maturity: 4.983% Maturity Date: 6 Apr 36							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
UNION PAC CORP 3.839% DUE 03-20-2060 BEO SEDOL: BLF0CQ1							
80,000.00	77.9188380	861.64	62,335.07	81,088.56	- 18,753.49	0.00	- 18,753.49
Issue Date: 20 Mar 20 Rate: 3.839% Call Date: 20 Sep 59 Call Price: 100.00 Yield to Maturity: 5.183% Maturity Date: 20 Mar 60							
UNITED RENTALS INC 3.875% DUE 02-15-2031REG SEDOL: BLFGYK7							
30,000.00	83.8290000	439.17	25,148.70	30,000.00	- 4,851.30	0.00	- 4,851.30
Issue Date: 10 Aug 20 Rate: 3.875% Call Date: 15 Aug 25 Call Price: 101.93 Yield to Maturity: 6.463% Maturity Date: 15 Feb 31							
UNITED RENTALS NORTH AMER INC 3.75% DUE 01-15-2032 BEO SEDOL: BMYX9J0							
20,000.00	81.5830000	345.83	16,316.60	18,700.00	- 2,383.40	0.00	- 2,383.40
Issue Date: 13 Aug 21 Rate: 3.75% Call Date: 15 Jul 26 Call Price: 101.87 Yield to Maturity: 6.472% Maturity Date: 15 Jan 32							
UNITED RENTALS NORTH AMER INC 4.875% DUE01-15-2028 SEDOL: BDGSYG2							
10,000.00	94.7650000	224.79	9,476.50	10,125.00	- 648.50	0.00	- 648.50
Issue Date: 11 Aug 17 Rate: 4.875% Call Date: 15 Jan 24 Call Price: 101.62 Yield to Maturity: 6.096% Maturity Date: 15 Jan 28							
UNITEDHEALTH GROUP FIXED 3.875% DUE 12-15-2028 SEDOL: BHSSQ28							
10,000.00	95.5575000	17.22	9,555.75	10,167.60	- 611.85	0.00	- 611.85
Issue Date: 17 Dec 18 Rate: 3.875% Yield to Maturity: 4.739% Maturity Date: 15 Dec 28							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
UNITEDHEALTH GROUP INC 2.3% DUE 05-15-2031 BEO SEDOL: BLPK6Q9							
10,000.00	83.5102000	29.39	8,351.02	9,368.40	- 1,017.38	0.00	- 1,017.38
Issue Date: 19 May 21 Rate: 2.3% Call Date: 15 Feb 31 Call Price: 100.00 Yield to Maturity: 4.704% Maturity Date: 15 May 31							
UNITEDHEALTH GROUP INC 4.0% 05-15-2029 SEDOL: BNKBTY0							
20,000.00	95.5450000	102.22	19,109.00	19,927.80	- 818.80	0.00	- 818.80
Issue Date: 20 May 22 Rate: 4% Call Date: 15 Mar 29 Call Price: 100.00 Yield to Maturity: 4.819% Maturity Date: 15 May 29							
UNITEDHEALTH GROUP INC 4.2% 05-15-2032 SEDOL: BNKBTZ1							
20,000.00	95.2004500	107.33	19,040.09	19,948.40	- 908.31	0.00	- 908.31
Issue Date: 20 May 22 Rate: 4.2% Call Date: 15 Feb 32 Call Price: 100.00 Yield to Maturity: 4.842% Maturity Date: 15 May 32							
UNITEDHEALTH GROUP 3.7% DUE 08-15-2049 SEDOL: BHKDL04							
10,000.00	78.9452000	139.78	7,894.52	10,048.90	- 2,154.38	0.00	- 2,154.38
Issue Date: 25 Jul 19 Rate: 3.7% Call Date: 15 Feb 49 Call Price: 100.00 Yield to Maturity: 5.163% Maturity Date: 15 Aug 49							
UNITEDHEALTH GROUP 3.875% DUE 08-15-2059 SEDOL: BHKDL15							
30,000.00	78.7058330	439.17	23,611.75	30,579.90	- 6,968.15	0.00	- 6,968.15
Issue Date: 25 Jul 19 Rate: 3.875% Call Date: 15 Feb 59 Call Price: 100.00 Yield to Maturity: 5.177% Maturity Date: 15 Aug 59							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
UNITEDHEALTH GROUP 5.8% DUE 03-15-2036 SEDOL: BG49576							
30,000.00	105.8669000	512.33	31,760.07	30,801.60	958.47	0.00	958.47
Issue Date: 2 Mar 06 Rate: 5.8% Yield to Maturity: 5.18% Maturity Date: 15 Mar 36							
UTD RENTALS N AMER 3.875% DUE 11-15-2027 SEDOL: BK5HMZ4							
10,000.00	92.5490000	49.51	9,254.90	10,212.50	- 957.60	0.00	- 957.60
Issue Date: 4 Nov 19 Rate: 3.875% Call Date: 15 Nov 23 Call Price: 101.29 Yield to Maturity: 5.643% Maturity Date: 15 Nov 27							
VERIZON COMMUNICATIONS BNDS 5.25% DUE 03-16-2037 REG SEDOL: BYZKXZ8							
10,000.00	99.2509000	153.13	9,925.09	10,423.60	- 498.51	0.00	- 498.51
Issue Date: 16 Mar 17 Rate: 5.25% Yield to Maturity: 5.325% Maturity Date: 16 Mar 37							
VERIZON COMMUNICATIONS INC NT 2.355% 03-15-2032 SEDOL: BMV8VC5							
181,000.00	79.3810280	1,255.08	143,679.66	183,368.06	- 39,688.40	0.00	- 39,688.40
Issue Date: 15 Mar 22 Rate: 2.355% Call Date: 15 Dec 31 Call Price: 100.00 Yield to Maturity: 5.2% Maturity Date: 15 Mar 32							
VERIZON COMMUNICATIONS INC 3.15% DUE 03-22-2030 SEDOL: BLNNZ29							
30,000.00	88.4450670	259.88	26,533.52	29,907.90	- 3,374.38	0.00	- 3,374.38
Issue Date: 20 Mar 20 Rate: 3.15% Call Date: 22 Dec 29 Call Price: 100.00 Yield to Maturity: 5.079% Maturity Date: 22 Mar 30							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
VERIZON COMMUNICATIONS INC 4.329% 09-21-2028 SEDOL: BGDQ891							
30,000.00	96.3278330	360.75	28,898.35	30,496.50	- 1,598.15	0.00	- 1,598.15
Issue Date: 21 Jun 18 Rate: 4.329% Yield to Maturity: 5.075% Maturity Date: 21 Sep 28							
VERIZON COMMUNICATIONS 3.4% DUE 03-22-2041 BEO SEDOL: BKY5H21							
10,000.00	75.5169000	93.50	7,551.69	9,459.20	- 1,907.51	0.00	- 1,907.51
Issue Date: 22 Mar 21 Rate: 3.4% Call Date: 22 Sep 40 Call Price: 100.00 Yield to Maturity: 5.552% Maturity Date: 22 Mar 41							
VERIZON COMMUNICATIONS 4.125% DUE 03-16-2027 SEDOL: BYZNV75							
40,000.00	97.5336750	481.25	39,013.47	40,566.93	- 1,553.46	0.00	- 1,553.46
Issue Date: 16 Mar 17 Rate: 4.125% Yield to Maturity: 4.777% Maturity Date: 16 Mar 27							
VERIZON COMMUNICATIONS 4.4% DUE 11-01-2034 REG SEDOL: BSBN5N1							
50,000.00	91.9528200	366.67	45,976.41	48,083.00	- 2,106.59	0.00	- 2,106.59
Issue Date: 29 Oct 14 Rate: 4.4% Call Date: 1 May 34 Call Price: 100.00 Yield to Maturity: 5.324% Maturity Date: 1 Nov 34							
VERIZON FIXED 2.1% DUE 03-22-2028 SEDOL: BKY5H54							
30,000.00	86.9466000	173.25	26,083.98	29,986.50	- 3,902.52	0.00	- 3,902.52
Issue Date: 22 Mar 21 Rate: 2.1% Call Date: 22 Jan 28 Call Price: 100.00 Yield to Maturity: 4.965% Maturity Date: 22 Mar 28							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
VERIZON FIXED 2.55% DUE 03-21-2031 SEDOL: BKY5H43							
90,000.00	82.3764220	637.50	74,138.78	89,630.10	- 15,491.32	0.00	- 15,491.32
Issue Date: 22 Mar 21 Rate: 2.55% Call Date: 21 Dec 30 Call Price: 100.00 Yield to Maturity: 5.211% Maturity Date: 21 Mar 31							
VERIZON 3.85% DUE 11-01-2042 SEDOL: B8HCRP8							
10,000.00	79.7597000	64.17	7,975.97	9,276.10	- 1,300.13	0.00	- 1,300.13
Issue Date: 7 Nov 12 Rate: 3.85% Call Date: 1 May 42 Call Price: 100.00 Yield to Maturity: 5.544% Maturity Date: 1 Nov 42							
VERIZON 3.875% DUE 02-08-2029 SEDOL: BJLV8M2							
10,000.00	94.0283000	153.92	9,402.83	9,981.10	- 578.27	0.00	- 578.27
Issue Date: 8 Feb 19 Rate: 3.875% Call Date: 8 Nov 28 Call Price: 100.00 Yield to Maturity: 5.022% Maturity Date: 8 Feb 29							
VERIZON 3% DUE 03-22-2027 SEDOL: BLNNX81							
10,000.00	93.0202000	82.50	9,302.02	9,995.60	- 693.58	0.00	- 693.58
Issue Date: 20 Mar 20 Rate: 3% Call Date: 22 Jan 27 Call Price: 100.00 Yield to Maturity: 4.844% Maturity Date: 22 Mar 27							
VERIZON 4.125% DUE 08-15-2046 SEDOL: BY7RR99							
20,000.00	79.9428000	311.67	15,988.56	23,472.00	- 7,483.44	0.00	- 7,483.44
Issue Date: 1 Aug 16 Rate: 4.125% Call Date: 15 Feb 46 Call Price: 100.00 Yield to Maturity: 5.676% Maturity Date: 15 Aug 46							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
VERIZON 4.5% DUE 08-10-2033 SEDOL: BF22PM5							
100,000.00	93.9637200	1,762.50	93,963.72	100,892.30	- 6,928.58	0.00	- 6,928.58
Issue Date: 10 Aug 17 Rate: 4.5% Yield to Maturity: 5.248% Maturity Date: 10 Aug 33							
VERIZON 4.862% DUE 08-21-2046 SEDOL: BXVMD62							
10,000.00	90.2681000	175.57	9,026.81	12,902.80	- 3,875.99	0.00	- 3,875.99
Issue Date: 21 Feb 15 Rate: 4.862% Yield to Maturity: 5.609% Maturity Date: 21 Aug 46							
VERIZON 4% DUE 03-22-2050 SEDOL: BLNP354							
30,000.00	78.9130330	330.00	23,673.91	35,799.20	- 12,125.29	0.00	- 12,125.29
Issue Date: 20 Mar 20 Rate: 4% Call Date: 22 Sep 49 Call Price: 100.00 Yield to Maturity: 5.502% Maturity Date: 22 Mar 50							
VERIZON 5.5% DUE 03-16-2047 SEDOL: BYZNV86							
10,000.00	97.1980000	160.42	9,719.80	10,589.00	- 869.20	0.00	- 869.20
Issue Date: 16 Mar 17 Rate: 5.5% Yield to Maturity: 5.714% Maturity Date: 16 Mar 47							
VISA INC 2.7% DUE 04-15-2040 SEDOL: BM6JP54							
40,000.00	76.2644750	228.00	30,505.79	40,885.20	- 10,379.41	0.00	- 10,379.41
Issue Date: 2 Apr 20 Rate: 2.7% Call Date: 15 Oct 39 Call Price: 100.00 Yield to Maturity: 4.723% Maturity Date: 15 Apr 40							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
VISA INC 4.3% DUE 12-14-2045 SEDOL: BYPHFN1							
210,000.00	91.8157520	426.42	192,813.08	214,194.65	- 21,381.57	0.00	- 21,381.57
Issue Date: 14 Dec 15 Rate: 4.3% Call Date: 14 Jun 45 Call Price: 100.00 Yield to Maturity: 4.897% Maturity Date: 14 Dec 45							
WALMART INC 1.5% DUE 09-22-2028 BEO SEDOL: BMDP7Y8							
20,000.00	85.8936000	82.50	17,178.72	19,978.80	- 2,800.08	0.00	- 2,800.08
Issue Date: 22 Sep 21 Rate: 1.5% Call Date: 22 Jul 28 Call Price: 100.00 Yield to Maturity: 4.304% Maturity Date: 22 Sep 28							
WALMART INC 1.8% DUE 09-22-2031 BEO SEDOL: BMDP7Z9							
10,000.00	81.6794000	49.50	8,167.94	9,964.50	- 1,796.56	0.00	- 1,796.56
Issue Date: 22 Sep 21 Rate: 1.8% Call Date: 22 Jun 31 Call Price: 100.00 Yield to Maturity: 4.344% Maturity Date: 22 Sep 31							
WELLS FARGO & CO MEDIUM TERM SR NTS BOOKENTRY 3.35% 03-02-2033 SEDOL: BLD7GV7							
20,000.00	84.5364000	221.47	16,907.28	19,653.30	- 2,746.02	0.00	- 2,746.02
Issue Date: 2 Mar 22 Rate: 3.35% Call Date: 2 Mar 32 Call Price: 100.00 Yield to Maturity: 5.339% Maturity Date: 2 Mar 33							
WELLS FARGO & CO MEDIUM TERM SR NTS 2.188% 04-30-2026 SEDOL: BMYML35							
10,000.00	93.1365000	37.07	9,313.65	10,031.20	- 717.55	0.00	- 717.55
Issue Date: 30 Apr 20 Rate: 2.188% Call Date: 30 Apr 25 Call Price: 100.00 Yield to Maturity: 4.424% Maturity Date: 30 Apr 26							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
WELLS FARGO & CO MEDIUM TERM 5.013% 04-04-2051 CUSIP: 95000U2M4							
270,000.00	88.7089630	3,270.98	239,514.20	357,336.40	- 117,822.20	0.00	- 117,822.20
Issue Date: 30 Mar 20 Rate: 5.013% Call Date: 4 Apr 50 Call Price: 100.00 Yield to Maturity: 5.832% Maturity Date: 4 Apr 51							
WELLS FARGO & CO NEW MEDIUM TERM SR 4.65% 11-04-2044 SEDOL: BS9FPF1							
30,000.00	84.7112000	220.88	25,413.36	29,927.40	- 4,514.04	0.00	- 4,514.04
Issue Date: 4 Nov 14 Rate: 4.65% Yield to Maturity: 5.904% Maturity Date: 4 Nov 44							
WELLS FARGO & CO NEW MEDIUM TERM SR NTS TRANCHE # TR 00155 4.3% DUE 07-22-2027 SEDOL: BYQXN34							
140,000.00	96.3991290	2,658.83	134,958.78	140,361.63	- 5,402.85	0.00	- 5,402.85
Issue Date: 22 Jul 15 Rate: 4.3% Yield to Maturity: 5.196% Maturity Date: 22 Jul 27							
WELLS FARGO & CO 2.879% 10-30-2030 SEDOL: BKRKN36							
60,000.00	85.2501330	292.70	51,150.08	59,691.17	- 8,541.09	0.00	- 8,541.09
Issue Date: 31 Oct 19 Rate: 2.879% Call Date: 30 Oct 29 Call Price: 100.00 Yield to Maturity: 5.194% Maturity Date: 30 Oct 30							
WELLS FARGO & CO 4.15% DUE 01-24-2029 SEDOL: BJ60RD8							
80,000.00	94.2206500	1,447.89	75,376.52	79,857.60	- 4,481.08	0.00	- 4,481.08
Issue Date: 24 Jan 19 Rate: 4.15% Call Date: 24 Oct 28 Call Price: 100.00 Yield to Maturity: 5.275% Maturity Date: 24 Jan 29							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
WELLS FARGO & CO 4.4% DUE 06-14-2046 SEDOL: BD39X50							
20,000.00	80.3882000	41.56	16,077.64	19,920.60	- 3,842.96	0.00	- 3,842.96
Issue Date: 14 Jun 16 Rate: 4.4% Yield to Maturity: 5.963% Maturity Date: 14 Jun 46							
WELLS FARGO & CO 4.478% 04-04-2031 CUSIP: 95000U2L6							
30,000.00	93.9994670	324.66	28,199.84	30,000.00	- 1,800.16	0.00	- 1,800.16
Issue Date: 30 Mar 20 Rate: 4.478% Call Date: 4 Apr 30 Call Price: 100.00 Yield to Maturity: 5.386% Maturity Date: 4 Apr 31							
WELLS FARGO & CO 4.9% DUE 11-17-2045 SEDOL: BYQ29R7							
110,000.00	86.6342000	658.78	95,297.62	109,607.60	- 14,309.98	0.00	- 14,309.98
Issue Date: 17 Nov 15 Rate: 4.9% Yield to Maturity: 5.979% Maturity Date: 17 Nov 45							
WELLS FARGO & CO 5.375% DUE 11-02-2043 SEDOL: BG48MR2							
60,000.00	93.5209330	528.54	56,112.56	59,822.40	- 3,709.84	0.00	- 3,709.84
Issue Date: 28 Oct 13 Rate: 5.375% Yield to Maturity: 5.919% Maturity Date: 2 Nov 43							
WESTERN MIDSTREAM OPER LP FRN 01-13-2023REG SEDOL: BKV8F52							
10,000.00	99.8500000	110.62	9,985.00	10,000.00	- 15.00	0.00	- 15.00
Rate: 5.04071% Yield to Maturity: 9.548% Maturity Date: 13 Jan 23							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
WESTERN MIDSTREAM OPER LP 3.1% DUE 02-01-2025 SEDOL: BKRMRD0							
40,000.00	94.6740000	558.33	37,869.60	40,030.90	- 2,161.30	0.00	- 2,161.30
Issue Date: 13 Jan 20 Rate: 3.1% Call Date: 1 Jan 25 Call Price: 100.00 Yield to Maturity: 5.847% Maturity Date: 1 Feb 25							
WESTERN MIDSTREAM OPER LP 4.05% DUE 02-01-2030/01-13-2020 REG SEDOL: BKRMR85							
90,000.00	86.5021000	1,612.50	77,851.89	90,735.07	- 12,883.18	0.00	- 12,883.18
Issue Date: 13 Jan 20 Rate: 4.05% Call Date: 1 Nov 29 Call Price: 100.00 Yield to Maturity: 6.452% Maturity Date: 1 Feb 30							
WESTN GAS PARTNERS 4.5% 03-01-2028 CUSIP: 958254AH7							
10,000.00	91.7500000	150.00	9,175.00	10,310.90	- 1,135.90	0.00	- 1,135.90
Issue Date: 2 Mar 18 Rate: 4.5% Call Date: 1 Dec 27 Call Price: 100.00 Yield to Maturity: 6.397% Maturity Date: 1 Mar 28							
WESTN GAS PARTNERS 5.5% DUE 08-15-2048 SEDOL: BFX84M5							
20,000.00	82.9972500	415.56	16,599.45	23,450.00	- 6,850.55	0.00	- 6,850.55
Issue Date: 9 Aug 18 Rate: 5.5% Call Date: 15 Feb 48 Call Price: 100.00 Yield to Maturity: 6.926% Maturity Date: 15 Aug 48							
WESTN MIDSTREAM STEP CPN 5.75% DUE 02-01-2050 SEDOL: BKRMRB8							
30,000.00	81.4814000	687.50	24,444.42	29,377.30	- 4,932.88	0.00	- 4,932.88
Issue Date: 13 Jan 20 Rate: 5.25% Call Date: 1 Aug 49 Call Price: 100.00 Yield to Maturity: 6.747% Maturity Date: 1 Feb 50							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
WILLIAMS COS INC 7.5% DUE 01-15-2031 SEDOL: 2830807							
68,000.00	109.7610740	2,351.67	74,637.53	72,266.03	2,371.50	0.00	2,371.50
Issue Date: 17 Jan 01 Rate: 7.5% Yield to Maturity: 5.954% Maturity Date: 15 Jan 31							
WILLIAMS COS INC 7.75% DUE 06-15-2031 SEDOL: 2793063							
60,000.00	110.5831670	206.67	66,349.90	73,125.00	- 6,775.10	0.00	- 6,775.10
Issue Date: 13 Jun 01 Rate: 7.75% Yield to Maturity: 6.127% Maturity Date: 15 Jun 31							
WORKDAY INC SR NT 3.5% 04-01-2027 SEDOL: BPP2F22							
10,000.00	93.6128000	87.50	9,361.28	9,994.10	- 632.82	0.00	- 632.82
Issue Date: 1 Apr 22 Rate: 3.5% Call Date: 1 Mar 27 Call Price: 100.00 Yield to Maturity: 5.191% Maturity Date: 1 Apr 27							
WORKDAY INC SR NT 3.8% 04-01-2032 SEDOL: BPP2DY0							
90,000.00	88.6089560	855.00	79,748.06	85,829.70	- 6,081.64	0.00	- 6,081.64
Issue Date: 1 Apr 22 Rate: 3.8% Call Date: 1 Jan 32 Call Price: 100.00 Yield to Maturity: 5.378% Maturity Date: 1 Apr 32							
WORKDAY INC 3.7% 04-01-2029 SEDOL: BPP2F00							
20,000.00	91.7093000	185.00	18,341.86	20,027.80	- 1,685.94	0.00	- 1,685.94
Issue Date: 1 Apr 22 Rate: 3.7% Call Date: 1 Feb 29 Call Price: 100.00 Yield to Maturity: 5.272% Maturity Date: 1 Apr 29							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
WYETH NT 5.95 DUE 04-01-2037/03-27-2007 BEO SEDOL: B91ZLT2							
20,000.00	107.9279000	297.50	21,585.58	19,113.66	2,471.92	0.00	2,471.92
Issue Date: 27 Mar 07 Rate: 5.95% Yield to Maturity: 5.156% Maturity Date: 1 Apr 37							
3M CO FIXED 3.05% DUE 04-15-2030 SEDOL: BKSG5B5							
10,000.00	87.9100000	64.39	8,791.00	9,968.10	- 1,177.10	0.00	- 1,177.10
Issue Date: 27 Mar 20 Rate: 3.05% Call Date: 15 Jan 30 Call Price: 100.00 Yield to Maturity: 5.052% Maturity Date: 15 Apr 30							
3M CO 2.375% DUE 08-26-2029 SEDOL: BK4H0C8							
30,000.00	85.0490000	247.40	25,514.70	29,794.50	- 4,279.80	0.00	- 4,279.80
Issue Date: 26 Aug 19 Rate: 2.375% Call Date: 26 May 29 Call Price: 100.00 Yield to Maturity: 5.047% Maturity Date: 26 Aug 29							
3M CO 3.7% DUE 04-15-2050/03-27-2020 REG SEDOL: BKSG5C6							
120,000.00	77.0811000	937.33	92,497.32	133,374.90	- 40,877.58	0.00	- 40,877.58
Issue Date: 27 Mar 20 Rate: 3.7% Call Date: 15 Oct 49 Call Price: 100.00 Yield to Maturity: 5.297% Maturity Date: 15 Apr 50							
Total USD		231,871.51	19,300,342.85	21,896,900.80	- 2,596,557.95	0.00	- 2,596,557.95
Total United States		231,871.51	19,300,342.85	21,896,900.80	- 2,596,557.95	0.00	- 2,596,557.95

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
Total Corporate Bonds							
28,381,906.32		**295,938.08**	**25,669,241.35**	**28,838,943.38**	**- 3,169,702.03**	**0.00**	**- 3,169,702.03**
Funds - corporate bond							
United States - USD							
MFO VANGUARD BD INDEX FDS TOTAL BD MKT PORTFOLIO INSTL SHS CUSIP: 921937504							
6,313,285.61	9.4800000	139,805.82	59,849,947.58	68,961,456.70	- 9,111,509.12	0.00	- 9,111,509.12
Issue Date: 2 Sep 08							
Total USD		139,805.82	59,849,947.58	68,961,456.70	- 9,111,509.12	0.00	- 9,111,509.12
Total United States		139,805.82	59,849,947.58	68,961,456.70	- 9,111,509.12	0.00	- 9,111,509.12
Total Funds - Corporate Bond							
6,313,285.61		**139,805.82**	**59,849,947.58**	**68,961,456.70**	**- 9,111,509.12**	**0.00**	**- 9,111,509.12**

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate convertible bonds							
Switzerland - USD							
PVTPL UBS GROUP FDG SWITZ AG CONV CORP 7.0% 12-31-2049 CUSIP: 90352JAF0							
200,000.00	98.3823350	5,872.22	196,764.67	200,000.00	- 3,235.33	0.00	- 3,235.33
Issue Date: 31 Jan 19 Rate: 7% Call Date: 31 Jan 24 Call Price: 100.00 Yield to Maturity: 7.131% Maturity Date: 31 Dec 49							
Total USD		5,872.22	196,764.67	200,000.00	- 3,235.33	0.00	- 3,235.33
Total Switzerland		5,872.22	196,764.67	200,000.00	- 3,235.33	0.00	- 3,235.33
Total Corporate Convertible Bonds							
200,000.00		**5,872.22**	**196,764.67**	**200,000.00**	**- 3,235.33**	**0.00**	**- 3,235.33**
Bank loans							
Canada - USD							
AIR CANADA TERM LOAN B DUE 08-11-2028 BEO CUSIP: C0102MAP0							
29,925.00	98.6249960	310.87	29,513.53	29,756.67	- 243.14	0.00	- 243.14
Issue Date: 19 Jul 21 Yield to Maturity: 8.675% Maturity Date: 11 Aug 28							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Bank loans							
GARDA WORLD SECURITY CORPORATION TERM LOAN B FRN 10-30-2026 CUSIP: C4000KAD6							
20,611.96	97.0500140	191.22	20,003.91	20,199.72	- 195.81	0.00	- 195.81
Issue Date: 15 Mar 21 Yield to Maturity: 9.97% Maturity Date: 30 Oct 26							
GFL ENVIRONMENTAL INC 2020 REFINANCING TERM LOAN DUE 05-30-2025 BEO CUSIP: C7052BAH7							
9,394.94	99.9720100	116.10	9,392.31	9,385.77	6.54	0.00	6.54
Issue Date: 30 Sep 16 Yield to Maturity: 8.022% Maturity Date: 30 May 25							
1011778 B.C UNLTD LIAB CO TERM LOAN B4 DUE 11-19-2026 CUSIP: C6901LAH0							
19,202.96	98.1249770	117.36	18,842.90	19,203.96	- 361.06	0.00	- 361.06
Issue Date: 7 Nov 19 Yield to Maturity: 7.228% Maturity Date: 19 Nov 26							
Total USD		735.55	77,752.65	78,546.12	- 793.47	0.00	- 793.47
Total Canada		735.55	77,752.65	78,546.12	- 793.47	0.00	- 793.47
Ireland - USD							
AVOLON TLB BORRORWER 1 (US) LLC TLB LIEN1 12-01-2027 USD CUSIP: LX1967681							
19,650.00	99.6610180	36.04	19,583.39	19,453.50	129.89	0.00	129.89
Issue Date: 30 Jul 21 Yield to Maturity: 7.141% Maturity Date: 1 Dec 27							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Bank loans							
SETANTA AIRCRAFT LEASING DAC SENIOR SECURED TERM LOAN DUE 11-05-2028 CUSIP: G8057JAB2							
70,000.00	99.3500000	1,004.01	69,545.00	69,825.00	- 280.00	0.00	- 280.00
Issue Date: 2 Nov 21 Yield to Maturity: 6.959% Maturity Date: 5 Nov 28							
Total USD		1,040.05	89,128.39	89,278.50	- 150.11	0.00	- 150.11
Total Ireland		1,040.05	89,128.39	89,278.50	- 150.11	0.00	- 150.11
Italy - USD							
ALI GROUP S.R.L. TERM LOAN B 10-13-2028 BEO CUSIP: LX1973812							
53,199.99	99.0180070	274.91	52,677.57	52,723.42	- 45.85	0.00	- 45.85
Issue Date: 18 Aug 21 Yield to Maturity: 6.787% Maturity Date: 13 Oct 28							
Total USD		274.91	52,677.57	52,723.42	- 45.85	0.00	- 45.85
Total Italy		274.91	52,677.57	52,723.42	- 45.85	0.00	- 45.85

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Bank loans							
Luxembourg - USD							
ICON LUXEMBOURG S.A.R.L. TERM LOAN B 06-16-2028 CUSIP: L5000DAC1							
44,720.84	99.6129990	671.20	44,547.77	44,497.23	50.54	0.00	50.54
Issue Date: 8 Jun 21 Yield to Maturity: 7.272% Maturity Date: 16 Jun 28							
Total USD		671.20	44,547.77	44,497.23	50.54	0.00	50.54
Total Luxembourg		671.20	44,547.77	44,497.23	50.54	0.00	50.54
Netherlands - USD							
HUNTER DOUGLAS HLDG B V TRANCHE B-1 TERMLN SR SECD TERM LN 02-26-2029 CUSIP: N8137FAB6							
79,800.00	87.5889970	609.71	69,896.02	79,401.00	- 9,504.98	0.00	- 9,504.98
Issue Date: 25 Feb 22 Yield to Maturity: 10.92% Maturity Date: 26 Feb 29							
Total USD		609.71	69,896.02	79,401.00	- 9,504.98	0.00	- 9,504.98
Total Netherlands		609.71	69,896.02	79,401.00	- 9,504.98	0.00	- 9,504.98

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Bank loans							
Spain - USD							
GRIFOLS WORLDWIDE OPERATIONS LIMITED DOLLAR TRANCHE B TERM LOAN 11-15-2027 CUSIP: 39843PAG8							
81,998.10	96.5420050	414.87	79,162.61	82,240.12	- 3,077.51	0.00	- 3,077.51
Issue Date: 15 Nov 19 Yield to Maturity: 7.757% Maturity Date: 15 Nov 27							
Total USD		414.87	79,162.61	82,240.12	- 3,077.51	0.00	- 3,077.51
Total Spain		414.87	79,162.61	82,240.12	- 3,077.51	0.00	- 3,077.51
United States - USD							
ALLIED UNIVERSAL HOLDCO LLC INITIAL U.S.DOLLAR TERM LOAN DUE 05-12-2028 BEO CUSIP: 01957TAH0							
71,908.21	94.8129980	468.69	68,178.33	71,986.74	- 3,808.41	0.00	- 3,808.41
Issue Date: 8 Apr 21 Yield to Maturity: 9.554% Maturity Date: 12 May 28							
AMWINS GROUP, LLC FLTG RT TBL 02-17-2028 CUSIP: 03234TAW8							
29,300.30	98.0940130	154.35	28,741.84	29,227.05	- 485.21	0.00	- 485.21
Issue Date: 8 Feb 21 Yield to Maturity: 7.545% Maturity Date: 17 Feb 28							
API GROUP DE, INC INITIAL TERM LOAN 10-01-2026 CUSIP: 00186XAB9							
58,838.64	99.2500000	322.21	58,397.35	56,844.09	1,553.26	0.00	1,553.26
Issue Date: 1 Oct 19 Yield to Maturity: 7.903% Maturity Date: 1 Oct 26							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Bank loans							
ASPLUNDH TREE EXPERT LLC FLTG RT TBL 09-07-2027 CUSIP: 04538FAD1							
9,501.52	99.8329700	46.09	9,485.65	9,291.28	194.37	0.00	194.37
Issue Date: 4 Sep 20 Yield to Maturity: 6.586% Maturity Date: 7 Sep 27							
ASURION LLC (FKA ASURION CORPORATION) SEN SEC TL 11-03-2024 CUSIP: 04649VAW0							
47,363.59	96.9110030	279.11	45,900.53	47,430.27	- 1,529.74	0.00	- 1,529.74
Issue Date: 24 May 11 Yield to Maturity: 9.977% Maturity Date: 3 Nov 24							
ASURION LLC TERM LOAN B8 DUE 12-23-2026 BEO CUSIP: 04649VAX8							
64,528.08	88.9379940	393.70	57,389.98	64,475.27	- 7,085.29	0.00	- 7,085.29
Issue Date: 24 May 11 Yield to Maturity: 11.593% Maturity Date: 23 Dec 26							
ASURION, LLC FLTG RT TBL 07-29-2027 CUSIP: 04649VAY6							
29,550.00	87.3129950	180.29	25,800.99	29,254.50	- 3,453.51	0.00	- 3,453.51
Issue Date: 25 Jan 21 Yield to Maturity: 11.704% Maturity Date: 29 Jul 27							
CAESARS RESORT COLLECTION, LLC TERM LOANSENIOR SECURED DUE 10-02-2024 BEO CUSIP: 12769LAB5							
24,271.14	99.6829980	137.97	24,194.20	24,331.96	- 137.76	0.00	- 137.76
Issue Date: 22 Dec 17 Yield to Maturity: 7.574% Maturity Date: 23 Dec 24							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Bank loans							
CASTLELAKE AVIATION LIMITED TLB 10-08-2026 CUSIP: 14855NAB2							
59,150.75	98.9820080	185.31	58,548.60	58,559.25	- 10.65	0.00	- 10.65
Issue Date: 8 Oct 21 Yield to Maturity: 7.995% Maturity Date: 8 Oct 26							
CITADEL SECURITIES LP TERM LOAN B SENIORSECURED TERM LOAN 02-29-2028 CUSIP: 17288YAD4							
49,053.00	97.9249990	273.92	48,035.15	48,991.71	- 956.56	0.00	- 956.56
Issue Date: 22 Feb 19 Yield to Maturity: 7.639% Maturity Date: 2 Feb 28							
CITYCENTER HOLDINGS LLC CITYCENTER HOLNDS LLC TLB SR 1ST LIEN 04-18-2024 CUSIP: 17875LAL3							
0.01	100.0000000	0.00	0.01	0.01	0.00	0.00	0.00
Issue Date: 10 Apr 17 Yield to Maturity: 8.296% Maturity Date: 18 Apr 24							
CLARIOS GLOBAL LP FLTG RT TBL 04-30-2026 CUSIP: C8000CAG8							
76,795.31	97.7920010	468.54	75,099.67	76,288.17	- 1,188.50	0.00	- 1,188.50
Issue Date: 30 Apr 19 Yield to Maturity: 9.125% Maturity Date: 30 Apr 26							
CLOUDERA INC TERM LOAN SR SEC TL 08-10-2028 CUSIP: 74339VAB4							
19,850.00	93.8129970	129.38	18,621.88	19,651.50	- 1,029.62	0.00	- 1,029.62
Issue Date: 8 Jul 21 Yield to Maturity: 9.936% Maturity Date: 10 Aug 28							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Bank loans							
DEERFIELD DAKOTA HOLD LLC FKA CORP AKA DUFF & PHELPS TLB 03-05-2027 CUSIP: 24440EAB3							
78,051.14	93.2189970	509.70	72,758.49	77,270.64	- 4,512.15	0.00	- 4,512.15
Issue Date: 25 Feb 20 Yield to Maturity: 10.558% Maturity Date: 5 Mar 27							
DIGICERT HOLDINGS, INC. USD DIGICERT TERM LOAN DUE 10-16-2026 BEO CUSIP: 24022KAB5							
67,655.00	96.4640010	490.25	65,262.72	67,598.67	- 2,335.95	0.00	- 2,335.95
Issue Date: 16 Oct 19 Yield to Maturity: 10.015% Maturity Date: 16 Oct 26							
ENERGIZER HOLDINGS, INC TERM LOAN 2020 12-22-2027 CUSIP: 29267YAS1							
19,233.33	97.8749910	28.32	18,824.62	19,137.16	- 312.54	0.00	- 312.54
Issue Date: 22 Dec 20 Yield to Maturity: 7.479% Maturity Date: 22 Dec 27							
EYECARE PARTNERS LIMITED DUE 02-18-2027 BEO CUSIP: 30233PAB6							
19,530.48	79.6670130	366.52	15,559.35	19,508.41	- 3,949.06	0.00	- 3,949.06
Issue Date: 18 Feb 20 Yield to Maturity: 15.52% Maturity Date: 18 Feb 27							
FIRST EAGLE HOLDINGS INC (FKA ARNHOLD AND S. TERM LOAN DUE 02-01-2027 BEO CUSIP: 05554JAH0							
30,233.28	97.3500060	471.85	29,432.10	30,405.46	- 973.36	0.00	- 973.36
Issue Date: 31 Oct 18 Yield to Maturity: 8.274% Maturity Date: 1 Feb 27							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Bank loans							
FOCUS FINANCIAL PARTNERS LLC TRANCHE B-5TM LN SENIOR SECURED TL DUE 06-30-28 CUSIP: 34416DAW8							
78,481.16	98.6670050	486.96	77,435.01	78,198.57	- 763.56	0.00	- 763.56
Issue Date: 18 Nov 22 Yield to Maturity: 7.998% Maturity Date: 30 Jun 28							
GENESEE & WYOMING INC TERM LOAN DUE 12-30-2026 BEO CUSIP: 55316HAB1							
38,004.37	99.3499960	598.68	37,757.34	38,255.84	- 498.50	0.00	- 498.50
Issue Date: 1 Jul 19 Rate: 3.87% Yield to Maturity: 6.939% Maturity Date: 30 Dec 26							
HARBOR FREIGHT TOOLS USA INC TERM LOAN B 10-19-2027 CUSIP: 41151PAP0							
39,298.25	95.0679990	223.39	37,360.06	39,593.00	- 2,232.94	0.00	- 2,232.94
Issue Date: 24 Jun 21 Yield to Maturity: 8.726% Maturity Date: 19 Oct 27							
HILTON WORLDWIDE FINANCE LLC TERM LOAN 06-22-2026 BEO CUSIP: 43289DAH6							
130,000.00	99.6020000	44.58	129,482.60	130,487.50	- 1,004.90	0.00	- 1,004.90
Issue Date: 25 Oct 13 Yield to Maturity: 6.24% Maturity Date: 22 Jun 26							
ICON LUXEMBOURG S.A.R.L TERM LOAN B 06-16-2028 CUSIP: L5000DAD9							
11,142.23	99.6130040	167.23	11,099.11	11,086.52	12.59	0.00	12.59
Issue Date: 16 Jun 21 Yield to Maturity: 7.265% Maturity Date: 16 Jun 28							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Bank loans							
IHEARTCOMMUNICATIONS INC TERM LOAN 05-01-2026 CUSIP: 45174UAF5							
26,881.73	91.4690010	158.41	24,588.45	26,747.32	- 2,158.87	0.00	- 2,158.87
Issue Date: 29 Jan 20 Yield to Maturity: 11.232% Maturity Date: 1 May 26							
II- VI INCORPORATED TERM LOANS B 11-30-2028 CUSIP: 45173JAQ7							
49,107.14	98.7249920	236.07	48,481.02	48,812.50	- 331.48	0.00	- 331.48
Issue Date: 17 Feb 21 Yield to Maturity: 7.944% Maturity Date: 30 Nov 28							
INTRAWEST CORP SERIES B-2 TERM LOAN DUE 07-30-2028 BEO CUSIP: 46124CAJ6							
48,250.03	98.5630060	304.43	47,556.68	48,143.63	- 586.95	0.00	- 586.95
Issue Date: 21 Jul 21 Yield to Maturity: 8.683% Maturity Date: 30 Jul 28							
JANE STR GROUP LLC TERM LN DUE 01-26-2028 BEO CUSIP: 47077DAG5							
106,084.39	96.9060010	603.04	102,802.14	105,951.79	- 3,149.65	0.00	- 3,149.65
Issue Date: 19 Jan 21 Yield to Maturity: 8.451% Maturity Date: 26 Jan 28							
JANE STREET GROUP, LLC TERM LOAN 01-31-2025 CUSIP: 47077DAF7							
0.02	100.0000000	0.00	0.02	0.02	0.00	0.00	0.00
Issue Date: 25 Aug 17 Yield to Maturity: 8.519% Maturity Date: 31 Jan 25							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Bank loans							
JAZZ PHARMACEUTICALS INC INITIAL DOLLAR TERM LOAN DUE 05-05-2028 BEO CUSIP: G5080AAF9							
71,258.06	98.9840030	449.60	70,534.08	70,901.77	- 367.69	0.00	- 367.69
Issue Date: 12 Apr 21 Yield to Maturity: 8.638% Maturity Date: 5 May 28							
MAGENTA TERM LOAN (FIRST LIEN) DUE 07-27-2028 BEO CUSIP: 55910RAB9							
108,900.00	85.1250050	1,664.35	92,701.13	107,811.00	- 15,109.87	0.00	- 15,109.87
Issue Date: 27 Jul 21 Yield to Maturity: 13.568% Maturity Date: 27 Jul 28							
MEDLINE BORROWER, LP INITIAL DOLLAR TERM LN SENIOR SEC TERM LN 09-30-28 CUSIP: 58503UAC7							
69,650.00	94.8980040	424.95	66,096.46	69,376.38	- 3,279.92	0.00	- 3,279.92
Issue Date: 15 Sep 21 Yield to Maturity: 9.341% Maturity Date: 30 Sep 28							
MILANO ASSICURAZIONI TERM LOAN B DUE 10-01-2027 BEO CUSIP: 59909TAC8							
118,195.50	93.6250030	2,292.82	110,660.54	118,047.78	- 7,387.24	0.00	- 7,387.24
Issue Date: 1 Oct 20 Yield to Maturity: 10.819% Maturity Date: 1 Oct 27							
NEXSTAR BROADCASTING GROUP, INC. TERM LODUE 09-18-2026 BEO CUSIP: 65336RAW8							
20,149.21	99.0750010	110.34	19,962.83	20,129.84	- 167.01	0.00	- 167.01
Issue Date: 17 Jan 17 Yield to Maturity: 7.608% Maturity Date: 18 Sep 26							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Bank loans							
PHOENIX GUARANTOR INC. (AKA BRIGHTSPRING) TERM LOAN B 03-05-2026 BEOCUSIP: 71913BAE2							
48,381.82	93.5209960	295.19	45,247.16	48,278.66	- 3,031.50	0.00	- 3,031.50
Issue Date: 5 Mar 19 Yield to Maturity: 10.646% Maturity Date: 5 Mar 26							
PHOENIX NEWCO INC INITIAL TERM LOAN (FIRST LIEN) DUE 11-15-2028 BEO CUSIP: 71911KAC8							
9,900.00	96.1389900	60.40	9,517.76	9,850.50	- 332.74	0.00	- 332.74
Issue Date: 15 Nov 21 Yield to Maturity: 8.957% Maturity Date: 15 Nov 28							
PILOT TRAVEL CENTERS LLC IAL TRANCHE B TERM LOAN CUSIP: 72165NBH1							
68,526.52	98.7250050	353.49	67,652.81	68,183.89	- 531.08	0.00	- 531.08
Issue Date: 29 Jul 21 Yield to Maturity: 6.873% Maturity Date: 28 Jul 28							
PRIME SECURITY SERVICES BORROWER, LLC FLTG RT TBL 09-23-2026 CUSIP: 03765VAK6							
53,664.07	99.0100080	843.58	53,132.80	53,407.06	- 274.26	0.00	- 274.26
Issue Date: 1 Jul 15 Yield to Maturity: 7.826% Maturity Date: 23 Sep 26							
QUIKRETE HOLDINGS INC B-1 FOURTH AMENDMENT LOAN (FIRST LIEN) 06-11-2028 CUSIP: 74839XAG4							
29,850.00	99.0940030	175.90	29,579.56	29,626.12	- 46.56	0.00	- 46.56
Issue Date: 15 Nov 16 Yield to Maturity: 7.974% Maturity Date: 11 Jun 28							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Bank loans							
RACKSPACE TECHNOLOGY GLOBAL INC 2021 TERM B LOAN (FIRST LIEN) DUE 02-15-2028 BEOCUSIP: 75009XAB6							
39,400.00	62.1359900	411.93	24,481.58	39,473.86	- 14,992.28	0.00	- 14,992.28
Issue Date: 3 Nov 16 Yield to Maturity: 19.739% Maturity Date: 15 Feb 28							
SOTERA HEALTH HOLDINGS LLC REFINANCING LOAN (FIRST LIEN) TERM LOAN 12-13-2026 CUSIP: 83600VAE1							
50,000.00	92.0000000	597.06	46,000.00	50,000.00	- 4,000.00	0.00	- 4,000.00
Issue Date: 11 Jan 21 Yield to Maturity: 9.986% Maturity Date: 13 Dec 26							
STATION CASINOS LLC TERM B-1 FACILITY LOAN SENIOR SECURED DUE 02-08-2027 BEO CUSIP: 85769EAZ4							
59,067.11	97.4480040	311.58	57,559.72	58,353.37	- 793.65	0.00	- 793.65
Issue Date: 8 Jun 16 Yield to Maturity: 7.945% Maturity Date: 8 Feb 27							
TRANSDIGM INC TERM LOAN F 12-24-2025 CUSIP: 89364MBR4							
9,823.25	98.6579800	147.10	9,691.42	9,675.91	15.51	0.00	15.51
Issue Date: 23 Jan 20 Yield to Maturity: 7.665% Maturity Date: 24 Dec 25							
TRITON WATER HOLDINGS INCORPORATED TL DUE 03-31-2028 BEO CUSIP: 89678QAB2							
59,250.08	92.6500010	1,074.48	54,895.20	58,953.83	- 4,058.63	0.00	- 4,058.63
Issue Date: 31 Mar 21 Yield to Maturity: 10.383% Maturity Date: 31 Mar 28							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Bank loans							
UFC HOLDINGS, LLC FLTG RT TBL 04-29-2026 CUSIP: 90266UAJ2							
25,774.47	98.5560130	324.72	25,402.29	25,883.52	- 481.23	0.00	- 481.23
Issue Date: 18 Aug 16 Yield to Maturity: 8.322% Maturity Date: 29 Apr 26							
UNITED AIRLINES INC CLASS B TERM LOAN DUE 04-21-2028 BEO CUSIP: 90932RAJ3							
59,100.00	98.5560070	878.55	58,246.60	58,804.50	- 557.90	0.00	- 557.90
Issue Date: 21 Apr 21 Yield to Maturity: 9.066% Maturity Date: 21 Apr 28							
UNIVISION COMMUNICATIONS INC. TERM LOAN B 03-15-2026 BEO CUSIP: 914908BC1							
1,818.75	98.2680400	11.10	1,787.25	1,834.05	- 46.80	0.00	- 46.80
Issue Date: 21 Jun 21 Yield to Maturity: 8.718% Maturity Date: 15 Mar 26							
VERSCEND HLDG CORP TERM B-1 LOAN DUE 08-27-2025 BEO CUSIP: 92531HAD9							
59,144.18	99.1609990	397.82	58,647.96	59,489.54	- 841.58	0.00	- 841.58
Issue Date: 27 Aug 18 Yield to Maturity: 9.384% Maturity Date: 27 Aug 25							
VFH PARENT LLC TERM LOAN B 01-07-2029 CUSIP: LX2020217							
20,000.00	97.1500000	37.11	19,430.00	19,950.00	- 520.00	0.00	- 520.00
Issue Date: 4 Jan 22 Yield to Maturity: 8.05% Maturity Date: 7 Jan 29							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Bank loans							
VIRGIN MEDIA BRISTOL LLC TERM LOAN 01-03-2028 CUSIP: G9368PBC7							
180,000.00	98.1790000	511.34	176,722.20	180,525.00	- 3,802.80	0.00	- 3,802.80
Issue Date: 30 Sep 19 Yield to Maturity: 7.567% Maturity Date: 3 Jan 28							
ZEBRA BUYER LLC TL 11-01-2028 BEO CUSIP: 98922AAC0							
31,840.00	98.4750000	538.24	31,354.44	31,660.55	- 306.11	0.00	- 306.11
Issue Date: 1 Nov 21 Yield to Maturity: 8.227% Maturity Date: 1 Nov 28							
Total USD		19,640.64	2,366,097.68	2,467,745.96	- 101,648.28	0.00	- 101,648.28
Total United States		19,640.64	2,366,097.68	2,467,745.96	- 101,648.28	0.00	- 101,648.28
Total Bank Loans							
2,904,259.91		**23,386.93**	**2,779,262.69**	**2,894,432.35**	**- 115,169.66**	**0.00**	**- 115,169.66**
Government mortgage backed securities							
United States - USD							
FED HOME LN MTG 2.5% DUE 10-01-2050 SEDOL: BMYDFV4							
74,749.22	86.3693030	155.73	64,560.38	69,446.70	- 4,886.32	0.00	- 4,886.32
Issue Date: 1 Sep 20 Rate: 2.5% Yield to Maturity: 4.299% Maturity Date: 1 Oct 50							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
FEDERAL HOME LN MTG CORP POOL #A74793 5%03-01-2038 BEO CUSIP: 3128L8KE4							
39,219.66	102.2025690	163.42	40,083.50	42,455.28	- 2,371.78	0.00	- 2,371.78
Issue Date: 1 Mar 08 Rate: 5% Yield to Maturity: 4.515% Maturity Date: 1 Mar 38							
FEDERAL HOME LN MTG CORP POOL #G02427 5.5% 12-01-2036 BEO SEDOL: B3TYBV1							
21,288.91	103.8771360	97.57	22,114.31	21,061.05	1,053.26	0.00	1,053.26
Issue Date: 1 Nov 06 Rate: 5.5% Yield to Maturity: 4.603% Maturity Date: 1 Dec 36							
FEDERAL HOME LN MTG CORP POOL #G06172 5.5% 12-01-2038 BEO CUSIP: 3128M8FM1							
12,632.97	103.8787400	57.90	13,122.97	13,669.29	- 546.32	0.00	- 546.32
Issue Date: 1 Nov 10 Rate: 5.5% Yield to Maturity: 4.672% Maturity Date: 1 Dec 38							
FEDERAL HOME LN MTG CORP POOL #G06409 6%11-01-2039 BEO SEDOL: B60PMR7							
41,252.96	104.5680840	206.26	43,137.43	45,971.30	- 2,833.87	0.00	- 2,833.87
Issue Date: 1 Apr 11 Rate: 6% Yield to Maturity: 4.92% Maturity Date: 1 Nov 39							
FEDERAL HOME LN MTG CORP POOL #G08859 5%01-01-2049 BEO CUSIP: 3128MJ5V8							
26,493.83	100.6121430	110.39	26,656.01	27,773.00	- 1,116.99	0.00	- 1,116.99
Issue Date: 1 Dec 18 Rate: 5% Yield to Maturity: 4.878% Maturity Date: 1 Jan 49							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
FEDERAL HOME LN MTG CORP POOL #J38164 2.5% 12-01-2032 BEO CUSIP: 31307VB96							
0.01	100.0000000	0.00	0.01	0.01	0.00	0.00	0.00
Issue Date: 1 Dec 17 Rate: 2.5% Yield to Maturity: 4.308% Maturity Date: 1 Dec 32							
FEDERAL HOME LN MTG CORP POOL #QD2129 2%11-01-2051 BEO CUSIP: 3133AYLJ7							
188,303.11	81.6343770	313.84	153,720.07	156,541.68	- 2,821.61	0.00	- 2,821.61
Issue Date: 1 Nov 21 Rate: 2% Yield to Maturity: 4.413% Maturity Date: 1 Nov 51							
FEDERAL HOME LN MTG CORP POOL #Q45737 3.0% DUE 3 01-01-2047 CUSIP: 3132WKLT3							
125,083.52	89.6489880	312.71	112,136.11	124,897.87	- 12,761.76	0.00	- 12,761.76
Issue Date: 1 Jan 17 Rate: 3% Yield to Maturity: 4.502% Maturity Date: 1 Jan 47							
FEDERAL HOME LN MTG CORP POOL #RA-3913 2.5% 11-01-2050 SEDOL: BMWSFG6							
230,015.86	86.3109660	479.20	198,528.91	212,914.72	- 14,385.81	0.00	- 14,385.81
Issue Date: 1 Oct 20 Rate: 2.5% Yield to Maturity: 4.304% Maturity Date: 1 Nov 50							
FEDERAL HOME LN MTG CORP POOL #RA1878 3.5% DUE 12-01-2049 CUSIP: 3133KHCP9							
0.01	100.0000000	0.00	0.01	0.01	0.00	0.00	0.00
Issue Date: 1 Nov 19 Rate: 3.5% Yield to Maturity: 4.571% Maturity Date: 1 Dec 49							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
FEDERAL HOME LN MTG CORP POOL #RB-5130 1.5% 10-01-2041 CUSIP: 3133KYVX4							
36,487.90	81.0563780	45.61	29,575.77	34,013.56	- 4,437.79	0.00	- 4,437.79
Issue Date: 1 Sep 21 Rate: 1.5% Yield to Maturity: 4.584% Maturity Date: 1 Oct 41							
FEDERAL HOME LN MTG CORP POOL #RBS5145 2.0% 01-01-2042 CUSIP: 3133KYWE5							
94,106.10	84.4408390	156.84	79,463.98	84,519.06	- 5,055.08	0.00	- 5,055.08
Issue Date: 1 Jan 22 Rate: 2% Yield to Maturity: 4.466% Maturity Date: 1 Feb 42							
FEDERAL HOME LN MTG CORP POOL #U99045 3.5% 03-01-2043 BEO CUSIP: 3132H7BP8							
63,251.33	93.6464260	184.48	59,232.61	65,909.87	- 6,677.26	0.00	- 6,677.26
Issue Date: 1 May 13 Rate: 3.5% Yield to Maturity: 4.519% Maturity Date: 1 Mar 43							
FEDERAL HOME LN MTG CORP POOL #U99091 4.5% 03-01-2044 BEO CUSIP: 3132H7C51							
21,891.17	98.3440360	82.09	21,528.66	23,591.98	- 2,063.32	0.00	- 2,063.32
Issue Date: 1 Mar 14 Rate: 4.5% Yield to Maturity: 4.731% Maturity Date: 1 Mar 44							
FEDERAL HOME LN MTG CORP POOL #U99124 3.5% 03-01-2045 BEO CUSIP: 3132H7D68							
43,257.01	93.5423880	126.17	40,463.64	45,323.72	- 4,860.08	0.00	- 4,860.08
Issue Date: 1 Apr 15 Rate: 3.5% Yield to Maturity: 4.531% Maturity Date: 1 Mar 45							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
FEDERAL HOME LN MTG CORP POOL #ZS4751 3.5% 01-01-2048 BEO CUSIP: 3132A5H40							
0.03	100.0000000	0.00	0.03	0.03	0.00	0.00	0.00
Issue Date: 1 Sep 18 Rate: 3.5% Yield to Maturity: 4.551% Maturity Date: 1 Jan 48							
FEDERAL HOME LN MTG CORP POOL #ZS9316 3.5% 01-01-2038 BEO CUSIP: 3132AAK52							
33,946.09	95.6072410	99.01	32,454.92	36,895.19	- 4,440.27	0.00	- 4,440.27
Issue Date: 1 Sep 18 Rate: 3.5% Yield to Maturity: 4.293% Maturity Date: 1 Jan 38							
FEDERAL HOME LN MTG CORP POOL #ZT1257 3%01-01-2046 BEO SEDOL: BK4PDZ6							
49,471.26	90.4223380	123.68	44,733.07	53,923.66	- 9,190.59	0.00	- 9,190.59
Issue Date: 1 Oct 18 Rate: 3% Yield to Maturity: 4.529% Maturity Date: 1 Jan 46							
FEDERAL HOME LN MTG CORP POOL #ZT1408 2%10-01-2032 BEO CUSIP: 3132ADR59							
0.07	85.7100000	0.00	0.06	0.07	- 0.01	0.00	- 0.01
Issue Date: 1 Nov 18 Rate: 2% Yield to Maturity: 4.485% Maturity Date: 1 Oct 32							
FEDERAL HOME LN MTG CORP POOL #ZT1640 4.5% 01-01-2049 BEO CUSIP: 3132ADZD3							
0.02	100.0000000	0.00	0.02	0.02	0.00	0.00	0.00
Issue Date: 1 Jan 19 Rate: 4.5% Yield to Maturity: 4.723% Maturity Date: 1 Jan 49							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
FEDERAL HOME LN MTG CORP POOL #841076 3.005% 11-01-2048 BEO CUSIP: 31288QFR6							
55,319.84	94.8070710	279.40	52,447.12	57,498.07	- 5,050.95	0.00	- 5,050.95
Issue Date: 1 Jun 20 Rate: 3.005% Yield to Maturity: 5.51% Maturity Date: 1 Nov 48							
FEDERAL HOME LN MTG CORP POOL #841077 2.872% 11-01-2047 BEO CUSIP: 31288QFS4							
61,147.76	96.3936210	294.66	58,942.54	63,603.22	- 4,660.68	0.00	- 4,660.68
Issue Date: 1 Jun 20 Rate: 2.872% Yield to Maturity: 5.844% Maturity Date: 1 Nov 47							
FEDERAL HOME LN MTG CORP POOL #841081 3.099% 02-01-2050 BEO CUSIP: 31288QFW5							
75,059.74	96.0068340	388.74	72,062.48	77,757.21	- 5,694.73	0.00	- 5,694.73
Issue Date: 1 Jun 20 Rate: 3.099% Yield to Maturity: 5.575% Maturity Date: 1 Feb 50							
FEDERAL HOME LN MTG CORP SD8172 2% MBS 09-01-2051 SEDOL: BMTWJ36							
92,421.39	81.6621890	154.04	75,473.33	75,056.29	417.04	0.00	417.04
Issue Date: 1 Sep 21 Rate: 2% Yield to Maturity: 4.413% Maturity Date: 1 Oct 51							
FEDERAL HOME LN MTG CORP 2% 03-25-2051 CUSIP: 3137FFZS9							
266,915.20	11.4881690	444.86	30,663.67	34,323.63	- 3,659.96	0.00	- 3,659.96
Issue Date: 1 Feb 21 Rate: 2% Yield to Maturity: 6.433% Maturity Date: 25 Mar 51							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
FEDERAL HOME LN MTG CORP 2% 10-25-2050 CUSIP: 3137FXC89							
86,887.27	13.5529400	144.81	11,775.78	10,996.68	779.10	0.00	779.10
Issue Date: 1 Sep 20 Rate: 2% Yield to Maturity: 5.551% Maturity Date: 25 Oct 50							
FEDERAL HOME LOAN BANKS 2.5% 11-01-2051 SEDOL: BPBRR25							
458,742.10	86.1358110	955.71	395,141.23	445,745.26	- 50,604.03	0.00	- 50,604.03
Issue Date: 1 Jan 22 Rate: 2.5% Yield to Maturity: 4.311% Maturity Date: 1 Nov 51							
FEDERAL HOME LOAN MORTGAGE CORP 2% 09-01-2041 CUSIP: 3133KYVS5							
89,126.96	84.4421600	148.54	75,260.73	91,724.18	- 16,463.45	0.00	- 16,463.45
Issue Date: 1 Aug 21 Rate: 2% Yield to Maturity: 4.503% Maturity Date: 1 Sep 41							
FEDERAL HOME LOAN MORTGAGE CORP 4% 04-01-2049 CUSIP: 31329QM57							
0.07	100.0000000	0.00	0.07	0.08	- 0.01	0.00	- 0.01
Issue Date: 1 Apr 19 Rate: 4% Yield to Maturity: 4.575% Maturity Date: 1 Apr 49							
FEDERAL NATIONAL MORTGAGE ASSOC 2.5% 03-01-2052 CUSIP: 3140QNLM2							
46,712.81	84.9648090	97.32	39,689.45	45,742.07	- 6,052.62	0.00	- 6,052.62
Issue Date: 1 Feb 22 Rate: 2.5% Yield to Maturity: 4.441% Maturity Date: 1 Mar 52							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
FEDERAL NATIONAL MORTGAGE ASSOC 2.5% 11-01-2050 CUSIP: 3140KRRC5							
0.06	83.3300000	0.00	0.05	0.06	- 0.01	0.00	- 0.01
Issue Date: 1 Oct 20 Rate: 2.5% Yield to Maturity: 4.5% Maturity Date: 1 Nov 50							
FEDERAL NATIONAL MORTGAGE ASSOC 2% 05-01-2051 SEDOL: BN7R576							
259,827.96	81.7805910	433.05	212,488.84	213,931.79	- 1,442.95	0.00	- 1,442.95
Issue Date: 1 Apr 21 Rate: 2% Yield to Maturity: 4.415% Maturity Date: 1 May 51							
FEDERAL NATIONAL MORTGAGE ASSOC 2% 11-01-2050 CUSIP: 3140KSA98							
0.06	83.3300000	0.00	0.05	0.06	- 0.01	0.00	- 0.01
Issue Date: 1 Nov 20 Rate: 2% Yield to Maturity: 4.419% Maturity Date: 1 Nov 50							
FEDERAL NATIONAL MORTGAGE ASSOC 3.5% 03-01-2052 CUSIP: 3140QNPL0							
0.01	100.0000000	0.00	0.01	0.01	0.00	0.00	0.00
Issue Date: 1 Feb 22 Rate: 3.5% Yield to Maturity: 4.54% Maturity Date: 1 Mar 52							
FEDERAL NATIONAL MORTGAGE ASSOC 3% 11-01-2049 CUSIP: 31339U6F2							
0.01	100.0000000	0.00	0.01	0.01	0.00	0.00	0.00
Issue Date: 1 Nov 19 Rate: 3% Yield to Maturity: 4.477% Maturity Date: 1 Nov 49							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
FEDERAL NATIONAL MORTGAGE ASSOC 4% 04-01-2050 CUSIP: 3140QDD43							
0.05	100.0000000	0.00	0.05	0.05	0.00	0.00	0.00
Issue Date: 1 Mar 20 Rate: 4% Yield to Maturity: 4.628% Maturity Date: 1 Apr 50							
FEDERAL NATL MTG ASSN GTD MTG POOL #AH4169 4% 01-01-2041 BEO CUSIP: 3138A5T36							
28,640.58	98.1491990	95.47	28,110.50	30,757.30	- 2,646.80	0.00	- 2,646.80
Issue Date: 1 Jan 11 Rate: 4% Yield to Maturity: 4.279% Maturity Date: 1 Jan 41							
FEDERAL NATL MTG ASSN GTD MTG POOL #AL0814 6.5% 06-01-2040 BEO CUSIP: 3138EG3Y8							
16,061.08	104.8031640	87.00	16,832.52	17,988.41	- 1,155.89	0.00	- 1,155.89
Issue Date: 1 Oct 11 Rate: 6.5% Yield to Maturity: 5.312% Maturity Date: 1 Jun 40							
FEDERAL NATL MTG ASSN GTD MTG POOL #AL1176 6.5% 10-01-2039 BEO CUSIP: 3138EHJW3							
53,041.94	105.6315620	287.31	56,029.03	59,639.04	- 3,610.01	0.00	- 3,610.01
Issue Date: 1 Dec 11 Rate: 6.5% Yield to Maturity: 5.13% Maturity Date: 1 Oct 39							
FEDERAL NATL MTG ASSN GTD MTG POOL #AL4593 5% 06-01-2026 BEO CUSIP: 3138EMC74							
820.17	100.6169000	3.42	825.23	878.35	- 53.12	0.00	- 53.12
Issue Date: 1 Dec 13 Rate: 5% Yield to Maturity: 3.282% Maturity Date: 1 Jun 26							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
FEDERAL NATL MTG ASSN GTD MTG POOL #AL4741 4.5% 01-01-2044 BEO CUSIP: 3138EMHT1							
18,521.34	98.2346850	69.46	18,194.38	20,188.26	- 1,993.88	0.00	- 1,993.88
Issue Date: 1 Jan 14 Rate: 4.5% Yield to Maturity: 4.735% Maturity Date: 1 Jan 44							
FEDERAL NATL MTG ASSN GTD MTG POOL #AL6308 5% 08-01-2038 BEO CUSIP: 3138EPAJ3							
46,296.08	101.2154810	192.90	46,858.80	50,588.32	- 3,729.52	0.00	- 3,729.52
Issue Date: 1 Jan 15 Rate: 5% Yield to Maturity: 4.621% Maturity Date: 1 Aug 38							
FEDERAL NATL MTG ASSN GTD MTG POOL #AL9631 3% 12-01-2046 BEO CUSIP: 3138ERVZ0							
40,539.81	89.7724240	101.35	36,393.57	40,487.56	- 4,093.99	0.00	- 4,093.99
Issue Date: 1 Dec 16 Rate: 3% Yield to Maturity: 4.471% Maturity Date: 1 Dec 46							
FHLMC GOLD G07117 6 10-01-2036 CUSIP: 3128M9G22							
7,488.20	103.5841700	37.44	7,756.59	8,522.51	- 765.92	0.00	- 765.92
Issue Date: 1 Sep 12 Rate: 6% Yield to Maturity: 4.964% Maturity Date: 1 Oct 36							
FHLMC GOLD G07335 7 03-01-2039 CUSIP: 3128M9PU0							
12,265.90	107.5261500	71.55	13,189.05	14,481.44	- 1,292.39	0.00	- 1,292.39
Issue Date: 1 Apr 13 Rate: 7% Yield to Maturity: 5.183% Maturity Date: 1 Mar 39							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
FHLMC GOLD POOL #Q45819 Q45819 3 01-01-2047 CUSIP: 3132WKPD4							
46,121.04	89.7517710	115.30	41,394.45	45,998.52	- 4,604.07	0.00	- 4,604.07
Issue Date: 1 Jan 17 Rate: 3% Yield to Maturity: 4.472% Maturity Date: 1 Jan 47							
FHLMC GOLD POOL G67713 4.0% DUE 06-01-2048 CUSIP: 3132XCSA4							
215,405.23	95.7018820	718.02	206,146.86	235,700.44	- 29,553.58	0.00	- 29,553.58
Issue Date: 1 May 18 Rate: 4% Yield to Maturity: 4.586% Maturity Date: 1 Jun 48							
FHLMC GOLD POOL#Q17792 3.5 DUE 05-01-2043 CUSIP: 3132J9C63							
67,296.36	93.7807040	196.28	63,111.00	72,070.20	- 8,959.20	0.00	- 8,959.20
Issue Date: 1 Apr 13 Rate: 3.5% Yield to Maturity: 4.478% Maturity Date: 1 May 43							
FHLMC GOLD Q19611 4 07-01-2043 CUSIP: 3132JBDR1							
26,896.84	97.8990470	89.66	26,331.75	27,987.43	- 1,655.68	0.00	- 1,655.68
Issue Date: 1 Jun 13 Rate: 4% Yield to Maturity: 4.307% Maturity Date: 1 Jul 43							
FHLMC GOLD Q19615 4 07-01-2043 CUSIP: 3132JBDV2							
23,166.45	97.0483610	77.22	22,482.66	24,040.59	- 1,557.93	0.00	- 1,557.93
Issue Date: 1 Jun 13 Rate: 4% Yield to Maturity: 4.445% Maturity Date: 1 Jul 43							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
FHLMC GOLD Q45560 3.0% 01-01-2047 CUSIP: 3132WKFA1							
41,648.53	89.6486140	104.12	37,337.33	41,661.52	- 4,324.19	0.00	- 4,324.19
Issue Date: 1 Jan 17 Rate: 3% Yield to Maturity: 4.491% Maturity Date: 1 Jan 47							
FHLMC GOLD U90316 4 10-01-2042 CUSIP: 3132H3K51							
32,169.42	96.0423590	107.23	30,896.27	35,858.86	- 4,962.59	0.00	- 4,962.59
Issue Date: 1 Oct 12 Rate: 4% Yield to Maturity: 4.622% Maturity Date: 1 Oct 42							
FHLMC GOLD U95137 4 08-01-2043 CUSIP: 3132H5EK0							
21,130.55	96.5421630	70.44	20,399.89	21,700.06	- 1,300.17	0.00	- 1,300.17
Issue Date: 1 Jul 13 Rate: 4% Yield to Maturity: 4.533% Maturity Date: 1 Aug 43							
FHLMC MULTICLASS SER R007 CL ZA 6 05-15-2036 SEDOL: B80Q8T8							
13,531.02	102.7057090	67.66	13,897.13	15,189.25	- 1,292.12	0.00	- 1,292.12
Issue Date: 1 May 06 Rate: 6% Yield to Maturity: 5.293% Maturity Date: 15 May 36							
FHLMC MULTICLASS SER 4813 CLS CJ 3 08-15-2048 CUSIP: 3137FGSM8							
7,284.89	86.7977400	18.21	6,323.12	7,000.32	- 677.20	0.00	- 677.20
Issue Date: 1 Jul 18 Rate: 3% Yield to Maturity: 5.027% Maturity Date: 15 Aug 48							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
FHLMC MULTICLASS SER 5224 CL HL 4.0% DUE 04-25-2057 REG CUSIP: 3137H7G72							
200,000.00	90.2597000	666.67	180,519.40	201,937.50	- 21,418.10	0.00	- 21,418.10
Issue Date: 1 Apr 22 Rate: 4% Yield to Maturity: 4.894% Maturity Date: 25 Apr 52							
FHLMC POOL # QA1033 3.0% 07-01-2049 CUSIP: 31334XEE5							
0.03	100.0000000	0.00	0.03	0.03	0.00	0.00	0.00
Issue Date: 1 Jul 19 Rate: 3% Yield to Maturity: 4.534% Maturity Date: 1 Jul 49							
FHLMC POOL #QB1639 3% DUE 07-01-2050 BEO CUSIP: 3133A7ZC6							
51,273.39	90.0652760	128.18	46,179.52	54,598.15	- 8,418.63	0.00	- 8,418.63
Issue Date: 1 Jul 20 Rate: 3% Yield to Maturity: 4.302% Maturity Date: 1 Jul 50							
FHLMC POOL#RA1496 3.0% 10-01-2049 CUSIP: 3133KGUV8							
0.01	166.6666666	0.00	0.01	0.01	0.00	0.00	0.00
Issue Date: 1 Sep 19 Rate: 3% Yield to Maturity: 4.492% Maturity Date: 1 Oct 49							
FHLMC UMBS 30Y FIXED 2.5% 08-01-2051 CUSIP: 3133AQPP6							
90,235.99	86.0111910	187.99	77,613.05	90,729.46	- 13,116.41	0.00	- 13,116.41
Issue Date: 1 Aug 21 Rate: 2.5% Yield to Maturity: 4.317% Maturity Date: 1 Aug 51							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
FHLMC 4% MBS 01/10/2045 USD'Q3-6985' POOL #Q36985 4 10-01-2045 CUSIP: 3132QTXP6							
4,581.53	96.5969900	15.27	4,425.62	4,779.11	- 353.49	0.00	- 353.49
Issue Date: 1 Oct 15 Rate: 4% Yield to Maturity: 4.591% Maturity Date: 1 Oct 45							
FNMA CONN AVE SECS SER 2017-C06 CL 1B-1 3/A2 FLTG 02-25-2030 CUSIP: 30711XQW7							
120,000.00	102.9533080	113.85	123,543.97	123,675.00	- 131.03	0.00	- 131.03
Issue Date: 23 Aug 17 Rate: 8.53871% Yield to Maturity: 7.76% Maturity Date: 25 Feb 30							
FNMA FN BF0145 POOL #BF0145 3.5% DUE 03-01-2057 REG CUSIP: 3140FXET5							
112,812.31	91.5002180	329.04	103,223.51	116,981.08	- 13,757.57	0.00	- 13,757.57
Issue Date: 1 May 17 Rate: 3.5% Yield to Maturity: 4.527% Maturity Date: 1 Mar 57							
FNMA FNR 2012-51 B 7 DUE 05-25-2042 SEDOL: BYT4613							
11,224.98	106.9387210	65.48	12,003.85	13,404.20	- 1,400.35	0.00	- 1,400.35
Issue Date: 1 Apr 12 Rate: 7% Yield to Maturity: 5.53% Maturity Date: 25 May 42							
FNMA POOL #AB9683 4% DUE 06-01-2043 BEO CUSIP: 31417GXM3							
17,180.98	95.9651890	57.27	16,487.76	17,787.68	- 1,299.92	0.00	- 1,299.92
Issue Date: 1 May 13 Rate: 4% Yield to Maturity: 4.603% Maturity Date: 1 Jun 43							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
FNMA POOL #AD7593 4.5% 07-01-2040 BEO CUSIP: 31418VNK4							
53,883.60	99.2343500	202.06	53,471.04	58,329.01	- 4,857.97	0.00	- 4,857.97
Issue Date: 1 Jul 10 Rate: 4.5% Yield to Maturity: 4.581% Maturity Date: 1 Jul 40							
FNMA POOL #AE0758 7% 02-01-2039 BEO CUSIP: 31419AZY6							
8,806.49	105.3950000	51.37	9,281.60	10,171.48	- 889.88	0.00	- 889.88
Issue Date: 1 Dec 10 Rate: 7% Yield to Maturity: 5.602% Maturity Date: 1 Feb 39							
FNMA POOL #AM8700 2.93% 06-01-2030 BEO CUSIP: 3138L9U26							
19,045.52	90.8006190	46.50	17,293.45	19,661.53	- 2,368.08	0.00	- 2,368.08
Issue Date: 1 Jun 15 Rate: 2.93% Yield to Maturity: 4.516% Maturity Date: 1 Jun 30							
FNMA POOL #AP4781 3% 09-01-2042 BEO CUSIP: 3138M8J38							
99,538.14	91.1319820	248.85	90,711.08	104,421.71	- 13,710.63	0.00	- 13,710.63
Issue Date: 1 Sep 12 Rate: 3% Yield to Maturity: 4.458% Maturity Date: 1 Sep 42							
FNMA POOL #AQ4555 4% 12-01-2042 BEO CUSIP: 3138MLBZ6							
14,114.11	95.9663060	47.05	13,544.79	15,384.41	- 1,839.62	0.00	- 1,839.62
Issue Date: 1 Nov 12 Rate: 4% Yield to Maturity: 4.607% Maturity Date: 1 Dec 42							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
FNMA POOL #AS0038 3% DUE 07-01-2043 BEO SEDOL: BMWSFP5							
21,258.59	91.2107530	53.15	19,390.12	20,517.88	- 1,127.76	0.00	- 1,127.76
Issue Date: 1 Jul 13 Rate: 3% Yield to Maturity: 4.376% Maturity Date: 1 Jul 43							
FNMA POOL #AS0070 4% DUE 08-01-2043 REG CUSIP: 3138W9CG3							
23,519.40	95.6734870	78.40	22,501.83	24,298.51	- 1,796.68	0.00	- 1,796.68
Issue Date: 1 Jul 13 Rate: 4% Yield to Maturity: 4.645% Maturity Date: 1 Aug 43							
FNMA POOL #AS4347 4% 01-01-2045 BEO CUSIP: 3138WDZM6							
20,071.41	96.1667860	66.90	19,302.03	21,608.90	- 2,306.87	0.00	- 2,306.87
Issue Date: 1 Jan 15 Rate: 4% Yield to Maturity: 4.542% Maturity Date: 1 Jan 45							
FNMA POOL #AS6541 3.5% 01-01-2046 BEO CUSIP: 3138WGHT4							
30,013.81	93.0589620	87.54	27,930.54	30,918.92	- 2,988.38	0.00	- 2,988.38
Issue Date: 1 Jan 16 Rate: 3.5% Yield to Maturity: 4.49% Maturity Date: 1 Jan 46							
FNMA POOL #AS6562 3.5% 01-01-2046 BEO CUSIP: 3138WGJG0							
23,539.92	93.0588120	68.66	21,905.97	24,213.01	- 2,307.04	0.00	- 2,307.04
Issue Date: 1 Jan 16 Rate: 3.5% Yield to Maturity: 4.489% Maturity Date: 1 Jan 46							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
FNMA POOL #AS8623 3% 01-01-2047 BEO CUSIP: 3138WJSM1							
39,812.32	89.5865150	99.53	35,666.47	39,698.80	- 4,032.33	0.00	- 4,032.33
Issue Date: 1 Dec 16 Rate: 3% Yield to Maturity: 4.487% Maturity Date: 1 Jan 47							
FNMA POOL #AS8745 3% 02-01-2047 BEO CUSIP: 3138WJWF1							
122,037.31	89.7606810	305.09	109,541.52	121,822.78	- 12,281.26	0.00	- 12,281.26
Issue Date: 1 Jan 17 Rate: 3% Yield to Maturity: 4.462% Maturity Date: 1 Feb 47							
FNMA POOL #AT8394 4 DUE 06-01-2043 CUSIP: 3138WWKG3							
25,022.91	96.9396840	83.41	24,257.13	26,012.10	- 1,754.97	0.00	- 1,754.97
Issue Date: 1 Jun 13 Rate: 4% Yield to Maturity: 4.444% Maturity Date: 1 Jun 43							
FNMA POOL #AT9637 4% DUE 07-01-2043 REG CUSIP: 3138WXV79							
46,317.83	96.1661200	154.39	44,542.06	48,069.23	- 3,527.17	0.00	- 3,527.17
Issue Date: 1 Jun 13 Rate: 4% Yield to Maturity: 4.567% Maturity Date: 1 Jul 43							
FNMA POOL #AT9653 4% DUE 07-01-2043 REG CUSIP: 3138WXWP8							
26,687.90	96.9395870	88.96	25,871.14	27,742.92	- 1,871.78	0.00	- 1,871.78
Issue Date: 1 Jun 13 Rate: 4% Yield to Maturity: 4.443% Maturity Date: 1 Jul 43							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
FNMA POOL #AT9657 4% DUE 07-01-2043 REG CUSIP: 3138WXWT0							
22,052.36	95.9660550	73.51	21,162.78	22,868.98	- 1,706.20	0.00	- 1,706.20
Issue Date: 1 Jun 13 Rate: 4% Yield to Maturity: 4.603% Maturity Date: 1 Jul 43							
FNMA POOL #AU6735 3% 10-01-2043 BEO SEDOL: BMWSFQ6							
27,077.18	91.2513780	67.69	24,708.30	26,133.72	- 1,425.42	0.00	- 1,425.42
Issue Date: 1 Oct 13 Rate: 3% Yield to Maturity: 4.355% Maturity Date: 1 Oct 43							
FNMA POOL #AW9453 3.5% 08-01-2044 BEO CUSIP: 3138XZQF1							
76,447.94	93.4314250	222.97	71,426.40	82,074.03	- 10,647.63	0.00	- 10,647.63
Issue Date: 1 Aug 14 Rate: 3.5% Yield to Maturity: 4.474% Maturity Date: 1 Aug 44							
FNMA POOL #BD2455 3% 01-01-2047 BEO SEDOL: BHPRBP6							
77,341.07	89.7508920	193.35	69,414.30	77,126.56	- 7,712.26	0.00	- 7,712.26
Issue Date: 1 Jan 17 Rate: 3% Yield to Maturity: 4.467% Maturity Date: 1 Jan 47							
FNMA POOL #BF0148 4.5% 04-01-2056 BEO CUSIP: 3140FXEW8							
37,541.59	99.0786490	140.78	37,195.70	40,811.79	- 3,616.09	0.00	- 3,616.09
Issue Date: 1 May 17 Rate: 4.5% Yield to Maturity: 4.581% Maturity Date: 1 Apr 56							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
FNMA POOL #BF0163 5% 11-01-2046 BEO CUSIP: 3140FXFD9							
72,606.61	100.1102240	302.53	72,686.64	79,419.14	- 6,732.50	0.00	- 6,732.50
Issue Date: 1 Jun 17 Rate: 5% Yield to Maturity: 4.909% Maturity Date: 1 Nov 46							
FNMA POOL #BF0222 4.5% 09-01-2057 BEO CUSIP: 3140FXG89							
77,341.28	96.9665100	290.03	74,995.14	81,117.70	- 6,122.56	0.00	- 6,122.56
Issue Date: 1 Apr 18 Rate: 4.5% Yield to Maturity: 4.839% Maturity Date: 1 Sep 57							
FNMA POOL #BK5332 4% 07-01-2048 BEO CUSIP: 3140HJ4S7							
47,579.71	95.4690140	158.60	45,423.88	51,958.54	- 6,534.66	0.00	- 6,534.66
Issue Date: 1 Jul 18 Rate: 4% Yield to Maturity: 4.587% Maturity Date: 1 Jul 48							
FNMA POOL #BL2454 3.16% DUE 05-01-2029 BEO CUSIP: 3140HTWQ8							
19,045.16	92.7330090	50.15	17,661.15	19,184.28	- 1,523.13	0.00	- 1,523.13
Issue Date: 1 May 19 Rate: 3.16% Yield to Maturity: 4.544% Maturity Date: 1 May 29							
FNMA POOL #BM6898 2.149% 02-01-2032 BEO CUSIP: 3140JBUY0							
19,926.57	83.3993510	35.69	16,618.63	19,310.09	- 2,691.46	0.00	- 2,691.46
Issue Date: 1 Mar 22 Rate: 2.149% Yield to Maturity: 4.442% Maturity Date: 1 Feb 32							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
FNMA POOL #BP5487 3% DUE 06-01-2050 BEO CUSIP: 3140KDCZ1							
43,219.48	90.0632080	108.05	38,924.85	46,021.99	- 7,097.14	0.00	- 7,097.14
Issue Date: 1 Jun 20 Rate: 3% Yield to Maturity: 4.311% Maturity Date: 1 Jun 50							
FNMA POOL #BS6131 3.89% 07-01-2032 CUSIP: 3140LGY55							
100,000.00	94.0036900	324.17	94,003.69	95,875.00	- 1,871.31	0.00	- 1,871.31
Issue Date: 1 Jul 22 Rate: 3.89% Yield to Maturity: 4.696% Maturity Date: 1 Jul 32							
FNMA POOL #CA2199 4.5% 08-01-2048 CUSIP: 3140Q9NR0							
0.02	100.0000000	0.00	0.02	0.02	0.00	0.00	0.00
Issue Date: 1 Jul 18 Rate: 4.5% Yield to Maturity: 4.713% Maturity Date: 1 Aug 48							
FNMA POOL #CA4819 4% DUE 12-01-2049 BEO CUSIP: 3140QCK96							
0.01	100.0000000	0.00	0.01	0.01	0.00	0.00	0.00
Issue Date: 1 Nov 19 Rate: 4% Yield to Maturity: 4.632% Maturity Date: 1 Dec 49							
FNMA POOL #CA5217 3% 02-01-2050 CUSIP: 3140QCYP5							
0.01	100.0000000	0.00	0.01	0.01	0.00	0.00	0.00
Issue Date: 1 Jan 20 Rate: 3% Yield to Maturity: 4.481% Maturity Date: 1 Feb 50							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
FNMA POOL #CA5225 3% DUE 02-01-2050 REG CUSIP: 3140QCYX8							
0.07	85.7100000	0.00	0.06	0.07	- 0.01	0.00	- 0.01
Issue Date: 1 Jan 20 Rate: 3% Yield to Maturity: 4.426% Maturity Date: 1 Feb 50							
FNMA POOL #CA7257 2.5% DUE 10-01-2050 REG CUSIP: 3140QFB32							
0.01	100.0000000	0.00	0.01	0.01	0.00	0.00	0.00
Issue Date: 1 Sep 20 Rate: 2.5% Yield to Maturity: 4.331% Maturity Date: 1 Oct 50							
FNMA POOL #CB0470 2.5% 05-01-2041 CUSIP: 3140QKQY7							
86,278.44	88.0913350	179.75	76,003.83	90,140.75	- 14,136.92	0.00	- 14,136.92
Issue Date: 1 Apr 21 Rate: 2.5% Yield to Maturity: 4.414% Maturity Date: 1 May 41							
FNMA POOL #CB3918 4.5% DUE 06-01-2052 REG CUSIP: 3140QPK89							
0.02	100.0000000	0.00	0.02	0.02	0.00	0.00	0.00
Issue Date: 1 May 22 Rate: 4.5% Yield to Maturity: 5.018% Maturity Date: 1 Jun 52							
FNMA POOL #FM0062 3.5% 02-01-2050 BEO CUSIP: 3140X3B80							
0.02	100.0000000	0.00	0.02	0.02	0.00	0.00	0.00
Issue Date: 1 Feb 20 Rate: 3.5% Yield to Maturity: 4.569% Maturity Date: 1 Feb 50							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
FNMA POOL #FM1459 3% 09-01-2049 BEO CUSIP: 3140X4TR7							
0.03	100.0000000	0.00	0.03	0.03	0.00	0.00	0.00
Issue Date: 1 Sep 19 Rate: 3% Yield to Maturity: 4.542% Maturity Date: 1 Sep 49							
FNMA POOL #FM1628 3.5% 09-01-2033 BEO CUSIP: 3140X4Y26							
0.01	100.0000000	0.00	0.01	0.01	0.00	0.00	0.00
Issue Date: 1 Sep 19 Rate: 3.5% Yield to Maturity: 4.453% Maturity Date: 1 Sep 33							
FNMA POOL #FM1727 5% 09-01-2049 BEO SEDOL: BMWSDQ2							
0.04	100.0000000	0.00	0.04	0.04	0.00	0.00	0.00
Issue Date: 1 Oct 19 Rate: 5% Yield to Maturity: 4.902% Maturity Date: 1 Sep 49							
FNMA POOL #FM1962 3.5% 11-01-2049 BEO CUSIP: 3140X5FC2							
0.03	100.0000000	0.00	0.03	0.03	0.00	0.00	0.00
Issue Date: 1 Nov 19 Rate: 3.5% Yield to Maturity: 4.549% Maturity Date: 1 Nov 49							
FNMA POOL #FM3278 3.5% 11-01-2048 BEO SEDOL: BMD1XV5							
0.01	100.0000000	0.00	0.01	0.01	0.00	0.00	0.00
Issue Date: 1 May 20 Rate: 3.5% Yield to Maturity: 4.48% Maturity Date: 1 Nov 48							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
FNMA POOL #FM4650 2.5% 10-01-2040 BEO CUSIP: 3140X8EY9							
71,757.02	88.0993940	149.49	63,217.50	76,376.37	- 13,158.87	0.00	- 13,158.87
Issue Date: 1 Oct 20 Rate: 2.5% Yield to Maturity: 4.463% Maturity Date: 1 Oct 40							
FNMA POOL #FM5313 2.5% 10-01-2050 BEO CUSIP: 3140X83X3							
85,370.54	85.6875920	177.86	73,151.96	78,194.08	- 5,042.12	0.00	- 5,042.12
Issue Date: 1 Dec 20 Rate: 2.5% Yield to Maturity: 4.407% Maturity Date: 1 Oct 50							
FNMA POOL #FM6087 3% 02-01-2050 BEO CUSIP: 3140X9XR1							
0.03	100.0000000	0.00	0.03	0.03	0.00	0.00	0.00
Issue Date: 1 Mar 21 Rate: 3% Yield to Maturity: 4.519% Maturity Date: 1 Feb 50							
FNMA POOL #FM6184 2% 03-01-2051 BEO CUSIP: 3140X92S3							
54,807.54	82.8717180	91.35	45,419.95	54,824.68	- 9,404.73	0.00	- 9,404.73
Issue Date: 1 Feb 21 Rate: 2% Yield to Maturity: 4.26% Maturity Date: 1 Mar 51							
FNMA POOL #FM8577 3% 08-01-2051 BEO CUSIP: 3140XCQ76							
83,746.85	89.4763800	209.37	74,933.65	83,916.97	- 8,983.32	0.00	- 8,983.32
Issue Date: 1 Aug 21 Rate: 3% Yield to Maturity: 4.391% Maturity Date: 1 Aug 51							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
FNMA POOL #FM9292 3% 11-01-2051 BEO CUSIP: 3140XDKE5							
0.03	100.0000000	0.00	0.03	0.03	0.00	0.00	0.00
Issue Date: 1 Oct 21 Rate: 3% Yield to Maturity: 4.417% Maturity Date: 1 Nov 51							
FNMA POOL #FM9489 2% 11-01-2051 BEO CUSIP: 3140XDRK4							
92,921.72	81.6802790	154.87	75,898.72	76,399.08	- 500.36	0.00	- 500.36
Issue Date: 1 Nov 21 Rate: 2% Yield to Maturity: 4.419% Maturity Date: 1 Nov 51							
FNMA POOL #FS0424 2.5% 01-01-2052 BEO CUSIP: 3140XFPJ4							
93,610.61	85.6702460	195.02	80,196.44	93,917.76	- 13,721.32	0.00	- 13,721.32
Issue Date: 1 Jan 22 Rate: 2.5% Yield to Maturity: 4.357% Maturity Date: 1 Jan 52							
FNMA POOL #FS0523 2.5% 02-01-2052 BEO CUSIP: 3140XFSM4							
47,086.06	85.5413470	98.10	40,278.05	47,100.77	- 6,822.72	0.00	- 6,822.72
Issue Date: 1 Jan 22 Rate: 2.5% Yield to Maturity: 4.371% Maturity Date: 1 Feb 52							
FNMA POOL #FS0549 2.5% 02-01-2052 BEO CUSIP: 3140XFTF8							
94,691.28	85.3985600	197.27	80,864.99	80,620.75	244.24	0.00	244.24
Issue Date: 1 Jan 22 Rate: 2.5% Yield to Maturity: 4.391% Maturity Date: 1 Feb 52							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
FNMA POOL #FS1074 3% 03-01-2052 BEO SEDOL: BMWSF55							
187,982.01	89.0798330	469.96	167,454.06	188,466.65	- 21,012.59	0.00	- 21,012.59
Issue Date: 1 Mar 22 Rate: 3% Yield to Maturity: 4.397% Maturity Date: 1 Mar 52							
FNMA POOL #FS1092 3.5% 04-01-2052 BEO CUSIP: 3140XGGA1							
94,917.02	91.4727730	276.84	86,823.23	92,210.41	- 5,387.18	0.00	- 5,387.18
Issue Date: 1 Mar 22 Rate: 3.5% Yield to Maturity: 4.592% Maturity Date: 1 Apr 52							
FNMA POOL #FS1107 2.5% 12-01-2051 BEO CUSIP: 3140XGGR4							
0.02	100.0000000	0.00	0.02	0.02	0.00	0.00	0.00
Issue Date: 1 Mar 22 Rate: 2.5% Yield to Maturity: 4.38% Maturity Date: 1 Dec 51							
FNMA POOL #FS1112 2% 03-01-2052 BEO CUSIP: 3140XGGW3							
95,719.20	82.6533340	159.53	79,115.11	89,976.06	- 10,860.95	0.00	- 10,860.95
Issue Date: 1 Mar 22 Rate: 2% Yield to Maturity: 4.26% Maturity Date: 1 Mar 52							
FNMA POOL #FS1458 3.5% 03-01-2050 BEO CUSIP: 3140XGTQ2							
0.03	100.0000000	0.00	0.03	0.03	0.00	0.00	0.00
Issue Date: 1 Apr 22 Rate: 3.5% Yield to Maturity: 4.525% Maturity Date: 1 Mar 50							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
FNMA POOL #FS1556 3.5% 05-01-2052 BEO SEDOL: BMWSF99							
96,216.22	91.9880350	280.63	88,507.41	93,979.96	- 5,472.55	0.00	- 5,472.55
Issue Date: 1 Apr 22 Rate: 3.5% Yield to Maturity: 4.506% Maturity Date: 1 May 52							
FNMA POOL #FS1866 3.5% 05-01-2052 BEO CUSIP: 3140XHCC9							
98,657.30	91.1961810	287.75	89,971.69	96,298.78	- 6,327.09	0.00	- 6,327.09
Issue Date: 1 May 22 Rate: 3.5% Yield to Maturity: 4.611% Maturity Date: 1 May 52							
FNMA POOL #FS2040 2% 02-01-2052 BEO CUSIP: 3140XHHS9							
96,494.43	81.6472100	160.82	78,785.01	80,052.69	- 1,267.68	0.00	- 1,267.68
Issue Date: 1 May 22 Rate: 2% Yield to Maturity: 4.402% Maturity Date: 1 Feb 52							
FNMA POOL #FS2185 4% 06-01-2052 BEO CUSIP: 3140XHNB9							
0.02	100.0000000	0.00	0.02	0.02	0.00	0.00	0.00
Issue Date: 1 Jun 22 Rate: 4% Yield to Maturity: 4.705% Maturity Date: 1 Jun 52							
FNMA POOL #FS3368 2.5% 03-01-2052 BEO CUSIP: 3140XJW66							
297,737.34	85.2973930	620.29	253,962.19	256,891.50	- 2,929.31	0.00	- 2,929.31
Issue Date: 1 Nov 22 Rate: 2.5% Yield to Maturity: 4.42% Maturity Date: 1 Mar 52							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
FNMA POOL #MA1213 3.5% DUE 10-01-2042 BEO CUSIP: 31418AK31							
35,210.97	93.5386900	102.70	32,935.88	37,472.20	- 4,536.32	0.00	- 4,536.32
Issue Date: 1 Sep 12 Rate: 3.5% Yield to Maturity: 4.525% Maturity Date: 1 Oct 42							
FNMA POOL #MA1217 4% 10-01-2042 BEO CUSIP: 31418AK72							
109,161.85	95.9445910	363.87	104,734.89	117,383.10	- 12,648.21	0.00	- 12,648.21
Issue Date: 1 Sep 12 Rate: 4% Yield to Maturity: 4.635% Maturity Date: 1 Oct 42							
FNMA POOL #MA1253 4% 11-01-2042 BEO CUSIP: 31418AMB1							
47,694.14	95.9312820	158.98	45,753.60	51,301.01	- 5,547.41	0.00	- 5,547.41
Issue Date: 1 Oct 12 Rate: 4% Yield to Maturity: 4.635% Maturity Date: 1 Nov 42							
FNMA POOL #MA1591 4.5% 09-01-2043 BEO CUSIP: 31418AXV5							
22,939.49	98.2320880	86.02	22,533.94	25,016.59	- 2,482.65	0.00	- 2,482.65
Issue Date: 1 Aug 13 Rate: 4.5% Yield to Maturity: 4.733% Maturity Date: 1 Sep 43							
FNMA POOL #MA1629 4.5% 10-01-2043 BEO CUSIP: 31418AY36							
20,586.27	98.2381950	77.20	20,223.58	22,450.27	- 2,226.69	0.00	- 2,226.69
Issue Date: 1 Sep 13 Rate: 4.5% Yield to Maturity: 4.731% Maturity Date: 1 Oct 43							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
FNMA POOL #MA1664 4.5% 11-01-2043 BEO CUSIP: 31418AZ68							
19,433.47	98.2395840	72.88	19,091.36	21,182.47	- 2,091.11	0.00	- 2,091.11
Issue Date: 1 Oct 13 Rate: 4.5% Yield to Maturity: 4.732% Maturity Date: 1 Nov 43							
FNMA POOL #MA1711 4.5% 12-01-2043 BEO CUSIP: 31418A3V8							
21,743.44	98.2321100	81.54	21,359.04	23,707.17	- 2,348.13	0.00	- 2,348.13
Issue Date: 1 Nov 13 Rate: 4.5% Yield to Maturity: 4.735% Maturity Date: 1 Dec 43							
FNMA POOL #MA2110 3.5% 12-01-2034 BEO CUSIP: 31418BKY1							
29,654.45	95.9787820	86.49	28,461.98	32,031.46	- 3,569.48	0.00	- 3,569.48
Issue Date: 1 Nov 14 Rate: 3.5% Yield to Maturity: 4.346% Maturity Date: 1 Dec 34							
FNMA POOL #MA2138 3.5% 01-01-2035 BEO CUSIP: 31418BLU8							
15,248.66	95.9785970	44.48	14,635.45	16,478.07	- 1,842.62	0.00	- 1,842.62
Issue Date: 1 Dec 14 Rate: 3.5% Yield to Maturity: 4.342% Maturity Date: 1 Jan 35							
FNMA POOL #MA2523 3% 02-01-2036 BEO CUSIP: 31418BYV2							
38,412.47	92.9154780	96.03	35,691.13	40,627.18	- 4,936.05	0.00	- 4,936.05
Issue Date: 1 Jan 16 Rate: 3% Yield to Maturity: 4.44% Maturity Date: 1 Feb 36							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
FNMA POOL #MA2579 3% 04-01-2036 BEO CUSIP: 31418B2M7							
17,725.70	92.9157660	44.31	16,469.97	18,744.93	- 2,274.96	0.00	- 2,274.96
Issue Date: 1 Mar 16 Rate: 3% Yield to Maturity: 4.447% Maturity Date: 1 Apr 36							
FNMA POOL #MA2672 3% 07-01-2036 BEO CUSIP: 31418B6J0							
63,370.18	92.9142220	158.43	58,879.91	67,093.20	- 8,213.29	0.00	- 8,213.29
Issue Date: 1 Jun 16 Rate: 3% Yield to Maturity: 4.406% Maturity Date: 1 Jul 36							
FNMA POOL #MA2707 3% 08-01-2036 BEO CUSIP: 31418CAH7							
65,946.91	92.9141940	164.87	61,274.04	69,965.54	- 8,691.50	0.00	- 8,691.50
Issue Date: 1 Jul 16 Rate: 3% Yield to Maturity: 4.407% Maturity Date: 1 Aug 36							
FNMA POOL #MA2773 3% 10-01-2036 BEO CUSIP: 31418CCK8							
33,979.98	92.9135040	84.95	31,571.99	36,050.64	- 4,478.65	0.00	- 4,478.65
Issue Date: 1 Sep 16 Rate: 3% Yield to Maturity: 4.387% Maturity Date: 1 Oct 36							
FNMA POOL #MA4325 2% DUE 04-01-2051 BEO SEDOL: BNNTSF5							
174,854.50	81.7819040	291.42	142,999.34	143,489.99	- 490.65	0.00	- 490.65
Issue Date: 1 Apr 21 Rate: 2% Yield to Maturity: 4.418% Maturity Date: 1 May 51							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
FNMA POOL #MA4465 2% 11-01-2051 BEO SEDOL: BMGMGW7							
93,324.33	81.6544200	155.54	76,203.44	77,430.03	- 1,226.59	0.00	- 1,226.59
Issue Date: 1 Oct 21 Rate: 2% Yield to Maturity: 4.408% Maturity Date: 1 Nov 51							
FNMA POOL #MA4606 2% 05-01-2042 BEO CUSIP: 31418EDL1							
95,964.66	84.4413450	159.94	81,033.85	86,188.28	- 5,154.43	0.00	- 5,154.43
Issue Date: 1 Apr 22 Rate: 2% Yield to Maturity: 4.442% Maturity Date: 1 May 42							
FNMA POOL #254793 5% 07-01-2033 BEO SEDOL: B115HQ5							
1,926.51	100.9374500	8.03	1,944.57	2,081.23	- 136.66	0.00	- 136.66
Issue Date: 1 Jun 03 Rate: 5% Yield to Maturity: 4.664% Maturity Date: 1 Jul 33							
FNMA POOL #310088 5% DUE 06-01-2038 BEO CUSIP: 31374CND4							
19,889.19	101.1069330	82.87	20,109.35	21,648.16	- 1,538.81	0.00	- 1,538.81
Issue Date: 1 Aug 11 Rate: 5% Yield to Maturity: 4.706% Maturity Date: 1 Jun 38							
FNMA POOL #555743 5% 09-01-2033 BEO CUSIP: 31385XLY1							
2,143.86	102.2044400	8.93	2,191.12	2,316.04	- 124.92	0.00	- 124.92
Issue Date: 1 Aug 03 Rate: 5% Yield to Maturity: 4.337% Maturity Date: 1 Sep 33							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
FNMA POOL #852523 5.5% 02-01-2036 BEO CUSIP: 31408JD40							
5,936.96	102.7573000	27.21	6,100.66	5,987.05	113.61	0.00	113.61
Issue Date: 1 Feb 06 Rate: 5.5% Yield to Maturity: 4.795% Maturity Date: 1 Feb 36							
FNMA POOL #888832 6.5% 11-01-2037 BEO CUSIP: 31410GPR8							
8,184.25	106.3177400	44.33	8,701.31	9,232.83	- 531.52	0.00	- 531.52
Issue Date: 1 Oct 07 Rate: 6.5% Yield to Maturity: 5.006% Maturity Date: 1 Nov 37							
FNMA POOL #889117 5% 10-01-2035 BEO CUSIP: 31410GYN7							
10,755.59	102.2047140	44.81	10,992.72	11,622.75	- 630.03	0.00	- 630.03
Issue Date: 1 Jan 08 Rate: 5% Yield to Maturity: 4.349% Maturity Date: 1 Oct 35							
FNMA POOL #890604 4.5% 10-01-2044 BEO CUSIP: 31410LNV0							
87,523.12	98.3371590	328.21	86,067.75	95,974.59	- 9,906.84	0.00	- 9,906.84
Issue Date: 1 Oct 14 Rate: 4.5% Yield to Maturity: 4.709% Maturity Date: 1 Oct 44							
FNMA POOL #890843 3% 09-01-2047 BEO CUSIP: 31410LWC2							
41,835.29	89.7103380	104.59	37,530.58	41,129.31	- 3,598.73	0.00	- 3,598.73
Issue Date: 1 Aug 18 Rate: 3% Yield to Maturity: 4.477% Maturity Date: 1 Sep 47							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
FNMA POOL #915154 5% DUE 04-01-2037 REG CUSIP: 31411UWP2							
14,521.58	101.1956690	60.51	14,695.21	15,808.02	- 1,112.81	0.00	- 1,112.81
Issue Date: 1 Apr 07 Rate: 5% Yield to Maturity: 4.683% Maturity Date: 1 Apr 37							
FNMA POOL #924874 7% 10-01-2037 BEO CUSIP: 31412GQ38							
263.05	99.6312000	1.53	262.08	305.45	- 43.37	0.00	- 43.37
Issue Date: 1 Oct 07 Rate: 7% Yield to Maturity: 6.976% Maturity Date: 1 Oct 37							
FNMA POOL #928938 7% 12-01-2037 BEO CUSIP: 31412MBF4							
1,202.17	101.6603300	7.01	1,222.13	1,396.02	- 173.89	0.00	- 173.89
Issue Date: 1 Dec 07 Rate: 7% Yield to Maturity: 6.433% Maturity Date: 1 Dec 37							
FNMA POOL #934648 7% DUE 11-01-2038 BEO CUSIP: 31412TZM8							
1,074.84	107.5127500	6.27	1,155.59	1,248.15	- 92.56	0.00	- 92.56
Issue Date: 1 Nov 08 Rate: 7% Yield to Maturity: 5.288% Maturity Date: 1 Nov 38							
FNMA POOL #975097 5% 06-01-2038 BEO CUSIP: 31414SX24							
9,845.65	101.9145500	41.02	10,034.15	10,667.18	- 633.03	0.00	- 633.03
Issue Date: 1 Jun 08 Rate: 5% Yield to Maturity: 4.559% Maturity Date: 1 Jun 38							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
FNMA POOL #995072 5.5% 08-01-2038 BEO CUSIP: 31416BMV7							
3,539.97	103.7720700	16.22	3,673.50	3,874.59	- 201.09	0.00	- 201.09
Issue Date: 1 Nov 08 Rate: 5.5% Yield to Maturity: 4.675% Maturity Date: 1 Aug 38							
FNMA POOL CA2491 4.5% 10-01-2048 REG CUSIP: 3140Q9XV0							
0.01	100.0000000	0.00	0.01	0.01	0.00	0.00	0.00
Issue Date: 1 Sep 18 Rate: 4.5% Yield to Maturity: 4.727% Maturity Date: 1 Oct 48							
FNMA POOL# FN CBO517 2.5% DUE 05-01-2051 REG CUSIP: 3140QKSF6							
0.03	100.0000000	0.00	0.03	0.03	0.00	0.00	0.00
Issue Date: 1 Apr 21 Rate: 2.5% Yield to Maturity: 4.477% Maturity Date: 1 May 51							
FNMA REMIC SER 2012-46 CL BA 6 DUE 05-25-2042 SEDOL: BYT4624							
17,572.74	103.9715490	87.86	18,270.65	20,170.20	- 1,899.55	0.00	- 1,899.55
Issue Date: 1 Apr 12 Rate: 6% Yield to Maturity: 5.115% Maturity Date: 25 May 42							
FNMA REMIC SER 2013-9 CL CB 5.50 04-25-2042 SEDOL: BYT47R6							
62,423.67	101.6660030	286.11	63,463.65	71,972.54	- 8,508.89	0.00	- 8,508.89
Issue Date: 1 Jan 13 Rate: 5.5% Yield to Maturity: 4.974% Maturity Date: 25 Apr 42							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
FNMA REMIC SR 2014-6 CL-Z 2.5 02-25-2044 CUSIP: 3136AH6K1							
124,942.67	83.9798690	260.30	104,926.69	106,904.07	- 1,977.38	0.00	- 1,977.38
Issue Date: 1 Jan 14 Rate: 2.5% Yield to Maturity: 4.595% Maturity Date: 25 Feb 44							
FNMA REMIC TR 2005-29 CL-ZA 5.5% DUE 04-25-2035 SEDOL: BYT4JX6							
65,874.55	103.1891530	301.93	67,975.39	72,196.51	- 4,221.12	0.00	- 4,221.12
Issue Date: 1 Mar 05 Rate: 5.5% Yield to Maturity: 4.707% Maturity Date: 25 Apr 35							
FNMA SER 2012-28 CL B 6.5 06-25-2039 SEDOL: BYT45Z0							
1,298.03	101.8528100	7.03	1,322.08	1,517.07	- 194.99	0.00	- 194.99
Issue Date: 1 Feb 12 Rate: 6.5% Yield to Maturity: 5.063% Maturity Date: 25 Jun 39							
FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS SETTLES FEBRUARY CUSIP: 01F020620							
100,000.00	81.5813500	0.00	81,581.35	83,375.00	- 1,793.65	0.00	- 1,793.65
Issue Date: 1 Jan 22 Yield to Maturity: 4.465%							
FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS SETTLES FEBRUARY SEDOL: BFYZPB1							
300,000.00	96.3242200	0.00	288,972.66	290,566.41	- 1,593.75	0.00	- 1,593.75
Issue Date: 1 Feb 22 Yield to Maturity: 4.969%							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS SETTLES FEBRUARY SEDOL: BMF76H8							
200,000.00	87.9419800	0.00	175,883.96	177,753.91	- 1,869.95	0.00	- 1,869.95
Issue Date: 1 Feb 22 Yield to Maturity: 4.604%							
FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS SETTLES FEBRUARY SEDOL: BMF7689							
100,000.00	84.8708000	0.00	84,870.80	86,640.63	- 1,769.83	0.00	- 1,769.83
Issue Date: 1 Jan 22 Yield to Maturity: 4.52% Maturity Date: 15 Feb 53							
FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS SETTLES FEBRUARY SEDOL: B3KZBN5							
100,000.00	93.8946400	0.00	93,894.64	93,761.72	132.92	0.00	132.92
Issue Date: 1 Feb 22 Yield to Maturity: 4.805%							
FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS SETTLES JANUARY SEDOL: BMF7678							
1,200,000.00	84.7965850	0.00	1,017,559.02	982,176.56	35,382.46	0.00	35,382.46
Issue Date: 1 Feb 22 Yield to Maturity: 4.531%							
FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS SETTLES JANUARY SEDOL: B3KFK16							
200,000.00	93.8868300	0.00	187,773.66	189,800.78	- 2,027.12	0.00	- 2,027.12
Issue Date: 1 Feb 22 Yield to Maturity: 4.806%							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS SETTLES JANUARY SEDOL: B6QMCT4							
900,000.00	90.9654980	0.00	818,689.48	811,109.38	7,580.10	0.00	7,580.10
Issue Date: 1 Feb 22 Yield to Maturity: 4.686%							
FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS SETTLES JANUARY SEDOL: B6VWL25							
200,000.00	96.3281250	0.00	192,656.25	197,015.63	- 4,359.38	0.00	- 4,359.38
Issue Date: 1 Feb 22 Yield to Maturity: 4.967%							
FNMA SINGLE FAMILY MORTGAGE 2% 30 YEARS SETTLES JANUARY CUSIP: 01F020612							
1,000,000.00	81.4954160	0.00	814,954.16	789,008.79	25,945.37	0.00	25,945.37
Issue Date: 1 Feb 22 Yield to Maturity: 4.51%							
FNMA SINGLE FAMILY MORTGAGE 3.0% 30 YEARS SETTLES JANUARY SEDOL: BL3HYR9							
700,000.00	87.8794800	0.00	615,156.36	607,389.85	7,766.51	0.00	7,766.51
Issue Date: 1 Feb 22 Yield to Maturity: 4.614%							
FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES FEBRUARY SEDOL: BN4NPB1							
100,000.00	91.0084700	0.00	91,008.47	91,246.09	- 237.62	0.00	- 237.62
Issue Date: 1 Feb 22 Yield to Maturity: 4.68%							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
FNMA SINGLE FAMILY MTG 5 30 YEARS SETTLES FEB SEDOL: BN4NPJ9							
100,000.00	98.5781300	0.00	98,578.13	98,927.73	- 349.60	0.00	- 349.60
Issue Date: 1 Jan 23 Yield to Maturity: 5.16%							
FNMA 2.5% DUE 05-01-2051 SEDOL: BMWSDP1							
169,013.93	85.1344030	352.11	143,889.00	144,949.26	- 1,060.26	0.00	- 1,060.26
Issue Date: 1 Apr 21 Rate: 2.5% Yield to Maturity: 4.46% Maturity Date: 1 May 51							
FNMA 3% 09-01-2035 CUSIP: 3140KMTD2							
80,622.07	93.8504930	40.31	75,664.21	85,383.81	- 9,719.60	0.00	- 9,719.60
Issue Date: 1 Aug 20 Rate: 3% Yield to Maturity: 4.392% Maturity Date: 1 Sep 35							
FNMA 4.5% 01/04/2048 POOL #CA1565 4.5% DUE 04-01-2048 BEO CUSIP: 3140Q8W35							
0.01	100.0000000	0.00	0.01	0.01	0.00	0.00	0.00
Issue Date: 1 Mar 18 Rate: 4.5% Yield to Maturity: 4.693% Maturity Date: 1 Apr 48							
FREDDIE MAC POOL #SD1749 2.5% 04-01-2052 CUSIP: 3132DN5J8							
99,033.86	85.3989130	206.32	84,573.84	84,333.52	240.32	0.00	240.32
Issue Date: 1 Oct 22 Rate: 2.5% Yield to Maturity: 4.395% Maturity Date: 1 Apr 52							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
GNMA FLTG RT 5.76162% DUE 10-20-2060 CUSIP: 38375BGF3							
122,311.34	99.0279400	155.90	121,122.40	122,311.34	- 1,188.94	0.00	- 1,188.94
Issue Date: 20 Oct 10 Rate: 4.17157% Yield to Maturity: 4.493% Maturity Date: 20 Oct 60							
GNMA II JUMBOS 0% 30 YEARS SETTLES FEBRUARY SEDOL: BMVLWQ5							
100,000.00	89.2115100	0.00	89,211.51	91,078.13	- 1,866.62	0.00	- 1,866.62
Issue Date: 1 Feb 22 Yield to Maturity: 4.693%							
GNMA II JUMBOS 0% 30 YEARS SETTLES FEBRUARY SEDOL: BMVLXD9							
400,000.00	94.7618300	0.00	379,047.32	383,328.12	- 4,280.80	0.00	- 4,280.80
Issue Date: 1 Feb 22 Yield to Maturity: 4.888%							
GNMA II JUMBOS 2.5 30 YEARS SETTLES JAN SEDOL: BMVLWK9							
300,000.00	86.7809600	0.00	260,342.88	256,003.12	4,339.76	0.00	4,339.76
Issue Date: 1 Feb 22 Yield to Maturity: 4.527%							
GNMA II JUMBOS 3.5 30 YEARS SETTLES FEB SEDOL: BMVLXB7							
100,000.00	92.0514400	0.00	92,051.44	93,664.06	- 1,612.62	0.00	- 1,612.62
Issue Date: 1 Feb 22 Yield to Maturity: 4.846%							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
GNMA II JUMBOS 3.5% 30 YEARS SETTLES JAN SEDOL: B4ZX852							
300,000.00	91.9967470	0.00	275,990.24	273,138.29	2,851.95	0.00	2,851.95
Issue Date: 1 Feb 22 Yield to Maturity: 4.813%							
GNMA II JUMBOS 3% 30 YEARS SETTLES JANUARY SEDOL: BMVLWP4							
200,000.00	89.1607300	0.00	178,321.46	179,568.36	- 1,246.90	0.00	- 1,246.90
Issue Date: 1 Feb 22 Yield to Maturity: 4.702%							
GNMA II JUMBOS 5 30 YEARS SETTLES FEB SEDOL: BMVLWW1							
300,000.00	99.1289070	0.00	297,386.72	300,257.81	- 2,871.09	0.00	- 2,871.09
Issue Date: 1 Jan 22 Yield to Maturity: 5.131% Maturity Date: 15 Feb 53							
GNMA II JUMBOS 5.5 30 YEARS SETTLES FEB CUSIP: 21H052629							
200,000.00	100.5384400	0.00	201,076.88	202,000.01	- 923.13	0.00	- 923.13
Issue Date: 1 Jan 22 Yield to Maturity: 1.925% Maturity Date: 15 Feb 53							
GNMA POOL #AB2892 3.0% 09-15-2042 CUSIP: 36178NF95							
10,934.54	91.6929290	27.34	10,026.20	10,861.07	- 834.87	0.00	- 834.87
Issue Date: 1 Sep 12 Rate: 3% Yield to Maturity: 4.412% Maturity Date: 15 Sep 42							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
GNMA POOL #AP6338 4% 10-20-2045 BEO CUSIP: 36189EBF2							
62,364.01	96.2411490	207.88	60,019.84	66,568.69	- 6,548.85	0.00	- 6,548.85
Issue Date: 1 Oct 15 Rate: 4% Yield to Maturity: 4.589% Maturity Date: 20 Oct 45							
GNMA POOL #BC4732 3.5% 10-20-2047 BEO CUSIP: 3617B8HH4							
28,361.06	93.2646030	82.72	26,450.83	29,538.71	- 3,087.88	0.00	- 3,087.88
Issue Date: 1 Oct 17 Rate: 3.5% Yield to Maturity: 4.518% Maturity Date: 20 Oct 47							
GNMA POOL #BD0384 3.5% 10-20-2047 BEO CUSIP: 3617BFM90							
28,714.26	93.2861930	83.75	26,786.44	29,906.57	- 3,120.13	0.00	- 3,120.13
Issue Date: 1 Oct 17 Rate: 3.5% Yield to Maturity: 4.526% Maturity Date: 20 Oct 47							
GNMA POOL #BT0812 3% 03-20-2050 BEO CUSIP: 3617MN3V3							
56,497.75	86.7152940	141.24	48,992.19	59,146.09	- 10,153.90	0.00	- 10,153.90
Issue Date: 1 Mar 20 Rate: 3% Yield to Maturity: 5.04% Maturity Date: 20 Mar 50							
GNMA POOL #MA3873 3% 08-20-2046 BEO SEDOL: BHQZ7V7							
35,736.85	90.5512940	89.34	32,360.18	38,043.00	- 5,682.82	0.00	- 5,682.82
Issue Date: 1 Aug 16 Rate: 3% Yield to Maturity: 4.444% Maturity Date: 20 Aug 46							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
GNMA POOL #MA3937 3.5% 09-20-2046 BEO SEDOL: BFX80G1							
17,139.08	93.6726480	49.99	16,054.63	17,816.63	- 1,762.00	0.00	- 1,762.00
Issue Date: 1 Sep 16 Rate: 3.5% Yield to Maturity: 4.49% Maturity Date: 20 Sep 46							
GNMA POOL #MA4451 3.5% 05-20-2047 BEO SEDOL: BG88VG0							
83,262.91	93.6658230	242.85	77,988.89	89,169.38	- 11,180.49	0.00	- 11,180.49
Issue Date: 1 May 17 Rate: 3.5% Yield to Maturity: 4.47% Maturity Date: 20 May 47							
GNMA POOL #MA5265 4.5% 06-20-2048 BEO SEDOL: BD5J4S8							
30,834.25	98.4325220	115.63	30,350.93	32,261.50	- 1,910.57	0.00	- 1,910.57
Issue Date: 1 Jun 18 Rate: 4.5% Yield to Maturity: 4.738% Maturity Date: 20 Jun 48							
GNMA POOL #MA5877 4.5% DUE 04-20-2049 REG CUSIP: 36179UQ62							
12,483.48	98.0269920	46.81	12,237.18	13,063.77	- 826.59	0.00	- 826.59
Issue Date: 1 Apr 19 Rate: 4.5% Yield to Maturity: 4.813% Maturity Date: 20 Apr 49							
GNMA POOL #MA6477 4.5% 02-20-2050 BEO CUSIP: 36179VFS4							
17,904.26	98.1215640	67.14	17,567.94	19,225.40	- 1,657.46	0.00	- 1,657.46
Issue Date: 1 Feb 20 Rate: 4.5% Yield to Maturity: 4.798% Maturity Date: 20 Feb 50							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
GNMA POOL #MA7056 4.5% 12-20-2050 BEO CUSIP: 36179VZV5							
87,410.84	98.2832790	327.79	85,910.24	93,270.10	- 7,359.86	0.00	- 7,359.86
Issue Date: 1 Dec 20 Rate: 4.5% Yield to Maturity: 4.767% Maturity Date: 20 Dec 50							
GNMA POOL #4245 6% 09-20-2038 BEO SEDOL: B8GQ869							
29,800.16	105.6240970	149.00	31,476.15	33,348.26	- 1,872.11	0.00	- 1,872.11
Issue Date: 1 Sep 08 Rate: 6% Yield to Maturity: 4.647% Maturity Date: 20 Sep 38							
GNMA POOL #4617 4.5% 01-20-2040 BEO CUSIP: 36202FDW3							
5,178.72	99.9053800	19.42	5,173.82	5,652.09	- 478.27	0.00	- 478.27
Issue Date: 1 Jan 10 Rate: 4.5% Yield to Maturity: 4.473% Maturity Date: 20 Jan 40							
GNMA POOL #4774 6% 08-20-2040 BEO CUSIP: 36202FJT4							
6,115.31	105.6580900	30.58	6,461.32	6,774.60	- 313.28	0.00	- 313.28
Issue Date: 1 Aug 10 Rate: 6% Yield to Maturity: 4.564% Maturity Date: 20 Aug 40							
GNMA POOL #4871 6% 11-20-2040 BEO CUSIP: 36202FMU7							
12,344.33	105.6456690	61.72	13,041.25	13,669.37	- 628.12	0.00	- 628.12
Issue Date: 1 Nov 10 Rate: 6% Yield to Maturity: 4.398% Maturity Date: 20 Nov 40							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
GNMA POOL #4928 6% 01-20-2041 BEO CUSIP: 36202FPM2							
3,170.62	104.1424100	15.85	3,301.96	3,511.94	- 209.98	0.00	- 209.98
Issue Date: 1 Jan 11 Rate: 6% Yield to Maturity: 4.65% Maturity Date: 20 Jan 41							
GNMA POOL #4978 4.5% 03-20-2041 BEO SEDOL: BF3CYP0							
54,998.05	99.9054880	206.24	54,946.07	58,229.15	- 3,283.08	0.00	- 3,283.08
Issue Date: 1 Mar 11 Rate: 4.5% Yield to Maturity: 4.474% Maturity Date: 20 Mar 41							
GNMA POOL #4991 6% 03-20-2041 BEO CUSIP: 36202FRL2							
7,108.70	105.6584200	35.54	7,510.94	7,864.00	- 353.06	0.00	- 353.06
Issue Date: 1 Mar 11 Rate: 6% Yield to Maturity: 4.508% Maturity Date: 20 Mar 41							
GNMA POOL #711067 5% 01-15-2040 BEO CUSIP: 36297F6C1							
5,517.96	102.4215500	22.99	5,651.58	5,750.74	- 99.16	0.00	- 99.16
Issue Date: 1 Jan 10 Rate: 5% Yield to Maturity: 4.501% Maturity Date: 15 Jan 40							
GNMA POOL #783704 0 DUE 06-15-2036 REG CUSIP: 3622A2DH2							
10,053.07	104.7152760	46.08	10,527.10	11,184.04	- 656.94	0.00	- 656.94
Issue Date: 1 Dec 12 Rate: 5.5% Yield to Maturity: 4.232% Maturity Date: 15 Jun 36							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
GNMA POOL #785221 2% 12-20-2050 BEO CUSIP: 3622AAVN1							
0.02	100.0000000	0.00	0.02	0.02	0.00	0.00	0.00
Issue Date: 1 Dec 20 Rate: 2% Yield to Maturity: 4.445% Maturity Date: 20 Dec 50							
GNMA POOL #785944 3% 02-20-2052 BEO CUSIP: 3622ABP55							
95,113.62	89.4982020	237.78	85,124.98	89,822.92	- 4,697.94	0.00	- 4,697.94
Issue Date: 1 Feb 22 Rate: 3% Yield to Maturity: 4.585% Maturity Date: 20 Feb 52							
GNMA SER 20-H04 CL FP FRN 06-20-2069 REG CUSIP: 38380L2S1							
62,266.94	98.4012060	82.60	61,271.42	61,984.77	- 713.35	0.00	- 713.35
Issue Date: 20 Feb 20 Rate: 4.34157% Yield to Maturity: 4.706% Maturity Date: 20 Jun 69							
GNMA SER 2010-H010 CL FC FLTG RT DUE 05-20-2060 CUSIP: 38375BCN0							
37,303.84	99.9886870	57.62	37,299.62	37,955.14	- 655.52	0.00	- 655.52
Issue Date: 20 Jun 10 Rate: 5.05471% Yield to Maturity: 5.067% Maturity Date: 20 May 60							
GNMA 2.5% 08-20-2050 CUSIP: 38382HM98							
80,982.76	13.7397640	168.71	11,126.84	11,109.80	17.04	0.00	17.04
Issue Date: 1 Aug 20 Rate: 2.5% Yield to Maturity: 7.951% Maturity Date: 20 Aug 50							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
GNMA 2.5% 10-20-2051 CUSIP: 38383LDU1							
99,331.27	84.1240930	206.94	83,561.53	83,934.93	- 373.40	0.00	- 373.40
Issue Date: 1 Nov 22 Rate: 2.5% Yield to Maturity: 6.83% Maturity Date: 20 Oct 51							
GNMA 2010-H22 REMIC PASSTHRU CTF CL FE FLTG RATE 05-20-2059 CUSIP: 38375BHR6							
4,613.11	99.2046600	16.11	4,576.42	4,613.11	- 36.69	0.00	- 36.69
Issue Date: 20 Nov 10 Rate: 4.19157% Yield to Maturity: 4.172% Maturity Date: 20 May 59							
GNMA 2010-H24 CL FA 10-20-2060 CUSIP: 38375BGP1							
108,050.94	99.0059410	454.73	106,976.85	107,938.19	- 961.34	0.00	- 961.34
Issue Date: 20 Nov 10 Rate: 4.19157% Yield to Maturity: 4.514% Maturity Date: 20 Oct 60							
GNMA 2011-H06 REMIC PASSTHRU CTF CL FA FLTG RATE 02-20-2061 CUSIP: 38375BKL5							
78,011.26	99.1616340	102.30	77,357.24	77,865.15	- 507.91	0.00	- 507.91
Issue Date: 20 Feb 11 Rate: 4.29157% Yield to Maturity: 4.576% Maturity Date: 20 Feb 61							
GNMA 2011-H09 CL AF VAR 03-20-2061 CUSIP: 38375BLE0							
19,619.56	99.3115030	26.03	19,484.48	19,619.55	- 135.07	0.00	- 135.07
Issue Date: 20 Mar 11 Rate: 4.34157% Yield to Maturity: 4.618% Maturity Date: 20 Mar 61							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
GNMA 2020-H13 REMIC PASSTHRU CTF 4.94126% 07-20-2070 CUSIP: 38380QGU0							
52,161.64	95.9028510	52.22	50,024.50	52,080.13	- 2,055.63	0.00	- 2,055.63
Issue Date: 20 Aug 20 Rate: 3.27616% Yield to Maturity: 4.829% Maturity Date: 20 Jul 70							
GNMA 3.5% DUE 03-20-2046 SEDOL: BJ0CNM1							
56,138.72	93.3819650	163.74	52,423.44	59,928.09	- 7,504.65	0.00	- 7,504.65
Issue Date: 1 Mar 16 Rate: 3.5% Yield to Maturity: 4.534% Maturity Date: 20 Mar 46							
GNMAII POOL #MA3597 SER 2046 3.5% DUE 04-20-2046 BEO SEDOL: BFX80C7							
14,975.86	93.3967730	43.68	13,986.97	15,986.72	- 1,999.75	0.00	- 1,999.75
Issue Date: 1 Apr 16 Rate: 3.5% Yield to Maturity: 4.532% Maturity Date: 20 Apr 46							
GNMAII POOL #MA4587 SER 2047 4% DUE 07-20-2047 REG SEDOL: BF5Q6D2							
55,466.23	96.1294470	184.89	53,319.38	60,024.89	- 6,705.51	0.00	- 6,705.51
Issue Date: 1 Jul 17 Rate: 4% Yield to Maturity: 4.611% Maturity Date: 20 Jul 47							
GNMAII POOL #MA4901 4% 12-20-2047 SEDOL: BJLKKH8							
15,154.89	96.1292360	50.52	14,568.28	15,645.06	- 1,076.78	0.00	- 1,076.78
Issue Date: 1 Dec 17 Rate: 4% Yield to Maturity: 4.617% Maturity Date: 20 Dec 47							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
GNMAII POOL #MA5020 4.0% 02-20-2048 CUSIP: 36179TSH9							
14,126.62	96.3041410	47.09	13,604.52	14,779.96	- 1,175.44	0.00	- 1,175.44
Issue Date: 1 Feb 18 Rate: 4% Yield to Maturity: 4.585% Maturity Date: 20 Feb 48							
GNMAII POOL #MA5529 4.5% 10-20-2048 SEDOL: BDFVSF9							
21,434.44	98.2772580	80.38	21,065.18	23,088.89	- 2,023.71	0.00	- 2,023.71
Issue Date: 1 Oct 18 Rate: 4.5% Yield to Maturity: 4.766% Maturity Date: 20 Oct 48							
GNMAII POOL #MA5596 4.5% 11-20-2048 REG SEDOL: BHJ43K2							
61,799.35	98.3057430	231.75	60,752.31	65,825.97	- 5,073.66	0.00	- 5,073.66
Issue Date: 1 Nov 18 Rate: 4.5% Yield to Maturity: 4.761% Maturity Date: 20 Nov 48							
GNMAII POOL #MA5652 SER 2048 4.5% DUE 12-20-2048 REG SEDOL: BGSPSL5							
9,508.18	97.1425700	35.66	9,236.49	10,221.29	- 984.80	0.00	- 984.80
Issue Date: 1 Dec 18 Rate: 4.5% Yield to Maturity: 4.972% Maturity Date: 20 Dec 48							
GNMAII POOL #MA6997 SER 2050 3.5% DUE 11-20-2050 REG SEDOL: BMX3RC0							
93,673.84	93.3262160	273.22	87,422.25	88,770.60	- 1,348.35	0.00	- 1,348.35
Issue Date: 1 Nov 20 Rate: 3.5% Yield to Maturity: 4.534% Maturity Date: 20 Nov 50							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
GNMAII POOL #MA7136 SER 2051 2.5% DUE 01-20-2051 REG CUSIP: 36179V4V9							
66,403.58	87.2037020	138.34	57,906.38	58,414.40	- 508.02	0.00	- 508.02
Issue Date: 1 Jan 21 Rate: 2.5% Yield to Maturity: 4.383% Maturity Date: 20 Jan 51							
GNMAII POOL #MA7590 SER 2051 3% DUE 09-20-2051 REG SEDOL: BNBR1V8							
84,056.77	89.6053460	210.14	75,319.36	82,766.55	- 7,447.19	0.00	- 7,447.19
Issue Date: 1 Sep 21 Rate: 3% Yield to Maturity: 4.686% Maturity Date: 20 Sep 51							
GNMAII POOL #MA7767 SER 2051 2.5% 12-20-2051 CUSIP: 36179WTY4							
461,686.90	86.8848800	961.85	401,136.11	407,366.56	- 6,230.45	0.00	- 6,230.45
Issue Date: 1 Dec 21 Rate: 2.5% Yield to Maturity: 4.454% Maturity Date: 20 Dec 51							
GNMAII POOL #4040 SER 2037 6.5% DUE 10-20-2037 REG CUSIP: 36202EPZ6							
5,683.43	105.9464100	30.79	6,021.39	6,335.23	- 313.84	0.00	- 313.84
Issue Date: 1 Oct 07 Rate: 6.5% Yield to Maturity: 5.039% Maturity Date: 20 Oct 37							
GNMAII POOL #4195 SER 2038 6% DUE 07-20-2038 REG CUSIP: 36202EUU1							
5,424.93	105.6531600	27.12	5,731.61	6,081.04	- 349.43	0.00	- 349.43
Issue Date: 1 Jul 08 Rate: 6% Yield to Maturity: 4.622% Maturity Date: 20 Jul 38							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
GNMAII POOL #4696 SER 2040 4.5% DUE 05-20-2040 REG SEDOL: BYZBFN3							
9,577.70	99.9054100	35.92	9,568.64	10,453.16	- 884.52	0.00	- 884.52
Issue Date: 1 May 10 Rate: 4.5% Yield to Maturity: 4.474% Maturity Date: 20 May 40							
GNMAII POOL #4747 SER 2040 5% DUE 07-20-2040 BEO CUSIP: 36202FHY5							
22,477.06	101.4203370	93.65	22,796.31	25,000.47	- 2,204.16	0.00	- 2,204.16
Issue Date: 1 Jul 10 Rate: 5% Yield to Maturity: 4.687% Maturity Date: 20 Jul 40							
GNMAII POOL #783050 5 DUE 07-20-2040 CUSIP: 36241LL79							
13,513.45	100.6805810	56.31	13,605.42	14,502.68	- 897.26	0.00	- 897.26
Issue Date: 1 Aug 10 Rate: 5% Yield to Maturity: 4.824% Maturity Date: 20 Jul 40							
GNMAII POOL #783368 SER 2041 4.5% DUE 07-20-2041 BEO CUSIP: 36241LW51							
23,548.42	99.9054290	88.31	23,526.15	25,726.65	- 2,200.50	0.00	- 2,200.50
Issue Date: 1 Aug 11 Rate: 4.5% Yield to Maturity: 4.474% Maturity Date: 20 Jul 41							
GNMAII POOL MA5711 SER 2049 4.5% DUE 01-20-2049 REG SEDOL: BHZRYN5							
50,244.85	97.1698390	188.42	48,822.84	52,271.14	- 3,448.30	0.00	- 3,448.30
Issue Date: 1 Jan 19 Rate: 4.5% Yield to Maturity: 4.97% Maturity Date: 20 Jan 49							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
GOVERNMENT NATIONAL MORTGAGE ASSOC GNMA # MA6711 3.5% 06-20-2050 SEDOL: BLF80N8							
103,502.22	92.9147030	301.88	96,168.78	98,084.53	- 1,915.75	0.00	- 1,915.75
Issue Date: 1 Jun 20 Rate: 3.5% Yield to Maturity: 4.617% Maturity Date: 20 Jun 50							
GOVERNMENT NATIONAL MORTGAGE ASSOC GNMA # MA7473 3% 07-20-2051 SEDOL: BNKSPX2							
47,175.10	89.6272190	117.94	42,281.73	49,638.89	- 7,357.16	0.00	- 7,357.16
Issue Date: 1 Jul 21 Rate: 3% Yield to Maturity: 4.647% Maturity Date: 20 Jul 51							
GOVERNMENT NATIONAL MORTGAGE ASSOC GNMA # MA7706 3% 11-20-2051 SEDOL: BMX3SB6							
269,543.12	89.5606090	673.86	241,404.46	246,779.37	- 5,374.91	0.00	- 5,374.91
Issue Date: 1 Nov 21 Rate: 3% Yield to Maturity: 4.715% Maturity Date: 20 Nov 51							
GOVERNMENT NATIONAL MORTGAGE ASSOC 2.5% 05-20-2051 CUSIP: 38382T4P6							
87,415.01	11.2067140	182.11	9,796.35	10,121.02	- 324.67	0.00	- 324.67
Issue Date: 1 Jun 21 Rate: 2.5% Yield to Maturity: 8.987% Maturity Date: 20 May 51							
GOVERNMENT NATIONAL MORTGAGE ASSOC 2.5% 06-20-2051 CUSIP: 38382UG39							
366,220.60	13.6633110	762.96	50,037.86	55,505.33	- 5,467.47	0.00	- 5,467.47
Issue Date: 1 Jun 21 Rate: 2.5% Yield to Maturity: 7.212% Maturity Date: 20 Jun 51							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
I/O FEDERAL HOME LN MTG CORP SER 4057 CLUI 3 05-15-2027 CUSIP: 3137ARKV7							
28,507.49	3.2659140	38.01	931.03	3,082.38	- 2,151.35	0.00	- 2,151.35
Issue Date: 1 Jun 12 Rate: 3% Yield to Maturity: 26.859% Maturity Date: 15 May 27							
I/O FEDERAL HOME LN MTG CORP SER 4194 CL BI 3.5% 04-01-2043 REG SEDOL: BYT4FT4							
12,107.17	15.5850620	35.31	1,886.91	2,001.47	- 114.56	0.00	- 114.56
Issue Date: 1 Apr 13 Rate: 3.5% Yield to Maturity: 11.357% Maturity Date: 15 Apr 43							
I/O FHLMC MULTICLASS SER 004298 CL PI 4.0% DUE 04-15-2043 SEDOL: BYT4GG8							
5,383.20	4.0254900	17.94	216.70	873.93	- 657.23	0.00	- 657.23
Issue Date: 1 Feb 14 Rate: 4% Yield to Maturity: 44.654% Maturity Date: 15 Apr 43							
I/O FHLMC MULTICLASS SER 4085 CL IO 3 06-15-2027 REG CUSIP: 3137ARUW4							
55,298.37	4.0778960	73.73	2,255.01	7,664.00	- 5,408.99	0.00	- 5,408.99
Issue Date: 1 Jul 12 Rate: 3% Yield to Maturity: 15.723% Maturity Date: 15 Jun 27							
I/O FNMA REMIC TR 2012-101 CL-AI 3.0% 06-25-2027 SEDOL: BYT46G8							
57,577.44	2.9622710	28.79	1,705.60	7,535.45	- 5,829.85	0.00	- 5,829.85
Issue Date: 1 Aug 12 Rate: 3% Yield to Maturity: 21.316% Maturity Date: 25 Jun 27							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
I/O FNMA REMIC TR 2012-101 CL-BI 4% 09-25-2027 CUSIP: 3136A76M9							
2,753.92	2.9390800	9.18	80.94	267.22	- 186.28	0.00	- 186.28
Issue Date: 1 Aug 12 Rate: 4% Yield to Maturity: 33.794% Maturity Date: 25 Sep 27							
I/O FNMA SER 2014-47 CL AI 1.8840 08-25-2044 CUSIP: 3136AKTB9							
56,369.69	4.3019220	5.78	2,424.98	4,254.14	- 1,829.16	0.00	- 1,829.16
Issue Date: 1 Jul 14 Yield to Maturity: 24.127% Maturity Date: 25 Aug 44							
I/O FNMA SMBS TR 000390 CL C3 6.00% 07-25-2038 SEDOL: BYT4BK7							
5,447.09	20.2583400	27.24	1,103.49	973.68	129.81	0.00	129.81
Issue Date: 1 Jul 08 Rate: 6% Yield to Maturity: 11.627% Maturity Date: 25 Jul 38							
I/O FNMA STRIPPED MTG BACKED SECS SMBS TR 407 CL 41 01-25-2038 SEDOL: BYT4BQ3							
4,058.06	20.3649000	20.29	826.42	729.19	97.23	0.00	97.23
Issue Date: 1 Apr 11 Rate: 6% Yield to Maturity: 13.782% Maturity Date: 25 Jan 38							
I/O FNMA 407 CL 22 5% 01-25-2039 SEDOL: BYT4BL8							
6,297.91	19.9963200	26.24	1,259.35	1,195.42	63.93	0.00	63.93
Issue Date: 1 Apr 11 Rate: 5% Yield to Maturity: 10.574% Maturity Date: 25 Jan 39							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
I/O GNMA REMIC SER 2015-036 CL MI 5.50% 03-20-2045 CUSIP: 38379JA50							
78,358.01	18.2115650	359.14	14,270.22	16,161.34	- 1,891.12	0.00	- 1,891.12
Issue Date: 1 Mar 15 Rate: 5.5% Yield to Maturity: 13.561% Maturity Date: 20 Mar 45							
I/O GNMA SER 2020-160 CL YI 2.5% 10-20-2050 REG CUSIP: 38382KQ97							
83,632.34	13.5644780	174.23	11,344.29	11,760.79	- 416.50	0.00	- 416.50
Issue Date: 1 Oct 20 Rate: 2.5% Yield to Maturity: 8.438% Maturity Date: 20 Oct 50							
I/O GNMA 2012-H27 CL AI FLTG 10-20-2062 CUSIP: 38375BZC9							
57,005.00	3.0511010	80.62	1,739.28	4,008.13	- 2,268.85	0.00	- 2,268.85
Issue Date: 1 Nov 12 Rate: 1.67837% Yield to Maturity: 14.69% Maturity Date: 20 Oct 62							
I/O GNMA 2015-167 REMIC PASS THRU CTF CLOI 04-16-2045 CUSIP: 38379FFB0							
23,449.51	17.7352960	39.08	4,158.84	5,430.01	- 1,271.17	0.00	- 1,271.17
Issue Date: 1 Nov 15 Rate: 4% Yield to Maturity: 8.301% Maturity Date: 16 Apr 45							
PVTPL CMO CONNECTICUT AVE SECS TR 2019-R07 NT CL 1M-2 VAR RT 10-25-2039 SEDOL: BJTM1C8							
15,434.27	99.7506200	11.13	15,395.78	15,496.97	- 101.19	0.00	- 101.19
Issue Date: 6 Nov 19 Rate: 6.48871% Yield to Maturity: 6.844% Maturity Date: 25 Oct 39							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
PVTPL FNMA SER 22-R07 CL 1M1 FLTG RT DUE 06-25-2042 BEO CUSIP: 20754MBZ9							
114,907.79	100.8829780	82.95	115,922.40	114,907.79	1,014.61	0.00	1,014.61
Issue Date: 1 Jul 22 Rate: 6.87768% Yield to Maturity: 2.681% Maturity Date: 25 Jun 42							
PVTPL FREDDIE MAC -STACR SR 20-DNA1 CL M2 FLTG 01-25-2050 SEDOL: BKTLC74							
58,135.83	99.6905180	39.33	57,955.91	57,777.02	178.89	0.00	178.89
Issue Date: 28 Jan 20 Rate: 6.08871% Yield to Maturity: 6.324% Maturity Date: 25 Jan 50							
PVTPL FREDDIE MAC MULTICLASS SR 22-DNA3 CL M1A FLTG RT 04-25-2042 REG SEDOL: BP69XG2							
117,016.78	99.5000200	77.07	116,431.72	117,126.50	- 694.78	0.00	- 694.78
Issue Date: 18 Apr 22 Rate: 5.92768% Yield to Maturity: 2.611% Maturity Date: 25 Apr 42							
Total USD		31,798.69	16,770,781.27	17,547,853.00	- 777,071.73	0.00	- 777,071.73
Total United States		31,798.69	16,770,781.27	17,547,853.00	- 777,071.73	0.00	- 777,071.73
Total Government Mortgage Backed Securities							
19,731,951.90		**31,798.69**	**16,770,781.27**	**17,547,853.00**	**- 777,071.73**	**0.00**	**- 777,071.73**

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Gov't-issued commercial mortgage-backed							
United States - USD							
FEDERAL HOME LN MTG CORP SER 0K1519 CL X1 .69293% 12-25-2035 CUSIP: 3137F8TU7							
2,073,335.56	4.9686800	1,034.51	103,017.41	144,094.77	- 41,077.36	0.00	- 41,077.36
Issue Date: 1 Jan 21 Rate: 0.59847% Yield to Maturity: 6.295% Maturity Date: 25 Dec 35							
FEDERAL HOME LN MTG CORP SER 005010 CL JI 2.5% 09-25-2050 CUSIP: 3137FVQG0							
82,337.56	15.3532000	171.54	12,641.45	10,446.56	2,194.89	0.00	2,194.89
Issue Date: 1 Aug 20 Rate: 2.5% Yield to Maturity: 7.469% Maturity Date: 25 Sep 50							
GNMA FLTG RT .64024% DUE 02-16-2061 CUSIP: 38381ETV0							
98,327.89	5.5311980	52.47	5,438.71	6,460.45	- 1,021.74	0.00	- 1,021.74
Issue Date: 1 Jan 22 Rate: 0.64024% Yield to Maturity: 6.112% Maturity Date: 16 Feb 61							
GNMA SRS 20-178 CL IO 1.425% DUE 10-16-2060 CUSIP: 38380RFZ8							
1,233,108.10	8.7632700	1,461.59	108,060.59	125,815.58	- 17,754.99	0.00	- 17,754.99
Issue Date: 1 Nov 20 Rate: 1.42503% Yield to Maturity: 10.366% Maturity Date: 16 Oct 60							
GNMA 1.85% DUE 02-16-2061 CUSIP: 38381ETU2							
100,000.00	58.7833400	154.17	58,783.34	70,558.59	- 11,775.25	0.00	- 11,775.25
Issue Date: 1 Jan 22 Rate: 1.85% Yield to Maturity: 4.365% Maturity Date: 16 Feb 61							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Gov't-issued commercial mortgage-backed							
GNMA 2% DUE 02-16-2064 CUSIP: 38381HCN9							
202,345.03	64.4998790	337.24	130,512.30	146,815.14	- 16,302.84	0.00	- 16,302.84
Issue Date: 1 May 22 Rate: 2% Yield to Maturity: 3.684% Maturity Date: 16 Feb 64							
I/O FHLMC MULTICLASS SER 00K091 CL X1 03-25-2029 CUSIP: 3137FLNB6							
1,031,096.54	2.9085500	481.20	29,989.96	49,625.66	- 19,635.70	0.00	- 19,635.70
Issue Date: 1 Apr 19 Rate: 0.56007% Yield to Maturity: 7.246% Maturity Date: 25 Mar 29							
I/O FHLMC MULTICLASS TRANCHE 00048 08-25-2027 CUSIP: 3137FBBZ8							
497,750.13	1.6713610	36.25	8,319.20	18,288.86	- 9,969.66	0.00	- 9,969.66
Issue Date: 1 Oct 17 Rate: 0.42419% Yield to Maturity: 8.133% Maturity Date: 25 Aug 27							
I/O FHLMC MULTICLASS TRANCHE 08-25-2023 CUSIP: 3137BSPY3							
573,461.48	0.3508400	436.97	2,011.93	26,567.39	- 24,555.46	0.00	- 24,555.46
Rate: 0.91126% Yield to Maturity: 44.309% Maturity Date: 25 Aug 23							
I/O FHLMC MULTICLASS 1.33103% 07/25/203507-25-2035 CUSIP: 3137FWHG8							
234,869.64	10.5158200	259.06	24,698.47	34,074.65	- 9,376.18	0.00	- 9,376.18
Issue Date: 1 Sep 20 Rate: 1.32357% Yield to Maturity: 7.215% Maturity Date: 25 Jul 35							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Gov't-issued commercial mortgage-backed							
I/O FNMA TRANCHE SERIES 2014-M8 CLS X2 FLT RT 06-25-2024 SEDOL: BYT48Z1							
1,404,007.71	0.2522700	634.59	3,541.89	46,123.86	- 42,581.97	0.00	- 42,581.97
Issue Date: 1 Jul 14 Rate: 0.28846% Yield to Maturity: 78.582% Maturity Date: 25 Jun 24							
I/O GNMA VAR RT .89457% DUE 08-16-2054 CUSIP: 38378XW72							
161,965.07	1.0813070	102.08	1,751.34	11,660.20	- 9,908.86	0.00	- 9,908.86
Issue Date: 1 Dec 14 Rate: 0.37419% Yield to Maturity: 23.953% Maturity Date: 16 Aug 54							
Total USD		5,161.67	488,766.59	690,531.71	- 201,765.12	0.00	- 201,765.12
Total United States		5,161.67	488,766.59	690,531.71	- 201,765.12	0.00	- 201,765.12
Total Gov't-issued Commercial Mortgage-Backed							
7,692,604.71		**5,161.67**	**488,766.59**	**690,531.71**	**- 201,765.12**	**0.00**	**- 201,765.12**
Commercial mortgage-backed							
United States - USD							
BBCCRE TR 2015-GTP FLTG RT 4.71469% DUE 08-10-2033 SEDOL: BD60LR8							
210,000.00	85.8405290	665.38	180,265.11	196,395.78	- 16,130.67	0.00	- 16,130.67
Issue Date: 6 Aug 15 Rate: 4.5626% Yield to Maturity: 10.86% Maturity Date: 10 Aug 33							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Commercial mortgage-backed							
BX COML MTG TR FLTG RT 6.84318% DUE 10-15-2038 CUSIP: 05609KAG4							
92,671.51	94.1690060	235.37	87,267.84	92,208.12	- 4,940.28	0.00	- 4,940.28
Issue Date: 26 Oct 21 Rate: 5.7147% Yield to Maturity: 13.167% Maturity Date: 15 Oct 38							
CMO COMM 2012-LC4 MTG TR CTF CL AM VAR RT DUE 12-10-2044 REG SEDOL: B7L8MB6							
100,000.00	89.1522600	329.39	89,152.26	113,164.06	- 24,011.80	0.00	- 24,011.80
Issue Date: 1 Mar 12 Rate: 5.29777% Yield to Maturity: 189.88% Maturity Date: 10 Dec 44							
CMO COMM 2013-CCRE12 MTG TR MTG PASS THRU CTF CL B 4.762% DUE 10-10-2046 REG SEDOL: BD6CTY7							
10,000.00	90.4755000	39.68	9,047.55	10,299.56	- 1,252.01	0.00	- 1,252.01
Issue Date: 1 Nov 13 Rate: 4.762% Yield to Maturity: 16.556% Maturity Date: 10 Oct 46							
CMO COMM 2014-CCRE20 MTG SER 2014-CR20 CL A-M 3.938 DUE 11-10-2047 REG SEDOL: BRYG949							
110,000.00	94.4018910	360.98	103,842.08	113,296.90	- 9,454.82	0.00	- 9,454.82
Issue Date: 1 Oct 14 Rate: 3.93799996376% Yield to Maturity: 7.389% Maturity Date: 10 Nov 47							
CMO GS MTG SECS TR 2013-GCJ16 COML MTG PASSTHRU CTF CL B 5.161 DUE 11-01-2046 SEDOL: BKM4NF5							
30,000.00	97.3841670	129.02	29,215.25	30,898.00	- 1,682.75	0.00	- 1,682.75
Issue Date: 1 Nov 13 Rate: 5.161% Yield to Maturity: 8.228% Maturity Date: 10 Nov 46							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Commercial mortgage-backed							
CMO J P MORGAN CHASE COML MTG SECS TR 2012-C CTF CL D VAR RT 05-15-2045 REG CUSIP: 46634SAJ4							
94,391.95	92.4808740	390.44	87,294.50	102,031.80	- 14,737.30	0.00	- 14,737.30
Issue Date: 1 Apr 12 Rate: 4.96368% Yield to Maturity: 8.659% Maturity Date: 15 May 45							
CMO JPMBB COML MTG SECS TR 2013-C17 COMLMTG PASSTHRU CTF CL B DUE 01-15-2047 REGCUSIP: 46640UAJ1							
20,000.00	97.0093500	81.39	19,401.87	20,363.96	- 962.09	0.00	- 962.09
Issue Date: 1 Dec 13 Rate: 4.88343% Yield to Maturity: 7.985% Maturity Date: 15 Jan 47							
CMO WELLS FARGO COMMERCIAL MTG TST SR 2013-LC12 CL B VAR RT 07-15-2046 CUSIP: 94988QAQ4							
20,000.00	94.8154000	71.60	18,963.08	20,768.75	- 1,805.67	0.00	- 1,805.67
Issue Date: 1 Jul 13 Rate: 4.2908% Yield to Maturity: 14.089% Maturity Date: 15 Jul 46							
COMM 2013-CCRE12 MTG TR MTG PASS THRU CTF CL C VAR RATE DUE 10-10-2046 SEDOL: BD6CTZ8							
10,000.00	67.0590000	41.97	6,705.90	10,136.86	- 3,430.96	0.00	- 3,430.96
Issue Date: 1 Nov 13 Rate: 5.05201% Yield to Maturity: 53.529% Maturity Date: 10 Oct 46							
COMM 2013-CCRE12 4.3% DUE 10-10-2046 SEDOL: BD6CTX6							
10,000.00	91.0571000	35.83	9,105.71	10,299.31	- 1,193.60	0.00	- 1,193.60
Issue Date: 1 Nov 13 Rate: 4.3% Yield to Maturity: 16.066% Maturity Date: 10 Oct 46							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Commercial mortgage-backed							
CVS HEALTH CORP 6.943% DUE 01-10-2030 SEDOL: B3TDF49							
49,540.26	101.9507570	200.64	50,506.67	49,540.25	966.42	0.00	966.42
Issue Date: 10 Jun 09 Rate: 6.943% Yield to Maturity: 6.295% Maturity Date: 10 Jan 30							
HIT TR 2022-HI32 FLTG RT 7.7234% DUE 07-15-2024 CUSIP: 40442AAA7							
130,000.00	98.4206920	388.66	127,946.90	129,348.79	- 1,401.89	0.00	- 1,401.89
Issue Date: 6 Jul 22 Rate: 7.21829% Yield to Maturity: 7.378% Maturity Date: 15 Jul 24							
I/O CMO WFRBS COML MTG TR 2013-C12 PASSTHRU CTF CL X-A 144A 3-15-48 BEO CUSIP: 92937FAJ0							
83,939.15	0.0022280	63.65	1.87	7,269.26	- 7,267.39	0.00	- 7,267.39
Issue Date: 1 Mar 13 Rate: 0.88605% Yield to Maturity: 5.617% Maturity Date: 15 Mar 48							
I/O CMO WFRBS COML MTG TR 2013-C13 CL X-A 144A VAR RT 05-17-2045 BEO CUSIP: 92937UAS7							
572,074.03	0.0029190	551.85	16.70	49,430.79	- 49,414.09	0.00	- 49,414.09
Issue Date: 1 May 13 Rate: 1.11464% Yield to Maturity: 6.727% Maturity Date: 15 May 45							
I/O WFRBS COML MTG TR FLTG RT 1.36% DUE 08-15-2047 CUSIP: 92939FBA6							
836,659.57	1.2947200	696.50	10,832.40	69,422.68	- 58,590.28	0.00	- 58,590.28
Issue Date: 1 Aug 14 Rate: 0.99825% Yield to Maturity: 11.532% Maturity Date: 15 Aug 47							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Commercial mortgage-backed							
ILPT COML MTG TR FLTG RT 7.5772% DUE 10-15-2039 CUSIP: 449652AA4							
150,000.00	99.9687800	438.71	149,953.17	149,622.78	330.39	0.00	330.39
Issue Date: 22 Sep 22 Rate: 6.58061% Yield to Maturity: 6.151% Maturity Date: 15 Oct 39							
MORGAN STANLEY BK 3.561% DUE 05-15-2046 SEDOL: BY9D1V5							
160,000.00	93.0947000	474.80	148,951.52	164,794.74	- 15,843.22	0.00	- 15,843.22
Issue Date: 1 Apr 15 Rate: 3.561% Yield to Maturity: 6.756% Maturity Date: 15 May 46							
PVTPL CMO GS MTG SECS CORP TR 2018-SRP5 COML MTG PASSTHRU CTF CL A 08-25-2023 CUSIP: 36255TAA0							
200,210.26	83.7912000	544.39	167,758.58	200,210.26	- 32,451.68	0.00	- 32,451.68
Issue Date: 15 Jun 18 Rate: 6.118% Yield to Maturity: 12.336% Maturity Date: 15 Sep 31							
PVTPL CMO JP MORGAN CHASE SEC TRUST SER 2015-FL7 CL D DUE 05-15-2028 BEO CUSIP: 46644PAG4							
114,920.47	91.8151830	412.07	105,514.44	112,622.06	- 7,107.62	0.00	- 7,107.62
Issue Date: 30 Jun 15 Rate: 8.06786% Yield to Maturity: 17.041% Maturity Date: 15 May 28							
PVTPL CMO MSCCG TR 2015-ALDR 3.57714% DUE 06-07-2035 BEO CUSIP: 55352NAC1							
320,000.00	90.6477910	923.13	290,072.93	325,749.95	- 35,677.02	0.00	- 35,677.02
Issue Date: 1 May 15 Rate: 3.46175% Yield to Maturity: 7.71% Maturity Date: 7 Jun 35							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Commercial mortgage-backed							
PVTPL CMO NATIXIS COML MTG SECS TR SER 2019-FAME CL B 3.6553% 144A 08-15-2024 CUSIP: 63873VAE3							
230,000.00	90.6264000	373.65	208,440.72	236,899.77	- 28,459.05	0.00	- 28,459.05
Issue Date: 1 Aug 19 Rate: 3.6553% Yield to Maturity: 9.825% Maturity Date: 15 Aug 36							
PVTPL CREDIT SUISSE MORTGAGE TRUST SER 2017-PFHP CL A FLTG RT 12-15-2020 CUSIP: 12595KAA9							
200,000.00	95.9333500	468.27	191,866.70	200,000.00	- 8,133.30	0.00	- 8,133.30
Issue Date: 19 Dec 17 Rate: 5.268% Yield to Maturity: 6.382% Maturity Date: 15 Dec 30							
PVTPL LFT CRE 2021-FL1 LTD / LFT CRE CL A 1.26025% 06-15-2039 CUSIP: 50203JAA6							
170,000.00	97.4655000	414.64	165,691.35	170,000.00	- 4,308.65	0.00	- 4,308.65
Issue Date: 14 Jun 21 Rate: 5.48786% Yield to Maturity: 5.816% Maturity Date: 15 Jun 39							
PVTPL NATIXIS COML MTG SR 2019-FAME CL A 3.0469% 08-15-2024 CUSIP: 63873VAA1							
110,000.00	92.1553270	279.30	101,370.86	113,299.56	- 11,928.70	0.00	- 11,928.70
Issue Date: 1 Aug 19 Rate: 3.0469% Yield to Maturity: 8.139% Maturity Date: 15 Aug 36							
SREIT TR 2021-PALM FLTG RT 6.40648% DUE 10-15-2034 CUSIP: 85237AAE3							
110,000.00	93.6673090	258.04	103,034.04	109,514.02	- 6,479.98	0.00	- 6,479.98
Issue Date: 21 Oct 21 Rate: 5.278% Yield to Maturity: 6.811% Maturity Date: 15 Oct 34							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Commercial mortgage-backed							
WELLS FARGO COML FLTG RT 3.872% DUE 05-15-2048 CUSIP: 94989JBB1							
150,000.00	93.9953800	483.75	140,993.07	154,491.00	- 13,497.93	0.00	- 13,497.93
Issue Date: 1 May 15 Rate: 3.872% Yield to Maturity: 6.632% Maturity Date: 15 May 48							
WELLS FARGO COML 3.467% DUE 04-30-2050 CUSIP: 94989EAG2							
100,000.00	93.4819600	288.92	93,481.96	102,994.70	- 9,512.74	0.00	- 9,512.74
Issue Date: 1 Mar 15 Rate: 3.46700000763% Yield to Maturity: 6.58% Maturity Date: 15 Apr 50							
WFRBS COML MTG TR FLTG RT 4.29% DUE 11-15-2047 CUSIP: 92939KAK4							
110,000.00	80.9670910	393.25	89,063.80	109,999.12	- 20,935.32	0.00	- 20,935.32
Issue Date: 1 Nov 14 Rate: 4.29% Yield to Maturity: 16.003% Maturity Date: 15 Nov 47							
Total USD		10,035.27	2,785,758.83	3,175,072.83	- 389,314.00	0.00	- 389,314.00
Total United States		10,035.27	2,785,758.83	3,175,072.83	- 389,314.00	0.00	- 389,314.00
Total Commercial Mortgage-Backed							
4,504,407.20		**10,035.27**	**2,785,758.83**	**3,175,072.83**	**- 389,314.00**	**0.00**	**- 389,314.00**

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Asset backed securities							
Cayman Islands - USD							
HILDENE CMNTY FDG CDO LTD / HILDENE SR SECD NT CL A-RR 144A 3C7 2.6% 11-01-2035CUSIP: 43133KAC9							
140,000.00	87.5201210	606.67	122,528.17	140,000.00	- 17,471.83	0.00	- 17,471.83
Issue Date: 24 Nov 21 Rate: 2.6% Yield to Maturity: 4.972% Maturity Date: 1 Nov 35							
PVTPL CERBERUS SER 19-2A CL 2A FLTG DUE 01-15-2032 CUSIP: 15673FAA8							
250,000.00	98.3978800	3,062.05	245,994.70	250,000.00	- 4,005.30	0.00	- 4,005.30
Issue Date: 12 Dec 19 Rate: 5.87914% Yield to Maturity: 7.165% Maturity Date: 15 Jan 32							
PVTPL NEWARK BSL CLO 2 LTD SER 17-1A CL A-1-R FLTG 12-31-2049 CUSIP: 65023PAN0							
317,648.63	98.8132390	3,150.06	313,878.90	317,648.63	- 3,769.73	0.00	- 3,769.73
Issue Date: 3 Mar 21 Rate: 5.32843% Yield to Maturity: 6.2% Maturity Date: 25 Jul 30							
Total USD		6,818.78	682,401.77	707,648.63	- 25,246.86	0.00	- 25,246.86
Total Cayman Islands		6,818.78	682,401.77	707,648.63	- 25,246.86	0.00	- 25,246.86
United States - USD							
APPLEBEES FDG LLC 4.194% DUE 06-07-2049 SEDOL: BJYMZH6							
148,500.00	98.2565990	449.81	145,911.05	148,500.00	- 2,588.95	0.00	- 2,588.95
Issue Date: 5 Jun 19 Rate: 4.194% Yield to Maturity: 7.11% Maturity Date: 5 Jun 49							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Asset backed securities							
BEAR STEARNS AST FLTG RT 6.00543% DUE 08-25-2034 CUSIP: 073879CU0							
252,737.09	95.2391990	136.79	240,704.78	249,261.96	- 8,557.18	0.00	- 8,557.18
Issue Date: 30 Jul 04 Rate: 5.24371% Yield to Maturity: 7.455% Maturity Date: 25 Aug 34							
CLI FDG VIII LLC 3.12% DUE 01-18-2047 CUSIP: 12565KAF4							
100,994.67	80.4922380	113.79	81,292.87	100,970.40	- 19,677.53	0.00	- 19,677.53
Issue Date: 26 Jan 22 Rate: 3.12% Yield to Maturity: 7.738% Maturity Date: 18 Jan 47							
COUNTRYWIDE AST-BACKED CERTIFICATES SER 2007-13 RATE 02-25-2036 REG SEDOL: BD6CZW7							
82,779.18	92.9723750	47.72	76,961.77	74,708.22	2,253.55	0.00	2,253.55
Issue Date: 30 Oct 07 Rate: 5.18871% Yield to Maturity: 9.075% Maturity Date: 25 Oct 47							
FORD CR FLOORPLAN MASTER OWNER TR SER 18-4 CL A 4.06% 11-15-2030 REG SEDOL: BHWCD92							
170,000.00	94.0299710	306.76	159,850.95	169,898.09	- 10,047.14	0.00	- 10,047.14
Issue Date: 21 Dec 18 Rate: 4.06% Yield to Maturity: 4.469% Maturity Date: 15 Nov 30							
MORGAN STANLEY CAP I INC 2006-NC2 MTG FLTG A-2D 02-25-2036 REG SEDOL: B8DK6K4							
123,645.79	98.4877610	68.26	121,775.97	122,542.35	- 766.38	0.00	- 766.38
Issue Date: 30 Mar 06 Rate: 4.96871% Yield to Maturity: 7.951% Maturity Date: 25 Feb 36							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Asset backed securities							
OCEAN TRAILS CLO X / OCEAN TRAILS 1.33340001106% 10-15-2034 CUSIP: 67516CAN9							
130,000.00	96.4324620	1,435.18	125,362.20	130,000.00	- 4,637.80	0.00	- 4,637.80
Issue Date: 3 Nov 21 Rate: 5.29914% Yield to Maturity: 6.666% Maturity Date: 15 Oct 34							
PVTPL ABPCI DIRECT LENDING FD CLO X LP/ABPCI SR SECD NT CL A-1A F01-20-2032 CUSIP: 000848AA9							
260,000.00	98.4089120	3,220.14	255,863.17	260,910.00	- 5,046.83	0.00	- 5,046.83
Issue Date: 29 Dec 20 Rate: 6.19257% Yield to Maturity: 7.183% Maturity Date: 20 Jan 32							
PVTPL AVIS BUDGET RENT CAR FDG AESOP LLCSER 20-1A CL A 2.33% DUE 08-20-2026 SEDOL: BKP38P4							
140,000.00	92.6017430	99.67	129,642.44	133,213.28	- 3,570.84	0.00	- 3,570.84
Issue Date: 29 Jan 20 Rate: 2.33% Yield to Maturity: 5.593% Maturity Date: 20 Aug 26							
PVTPL BASSWOOD PK CLO LTD/BASSWOOD PK CLO LL SER 21-1A CL A FLTG RT 04-20-2034CUSIP: 070252AA9							
100,000.00	97.1396300	1,048.51	97,139.63	100,000.00	- 2,860.37	0.00	- 2,860.37
Issue Date: 29 Apr 21 Rate: 5.24257% Yield to Maturity: 6.398% Maturity Date: 20 Apr 34							
PVTPL CARLYLE GLOBAL MKT SER 14-3RA CL A1A FLTG 07-27-2031 CUSIP: 14315LAA2							
247,958.18	98.6250910	2,421.17	244,548.98	239,403.62	5,145.36	0.00	5,145.36
Issue Date: 12 Jun 18 Rate: 5.408% Yield to Maturity: 6.232% Maturity Date: 27 Jul 31							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Asset backed securities							
PVTPL CAYUGA PK CLO LTD SER 20-1A CL AR FLTG 07-17-2034 CUSIP: 149791AP0							
110,000.00	97.0540730	1,191.47	106,759.48	110,000.00	- 3,240.52	0.00	- 3,240.52
Issue Date: 3 Aug 21 Rate: 5.19914% Yield to Maturity: 6.513% Maturity Date: 17 Jul 34							
PVTPL CWABS AST-BACKED NTS TR 2006-SD4 MTG BACKED A-1 144A VAR DUE 12-25-2036 CUSIP: 232433AA0							
51,462.87	73.5051120	28.98	37,827.84	49,877.29	- 12,049.45	0.00	- 12,049.45
Issue Date: 29 Dec 06 Rate: 5.06871% Yield to Maturity: 28.491% Maturity Date: 25 Dec 36							
PVTPL MASTR AST BACKED SER 07-NCW CL A-1FLTG RT 5-25-37 SEDOL: BL6C567							
117,037.86	86.0916720	60.97	100,759.85	107,937.45	- 7,177.60	0.00	- 7,177.60
Issue Date: 14 Aug 07 Rate: 4.68871% Yield to Maturity: 10.959% Maturity Date: 25 May 37							
PVTPL NAVIENT STUDENT LN TR SER 16-3A CL A3 FLTG 06-25-2065 CUSIP: 63940HAC7							
131,704.11	98.6570500	83.98	129,935.39	134,008.93	- 4,073.54	0.00	- 4,073.54
Issue Date: 16 Jun 16 Rate: 5.73871% Yield to Maturity: 5.742% Maturity Date: 25 Jun 65							
PVTPL NAVIENT STUDENT LN TR 2017-1A CL A-3 FLTG RT 07-25-2066 CUSIP: 63940NAC4							
117,311.00	98.2383240	72.19	115,244.36	119,093.57	- 3,849.21	0.00	- 3,849.21
Issue Date: 16 Feb 17 Rate: 5.53871% Yield to Maturity: 5.616% Maturity Date: 26 Jul 66							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Asset backed securities							
PVTPL NEW RESDNTL MTG LN TR 2018-1 SER 18-1A CL A1A VAR RT DUE 12-25-2057 BEO CUSIP: 64830GAB2							
133,723.12	93.8520800	445.74	125,501.93	145,298.52	- 19,796.59	0.00	- 19,796.59
Issue Date: 1 Jan 18 Rate: 4% Yield to Maturity: 6.517% Maturity Date: 25 Dec 57							
PVTPL NEW RESIDENTIAL MTG LN TR 2017-1 SER 17-1A CL A1 VAR 02-25-2057 SEDOL: BF0BFR9							
126,536.36	94.0837720	421.79	119,050.18	123,788.16	- 4,737.98	0.00	- 4,737.98
Issue Date: 1 Feb 17 Rate: 4% Yield to Maturity: 6.178% Maturity Date: 25 Feb 57							
PVTPL POINT AU ROCHE PARK CLO, LTD SER 21-1A A FLTG 07-20-2034 CUSIP: 73052VAA3							
130,000.00	96.1490380	1,383.87	124,993.75	130,000.00	- 5,006.25	0.00	- 5,006.25
Issue Date: 30 Jun 21 Rate: 5.32257% Yield to Maturity: 6.686% Maturity Date: 20 Jul 34							
PVTPL SOFI PROFESSIONAL LN PROGRAM SER 2018-B CL A-2FX 3.34% 08-26-2047 SEDOL: BYVRTW2							
24,810.63	96.8619100	13.81	24,032.05	25,120.75	- 1,088.70	0.00	- 1,088.70
Issue Date: 16 Mar 18 Rate: 3.34% Yield to Maturity: 6.27% Maturity Date: 25 Aug 47							
PVTPL SOUND POINT CLO XX LTD (US) SER 18-2A CLS A FLTG RT 07-26-2031 CUSIP: 83611JAA3							
290,000.00	97.2845000	2,885.28	282,125.05	286,868.00	- 4,742.95	0.00	- 4,742.95
Issue Date: 28 Jun 18 Rate: 5.42686% Yield to Maturity: 6.716% Maturity Date: 26 Jul 31							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Asset backed securities							
PVTPL STRUCTURED AST SECS CORP MTG LN TR2006-ARS1 CL A1 VAR RT DUE 02-25-2036BEOCUSIP: 86358LAA8							
267,704.77	2.4764110	137.09	6,629.47	140,170.77	- 133,541.30	0.00	- 133,541.30
Issue Date: 25 Jun 06 Rate: 4.60871% Yield to Maturity: 13.79% Maturity Date: 25 Feb 36							
PVTPL VOYA CLO LTD SER 18-3A CL A1A FLTG 10-15-2031 CUSIP: 92917KAA2							
250,000.00	98.6684000	2,723.51	246,671.00	248,000.00	- 1,329.00	0.00	- 1,329.00
Issue Date: 29 Oct 18 Rate: 5.22914% Yield to Maturity: 6.208% Maturity Date: 15 Oct 31							
PVTPL WHITEBOX CLO II LTD/WHITEBOX CLO II LL SR 20-2A CL A1R VAR RT 10-24-2034 CUSIP: 96466CAL2							
260,000.00	96.4879380	2,723.00	250,868.64	260,000.00	- 9,131.36	0.00	- 9,131.36
Issue Date: 18 Nov 21 Rate: 5.54457% Yield to Maturity: 6.81% Maturity Date: 24 Oct 34							
PVTPL YORK CLO LTD SER 15-1A CL A-R FLTG 01-22-2031 CUSIP: 98625TAJ4							
250,000.00	98.7679320	2,585.21	246,919.83	248,950.00	- 2,030.17	0.00	- 2,030.17
Issue Date: 12 Dec 17 Rate: 5.47457% Yield to Maturity: 6.241% Maturity Date: 22 Jan 31							
PVTPLGOLUB CAPITAL PARTNERS CLO LTD SR 15-25A CL AR FLTG RT 05-05-2030 CUSIP: 38175NAA6							
242,911.04	98.3009990	2,153.98	238,783.98	240,603.39	- 1,819.41	0.00	- 1,819.41
Issue Date: 15 Jun 18 Rate: 5.91157% Yield to Maturity: 6.738% Maturity Date: 5 May 30							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Asset backed securities							
SLM STUDENT LN TR SLM STUDENT LOAN 03-15-2033 REG SEDOL: BYYXBV0							
53,438.46	98.4371740	131.08	52,603.31	53,204.67	- 601.36	0.00	- 601.36
Issue Date: 16 Apr 03 Rate: 5.519% Yield to Maturity: 5.518% Maturity Date: 15 Mar 33							
SMB PRIVATE ED LN TR 2021-A PVT ED LN BKD NT CL A-2A1 6.17668% 01-15-2053 CUSIP: 78448YAB7							
95,192.32	95.6762900	213.56	91,076.48	93,407.46	- 2,330.98	0.00	- 2,330.98
Issue Date: 9 Feb 21 Rate: 5.04786% Yield to Maturity: 5.759% Maturity Date: 15 Jan 53							
SMB PRIVATE ED LN TR 2021-A PVT ED LN BKD NT CL A-2B 1.59% 01-15-2053 CUSIP: 78448YAC5							
155,769.26	87.4378420	110.08	136,201.28	155,686.16	- 19,484.88	0.00	- 19,484.88
Issue Date: 9 Feb 21 Rate: 1.59% Yield to Maturity: 4.646% Maturity Date: 15 Jan 53							
SMB PRIVATE ED LN TR 2021-A PVT ED LN BKD NT CL C 144A 2.99% 01-15-2053 CUSIP: 78448YAE1							
120,000.00	83.6397920	159.47	100,367.75	119,997.53	- 19,629.78	0.00	- 19,629.78
Issue Date: 9 Feb 21 Rate: 2.99% Yield to Maturity: 6.365% Maturity Date: 15 Jan 53							
SMB PRIVATE ED LN TR 2021-C 1.39% 01-15-2053 SEDOL: BNBVM39							
110,051.79	85.4483240	67.99	94,037.41	110,030.00	- 15,992.59	0.00	- 15,992.59
Issue Date: 27 May 21 Rate: 1.39% Yield to Maturity: 5.047% Maturity Date: 15 Jan 53							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Asset backed securities							
STRUCTURED AST INVT LN TR 2004-7 MTG PASSTHRU CTF CL A8 VAR 08-25-2034 REG CUSIP: 86358EKJ4							
99,120.95	95.7751410	61.55	94,933.23	99,368.77	- 4,435.54	0.00	- 4,435.54
Issue Date: 25 Jul 04 Rate: 5.58871% Yield to Maturity: 7.877% Maturity Date: 25 Aug 34							
Total USD		27,002.40	4,404,376.07	4,730,819.34	- 326,443.27	0.00	- 326,443.27
Total United States		27,002.40	4,404,376.07	4,730,819.34	- 326,443.27	0.00	- 326,443.27
Total Asset Backed Securities							
5,601,038.08		**33,821.18**	**5,086,777.84**	**5,438,467.97**	**- 351,690.13**	**0.00**	**- 351,690.13**
Non-government backed c.m.o.s							
United States - USD							
BRAVO RESIDENTIAL FDG TR 2022-NQM3 5.108% 07-25-2062 CUSIP: 10569JAA8							
115,292.91	98.1502590	490.76	113,160.29	115,290.77	- 2,130.48	0.00	- 2,130.48
Issue Date: 1 Aug 22 Rate: 5.108% Yield to Maturity: 5.854% Maturity Date: 25 Jul 62							
CIM TR 2020-R2 FLTG RT 2.581% DUE 10-25-2059 CUSIP: 12558WAA8							
131,801.83	89.7001890	283.48	118,226.49	138,556.67	- 20,330.18	0.00	- 20,330.18
Issue Date: 1 Mar 20 Rate: 2.581% Yield to Maturity: 6.673% Maturity Date: 25 Oct 59							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Non-government backed c.m.o.s							
CMO BEAR STEARNS ALT-A TR FLTG RT SER 2004-6 CL M-1 DUE 07-25-2034 SEDOL: BZ0C624							
73,603.20	100.5497180	40.39	74,007.81	65,874.86	8,132.95	0.00	8,132.95
Issue Date: 30 Jun 04 Rate: 5.21371% Yield to Maturity: 8.782% Maturity Date: 25 Jul 34							
CMO CSMC 2018-J1 TR CL A-2 FLTGE 02-01-2048 CUSIP: 12653TAB7							
154,224.71	87.1317830	449.82	134,378.74	147,813.69	- 13,434.95	0.00	- 13,434.95
Issue Date: 1 Jun 18 Rate: 3.5% Yield to Maturity: 7.425% Maturity Date: 25 Feb 48							
CMO HARBORVIEW MTG LN TR 2006-13 MTG PASSTHRU CTF CL A DUE 11-19-2046 REG SEDOL: B1L4B48							
21,839.70	70.2615420	32.90	15,344.91	21,511.77	- 6,166.86	0.00	- 6,166.86
Issue Date: 13 Dec 06 Rate: 4.51914% Yield to Maturity: 29.288% Maturity Date: 19 Nov 46							
CMO J P MORGAN MTG TR 2004-A3 MTG PASSTHRU CTF CL S-F-3 DUE 06-25-2034 REGCUSIP: 466247DD2							
3,618.22	91.7503600	9.30	3,319.73	3,111.64	208.09	0.00	208.09
Issue Date: 1 Jun 04 Rate: 3.08445% Yield to Maturity: 9.043% Maturity Date: 25 Jun 34							
CMO MASTR ADJ RATE MTG TR 2006 2 CL 3 A 1 VAR RATE DUE 01-25-2036 REG CUSIP: 576438AD7							
5,135.54	90.4352800	12.08	4,644.34	5,001.92	- 357.58	0.00	- 357.58
Issue Date: 1 Apr 06 Rate: 3.70251% Yield to Maturity: 12.69% Maturity Date: 25 Jan 36							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Non-government backed c.m.o.s							
CMO MORGAN STANLEY MTG LN TR 2004-2AR DUE 09-25-2034 REG SEDOL: B67YKW8							
5,811.35	97.5334500	17.95	5,668.01	5,193.89	474.12	0.00	474.12
Issue Date: 1 Aug 04 Rate: 4.15608% Yield to Maturity: 7.286% Maturity Date: 25 Sep 34							
CMO STRUCTURED ASSET SECS CORP 2004-2 CL4-A1 DUE 03-25-2034 REG CUSIP: 86359BLE9							
16,716.10	92.3362510	54.15	15,435.02	14,720.63	714.39	0.00	714.39
Issue Date: 1 Feb 04 Rate: 4.17113% Yield to Maturity: 10.089% Maturity Date: 25 Mar 34							
CMO WAMU MTG PASS-THROUGH CTFS SER 2004-AR2 CL A FLT RT DUE 04-25-2044 REG SEDOL: B03SL52							
90,467.36	95.2303460	259.96	86,152.38	87,979.53	- 1,827.15	0.00	- 1,827.15
Issue Date: 1 Apr 04 Rate: 3.44826% Yield to Maturity: 5.213% Maturity Date: 25 Apr 44							
CMO WAMU MTG PASS-THROUGH CTFS 2005-AR17CL A-1A2 DUE 12-25-2045 REG SEDOL: B6QV150							
34,594.40	86.5709190	3.06	29,948.69	34,725.44	- 4,776.75	0.00	- 4,776.75
Issue Date: 21 Dec 05 Rate: 4.96871% Yield to Maturity: 10.585% Maturity Date: 25 Dec 45							
COLT 2022-3 MTG LN TR 3.90100002289% 02-25-2067 CUSIP: 12659YAA2							
137,380.75	92.6110970	446.60	127,229.82	137,379.36	- 10,149.54	0.00	- 10,149.54
Issue Date: 1 Mar 22 Rate: 3.90100002289% Yield to Maturity: 7.096% Maturity Date: 25 Feb 67							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Non-government backed c.m.o.s							
CSMC 2021-RPL3 TR FLTG RT 2% DUE 01-25-2060 CUSIP: 12661GAA7							
110,129.09	85.5136190	183.55	94,175.37	111,823.52	- 17,648.15	0.00	- 17,648.15
Issue Date: 1 Mar 21 Rate: 2% Yield to Maturity: 7.341% Maturity Date: 25 Jan 60							
CSMC 2021-RPL6 TR FLTG RT 2% DUE 10-25-2060 CUSIP: 12657GAA3							
117,495.09	87.6714930	195.83	103,009.70	120,057.09	- 17,047.39	0.00	- 17,047.39
Issue Date: 1 Jul 21 Rate: 2% Yield to Maturity: 8.169% Maturity Date: 25 Oct 60							
FLAGSTAR MTG TR 2018-2 MTG SER 2018-2 CLS A4 VAR 04-25-2048 CUSIP: 33851HAD5							
1,353.61	98.0075500	3.95	1,326.64	1,334.14	- 7.50	0.00	- 7.50
Issue Date: 1 Apr 18 Rate: 3.5% Yield to Maturity: 9.714% Maturity Date: 25 Apr 48							
NEW RESDNTL MTG LN 3.5% DUE 09-25-2059 CUSIP: 64828GAD2							
119,554.75	92.0928780	348.70	110,101.41	122,300.50	- 12,199.09	0.00	- 12,199.09
Issue Date: 1 Nov 19 Rate: 3.5% Yield to Maturity: 7.609% Maturity Date: 25 Sep 59							
OBX 2021-NQM2 TR 1.101% 05-25-2061 CUSIP: 670857AA9							
103,248.17	76.2777490	94.73	78,755.38	103,247.98	- 24,492.60	0.00	- 24,492.60
Issue Date: 1 Jun 21 Rate: 1.101% Yield to Maturity: 12.547% Maturity Date: 25 May 61							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Non-government backed c.m.o.s							
PVTPL CMO NEW RESIDENTIAL MTG LN SER 21-NQM3 CL A1 VAR 11-27-2056 SEDOL: BMDTQN2							
67,130.37	82.4562860	64.68	55,353.21	67,130.37	- 11,777.16	0.00	- 11,777.16
Issue Date: 1 Sep 21 Rate: 1.15612% Yield to Maturity: 11.162% Maturity Date: 27 Nov 56							
PVTPL CMO NEW RESIDENTIAL MTG LN TR 2016-4A CL B-1A FLTG RT 11-25-2056 CUSIP: 64829LAQ1							
194,367.81	91.9544520	145.78	178,729.85	201,049.20	- 22,319.35	0.00	- 22,319.35
Issue Date: 1 Nov 16 Rate: 4.5% Yield to Maturity: 7.152% Maturity Date: 25 Nov 56							
PVTPL CMO NEW RESIDENTIAL SER 19-NQM4 CLS A1 VAR RT 09-25-2059 CUSIP: 64828EAA3							
43,188.29	90.2021820	89.68	38,956.78	43,188.27	- 4,231.49	0.00	- 4,231.49
Issue Date: 1 Sep 19 Rate: 2.49188% Yield to Maturity: 8.509% Maturity Date: 25 Sep 59							
PVTPL EVERBANK MTG LN TR SER 2018-1 CL A-22 VAR DUE 02-25-2048 CUSIP: 29978CAX8							
37,301.53	87.3281070	108.80	32,574.72	36,835.25	- 4,260.53	0.00	- 4,260.53
Issue Date: 1 Feb 18 Rate: 3.5% Yield to Maturity: 7.321% Maturity Date: 25 Feb 48							
PVTPL J P MORGAN MTG TR SER 18-5 CL A1 VAR 10-25-2048 CUSIP: 46649KAA3							
24,042.15	87.7867000	70.12	21,105.81	23,572.58	- 2,466.77	0.00	- 2,466.77
Issue Date: 1 May 18 Rate: 3.5% Yield to Maturity: 7.406% Maturity Date: 25 Oct 48							
Total USD		3,406.27	1,441,605.10	1,607,699.07	- 166,093.97	0.00	- 166,093.97

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Non-government backed c.m.o.s							
Total United States		3,406.27	1,441,605.10	1,607,699.07	- 166,093.97	0.00	- 166,093.97
Total Non-Government Backed C.M.O.s							
1,608,296.93		**3,406.27**	**1,441,605.10**	**1,607,699.07**	**- 166,093.97**	**0.00**	**- 166,093.97**
Funds - other fixed income							
United States - USD							
MFO VANGUARD TARGET RETIREMENT INCOME TRUST I CUSIP: 92202V633							
1,178,134.59	57.5800000	0.00	67,836,989.69	64,537,762.17	3,299,227.52	0.00	3,299,227.52
Total USD		0.00	67,836,989.69	64,537,762.17	3,299,227.52	0.00	3,299,227.52
Total United States		0.00	67,836,989.69	64,537,762.17	3,299,227.52	0.00	3,299,227.52
Total Funds - Other Fixed Income							
1,178,134.59		**0.00**	**67,836,989.69**	**64,537,762.17**	**3,299,227.52**	**0.00**	**3,299,227.52**

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Fixed income derivatives - futures							
Germany - EUR							
FUT MAR 23 EURO BUXL BND CUSIP: 999599GH0							
- 1.00	135.2400000	0.00	- 144,334.90	- 168,098.60	26,745.29	- 2,981.59	23,763.70
Yield to Maturity: 0.412% Maturity Date: 8 Mar 23							
FUT MAR 23 EURX EUR-BOBL CUSIP: 999599GH0							
3.00	115.7500000	0.00	370,602.60	377,046.02	- 13,607.44	7,164.02	- 6,443.42
Yield to Maturity: 0.998% Maturity Date: 8 Mar 23							
Total EUR		0.00	226,267.70	208,947.42	13,137.85	4,182.43	17,320.28
Total Germany		0.00	226,267.70	208,947.42	13,137.85	4,182.43	17,320.28
United States - USD							
FUT MAR 23 CBT UL T-BONDS CUSIP: 999599GH0							
64.00	134.3130000	0.00	8,596,000.00	8,709,105.04	- 113,105.04	0.00	- 113,105.04
Yield to Maturity: 4.107% Maturity Date: 22 Mar 23							
FUT MAR 23 CBT 5Y T-NOTE CUSIP: 999599GH0							
22.00	107.9300000	0.00	2,374,453.13	2,399,022.69	- 24,569.56	0.00	- 24,569.56
Yield to Maturity: 3.917% Maturity Date: 31 Mar 23							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Fixed income derivatives - futures							
FUT MAR 23 U.S. T-BONDS CUSIP: 999599GH0							
2.00	125.3400000	0.00	250,687.50	251,000.00	- 312.50	0.00	- 312.50
Yield to Maturity: 3.88% Maturity Date: 22 Mar 23							
FUT MAR 23 10 YR T-NOTES CUSIP: 999599GH0							
31.00	112.2970000	0.00	3,481,203.13	3,524,824.42	- 43,621.29	0.00	- 43,621.29
Yield to Maturity: 3.868% Maturity Date: 22 Mar 23							
Total USD		0.00	14,702,343.76	14,883,952.15	- 181,608.39	0.00	- 181,608.39
Total United States		0.00	14,702,343.76	14,883,952.15	- 181,608.39	0.00	- 181,608.39
Total Fixed Income Derivatives - Futures							
121.00		**0.00**	**14,928,611.46**	**15,092,899.57**	**- 168,470.54**	**4,182.43**	**- 164,288.11**
Total Fixed Income							
5,788,771,948.26		**600,288.57**	**203,167,190.12**	**216,174,282.11**	**- 12,732,214.91**	**- 274,877.08**	**- 13,007,091.99**

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Other Assets							
Miscellaneous							
United States - USD							
&&&TYCO PARTICIPANT LOAN FUND CUSIP: 000675900							
22,976,525.89	1.0000000	0.00	22,976,525.89	22,976,525.89	0.00	0.00	0.00
ESC GCB LEHMAN BROTHERS HL D06/14/06 0.010 FA65 ESCROW CUSIP: 525ESCRB7							
60,000.00	0.0000000	0.00	0.00	36,600.00	- 36,600.00	0.00	- 36,600.00
ESC GCB LEHMAN BRTH HLD D12/21/07 6.750 JD17 ESCROW CUSIP: 524ESC7M6							
200,000.00	0.0010000	0.00	2.00	199,852.00	- 199,850.00	0.00	- 199,850.00
ESC LEHMAN BROTH HLD INC D05/17/07 5.857MN56 CUSIP: 524ESCXA3							
100,000.00	0.0000000	0.00	0.00	97,206.00	- 97,206.00	0.00	- 97,206.00
Total USD		0.00	22,976,527.89	23,310,183.89	- 333,656.00	0.00	- 333,656.00
Total United States		0.00	22,976,527.89	23,310,183.89	- 333,656.00	0.00	- 333,656.00
Total Miscellaneous							
23,336,525.89		**0.00**	**22,976,527.89**	**23,310,183.89**	**- 333,656.00**	**0.00**	**- 333,656.00**

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Other Assets							
Cash collateral held elsewhere							
Luxembourg - EUR							
CCPC RECEIVABLE FROM BARCLAYS DE ZOETE WEDD, UNITED STATES SEDOL: 9J4XTPU							
- 500.42	1.0000000	0.00	- 534.07	- 612.59	0.00	78.52	78.52
OTC CCPC RECEIVABLE FROM BARCLAYS CAPITAL SECURITIES LTD SEDOL: 9JXKE1U WESTERN							
500.00	1.0000000	0.00	533.63	556.58	0.00	- 22.95	- 22.95
Total EUR		0.00	- 0.44	- 56.01	0.00	55.57	55.57
Total Luxembourg		0.00	- 0.44	- 56.01	0.00	55.57	55.57
Mexico - MXN							
OTC CASH COLLATERAL RECEIVABLE FROM MORGAN STANLEY AND CO SEDOL: 9L2QLCU WESTERN ASSET MG							
17,184.56	100.0000000	0.00	881.84	852.48	0.00	29.36	29.36
Total MXN		0.00	881.84	852.48	0.00	29.36	29.36
Total Mexico		0.00	881.84	852.48	0.00	29.36	29.36

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Other Assets							
Cash collateral held elsewhere							
United States - USD							
CCP DUE FROM MORGAN STANLEY CO LL C SEDOL: 9B7P13U							
303,000.00	100.0000000	0.00	303,000.00	303,000.00	0.00	0.00	0.00
OTC DER CASH COLL REC FROM BARCLAYS SEDOL: 9A32GFU							
2,000.00	1.0000000	0.00	2,000.00	2,000.00	0.00	0.00	0.00
Total USD		0.00	305,000.00	305,000.00	0.00	0.00	0.00
Total United States		0.00	305,000.00	305,000.00	0.00	0.00	0.00
Total Cash Collateral Held Elsewhere							
322,184.14		**0.00**	**305,881.40**	**305,796.47**	**0.00**	**84.93**	**84.93**
Exchange cleared swaps - other assets							
Mexico - MXN							
CME_IRS MSNYUS33 18/07/2029 MXN P 28DTIIE / R 7.45% 0WS031724-0WZ031 SEDOL: 9JXLTPU 0WS031724							
15,390,000.00	0.0000000	2,679.15	0.01	0.00	0.01	0.00	0.01

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Other Assets							
Exchange cleared swaps - other assets							
CME_IRS MSNYUS33 20/07/2029 MXN P 28DTIIE / R 7.44% 0WS031849-0WZ031 SEDOL: 9JXNB4U 0WS031849 16,050,000.00	0.0000000	2,462.02	0.01	0.00	0.01	0.00	0.01
Total MXN		5,141.17	0.02	0.00	0.02	0.00	0.02
Total Mexico		5,141.17	0.02	0.00	0.02	0.00	0.02
United States - USD							
CME_OIS MSNYUS33 02/15/2047 USD P 1.52% / R 1OSOFR 0WS053223-0WZ05322 SEDOL: 9L1DL5U 0WS053223 244,000.00	0.3008880	0.00	73,416.75	848.50	72,568.25	0.00	72,568.25
CME_OIS MSNYUS33 02/15/2047 USD P 1.729% / R 1OSOFR 0WS053009-0WZ05300 SEDOL: 9KZDMRU 0WS053009 330,000.00	0.2650890	0.00	87,479.50	10,597.22	76,882.28	0.00	76,882.28
CME_OIS MSNYUS33 02/15/2048 USD P 2.6% / R 1DSOFR 0WS075341-0WZ07534 SEDOL: 9L8XWBU 0WS075341 569,000.00	0.1211600	0.00	68,939.76	39,111.89	29,827.87	0.00	29,827.87
CME_OIS MSNYUS33 02/15/2048 USD P 3.05% / R 1DSOFR 0WS075580-0WZ07558 SEDOL: 9L97C7U 0WS075580 418,000.00	0.0458980	0.00	19,185.49	12,885.44	6,300.05	0.00	6,300.05

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Other Assets							
Exchange cleared swaps - other assets							
CME_OIS MSNYUS33 03/18/2032 USD P 2% / R 1OSOFR 0WS074104-0WZ07410 SEDOL: 9L5UE3U 0WS074104							
402,000.00	0.1223380	0.00	49,179.96	3,258.50	45,921.46	0.00	45,921.46
CME_OIS MSNYUS33 04/21/2052 USD P 2.5% / R 1OSOFR 0WS074468-0WZ07446 SEDOL: 9L6FZGU 0WS074468							
280,000.00	0.1326400	0.00	37,139.28	260.92	36,878.36	0.00	36,878.36
CME_OIS MSNYUS33 04/30/2029 USD P 3.27% / R 1DSOFR 0WS074948-0WZ07494 SEDOL: 9L8PJCU 0WS074948							
1,174,000.00	0.0227140	0.00	26,665.77	7,804.01	18,861.76	0.00	18,861.76
CME_OIS MSNYUS33 05/15/2047 USD P 1.63% / R 1OSOFR 0WS069120-0WZ06912 SEDOL: 9L55FFU 0WS069120							
550,000.00	0.2863400	0.00	157,486.89	24,843.35	132,643.54	0.00	132,643.54
CME_OIS MSNYUS33 06/30/2029 USD P 3.85% / R 1DSOFR 0WS075820-0WZ07582 SEDOL: 9L9HD6U 0WS075820							
1,968,000.00	0.0000000	0.00	0.02	1,433.86	- 1,433.84	0.00	- 1,433.84
CME_OIS MSNYUS33 08/15/2047 USD P 1.65% / R 1OSOFR 0WS073262-0WZ07326 SEDOL: 9L5MBYU 0WS073262							
880,000.00	0.2843760	0.00	250,251.23	92,361.52	157,889.71	0.00	157,889.71
ICE_CDX MSNYUS33 12/20/2027 BUY CDX.NA.IG.39 0WS075507-0WZ07550 SEDOL: 9L94FAU 0WZ075509							
4,313,000.00	- 0.0079700	- 1,317.86	- 34,374.61	- 36,708.93	2,334.32	0.00	2,334.32
Total USD		- 1,317.86	735,370.04	156,696.28	578,673.76	0.00	578,673.76

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Other Assets							
Exchange cleared swaps - other assets							
Total United States		- 1,317.86	735,370.04	156,696.28	578,673.76	0.00	578,673.76
Total Exchange Cleared Swaps - Other Assets							
42,568,000.00		**3,823.31**	**735,370.06**	**156,696.28**	**578,673.78**	**0.00**	**578,673.78**
Total Other Assets							
66,226,710.03		**3,823.31**	**24,017,779.35**	**23,772,676.64**	**245,017.78**	**84.93**	**245,102.71**
Derivative Offsets							
Fixed income futures							
Germany - EUR							
FUT MAR 23 EURO BUXL BND	CUSIP: 999599GH0						
1.00	135.2400000	0.00	144,334.90	168,098.60	- 26,745.29	2,981.59	- 23,763.70
FUT MAR 23 EURX EUR-BOBL	CUSIP: 999599GH0						
- 3.00	115.7500000	0.00	- 370,602.60	- 377,046.02	13,607.44	- 7,164.02	6,443.42
Total EUR		0.00	- 226,267.70	- 208,947.42	- 13,137.85	- 4,182.43	- 17,320.28

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Derivative Offsets							
Fixed income futures							
Total Germany		0.00	- 226,267.70	- 208,947.42	- 13,137.85	- 4,182.43	- 17,320.28
United States - USD							
FUT MAR 23 CBT UL T-BONDS CUSIP: 999599GH0							
- 64.00	134.3130000	0.00	- 8,596,000.00	- 8,709,105.04	113,105.04	0.00	113,105.04
FUT MAR 23 CBT 5Y T-NOTE CUSIP: 999599GH0							
- 22.00	107.9300000	0.00	- 2,374,453.13	- 2,399,022.69	24,569.56	0.00	24,569.56
FUT MAR 23 U.S. T-BONDS CUSIP: 999599GH0							
- 2.00	125.3400000	0.00	- 250,687.50	- 251,000.00	312.50	0.00	312.50
FUT MAR 23 10 YR T-NOTES CUSIP: 999599GH0							
- 31.00	112.2970000	0.00	- 3,481,203.13	- 3,524,824.42	43,621.29	0.00	43,621.29
Total USD		0.00	- 14,702,343.76	- 14,883,952.15	181,608.39	0.00	181,608.39
Total United States		0.00	- 14,702,343.76	- 14,883,952.15	181,608.39	0.00	181,608.39

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Derivative Offsets							
Fixed income futures							
Total Fixed Income Futures							
-121.00		**0.00**	**- 14,928,611.46**	**- 15,092,899.57**	**168,470.54**	**- 4,182.43**	**164,288.11**
Total Derivative Offsets							
-121.00		**0.00**	**- 14,928,611.46**	**- 15,092,899.57**	**168,470.54**	**- 4,182.43**	**164,288.11**
Liabilities							
Expense accruals							
United States - USD							
INVESTMENT MANAGEMENT EXPENSE ACCRUAL SEDOL: 3879785							
0.00	0.0000000	- 15,185.99	0.00	0.00	0.00	0.00	0.00
Total USD		- 15,185.99	0.00	0.00	0.00	0.00	0.00
Total United States		- 15,185.99	0.00	0.00	0.00	0.00	0.00
Total Expense Accruals							
0.00		**- 15,185.99**	**0.00**	**0.00**	**0.00**	**0.00**	**0.00**

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Liabilities							
Obligation to return cash collateral hld							
United States - USD							
CCP DUE TO BARCLAYS SEDOL: 9AYQMCL							
- 4,751.17	1.0000000	0.00	- 4,751.17	- 4,751.17	0.00	0.00	0.00
Total USD		0.00	- 4,751.17	- 4,751.17	0.00	0.00	0.00
Total United States		0.00	- 4,751.17	- 4,751.17	0.00	0.00	0.00
Total Obligation to Return Cash Collateral Hld							
-4,751.17		**0.00**	**- 4,751.17**	**- 4,751.17**	**0.00**	**0.00**	**0.00**
Exchange cleared swap liabilities							
Mexico - MXN							
CME_IRS MSNYUS33 18/07/2029 MXN P 28DTIIE / R 7.45% 0WS031724-0WZ031 SEDOL: 9JXLTPL 0WZ031726							
- 15,390,000.00	0.0640860	- 3,723.29	- 50,611.50	0.00	- 50,611.50	0.00	- 50,611.50
CME_IRS MSNYUS33 20/07/2029 MXN P 28DTIIE / R 7.44% 0WS031849-0WZ031 SEDOL: 9JXNB4L 0WZ031841							
- 16,050,000.00	0.0646090	- 3,432.83	- 53,213.05	0.00	- 53,213.05	0.00	- 53,213.05
Total MXN		- 7,156.12	- 103,824.55	0.00	- 103,824.55	0.00	- 103,824.55

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Liabilities							
Exchange cleared swap liabilities							
Total Mexico		- 7,156.12	- 103,824.55	0.00	- 103,824.55	0.00	- 103,824.55
United States - USD							
CME_OIS MSNYUS33 02/15/2047 USD P 1.52% / R 1OSOFR 0WS053223-0WZ05322 SEDOL: 9L1DL5L 0WZ053225							
- 244,000.00	0.0000000	0.00	0.00	- 5,022.07	5,022.07	0.00	5,022.07
CME_OIS MSNYUS33 02/15/2047 USD P 1.729% / R 1OSOFR 0WS053009-0WZ05300 SEDOL: 9KZDMRL 0WZ053001							
- 330,000.00	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00
CME_OIS MSNYUS33 02/15/2048 USD P 2.6% / R 1DSOFR 0WS075341-0WZ07534 SEDOL: 9L8XWBL 0WZ075343							
- 569,000.00	0.0000000	0.00	- 0.01	0.00	- 0.01	0.00	- 0.01
CME_OIS MSNYUS33 02/15/2048 USD P 3.05% / R 1DSOFR 0WS075580-0WZ07558 SEDOL: 9L97C7L 0WZ075582							
- 418,000.00	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00
CME_OIS MSNYUS33 03/18/2032 USD P 2% / R 1OSOFR 0WS074104-0WZ07410 SEDOL: 9L5UE3L 0WZ074106							
- 402,000.00	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00
CME_OIS MSNYUS33 04/21/2052 USD P 2.5% / R 1OSOFR 0WS074468-0WZ07446 SEDOL: 9L6FZGL 0WZ074460							
- 280,000.00	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Liabilities							
Exchange cleared swap liabilities							
CME_OIS MSNYUS33 04/30/2029 USD P 3.27% / R 1DSOFR 0WS074948-0WZ07494 SEDOL: 9L8PJCL 0WZ074940							
- 1,174,000.00	0.0000000	0.00	- 0.01	- 6,430.11	6,430.10	0.00	6,430.10
CME_OIS MSNYUS33 05/15/2047 USD P 1.63% / R 1OSOFR 0WS069120-0WZ06912 SEDOL: 9L55FFL 0WZ069122							
- 550,000.00	0.0000000	0.00	- 0.01	0.00	- 0.01	0.00	- 0.01
CME_OIS MSNYUS33 06/30/2029 USD P 3.85% / R 1DSOFR 0WS075820-0WZ07582 SEDOL: 9L9HD6L 0WZ075822							
- 1,968,000.00	0.0114970	0.00	- 22,626.69	- 221.03	- 22,405.66	0.00	- 22,405.66
CME_OIS MSNYUS33 08/15/2047 USD P 1.65% / R 1OSOFR 0WS073262-0WZ07326 SEDOL: 9L5MBYL 0WZ073264							
- 880,000.00	0.0000000	0.00	- 0.01	0.00	- 0.01	0.00	- 0.01
ICE_CDX MSNYUS33 12/20/2027 SELL CDX.NA.HY.39 0WS075747-0WZ07574 SEDOL: 9L98K4L 0WS075747							
- 149,000.00	- 0.0058240	227.64	867.78	3,129.00	- 2,261.22	0.00	- 2,261.22
Total USD		227.64	- 21,758.95	- 8,544.21	- 13,214.74	0.00	- 13,214.74
Total United States		227.64	- 21,758.95	- 8,544.21	- 13,214.74	0.00	- 13,214.74
Total Exchange Cleared Swap Liabilities							
-38,404,000.00		**- 6,928.48**	**- 125,583.50**	**- 8,544.21**	**- 117,039.29**	**0.00**	**- 117,039.29**

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Liabilities							
Exchange cleared swap liabilities							
Total Liabilities							
-38,408,751.17		**- 22,114.47**	**- 130,334.67**	**- 13,295.38**	**- 117,039.29**	**0.00**	**- 117,039.29**
All Other							
Recoverable taxes							
AUD - Australian dollar	1.4746000	1,563.45	0.00	0.00	0.00	0.00	0.00
CHF - Swiss franc	0.9252000	47,883.01	0.00	0.00	0.00	0.00	0.00
DKK - Danish krone	6.9678500	35,368.88	0.00	0.00	0.00	0.00	0.00
EUR - Euro	0.9369875	166,696.07	0.00	0.00	0.00	0.00	0.00
SEK - Swedish krona	10.4195000	102.16	0.00	0.00	0.00	0.00	0.00

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
All Other							
Recoverable taxes							
USD - United States dollar	1.0000000	34,344.23	0.00	0.00	0.00	0.00	0.00
Total recoverable taxes - all currencies		285,957.80	0.00	0.00	0.00	0.00	0.00
Total recoverable taxes - all countries		285,957.80	0.00	0.00	0.00	0.00	0.00
Total Recoverable taxes							
0.00		**285,957.80**	**0.00**	**0.00**	**0.00**	**0.00**	**0.00**
Total All Other							
0.00		**285,957.80**	**0.00**	**0.00**	**0.00**	**0.00**	**0.00**
Cash and Cash Equivalents							
Short term bills and notes							
United States - USD							
FHLB DISC NT 02-28-2023 CUSIP: 313384CL1							
360,000.00	99.3146750	0.00	357,532.83	356,007.20	1,525.63	0.00	1,525.63

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Cash and Cash Equivalents							
Short term bills and notes							
UNITED STATES TREAS BILLS TBILL 04-11-2023 SEDOL: BPLL2D3							
980,000.00	98.8144720	0.00	968,381.83	965,746.45	2,635.38	0.00	2,635.38
UNITED STATES TREAS BILLS 0.00% DUE 03-28-2023 SEDOL: BP7LTF8							
570,000.00	99.0182510	0.00	564,404.03	561,709.67	2,694.36	0.00	2,694.36
UNITED STATES TREAS BILLS 04-18-2023 SEDOL: BQQ7211							
700,000.00	98.7045610	0.00	690,931.93	689,726.33	1,205.60	0.00	1,205.60
Total USD		0.00	2,581,250.62	2,573,189.65	8,060.97	0.00	8,060.97
Total United States		0.00	2,581,250.62	2,573,189.65	8,060.97	0.00	8,060.97
Total Short Term Bills and Notes							
2,610,000.00		**0.00**	**2,581,250.62**	**2,573,189.65**	**8,060.97**	**0.00**	**8,060.97**
Cash							
ARS - Argentine peso	177.1145000	0.00	36,405.92	93,260.23	0.00	- 56,854.31	- 56,854.31

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Cash and Cash Equivalents							
Cash							
AUD - Australian dollar	1.4746000	0.00	53,459.01	52,921.56	0.00	537.45	537.45
BRL - Brazilian real	5.2797500	0.00	1,454.96	1,424.74	0.00	30.22	30.22
CAD - Canadian dollar	1.3549500	0.00	1,333.71	1,327.44	0.00	6.27	6.27
CHF - Swiss franc	0.9252000	0.00	34,620.90	34,559.22	0.00	61.68	61.68
DKK - Danish krone	6.9678500	0.00	0.13	0.13	0.00	0.00	0.00
EUR - Euro	0.9369875	0.00	39,345.08	38,596.55	0.00	748.53	748.53
GBP - British pound sterling	0.8313242	0.00	22,176.27	22,310.35	0.00	- 134.08	- 134.08

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Cash and Cash Equivalents							
Cash							
HKD - Hong Kong dollar	7.8049500	0.00	71.48	71.60	0.00	- 0.12	- 0.12
HUF - Hungarian forint	375.2167000	0.00	0.00	0.00	0.00	0.00	0.00
IDR - Indonesian rupiah	15,567.5000000	0.00	88,750.31	89,905.08	0.00	- 1,154.77	- 1,154.77
JPY - Japanese yen	131.9450000	0.00	10,571.16	10,565.39	0.00	5.77	5.77
KRW - South Korean won	1,264.5000000	0.00	56,479.22	58,157.96	0.00	- 1,678.74	- 1,678.74
MXN - Mexican peso	19.4872500	0.00	104,795.80	103,503.46	0.00	1,292.34	1,292.34
PHP - Philippine peso	55.7275000	0.00	0.00	0.00	0.00	0.00	0.00

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Cash and Cash Equivalents							
Cash							
RUB - Russian ruble	73.0000000	0.00	211,247.79	238,932.15	0.00	- 27,684.36	- 27,684.36
SEK - Swedish krona	10.4195000	0.00	0.20	0.20	0.00	0.00	0.00
SGD - Singapore dollar	1.3412000	0.00	44,130.03	43,729.43	0.00	400.60	400.60
TWD - New Taiwan dollar	30.7355000	0.00	0.01	0.01	0.00	0.00	0.00
ZAR - South African rand	17.0150000	0.00	0.01	0.01	0.00	0.00	0.00
Total cash - all currencies		0.00	704,841.99	789,265.51	0.00	- 84,423.52	- 84,423.52
Total cash - all countries		0.00	704,841.99	789,265.51	0.00	- 84,423.52	- 84,423.52
USD - United States dollar	1.0000000	0.00	- 17,159.62	- 17,159.62	0.00	0.00	0.00

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Cash and Cash Equivalents							
Cash							
Total cash - all currencies		0.00	- 17,159.62	- 17,159.62	0.00	0.00	0.00
Total cash - all countries		0.00	- 17,159.62	- 17,159.62	0.00	0.00	0.00
Total Cash							
687,682.37		**0.00**	**687,682.37**	**772,105.89**	**0.00**	**- 84,423.52**	**- 84,423.52**
Invested cash							
USD - United States dollar	1.0000000	0.00	336,249.40	336,249.40	0.00	0.00	0.00
Total invested cash - all currencies		0.00	336,249.40	336,249.40	0.00	0.00	0.00
Total invested cash - all countries		0.00	336,249.40	336,249.40	0.00	0.00	0.00
Total Invested cash							
336,249.40		**0.00**	**336,249.40**	**336,249.40**	**0.00**	**0.00**	**0.00**

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Cash and Cash Equivalents							
Funds - short term investment							
United States - USD							
COLTV SHORT TERM INVT FD CUSIP: 66586U452							
0.00	1.0000000	25.09	0.00	0.00	0.00	0.00	0.00
MFO VANGUARD FEDERAL MONEY MARKET FUND CUSIP: 922906300							
207,559,073.33	1.0000000	682,751.56	207,559,073.33	207,559,079.85	- 6.52	0.00	- 6.52
NT COLLECTIVE SHORT TERM INVT FD CUSIP: 66586U452 V1034911301							
1,870,838.24	1.0000000	16,626.18	1,870,838.24	1,870,838.24	0.00	0.00	0.00
Total USD		699,402.83	209,429,911.57	209,429,918.09	- 6.52	0.00	- 6.52
Total United States		699,402.83	209,429,911.57	209,429,918.09	- 6.52	0.00	- 6.52
Total Funds - Short Term Investment							
209,429,911.57		**699,402.83**	**209,429,911.57**	**209,429,918.09**	**- 6.52**	**0.00**	**- 6.52**
Cash collateral due to/from ccp broker							
MXN - Mexican peso	19.4872500	0.00	100,917.44	99,614.64	0.00	1,302.80	1,302.80

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Cash and Cash Equivalents							
Cash collateral due to/from ccp broker							
USD - United States dollar	1.0000000	0.00	- 695,090.45	- 695,090.45	0.00	0.00	0.00
Total cash collateral due to/from ccp broker - all currencies		0.00	- 594,173.01	- 595,475.81	0.00	1,302.80	1,302.80
Total cash collateral due to/from ccp broker - all countries		0.00	- 594,173.01	- 595,475.81	0.00	1,302.80	1,302.80
Total Cash Collateral Due to/from CCP Broker							
-594,173.01		**0.00**	**- 594,173.01**	**- 595,475.81**	**0.00**	**1,302.80**	**1,302.80**
Total Cash and Cash Equivalents							
212,469,670.33		**699,402.83**	**212,440,920.95**	**212,515,987.22**	**8,054.45**	**- 83,120.72**	**- 75,066.27**
Adjustments To Cash							
Pending foreign exchange purchases							
AUD - Australian dollar	1.4746000	0.00	6,604,819.93	6,923,693.59	0.00	- 318,873.66	- 318,873.66

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Adjustments To Cash							
Pending foreign exchange purchases							
CAD - Canadian dollar	1.3549500	0.00	17,210,348.71	18,454,178.43	0.00	- 1,243,829.72	- 1,243,829.72
CHF - Swiss franc	0.9252000	0.00	22,582,991.89	22,726,042.48	0.00	- 143,050.59	- 143,050.59
DKK - Danish krone	6.9678500	0.00	3,910,489.78	4,175,195.65	0.00	- 264,705.87	- 264,705.87
EUR - Euro	0.9369875	0.00	22,763,918.99	24,596,185.91	0.00	- 1,832,266.92	- 1,832,266.92
GBP - British pound sterling	0.8313242	0.00	5,829,910.28	6,490,871.84	0.00	- 660,961.56	- 660,961.56
HKD - Hong Kong dollar	7.8049500	0.00	16,418.48	16,478.23	0.00	- 59.75	- 59.75
ILS - New Israeli shekel	3.5285000	0.00	435,652.16	486,429.28	0.00	- 50,777.12	- 50,777.12

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Adjustments To Cash							
Pending foreign exchange purchases							
INR - Indian rupee	82.7300000	0.00	57,935.31	58,175.01	0.00	- 239.70	- 239.70
JPY - Japanese yen	131.9450000	0.00	64,419,276.82	74,545,612.52	0.00	- 10,126,335.70	- 10,126,335.70
MXN - Mexican peso	19.4872500	0.00	593,505.51	585,363.20	0.00	8,142.31	8,142.31
NOK - Norwegian krone	9.8510000	0.00	5,154,773.91	5,700,700.78	0.00	- 545,926.87	- 545,926.87
NZD - New Zealand dollar	1.5811526	0.00	5,088,370.96	5,421,940.02	0.00	- 333,569.06	- 333,569.06
SEK - Swedish krona	10.4195000	0.00	943,496.54	1,072,823.44	0.00	- 129,326.90	- 129,326.90
SGD - Singapore dollar	1.3412000	0.00	706,295.50	705,761.99	0.00	533.51	533.51

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Adjustments To Cash							
Pending foreign exchange purchases							
USD - United States dollar	1.0000000	0.00	171,716,049.88	171,716,049.88	0.00	0.00	0.00
Total pending foreign exchange purchases - all currencies		0.00	328,034,254.65	343,675,502.25	0.00	- 15,641,247.60	- 15,641,247.60
Total pending foreign exchange purchases - all countries		0.00	328,034,254.65	343,675,502.25	0.00	- 15,641,247.60	- 15,641,247.60
Total Pending foreign exchange purchases							
0.00		**0.00**	**328,034,254.65**	**343,675,502.25**	**0.00**	**- 15,641,247.60**	**- 15,641,247.60**
Pending foreign exchange sales							
AUD - Australian dollar	1.4746000	0.00	- 6,604,819.93	- 6,923,693.59	0.00	318,873.66	318,873.66
CAD - Canadian dollar	1.3549500	0.00	- 17,210,348.71	- 18,454,178.43	0.00	1,243,829.72	1,243,829.72
CHF - Swiss franc	0.9252000	0.00	- 22,582,991.89	- 22,726,042.48	0.00	143,050.59	143,050.59

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Adjustments To Cash							
Pending foreign exchange sales							
DKK - Danish krone	6.9678500	0.00	- 3,910,489.78	- 4,175,195.65	0.00	264,705.87	264,705.87
EUR - Euro	0.9369875	0.00	- 22,922,956.07	- 24,737,649.23	0.00	1,814,693.16	1,814,693.16
GBP - British pound sterling	0.8313242	0.00	- 5,704,827.68	- 6,371,255.09	0.00	666,427.41	666,427.41
HKD - Hong Kong dollar	7.8049500	0.00	- 16,418.48	- 16,478.23	0.00	59.75	59.75
IDR - Indonesian rupiah	15,567.5000000	0.00	- 142,413.67	- 144,753.83	0.00	2,340.16	2,340.16
ILS - New Israeli shekel	3.5285000	0.00	- 435,652.16	- 486,429.28	0.00	50,777.12	50,777.12
JPY - Japanese yen	131.9450000	0.00	- 64,311,463.29	- 74,446,461.97	0.00	10,134,998.68	10,134,998.68

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Adjustments To Cash							
Pending foreign exchange sales							
MXN - Mexican peso	19.4872500	0.00	- 953,686.11	- 914,876.33	0.00	- 38,809.78	- 38,809.78
NOK - Norwegian krone	9.8510000	0.00	- 4,837,794.17	- 5,409,605.55	0.00	571,811.38	571,811.38
NZD - New Zealand dollar	1.5811526	0.00	- 5,088,370.96	- 5,421,940.02	0.00	333,569.06	333,569.06
SEK - Swedish krona	10.4195000	0.00	- 943,496.54	- 1,072,823.44	0.00	129,326.90	129,326.90
SGD - Singapore dollar	1.3412000	0.00	- 706,295.50	- 705,761.99	0.00	- 533.51	- 533.51
USD - United States dollar	1.0000000	0.00	- 171,668,357.14	- 171,668,357.14	0.00	0.00	0.00
Total pending foreign exchange sales - all currencies		0.00	- 328,040,382.08	- 343,675,502.25	0.00	15,635,120.17	15,635,120.17
Total pending foreign exchange sales - all countries		0.00	- 328,040,382.08	- 343,675,502.25	0.00	15,635,120.17	15,635,120.17

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Adjustments To Cash							
Pending foreign exchange sales							
Total Pending foreign exchange sales							
0.00		**0.00**	**- 328,040,382.08**	**- 343,675,502.25**	**0.00**	**15,635,120.17**	**15,635,120.17**
Pending trade purchases							
USD - United States dollar	1.0000000	0.00	- 10,735,461.28	- 10,735,461.28	0.00	0.00	0.00
Total pending trade purchases - all currencies		0.00	- 10,735,461.28	- 10,735,461.28	0.00	0.00	0.00
Total pending trade purchases - all countries		0.00	- 10,735,461.28	- 10,735,461.28	0.00	0.00	0.00
Total Pending trade purchases							
0.00		**0.00**	**- 10,735,461.28**	**- 10,735,461.28**	**0.00**	**0.00**	**0.00**
Pending trade sales							
USD - United States dollar	1.0000000	0.00	4,446,535.85	4,446,535.85	0.00	0.00	0.00
Total pending trade sales - all currencies		0.00	4,446,535.85	4,446,535.85	0.00	0.00	0.00

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Adjustments To Cash							
Pending trade sales							
Total pending trade sales - all countries		0.00	4,446,535.85	4,446,535.85	0.00	0.00	0.00
Total Pending trade sales							
0.00		**0.00**	**4,446,535.85**	**4,446,535.85**	**0.00**	**0.00**	**0.00**
Pending mark-to-markets receivable							
EUR - Euro	0.9369875	0.00	3,735.38	3,735.38	0.00	0.00	0.00
Total pending mark-to-markets receivable - all currencies		0.00	3,735.38	3,735.38	0.00	0.00	0.00
Total pending mark-to-markets receivable - all countries		0.00	3,735.38	3,735.38	0.00	0.00	0.00
Total Pending mark-to-markets receivable							
0.00		**0.00**	**3,735.38**	**3,735.38**	**0.00**	**0.00**	**0.00**
Pending mark-to-markets payable							
EUR - Euro	0.9369875	0.00	- 1,376.75	- 1,376.75	0.00	0.00	0.00

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Adjustments To Cash							
Pending mark-to-markets payable							
USD - United States dollar	1.0000000	0.00	- 41,968.75	- 41,968.75	0.00	0.00	0.00
Total pending mark-to-markets payable - all currencies		0.00	- 43,345.50	- 43,345.50	0.00	0.00	0.00
Total pending mark-to-markets payable - all countries		0.00	- 43,345.50	- 43,345.50	0.00	0.00	0.00
Total Pending mark-to-markets payable							
0.00		**0.00**	**- 43,345.50**	**- 43,345.50**	**0.00**	**0.00**	**0.00**
Total Adjustments To Cash							
0.00		**0.00**	**- 6,334,662.98**	**- 6,328,535.55**	**0.00**	**- 6,127.43**	**- 6,127.43**
Total			$2,426,626,755.32				
6,071,060,225.88		**1,676,357.91**		**1,839,925,987.90**	**589,921,271.38**	**- 387,822.66**	**589,533,448.72**

++ Informational Only Asset - an asset that is not held in the account but that is included in Northern Trust's reports at the client's request solely as a matter of convenience to the client. Custodial and other responsibilities for this asset rest solely with the client or another custodian. Northern Trust has no custodial or other responsibilities for this asset, and the asset is not an asset of any Northern Trust account for purposes of the applicable account agreement.