

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 2023 This Form is Open to Public Inspection
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Part I	Annual Report Identification Information
For calendar plan year 2023 or fiscal plan year beginning 01/01/2023 and ending 12/31/2023	
A	This return/report is for: ☐ a multiemployer plan ☐ a multiple-employer plan (Filers checking this box must provide participating employer information in accordance with the form instructions.) ☒ a single-employer plan ☐ a DFE (specify) _____ ☐ the first return/report ☐ the final return/report ☐ an amended return/report ☐ a short plan year return/report (less than 12 months)
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.	10/01/2024	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 ☒ Same as Plan Sponsor	3b Administrator's EIN 3c Administrator's telephone number
4 If the name and/or EIN of the plan sponsor or the plan name has changed since the last return/report filed for this plan, enter the plan sponsor's name, EIN, the plan name and the plan number from the last return/report: a Sponsor's name c Plan Name	4b EIN 4d PN
5 Total number of participants at the beginning of the plan year	5 16561
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 a(2) Total number of active participants at the end of the plan year b Retired or separated participants receiving benefits c Other retired or separated participants entitled to future benefits d Subtotal. Add lines 6a(2) , 6b , and 6c e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits f Total. Add lines 6d and 6e g(1) Number of participants with account balances as of the beginning of the plan year (only defined contribution plans complete this item) g(2) Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item) h Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested	6a(1) 9276 6a(2) 8846 6b 642 6c 6506 6d 15994 6e 142 6f 16136 6g(1) 16214 6g(2) 15824 6h 291
7 Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item)	7

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

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

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

9a Plan funding arrangement (check all that apply) (1) ☐ Insurance (2) ☐ Code section 412(e)(3) insurance contracts (3) ☒ Trust (4) ☐ General assets of the sponsor	9b Plan benefit arrangement (check all that apply) (1) ☐ Insurance (2) ☐ Code section 412(e)(3) insurance contracts (3) ☒ Trust (4) ☐ General assets of the sponsor
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10 Check all applicable boxes in 10a and 10b to indicate which schedules are attached, and, where indicated, enter the number attached. (See instructions)

a Pension Schedules

- (1) ☒ **R** (Retirement Plan Information)
- (2) ☐ **MB** (Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information) - signed by the plan actuary
- (3) ☐ **SB** (Single-Employer Defined Benefit Plan Actuarial Information) - signed by the plan actuary
- (4) ☐ **DCG** (Individual Plan Information) – Number Attached _____
- (5) ☐ **MEP** (Multiple-Employer Retirement Plan Information)

b General Schedules

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

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

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

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

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

11c Enter the Receipt Confirmation Code for the 2023 Form M-1 annual report. If the plan was not required to file the 2023 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) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Service Provider Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ File as an attachment to Form 5500.	OMB No. 1210-0110
		2023
		This Form is Open to Public Inspection.

For calendar plan year 2023 or fiscal plan year beginning 01/01/2023 and ending 12/31/2023		
A Name of plan TE CONNECTIVITY RETIREMENT SAVINGS AND INVESTMENT PLAN	B Three-digit plan number (PN) ▶	008
C Plan sponsor's name as shown on line 2a of Form 5500 TE CONNECTIVITY CORPORATION	D Employer Identification Number (EIN) 23-0332575	

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

1 Information on Persons Receiving Only Eligible Indirect Compensation

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

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation
THE NORTHERN TRUST COMPANY
36-1561860

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation
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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	927652	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☒ No ☐

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

NORTHERN TRUST COMPANY

36-1561860

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
21 64	NONE	210866	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

MORGAN LEWIS & BOCKIUS LLP

23-0891050

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
29 50	NONE	164807	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

TOWERS WATSON INV SERVICES INC

52-1868818

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 33 50 51	NONE	104227	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

CLIFTON LARSON ALLEN LLP

41-0746749

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50	NONE	26276	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

THINK PATENTED

2490 CROSSPOINTE DRIVE
MIAMISBURG, OH 45342

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
99	NONE	15016	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

Part I Service Provider Information (continued)

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

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

Part II Service Providers Who Fail or Refuse to Provide Information

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

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

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

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

SCHEDULE D (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration	DFE/Participating Plan Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ File as an attachment to Form 5500.	OMB No. 1210-0110 2023 This Form is Open to Public Inspection.
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For calendar plan year 2023 or fiscal plan year beginning 01/01/2023 and ending 12/31/2023

A Name of plan TE CONNECTIVITY RETIREMENT SAVINGS AND INVESTMENT PLAN	B Three-digit plan number (PN) ▶ 008
C Plan or DFE sponsor's name as shown on line 2a of Form 5500 TE CONNECTIVITY CORPORATION	D Employer Identification Number (EIN) 23-0332575

Part I	Information on interests in MTIAs, CCTs, PSAs, and 103-12 IEs (to be completed by plans and DFEs) (Complete as many entries as needed to report all interests in DFEs)
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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) 69781634
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) 147745029
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) 57949109
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) 314372108
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) 46800558
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) 160520238
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) 31894493

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) 79242999

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) 18565333

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) 19093854

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) 7621595

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) 712127

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) 71836717

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) 15406808

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) 29818064

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) 685680654

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) 575628

Part II Information on Participating Plans (to be completed by DFEs, other than DCGs)

(Complete as many entries as needed to report all participating plans. DCGs must report each participating plan using Schedule DCG.)

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

SCHEDULE H (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Financial Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA), and section 6058(a) of the Internal Revenue Code (the Code). ▶ File as an attachment to Form 5500.	OMB No. 1210-0110
		2023
		This Form is Open to Public Inspection

For calendar plan year 2023 or fiscal plan year beginning 01/01/2023 and ending 12/31/2023		
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)	539981	345136
(2) Participant contributions	1b(2)	0	0
(3) Other	1b(3)	334132724	6879088
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)	735639	528489
(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)	22976528	24625768
(9) Value of interest in common/collective trusts	1c(9)	1453983291	1757616948
(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)	834066217	1009138579
(14) Value of funds held in insurance company general account (unallocated contracts)	1c(14)	0	0
(15) Other	1c(15)	121204495	2717998

1d Employer-related investments:		(a) Beginning of Year	(b) End of Year
(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	2767638875	2801852006
Liabilities			
g Benefit claims payable	1g	0	0
h Operating payables	1h	0	0
i Acquisition indebtedness	1i	0	0
j Other liabilities	1j	338795781	6136324
k Total liabilities (add all amounts in lines 1g through 1j)	1k	338795781	6136324
Net Assets			
l Net assets (subtract line 1k from line 1f)	1l	2428843094	2795715682

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)	46874312	
(B) Participants	2a(1)(B)	78140786	
(C) Others (including rollovers)	2a(1)(C)	11421748	
(2) Noncash contributions	2a(2)	0	
(3) Total contributions. Add lines 2a(1)(A) , (B) , (C) , and line 2a(2)	2a(3)		136436846
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)	1133525	
(F) Other	2b(1)(F)	0	
(G) Total interest. Add lines 2b(1)(A) through (F)	2b(1)(G)		1133525
(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)	24573581	
(D) Total dividends. Add lines 2b(2)(A) , (B) , and (C)	2b(2)(D)		24573581
(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)		
(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)		

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts.....	2b(6)		-134162
(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)		503564885
c Other income	2c		
d Total income. Add all income amounts in column (b) and enter total	2d		665574675

Expenses

e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)	299794083	
(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)		299794083
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) Salaries and allowances	2i(1)	0	
(2) Contract administrator fees.....	2i(2)	0	
(3) Recordkeeping fees.....	2i(3)	1469495	
(4) IQPA audit fees.....	2i(4)	0	
(5) Investment advisory and investment management fees	2i(5)	0	
(6) Bank or trust company trustee/custodial fees	2i(6)	0	
(7) Actuarial fees	2i(7)	0	
(8) Legal fees	2i(8)	0	
(9) Valuation/appraisal fees	2i(9)	0	
(10) Other trustee fees and expenses	2i(10)	0	
(11) Other expenses	2i(11)	2400	
(12) Total administrative expenses. Add lines 2i(1) through (11)	2i(12)		1471895
j Total expenses. Add all expense amounts in column (b) and enter total	2j		301265978

Net Income and Reconciliation

k Net income (loss). Subtract line 2j from line 2d	2k		364308697
l Transfers of assets:			
(1) To this plan	2l(1)		2563891
(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) ☒ Unmodified (2) ☐ Qualified (3) ☐ Disclaimer (4) ☐ Adverse

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

(1) ☒ DOL Regulation 2520.103-8 (2) ☐ DOL Regulation 2520.103-12(d) (3) ☐ neither DOL Regulation 2520.103-8 nor DOL Regulation 2520.103-12(d).

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

(1) Name: **CLIFTONLARSONALLEN LLP**

(2) EIN: **41-0746749**

d The opinion of an independent qualified public accountant is **not attached** as part of Schedule H because:

(1) ☐ This form is filed for a CCT, PSA, DCG 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. DCGs do not complete lines 4e, 4f, 4k, 4l, and 5, and DCGs generally complete the rest of Part IV collectively for all plans in the DCG, except as otherwise provided (see instructions).

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.)		☒	
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.)		☒	
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.)		☒	
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.)		☒	
e Was this plan covered by a fidelity bond?	☒		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?		☒	
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?		☒	
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?		☒	
i Did the plan have assets held for investment? (Attach schedule(s) of assets if "Yes" is checked, and see instructions for format requirements.)	☒		
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.)		☒	
k Were all the plan assets either distributed to participants or beneficiaries, transferred to another plan, or brought under the control of the PBGC?		☒	
l Has the plan failed to provide any benefit when due under the plan?		☒	
m If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.)		☒	
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.			

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 2023 This Form is Open to Public Inspection.
For calendar plan year 2023 or fiscal plan year beginning 01/01/2023 and ending 12/31/2023		
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		
For Paperwork Reduction Act Notice, see the Instructions for Form 5500.		
Schedule R (Form 5500) 2023 v. 230707		

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)

b The plan year immediately preceding the current plan year. ☐ Check the box if the number reported is a change from what was previously reported (see instructions for required attachment)

c The second preceding plan year. ☐ Check the box if the number reported is a change from what was previously reported (see instructions for required attachment)

14a**14b****14c**

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

a The corresponding number for the plan year immediately preceding the current plan year

b The corresponding number for the second preceding plan year

15a**15b**

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

a Enter the number of employers who withdrew during the preceding plan year

b If line 16a is greater than 0, enter the aggregate amount of withdrawal liability assessed or estimated to be assessed against such withdrawn employers

16a**16b**

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

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

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

- 19** If the total number of participants is 1,000 or more, complete lines (a) and (b):

a Enter the percentage of plan assets held as:
 Public Equity: _____% Private Equity: _____% Investment-Grade Debt and Interest Rate Hedging Assets: _____%
 High-Yield Debt: _____% Real Assets: _____% Cash or Cash Equivalents: _____% Other: _____%

b Provide the average duration of the Investment-Grade Debt and Interest Rate Hedging Assets:
☐ 0-5 years ☐ 5-10 years ☐ 10-15 years ☐ 15 years or more

- 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. _____

Part VII IRS Compliance Questions

- 21a** Does the plan satisfy the coverage and nondiscrimination tests of Code sections 410(b) and 401(a)(4) by combining this plan with any other plans under the permissive aggregation rules? ☐ Yes ☒ No

- 21b** If this is a Code section 401(k) plan, check all boxes that apply to indicate how the plan is intended to satisfy the nondiscrimination requirements for employee deferrals and employer matching contributions (as applicable) under Code sections 401(k)(3) and 401(m)(2).

☐ Design-based safe harbor method
☐ "Prior year" ADP test
☒ "Current year" ADP test
☐ N/A

- 22** If the plan sponsor is an adopter of a pre-approved plan that received a favorable IRS Opinion Letter, enter the date of the Opinion Letter ____/____/____ (MM/DD/YYYY) and the Opinion Letter serial number _____.

TE CONNECTIVITY RETIREMENT SAVINGS AND INVESTMENT PLAN

**FINANCIAL STATEMENTS AND
ERISA-REQUIRED SUPPLEMENTAL SCHEDULE**

YEARS ENDED DECEMBER 31, 2023 AND 2022



CPAs | CONSULTANTS | WEALTH ADVISORS

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TE CONNECTIVITY RETIREMENT SAVINGS AND INVESTMENT PLAN
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INDEPENDENT AUDITORS' REPORT

Investment, EBAC, and Retirement Administrative Committees
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, 2023 and 2022, 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 certifications from a qualified institution as of December 31, 2023 and 2022, 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).

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.

Investment, EBAC, and Retirement Administrative Committees
TE Connectivity Retirement Savings and Investment Plan

- 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

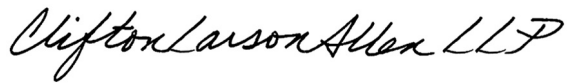
The supplemental schedule of assets held (at end of year) as of December 31, 2023 is presented for purposes of additional analysis and is not a required part of the financial statements but is supplementary information required by the Department of Labor's Rules and Regulations for Reporting and Disclosure 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.

Investment, EBAC, and Retirement Administrative Committees
TE Connectivity Retirement Savings and Investment Plan

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).

A handwritten signature in black ink that reads "CliftonLarsonAllen LLP". The signature is written in a cursive, flowing style.

CliftonLarsonAllen LLP

Baltimore, Maryland
September 27, 2024

TE CONNECTIVITY RETIREMENT SAVINGS AND INVESTMENT PLAN
STATEMENTS OF NET ASSETS AVAILABLE FOR BENEFITS
DECEMBER 31, 2023 AND 2022

	<u>2023</u>	<u>2022</u>
ASSETS		
CASH	\$ 528,489	\$ 735,639
INVESTMENTS (at Fair Value)	2,766,755,527	2,409,254,003
RECEIVABLES		
Company Contributions	345,136	539,981
Accrued Income	1,359,619	1,676,358
Pending Sales	5,519,469	332,456,366
Notes Receivable from Participants	24,625,768	22,976,528
Total Receivables	<u>31,849,992</u>	<u>357,649,233</u>
OTHER ASSETS	<u>2,717,998</u>	<u>-</u>
Total Assets	2,801,852,006	2,767,638,875
LIABILITIES		
PENDING PURCHASES	<u>6,136,324</u>	<u>338,795,781</u>
Total Liabilities	<u>6,136,324</u>	<u>338,795,781</u>
NET ASSETS AVAILABLE FOR BENEFITS	<u><u>\$ 2,795,715,682</u></u>	<u><u>\$ 2,428,843,094</u></u>

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, 2023 AND 2022

	<u>2023</u>	<u>2022</u>
ADDITIONS TO NET ASSETS ATTRIBUTED TO:		
INVESTMENT INCOME (LOSS)		
Interest and Dividends	\$ 24,573,581	\$ 16,746,031
Net Appreciation (Depreciation) in Fair Value of Investments	<u>503,564,885</u>	<u>(613,836,754)</u>
Total Investment Income (Loss)	528,138,466	(597,090,723)
INTEREST INCOME ON NOTES RECEIVABLE		
FROM PARTICIPANTS	1,133,525	830,554
CONTRIBUTIONS		
Company	46,874,312	49,466,196
Participant	78,140,786	79,249,701
Rollover	<u>11,421,748</u>	<u>11,897,979</u>
Total Contributions	136,436,846	140,613,876
Total Additions, net	665,708,837	(455,646,293)
DEDUCTIONS FROM NET ASSETS ATTRIBUTED TO:		
Benefits Paid to Participants	299,794,083	274,309,129
Administrative Expenses	1,471,895	1,903,499
Other Loss	<u>134,162</u>	<u>1,261,403</u>
Total Deductions	<u>301,400,140</u>	<u>277,474,031</u>
NET INCREASE (DECREASE) BEFORE TRANSFERS	364,308,697	(733,120,324)
Transfer of Net Assets from Erni Electronics 401(k) Plan	1,473,585	-
Transfer of Net Assets from Linx Acquisitions LLC		
401(k) Profit Sharing Plan	1,090,306	-
Transfer of Net Assets from TriNet 401(k) Plan	-	2,755,836
Transfer of Net Assets from Oasis Retirement Savings Plan	<u>-</u>	<u>1,122,366</u>
NET INCREASE (DECREASE)	366,872,588	(729,242,122)
NET ASSETS AVAILABLE FOR BENEFITS:		
Beginning of Year	<u>2,428,843,094</u>	<u>3,158,085,216</u>
End of Year	<u><u>\$ 2,795,715,682</u></u>	<u><u>\$ 2,428,843,094</u></u>

See accompanying Notes to Financial Statements.

TE CONNECTIVITY RETIREMENT SAVINGS AND INVESTMENT PLAN
NOTES TO FINANCIAL STATEMENTS
DECEMBER 31, 2023 AND 2022

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 contractor; consultant; temporary agency hire; non-resident alien with no U.S. source compensation; participant in a "Non-U.S. TE Connectivity Corporation Retirement Plan," which is any pension or retirement plan, program, or scheme established outside the U.S. that is sponsored by a non-U.S. agreement; cooperative student; members subject to a collective bargaining agreement (CBA), unless participation is specifically provided for in the CBA; employees of an affiliated company who are not designated to participate by action of the Employee Benefits Administrative Committee; or prior to January 1, 2017, the group of employees who are paid under the tax code 73/FH6 are excluded from participation in the Plan. The Plan was originally effective June 29, 2007 and most recently restated effective January 1, 2023. The Plan is subject to the provisions of the Employee Retirement Income Security Act of 1974 (ERISA).

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.

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.

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 \$1,473,585 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 \$1,090,306 were subsequently transferred to the Plan. Each Linx Plan participant was 100% vested in amounts transferred into the Plan.

TE CONNECTIVITY RETIREMENT SAVINGS AND INVESTMENT PLAN
NOTES TO FINANCIAL STATEMENTS
DECEMBER 31, 2023 AND 2022

NOTE 1 PLAN DESCRIPTION (CONTINUED)

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 (\$21,000 and \$19,500 for 2023 and 2022, 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:

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

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.

TE CONNECTIVITY RETIREMENT SAVINGS AND INVESTMENT PLAN
NOTES TO FINANCIAL STATEMENTS
DECEMBER 31, 2023 AND 2022

NOTE 1 PLAN DESCRIPTION (CONTINUED)

Transition Benefit Contributions (Continued)

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.

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.

TE CONNECTIVITY RETIREMENT SAVINGS AND INVESTMENT PLAN
NOTES TO FINANCIAL STATEMENTS
DECEMBER 31, 2023 AND 2022

NOTE 1 PLAN DESCRIPTION (CONTINUED)

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 2023 and 2022. 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 2023 and 2022, forfeitures used to reduce Company matching contributions totaled \$1,676,798 and \$918,319, respectively. During 2023 and 2022, there were no forfeitures used to reduce plan expenses. At December 31, 2023 and 2022, forfeited nonvested accounts totaled \$571,981 and \$772,795, respectively.

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 Employee Benefits 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.

TE CONNECTIVITY RETIREMENT SAVINGS AND INVESTMENT PLAN
NOTES TO FINANCIAL STATEMENTS
DECEMBER 31, 2023 AND 2022

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.

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, 2023 and 2022. 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.

Contributions

Contributions from participants and Company contributions are recorded in the year in which the employee contributions are withheld from compensation.

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.

TE CONNECTIVITY RETIREMENT SAVINGS AND INVESTMENT PLAN
NOTES TO FINANCIAL STATEMENTS
DECEMBER 31, 2023 AND 2022

NOTE 2 SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES (CONTINUED)

Subsequent Events

The Plan has evaluated subsequent events through September 27, 2024, 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, 2023 and 2022, 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, 2023 and 2022, 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 of the Plan.

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.

TE CONNECTIVITY RETIREMENT SAVINGS AND INVESTMENT PLAN
NOTES TO FINANCIAL STATEMENTS
DECEMBER 31, 2023 AND 2022

NOTE 4 FAIR VALUE MEASUREMENTS (CONTINUED)

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, 2023 and 2022.

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, 2023 and 2022, derivatives include instruments with a notional value in asset positions of \$13,383,705 and \$15,987,894 and liability positions of \$13,264,264 and \$15,378,107, respectively. The Employee Benefits 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.

TE CONNECTIVITY RETIREMENT SAVINGS AND INVESTMENT PLAN
NOTES TO FINANCIAL STATEMENTS
DECEMBER 31, 2023 AND 2022

NOTE 4 FAIR VALUE MEASUREMENTS (CONTINUED)

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

2023				
	Level 1	Level 2	Level 3	Total
Commingled Equity Funds	\$ -	\$ 2,387,601,397	\$ -	\$ 2,387,601,397
Commingled Bond Funds	-	129,029,337	-	129,029,337
Short-Term Investment Funds	-	200,255,764	-	200,255,764
Other Investments	-	49,869,029	-	49,869,029
Total Investments at Fair Value	<u>\$ -</u>	<u>\$ 2,766,755,527</u>	<u>\$ -</u>	<u>\$ 2,766,755,527</u>

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	-	210,039,699	-	210,039,699
Other Investments	-	26,573,690	-	26,573,690
Total Investments at Fair Value	<u>\$ 2,049,420</u>	<u>\$ 2,407,204,583</u>	<u>\$ -</u>	<u>\$ 2,409,254,003</u>

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, 2023 and 2022 qualify as party-in-interest transactions. These party-in-interest transactions are exempt from the prohibited transaction rules of ERISA.

TE CONNECTIVITY RETIREMENT SAVINGS AND INVESTMENT PLAN
NOTES TO FINANCIAL STATEMENTS
DECEMBER 31, 2023 AND 2022

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 2023, 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, 2023**

See Attached

Portfolio Statement

31 DEC 2023

Account number V2299
Account Name TYCO ELECTRONICS

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◆ Asset Detail - Base Currency

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

Equities

Funds - common stock

International Region - USD

MFO VANGUARD DEVELOPED MARKETS INDEX	INSTL	CUSIP: 921943882					
1,946,992.19	15.4300000	0.00	30,042,089.49	27,381,739.83	2,660,349.66	0.00	2,660,349.66

Total USD		0.00	30,042,089.49	27,381,739.83	2,660,349.66	0.00	2,660,349.66
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Total International Region		0.00	30,042,089.49	27,381,739.83	2,660,349.66	0.00	2,660,349.66
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United States - USD

MFO ARROWSTREET INTL EQUITY ACWI EX US CL C	CUSIP: 04281W846						
319,799.99	183.5324000	0.00	58,693,659.68	52,089,723.66	6,603,936.02	0.00	6,603,936.02

MFO BLACKROCK FDS ADVANTAGE SMALL CAP	CORE FD K	CUSIP: 09258N802					
2,505,119.28	16.5700000	0.00	41,509,826.47	36,909,469.52	4,600,356.95	0.00	4,600,356.95

MFO BLACKROCK MID CAPITALIZATION EQUITY INDEX NL FUNDM	CUSIP: 09257F404						
901,740.29	33.2038000	0.00	29,941,204.24	23,483,331.76	6,457,872.48	0.00	6,457,872.48

MFO FIDELITY GROWTH COMPANY COMMINGLED POOL CLASS 2	CUSIP: 31617E711						
13,256,571.53	51.6900000	0.00	685,232,182.39	173,766,605.23	511,465,577.16	0.00	511,465,577.16

Portfolio Statement

31 DEC 2023

Account number V2299
Account Name TYCO ELECTRONICS

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◆ Asset Detail - Base Currency

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

Equities

Funds - common stock

MFO VANGUARD TARGET RETIREMENT INCOME AND GROWTH TRUST I CUSIP: 92212B106							
27,997.46	20.5600000	0.00	575,627.78	533,631.62	41,996.16	0.00	41,996.16
MFO VANGUARD TARGET RETIREMENT 2020 TRUST I CUSIP: 92202V591							
2,105,600.18	70.1700000	0.00	147,749,964.63	110,104,430.44	37,645,534.19	0.00	37,645,534.19
MFO VANGUARD TARGET RETIREMENT 2025 TRUST 1 CUSIP: 92202V583							
790,640.58	73.2900000	0.00	57,946,048.11	51,433,394.18	6,512,653.93	0.00	6,512,653.93
MFO VANGUARD TARGET RETIREMENT 2030 TRUST I CUSIP: 92202V575							
4,136,957.75	76.0500000	0.00	314,615,636.89	227,435,590.08	87,180,046.81	0.00	87,180,046.81
MFO VANGUARD TARGET RETIREMENT 2035 TRUST 1 CUSIP: 92202V567							
588,299.46	80.0000000	0.00	47,063,956.80	41,105,697.55	5,958,259.25	0.00	5,958,259.25
MFO VANGUARD TARGET RETIREMENT 2040 TRUST I CUSIP: 92202V559							
1,895,817.26	84.8700000	0.00	160,898,010.86	115,058,046.51	45,839,964.35	0.00	45,839,964.35

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◆ Asset Detail - Base Currency

Description/Asset ID		Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total					
Investment Mgr ID	Shares/PAR value					Market	Translation						
Equities													
Funds - common stock													
MFO VANGUARD TARGET RETIREMENT 2045		TRUST 1	CUSIP: 92202V542										
364,391.74	87.6200000		0.00	31,928,004.26	27,507,147.83	4,420,856.43	0.00	4,420,856.43					
MFO VANGUARD TARGET RETIREMENT 2050		TRUST I	CUSIP: 92202V534										
892,082.81	88.8300000		0.00	79,243,716.01	57,668,201.12	21,575,514.89	0.00	21,575,514.89					
MFO VANGUARD TARGET RETIREMENT 2055		TRUST 1	CUSIP: 92202V484										
171,468.08	108.3300000		0.00	18,575,137.11	15,918,278.44	2,656,858.67	0.00	2,656,858.67					
MFO VANGUARD TARGET RETIREMENT 2060		TRUST 1	CUSIP: 92202V211										
335,525.80	56.9300000		0.00	19,101,483.79	15,687,472.03	3,414,011.76	0.00	3,414,011.76					
MFO VANGUARD TARGET RETIREMENT 2065		TRUST I	CUSIP: 92202V146										
217,654.27	35.0200000		0.00	7,622,252.54	6,715,653.62	906,598.92	0.00	906,598.92					
MFO VANGUARD TARGET RETIREMENT 2070		TRUST I	CUSIP: 92202M849										
33,354.94	21.3500000		0.00	712,127.97	654,679.50	57,448.47	0.00	57,448.47					
MFO VANGUARD WINDSOR II FD ADMIRAL SHS			CUSIP: 922018304										
2,138,457.45	76.0600000		0.00	162,651,073.65	137,702,681.12	24,948,392.53	0.00	24,948,392.53					

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◆ Asset Detail - Base Currency

Description/Asset 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 WELLINGTON CIT II MID CAP OPPORTUNITES S3 FUND CUSIP: 94966R428								
94966R428	3,704,716.05	19.3900000	0.00	71,834,444.21	59,698,348.77	12,136,095.44	0.00	12,136,095.44
MFOFIDELITY 500 INDEX-INST PREM CUSIP: 315911750								
	2,454,505.21	165.4900000	0.00	406,196,067.20	195,656,163.63	210,539,903.57	0.00	210,539,903.57
NT COLLECTIVE RUSSELL 2000 INDEX FUND - DC -NON LENDING TIER THREE CUSIP: 66586W391								
	46,896.72	329.8500000	0.00	15,468,883.09	14,397,553.85	1,071,329.24	0.00	1,071,329.24
Total USD								
		0.00	2,357,559,307.68	1,364,773,959.04	995,503,347.32		0.00	995,503,347.32
Total United States								
		0.00	2,357,559,307.68	1,364,773,959.04	995,503,347.32		0.00	995,503,347.32
Total Funds - Common Stock								
	38,956,749.99		0.00	2,387,601,397.17	1,392,155,698.87	998,163,696.98	0.00	998,163,696.98
Total Equities								
	38,956,749.99		0.00	2,387,601,397.17	1,392,155,698.87	998,163,696.98	0.00	998,163,696.98

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◆ Asset Detail - Base Currency

						Unrealized gain/loss	
Description/Asset ID	Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation
Shares/PAR value							Total
Fixed Income							
Government bonds							
Argentina - USD							
ARGENTINA REP AMORTIZING STEP UP 0.125% 07-09-2030 CUSIP: 040114HS2							
128,975.00		39.9756700	459.47	51,558.62	66,423.79	- 14,865.17	0.00 - 14,865.17
Issue Date: 4 Sep 20 Rate: 0.75% Yield to Maturity: 16.533% Maturity Date: 9 Jul 30							
ARGENTINA REP BD 1.0% 07-09-2029 CUSIP: 040114HX1							
15,993.00		39.6999940	75.97	6,349.22	8,716.59	- 2,367.37	0.00 - 2,367.37
Issue Date: 4 Sep 20 Rate: 1% Yield to Maturity: 19.154% Maturity Date: 9 Jul 29							
ARGENTINA REP DUE 07-09-2041 REG CUSIP: 040114HV5							
230,000.00		33.9909910	3,823.75	78,179.28	102,927.30	- 24,748.02	0.00 - 24,748.02
Issue Date: 4 Sep 20 Rate: 3.5% Yield to Maturity: 14.686% Maturity Date: 9 Jul 41							
ARGENTINA REP STEP UP DUE 07-09-2035 CUSIP: 040114HT0							
94,124.00		34.1315180	1,620.70	32,125.95	43,532.46	- 11,406.51	0.00 - 11,406.51
Issue Date: 4 Sep 20 Rate: 3.625% Yield to Maturity: 18.625% Maturity Date: 9 Jul 35							
Total USD							
			5,979.89	168,213.07	221,600.14	- 53,387.07	0.00 - 53,387.07
Total Argentina							
			5,979.89	168,213.07	221,600.14	- 53,387.07	0.00 - 53,387.07

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◆ Asset Detail - Base Currency

Description/Asset ID	Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		
Shares/PAR value						Market	Translation	Total
Fixed Income								
Government bonds								
Indonesia - IDR								
INDONESIA(REP OF) 8.25% SNR 15/05/2029 IDR SEDOL: BF4Y9X8								
3,552,000,000.00		107.8420000	2,117.60	248,785.34	268,862.54	2,173.14	- 22,250.34	- 20,077.20
Issue Date: 15 May 18 Rate: 8.25% Yield to Maturity: 6.496% Maturity Date: 15 May 29								
Total IDR			2,117.60	248,785.34	268,862.54	2,173.14	- 22,250.34	- 20,077.20
Total Indonesia			2,117.60	248,785.34	268,862.54	2,173.14	- 22,250.34	- 20,077.20
Mexico - MXN								
MEXICO(UNITED MEXICAN STATES) 10% 05/12/24 SEDOL: B05QN14								
7,730,000.00		99.5215200	2,535.91	454,280.52	652,965.57	- 139,845.77	- 58,839.28	- 198,685.05
Issue Date: 30 Dec 04 Rate: 10% Yield to Maturity: 10.521% Maturity Date: 5 Dec 24								
MEXICO(UTD MEX ST) 7.75% GTD SNR 23/11/34 MXN SEDOL: BLT1SS4								
8,910,000.00		91.4190000	2,491.88	480,996.36	419,802.04	- 7,322.57	68,516.89	61,194.32
Issue Date: 19 Dec 13 Rate: 7.75% Yield to Maturity: 8.996% Maturity Date: 23 Nov 34								
MEXICO(UTD MEX ST) 8.5% GTD SNR 31/05/2029 MXN SEDOL: B4XH544								
9,030,000.00		97.9180000	3,021.64	522,129.11	506,331.44	- 61,613.82	77,411.49	15,797.67
Issue Date: 24 Dec 08 Rate: 8.5% Yield to Maturity: 8.988% Maturity Date: 31 May 29								

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◆ Asset Detail - Base Currency

Description/Asset ID					Unrealized gain/loss			
Investment Mgr ID	Exchange rate/ Shares/PAR value	Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
Fixed Income								
Government bonds								
MEXICO(UTD MEX ST) 8% GTD SNR 07/11/47 MXN100 SEDOL: BDH3PR4								
6,820,000.00	89.4530000	2,058.39	360,252.42	385,845.64	- 76,964.68	51,371.46	- 25,593.22	
Issue Date: 23 Feb 17 Rate: 8% Yield to Maturity: 9.083% Maturity Date: 7 Nov 47								
Total MXN		10,107.82	1,817,658.41	1,964,944.69	- 285,746.84	138,460.56	- 147,286.28	
Mexico - USD								
UNITED MEXICAN STS 3.5% DUE 02-12-2034 REG CUSIP: 91087BAR1								
200,000.00	84.6022150	2,683.33	169,204.43	198,912.00	- 29,707.57	0.00	- 29,707.57	
Issue Date: 12 Jan 22 Rate: 3.5% Call Date: 12 Nov 33 Call Price: 100.00 Yield to Maturity: 5.504% Maturity Date: 12 Feb 34								
UTD MEXICAN STS TRANCHE # TR 00026 4.75 DUE 03-08-2044 CUSIP: 91086QBB3								
20,000.00	85.8528000	295.56	17,170.56	20,950.00	- 3,779.44	0.00	- 3,779.44	
Issue Date: 8 Mar 12 Rate: 4.75% Yield to Maturity: 5.963% Maturity Date: 8 Mar 44								
Total USD		2,978.89	186,374.99	219,862.00	- 33,487.01	0.00	- 33,487.01	
Total Mexico		13,086.71	2,004,033.40	2,184,806.69	- 319,233.85	138,460.56	- 180,773.29	

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◆ Asset Detail - Base Currency

						Unrealized gain/loss		
Description/Asset ID	Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
Shares/PAR value								
Fixed Income								
Government bonds								
Peru - USD								
PERU REP US\$ GLOBAL BD 5.625% DUE 11-18-2050 REG SEDOL: B84L725								
30,000.00		104.1700000	196.88	31,251.00	33,729.00	- 2,478.00	0.00	- 2,478.00
Issue Date: 18 Nov 10 Rate: 5.625% Yield to Maturity: 5.33% Maturity Date: 18 Nov 50								
PERU REP 2.78% 12-01-2060 CUSIP: 715638DQ2								
10,000.00		62.2500000	22.39	6,225.00	6,225.00	0.00	0.00	0.00
Issue Date: 1 Dec 20 Rate: 2.78% Call Date: 1 Jun 60 Call Price: 100.00 Yield to Maturity: 5.043% Maturity Date: 1 Dec 60								
Total USD								
			219.27	37,476.00	39,954.00	- 2,478.00	0.00	- 2,478.00
Total Peru								
			219.27	37,476.00	39,954.00	- 2,478.00	0.00	- 2,478.00
United States - USD								
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053 SEDOL: BQYLTM5								
10,000.00		92.9063000	44.81	9,290.63	7,898.44	1,392.19	0.00	1,392.19
Issue Date: 15 May 23 Rate: 3.625% Yield to Maturity: 4.039% Maturity Date: 15 May 53								
UNITED STATES OF AMER TREAS BONDS 4.0% 08-15-2053 SEDOL: BRT3QH7								
130,000.00		101.5625000	1,996.37	132,031.25	130,790.24	1,241.01	0.00	1,241.01
Issue Date: 15 Aug 23 Rate: 4.125% Yield to Maturity: 4.033% Maturity Date: 15 Aug 53								

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◆ Asset Detail - Base Currency

Description/Asset ID		Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
Investment Mgr ID	Shares/PAR value					Market	Translation	
Fixed Income								
Government bonds								
UNITED STATES OF AMER TREAS BONDS 4.375% 08-15-2043 SEDOL: BQC4SL8								
	20,000.00	102.4531500	325.75	20,490.63	18,004.69	2,485.94	0.00	2,485.94
Issue Date: 15 Aug 23 Rate: 4.375% Yield to Maturity: 4.19% Maturity Date: 15 Aug 43								
UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033 SEDOL: BRBS4K9								
	60,000.00	105.2031330	333.79	63,121.88	63,056.25	65.63	0.00	65.63
Issue Date: 15 Nov 23 Rate: 4.5% Yield to Maturity: 3.861% Maturity Date: 15 Nov 33								
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053 SEDOL: BRBS4M1								
	470,000.00	112.6718740	2,759.96	529,557.81	482,432.65	47,125.16	0.00	47,125.16
Issue Date: 15 Nov 23 Rate: 4.75% Yield to Maturity: 4.017% Maturity Date: 15 Nov 53								
UNITED STATES TREAS BDS DTD 11/15/2023 4.75% 11-15-2043 SEDOL: BP0VPN5								
	10,000.00	107.6406000	58.72	10,764.06	10,712.50	51.56	0.00	51.56
Issue Date: 15 Nov 23 Rate: 4.75% Yield to Maturity: 4.18% Maturity Date: 15 Nov 43								
UNITED STATES TREAS BDS 3.625 DUE 02-15-2044 TBOND SEDOL: BJT0ZC0								
	30,000.00	91.9804670	404.86	27,594.14	25,331.25	2,262.89	0.00	2,262.89
Issue Date: 15 Feb 14 Rate: 3.625% Yield to Maturity: 4.22% Maturity Date: 15 Feb 44								
Total USD								
			5,924.26	792,850.40	738,226.02	54,624.38	0.00	54,624.38

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◆ Asset Detail - Base Currency

Description/Asset ID		Unrealized gain/loss					
Investment Mgr ID	Exchange rate/	Accrued					
Shares/PAR value	Local market price	income/expense	Market value	Cost	Market	Translation	Total
Fixed Income							
Government bonds							
Total United States		5,924.26	792,850.40	738,226.02	54,624.38	0.00	54,624.38
Total Government Bonds							
3,585,949,092.00		27,327.73	3,251,358.21	3,453,449.39	- 318,301.40	116,210.22	- 202,091.18
Government agencies							
Mexico - USD							
PETROLEOS MEXICANOS GTD 6.875% DUE	08-04-2026	REG	CUSIP: 71654QCB6				
60,000.00	97.0512330	1,672.92	58,230.74	59,889.00	- 1,658.26	0.00	- 1,658.26
Issue Date: 4 Aug 16 Rate: 6.875% Yield to Maturity: 8.153% Maturity Date: 4 Aug 26							
PETROLEOS MEXICANOS 6.375% 01-23-2045	CUSIP: 71654QBR2						
10,000.00	65.1723000	278.02	6,517.23	9,925.20	- 3,407.97	0.00	- 3,407.97
Issue Date: 23 Jul 14 Rate: 6.375% Yield to Maturity: 10.513% Maturity Date: 23 Jan 45							
PETROLEOS MEXICANOS 6.75% DUE	09-21-2047	SEDOL: BD3NBC5					
10,000.00	65.5263000	185.63	6,552.63	6,565.00	- 12.37	0.00	- 12.37
Issue Date: 21 Sep 16 Rate: 6.75% Yield to Maturity: 10.807% Maturity Date: 21 Sep 47							
Total USD		2,136.57	71,300.60	76,379.20	- 5,078.60	0.00	- 5,078.60

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◆ Asset Detail - Base Currency

Description/Asset ID		Unrealized gain/loss					
Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
Shares/PAR value							
Fixed Income							
Government agencies							
Total Mexico		2,136.57	71,300.60	76,379.20	- 5,078.60	0.00	- 5,078.60
United States - USD							
SMALL BUSINESS ADMIN GTD DEV PARTN SER 2019-25G CL 1 2.69% FIXED 07-01-2044 CUSIP: 83162CC68							
20,723.16	88.3152960	277.18	18,301.72	20,723.16	- 2,421.44	0.00	- 2,421.44
Issue Date: 17 Jul 19 Rate: 2.69% Yield to Maturity: 4.034% Maturity Date: 1 Jul 44							
SMALL BUSINESS ADMIN GTD SER 2019-20D CL 1 2.98% 04-01-2039 SEDOL: BK6NXF8							
19,226.94	91.8347380	141.65	17,657.01	19,226.94	- 1,569.93	0.00	- 1,569.93
Issue Date: 17 Apr 19 Rate: 2.98% Yield to Maturity: 4.164% Maturity Date: 1 Apr 39							
Total USD		418.83	35,958.73	39,950.10	- 3,991.37	0.00	- 3,991.37
Total United States		418.83	35,958.73	39,950.10	- 3,991.37	0.00	- 3,991.37
Total Government Agencies							
119,950.10		2,555.40	107,259.33	116,329.30	- 9,069.97	0.00	- 9,069.97

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Fixed Income							
Corporate bonds							
Australia - USD							
BHP BILLITON FIN 5% DUE 09-30-2043 SEDOL: BFD3PF0							
10,000.00	101.1090000	125.00	10,110.90	9,998.50	112.40	0.00	112.40
Issue Date: 30 Sep 13 Rate: 5% Yield to Maturity: 4.911% Maturity Date: 30 Sep 43							
GLENCORE FDG LLC 4% DUE 03-27-2027 SEDOL: BYQ47H9							
50,000.00	97.1729000	516.67	48,586.45	49,468.88	- 882.43	0.00	- 882.43
Issue Date: 27 Mar 17 Rate: 4% Call Date: 27 Dec 26 Call Price: 100.00 Yield to Maturity: 4.952% Maturity Date: 27 Mar 27							
Total USD		641.67	58,697.35	59,467.38	- 770.03	0.00	- 770.03
Total Australia		641.67	58,697.35	59,467.38	- 770.03	0.00	- 770.03
Belgium - USD							
ANHEUSER BUSCH INBEV WOR 5.55% 01-23-2049 SEDOL: BJ555R4							
10,000.00	107.8158000	242.04	10,781.58	11,979.90	- 1,198.32	0.00	- 1,198.32
Issue Date: 23 Jan 19 Rate: 5.55% Call Date: 23 Jul 48 Call Price: 100.00 Yield to Maturity: 4.999% Maturity Date: 23 Jan 49							
ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046 SEDOL: BJXS2M9							
150,000.00	98.0790270	3,042.08	147,118.54	149,747.54	- 2,629.00	0.00	- 2,629.00
Issue Date: 1 Feb 19 Rate: 4.9% Call Date: 1 Aug 45 Call Price: 100.00 Yield to Maturity: 5.044% Maturity Date: 1 Feb 46							

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◆ Asset Detail - Base Currency

						Unrealized gain/loss		
Description/Asset ID	Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
Shares/PAR value								
Fixed Income								
Corporate bonds								
ANHEUSER-BUSCH FIXED 4.35% DUE	06-01-2040	SEDOL: BM8GDK4						
50,000.00	93.7605600	175.21	46,880.28	49,968.50	- 3,088.22	0.00	- 3,088.22	
Issue Date: 3 Apr 20 Rate: 4.35% Call Date: 1 Dec 39 Call Price: 100.00 Yield to Maturity: 4.907% Maturity Date: 1 Jun 40								
Total USD		3,459.33	204,780.40	211,695.94	- 6,915.54	0.00	- 6,915.54	
Total Belgium		3,459.33	204,780.40	211,695.94	- 6,915.54	0.00	- 6,915.54	
Brazil - USD								
PETROBRAS GLOBAL FINANCE BNDS 6.85% DUE	06-05-2115	REG SEDOL: BZ0C914						
50,000.00	94.2060000	237.85	47,103.00	40,535.00	6,568.00	0.00	6,568.00	
Issue Date: 5 Jun 15 Rate: 6.85% Yield to Maturity: 7.271% Maturity Date: 5 Jun 15								
SUZANO AUSTRIA GMBH 3.125%	01-15-2032	SEDOL: BND7ML3						
20,000.00	82.9421500	286.46	16,588.43	19,725.40	- 3,136.97	0.00	- 3,136.97	
Issue Date: 1 Jul 21 Rate: 3.125% Call Date: 15 Oct 31 Call Price: 100.00 Yield to Maturity: 5.809% Maturity Date: 15 Jan 32								
SUZANO AUSTRIA GMBH 3.75% DUE 01-15-2031BEO	SEDOL: BLF7RQ7							
90,000.00	87.7010330	1,546.88	78,930.93	93,381.10	- 14,450.17	0.00	- 14,450.17	
Issue Date: 14 Sep 20 Rate: 3.75% Call Date: 15 Oct 30 Call Price: 100.00 Yield to Maturity: 6.068% Maturity Date: 15 Jan 31								

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◆ Asset Detail - Base Currency

					Unrealized gain/loss		
Description/Asset ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
Investment Mgr ID							
Shares/PAR value							
Fixed Income							
Corporate bonds							
VALE OVERSEAS LTD 6.875% DUE 11-21-2036 SEDOL: B1HMKF0							
96,000.00	109.1208960	715.00	104,756.06	105,249.09	- 493.03	0.00	- 493.03
Issue Date: 21 Nov 06 Rate: 6.875% Yield to Maturity: 5.856% Maturity Date: 21 Nov 36							
Total USD		2,786.19	247,378.42	258,890.59	- 11,512.17	0.00	- 11,512.17
Total Brazil		2,786.19	247,378.42	258,890.59	- 11,512.17	0.00	- 11,512.17
Canada - USD							
APACHE FIN CDA 7.75% DUE 12-15-2029 SEDOL: 2528997							
10,000.00	107.8370000	32.29	10,783.70	12,625.00	- 1,841.30	0.00	- 1,841.30
Issue Date: 13 Dec 99 Rate: 7.75% Yield to Maturity: 6.158% Maturity Date: 15 Dec 29							
BANK MONTREAL MEDIUM TERM SR NTS 1.85% 05-01-2025 CUSIP: 06367WB85							
70,000.00	95.8858430	212.24	67,120.09	69,946.80	- 2,826.71	0.00	- 2,826.71
Issue Date: 27 Apr 20 Rate: 1.85% Yield to Maturity: 5.065% Maturity Date: 1 May 25							
BANK MONTREAL QUE 3.803% 12-15-2032 CUSIP: 06368BGS1							
10,000.00	92.0577000	15.85	9,205.77	9,308.20	- 102.43	0.00	- 102.43
Issue Date: 12 Dec 17 Rate: 3.803% Call Date: 15 Dec 27 Call Price: 100.00 Yield to Maturity: 4.909% Maturity Date: 15 Dec 32							

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Account number V2299
Account Name TYCO ELECTRONICS

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◆ Asset Detail - Base Currency

Description/Asset ID					Unrealized gain/loss		
Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
Shares/PAR value							
Fixed Income							
Corporate bonds							
BANK NOVA SCOTIA B C 1.3% DUE 06-11-2025BEO CUSIP: 064159VL7							
40,000.00	94.7726000	27.44	37,909.04	39,911.20	- 2,002.16	0.00	- 2,002.16
Issue Date: 11 Jun 20 Rate: 1.3% Yield to Maturity: 5.085% Maturity Date: 11 Jun 25							
BARRICK N AMER FIN 5.7% DUE 05-30-2041 SEDOL: B4TYCN7							
30,000.00	105.7115330	142.50	31,713.46	32,833.20	- 1,119.74	0.00	- 1,119.74
Issue Date: 1 Jun 11 Rate: 5.7% Yield to Maturity: 5.197% Maturity Date: 30 May 41							
BARRICK N AMER FIN 5.75% DUE 05-01-2043 SEDOL: BCRWZ96							
30,000.00	107.3359330	282.71	32,200.78	35,716.50	- 3,515.72	0.00	- 3,515.72
Issue Date: 2 May 13 Rate: 5.75% Yield to Maturity: 5.146% Maturity Date: 1 May 43							
PVTPL BAUSCH HEALTH COS INC FIXED 7.25% 05-30-2029 CUSIP: 071734AF4							
10,000.00	45.5934000	60.42	4,559.34	10,975.00	- 6,415.66	0.00	- 6,415.66
Issue Date: 23 May 19 Rate: 7.25% Call Date: 30 May 24 Call Price: 103.62 Yield to Maturity: 26.858% 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	98.5237000	68.47	19,704.74	20,000.00	- 295.26	0.00	- 295.26
Issue Date: 29 Apr 20 Rate: 4.25% Call Date: 1 Jun 24 Call Price: 100.00 Yield to Maturity: 5.339% Maturity Date: 1 Jun 25							

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◆ Asset Detail - Base Currency

						Unrealized gain/loss		
Description/Asset ID	Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
Shares/PAR value								
Fixed Income								
Corporate bonds								
ROYAL BK CDA GLOBAL MEDIUM TERM SR BK NT1.15% DUE 06-10-2025 SEDOL: BMGDBY7								
40,000.00		94.7904500	25.56	37,916.18	39,860.80	- 1,944.62	0.00	- 1,944.62
Issue Date: 10 Jun 20 Rate: 1.15% Yield to Maturity: 4.923% Maturity Date: 10 Jun 25								
TORONTO DOMINION BK 4.456% 06-08-2032 CUSIP: 89115A2E1								
50,000.00		97.3249600	136.16	48,662.48	50,161.86	- 1,499.38	0.00	- 1,499.38
Issue Date: 8 Jun 22 Rate: 4.456% Yield to Maturity: 4.845% Maturity Date: 8 Jun 32								
Total USD								
			1,003.64	299,775.58	321,338.56	- 21,562.98	0.00	- 21,562.98
Total Canada								
			1,003.64	299,775.58	321,338.56	- 21,562.98	0.00	- 21,562.98
China - USD								
NXP B V / NXP FDG LLC / NXP USA INC SR NT 2.7% 05-01-2025 CUSIP: 62954HAW8								
30,000.00		96.4498670	132.75	28,934.96	30,220.70	- 1,285.74	0.00	- 1,285.74
Issue Date: 1 May 22 Rate: 2.7% Call Date: 1 Apr 25 Call Price: 100.00 Yield to Maturity: 5.483% Maturity Date: 1 May 25								
PROSUS N V NT 144A 3.061% 07-13-2031 CUSIP: 74365PAF5								
200,000.00		80.9024750	2,839.93	161,804.95	200,000.00	- 38,195.05	0.00	- 38,195.05
Issue Date: 13 Jul 21 Rate: 3.061% Call Date: 13 Apr 31 Call Price: 100.00 Yield to Maturity: 6.279% Maturity Date: 13 Jul 31								

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◆ Asset Detail - Base Currency

Description/Asset ID		Unrealized gain/loss					
Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
Shares/PAR value							
Fixed Income							
Corporate bonds							
Total USD		2,972.68	190,739.91	230,220.70	- 39,480.79	0.00	- 39,480.79
Total China		2,972.68	190,739.91	230,220.70	- 39,480.79	0.00	- 39,480.79
Colombia - USD							
ECOPETROL S A 5.875% DUE 05-28-2045 SEDOL: BMQXLW5							
190,000.00	78.9766580	992.22	150,055.65	176,647.13	- 26,591.48	0.00	- 26,591.48
Issue Date: 28 May 14 Rate: 5.875% Yield to Maturity: 7.93% Maturity Date: 28 May 45							
Total USD		992.22	150,055.65	176,647.13	- 26,591.48	0.00	- 26,591.48
Total Colombia		992.22	150,055.65	176,647.13	- 26,591.48	0.00	- 26,591.48
France - USD							
ARCELORMITTAL STEP CPN 7% DUE 10-15-2039 SEDOL: BFLRCV9							
10,000.00	108.4967000	145.83	10,849.67	7,900.00	2,949.67	0.00	2,949.67
Issue Date: 8 Oct 09 Rate: 7% Yield to Maturity: 6.15% Maturity Date: 15 Oct 39							

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◆ Asset Detail - Base Currency

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

Fixed Income

Corporate bonds

PVTPL BNP PARIBAS 5.125% DUE	01-13-2029	CUSIP: 09659W2V5					
200,000.00	100.8149900	4,754.86	201,629.98	200,000.00	1,629.98	0.00	1,629.98

Issue Date: 13 Jan 23 Rate: 5.125% Call Date: 13 Jan 28 Call Price: 100.00 Yield to Maturity: 4.94% Maturity Date: 13 Jan 29

Total USD		4,900.69	212,479.65	207,900.00	4,579.65	0.00	4,579.65
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Total France		4,900.69	212,479.65	207,900.00	4,579.65	0.00	4,579.65
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Hong Kong - USD

SANDS CHINA LTD FIXED 5.125% DUE	08-08-2025	CUSIP: 80007RAF2					
200,000.00	98.6217400	4,240.28	197,243.48	199,826.00	- 2,582.52	0.00	- 2,582.52

Issue Date: 9 Aug 18 Rate: 5.125% Call Date: 8 Jun 25 Call Price: 100.00 Yield to Maturity: 6.285% Maturity Date: 8 Aug 25

Total USD		4,240.28	197,243.48	199,826.00	- 2,582.52	0.00	- 2,582.52
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Total Hong Kong		4,240.28	197,243.48	199,826.00	- 2,582.52	0.00	- 2,582.52
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Account number V2299
Account Name TYCO ELECTRONICS

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◆ Asset Detail - Base Currency

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

Fixed Income

Corporate bonds

Ireland - USD

AERCAP IRELAND CAP/GLOBA 2.45% DUE 10-29-2026 BEO SEDOL: BNVW1S0							
150,000.00	92.6017870	622.71	138,902.68	149,748.00	- 10,845.32	0.00	- 10,845.32

Issue Date: 29 Oct 21 Rate: 2.45% Call Date: 29 Sep 26 Call Price: 100.00 Yield to Maturity: 5.295% Maturity Date: 29 Oct 26

PVTPL PARK AEROSPACE HLDGS LTD 144A 5.5% DUE 02-15-2024 BEO CUSIP: 70014LAB6							
20,000.00	99.8133000	412.50	19,962.66	20,000.00	- 37.34	0.00	- 37.34

Rate: 5.5% Yield to Maturity: 6.923% Maturity Date: 15 Feb 24

Total USD		1,035.21	158,865.34	169,748.00	- 10,882.66	0.00	- 10,882.66
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Total Ireland		1,035.21	158,865.34	169,748.00	- 10,882.66	0.00	- 10,882.66
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Israel - USD

TEVA 3.15% DUE 10-01-2026 SEDOL: BD3GT31							
100,000.00	92.5955300	778.75	92,595.53	88,615.70	3,979.83	0.00	3,979.83

Issue Date: 21 Jul 16 Rate: 3.15% Yield to Maturity: 6.108% Maturity Date: 1 Oct 26

TEVA 5.125% DUE 05-09-2029 SEDOL: BM92G80							
220,000.00	95.4934550	1,597.29	210,085.60	220,000.00	- 9,914.40	0.00	- 9,914.40

Issue Date: 9 Nov 21 Rate: 5.125% Call Date: 9 Feb 29 Call Price: 100.00 Yield to Maturity: 6.122% Maturity Date: 9 May 29

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Fixed Income							
Corporate bonds							
Total USD		2,376.04	302,681.13	308,615.70	- 5,934.57	0.00	- 5,934.57
Total Israel		2,376.04	302,681.13	308,615.70	- 5,934.57	0.00	- 5,934.57
Italy - USD							
PVTPL INTESA SANPAOLO S P A 144A BD 5.017% DUE 06-26-2024 REG CUSIP: 46115HAT4							
200,000.00	98.9600000	111.49	197,920.00	200,000.00	- 2,080.00	0.00	- 2,080.00
Issue Date: 26 Jun 14 Rate: 5.017% Yield to Maturity: 7.206% Maturity Date: 26 Jun 24							
Total USD		111.49	197,920.00	200,000.00	- 2,080.00	0.00	- 2,080.00
Total Italy		111.49	197,920.00	200,000.00	- 2,080.00	0.00	- 2,080.00
Japan - USD							
PVTPL NISSAN MTR LTD 3.522% DUE 09-17-2025 BEO CUSIP: 654744AB7							
260,000.00	96.2846880	2,619.98	250,340.19	260,000.00	- 9,659.81	0.00	- 9,659.81
Issue Date: 17 Sep 20 Rate: 3.522% Call Date: 17 Aug 25 Call Price: 100.00 Yield to Maturity: 5.824% Maturity Date: 17 Sep 25							
Total USD		2,619.98	250,340.19	260,000.00	- 9,659.81	0.00	- 9,659.81

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Base Currency Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Fixed Income							
Corporate bonds							
Total Japan		2,619.98	250,340.19	260,000.00	- 9,659.81	0.00	- 9,659.81
Netherlands - USD							
COOPERATIEVE 4.375% DUE 08-04-2025 CUSIP: 21684AAC0							
320,000.00	98.2073810	5,677.78	314,263.62	313,414.40	849.22	0.00	849.22
Issue Date: 4 Aug 15 Rate: 4.375% Yield to Maturity: 5.56% Maturity Date: 4 Aug 25							
SHELL INTERNATIONAL FIN 4.375% DUE 05-11-2045 SEDOL: BXQ9DY6							
60,000.00	91.9383170	357.29	55,162.99	59,880.60	- 4,717.61	0.00	- 4,717.61
Issue Date: 11 May 15 Rate: 4.375% Yield to Maturity: 4.992% Maturity Date: 11 May 45							
SHELL INTERNATIONAL FIN 4.55 DUE 08-12-2043 REG SEDOL: BCZQWS8							
40,000.00	94.8037250	697.67	37,921.49	41,968.80	- 4,047.31	0.00	- 4,047.31
Issue Date: 12 Aug 13 Rate: 4.55% Yield to Maturity: 4.967% Maturity Date: 12 Aug 43							
SHELL INTL FIN B V 3.75% DUE 09-12-2046 SEDOL: BD5NF87							
10,000.00	83.4302000	112.50	8,343.02	9,222.80	- 879.78	0.00	- 879.78
Issue Date: 12 Sep 16 Rate: 3.75% Yield to Maturity: 4.975% Maturity Date: 12 Sep 46							
SHELL INTL FIN B V 6.375% DUE 12-15-2038 SEDOL: B90FLN7							
20,000.00	115.4336500	53.13	23,086.73	19,893.80	3,192.93	0.00	3,192.93
Issue Date: 11 Dec 08 Rate: 6.375% Yield to Maturity: 4.906% Maturity Date: 15 Dec 38							

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Account number V2299
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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Fixed Income							
Corporate bonds							
Total USD		6,898.37	438,777.85	444,380.40	- 5,602.55	0.00	- 5,602.55
Total Netherlands		6,898.37	438,777.85	444,380.40	- 5,602.55	0.00	- 5,602.55
Peru - USD							
SOUTHN COPPER CORP 5.25% DUE 11-08-2042 SEDOL: B8FM8R9							
190,000.00	96.9065530	1,440.83	184,122.45	186,593.30	- 2,470.85	0.00	- 2,470.85
Issue Date: 8 Nov 12 Rate: 5.25% Yield to Maturity: 5.515% Maturity Date: 8 Nov 42							
Total USD		1,440.83	184,122.45	186,593.30	- 2,470.85	0.00	- 2,470.85
Total Peru		1,440.83	184,122.45	186,593.30	- 2,470.85	0.00	- 2,470.85
South Africa - USD							
PVTPL ANGLO AMERN CAP PLC GTD NT 3.625% 09-11-2024 CUSIP: 034863AS9							
200,000.00	98.3807950	2,195.14	196,761.59	199,890.00	- 3,128.41	0.00	- 3,128.41
Issue Date: 11 Sep 17 Rate: 3.625% Yield to Maturity: 6.013% Maturity Date: 11 Sep 24							
Total USD		2,195.14	196,761.59	199,890.00	- 3,128.41	0.00	- 3,128.41

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Account number V2299
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◆ Asset Detail - Base Currency

						Unrealized gain/loss	
Description/Asset ID	Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation
Shares/PAR value							Total
Fixed Income							
Corporate bonds							
Total South Africa			2,195.14	196,761.59	199,890.00	- 3,128.41	0.00
Spain - USD							
TELEFONICA EMISIONES S A U 5.213% 03-08-2047 REG SEDOL: BYWMQF8							
150,000.00		92.8829600	2,432.73	139,324.44	155,002.50	- 15,678.06	0.00
Issue Date: 8 Mar 17 Rate: 5.213% Yield to Maturity: 5.773% Maturity Date: 8 Mar 47							
Total USD			2,432.73	139,324.44	155,002.50	- 15,678.06	0.00
Total Spain			2,432.73	139,324.44	155,002.50	- 15,678.06	0.00
Switzerland - USD							
CR SUISSE AG NEW YORK BRH MEDIUM TRANCHE# SB 00771 2.95% 04-09-2025 SEDOL: BKPG0N5							
250,000.00		96.9071560	1,659.38	242,267.89	249,572.50	- 7,304.61	0.00
Issue Date: 9 Apr 20 Rate: 2.95% Yield to Maturity: 5.485% Maturity Date: 9 Apr 25							
PVTPL UBS GROUP AG 4.194% 04-01-2031 CUSIP: 225401AP3							
250,000.00		93.2333120	2,592.13	233,083.28	250,000.00	- 16,916.72	0.00
Issue Date: 1 Apr 20 Rate: 4.194% Call Date: 1 Apr 30 Call Price: 100.00 Yield to Maturity: 5.329% Maturity Date: 1 Apr 31							

Portfolio Statement

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Account number V2299
Account Name TYCO ELECTRONICS

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Fixed Income							
Corporate bonds							
Total USD		4,251.51	475,351.17	499,572.50	- 24,221.33	0.00	- 24,221.33
Total Switzerland		4,251.51	475,351.17	499,572.50	- 24,221.33	0.00	- 24,221.33
United Kingdom - USD							
B A T CAP CORP FIXED 3.557% DUE 08-15-2027 SEDOL: BLR99M1							
37,000.00	95.4921350	493.53	35,332.09	37,000.71	- 1,668.62	0.00	- 1,668.62
Issue Date: 15 Aug 18 Rate: 3.557% Call Date: 15 May 27 Call Price: 100.00 Yield to Maturity: 4.928% Maturity Date: 15 Aug 27							
B A T CAP CORP 4.54% 08-15-2047 SEDOL: BLR9BY7							
20,000.00	77.0275000	340.50	15,405.50	20,000.00	- 4,594.50	0.00	- 4,594.50
Issue Date: 15 Aug 18 Rate: 4.54% Call Date: 15 Feb 47 Call Price: 100.00 Yield to Maturity: 6.446% Maturity Date: 15 Aug 47							
BARCLAYS PLC FLTG RT 5.088% DUE 06-20-2030 SEDOL: BHWTW96							
300,000.00	96.9933970	424.00	290,980.19	309,237.00	- 18,256.81	0.00	- 18,256.81
Issue Date: 20 Jun 19 Rate: 5.088% Call Date: 20 Jun 29 Call Price: 100.00 Yield to Maturity: 5.648% Maturity Date: 20 Jun 30							
GLENCORE FDG LLC 3.875% DUE 10-27-2027 SEDOL: BDFW2K5							
10,000.00	96.1186000	67.81	9,611.86	9,474.10	137.76	0.00	137.76
Issue Date: 27 Oct 17 Rate: 3.875% Call Date: 27 Jul 27 Call Price: 100.00 Yield to Maturity: 5% Maturity Date: 27 Oct 27							

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◆ Asset Detail - Base Currency

Description/Asset ID					Unrealized gain/loss		
Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
Shares/PAR value							
Fixed Income							
Corporate bonds							
HSBC HLDGS PLC 3.9% DUE 05-25-2026 SEDOL: BD0QRM9							
240,000.00	97.3800380	910.00	233,712.09	239,152.80	- 5,440.71	0.00	- 5,440.71
Issue Date: 25 May 16 Rate: 3.9% Yield to Maturity: 5.069% Maturity Date: 25 May 26							
NATWEST GROUP PLC FXD/FLTG SRNT 4.269% 03-22-2025 SEDOL: BHPHFB0							
200,000.00	99.6496600	2,324.23	199,299.32	200,000.00	- 700.68	0.00	- 700.68
Issue Date: 22 Mar 19 Rate: 4.269% Call Date: 22 Mar 24 Call Price: 100.00 Yield to Maturity: 4.56% Maturity Date: 22 Mar 25							
PVTPL GLENCORE FDG LLC 4.125% 03-12-2024 SEDOL: BJLBZH6							
100,000.00	99.6331400	1,237.50	99,633.14	100,136.91	- 503.77	0.00	- 503.77
Issue Date: 12 Mar 19 Rate: 4.125% Yield to Maturity: 5.935% Maturity Date: 12 Mar 24							
REYNOLDS AMERN INC FIXED 5.85% DUE 08-15-2045 SEDOL: BZ0HGQ3							
40,000.00	93.8621000	877.50	37,544.84	41,950.94	- 4,406.10	0.00	- 4,406.10
Issue Date: 12 Jun 15 Rate: 5.85% Call Date: 15 Feb 45 Call Price: 100.00 Yield to Maturity: 6.376% Maturity Date: 15 Aug 45							
SHELL INTL FIN B V 3.25% DUE 04-06-2050 SEDOL: BJLV8X3							
40,000.00	75.4653750	303.33	30,186.15	39,113.20	- 8,927.05	0.00	- 8,927.05
Issue Date: 6 Apr 20 Rate: 3.25% Call Date: 6 Oct 49 Call Price: 100.00 Yield to Maturity: 4.924% Maturity Date: 6 Apr 50							
Total USD							
		6,978.40	951,705.18	996,065.66	- 44,360.48	0.00	- 44,360.48

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◆ Asset Detail - Base Currency

Description/Asset ID					Unrealized gain/loss		
Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
Shares/PAR value							
Fixed Income							
Corporate bonds							
Total United Kingdom		6,978.40	951,705.18	996,065.66	- 44,360.48	0.00	- 44,360.48
United States - USD							
ABBOTT LABS 4.75% DUE 11-30-2036 SEDOL: BYVQ5V0							
30,000.00	102.6225670	118.75	30,786.77	29,808.00	978.77	0.00	978.77
Issue Date: 22 Nov 16 Rate: 4.75% Call Date: 30 May 36 Call Price: 100.00 Yield to Maturity: 4.48% Maturity Date: 30 Nov 36							
ABBVIE INC 3.2% 11-21-2029 CUSIP: 00287YBX6							
60,000.00	93.5950000	208.00	56,157.00	59,919.18	- 3,762.18	0.00	- 3,762.18
Issue Date: 21 May 20 Rate: 3.2% Call Date: 21 Aug 29 Call Price: 100.00 Yield to Maturity: 4.446% Maturity Date: 21 Nov 29							
ABBVIE INC 4.25% DUE 11-21-2049 REG SEDOL: BJDRSH3							
20,000.00	89.4163000	92.08	17,883.26	21,887.10	- 4,003.84	0.00	- 4,003.84
Issue Date: 21 May 20 Rate: 4.25% Call Date: 21 May 49 Call Price: 100.00 Yield to Maturity: 4.981% Maturity Date: 21 Nov 49							
AIR LEASE CORP MED FIXED 5.3% DUE 02-01-2028 SEDOL: BQCZSX3							
30,000.00	101.2104670	658.08	30,363.14	29,659.50	703.64	0.00	703.64
Issue Date: 13 Jan 23 Rate: 5.3% Call Date: 1 Jan 28 Call Price: 100.00 Yield to Maturity: 4.968% Maturity Date: 1 Feb 28							
ALPHABET INC 1.9% DUE 08-15-2040 CUSIP: 02079KAE7							
10,000.00	69.5885000	71.25	6,958.85	7,288.30	- 329.45	0.00	- 329.45
Issue Date: 5 Aug 20 Rate: 1.9% Call Date: 15 Feb 40 Call Price: 100.00 Yield to Maturity: 4.521% Maturity Date: 15 Aug 40							

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◆ Asset Detail - Base Currency

						Unrealized gain/loss		
Description/Asset ID	Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
Shares/PAR value								
Fixed Income								
Corporate bonds								
ALTRIA GROUP INC FIXED 2.35% DUE 05-06-2025 SEDOL: BMQ5X70								
10,000.00		96.4557000	35.25	9,645.57	9,995.80	- 350.23	0.00	- 350.23
Issue Date: 6 May 20 Rate: 2.35% Call Date: 6 Apr 25 Call Price: 100.00 Yield to Maturity: 5.092% Maturity Date: 6 May 25								
ALTRIA GROUP INC 2.45% DUE 02-04-2032 SEDOL: BKPSXV0								
40,000.00		81.6721750	397.44	32,668.87	39,824.50	- 7,155.63	0.00	- 7,155.63
Issue Date: 4 Feb 21 Rate: 2.45% Call Date: 4 Nov 31 Call Price: 100.00 Yield to Maturity: 5.258% Maturity Date: 4 Feb 32								
ALTRIA GROUP INC 3.875% DUE 09-16-2046 SEDOL: BD91617								
20,000.00		75.2979000	223.89	15,059.58	16,725.00	- 1,665.42	0.00	- 1,665.42
Issue Date: 16 Sep 16 Rate: 3.875% Call Date: 16 Mar 46 Call Price: 100.00 Yield to Maturity: 5.854% Maturity Date: 16 Sep 46								
ALTRIA GROUP INC 4.8% DUE 02-14-2029 SEDOL: BFZ57Y7								
9,000.00		99.7414400	163.20	8,976.73	9,061.82	- 85.09	0.00	- 85.09
Issue Date: 14 Feb 19 Rate: 4.8% Call Date: 14 Nov 28 Call Price: 100.00 Yield to Maturity: 4.856% Maturity Date: 14 Feb 29								
ALTRIA GROUP INC 5.8% DUE 02-14-2039 SEDOL: BFZ57Z8								
50,000.00		102.1348400	1,095.56	51,067.42	49,927.80	1,139.62	0.00	1,139.62
Issue Date: 14 Feb 19 Rate: 5.8% Call Date: 14 Aug 38 Call Price: 100.00 Yield to Maturity: 5.588% Maturity Date: 14 Feb 39								

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◆ Asset Detail - Base Currency

Description/Asset ID					Unrealized gain/loss		
Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
Shares/PAR value							
Fixed Income							
Corporate bonds							
ALTRIA GROUP INC 5.95% DUE 02-14-2049 SEDOL: BFZ5800							
100,000.00	102.2461100	2,247.78	102,246.11	120,022.90	- 17,776.79	0.00	- 17,776.79
Issue Date: 14 Feb 19 Rate: 5.95% Call Date: 14 Aug 48 Call Price: 100.00 Yield to Maturity: 5.778% Maturity Date: 14 Feb 49							
ALTRIA GROUP INC 6.2% DUE 02-14-2059 SEDOL: BFZ5811							
12,000.00	107.1852500	281.07	12,862.23	11,988.24	873.99	0.00	873.99
Issue Date: 14 Feb 19 Rate: 6.2% Call Date: 14 Aug 58 Call Price: 100.00 Yield to Maturity: 5.722% Maturity Date: 14 Feb 59							
AMAZON COM INC FIXED 3.875% DUE 08-22-2037 CUSIP: 023135BF2							
30,000.00	93.0064330	413.33	27,901.93	29,925.30	- 2,023.37	0.00	- 2,023.37
Issue Date: 22 Feb 18 Rate: 3.875% Call Date: 22 Feb 37 Call Price: 100.00 Yield to Maturity: 4.569% Maturity Date: 22 Aug 37							
AMAZON COM INC FIXED 4.25% DUE 08-22-2057 CUSIP: 023135BM7							
20,000.00	92.4072500	302.22	18,481.45	28,158.40	- 9,676.95	0.00	- 9,676.95
Issue Date: 22 Feb 18 Rate: 4.25% Call Date: 22 Feb 57 Call Price: 100.00 Yield to Maturity: 4.701% Maturity Date: 22 Aug 57							
AMAZON COM INC NT 3.1% 05-12-2051 CUSIP: 023135CB0							
30,000.00	74.6710000	124.00	22,401.30	32,673.90	- 10,272.60	0.00	- 10,272.60
Issue Date: 12 May 21 Rate: 3.1% Call Date: 12 Nov 50 Call Price: 100.00 Yield to Maturity: 4.766% Maturity Date: 12 May 51							

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◆ Asset Detail - Base Currency

Description/Asset ID					Unrealized gain/loss		
Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
Shares/PAR value							
Fixed Income							
Corporate bonds							
AMAZON COM INC 4.95% DUE 12-05-2044 CUSIP: 023135AQ9							
30,000.00	103.1683670	103.13	30,950.51	29,546.50	1,404.01	0.00	1,404.01
Issue Date: 5 Dec 14 Rate: 4.95% Call Date: 5 Jun 44 Call Price: 100.00 Yield to Maturity: 4.71% Maturity Date: 5 Dec 44							
ANTHEM INC NT 4.1% 05-15-2032 SEDOL: BQ2JCY4							
10,000.00	95.6706000	51.25	9,567.06	9,933.10	- 366.04	0.00	- 366.04
Issue Date: 29 Apr 22 Rate: 4.1% Call Date: 15 Feb 32 Call Price: 100.00 Yield to Maturity: 4.731% Maturity Date: 15 May 32							
ANTHEM INC 3.65% 12-01-2027 SEDOL: BFXCMS9							
50,000.00	96.8621200	147.01	48,431.06	49,423.90	- 992.84	0.00	- 992.84
Issue Date: 21 Nov 17 Rate: 3.65% Call Date: 1 Sep 27 Call Price: 100.00 Yield to Maturity: 4.531% Maturity Date: 1 Dec 27							
ANTHEM INC 4.55% 05-15-2052 SEDOL: BP4C341							
10,000.00	91.6230000	56.88	9,162.30	9,903.90	- 741.60	0.00	- 741.60
Issue Date: 29 Apr 22 Rate: 4.55% Call Date: 15 Nov 51 Call Price: 100.00 Yield to Maturity: 5.112% Maturity Date: 15 May 52							
APACHE CORP FIXED 4.25% DUE 01-15-2044 SEDOL: BLNMSB6							
70,000.00	71.5000000	1,363.54	50,050.00	68,115.00	- 18,065.00	0.00	- 18,065.00
Issue Date: 3 Dec 12 Rate: 4.25% Call Date: 15 Jul 43 Call Price: 100.00 Yield to Maturity: 6.894% Maturity Date: 15 Jan 44							

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◆ Asset Detail - Base Currency

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

Fixed Income

Corporate bonds

APACHE CORP 4.75% 04-15-2043 SEDOL: B7XL9Z6

20,000.00	78.6531500	197.92	15,730.63	15,359.60	371.03	0.00	371.03
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Issue Date: 9 Apr 12 Rate: 4.75% Call Date: 15 Oct 42 Call Price: 100.00 Yield to Maturity: 6.743% Maturity Date: 15 Apr 43

APACHE CORP 5.1% DUE 09-01-2040 SEDOL: B58CQJ3

30,000.00	85.6810000	505.75	25,704.30	28,813.25	- 3,108.95	0.00	- 3,108.95
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Issue Date: 20 Aug 10 Rate: 5.1% Call Date: 1 Mar 40 Call Price: 100.00 Yield to Maturity: 6.52% Maturity Date: 1 Sep 40

APACHE CORP 5.35% DUE 07-01-2049 SEDOL: BK1M286

20,000.00	83.1822000	532.03	16,636.44	22,450.00	- 5,813.56	0.00	- 5,813.56
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Issue Date: 19 Jun 19 Rate: 5.35% Call Date: 1 Jan 49 Call Price: 100.00 Yield to Maturity: 6.739% Maturity Date: 1 Jul 49

AT&T INC 2.25% DUE 02-01-2032 SEDOL: BMDFAQY1

30,000.00	82.7245000	279.38	24,817.35	29,537.50	- 4,720.15	0.00	- 4,720.15
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Issue Date: 4 Aug 20 Rate: 2.25% Call Date: 1 Nov 31 Call Price: 100.00 Yield to Maturity: 4.858% Maturity Date: 1 Feb 32

AT&T INC 2.55% DUE 12-01-2033 CUSIP: 00206RMM1

30,000.00	81.5821670	61.63	24,474.65	26,540.70	- 2,066.05	0.00	- 2,066.05
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Issue Date: 1 Jun 21 Rate: 2.55% Call Date: 1 Sep 33 Call Price: 100.00 Yield to Maturity: 4.917% Maturity Date: 1 Dec 33

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◆ Asset Detail - Base Currency

Description/Asset ID	Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		
Shares/PAR value						Market	Translation	Total
Fixed Income								
Corporate bonds								
AT&T INC 3.65% DUE 09-15-2059 CUSIP: 00206RLV2								
28,000.00		71.9785710	298.08	20,154.00	26,917.70	- 6,763.70	0.00	- 6,763.70
Issue Date: 15 Mar 21 Rate: 3.65% Call Date: 15 Mar 59 Call Price: 100.00 Yield to Maturity: 5.436% Maturity Date: 15 Sep 59								
AT&T INC 4.35% DUE 06-15-2045 SEDOL: BBNC4H4								
19,000.00		86.6231580	34.44	16,458.40	17,273.49	- 815.09	0.00	- 815.09
Issue Date: 15 Jun 13 Rate: 4.35% Call Date: 15 Dec 44 Call Price: 100.00 Yield to Maturity: 5.411% Maturity Date: 15 Jun 45								
AT&T INC 4.5% DUE 03-09-2048 SEDOL: BD3HCY6								
20,000.00		87.5590000	277.50	17,511.80	18,834.03	- 1,322.23	0.00	- 1,322.23
Issue Date: 7 Sep 16 Rate: 4.5% Call Date: 9 Sep 47 Call Price: 100.00 Yield to Maturity: 5.429% Maturity Date: 9 Mar 48								
AT&T INC 5.35% DUE 09-01-2040 SEDOL: B4WPQV3								
10,000.00		98.9405000	176.85	9,894.05	12,796.90	- 2,902.85	0.00	- 2,902.85
Issue Date: 1 Mar 11 Rate: 5.35% Yield to Maturity: 5.446% Maturity Date: 1 Sep 40								
AT&T INC 5.55% DUE 08-15-2041 SEDOL: BB0R3H5								
10,000.00		101.2738000	208.13	10,127.38	13,304.00	- 3,176.62	0.00	- 3,176.62
Issue Date: 18 Aug 11 Rate: 5.55% Yield to Maturity: 5.436% Maturity Date: 15 Aug 41								

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◆ Asset Detail - Base Currency

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

Fixed Income

Corporate bonds

BANK AMER CORP FLTG RT 6.25% DUE	09-29-2049	SEDOL: BRJSX82					
20,000.00	99.1845500	399.31	19,836.91	20,000.00	- 163.09	0.00	- 163.09

Issue Date: 5 Sep 14 Rate: 6.25% Call Date: 5 Sep 24 Call Price: 0.00 Yield to Maturity: 6.301% Maturity Date: 29 Sep 49

BANK AMER CORP SR NT 2.972%	02-04-2033	CUSIP: 06051GKK4					
30,000.00	85.0776670	361.59	25,523.30	28,405.00	- 2,881.70	0.00	- 2,881.70

Issue Date: 4 Feb 22 Rate: 2.972% Call Date: 4 Feb 32 Call Price: 100.00 Yield to Maturity: 5.036% Maturity Date: 4 Feb 33

BANK AMER CORP 2.572% DUE 10-20-2032	BEO	SEDOL: BMGDBJ2					
20,000.00	83.0687500	100.02	16,613.75	19,974.50	- 3,360.75	0.00	- 3,360.75

Issue Date: 20 Oct 21 Rate: 2.572% Call Date: 20 Oct 31 Call Price: 100.00 Yield to Maturity: 4.968% Maturity Date: 20 Oct 32

BANK AMER CORP 2.592% DUE	04-29-2031	CUSIP: 06051GJB6					
90,000.00	86.3076000	395.28	77,676.84	90,000.00	- 12,323.16	0.00	- 12,323.16

Issue Date: 29 Apr 20 Rate: 2.592% Call Date: 29 Apr 30 Call Price: 100.00 Yield to Maturity: 4.831% Maturity Date: 29 Apr 31

BANK AMER CORP 3.419% 12-20-2028	SEDOL: BLPLDG1						
132,000.00	94.1547800	125.36	124,284.31	118,507.88	5,776.43	0.00	5,776.43

Issue Date: 20 Dec 17 Rate: 3.419% Call Date: 20 Dec 27 Call Price: 100.00 Yield to Maturity: 4.752% Maturity Date: 20 Dec 28

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◆ Asset Detail - Base Currency

					Unrealized gain/loss			
Description/Asset ID	Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
Shares/PAR value								
Fixed Income								
Corporate bonds								
BANK AMER CORP 3.593% 07-21-2028 SEDOL: BF8F0V2								
40,000.00		94.9191500	634.76	37,967.66	40,080.40	- 2,112.74	0.00	- 2,112.74
Issue Date: 21 Jul 17 Rate: 3.593% Call Date: 21 Jul 27 Call Price: 100.00 Yield to Maturity: 4.847% Maturity Date: 21 Jul 28								
BANK AMER CORP 3.974% 02-07-2030 CUSIP: 06051GHQ5								
80,000.00		94.7487130	1,262.85	75,798.97	80,000.00	- 4,201.03	0.00	- 4,201.03
Issue Date: 7 Feb 19 Rate: 3.974% Call Date: 7 Feb 29 Call Price: 100.00 Yield to Maturity: 4.981% Maturity Date: 7 Feb 30								
BANK AMER CORP 4.083% 03-20-2051 CUSIP: 06051GJA8								
120,000.00		84.5292670	1,361.00	101,435.12	125,387.11	- 23,951.99	0.00	- 23,951.99
Issue Date: 20 Mar 20 Rate: 4.083% Call Date: 20 Mar 50 Call Price: 100.00 Yield to Maturity: 5.145% Maturity Date: 20 Mar 51								
BANK AMER CORP 4.25% DUE 10-22-2026 SEDOL: BRWR308								
10,000.00		98.2308000	80.28	9,823.08	11,028.00	- 1,204.92	0.00	- 1,204.92
Issue Date: 22 Oct 14 Rate: 4.25% Yield to Maturity: 4.929% Maturity Date: 22 Oct 26								
BANK AMER CORP 4.45% DUE 03-03-2026 SEDOL: BYYD0K2								
20,000.00		98.9365000	289.25	19,787.30	21,244.80	- 1,457.50	0.00	- 1,457.50
Issue Date: 3 Mar 16 Rate: 4.45% Yield to Maturity: 4.968% Maturity Date: 3 Mar 26								

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◆ Asset Detail - Base Currency

					Unrealized gain/loss		
Description/Asset ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
Investment Mgr ID							
Shares/PAR value							
Fixed Income							
Corporate bonds							
BANK AMER CORP 4% DUE 01-22-2025 SEDOL: BVV2M05							
100,000.00	98.6598100	1,755.56	98,659.81	99,158.40	- 498.59	0.00	- 498.59
Issue Date: 22 Jan 15 Rate: 4% Yield to Maturity: 5.31% Maturity Date: 22 Jan 25							
BANK AMER CORP 5% DUE 01-21-2044 SEDOL: BJ7B592							
160,000.00	98.3992000	3,533.33	157,438.72	164,610.03	- 7,171.31	0.00	- 7,171.31
Issue Date: 21 Jan 14 Rate: 5% Yield to Maturity: 5.128% Maturity Date: 21 Jan 44							
BANK OF AMERICA CORPORATION 4.33% 03-15-2050 CUSIP: 06051GHS1							
30,000.00	88.3431000	378.88	26,502.93	30,000.00	- 3,497.07	0.00	- 3,497.07
Issue Date: 15 Mar 19 Rate: 4.33% Call Date: 15 Mar 49 Call Price: 100.00 Yield to Maturity: 5.144% Maturity Date: 15 Mar 50							
BECTON DICKINSON & 4.685% DUE 12-15-2044 SEDOL: BTDF52							
15,000.00	93.7676000	29.28	14,065.14	14,813.10	- 747.96	0.00	- 747.96
Issue Date: 15 Dec 14 Rate: 4.685% Call Date: 15 Jun 44 Call Price: 100.00 Yield to Maturity: 5.175% Maturity Date: 15 Dec 44							
BERKSHIRE HATHAWAY FIN CORP 4.25% DUE 01-15-2049 SEDOL: BJ00PK7							
70,000.00	93.5352290	1,363.54	65,474.66	69,284.60	- 3,809.94	0.00	- 3,809.94
Issue Date: 11 Jan 19 Rate: 4.25% Call Date: 15 Jul 48 Call Price: 100.00 Yield to Maturity: 4.691% Maturity Date: 15 Jan 49							

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◆ Asset Detail - Base Currency

					Unrealized gain/loss		
Description/Asset ID	Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation
Shares/PAR value							Total
Fixed Income							
Corporate bonds							
BK NEW YORK MELLON 1.6% DUE 04-24-2025 SEDOL: BLFFMD3							
20,000.00		95.9930000	58.67	19,198.60	19,992.40	- 793.80	0.00
							- 793.80
Issue Date: 24 Apr 20 Rate: 1.6% Call Date: 24 Mar 25 Call Price: 100.00 Yield to Maturity: 4.768% Maturity Date: 24 Apr 25							
BK NEW YORK MELLON 4.289% DUE 06-13-2033 SEDOL: BLD3MX9							
10,000.00		95.3666000	20.25	9,536.66	10,000.00	- 463.34	0.00
							- 463.34
Issue Date: 13 Jun 22 Rate: 4.289% Call Date: 13 Jun 32 Call Price: 100.00 Yield to Maturity: 4.907% Maturity Date: 13 Jun 33							
BOEING CO FIXED 2.196% DUE 02-04-2026 SEDOL: BKPSXR6							
60,000.00		94.5206000	534.36	56,712.36	60,000.00	- 3,287.64	0.00
							- 3,287.64
Issue Date: 4 Feb 21 Rate: 2.196% Yield to Maturity: 4.979% Maturity Date: 4 Feb 26							
BOEING CO FIXED 5.15% DUE 05-01-2030 SEDOL: BM8XFR6							
100,000.00		101.9337600	844.03	101,933.76	113,868.90	- 11,935.14	0.00
							- 11,935.14
Issue Date: 4 May 20 Rate: 5.15% Call Date: 1 Feb 30 Call Price: 100.00 Yield to Maturity: 4.791% Maturity Date: 1 May 30							
BOEING CO FIXED 5.705% DUE 05-01-2040 SEDOL: BM8XFQ5							
120,000.00		103.7772080	1,121.98	124,532.65	152,777.31	- 28,244.66	0.00
							- 28,244.66
Issue Date: 4 May 20 Rate: 5.705% Call Date: 1 Nov 39 Call Price: 100.00 Yield to Maturity: 5.354% Maturity Date: 1 May 40							

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◆ Asset Detail - Base Currency

Description/Asset ID	Investment Mgr ID	Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
							Market	Translation	
Fixed Income									
Corporate bonds									
BOEING CO 1.433% 02-04-2024 SEDOL: BKPSXQ5									
		40,000.00	99.5741250	232.46	39,829.65	40,000.00	- 170.35	0.00	- 170.35
Rate: 1.433% Yield to Maturity: 5.874% Maturity Date: 4 Feb 24									
BOEING CO 2.7% DUE 02-01-2027 SEDOL: BKPHQK7									
		20,000.00	94.3581500	223.50	18,871.63	19,946.00	- 1,074.37	0.00	- 1,074.37
Issue Date: 31 Jul 19 Rate: 2.7% Call Date: 1 Dec 26 Call Price: 100.00 Yield to Maturity: 4.682% Maturity Date: 1 Feb 27									
BOEING CO 3.25% DUE 02-01-2035 SEDOL: BKPHQH4									
		90,000.00	84.5254560	1,210.63	76,072.91	88,841.70	- 12,768.79	0.00	- 12,768.79
Issue Date: 31 Jul 19 Rate: 3.25% Call Date: 1 Nov 34 Call Price: 100.00 Yield to Maturity: 5.093% Maturity Date: 1 Feb 35									
BOEING CO 3.75% DUE 02-01-2050 SEDOL: BJGV2H0									
		30,000.00	77.9296330	465.63	23,378.89	28,942.50	- 5,563.61	0.00	- 5,563.61
Issue Date: 31 Jul 19 Rate: 3.75% Call Date: 1 Aug 49 Call Price: 100.00 Yield to Maturity: 5.324% Maturity Date: 1 Feb 50									
BOEING CO 5.93% DUE 05-01-2060 SEDOL: BM8R6Q4									
		10,000.00	103.9928000	97.19	10,399.28	11,192.30	- 793.02	0.00	- 793.02
Issue Date: 4 May 20 Rate: 5.93% Call Date: 1 Nov 59 Call Price: 100.00 Yield to Maturity: 5.668% Maturity Date: 1 May 60									

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◆ Asset Detail - Base Currency

						Unrealized gain/loss		
Description/Asset ID	Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
Shares/PAR value								
Fixed Income								
Corporate bonds								
BP CAP MKTS AMER INC 3.0% DUE 02-24-2050 SEDOL: BLGM4V5								
30,000.00		71.1003330	315.00	21,330.10	29,602.48	- 8,272.38	0.00	- 8,272.38
Issue Date: 24 Feb 20 Rate: 3% Call Date: 24 Aug 49 Call Price: 100.00 Yield to Maturity: 4.99% Maturity Date: 24 Feb 50								
BP CAP MKTS AMER 3.633% DUE 04-06-2030 SEDOL: BJLV8H7								
70,000.00		95.8861710	593.39	67,120.32	70,000.00	- 2,879.68	0.00	- 2,879.68
Issue Date: 6 Apr 20 Rate: 3.633% Call Date: 6 Jan 30 Call Price: 100.00 Yield to Maturity: 4.389% Maturity Date: 6 Apr 30								
BRISTOL MYERS FIXED 3.4% DUE 07-26-2029 SEDOL: BMWV996								
13,000.00		94.9566150	189.08	12,344.36	12,892.75	- 548.39	0.00	- 548.39
Issue Date: 26 Jan 20 Rate: 3.4% Call Date: 26 Apr 29 Call Price: 100.00 Yield to Maturity: 4.43% Maturity Date: 26 Jul 29								
CATHOLIC HEALTH INITIATI 4.35 DUE 11-01-2042 SEDOL: B8BB1R1								
10,000.00		86.5216000	71.29	8,652.16	8,901.80	- 249.64	0.00	- 249.64
Issue Date: 31 Oct 12 Rate: 4.35% Call Date: 1 Nov 40 Call Price: 33.33 Yield to Maturity: 5.508% Maturity Date: 1 Nov 42								
CCO HLDGS LLC / CCO HLDGS CAP CORP SR NT144A 4.25% 01-15-2034 SEDOL: BMVZMH8								
10,000.00		81.2928000	194.79	8,129.28	7,275.00	854.28	0.00	854.28
Issue Date: 16 Aug 21 Rate: 4.25% Call Date: 15 Jan 28 Call Price: 102.12 Yield to Maturity: 6.857% Maturity Date: 15 Jan 34								

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◆ Asset Detail - Base Currency

Description/Asset ID					Unrealized gain/loss		
Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
Shares/PAR value							
Fixed Income							
Corporate bonds							
CCO HLDGS LLC/CCO HLDGS CAP CORP 4.5% 05-01-2032 SEDOL: BMBVFS8							
100,000.00	85.6072800	737.50	85,607.28	100,816.40	- 15,209.12	0.00	- 15,209.12
Issue Date: 1 May 21 Rate: 4.5% Call Date: 1 May 26 Call Price: 102.25 Yield to Maturity: 6.787% Maturity Date: 1 May 32							
CENTENE CORP DEL FIXED 4.625% 12-15-2029 SEDOL: BMVQRX2							
20,000.00	95.8788500	38.54	19,175.77	20,137.50	- 961.73	0.00	- 961.73
Issue Date: 6 Dec 19 Rate: 4.625% Call Date: 15 Dec 24 Call Price: 102.31 Yield to Maturity: 5.443% Maturity Date: 15 Dec 29							
CENTENE CORP DEL SR NT 4.25% 12-15-2027 SEDOL: BMCTMH9							
20,000.00	96.3944000	35.42	19,278.88	20,225.00	- 946.12	0.00	- 946.12
Issue Date: 6 Dec 19 Rate: 4.25% Call Date: 15 Dec 24 Call Price: 100.70 Yield to Maturity: 5.27% Maturity Date: 15 Dec 27							
CENTENE CORP DEL 2.625% 08-01-2031 SEDOL: BL6LYW3							
10,000.00	83.2467000	108.65	8,324.67	8,937.50	- 612.83	0.00	- 612.83
Issue Date: 12 Aug 21 Rate: 2.625% Call Date: 1 May 31 Call Price: 100.00 Yield to Maturity: 5.338% Maturity Date: 1 Aug 31							
CENTENE CORP DEL 3.375% DUE 02-15-2030/05-06-2020 REG SEDOL: BMVX1F3							
10,000.00	89.6810000	126.56	8,968.10	10,025.00	- 1,056.90	0.00	- 1,056.90
Issue Date: 13 Feb 20 Rate: 3.375% Call Date: 15 Feb 25 Call Price: 101.68 Yield to Maturity: 5.373% Maturity Date: 15 Feb 30							

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◆ Asset Detail - Base Currency

						Unrealized gain/loss	
Description/Asset ID	Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation
Shares/PAR value							Total
Fixed Income							
Corporate bonds							
CHARTER COMMUNICATIONS ENTMT I L P 3.5% 03-01-2042 SEDOL: BN7G7R7							
10,000.00		69.7858000	115.69	6,978.58	9,794.40	- 2,815.82	0.00
							- 2,815.82
Issue Date: 12 Oct 21 Rate: 3.5% Call Date: 1 Sep 41 Call Price: 100.00 Yield to Maturity: 6.319% Maturity Date: 1 Mar 42							
CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 4.4% 04-01-2033 SEDOL: BPCMGY4							
40,000.00		92.4050750	435.11	36,962.03	39,853.60	- 2,891.57	0.00
							- 2,891.57
Issue Date: 15 Mar 22 Rate: 4.4% Call Date: 1 Jan 33 Call Price: 100.00 Yield to Maturity: 5.455% Maturity Date: 1 Apr 33							
CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 5.5% 04-01-2063 SEDOL: BPCTJF7							
20,000.00		83.7444000	271.94	16,748.88	20,103.60	- 3,354.72	0.00
							- 3,354.72
Issue Date: 15 Mar 22 Rate: 5.5% Call Date: 1 Oct 62 Call Price: 100.00 Yield to Maturity: 6.673% Maturity Date: 1 Apr 63							
CHARTER COMMUNICATIONS OPER LLC / 5.05% 03-30-2029 SEDOL: BH420W2							
130,000.00		99.0795150	1,641.25	128,803.37	130,465.40	- 1,662.03	0.00
							- 1,662.03
Issue Date: 17 Jan 19 Rate: 5.05% Call Date: 30 Dec 28 Call Price: 100.00 Yield to Maturity: 5.251% Maturity Date: 30 Mar 29							
CHARTER COMMUNICATIONS OPER LLC/CHARTE 4.8% DUE 03-01-2050 SEDOL: BKSVMY27							
10,000.00		77.5056000	158.67	7,750.56	10,072.10	- 2,321.54	0.00
							- 2,321.54
Issue Date: 24 Oct 19 Rate: 4.8% Call Date: 1 Sep 49 Call Price: 100.00 Yield to Maturity: 6.619% Maturity Date: 1 Mar 50							

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Account number V2299
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◆ Asset Detail - Base Currency

						Unrealized gain/loss	
Description/Asset ID	Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation
Shares/PAR value							Total
Fixed Income							
Corporate bonds							
CHARTER 4.908% DUE 07-23-2025 SEDOL: BZ06JV6							
50,000.00		99.0668000	1,070.22	49,533.40	54,858.26	- 5,324.86	0.00
							- 5,324.86
Issue Date: 23 Jul 16 Rate: 4.908% Call Date: 23 Apr 25 Call Price: 100.00 Yield to Maturity: 5.536% Maturity Date: 23 Jul 25							
CHARTER 6.834% DUE 10-23-2055 SEDOL: BD3JMW0							
10,000.00		100.1817000	127.19	10,018.17	11,230.30	- 1,212.13	0.00
							- 1,212.13
Issue Date: 23 Oct 16 Rate: 6.834% Call Date: 23 Apr 55 Call Price: 100.00 Yield to Maturity: 6.819% Maturity Date: 23 Oct 55							
CHENIERE ENERGY FIXED 2.25% DUE 01-31-2032 SEDOL: BMZ3RL7							
40,000.00		85.2063250	541.67	34,082.53	40,150.00	- 6,067.47	0.00
							- 6,067.47
Issue Date: 27 Sep 21 Rate: 3.25% Call Date: 31 Jan 27 Call Price: 101.62 Yield to Maturity: 5.543% Maturity Date: 31 Jan 32							
CHENIERE ENERGY FIXED 4% DUE 03-01-2031 SEDOL: BM8JV21							
10,000.00		90.7646000	132.22	9,076.46	10,600.00	- 1,523.54	0.00
							- 1,523.54
Issue Date: 1 Sep 21 Rate: 4% Call Date: 1 Mar 26 Call Price: 102.00 Yield to Maturity: 5.579% Maturity Date: 1 Mar 31							
CHENIERE ENERGY 4.625% DUE 10-15-2028 SEDOL: BNMB2S3							
20,000.00		97.4963500	192.71	19,499.27	20,000.00	- 500.73	0.00
							- 500.73
Issue Date: 15 Apr 21 Rate: 4.625% Call Date: 15 Oct 24 Call Price: 101.15 Yield to Maturity: 5.22% Maturity Date: 15 Oct 28							

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◆ Asset Detail - Base Currency

						Unrealized gain/loss		
Description/Asset ID	Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
Shares/PAR value								
Fixed Income								
Corporate bonds								
CIGNA CORP NEW CORP 4.375% 10-15-2028 SEDOL: BKPHS12								
80,000.00		99.1374380	729.17	79,309.95	80,427.10	- 1,117.15	0.00	- 1,117.15
Issue Date: 15 Apr 19 Rate: 4.375% Call Date: 15 Jul 28 Call Price: 100.00 Yield to Maturity: 4.576% Maturity Date: 15 Oct 28								
CIGNA CORP NEW CORP 4.9% 12-15-2048 SEDOL: BKPHS34								
10,000.00		95.1609000	20.42	9,516.09	11,133.30	- 1,617.21	0.00	- 1,617.21
Issue Date: 15 Jun 19 Rate: 4.9% Call Date: 15 Jun 48 Call Price: 100.00 Yield to Maturity: 5.25% Maturity Date: 15 Dec 48								
CINTAS CORP NO 2 3.7% DUE 04-01-2027 SEDOL: BD096S7								
50,000.00		97.7688200	457.36	48,884.41	49,981.80	- 1,097.39	0.00	- 1,097.39
Issue Date: 14 Mar 17 Rate: 3.7% Call Date: 1 Jan 27 Call Price: 100.00 Yield to Maturity: 4.442% Maturity Date: 1 Apr 27								
CITIGROUP INC NT VAR RATE 12-31-2049 REG SEDOL: BNNMZ31								
40,000.00		97.8529500	297.50	39,141.18	40,000.00	- 858.82	0.00	- 858.82
Issue Date: 24 Apr 15 Rate: 5.95% Call Date: 15 May 26 Call Price: 100.00 Yield to Maturity: 6.081% Maturity Date: 31 Dec 49								
CITIGROUP INC VAR RT DUE 12-29-2049 SEDOL: BLWX1S8								
60,000.00		98.5569170	472.50	59,134.15	59,934.37	- 800.22	0.00	- 800.22
Issue Date: 30 Apr 14 Rate: 6.3% Call Date: 15 May 24 Call Price: 0.00 Yield to Maturity: 6.392% Maturity Date: 29 Dec 49								

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Account number V2299
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◆ Asset Detail - Base Currency

						Unrealized gain/loss		
Description/Asset ID	Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
Shares/PAR value								
Fixed Income								
Corporate bonds								
CITIGROUP INC 2.52% 11-03-2032 SEDOL: BNHX0P7								
10,000.00		82.5816000	39.90	8,258.16	10,007.80	- 1,749.64	0.00	- 1,749.64
Issue Date: 3 Nov 21 Rate: 2.52% Call Date: 3 Nov 31 Call Price: 100.00 Yield to Maturity: 4.978% Maturity Date: 3 Nov 32								
CITIGROUP INC 3.785% 03-17-2033 CUSIP: 172967NN7								
50,000.00		90.0937600	541.47	45,046.88	50,241.90	- 5,195.02	0.00	- 5,195.02
Issue Date: 17 Mar 22 Rate: 3.785% Call Date: 17 Mar 32 Call Price: 100.00 Yield to Maturity: 5.147% Maturity Date: 17 Mar 33								
CITIGROUP INC 4.3% DUE 11-20-2026 SEDOL: BSPCB69								
30,000.00		98.0695670	143.33	29,420.87	30,395.10	- 974.23	0.00	- 974.23
Issue Date: 20 Nov 14 Rate: 4.3% Yield to Maturity: 5.024% Maturity Date: 20 Nov 26								
CITIGROUP INC 4.4% DUE 06-10-2025 SEDOL: BYZZP79								
60,000.00		98.7137670	146.67	59,228.26	59,832.80	- 604.54	0.00	- 604.54
Issue Date: 10 Jun 15 Rate: 4.4% Yield to Maturity: 5.333% Maturity Date: 10 Jun 25								
CITIGROUP INC 4.412% DUE 03-31-2031 SEDOL: BMH3V24								
50,000.00		95.7739200	551.50	47,886.96	50,000.00	- 2,113.04	0.00	- 2,113.04
Issue Date: 31 Mar 20 Rate: 4.412% Call Date: 31 Mar 30 Call Price: 100.00 Yield to Maturity: 5.115% Maturity Date: 31 Mar 31								

Portfolio Statement

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Account Name TYCO ELECTRONICS

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◆ Asset Detail - Base Currency

Description/Asset ID		Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		
Investment Mgr ID	Shares/PAR value					Market	Translation	Total
Fixed Income								
Corporate bonds								
CITIGROUP INC 4.65% DUE 07-30-2045 SEDOL: BYTHPH1								
	182,000.00	91.2332140	3,526.25	166,044.45	182,371.28	- 16,326.83	0.00	- 16,326.83
Issue Date: 30 Jul 15 Rate: 4.65% Yield to Maturity: 5.338% Maturity Date: 30 Jul 45								
CITIGROUP INC 4.75% DUE 05-18-2046 SEDOL: BDGLCL2								
	10,000.00	89.7643000	55.42	8,976.43	10,047.50	- 1,071.07	0.00	- 1,071.07
Issue Date: 18 May 16 Rate: 4.75% Yield to Maturity: 5.554% Maturity Date: 18 May 46								
CITIGROUP INC 5.3 DUE 05-06-2044 SEDOL: BMH4H85								
	31,000.00	96.2659680	246.45	29,842.45	32,400.04	- 2,557.59	0.00	- 2,557.59
Issue Date: 6 May 14 Rate: 5.3% Yield to Maturity: 5.609% Maturity Date: 6 May 44								
CITIGROUP INC 5.5% DUE 09-13-2025 SEDOL: BDT7Y00								
	30,000.00	100.4764000	490.42	30,142.92	30,032.46	110.46	0.00	110.46
Issue Date: 13 Sep 13 Rate: 5.5% Yield to Maturity: 5.199% Maturity Date: 13 Sep 25								
CITIGROUP INC 8.125% DUE 07-15-2039 SEDOL: B8G0DX3								
	16,000.00	129.1451250	595.83	20,663.22	23,083.98	- 2,420.76	0.00	- 2,420.76
Issue Date: 23 Jul 09 Rate: 8.125% Yield to Maturity: 5.341% Maturity Date: 15 Jul 39								

Portfolio Statement

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Account number V2299
Account Name TYCO ELECTRONICS

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◆ Asset Detail - Base Currency

						Unrealized gain/loss	
Description/Asset ID	Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation
Shares/PAR value							Total
Fixed Income							
Corporate bonds							
COMCAST CORP NEW FIXED 2.937% DUE 11-01-2056 SEDOL: BQ7XJ28							
40,000.00		66.1150250	192.54	26,446.01	36,987.10	- 10,541.09	0.00 - 10,541.09
Issue Date: 1 May 22 Rate: 2.937% Call Date: 1 May 56 Call Price: 100.00 Yield to Maturity: 5.064% Maturity Date: 1 Nov 56							
COMCAST CORP NEW FIXED 3.4% DUE 04-01-2030 CUSIP: 20030NDG3							
20,000.00		93.7312000	168.11	18,746.24	19,964.60	- 1,218.36	0.00 - 1,218.36
Issue Date: 27 Mar 20 Rate: 3.4% Call Date: 1 Jan 30 Call Price: 100.00 Yield to Maturity: 4.562% Maturity Date: 1 Apr 30							
COMCAST CORP NEW 2.8% DUE 01-15-2051/05-28-2020 REG SEDOL: BL6D441							
40,000.00		66.9701500	513.33	26,788.06	36,381.30	- 9,593.24	0.00 - 9,593.24
Issue Date: 28 May 20 Rate: 2.8% Call Date: 15 Jul 50 Call Price: 100.00 Yield to Maturity: 5.053% Maturity Date: 15 Jan 51							
COMCAST CORP NEW 2.887% 11-01-2051 BEO SEDOL: BQ7XHB3							
40,000.00		67.9813250	189.26	27,192.53	31,659.57	- 4,467.04	0.00 - 4,467.04
Issue Date: 1 May 22 Rate: 2.887% Call Date: 1 May 51 Call Price: 100.00 Yield to Maturity: 5.038% Maturity Date: 1 Nov 51							
COMCAST CORP NEW 3.45% DUE 02-01-2050 CUSIP: 20030NCZ2							
20,000.00		77.1023000	285.58	15,420.46	19,972.31	- 4,551.85	0.00 - 4,551.85
Issue Date: 5 Nov 19 Rate: 3.45% Call Date: 1 Aug 49 Call Price: 100.00 Yield to Maturity: 5.036% Maturity Date: 1 Feb 50							

Portfolio Statement

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Account number V2299
Account Name TYCO ELECTRONICS

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◆ Asset Detail - Base Currency

						Unrealized gain/loss		
Description/Asset ID	Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
Shares/PAR value								
Fixed Income								
Corporate bonds								
COMCAST CORP NEW 3.75% DUE 04-01-2040 CUSIP: 20030NDH1								
10,000.00		86.2492000	92.71	8,624.92	9,896.40	- 1,271.48	0.00	- 1,271.48
Issue Date: 27 Mar 20 Rate: 3.75% Call Date: 1 Oct 39 Call Price: 100.00 Yield to Maturity: 4.994% Maturity Date: 1 Apr 40								
COMCAST CORP NEW 4.15% DUE 10-15-2028 CUSIP: 20030NCT6								
100,000.00		98.6922600	864.58	98,692.26	100,084.42	- 1,392.16	0.00	- 1,392.16
Issue Date: 5 Oct 18 Rate: 4.15% Call Date: 15 Jul 28 Call Price: 100.00 Yield to Maturity: 4.454% Maturity Date: 15 Oct 28								
COMCAST CORP NEW 4.2% DUE 08-15-2034 CUSIP: 20030NBM2								
50,000.00		95.8128400	787.50	47,906.42	50,386.00	- 2,479.58	0.00	- 2,479.58
Issue Date: 12 Aug 14 Rate: 4.2% Call Date: 15 Feb 34 Call Price: 100.00 Yield to Maturity: 4.704% Maturity Date: 15 Aug 34								
COMCAST CORP NEW 4.25% DUE 10-15-2030 CUSIP: 20030NCU3								
60,000.00		98.7044170	531.25	59,222.65	60,684.60	- 1,461.95	0.00	- 1,461.95
Issue Date: 5 Oct 18 Rate: 4.25% Call Date: 15 Jul 30 Call Price: 100.00 Yield to Maturity: 4.472% Maturity Date: 15 Oct 30								
COMCAST CORP NEW 4% DUE 03-01-2048 SEDOL: BFY1YN4								
10,000.00		84.2761000	132.22	8,427.61	11,307.30	- 2,879.69	0.00	- 2,879.69
Issue Date: 8 Feb 18 Rate: 4% Call Date: 1 Sep 47 Call Price: 100.00 Yield to Maturity: 5.143% Maturity Date: 1 Mar 48								

Portfolio Statement

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Account number V2299
Account Name TYCO ELECTRONICS

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◆ Asset Detail - Base Currency

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

Fixed Income

Corporate bonds

COMCAST CORP NEW 4% DUE 08-15-2047 SEDOL: BF22PR0

10,000.00	84.5058000	150.00	8,450.58	9,930.20	- 1,479.62	0.00	- 1,479.62
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Issue Date: 7 Aug 17 Rate: 4% Call Date: 15 Feb 47 Call Price: 100.00 Yield to Maturity: 5.139% Maturity Date: 15 Aug 47

COMCAST CORP NEW 5.65% DUE 06-15-2035 SEDOL: B0B7ZQ0

10,000.00	107.4190000	23.54	10,741.90	10,305.90	436.00	0.00	436.00
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Issue Date: 9 Jun 05 Rate: 5.65% Yield to Maturity: 4.8% Maturity Date: 15 Jun 35

CONOCO INC 6.95% DUE 04-15-2029 SEDOL: B2PJ1B3

70,000.00	111.5381430	1,013.54	78,076.70	76,395.41	1,681.29	0.00	1,681.29
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Issue Date: 20 Apr 99 Rate: 6.95% Yield to Maturity: 4.476% Maturity Date: 15 Apr 29

CONTL RES INC FIXED 3.8% DUE 06-01-2024 SEDOL: BZ02873

20,000.00	99.2209500	61.22	19,844.19	19,938.65	- 94.46	0.00	- 94.46
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Issue Date: 19 May 14 Rate: 3.8% Yield to Maturity: 5.687% Maturity Date: 1 Jun 24

CONTL RES INC 4.375% DUE 01-15-2028 SEDOL: BF19CF9

20,000.00	96.9092000	401.04	19,381.84	20,451.60	- 1,069.76	0.00	- 1,069.76
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Issue Date: 8 Dec 17 Rate: 4.375% Call Date: 15 Oct 27 Call Price: 100.00 Yield to Maturity: 5.232% Maturity Date: 15 Jan 28

Portfolio Statement

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Account number V2299
Account Name TYCO ELECTRONICS

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Fixed Income							
Corporate bonds							
CONTL RES INC 4.9% DUE 06-01-2044 SEDOL: BYN68H5							
30,000.00	81.0785330	118.42	24,323.56	32,395.30	- 8,071.74	0.00	- 8,071.74
Issue Date: 19 May 14 Rate: 4.9% Call Date: 1 Dec 43 Call Price: 100.00 Yield to Maturity: 6.599% Maturity Date: 1 Jun 44							
COSTCO WHOLESALE CORP NEW 1.6% DUE 04-20-2030 REG SEDOL: BMG2X93							
10,000.00	85.7882000	31.11	8,578.82	10,037.30	- 1,458.48	0.00	- 1,458.48
Issue Date: 20 Apr 20 Rate: 1.6% Call Date: 20 Jan 30 Call Price: 100.00 Yield to Maturity: 4.186% Maturity Date: 20 Apr 30							
COTERRA ENERGY INC 3.9% 05-15-2027 SEDOL: BMFYL18							
110,000.00	96.8223640	536.25	106,504.60	111,026.30	- 4,521.70	0.00	- 4,521.70
Issue Date: 15 Nov 22 Rate: 3.9% Call Date: 15 Feb 27 Call Price: 100.00 Yield to Maturity: 4.931% Maturity Date: 15 May 27							
COTERRA ENERGY INC 4.375% 03-15-2029 SEDOL: BMGNSL3							
30,000.00	97.1074670	382.81	29,132.24	31,595.60	- 2,463.36	0.00	- 2,463.36
Issue Date: 15 Sep 22 Rate: 4.375% Call Date: 15 Dec 28 Call Price: 100.00 Yield to Maturity: 5.011% Maturity Date: 15 Mar 29							
CSC HLDGS LLC 6.5% DUE 02-01-2029 CUSIP: 126307AZ0							
250,000.00	88.2600000	6,725.69	220,650.00	250,000.00	- 29,350.00	0.00	- 29,350.00
Issue Date: 31 Jan 19 Rate: 6.5% Call Date: 1 Feb 25 Call Price: 102.16 Yield to Maturity: 9.456% Maturity Date: 1 Feb 29							

Portfolio Statement

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Account number V2299
Account Name TYCO ELECTRONICS

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◆ Asset Detail - Base Currency

						Unrealized gain/loss		
Description/Asset ID	Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
Shares/PAR value								
Fixed Income								
Corporate bonds								
CTR PARTNERSHIP L P / CARETRUST CAP SR NT 144A 3.875% 06-30-2028 SEDOL: BMHRYM7								
10,000.00		91.3490000	193.75	9,134.90	9,425.00	- 290.10	0.00	- 290.10
Issue Date: 17 Jun 21 Rate: 3.875% Call Date: 30 Mar 28 Call Price: 100.00 Yield to Maturity: 6.101% Maturity Date: 30 Jun 28								
CVS HEALTH CORP 1.875% DUE 02-28-2031 SEDOL: BMTSF69								
10,000.00		82.4335000	63.54	8,243.35	8,777.30	- 533.95	0.00	- 533.95
Issue Date: 16 Dec 20 Rate: 1.875% Call Date: 28 Nov 30 Call Price: 100.00 Yield to Maturity: 4.801% Maturity Date: 28 Feb 31								
CVS HEALTH CORP 3.75% DUE 04-01-2030 SEDOL: BK8TZ92								
50,000.00		94.1186800	463.54	47,059.34	48,213.00	- 1,153.66	0.00	- 1,153.66
Issue Date: 31 Mar 20 Rate: 3.75% Call Date: 1 Jan 30 Call Price: 100.00 Yield to Maturity: 4.85% Maturity Date: 1 Apr 30								
CVS HEALTH CORP 4.3% DUE 03-25-2028 SEDOL: BF3V2P3								
74,000.00		98.4202570	839.69	72,830.99	73,009.32	- 178.33	0.00	- 178.33
Issue Date: 9 Mar 18 Rate: 4.3% Call Date: 25 Dec 27 Call Price: 100.00 Yield to Maturity: 4.713% Maturity Date: 25 Mar 28								
CVS HEALTH CORP 5.05% DUE 03-25-2048 SEDOL: BF4JKH4								
40,000.00		93.9627500	533.06	37,585.10	51,296.40	- 13,711.30	0.00	- 13,711.30
Issue Date: 9 Mar 18 Rate: 5.05% Call Date: 25 Sep 47 Call Price: 100.00 Yield to Maturity: 5.503% Maturity Date: 25 Mar 48								

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◆ Asset Detail - Base Currency

Description/Asset ID		Base Currency	Unrealized gain/loss					
Investment Mgr ID	Exchange rate/ Shares/PAR value	Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
Fixed Income								
Corporate bonds								
CVS HEALTH CORP 5.125% DUE 07-20-2045 SEDOL: BYPFC45								
	40,000.00	94.9096250	911.11	37,963.85	40,934.57	- 2,970.72	0.00	- 2,970.72
Issue Date: 20 Jul 15 Rate: 5.125% Yield to Maturity: 5.531% Maturity Date: 20 Jul 45								
DEERE & CO FIXED 3.1% DUE 04-15-2030 SEDOL: BMQ5M39								
	10,000.00	92.9104000	64.58	9,291.04	9,981.10	- 690.06	0.00	- 690.06
Issue Date: 30 Mar 20 Rate: 3.1% Call Date: 15 Jan 30 Call Price: 100.00 Yield to Maturity: 4.401% Maturity Date: 15 Apr 30								
DEERE & CO FIXED 3.75% DUE 04-15-2050 SEDOL: BMQ5M40								
	20,000.00	87.8121000	156.25	17,562.42	23,294.25	- 5,731.83	0.00	- 5,731.83
Issue Date: 30 Mar 20 Rate: 3.75% Call Date: 15 Oct 49 Call Price: 100.00 Yield to Maturity: 4.549% Maturity Date: 15 Apr 50								
DEVON ENERGY CORP FIXED 5% DUE 06-15-2045 SEDOL: BYNCYY2								
	30,000.00	88.5708330	62.50	26,571.25	35,172.30	- 8,601.05	0.00	- 8,601.05
Issue Date: 16 Jun 15 Rate: 5% Call Date: 15 Dec 44 Call Price: 100.00 Yield to Maturity: 5.949% Maturity Date: 15 Jun 45								
DEVON ENERGY CORP 5.6 DUE 07-15-2041 SEDOL: B3Q7W10								
	50,000.00	96.7495200	1,283.33	48,374.76	56,765.89	- 8,391.13	0.00	- 8,391.13
Issue Date: 12 Jul 11 Rate: 5.6% Call Date: 15 Jan 41 Call Price: 100.00 Yield to Maturity: 5.899% Maturity Date: 15 Jul 41								

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Account number V2299
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◆ Asset Detail - Base Currency

					Unrealized gain/loss			
Description/Asset ID	Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
Shares/PAR value								
Fixed Income								
Corporate bonds								
DEVON ENERGY CORP 5.85% DUE 12-15-2025 SEDOL: BYQ1PX2								
80,000.00		101.1030250	195.00	80,882.42	86,146.90	- 5,264.48	0.00	- 5,264.48
Issue Date: 15 Dec 15 Rate: 5.85% Call Date: 15 Sep 25 Call Price: 100.00 Yield to Maturity: 5.249% Maturity Date: 15 Dec 25								
DIAMONDBACK ENERGY INC 3.5% DUE 12-01-2029 SEDOL: BJR45B3								
40,000.00		92.9816250	112.78	37,192.65	40,311.80	- 3,119.15	0.00	- 3,119.15
Issue Date: 5 Dec 19 Rate: 3.5% Call Date: 1 Sep 29 Call Price: 100.00 Yield to Maturity: 4.878% Maturity Date: 1 Dec 29								
DISH DBS CORP 5.125% DUE 06-01-2029 SEDOL: BMDHSQ3								
50,000.00		51.5390000	206.42	25,769.50	49,877.00	- 24,107.50	0.00	- 24,107.50
Issue Date: 24 May 21 Rate: 5.125% Yield to Maturity: 20.249% Maturity Date: 1 Jun 29								
DISH DBS CORP 5.875% 11-15-2024 CUSIP: 25470XAW5								
25,000.00		93.7762800	183.59	23,444.07	24,233.69	- 789.62	0.00	- 789.62
Issue Date: 20 Nov 14 Rate: 5.875% Yield to Maturity: 13.614% Maturity Date: 15 Nov 24								
DISNEY WALT CO SR NT 6.2% 12-15-2034 SEDOL: BJQX577								
10,000.00		113.2599000	25.83	11,325.99	9,321.90	2,004.09	0.00	2,004.09
Issue Date: 15 Jun 19 Rate: 6.2% Yield to Maturity: 4.642% Maturity Date: 15 Dec 34								

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◆ Asset Detail - Base Currency

					Unrealized gain/loss		
Description/Asset ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
Investment Mgr ID							
Shares/PAR value							
Fixed Income							
Corporate bonds							
DISNEY WALT CO SR NT 6.65% 11-15-2037 CUSIP: 254687EH5							
10,000.00	117.7541000	83.13	11,775.41	9,855.00	1,920.41	0.00	1,920.41
Issue Date: 15 Nov 19 Rate: 6.65% Yield to Maturity: 4.873% Maturity Date: 15 Nov 37							
DUKE ENERGY 5.3% DUE 02-15-2040 SEDOL: B432721							
70,000.00	101.2117570	1,391.25	70,848.23	85,311.10	- 14,462.87	0.00	- 14,462.87
Issue Date: 19 Nov 09 Rate: 5.3% Yield to Maturity: 5.187% Maturity Date: 15 Feb 40							
EATON CORP OHIO 4.15 DUE 11-02-2042 REG SEDOL: BGLPFR7							
10,000.00	92.0048000	66.86	9,200.48	10,081.77	- 881.29	0.00	- 881.29
Issue Date: 2 Nov 13 Rate: 4.15% Yield to Maturity: 4.799% Maturity Date: 2 Nov 42							
EL PASO NAT GAS CO 8.375% DUE 06-15-2032 SEDOL: 2787237							
110,000.00	116.7109180	383.85	128,382.01	128,194.00	188.01	0.00	188.01
Issue Date: 15 Jun 03 Rate: 8.375% Call Date: 14 Jun 32 Call Price: 100.00 Yield to Maturity: 5.843% Maturity Date: 15 Jun 32							
ENERGY TRANSFER L P 0.0% DUE 12-31-2049 REG SEDOL: BMHR7W8							
20,000.00	92.1478500	178.13	18,429.57	19,650.00	- 1,220.43	0.00	- 1,220.43
Issue Date: 22 Jan 20 Rate: 7.125% Call Date: 15 May 30 Call Price: 100.00 Yield to Maturity: 7.733% Maturity Date: 31 Dec 49							

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◆ Asset Detail - Base Currency

					Unrealized gain/loss			
Description/Asset ID	Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
Shares/PAR value								
Fixed Income								
Corporate bonds								
ENERGY TRANSFER L P 6.5% 12-31-2049 SEDOL: BN2CHF8								
20,000.00		95.0280000	162.50	19,005.60	19,775.00	- 769.40	0.00	- 769.40
Issue Date: 15 Jun 21 Rate: 6.5% Call Date: 15 Aug 26 Call Price: 100.00 Yield to Maturity: 6.841% Maturity Date: 31 Dec 49								
ENERGY TRANSFER L P 6.75% 12-31-2099 USD SEDOL: BNLZ3S3								
40,000.00		95.7841250	337.50	38,313.65	40,562.50	- 2,248.85	0.00	- 2,248.85
Issue Date: 16 Nov 17 Rate: 6.75% Call Date: 15 May 25 Call Price: 100.00 Yield to Maturity: 7.047% Maturity Date: 31 Dec 99								
ENERGY TRANSFER 3.75% DUE 05-15-2030 SEDOL: BL3BQ53								
70,000.00		93.0220570	328.13	65,115.44	71,357.07	- 6,241.63	0.00	- 6,241.63
Issue Date: 22 Jan 20 Rate: 3.75% Call Date: 15 Feb 30 Call Price: 100.00 Yield to Maturity: 5.042% Maturity Date: 15 May 30								
ENERGY TRANSFER 4.95% DUE 06-15-2028 SEDOL: BNR46T6								
20,000.00		99.7041500	41.25	19,940.83	21,379.60	- 1,438.77	0.00	- 1,438.77
Issue Date: 8 Jun 18 Rate: 4.95% Call Date: 15 Mar 28 Call Price: 100.00 Yield to Maturity: 5.024% Maturity Date: 15 Jun 28								
ENERGY TRANSFER 5.25% DUE 04-15-2029 SEDOL: BJCYMH3								
10,000.00		100.8581000	109.38	10,085.81	11,417.30	- 1,331.49	0.00	- 1,331.49
Issue Date: 15 Jan 19 Rate: 5.25% Call Date: 15 Jan 29 Call Price: 100.00 Yield to Maturity: 5.061% Maturity Date: 15 Apr 29								

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◆ Asset Detail - Base Currency

					Unrealized gain/loss		
Description/Asset ID	Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation
Shares/PAR value							Total
Fixed Income							
Corporate bonds							
ENERGY TRANSFER 6.25% DUE 04-15-2049 SEDOL: BJCYMJ5							
80,000.00		103.6579880	1,041.67	82,926.39	97,197.60	- 14,271.21	0.00
							- 14,271.21
Issue Date: 15 Jan 19 Rate: 6.25% Call Date: 15 Oct 48 Call Price: 100.00 Yield to Maturity: 5.967% Maturity Date: 15 Apr 49							
ENTERPRISE PRODS FIXED 3.95% DUE 01-31-2060 SEDOL: BL39936							
20,000.00		81.4295000	329.17	16,285.90	20,790.70	- 4,504.80	0.00
							- 4,504.80
Issue Date: 15 Jan 20 Rate: 3.95% Call Date: 31 Jul 59 Call Price: 100.00 Yield to Maturity: 5.077% Maturity Date: 31 Jan 60							
ENTERPRISE PRODS OPER LLC 5.375% 02-15-2078 SEDOL: BYWF668							
10,000.00		89.6240000	201.56	8,962.40	9,237.50	- 275.10	0.00
							- 275.10
Issue Date: 15 Feb 18 Rate: 5.375% Call Date: 15 Feb 28 Call Price: 100.00 Yield to Maturity: 6.026% Maturity Date: 15 Feb 78							
ENTERPRISE PRODS 2.8% DUE 01-31-2030 SEDOL: BKM3QG4							
20,000.00		90.5667500	233.33	18,113.35	20,444.50	- 2,331.15	0.00
							- 2,331.15
Issue Date: 15 Jan 20 Rate: 2.8% Call Date: 31 Oct 29 Call Price: 100.00 Yield to Maturity: 4.593% Maturity Date: 31 Jan 30							
ENTERPRISE PRODS 3.7% DUE 01-31-2051 SEDOL: BL397H6							
20,000.00		79.8842000	308.33	15,976.84	19,755.60	- 3,778.76	0.00
							- 3,778.76
Issue Date: 15 Jan 20 Rate: 3.7% Call Date: 31 Jul 50 Call Price: 100.00 Yield to Maturity: 5.074% Maturity Date: 31 Jan 51							

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◆ Asset Detail - Base Currency

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

Fixed Income

Corporate bonds

ENTERPRISE PRODS 4.15% DUE 10-16-2028 SEDOL: BFY5JK8

90,000.00	98.8397780	767.75	88,955.80	96,133.60	- 7,177.80	0.00	- 7,177.80
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Issue Date: 11 Oct 18 Rate: 4.15% Call Date: 16 Jul 28 Call Price: 100.00 Yield to Maturity: 4.42% Maturity Date: 16 Oct 28

ENTERPRISE PRODS 5.7% DUE 02-15-2042 SEDOL: B56MMZ3

20,000.00	105.5264500	427.50	21,105.29	20,553.54	551.75	0.00	551.75
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Issue Date: 24 Aug 11 Rate: 5.7% Yield to Maturity: 5.224% Maturity Date: 15 Feb 42

ENTERPRISE PRODS 6.65% DUE 10-15-2034 SEDOL: B06K8Q5

10,000.00	114.6852000	138.54	11,468.52	10,764.90	703.62	0.00	703.62
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Issue Date: 4 Oct 04 Rate: 6.65% Yield to Maturity: 4.882% Maturity Date: 15 Oct 34

ENTERPRISE PRODS 7.55% DUE 04-15-2038 SEDOL: B57FW28

10,000.00	122.6922000	157.29	12,269.22	14,502.30	- 2,233.08	0.00	- 2,233.08
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Issue Date: 15 Oct 09 Rate: 7.55% Yield to Maturity: 5.269% Maturity Date: 15 Apr 38

ENTERPRISE PRODUCTS OPER L P 3.125% DUE 07-31-2029 SEDOL: BKB02B3

10,000.00	93.6372000	130.21	9,363.72	10,219.00	- 855.28	0.00	- 855.28
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Issue Date: 8 Jul 19 Rate: 3.125% Call Date: 30 Apr 29 Call Price: 100.00 Yield to Maturity: 4.421% Maturity Date: 31 Jul 29

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◆ Asset Detail - Base Currency

						Unrealized gain/loss		
Description/Asset ID	Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
Shares/PAR value								
Fixed Income								
Corporate bonds								
EOG RES INC FIXED 3.9% DUE 04-01-2035 SEDOL: BWCN5Z0								
20,000.00		92.2456000	192.83	18,449.12	22,858.00	- 4,408.88	0.00	- 4,408.88
Issue Date: 17 Mar 15 Rate: 3.9% Call Date: 1 Oct 34 Call Price: 100.00 Yield to Maturity: 4.799% Maturity Date: 1 Apr 35								
EQT CORP 3.9% DUE 10-01-2027 SEDOL: BYWG490								
50,000.00		95.7630000	482.08	47,881.50	54,362.50	- 6,481.00	0.00	- 6,481.00
Issue Date: 4 Oct 17 Rate: 3.9% Call Date: 1 Jul 27 Call Price: 100.00 Yield to Maturity: 5.153% Maturity Date: 1 Oct 27								
EQT CORPORATION 5.0% DUE 01-15-2029 BEO SEDOL: BMDM201								
10,000.00		99.0381000	229.17	9,903.81	11,451.00	- 1,547.19	0.00	- 1,547.19
Issue Date: 16 Nov 20 Rate: 5% Call Date: 15 Jul 28 Call Price: 100.00 Yield to Maturity: 5.218% Maturity Date: 15 Jan 29								
EXELON CORP 5.625% DUE 06-15-2035 SEDOL: B0LK7L8								
70,000.00		103.1573570	164.06	72,210.15	62,537.65	9,672.50	0.00	9,672.50
Issue Date: 9 Jun 05 Rate: 5.625% Yield to Maturity: 5.254% Maturity Date: 15 Jun 35								
EXXON MOBIL CORP FIXED 4.327% DUE 03-19-2050 SEDOL: BL68H70								
10,000.00		91.3459000	121.40	9,134.59	12,140.00	- 3,005.41	0.00	- 3,005.41
Issue Date: 19 Mar 20 Rate: 4.327% Call Date: 19 Sep 49 Call Price: 100.00 Yield to Maturity: 4.917% Maturity Date: 19 Mar 50								

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◆ Asset Detail - Base Currency

						Unrealized gain/loss		
Description/Asset ID	Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
Shares/PAR value								
Fixed Income								
Corporate bonds								
EXXON MOBIL CORP 3.482% DUE 03-19-2030 SEDOL: BL68H47								
40,000.00		95.1087750	390.76	38,043.51	40,000.00	- 1,956.49	0.00	- 1,956.49
Issue Date: 19 Mar 20 Rate: 3.482% Call Date: 19 Dec 29 Call Price: 100.00 Yield to Maturity: 4.388% Maturity Date: 19 Mar 30								
FIRSTENERGY CORP 3.9% 07-15-2027 SEDOL: BDC3P91								
120,000.00		96.1965080	2,282.50	115,435.81	120,357.60	- 4,921.79	0.00	- 4,921.79
Issue Date: 21 Jun 17 Rate: 4.15% Call Date: 15 Apr 27 Call Price: 100.00 Yield to Maturity: 5.341% Maturity Date: 15 Jul 27								
FORD MTR CO DEL 3.25% 02-12-2032 SEDOL: BPLHQR3								
30,000.00		83.2624000	373.75	24,978.72	30,012.50	- 5,033.78	0.00	- 5,033.78
Issue Date: 12 Nov 21 Rate: 3.25% Call Date: 12 Nov 31 Call Price: 100.00 Yield to Maturity: 5.87% Maturity Date: 12 Feb 32								
FORD MTR CO DEL 6.1% 08-19-2032A SEDOL: BNDY3J9								
20,000.00		100.9913000	443.94	20,198.26	20,000.00	198.26	0.00	198.26
Issue Date: 19 Aug 22 Rate: 6.1% Call Date: 19 May 32 Call Price: 100.00 Yield to Maturity: 5.95% Maturity Date: 19 Aug 32								
FORD MTR CR CO LLC 2.9% DUE 02-16-2028 BEO SEDOL: BNKBJZ1								
200,000.00		89.8549100	2,158.89	179,709.82	197,500.00	- 17,790.18	0.00	- 17,790.18
Issue Date: 16 Feb 21 Rate: 2.9% Call Date: 16 Dec 27 Call Price: 100.00 Yield to Maturity: 5.689% Maturity Date: 16 Feb 28								

Portfolio Statement

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Account number V2299
Account Name TYCO ELECTRONICS

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◆ Asset Detail - Base Currency

					Unrealized gain/loss		
Description/Asset ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
Investment Mgr ID							
Shares/PAR value							
Fixed Income							
Corporate bonds							
FORD MTR CR CO LLC 4.95% 05-28-2027 SEDOL: BMYXYY0							
230,000.00	97.6250830	1,012.00	224,537.69	230,862.50	- 6,324.81	0.00	- 6,324.81
Issue Date: 28 Mar 22 Rate: 4.95% Call Date: 28 Apr 27 Call Price: 100.00 Yield to Maturity: 5.724% Maturity Date: 28 May 27							
FOX CORP 5.476% DUE 01-25-2039 SEDOL: BMPRYX0							
30,000.00	97.4873000	707.32	29,246.19	32,648.95	- 3,402.76	0.00	- 3,402.76
Issue Date: 25 Jan 20 Rate: 5.476% Call Date: 25 Jul 38 Call Price: 100.00 Yield to Maturity: 5.726% Maturity Date: 25 Jan 39							
FOX CORP 6.5% 10-13-2033 SEDOL: BPSQ9N0							
10,000.00	108.4274000	139.03	10,842.74	9,858.80	983.94	0.00	983.94
Issue Date: 13 Oct 23 Rate: 6.5% Call Date: 13 Jul 33 Call Price: 100.00 Yield to Maturity: 5.38% Maturity Date: 13 Oct 33							
FREEPORT-MCMORAN FIXED 4.625% DUE 08-01-2030 SEDOL: BN2XBT3							
10,000.00	97.6163000	191.42	9,761.63	10,000.00	- 238.37	0.00	- 238.37
Issue Date: 27 Jul 20 Rate: 4.625% Call Date: 1 Aug 25 Call Price: 102.31 Yield to Maturity: 5.054% Maturity Date: 1 Aug 30							
FREEPORT-MCMORAN 5.45% DUE 03-15-2043 SEDOL: BFPC4S1							
68,000.00	97.2697060	1,080.92	66,143.40	61,135.89	5,007.51	0.00	5,007.51
Issue Date: 15 Sep 13 Rate: 5.45% Call Date: 15 Sep 42 Call Price: 100.00 Yield to Maturity: 5.684% Maturity Date: 15 Mar 43							

Portfolio Statement

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Account number V2299
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◆ Asset Detail - Base Currency

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

Fixed Income

Corporate bonds

GEN DYNAMICS CORP FIXED 4.25% DUE		04-01-2040	SEDOL: BMFFMZ2				
10,000.00	93.5526000	105.07	9,355.26	11,851.90	- 2,496.64	0.00	- 2,496.64

Issue Date: 25 Mar 20 Rate: 4.25% Call Date: 1 Oct 39 Call Price: 100.00 Yield to Maturity: 4.826% Maturity Date: 1 Apr 40

GENERAL DYNAMICS CORP 4.25% DUE		04-01-2050	REG	SEDOL: BMFFN04				
30,000.00	93.1085000	315.21	27,932.55	37,567.00	- 9,634.45	0.00	- 9,634.45	

Issue Date: 25 Mar 20 Rate: 4.25% Call Date: 1 Oct 49 Call Price: 100.00 Yield to Maturity: 4.709% Maturity Date: 1 Apr 50

GENERAL MOTORS CO 5.6% DUE 10-15-2032		BEO	SEDOL: BQHM3Y5					
10,000.00	102.4582000	116.67	10,245.82	9,387.50	858.32	0.00	858.32	

Issue Date: 2 Aug 22 Rate: 5.6% Call Date: 15 Jul 32 Call Price: 100.00 Yield to Maturity: 5.246% Maturity Date: 15 Oct 32

GENERAL MTRS CO 5.15% DUE 04-01-2038		SEDOL: BD93QC4					
30,000.00	94.8663330	381.96	28,459.90	31,798.50	- 3,338.60	0.00	- 3,338.60

Issue Date: 7 Aug 17 Rate: 5.15% Call Date: 1 Oct 37 Call Price: 100.00 Yield to Maturity: 5.679% Maturity Date: 1 Apr 38

GENERAL MTRS CO 6.125% DUE 10-01-2025		SEDOL: BMDX5X7						
20,000.00	101.3646500	302.85	20,272.93	19,979.80	293.13	0.00	293.13	

Issue Date: 12 May 20 Rate: 6.125% Call Date: 1 Sep 25 Call Price: 100.00 Yield to Maturity: 5.295% Maturity Date: 1 Oct 25

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◆ Asset Detail - Base Currency

Description/Asset ID	Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
Shares/PAR value						Market	Translation	
Fixed Income								
Corporate bonds								
GENERAL MTRS CO 6.25% DUE 10-02-2043 SEDOL: BP8Y7Q3								
20,000.00		102.3127000	305.56	20,462.54	23,275.00	- 2,812.46	0.00	- 2,812.46
Issue Date: 2 Apr 14 Rate: 6.25% Yield to Maturity: 6.046% Maturity Date: 2 Oct 43								
GILEAD SCIENCES 4.75% DUE 03-01-2046 CUSIP: 375558BD4								
10,000.00		95.6229000	157.01	9,562.29	10,142.27	- 579.98	0.00	- 579.98
Issue Date: 14 Sep 15 Rate: 4.75% Call Date: 1 Sep 45 Call Price: 100.00 Yield to Maturity: 5.08% Maturity Date: 1 Mar 46								
GOLDMAN SACHS FIXED 3.5% DUE 04-01-2025 SEDOL: BMQ5M51								
10,000.00		97.7455000	86.53	9,774.55	10,626.82	- 852.27	0.00	- 852.27
Issue Date: 30 Mar 20 Rate: 3.5% Call Date: 1 Mar 25 Call Price: 100.00 Yield to Maturity: 5.376% Maturity Date: 1 Apr 25								
GOLDMAN SACHS GROUP INC NT FXD/FLTG 3.615% 03-15-2028 SEDOL: BMGDC88								
10,000.00		95.9706000	105.44	9,597.06	10,043.60	- 446.54	0.00	- 446.54
Issue Date: 15 Mar 22 Rate: 3.615% Call Date: 15 Mar 27 Call Price: 100.00 Yield to Maturity: 4.679% Maturity Date: 15 Mar 28								
GOLDMAN SACHS GROUP INC 4.223% 05-01-2029 CUSIP: 38141GWZ3								
40,000.00		96.8351250	276.84	38,734.05	39,069.50	- 335.45	0.00	- 335.45
Issue Date: 23 Apr 18 Rate: 4.223% Call Date: 1 May 28 Call Price: 100.00 Yield to Maturity: 4.902% Maturity Date: 1 May 29								

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◆ Asset Detail - Base Currency

					Unrealized gain/loss			
Description/Asset ID	Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
Shares/PAR value								
Fixed Income								
Corporate bonds								
GOLDMAN SACHS GROUP INC 4.387% 06-15-2027 SEDOL: BPG6ZR8								
30,000.00		98.4444000	54.84	29,533.32	30,000.00	- 466.68	0.00	- 466.68
Issue Date: 13 Jun 22 Rate: 4.387% Call Date: 15 Jun 26 Call Price: 100.00 Yield to Maturity: 4.88% Maturity Date: 15 Jun 27								
GOLDMAN SACHS 3.5% DUE 11-16-2026 SEDOL: BZ12537								
60,000.00		96.3331670	256.67	57,799.90	59,518.20	- 1,718.30	0.00	- 1,718.30
Issue Date: 16 Nov 16 Rate: 3.5% Call Date: 16 Nov 25 Call Price: 100.00 Yield to Maturity: 4.878% Maturity Date: 16 Nov 26								
GOLDMAN SACHS 4.25% DUE 10-21-2025 SEDOL: BYNMJP8								
50,000.00		98.1665200	407.29	49,083.26	50,316.34	- 1,233.08	0.00	- 1,233.08
Issue Date: 21 Oct 15 Rate: 4.25% Yield to Maturity: 5.321% Maturity Date: 21 Oct 25								
GOLDMAN SACHS 5.15% DUE 05-22-2045 SEDOL: BY58YT3								
90,000.00		96.9944780	489.25	87,295.03	90,565.69	- 3,270.66	0.00	- 3,270.66
Issue Date: 22 May 15 Rate: 5.15% Yield to Maturity: 5.387% Maturity Date: 22 May 45								
GOLDMAN SACHS 6.25% DUE 02-01-2041 SEDOL: B920YP3								
170,000.00		111.7017530	4,397.57	189,892.98	172,084.26	17,808.72	0.00	17,808.72
Issue Date: 28 Jan 11 Rate: 6.25% Yield to Maturity: 5.207% Maturity Date: 1 Feb 41								

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◆ Asset Detail - Base Currency

						Unrealized gain/loss		
Description/Asset ID	Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
Shares/PAR value								
Fixed Income								
Corporate bonds								
H & E EQUIP SVCS INC 3.875% 12-15-2028 SEDOL: BLSN159								
10,000.00		90.8815000	16.15	9,088.15	8,930.00	158.15	0.00	158.15
Issue Date: 14 Dec 20 Rate: 3.875% Call Date: 15 Dec 24 Call Price: 100.96 Yield to Maturity: 6.028% Maturity Date: 15 Dec 28								
HALLIBURTON CO 4.85% DUE 11-15-2035 SEDOL: BYNR6K7								
20,000.00		98.6767000	121.25	19,735.34	20,485.20	- 749.86	0.00	- 749.86
Issue Date: 13 Nov 15 Rate: 4.85% Call Date: 15 May 35 Call Price: 100.00 Yield to Maturity: 4.998% Maturity Date: 15 Nov 35								
HALLIBURTON CO 5% DUE 11-15-2045 SEDOL: BYNR4N6								
10,000.00		97.2897000	62.50	9,728.97	10,166.20	- 437.23	0.00	- 437.23
Issue Date: 13 Nov 15 Rate: 5% Call Date: 15 May 45 Call Price: 100.00 Yield to Maturity: 5.208% Maturity Date: 15 Nov 45								
HARRIS CORP DEL 5.054% DUE 04-27-2045 SEDOL: BX1DFF8								
20,000.00		98.9436500	176.89	19,788.73	20,122.60	- 333.87	0.00	- 333.87
Issue Date: 27 Apr 15 Rate: 5.054% Call Date: 27 Oct 44 Call Price: 100.00 Yield to Maturity: 5.135% Maturity Date: 27 Apr 45								
HCA INC 3.5% DUE 09-01-2030 SEDOL: BLF2KK7								
10,000.00		90.7341000	115.69	9,073.41	9,500.00	- 426.59	0.00	- 426.59
Issue Date: 26 Feb 20 Rate: 3.5% Call Date: 1 Mar 30 Call Price: 100.00 Yield to Maturity: 5.158% Maturity Date: 1 Sep 30								

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◆ Asset Detail - Base Currency

Description/Asset ID		Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
Investment Mgr ID	Shares/PAR value					Market	Translation	
Fixed Income								
Corporate bonds								
HCA INC 5.25% DUE 06-15-2026 SEDOL: BZ57YX1								
	10,000.00	100.3776000	21.88	10,037.76	10,075.00	- 37.24	0.00	- 37.24
Issue Date: 15 Mar 16 Rate: 5.25% Call Date: 15 Dec 25 Call Price: 100.00 Yield to Maturity: 5.084% Maturity Date: 15 Jun 26								
HCA INC 5.375% DUE 02-01-2025 SEDOL: BVFB628								
	20,000.00	99.8669000	444.93	19,973.38	22,000.00	- 2,026.62	0.00	- 2,026.62
Issue Date: 16 Jan 15 Rate: 5.375% Yield to Maturity: 5.498% Maturity Date: 1 Feb 25								
HCA INC 5.5% DUE 06-15-2047 SEDOL: BF2XWB6								
	10,000.00	96.4580000	22.92	9,645.80	10,250.00	- 604.20	0.00	- 604.20
Issue Date: 22 Jun 17 Rate: 5.5% Call Date: 15 Dec 46 Call Price: 100.00 Yield to Maturity: 5.777% Maturity Date: 15 Jun 47								
HCA INC 5% DUE 03-15-2024 SEDOL: BJZD8Y6								
	30,000.00	99.8178330	437.50	29,945.35	30,262.50	- 317.15	0.00	- 317.15
Issue Date: 17 Mar 14 Rate: 5% Yield to Maturity: 5.842% Maturity Date: 15 Mar 24								
HOME DEPOT INC 2.5% DUE 04-15-2027 SEDOL: BMQ5M62								
	30,000.00	94.2640670	156.25	28,279.22	32,027.10	- 3,747.88	0.00	- 3,747.88
Issue Date: 30 Mar 20 Rate: 2.5% Call Date: 15 Feb 27 Call Price: 100.00 Yield to Maturity: 4.387% Maturity Date: 15 Apr 27								

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◆ Asset Detail - Base Currency

					Unrealized gain/loss		
Description/Asset ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
Investment Mgr ID							
Shares/PAR value							
Fixed Income							
Corporate bonds							
HOME DEPOT INC 3.3% DUE 04-15-2040 REG SEDOL: BMQ5MC8							
60,000.00	82.8737830	412.50	49,724.27	61,304.90	- 11,580.63	0.00	- 11,580.63
Issue Date: 30 Mar 20 Rate: 3.3% Call Date: 15 Oct 39 Call Price: 100.00 Yield to Maturity: 4.83% Maturity Date: 15 Apr 40							
HOME DEPOT INC 3.35% DUE 04-15-2050 REG SEDOL: BK8TZG9							
40,000.00	78.0539500	279.17	31,221.58	42,133.43	- 10,911.85	0.00	- 10,911.85
Issue Date: 30 Mar 20 Rate: 3.35% Call Date: 15 Oct 49 Call Price: 100.00 Yield to Maturity: 4.832% Maturity Date: 15 Apr 50							
HOME DEPOT INC 3.9% DUE 06-15-2047 SEDOL: BDGLXQ4							
10,000.00	86.2357000	16.25	8,623.57	10,944.50	- 2,320.93	0.00	- 2,320.93
Issue Date: 5 Jun 17 Rate: 3.9% Call Date: 15 Dec 46 Call Price: 100.00 Yield to Maturity: 4.892% Maturity Date: 15 Jun 47							
HUMANA INC FIXED 3.95% DUE 03-15-2027 SEDOL: BYZKXV4							
20,000.00	97.8077000	230.42	19,561.54	20,137.50	- 575.96	0.00	- 575.96
Issue Date: 16 Mar 17 Rate: 3.95% Call Date: 15 Dec 26 Call Price: 100.00 Yield to Maturity: 4.691% Maturity Date: 15 Mar 27							
HUMANA INC 2.15% 02-03-2032 SEDOL: BL97DH6							
10,000.00	82.4155000	87.79	8,241.55	8,859.20	- 617.65	0.00	- 617.65
Issue Date: 3 Aug 21 Rate: 2.15% Call Date: 3 Nov 31 Call Price: 100.00 Yield to Maturity: 4.796% Maturity Date: 3 Feb 32							

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◆ Asset Detail - Base Currency

						Unrealized gain/loss		
Description/Asset ID	Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
Shares/PAR value								
Fixed Income								
Corporate bonds								
HUMANA INC 4.625 DUE 12-01-2042 SEDOL: B8VGK80								
20,000.00		91.4347000	74.51	18,286.94	20,319.40	- 2,032.46	0.00	- 2,032.46
Issue Date: 10 Dec 12 Rate: 4.625% Call Date: 1 Jun 42 Call Price: 100.00 Yield to Maturity: 5.35% 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		77.3871200	185.91	77,387.12	97,534.00	- 20,146.88	0.00	- 20,146.88
Issue Date: 21 Dec 05 Rate: 7.43623% Yield to Maturity: 9.303% Maturity Date: 21 Dec 65								
INTEL CORP SR NT 3.05% 08-12-2051 CUSIP: 458140BW9								
20,000.00		70.7752000	233.83	14,155.04	19,933.60	- 5,778.56	0.00	- 5,778.56
Issue Date: 12 Aug 21 Rate: 3.05% Call Date: 12 Feb 51 Call Price: 100.00 Yield to Maturity: 5.016% Maturity Date: 12 Aug 51								
INTEL CORP 1.6% DUE 08-12-2028 BEO CUSIP: 458140BT6								
30,000.00		88.5448000	184.00	26,563.44	29,938.80	- 3,375.36	0.00	- 3,375.36
Issue Date: 12 Aug 21 Rate: 1.6% Call Date: 12 Jun 28 Call Price: 100.00 Yield to Maturity: 4.364% Maturity Date: 12 Aug 28								
INTEL CORP 3.734% 12-08-2047 BEO SEDOL: BFMFJQ6								
21,000.00		81.4900950	47.92	17,112.92	17,397.94	- 285.02	0.00	- 285.02
Issue Date: 8 Jun 18 Rate: 3.734% Call Date: 8 Jun 47 Call Price: 100.00 Yield to Maturity: 5.078% Maturity Date: 8 Dec 47								

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◆ Asset Detail - Base Currency

						Unrealized gain/loss	
Description/Asset ID	Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation
Shares/PAR value							Total
Fixed Income							
Corporate bonds							
INTEL CORP 5.125% 02-10-2030 SEDOL: BMX7HB1							
20,000.00		103.8296000	398.61	20,765.92	19,994.20	771.72	0.00
Issue Date: 10 Feb 23 Rate: 5.125% Call Date: 10 Dec 29 Call Price: 100.00 Yield to Maturity: 4.402% Maturity Date: 10 Feb 30							
INTERCONTINENTAL EXCHANGE INC NEW ISSUE 30YR 4.95% 06-15-2052 SEDOL: BMTWJ25							
10,000.00		99.8424000	20.63	9,984.24	10,297.40	- 313.16	0.00
Issue Date: 23 May 22 Rate: 4.95% Call Date: 15 Dec 51 Call Price: 100.00 Yield to Maturity: 4.96% Maturity Date: 15 Jun 52							
JOHNSON & JOHNSON 3.625% DUE 03-03-2037 SEDOL: BF01Z57							
50,000.00		92.1633400	589.06	46,081.67	48,650.70	- 2,569.03	0.00
Issue Date: 3 Mar 17 Rate: 3.625% Call Date: 3 Sep 36 Call Price: 100.00 Yield to Maturity: 4.415% Maturity Date: 3 Mar 37							
JPMORGAN CHASE & CO 2.083% DUE 04-22-2026/10-22-2020 REG SEDOL: BMDLWG3							
70,000.00		95.8005430	275.42	67,060.38	70,000.00	- 2,939.62	0.00
Issue Date: 22 Apr 20 Rate: 2.083% Call Date: 22 Apr 25 Call Price: 100.00 Yield to Maturity: 4% Maturity Date: 22 Apr 26							
JPMORGAN CHASE & CO 2.522% DUE 04-22-2031 SEDOL: BMF03Y3							
40,000.00		86.6114250	190.55	34,644.57	40,000.00	- 5,355.43	0.00
Issue Date: 22 Apr 20 Rate: 2.522% Call Date: 22 Apr 30 Call Price: 100.00 Yield to Maturity: 4.706% Maturity Date: 22 Apr 31							

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◆ Asset Detail - Base Currency

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

Fixed Income

Corporate bonds

JPMORGAN CHASE & CO 3.109%	DUE 04-22-2051	SEDOL: BMF0547					
30,000.00	72.1746330	176.18	21,652.39	30,884.70	- 9,232.31	0.00	- 9,232.31

Issue Date: 22 Apr 20 Rate: 3.109% Call Date: 22 Apr 50 Call Price: 100.00 Yield to Maturity: 4.984% Maturity Date: 22 Apr 51

JPMORGAN CHASE & CO 4.25%	10-01-2027	SEDOL: BZ027V0					
20,000.00	98.9904000	210.14	19,798.08	21,432.80	- 1,634.72	0.00	- 1,634.72

Issue Date: 25 Sep 15 Rate: 4.25% Yield to Maturity: 4.543% Maturity Date: 1 Oct 27

JPMORGAN CHASE & CO 4.452%	12-05-2029	SEDOL: BLPNJQ9					
20,000.00	98.0319000	61.83	19,606.38	20,000.00	- 393.62	0.00	- 393.62

Issue Date: 5 Dec 18 Rate: 4.452% Call Date: 5 Dec 28 Call Price: 100.00 Yield to Maturity: 4.837% Maturity Date: 5 Dec 29

JPMORGAN CHASE & CO 4.565%	06-14-2030	SEDOL: BPQCMV9					
80,000.00	97.9594000	162.31	78,367.52	80,000.00	- 1,632.48	0.00	- 1,632.48

Issue Date: 14 Jun 22 Rate: 4.565% Call Date: 14 Jun 29 Call Price: 100.00 Yield to Maturity: 4.937% Maturity Date: 14 Jun 30

JPMORGAN CHASE & CO. 4.203%	07-23-2029	SEDOL: BLPNK55					
60,000.00	97.2612500	1,099.79	58,356.75	60,000.00	- 1,643.25	0.00	- 1,643.25

Issue Date: 23 Jul 18 Rate: 4.203% Call Date: 23 Jul 28 Call Price: 100.00 Yield to Maturity: 4.768% Maturity Date: 23 Jul 29

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◆ Asset Detail - Base Currency

					Unrealized gain/loss		
Description/Asset ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
Investment Mgr ID							
Shares/PAR value							
Fixed Income							
Corporate bonds							
JPMORGAN CHASE & FIXED 3.845% DUE 06-14-2025 SEDOL: BPQCN16							
60,000.00	99.2025170	102.53	59,521.51	60,000.00	- 478.49	0.00	- 478.49
Issue Date: 14 Jun 22 Rate: 3.845% Call Date: 14 Jun 24 Call Price: 100.00 Yield to Maturity: 4.414% Maturity Date: 14 Jun 25							
JPMORGAN CHASE & 4.95% DUE 06-01-2045 SEDOL: BYR8P32							
80,000.00	95.8575630	319.00	76,686.05	79,781.94	- 3,095.89	0.00	- 3,095.89
Issue Date: 29 May 15 Rate: 4.95% Yield to Maturity: 5.274% Maturity Date: 1 Jun 45							
KENVUE INC 4.9% 03-22-2033 SEDOL: BQS8YJ4							
40,000.00	103.2570500	533.56	41,302.82	39,912.40	1,390.42	0.00	1,390.42
Issue Date: 22 Sep 23 Rate: 4.9% Call Date: 22 Dec 32 Call Price: 100.00 Yield to Maturity: 4.464% Maturity Date: 22 Mar 33							
KINDER MORGAN INC 4.3% 03-01-2028 SEDOL: BGB6GD3							
10,000.00	98.6975000	142.14	9,869.75	10,979.00	- 1,109.25	0.00	- 1,109.25
Issue Date: 1 Mar 18 Rate: 4.3% Call Date: 1 Dec 27 Call Price: 100.00 Yield to Maturity: 4.645% Maturity Date: 1 Mar 28							
KRAFT FOODS GROUP 5% DUE 06-04-2042 CUSIP: 50076QAE6							
10,000.00	96.7652000	36.11	9,676.52	10,525.00	- 848.48	0.00	- 848.48
Issue Date: 4 Dec 12 Rate: 5% Yield to Maturity: 5.276% Maturity Date: 4 Jun 42							

Portfolio Statement

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◆ Asset Detail - Base Currency

Description/Asset ID					Unrealized gain/loss		
Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
Shares/PAR value							
Fixed Income							
Corporate bonds							
KRAFT HEINZ FOODS 4.25% DUE 03-01-2031 SEDOL: BNG49T8							
10,000.00	98.1418000	140.49	9,814.18	10,000.00	- 185.82	0.00	- 185.82
Issue Date: 1 Sep 20 Rate: 4.25% Call Date: 1 Dec 30 Call Price: 100.00 Yield to Maturity: 4.555% Maturity Date: 1 Mar 31							
KRAFT HEINZ FOODS 4.375% DUE 06-01-2046 CUSIP: 50077LAB2							
20,000.00	87.5995000	70.49	17,519.90	19,400.00	- 1,880.10	0.00	- 1,880.10
Issue Date: 24 May 16 Rate: 4.375% Call Date: 1 Dec 45 Call Price: 100.00 Yield to Maturity: 5.329% Maturity Date: 1 Jun 46							
KRAFT HEINZ FOODS 5.2% DUE 07-15-2045 CUSIP: 50077LAM8							
10,000.00	98.2015000	238.33	9,820.15	12,075.00	- 2,254.85	0.00	- 2,254.85
Issue Date: 15 Jul 16 Rate: 5.2% Call Date: 15 Jan 45 Call Price: 100.00 Yield to Maturity: 5.341% Maturity Date: 15 Jul 45							
LAS VEGAS SANDS 2.9% DUE 06-25-2025 SEDOL: BKV8626							
10,000.00	96.0975000	4.03	9,609.75	9,798.00	- 188.25	0.00	- 188.25
Issue Date: 25 Nov 19 Rate: 2.9% Call Date: 25 May 25 Call Price: 100.00 Yield to Maturity: 5.67% Maturity Date: 25 Jun 25							
LAS VEGAS SANDS 3.2% DUE 08-08-2024 SEDOL: BKPHQ63							
120,000.00	98.0669000	1,514.67	117,680.28	117,202.06	478.22	0.00	478.22
Issue Date: 31 Jul 19 Rate: 3.2% Call Date: 8 Jul 24 Call Price: 100.00 Yield to Maturity: 6.486% Maturity Date: 8 Aug 24							

Portfolio Statement

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◆ Asset Detail - Base Currency

						Unrealized gain/loss		
Description/Asset ID	Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
Shares/PAR value								
Fixed Income								
Corporate bonds								
LENNAR CORP 4.5% DUE 04-30-2024 SEDOL: BYWC0Q7								
30,000.00		99.4766000	225.00	29,842.98	30,000.00	- 157.02	0.00	- 157.02
Issue Date: 28 Apr 17 Rate: 4.5% Yield to Maturity: 6.076% Maturity Date: 30 Apr 24								
LOCKHEED MARTIN CORP SR NT 4.15% 06-15-2053 SEDOL: BN7T9S1								
80,000.00		89.8132250	138.33	71,850.58	79,449.60	- 7,599.02	0.00	- 7,599.02
Issue Date: 5 May 22 Rate: 4.15% Call Date: 15 Dec 52 Call Price: 100.00 Yield to Maturity: 4.799% Maturity Date: 15 Jun 53								
LOCKHEED MARTIN CORP 3.9% 06-15-2032 SEDOL: BN7T9Q9								
20,000.00		96.5763500	32.50	19,315.27	19,982.40	- 667.13	0.00	- 667.13
Issue Date: 5 May 22 Rate: 3.9% Call Date: 15 Mar 32 Call Price: 100.00 Yield to Maturity: 4.388% Maturity Date: 15 Jun 32								
LOCKHEED MARTIN 4.5% DUE 05-15-2036 SEDOL: BDB6BN7								
20,000.00		99.1771000	112.50	19,835.42	21,324.20	- 1,488.78	0.00	- 1,488.78
Issue Date: 23 Nov 15 Rate: 4.5% Call Date: 15 Nov 35 Call Price: 100.00 Yield to Maturity: 4.587% Maturity Date: 15 May 36								
LOWES COS INC FIXED 4.5% DUE 04-15-2030 SEDOL: BMH1W14								
20,000.00		99.5603000	187.50	19,912.06	19,903.60	8.46	0.00	8.46
Issue Date: 26 Mar 20 Rate: 4.5% Call Date: 15 Jan 30 Call Price: 100.00 Yield to Maturity: 4.58% Maturity Date: 15 Apr 30								

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◆ Asset Detail - Base Currency

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

Fixed Income

Corporate bonds

MASTERCARD INC 3.85% DUE 03-26-2050 REG SEDOL: BMH9H80

40,000.00	87.6078000	402.11	35,043.12	49,802.50	- 14,759.38	0.00	- 14,759.38
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Issue Date: 26 Mar 20 Rate: 3.85% Call Date: 26 Sep 49 Call Price: 100.00 Yield to Maturity: 4.674% Maturity Date: 26 Mar 50

MCDONALD'S CORPORATION 3.6% DUE 07-01-2030 SEDOL: BLCCBX0

20,000.00	94.9988000	358.00	18,999.76	19,853.20	- 853.44	0.00	- 853.44
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Issue Date: 27 Mar 20 Rate: 3.6% Call Date: 1 Apr 30 Call Price: 100.00 Yield to Maturity: 4.495% Maturity Date: 1 Jul 30

MCDONALD'S CORPORATION 3.8% 04-01-2028 SEDOL: BFXSFH7

10,000.00	97.5935000	93.94	9,759.35	10,053.30	- 293.95	0.00	- 293.95
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Issue Date: 16 Mar 18 Rate: 3.8% Call Date: 1 Jan 28 Call Price: 100.00 Yield to Maturity: 4.425% Maturity Date: 1 Apr 28

MCDONALDS CORP MED TERM 3.5% 07-01-2027 SEDOL: BKSG559

20,000.00	97.2106500	348.06	19,442.13	22,792.60	- 3,350.47	0.00	- 3,350.47
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Issue Date: 27 Mar 20 Rate: 3.5% Call Date: 1 May 27 Call Price: 100.00 Yield to Maturity: 4.366% Maturity Date: 1 Jul 27

MCDONALDS CORP MEDIUM TERM NTS BOOK 3.625% DUE 09-01-2049 SEDOL: BK0WS12

20,000.00	80.4874500	239.65	16,097.49	22,343.40	- 6,245.91	0.00	- 6,245.91
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Issue Date: 12 Aug 19 Rate: 3.625% Call Date: 1 Mar 49 Call Price: 100.00 Yield to Maturity: 4.979% Maturity Date: 1 Sep 49

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◆ Asset Detail - Base Currency

					Unrealized gain/loss			
Description/Asset ID	Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
Shares/PAR value								
Fixed Income								
Corporate bonds								
MCDONALDS CORP 4.2% 04-01-2050 SEDOL: BKSG571								
40,000.00		88.4896000	415.33	35,395.84	44,084.34	- 8,688.50	0.00	- 8,688.50
Issue Date: 27 Mar 20 Rate: 4.2% Call Date: 1 Oct 49 Call Price: 100.00 Yield to Maturity: 4.991% Maturity Date: 1 Apr 50								
MERCK & CO INC NEW 1.45% DUE 06-24-2030 SEDOL: BMBQJX6								
20,000.00		83.6901000	4.83	16,738.02	19,828.20	- 3,090.18	0.00	- 3,090.18
Issue Date: 24 Jun 20 Rate: 1.45% Call Date: 24 Mar 30 Call Price: 100.00 Yield to Maturity: 4.364% Maturity Date: 24 Jun 30								
METLIFE INC 6.4% 12-15-2066 SEDOL: B1L8RP3								
30,000.00		103.1321000	80.00	30,939.63	27,736.88	3,202.75	0.00	3,202.75
Issue Date: 21 Dec 06 Rate: 6.4% Call Date: 15 Dec 31 Call Price: 100.00 Yield to Maturity: 6.19% Maturity Date: 15 Dec 66								
MICRON TECHNOLOGY INC 5.875% 02-09-2033 SEDOL: BMX3QS9								
10,000.00		104.1251000	230.10	10,412.51	9,770.66	641.85	0.00	641.85
Issue Date: 9 Feb 23 Rate: 5.875% Call Date: 9 Nov 32 Call Price: 100.00 Yield to Maturity: 5.297% Maturity Date: 9 Feb 33								
MORGAN STANLEY 2.188% 04-28-2026 SEDOL: BMYZ0Y8								
70,000.00		96.0790570	263.78	67,255.34	70,058.24	- 2,802.90	0.00	- 2,802.90
Issue Date: 28 Apr 20 Rate: 2.188% Call Date: 28 Apr 25 Call Price: 100.00 Yield to Maturity: 3.964% Maturity Date: 28 Apr 26								

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◆ Asset Detail - Base Currency

						Unrealized gain/loss		
Description/Asset ID	Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
Shares/PAR value								
Fixed Income								
Corporate bonds								
MORGAN STANLEY 2.699% DUE	01-22-2031	SEDOL: BH3T5Q3						
90,000.00	87.4955780	1,066.10	78,746.02	90,000.00	- 11,253.98	0.00	- 11,253.98	
Issue Date: 22 Jan 20 Rate: 2.699% Call Date: 22 Jan 30 Call Price: 100.00 Yield to Maturity: 4.807% Maturity Date: 22 Jan 31								
MORGAN STANLEY 3.772% 01-24-2029	CUSIP: 61744YAP3							
10,000.00	95.4419000	163.45	9,544.19	9,612.40	- 68.21	0.00	- 68.21	
Issue Date: 23 Jan 18 Rate: 3.772% Call Date: 24 Jan 28 Call Price: 100.00 Yield to Maturity: 4.795% Maturity Date: 24 Jan 29								
MORGAN STANLEY 4.431%	01-23-2030	CUSIP: 6174468G7						
4,000.00	97.5022500	77.30	3,900.09	4,000.00	- 99.91	0.00	- 99.91	
Issue Date: 23 Jan 19 Rate: 4.431% Call Date: 23 Jan 29 Call Price: 100.00 Yield to Maturity: 4.911% Maturity Date: 23 Jan 30								
MPLX LP 4.7% 04-15-2048	SEDOL: BYZGJY7							
80,000.00	86.4022130	783.33	69,121.77	79,478.40	- 10,356.63	0.00	- 10,356.63	
Issue Date: 8 Feb 18 Rate: 4.7% Call Date: 15 Oct 47 Call Price: 100.00 Yield to Maturity: 5.744% Maturity Date: 15 Apr 48								
MPLX LP 4.8%	02-15-2029	SEDOL: BF5M0H2						
20,000.00	99.3857500	360.00	19,877.15	20,128.40	- 251.25	0.00	- 251.25	
Issue Date: 15 Nov 18 Rate: 4.8% Call Date: 15 Nov 28 Call Price: 100.00 Yield to Maturity: 4.936% Maturity Date: 15 Feb 29								

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◆ Asset Detail - Base Currency

Description/Asset ID		Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
Investment Mgr ID	Shares/PAR value					Market	Translation	
Fixed Income								
Corporate bonds								
MPLX LP 4.875% DUE 06-01-2025 SEDOL: BYYHPS7								
	70,000.00	99.3654570	274.90	69,555.82	64,312.50	5,243.32	0.00	5,243.32
Issue Date: 1 Jun 16 Rate: 4.875% Call Date: 1 Mar 25 Call Price: 100.00 Yield to Maturity: 5.341% Maturity Date: 1 Jun 25								
MPLX LP 4.875% DUE 12-01-2024 SEDOL: BDCG2P5								
	70,000.00	99.4247140	274.90	69,597.30	71,248.86	- 1,651.56	0.00	- 1,651.56
Issue Date: 1 Jun 16 Rate: 4.875% Call Date: 1 Sep 24 Call Price: 100.00 Yield to Maturity: 5.519% Maturity Date: 1 Dec 24								
MPLX LP 5.5% DUE 02-15-2049 SEDOL: BF5M0J4								
	20,000.00	97.1080000	412.50	19,421.60	19,735.20	- 313.60	0.00	- 313.60
Issue Date: 15 Nov 18 Rate: 5.5% Call Date: 15 Aug 48 Call Price: 100.00 Yield to Maturity: 5.717% Maturity Date: 15 Feb 49								
NEW YORK LIFE GLOBAL FUNDING TRANCHE # TR 06/24/2020 .95% 06-24-2025 SEDOL: BL6JT77								
	30,000.00	94.4289670	4.75	28,328.69	29,969.40	- 1,640.71	0.00	- 1,640.71
Issue Date: 24 Jun 20 Rate: 0.95% Yield to Maturity: 4.882% Maturity Date: 24 Jun 25								
NIKE INC FIXED 3.25% DUE 03-27-2040 SEDOL: BKSG5P9								
	20,000.00	84.2470500	167.92	16,849.41	19,874.80	- 3,025.39	0.00	- 3,025.39
Issue Date: 27 Mar 20 Rate: 3.25% Call Date: 27 Sep 39 Call Price: 100.00 Yield to Maturity: 4.641% Maturity Date: 27 Mar 40								

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◆ Asset Detail - Base Currency

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

Fixed Income

Corporate bonds

NIKE INC 3.375% DUE 03-27-2050 SEDOL: BKSG5Q0

20,000.00	82.0522000	174.38	16,410.44	21,314.01	- 4,903.57	0.00	- 4,903.57
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Issue Date: 27 Mar 20 Rate: 3.375% Call Date: 27 Sep 49 Call Price: 100.00 Yield to Maturity: 4.553% Maturity Date: 27 Mar 50

NORTHROP GRUMMAN FIXED 5.25% DUE 05-01-2050 SEDOL: BMF33S6

30,000.00	103.3726330	258.13	31,011.79	38,319.00	- 7,307.21	0.00	- 7,307.21
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Issue Date: 23 Mar 20 Rate: 5.25% Call Date: 1 Nov 49 Call Price: 100.00 Yield to Maturity: 5.017% Maturity Date: 1 May 50

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

110,000.00	95.5989820	1,638.54	105,158.88	109,941.70	- 4,782.82	0.00	- 4,782.82
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Issue Date: 13 Oct 17 Rate: 3.25% Call Date: 15 Oct 27 Call Price: 100.00 Yield to Maturity: 4.45% Maturity Date: 15 Jan 28

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

30,000.00	84.0861330	274.42	25,225.84	32,575.20	- 7,349.36	0.00	- 7,349.36
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Issue Date: 31 Mar 20 Rate: 3.7% Call Date: 1 Oct 59 Call Price: 100.00 Yield to Maturity: 4.606% Maturity Date: 1 Apr 60

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

30,000.00	106.0710000	564.38	31,821.30	34,500.30	- 2,679.00	0.00	- 2,679.00
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Issue Date: 15 Sep 19 Rate: 6.45% Yield to Maturity: 5.768% Maturity Date: 15 Sep 36

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◆ Asset Detail - Base Currency

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

Fixed Income

Corporate bonds

OCCIDENTAL PETE CORP SR NT 6.6%	03-15-2046	SEDOL: BKVKRK7					
10,000.00	108.2740000	192.50	10,827.40	12,434.20	- 1,606.80	0.00	- 1,606.80

Issue Date: 15 Sep 19 Rate: 6.6% Call Date: 15 Sep 45 Call Price: 100.00 Yield to Maturity: 5.924% Maturity Date: 15 Mar 46

OCCIDENTAL PETE CORP SR NT 6.95%	07-01-2024	SEDOL: BJSFZS2					
76,000.00	100.3590000	2,626.33	76,272.84	84,222.25	- 7,949.41	0.00	- 7,949.41

Issue Date: 1 Jul 19 Rate: 6.95% Yield to Maturity: 6.216% Maturity Date: 1 Jul 24

OCCIDENTAL PETE FIXED 7.875% DUE	09-15-2031	SEDOL: BKXCDZ8					
30,000.00	113.7559330	689.06	34,126.78	34,666.89	- 540.11	0.00	- 540.11

Issue Date: 15 Sep 19 Rate: 7.875% Yield to Maturity: 5.647% Maturity Date: 15 Sep 31

OCCIDENTAL PETE 4.2% DUE 03-15-2048	SEDOL: BFMZD75						
20,000.00	78.5780000	245.00	15,715.60	19,434.10	- 3,718.50	0.00	- 3,718.50

Issue Date: 2 Mar 18 Rate: 4.2% Call Date: 15 Sep 47 Call Price: 100.00 Yield to Maturity: 5.867% Maturity Date: 15 Mar 48

OCCIDENTAL PETE 4.4% DUE 04-15-2046	SEDOL: BDBFN16						
30,000.00	81.4100000	275.00	24,423.00	27,420.40	- 2,997.40	0.00	- 2,997.40

Issue Date: 4 Apr 16 Rate: 4.4% Call Date: 15 Oct 45 Call Price: 100.00 Yield to Maturity: 5.91% Maturity Date: 15 Apr 46

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◆ Asset Detail - Base Currency

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

Fixed Income

Corporate bonds

OCCIDENTAL PETE 4.625% DUE 06-15-2045 SEDOL: BYQ27T5

30,000.00	78.7060000	57.81	23,611.80	29,765.30	- 6,153.50	0.00	- 6,153.50
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Issue Date: 23 Jun 15 Rate: 4.625% Call Date: 15 Dec 44 Call Price: 100.00 Yield to Maturity: 6.474% Maturity Date: 15 Jun 45

ONEOK INC NEW 6.05% 09-01-2033 SEDOL: BMZ6BN6

20,000.00	105.9804500	423.50	21,196.09	19,995.20	1,200.89	0.00	1,200.89
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Issue Date: 24 Aug 23 Rate: 6.05% Call Date: 1 Jun 33 Call Price: 100.00 Yield to Maturity: 5.252% Maturity Date: 1 Sep 33

ONEOK INC 5.55% 11-01-2026 SEDOL: BMZ6BH0

10,000.00	101.7812000	194.25	10,178.12	9,988.60	189.52	0.00	189.52
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Issue Date: 24 Aug 23 Rate: 5.55% Call Date: 1 Oct 26 Call Price: 100.00 Yield to Maturity: 4.867% Maturity Date: 1 Nov 26

ONEOK INC 5.8% 11-01-2030 SEDOL: BMZ6BM5

20,000.00	104.1158500	406.00	20,823.17	19,961.00	862.17	0.00	862.17
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Issue Date: 24 Aug 23 Rate: 5.8% Call Date: 1 Sep 30 Call Price: 100.00 Yield to Maturity: 5.078% Maturity Date: 1 Nov 30

ONEOK INC 6.625% DUE 09-01-2053 SEDOL: BMZ6BW5

50,000.00	112.3329800	1,159.38	56,166.49	49,753.50	6,412.99	0.00	6,412.99
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Issue Date: 24 Aug 23 Rate: 6.625% Call Date: 1 Mar 53 Call Price: 100.00 Yield to Maturity: 5.752% Maturity Date: 1 Sep 53

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◆ Asset Detail - Base Currency

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

Fixed Income

Corporate bonds

ORACLE CORP FIXED 2.875% DUE 03-25-2031 SEDOL: BMYLX70

50,000.00	88.7056200	379.34	44,352.81	50,141.06	- 5,788.25	0.00	- 5,788.25
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Issue Date: 24 Mar 21 Rate: 2.875% Call Date: 25 Dec 30 Call Price: 100.00 Yield to Maturity: 4.735% Maturity Date: 25 Mar 31

ORACLE CORP FIXED 2.95% DUE 04-01-2030 SEDOL: BM5JB13

10,000.00	90.3308000	72.93	9,033.08	9,102.60	- 69.52	0.00	- 69.52
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Issue Date: 1 Apr 20 Rate: 2.95% Call Date: 1 Jan 30 Call Price: 100.00 Yield to Maturity: 4.754% Maturity Date: 1 Apr 30

ORACLE CORP 1.65% 03-25-2026 SEDOL: BMYLK57

70,000.00	93.3267860	304.79	65,328.75	69,966.40	- 4,637.65	0.00	- 4,637.65
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Issue Date: 24 Mar 21 Rate: 1.65% Call Date: 25 Feb 26 Call Price: 100.00 Yield to Maturity: 4.829% Maturity Date: 25 Mar 26

ORACLE CORP 4.65% 05-06-2030 SEDOL: BMWS986

20,000.00	99.7551000	139.50	19,951.02	19,936.40	14.62	0.00	14.62
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Issue Date: 6 Feb 23 Rate: 4.65% Call Date: 6 Mar 30 Call Price: 100.00 Yield to Maturity: 4.694% Maturity Date: 6 May 30

OTIS WORLDWIDE CORP 2.056% DUE 04-05-2025 BEO SEDOL: BKP3Q50

20,000.00	96.1394000	97.09	19,227.88	19,999.80	- 771.92	0.00	- 771.92
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Issue Date: 27 Feb 20 Rate: 2.056% Call Date: 5 Mar 25 Call Price: 100.00 Yield to Maturity: 5.243% Maturity Date: 5 Apr 25

Portfolio Statement

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Account number V2299
Account Name TYCO ELECTRONICS

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◆ Asset Detail - Base Currency

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

Fixed Income

Corporate bonds

PAC GAS & ELEC CO FIXED 2.1% DUE	08-01-2027	SEDOL: BMQX42					
20,000.00	90.1952000	173.83	18,039.04	20,022.60	- 1,983.56	0.00	- 1,983.56

Issue Date: 19 Jun 20 Rate: 2.1% Call Date: 1 Jun 27 Call Price: 100.00 Yield to Maturity: 5.125% Maturity Date: 1 Aug 27

PAC GAS & ELEC CO FIXED 4.95% DUE	06-08-2025	SEDOL: BMQ7GH7					
30,000.00	99.3535000	90.75	29,806.05	29,964.60	- 158.55	0.00	- 158.55

Issue Date: 8 Jun 22 Rate: 4.95% Yield to Maturity: 5.42% Maturity Date: 8 Jun 25

PAC GAS & ELEC CO 3.3% DUE 08-01-2040	SEDOL: BMYXXQ5						
10,000.00	73.4242000	136.58	7,342.42	9,950.10	- 2,607.68	0.00	- 2,607.68

Issue Date: 19 Jun 20 Rate: 3.3% Call Date: 1 Feb 40 Call Price: 100.00 Yield to Maturity: 5.818% Maturity Date: 1 Aug 40

PAC GAS & ELEC CO 3.5% DUE 08-01-2050	SEDOL: BMYR011						
10,000.00	69.2822000	144.86	6,928.22	9,936.90	- 3,008.68	0.00	- 3,008.68

Issue Date: 19 Jun 20 Rate: 3.5% Call Date: 1 Feb 50 Call Price: 100.00 Yield to Maturity: 5.774% Maturity Date: 1 Aug 50

PACIFIC GAS & ELEC CO 2.5% DUE	02-01-2031/06-19-2020	REG SEDOL: BMYXXW1					
20,000.00	82.6560500	206.94	16,531.21	19,979.20	- 3,447.99	0.00	- 3,447.99

Issue Date: 19 Jun 20 Rate: 2.5% Call Date: 1 Nov 30 Call Price: 100.00 Yield to Maturity: 5.485% Maturity Date: 1 Feb 31

Portfolio Statement

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◆ Asset Detail - Base Currency

Description/Asset ID					Unrealized gain/loss		
Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
Shares/PAR value							
Fixed Income							
Corporate bonds							
PACIFIC GAS & ELEC CO 5.45% DUE 06-15-2027/06-08-2022 BEO SEDOL: BMQ7GS8							
50,000.00	100.8332400	113.54	50,416.62	49,912.50	504.12	0.00	504.12
Issue Date: 8 Jun 22 Rate: 5.45% Call Date: 15 May 27 Call Price: 100.00 Yield to Maturity: 5.183% Maturity Date: 15 Jun 27							
PFIZER INC 1.7% DUE 05-28-2030 SEDOL: BK94MR3							
40,000.00	85.2908250	60.44	34,116.33	39,875.60	- 5,759.27	0.00	- 5,759.27
Issue Date: 28 May 20 Rate: 1.7% Call Date: 28 Feb 30 Call Price: 100.00 Yield to Maturity: 4.353% Maturity Date: 28 May 30							
PFIZER INC 2.625% DUE 04-01-2030 SEDOL: BKSG5R1							
70,000.00	90.3307710	454.27	63,231.54	72,533.20	- 9,301.66	0.00	- 9,301.66
Issue Date: 27 Mar 20 Rate: 2.625% Call Date: 1 Jan 30 Call Price: 100.00 Yield to Maturity: 4.41% Maturity Date: 1 Apr 30							
PHILIP MORRIS INTL 2.1% DUE 05-01-2030 SEDOL: BLB7Z89							
30,000.00	85.9127000	103.25	25,773.81	29,814.90	- 4,041.09	0.00	- 4,041.09
Issue Date: 1 May 20 Rate: 2.1% Call Date: 1 Feb 30 Call Price: 100.00 Yield to Maturity: 4.694% Maturity Date: 1 May 30							
PHILIP MORRIS INTL 4.5% DUE 03-20-2042 SEDOL: B94Q147							
10,000.00	89.9134000	125.00	8,991.34	9,755.50	- 764.16	0.00	- 764.16
Issue Date: 20 Mar 12 Rate: 4.5% Yield to Maturity: 5.374% Maturity Date: 20 Mar 42							

Portfolio Statement

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Account number V2299
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◆ Asset Detail - Base Currency

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

Fixed Income

Corporate bonds

PIONEER NAT RES CO 1.125% DUE 01-15-2026 REG SEDOL: BMXYHH8

10,000.00	92.8626000	51.56	9,286.26	9,998.10	- 711.84	0.00	- 711.84
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Issue Date: 29 Jan 21 Rate: 1.125% Call Date: 15 Dec 25 Call Price: 100.00 Yield to Maturity: 4.833% Maturity Date: 15 Jan 26

PIONEER NAT RES CO 2.15% DUE 01-15-2031 SEDOL: BM9PJB3

60,000.00	85.0913670	591.25	51,054.82	56,985.10	- 5,930.28	0.00	- 5,930.28
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Issue Date: 29 Jan 21 Rate: 2.15% Call Date: 15 Oct 30 Call Price: 100.00 Yield to Maturity: 4.656% Maturity Date: 15 Jan 31

PNC FINL SVCS FLTG RT 5.582% DUE 06-12-2029 CUSIP: 693475BR5

40,000.00	102.0940500	111.64	40,837.62	40,000.00	837.62	0.00	837.62
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Issue Date: 12 Jun 23 Rate: 5.582% Call Date: 12 Jun 28 Call Price: 100.00 Yield to Maturity: 5.404% Maturity Date: 12 Jun 29

PNC FINL SVCS FLTG RT 5.812% DUE 06-12-2026 CUSIP: 693475BQ7

10,000.00	100.6168000	29.06	10,061.68	10,000.00	61.68	0.00	61.68
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Issue Date: 12 Jun 23 Rate: 5.812% Call Date: 12 Jun 25 Call Price: 100.00 Yield to Maturity: 5.892% Maturity Date: 12 Jun 26

PRIN LIFE GLOBAL FDG II GLOBAL TRANCHE #TR 101 06/23/2020 1.25% 06-23-2025 SEDOL: BM8TRF6

10,000.00	94.6599000	2.43	9,465.99	9,991.80	- 525.81	0.00	- 525.81
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Issue Date: 23 Jun 20 Rate: 1.25% Yield to Maturity: 5.031% Maturity Date: 23 Jun 25

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◆ Asset Detail - Base Currency

					Unrealized gain/loss			
Description/Asset ID	Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
Shares/PAR value								
Fixed Income								
Corporate bonds								
PVPTL COMMSCOPE FIN LLC SR NT 144A 6.0% 03-01-2026 SEDOL: BGDS1B0								
20,000.00		89.1480000	396.67	17,829.60	20,100.00	- 2,270.40	0.00	- 2,270.40
Issue Date: 19 Feb 19 Rate: 6% Yield to Maturity: 11.798% Maturity Date: 1 Mar 26								
PVPTL DELTA AIR LINES/SKYMILES 4.75% DUE 10-20-2028 SEDOL: BMT8BV6								
60,000.00		98.3779830	554.17	59,026.79	60,225.00	- 1,198.21	0.00	- 1,198.21
Issue Date: 23 Sep 20 Rate: 4.75% Yield to Maturity: 5.132% Maturity Date: 20 Oct 28								
PVTPL AMERICAN AIRLS INC 8.5% 05-15-2029 SEDOL: BMJ0L90								
20,000.00		105.5871000	122.78	21,117.42	20,000.00	1,117.42	0.00	1,117.42
Issue Date: 4 Dec 23 Rate: 8.5% Call Date: 15 Nov 25 Call Price: 104.25 Yield to Maturity: 7.224% Maturity Date: 15 May 29								
PVTPL AMERICAN TRANSMISSION SYSTEMS 2.65% 01-15-2032 SEDOL: BP2RQ61								
10,000.00		84.7594000	121.46	8,475.94	9,340.10	- 864.16	0.00	- 864.16
Issue Date: 1 Dec 21 Rate: 2.65% Call Date: 15 Oct 31 Call Price: 100.00 Yield to Maturity: 4.971% Maturity Date: 15 Jan 32								
PVTPL BAUSCH HEALTH COS INC 6.25% DUE 02-15-2029 BEO CUSIP: 071734AK3								
30,000.00		44.2616330	703.13	13,278.49	30,000.00	- 16,721.51	0.00	- 16,721.51
Issue Date: 26 May 20 Rate: 6.25% Call Date: 15 Feb 25 Call Price: 101.56 Yield to Maturity: 26.886% Maturity Date: 15 Feb 29								

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◆ Asset Detail - Base Currency

Description/Asset ID		Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
Investment Mgr ID	Shares/PAR value					Market	Translation	
Fixed Income								
Corporate bonds								
PVTPL BROADCOM INC NT 4.926% 05-15-2037 SEDOL: BPCTV84								
	20,000.00	97.0171000	123.15	19,403.42	18,837.00	566.42	0.00	566.42
Issue Date: 18 Apr 22 Rate: 4.926% Call Date: 15 Feb 37 Call Price: 100.00 Yield to Maturity: 5.238% Maturity Date: 15 May 37								
PVTPL BROADCOM INC 3.137% DUE 11-15-2035 BEO SEDOL: BMCP6P3								
	50,000.00	82.2952800	196.06	41,147.64	50,806.54	- 9,658.90	0.00	- 9,658.90
Issue Date: 30 Sep 21 Rate: 3.137% Call Date: 15 Aug 35 Call Price: 100.00 Yield to Maturity: 5.147% Maturity Date: 15 Nov 35								
PVTPL CAMERON LNG LLC 2.902% 07-15-2031 SEDOL: BKPK071								
	10,000.00	87.8757000	133.01	8,787.57	10,000.00	- 1,212.43	0.00	- 1,212.43
Issue Date: 13 Dec 19 Rate: 2.902% Call Date: 15 Apr 31 Call Price: 100.00 Yield to Maturity: 4.839% Maturity Date: 15 Jul 31								
PVTPL CAMERON LNG LLC 3.302% DUE 01-15-2035 SEDOL: BKPK082								
	100,000.00	85.2472100	1,513.42	85,247.21	102,459.89	- 17,212.68	0.00	- 17,212.68
Issue Date: 13 Dec 19 Rate: 3.302% Call Date: 15 Sep 34 Call Price: 100.00 Yield to Maturity: 5.062% Maturity Date: 15 Jan 35								
PVTPL CCO HLDGS LLC/CAP CORP 4.75% DUE 02-01-2032 BEO SEDOL: BMV1FZ5								
	20,000.00	88.1960000	393.19	17,639.20	18,750.00	- 1,110.80	0.00	- 1,110.80
Issue Date: 19 Jan 22 Rate: 4.75% Call Date: 1 Feb 27 Call Price: 102.37 Yield to Maturity: 6.66% Maturity Date: 1 Feb 32								

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◆ Asset Detail - Base Currency

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

Fixed Income

Corporate bonds

PVTPL COLUMBIA PIPELINES OPER CO LLC 6.036% 11-15-2033 SEDOL: BRYQ9J4

40,000.00	104.8959250	952.35	41,958.37	40,172.07	1,786.30	0.00	1,786.30
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Issue Date: 8 Aug 23 Rate: 6.036% Call Date: 15 Aug 33 Call Price: 100.00 Yield to Maturity: 5.389% Maturity Date: 15 Nov 33

PVTPL COLUMBIA PIPELINES OPER CO LLC 6.544% 11-15-2053 SEDOL: BRYQ9Q1

10,000.00	110.5544000	258.12	11,055.44	10,104.30	951.14	0.00	951.14
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Issue Date: 8 Aug 23 Rate: 6.544% Call Date: 15 May 53 Call Price: 100.00 Yield to Maturity: 5.796% Maturity Date: 15 Nov 53

PVTPL CONTINENTAL RES INC 5.75% DUE 01-15-2031/11-25-2020 BEO SEDOL: BN4D2D2

20,000.00	99.4174500	527.08	19,883.49	24,450.00	- 4,566.51	0.00	- 4,566.51
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Issue Date: 25 Nov 20 Rate: 5.75% Call Date: 15 Jul 30 Call Price: 100.00 Yield to Maturity: 5.851% Maturity Date: 15 Jan 31

PVTPL CONTINENTAL RESOURCES 2.268% 11-15-2026 SEDOL: BM9HL24

10,000.00	92.0490000	28.35	9,204.90	10,000.00	- 795.10	0.00	- 795.10
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Issue Date: 22 Nov 21 Rate: 2.268% Yield to Maturity: 5.281% Maturity Date: 15 Nov 26

PVTPL DCP MID STREAM OPERATING 11-03-2036 SEDOL: B1GC716

10,000.00	106.3324000	102.13	10,633.24	10,500.00	133.24	0.00	133.24
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Issue Date: 27 Oct 06 Rate: 6.45% Yield to Maturity: 5.745% Maturity Date: 3 Nov 36

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◆ Asset Detail - Base Currency

						Unrealized gain/loss		
Description/Asset ID	Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
Shares/PAR value								
Fixed Income								
Corporate bonds								
PVTPL DISH DBS CORP SR SECD NT		5.25% 12-01-2026	SEDOL: BNRLYV5					
10,000.00		85.6750000	42.29	8,567.50	10,000.00	- 1,432.50	0.00	- 1,432.50
Issue Date: 26 Nov 21 Rate: 5.25% Call Date: 1 Jun 26 Call Price: 100.00 Yield to Maturity: 11.121% Maturity Date: 1 Dec 26								
PVTPL EQT CORP SR NT 3.625%		05-15-2031	SEDOL: BMY681					
20,000.00		89.3070000	90.63	17,861.40	21,000.00	- 3,138.60	0.00	- 3,138.60
Issue Date: 17 May 21 Rate: 3.625% Call Date: 15 Nov 30 Call Price: 100.00 Yield to Maturity: 5.4% Maturity Date: 15 May 31								
PVTPL GUARDIAN LIFE GLOBAL FDG SR SECD MEDIUM 1.1% DUE 06-23-2025		BEO	SEDOL: BLF9NQ5					
20,000.00		94.3809500	4.28	18,876.19	19,981.60	- 1,105.41	0.00	- 1,105.41
Issue Date: 23 Jun 20 Rate: 1.1% Yield to Maturity: 5.081% Maturity Date: 23 Jun 25								
PVTPL KKR GROUP FIN CO II LLC 5.5 DUE 02-01-2043			SEDOL: B94CGZ1					
10,000.00		95.9023000	227.64	9,590.23	10,182.50	- 592.27	0.00	- 592.27
Issue Date: 1 Feb 13 Rate: 5.5% Call Date: 1 Aug 42 Call Price: 100.00 Yield to Maturity: 5.859% Maturity Date: 1 Feb 43								
PVTPL MARS INC DEL 3.2% 04-01-2030			SEDOL: BHND5D2					
20,000.00		92.4717000	158.22	18,494.34	19,941.00	- 1,446.66	0.00	- 1,446.66
Issue Date: 29 Mar 19 Rate: 3.2% Call Date: 1 Jan 30 Call Price: 100.00 Yield to Maturity: 4.597% Maturity Date: 1 Apr 30								

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◆ Asset Detail - Base Currency

					Unrealized gain/loss		
Description/Asset ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
Investment Mgr ID							
Shares/PAR value							
Fixed Income							
Corporate bonds							
PVTPL MILEAGE PLUS HLDGS LLC/MILEAGE PLUS IN 6.5% DUE 06-20-2027 SEDOL: BMGHHT6							
28,000.00	100.2885360	45.50	28,080.79	27,650.00	430.79	0.00	430.79
Issue Date: 2 Jul 20 Rate: 6.5% Call Date: 30 Jun 24 Call Price: 101.62 Yield to Maturity: 6.406% Maturity Date: 20 Jun 27							
PVTPL SKYMILES IP LTD & DELTA AIR LINES INC 4.5% DUE 10-20-2025 SEDOL: BMT6SM0							
38,939.00	98.5018880	340.72	38,355.65	39,314.03	- 958.38	0.00	- 958.38
Issue Date: 23 Sep 20 Rate: 4.5% Yield to Maturity: 5.374% Maturity Date: 20 Oct 25							
PVTPL SPIRIT IP CAYMAN LTD/SPIRIT LOYALTY CA 8.0% 09-20-2025 SEDOL: BN6RJR5							
35,904.00	71.1918730	558.51	25,560.73	36,694.01	- 11,133.28	0.00	- 11,133.28
Issue Date: 17 Sep 20 Rate: 8% Call Date: 20 Sep 24 Call Price: 100.00 Yield to Maturity: 29.992% Maturity Date: 20 Sep 25							
PVTPL TARGA RES PARTNERS LP 4.875% 08-30-2021 SEDOL: BP6T4Q9							
40,000.00	97.0270000	807.08	38,810.80	38,550.00	260.80	0.00	260.80
Issue Date: 18 Aug 20 Rate: 4.875% Call Date: 1 Feb 26 Call Price: 102.43 Yield to Maturity: 5.384% Maturity Date: 1 Feb 31							
PVTPL TEACHERS INS & 4.9% DUE 09-15-2044 SEDOL: BQVC9R6							
30,000.00	94.6386000	428.75	28,391.58	32,731.27	- 4,339.69	0.00	- 4,339.69
Issue Date: 18 Sep 14 Rate: 4.9% Yield to Maturity: 5.33% Maturity Date: 15 Sep 44							

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◆ Asset Detail - Base Currency

						Unrealized gain/loss		
Description/Asset ID	Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
Shares/PAR value								
Fixed Income								
Corporate bonds								
PVTPPL TENNESSEE GAS PIPELINE CO SR NT 144A 2.9% DUE 03-01-2030 SEDOL: BL1LY06								
20,000.00		88.1581500	191.72	17,631.63	19,993.55	- 2,361.92	0.00	- 2,361.92
Issue Date: 24 Feb 20 Rate: 2.9% Call Date: 1 Dec 29 Call Price: 100.00 Yield to Maturity: 5.164% Maturity Date: 1 Mar 30								
PVTPPL UNITED AIRLINES INC 4.375% DUE 04-15-2026 BEO SEDOL: BMG8799								
20,000.00		97.4936000	182.29	19,498.72	19,300.00	198.72	0.00	198.72
Issue Date: 21 Apr 21 Rate: 4.375% Call Date: 15 Oct 25 Call Price: 100.00 Yield to Maturity: 5.55% Maturity Date: 15 Apr 26								
PVTPPL UNITED AIRLINES INC 4.625% DUE 04-15-2029 BEO SEDOL: BMG8788								
30,000.00		93.5294000	289.06	28,058.82	30,450.00	- 2,391.18	0.00	- 2,391.18
Issue Date: 21 Apr 21 Rate: 4.625% Call Date: 15 Oct 28 Call Price: 100.00 Yield to Maturity: 6.07% Maturity Date: 15 Apr 29								
PVTPPL VALEANT PHARMACEUTICALS INTL 9.25% 144A 04-01-2026 CUSIP: 91911XAV6								
10,000.00		91.5066000	228.68	9,150.66	11,012.50	- 1,861.84	0.00	- 1,861.84
Issue Date: 26 Mar 18 Rate: 9.25% Call Date: 1 Apr 24 Call Price: 100.00 Yield to Maturity: 13.735% Maturity Date: 1 Apr 26								
PVTPPL VENTURE GLOBAL CALCASIEU PASS LLC 3.875% DUE 11-01-2033 BEO SEDOL: BP9SCV4								
20,000.00		84.8346500	127.01	16,966.93	19,050.00	- 2,083.07	0.00	- 2,083.07
Issue Date: 22 Nov 21 Rate: 3.875% Call Date: 1 May 33 Call Price: 100.00 Yield to Maturity: 5.931% Maturity Date: 1 Nov 33								

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◆ Asset Detail - Base Currency

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

Fixed Income

Corporate bonds

PVTPL VERTIV GROUP CORP SR SECD NT 4.125% 11-15-2028 SEDOL: BN14T82

10,000.00	93.8341000	51.56	9,383.41	8,775.00	608.41	0.00	608.41
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Issue Date: 22 Oct 21 Rate: 4.125% Call Date: 15 Nov 24 Call Price: 102.06 Yield to Maturity: 5.585% Maturity Date: 15 Nov 28

PVTPL WYNN RESORTS FIN LLC/WYNN RESORTS 7.125% 02-15-2031 SEDOL: BMZMHS1

20,000.00	104.0538000	534.38	20,810.76	20,000.00	810.76	0.00	810.76
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Issue Date: 16 Feb 23 Rate: 7.125% Call Date: 15 Nov 30 Call Price: 100.00 Yield to Maturity: 6.405% Maturity Date: 15 Feb 31

RANGE RES CORP 4.875% DUE 05-15-2025 SEDOL: BDHC311

20,000.00	98.7660000	121.88	19,753.20	18,425.00	1,328.20	0.00	1,328.20
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Issue Date: 15 Nov 15 Rate: 4.875% Call Date: 15 Feb 25 Call Price: 100.00 Yield to Maturity: 5.815% Maturity Date: 15 May 25

RTX CORP 6.0% 03-15-2031 SEDOL: BQHN1V1

20,000.00	106.6772000	173.33	21,335.44	19,986.60	1,348.84	0.00	1,348.84
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Issue Date: 8 Nov 23 Rate: 6% Call Date: 15 Jan 31 Call Price: 100.00 Yield to Maturity: 4.888% Maturity Date: 15 Mar 31

RTX CORPORATION 3.03% 03-15-2052 SEDOL: BMYT813

30,000.00	69.2856000	265.13	20,785.68	20,594.50	191.18	0.00	191.18
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Issue Date: 16 Nov 21 Rate: 3.03% Call Date: 15 Sep 51 Call Price: 100.00 Yield to Maturity: 5.093% Maturity Date: 15 Mar 52

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◆ Asset Detail - Base Currency

					Unrealized gain/loss			
Description/Asset ID	Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
Shares/PAR value								
Fixed Income								
Corporate bonds								
RTX CORPORATION 4.5% 06-01-2042 SEDOL: B8J6DZ0								
40,000.00	91.1012250	145.00	36,440.49	38,592.76	- 2,152.27	0.00	- 2,152.27	
Issue Date: 1 Jun 12 Rate: 4.5% Yield to Maturity: 5.259% Maturity Date: 1 Jun 42								
SALESFORCE.COM INC 2.7% DUE 07-15-2041 BEO SEDOL: BN466T5								
40,000.00	76.6426000	495.00	30,657.04	31,858.80	- 1,201.76	0.00	- 1,201.76	
Issue Date: 12 Jul 21 Rate: 2.7% Call Date: 15 Jan 41 Call Price: 100.00 Yield to Maturity: 4.664% Maturity Date: 15 Jul 41								
SANTANDER HLDGS FIXED 4.5% DUE 07-17-2025 SEDOL: BYZ65K5								
10,000.00	98.9225000	203.75	9,892.25	10,108.50	- 216.25	0.00	- 216.25	
Issue Date: 17 Jul 15 Rate: 4.5% Call Date: 18 Apr 25 Call Price: 100.00 Yield to Maturity: 5.231% Maturity Date: 17 Jul 25								
SCHWAB CHARLES CORP NEW 5.875% 08-24-2026 SEDOL: BMZ6BX6								
60,000.00	102.5855830	1,233.75	61,551.35	59,949.60	1,601.75	0.00	1,601.75	
Issue Date: 24 Aug 23 Rate: 5.875% Call Date: 24 Jul 26 Call Price: 100.00 Yield to Maturity: 4.822% Maturity Date: 24 Aug 26								
SCHWAB CHARLES CORP NEW 6.136% 08-24-2034 SEDOL: BLGYRK1								
10,000.00	105.3868000	214.76	10,538.68	10,120.80	417.88	0.00	417.88	
Issue Date: 24 Aug 23 Rate: 6.136% Call Date: 24 Aug 33 Call Price: 100.00 Yield to Maturity: 5.461% Maturity Date: 24 Aug 34								

Portfolio Statement

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◆ Asset Detail - Base Currency

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

Fixed Income

Corporate bonds

SOUTHWESTN ENERGY 5.375% DUE 03-15-2030 SEDOL: BMDVV88

20,000.00	97.7281000	313.54	19,545.62	20,450.00	- 904.38	0.00	- 904.38
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Issue Date: 30 Aug 21 Rate: 5.375% Call Date: 15 Mar 25 Call Price: 102.68 Yield to Maturity: 5.814% Maturity Date: 15 Mar 30

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

10,000.00	97.0976000	78.13	9,709.76	10,613.90	- 904.14	0.00	- 904.14
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Issue Date: 15 Apr 21 Rate: 3.75% Call Date: 15 Feb 27 Call Price: 100.00 Yield to Maturity: 4.709% Maturity Date: 15 Apr 27

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

10,000.00	94.7535000	84.38	9,475.35	10,000.00	- 524.65	0.00	- 524.65
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Issue Date: 14 Jan 21 Rate: 2.25% Call Date: 15 Feb 25 Call Price: 100.00 Yield to Maturity: 4.874% Maturity Date: 15 Feb 26

T-MOBILE USA INC 2.55% 02-15-2031 CUSIP: 87264ACB9

20,000.00	86.2330000	191.25	17,246.60	20,863.60	- 3,617.00	0.00	- 3,617.00
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Issue Date: 15 Feb 21 Rate: 2.55% Call Date: 15 Nov 30 Call Price: 100.00 Yield to Maturity: 4.857% Maturity Date: 15 Feb 31

T-MOBILE USA INC 2.625% DUE 02-15-2029 CUSIP: 87264ABS3

30,000.00	90.0275000	295.31	27,008.25	30,000.00	- 2,991.75	0.00	- 2,991.75
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Issue Date: 14 Jan 21 Rate: 2.625% Call Date: 15 Feb 25 Call Price: 100.65 Yield to Maturity: 4.844% Maturity Date: 15 Feb 29

Portfolio Statement

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◆ Asset Detail - Base Currency

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

Fixed Income

Corporate bonds

T-MOBILE USA INC 2.875% DUE	02-15-2031/01-14-2021	REG	CUSIP: 87264ABT1					
20,000.00	88.1413000	215.63	17,628.26	20,000.00	- 2,371.74	0.00	- 2,371.74	

Issue Date: 14 Jan 21 Rate: 2.875% Call Date: 15 Feb 26 Call Price: 101.43 Yield to Maturity: 4.863% Maturity Date: 15 Feb 31

T-MOBILE USA INC 3.375% DUE 04-15-2029 BEO SEDOL: BKP78R8							
20,000.00	92.9075500	140.63	18,581.51	18,937.50	- 355.99	0.00	- 355.99

Issue Date: 23 Mar 21 Rate: 3.375% Call Date: 15 Apr 24 Call Price: 101.68 Yield to Maturity: 4.911% Maturity Date: 15 Apr 29

T-MOBILE USA INC 3.5% DUE 04-15-2031 REG SEDOL: BMW23T7							
50,000.00	91.3547200	364.58	45,677.36	50,300.00	- 4,622.64	0.00	- 4,622.64

Issue Date: 23 Mar 21 Rate: 3.5% Call Date: 15 Apr 26 Call Price: 101.75 Yield to Maturity: 4.924% Maturity Date: 15 Apr 31

T-MOBILE USA INC 3.5% 04-15-2025		SEDOL: BMW1BM3						
30,000.00	97.9022670	218.75	29,370.68	31,561.42	- 2,190.74	0.00	- 2,190.74	

Issue Date: 15 Apr 21 Rate: 3.5% Call Date: 15 Mar 25 Call Price: 100.00 Yield to Maturity: 5.192% Maturity Date: 15 Apr 25

T-MOBILE USA INC 3.875% 04-15-2030		CUSIP: 87264ABF1					
100,000.00	94.9101900	807.29	94,910.19	99,948.62	- 5,038.43	0.00	- 5,038.43

Issue Date: 15 Apr 21 Rate: 3.875% Call Date: 15 Jan 30 Call Price: 100.00 Yield to Maturity: 4.821% Maturity Date: 15 Apr 30

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◆ Asset Detail - Base Currency

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

Fixed Income

Corporate bonds

T-MOBILE USA INC 4.5% DUE 04-15-2050 CUSIP: 87264AAZ8

40,000.00	88.7171500	375.00	35,486.86	36,220.80	- 733.94	0.00	- 733.94
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Issue Date: 15 Apr 21 Rate: 4.5% Call Date: 15 Oct 49 Call Price: 100.00 Yield to Maturity: 5.299% Maturity Date: 15 Apr 50

TARGA RES PARTNERS FIXED 5% DUE 01-15-2028 SEDOL: BFZRLM9

10,000.00	98.8479000	229.17	9,884.79	10,525.00	- 640.21	0.00	- 640.21
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Issue Date: 17 Oct 17 Rate: 5% Call Date: 15 Jan 25 Call Price: 100.83 Yield to Maturity: 5.319% Maturity Date: 15 Jan 28

TARGA RES PARTNERS LP/TARGA RES FIN 4.0%DUE 01-15-2032 BEO SEDOL: BPLF5V4

10,000.00	91.4805000	183.33	9,148.05	10,000.00	- 851.95	0.00	- 851.95
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Issue Date: 2 Feb 21 Rate: 4% Call Date: 15 Jul 26 Call Price: 102.00 Yield to Maturity: 5.315% Maturity Date: 15 Jan 32

TEACHERS INS & 6.85% DUE 12-16-2039 SEDOL: B50WZ61

6,000.00	115.5191700	15.98	6,931.15	6,055.35	875.80	0.00	875.80
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Issue Date: 16 Dec 09 Rate: 6.85% Yield to Maturity: 5.388% Maturity Date: 16 Dec 39

TEXAS INSTRS INC 1.75% DUE 05-04-2030 CUSIP: 882508BJ2

50,000.00	86.3159000	136.11	43,157.95	49,931.40	- 6,773.45	0.00	- 6,773.45
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Issue Date: 4 May 20 Rate: 1.75% Call Date: 4 Feb 30 Call Price: 100.00 Yield to Maturity: 4.23% Maturity Date: 4 May 30

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◆ Asset Detail - Base Currency

						Unrealized gain/loss		
Description/Asset ID	Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
Shares/PAR value								
Fixed Income								
Corporate bonds								
TIME WARNER CABLE 5.875% DUE 11-15-2040 SEDOL: B66BW80								
30,000.00		90.8025670	220.31	27,240.77	32,164.96	- 4,924.19	0.00	- 4,924.19
Issue Date: 15 Nov 10 Rate: 5.875% Call Date: 15 May 40 Call Price: 100.00 Yield to Maturity: 6.798% Maturity Date: 15 Nov 40								
TIME WARNER CABLE 6.55% DUE 05-01-2037 SEDOL: BBNBG20								
30,000.00		98.7340000	322.04	29,620.20	36,410.75	- 6,790.55	0.00	- 6,790.55
Issue Date: 9 Apr 07 Rate: 6.55% Call Date: 30 Apr 37 Call Price: 100.00 Yield to Maturity: 6.693% Maturity Date: 1 May 37								
TIME WARNER CABLE 6.75% DUE 06-15-2039 SEDOL: B62X8Y8								
30,000.00		99.5006670	84.38	29,850.20	29,139.30	710.90	0.00	710.90
Issue Date: 29 Jun 09 Rate: 6.75% Yield to Maturity: 6.802% Maturity Date: 15 Jun 39								
TIME WARNER CABLE 7.3% DUE 07-01-2038 SEDOL: B3B14R7								
70,000.00		103.3544140	2,540.81	72,348.09	86,067.90	- 13,719.81	0.00	- 13,719.81
Issue Date: 19 Jun 08 Rate: 7.3% Yield to Maturity: 6.929% Maturity Date: 1 Jul 38								
TRCNTNTL GAS PIPE 7.85% DUE 02-01-2026 SEDOL: BYXR3R3								
110,000.00		104.7569640	3,573.93	115,232.66	110,827.40	4,405.26	0.00	4,405.26
Issue Date: 1 Aug 16 Rate: 7.85% Call Date: 1 Nov 25 Call Price: 100.00 Yield to Maturity: 5.407% Maturity Date: 1 Feb 26								

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◆ Asset Detail - Base Currency

						Unrealized gain/loss	
Description/Asset ID	Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation
Shares/PAR value							Total
Fixed Income							
Corporate bonds							
TRUIST FINL CORP SR MED TERM NTS BOOK EN6.047% 06-08-2027 SEDOL: BRBD909							
30,000.00		101.7920670	110.86	30,537.62	30,000.00	537.62	537.62
Issue Date: 8 Jun 23 Rate: 6.047% Call Date: 8 Jun 26 Call Price: 100.00 Yield to Maturity: 5.814% Maturity Date: 8 Jun 27							
U S BANCORP 5.775% 06-12-2029 SEDOL: BRXDC97							
50,000.00		102.8140000	144.38	51,407.00	49,933.10	1,473.90	1,473.90
Issue Date: 12 Jun 23 Rate: 5.775% Call Date: 12 Jun 28 Call Price: 100.00 Yield to Maturity: 5.429% Maturity Date: 12 Jun 29							
U S BANCORP 5.836% 06-12-2034 CUSIP: 91159HJN1							
10,000.00		103.3518000	29.18	10,335.18	10,000.00	335.18	335.18
Issue Date: 12 Jun 23 Rate: 5.836% Call Date: 10 Jun 33 Call Price: 100.00 Yield to Maturity: 5.528% Maturity Date: 12 Jun 34							
UNION PAC CORP FIXED 3.75% DUE 02-05-2070 SEDOL: BKDMLC1							
20,000.00		77.5473000	302.08	15,509.46	20,419.60	- 4,910.14	- 4,910.14
Issue Date: 31 Jan 20 Rate: 3.75% Call Date: 5 Aug 69 Call Price: 100.00 Yield to Maturity: 5.001% Maturity Date: 5 Feb 70							
UNION PAC CORP 2.891% DUE 04-06-2036 SEDOL: BMCFPB2							
100,000.00		84.6463200	674.57	84,646.32	99,920.90	- 15,274.58	- 15,274.58
Issue Date: 6 Apr 21 Rate: 2.891% Call Date: 6 Jan 36 Call Price: 100.00 Yield to Maturity: 4.536% Maturity Date: 6 Apr 36							

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◆ Asset Detail - Base Currency

						Unrealized gain/loss		
Description/Asset ID	Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
Shares/PAR value								
Fixed Income								
Corporate bonds								
UNION PAC CORP 3.839% DUE 03-20-2060 BEO SEDOL: BLF0CQ1								
40,000.00		81.9512250	426.56	32,780.49	40,544.28	- 7,763.79	0.00	- 7,763.79
Issue Date: 20 Mar 20 Rate: 3.839% Call Date: 20 Sep 59 Call Price: 100.00 Yield to Maturity: 4.909% Maturity Date: 20 Mar 60								
UNITED RENTALS INC 3.875% DUE 02-15-2031REG SEDOL: BLFGYK7								
30,000.00		90.8600000	435.94	27,258.00	30,000.00	- 2,742.00	0.00	- 2,742.00
Issue Date: 10 Aug 20 Rate: 3.875% Call Date: 15 Aug 25 Call Price: 101.93 Yield to Maturity: 5.438% Maturity Date: 15 Feb 31								
UNITED RENTALS NORTH AMER INC 3.75% DUE 01-15-2032 BEO SEDOL: BMYX9J0								
20,000.00		88.8044000	343.75	17,760.88	18,700.00	- 939.12	0.00	- 939.12
Issue Date: 13 Aug 21 Rate: 3.75% Call Date: 15 Jul 26 Call Price: 101.87 Yield to Maturity: 5.49% Maturity Date: 15 Jan 32								
UNITED RENTALS NORTH AMER INC 4.875% DUE01-15-2028 SEDOL: BDGSYG2								
10,000.00		97.5263000	223.44	9,752.63	10,125.00	- 372.37	0.00	- 372.37
Issue Date: 11 Aug 17 Rate: 4.875% Call Date: 15 Jan 25 Call Price: 100.81 Yield to Maturity: 5.565% Maturity Date: 15 Jan 28								
UNITEDHEALTH GROUP FIXED 3.875% DUE 12-15-2028 SEDOL: BHSSQ28								
10,000.00		97.7547000	16.15	9,775.47	10,167.60	- 392.13	0.00	- 392.13
Issue Date: 17 Dec 18 Rate: 3.875% Yield to Maturity: 4.383% Maturity Date: 15 Dec 28								

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◆ Asset Detail - Base Currency

						Unrealized gain/loss		
Description/Asset ID	Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
Shares/PAR value								
Fixed Income								
Corporate bonds								
UNITEDHEALTH GROUP INC 2.3% DUE 05-15-2031 BEO SEDOL: BLPK6Q9								
10,000.00		86.8070000	28.75	8,680.70	9,368.40	- 687.70	0.00	- 687.70
Issue Date: 19 May 21 Rate: 2.3% Call Date: 15 Feb 31 Call Price: 100.00 Yield to Maturity: 4.414% Maturity Date: 15 May 31								
UNITEDHEALTH GROUP INC 4.2% 05-15-2032 SEDOL: BNKBTZ1								
20,000.00		98.0338000	105.00	19,606.76	19,948.40	- 341.64	0.00	- 341.64
Issue Date: 20 May 22 Rate: 4.2% Call Date: 15 Feb 32 Call Price: 100.00 Yield to Maturity: 4.483% Maturity Date: 15 May 32								
UNITEDHEALTH GROUP 3.7% DUE 08-15-2049 SEDOL: BHKDL04								
10,000.00		81.4293000	138.75	8,142.93	10,048.90	- 1,905.97	0.00	- 1,905.97
Issue Date: 25 Jul 19 Rate: 3.7% Call Date: 15 Feb 49 Call Price: 100.00 Yield to Maturity: 4.992% Maturity Date: 15 Aug 49								
UNITEDHEALTH GROUP 3.875% DUE 08-15-2059 SEDOL: BHKDL15								
30,000.00		81.7993670	435.94	24,539.81	30,579.90	- 6,040.09	0.00	- 6,040.09
Issue Date: 25 Jul 19 Rate: 3.875% Call Date: 15 Feb 59 Call Price: 100.00 Yield to Maturity: 4.969% Maturity Date: 15 Aug 59								
UNITEDHEALTH GROUP 5.8% DUE 03-15-2036 SEDOL: BG49576								
30,000.00		109.4922670	507.50	32,847.68	30,801.60	2,046.08	0.00	2,046.08
Issue Date: 2 Mar 06 Rate: 5.8% Yield to Maturity: 4.764% Maturity Date: 15 Mar 36								

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◆ Asset Detail - Base Currency

						Unrealized gain/loss		
Description/Asset ID	Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
Shares/PAR value								
Fixed Income								
Corporate bonds								
UTD RENTALS N AMER 3.875% DUE 11-15-2027 SEDOL: BK5HMZ4								
10,000.00		95.4152000	48.44	9,541.52	10,212.50	- 670.98	0.00	- 670.98
Issue Date: 4 Nov 19 Rate: 3.875% Call Date: 15 Nov 24 Call Price: 100.64 Yield to Maturity: 5.194% Maturity Date: 15 Nov 27								
VERIZON COMMUNICATIONS BNDS 5.25% DUE 03-16-2037 REG SEDOL: BYZKXZ8								
10,000.00		104.0014000	151.67	10,400.14	10,423.60	- 23.46	0.00	- 23.46
Issue Date: 16 Mar 17 Rate: 5.25% Yield to Maturity: 4.835% Maturity Date: 16 Mar 37								
VERIZON COMMUNICATIONS INC 3.15% DUE 03-22-2030 SEDOL: BLNNZ29								
30,000.00		91.5315000	257.25	27,459.45	29,907.90	- 2,448.45	0.00	- 2,448.45
Issue Date: 20 Mar 20 Rate: 3.15% Call Date: 22 Dec 29 Call Price: 100.00 Yield to Maturity: 4.734% Maturity Date: 22 Mar 30								
VERIZON COMMUNICATIONS INC 4.329% 09-21-2028 SEDOL: BGDQ891								
30,000.00		99.0317670	357.14	29,709.53	30,496.50	- 786.97	0.00	- 786.97
Issue Date: 21 Jun 18 Rate: 4.329% Yield to Maturity: 4.557% Maturity Date: 21 Sep 28								
VERIZON COMMUNICATIONS 3.4% DUE 03-22-2041 BEO SEDOL: BKY5H21								
10,000.00		79.8922000	92.56	7,989.22	9,459.20	- 1,469.98	0.00	- 1,469.98
Issue Date: 22 Mar 21 Rate: 3.4% Call Date: 22 Sep 40 Call Price: 100.00 Yield to Maturity: 5.177% Maturity Date: 22 Mar 41								

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◆ Asset Detail - Base Currency

						Unrealized gain/loss		
Description/Asset ID	Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
Shares/PAR value								
Fixed Income								
Corporate bonds								
VERIZON COMMUNICATIONS 4.125% DUE 03-16-2027 SEDOL: BYZNV75								
20,000.00		98.6012500	238.33	19,720.25	20,283.46	- 563.21	0.00	- 563.21
Issue Date: 16 Mar 17 Rate: 4.125% Yield to Maturity: 4.596% Maturity Date: 16 Mar 27								
VERIZON COMMUNICATIONS 4.4% DUE 11-01-2034 REG SEDOL: BSN5N1								
50,000.00		96.4019400	360.56	48,200.97	48,083.00	117.97	0.00	117.97
Issue Date: 29 Oct 14 Rate: 4.4% Call Date: 1 May 34 Call Price: 100.00 Yield to Maturity: 4.829% Maturity Date: 1 Nov 34								
VERIZON FIXED 2.1% DUE 03-22-2028 SEDOL: BKY5H54								
30,000.00		90.5417330	171.50	27,162.52	29,986.50	- 2,823.98	0.00	- 2,823.98
Issue Date: 22 Mar 21 Rate: 2.1% Call Date: 22 Jan 28 Call Price: 100.00 Yield to Maturity: 4.584% Maturity Date: 22 Mar 28								
VERIZON FIXED 2.55% DUE 03-21-2031 SEDOL: BKY5H43								
61,000.00		86.3497700	427.76	52,673.36	60,749.29	- 8,075.93	0.00	- 8,075.93
Issue Date: 22 Mar 21 Rate: 2.55% Call Date: 21 Dec 30 Call Price: 100.00 Yield to Maturity: 4.807% Maturity Date: 21 Mar 31								
VERIZON 3.85% DUE 11-01-2042 SEDOL: B8HCRP8								
10,000.00		83.9784000	63.10	8,397.84	9,276.10	- 878.26	0.00	- 878.26
Issue Date: 7 Nov 12 Rate: 3.85% Call Date: 1 May 42 Call Price: 100.00 Yield to Maturity: 5.193% Maturity Date: 1 Nov 42								

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◆ Asset Detail - Base Currency

						Unrealized gain/loss	
Description/Asset ID	Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation
Shares/PAR value							Total
Fixed Income							
Corporate bonds							
VERIZON 3.875% DUE 02-08-2029 SEDOL: BJLV8M2							
10,000.00		97.0481000	152.85	9,704.81	9,981.10	- 276.29	0.00
							- 276.29
Issue Date: 8 Feb 19 Rate: 3.875% Call Date: 8 Nov 28 Call Price: 100.00 Yield to Maturity: 4.528% Maturity Date: 8 Feb 29							
VERIZON 3% DUE 03-22-2027 SEDOL: BLNNX81							
10,000.00		95.1355000	81.67	9,513.55	9,995.60	- 482.05	0.00
							- 482.05
Issue Date: 20 Mar 20 Rate: 3% Call Date: 22 Jan 27 Call Price: 100.00 Yield to Maturity: 4.637% Maturity Date: 22 Mar 27							
VERIZON 4.5% DUE 08-10-2033 SEDOL: BF22PM5							
50,000.00		97.7000400	875.00	48,850.02	50,446.15	- 1,596.13	0.00
							- 1,596.13
Issue Date: 10 Aug 17 Rate: 4.5% Yield to Maturity: 4.8% Maturity Date: 10 Aug 33							
VERIZON 4% DUE 03-22-2050 SEDOL: BLNP354							
30,000.00		83.4626670	326.67	25,038.80	35,799.20	- 10,760.40	0.00
							- 10,760.40
Issue Date: 20 Mar 20 Rate: 4% Call Date: 22 Sep 49 Call Price: 100.00 Yield to Maturity: 5.156% Maturity Date: 22 Mar 50							
VERIZON 5.5% DUE 03-16-2047 SEDOL: BYZNV86							
10,000.00		104.5485000	158.89	10,454.85	10,589.00	- 134.15	0.00
							- 134.15
Issue Date: 16 Mar 17 Rate: 5.5% Yield to Maturity: 5.161% Maturity Date: 16 Mar 47							

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◆ Asset Detail - Base Currency

Description/Asset ID		Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
Investment Mgr ID	Shares/PAR value					Market	Translation	
Fixed Income								
Corporate bonds								
VISA INC 2.7% DUE 04-15-2040 SEDOL: BM6JP54								
	20,000.00	77.3978000	112.50	15,479.56	20,442.60	- 4,963.04	0.00	- 4,963.04
Issue Date: 2 Apr 20 Rate: 2.7% Call Date: 15 Oct 39 Call Price: 100.00 Yield to Maturity: 4.7% Maturity Date: 15 Apr 40								
VISA INC 4.3% DUE 12-14-2045 SEDOL: BYPHFN1								
	40,000.00	93.5447750	76.44	37,417.91	40,798.98	- 3,381.07	0.00	- 3,381.07
Issue Date: 14 Dec 15 Rate: 4.3% Call Date: 14 Jun 45 Call Price: 100.00 Yield to Maturity: 4.777% Maturity Date: 14 Dec 45								
WALMART INC 1.8% DUE 09-22-2031 BEO SEDOL: BMDP7Z9								
	10,000.00	84.8712000	49.00	8,487.12	9,964.50	- 1,477.38	0.00	- 1,477.38
Issue Date: 22 Sep 21 Rate: 1.8% Call Date: 22 Jun 31 Call Price: 100.00 Yield to Maturity: 4.103% Maturity Date: 22 Sep 31								
WARNERMEDIA HLDGS INC SR NT 3.755% 03-15-2027 SEDOL: BNQQBC1								
	20,000.00	95.8948500	219.04	19,178.97	20,000.00	- 821.03	0.00	- 821.03
Issue Date: 15 Mar 23 Rate: 3.755% Call Date: 15 Feb 27 Call Price: 100.00 Yield to Maturity: 5.156% Maturity Date: 15 Mar 27								
WARNERMEDIA HLDGS INC SR NT 4.054% 03-15-2029 SEDOL: BN6V4H2								
	20,000.00	94.9196500	236.48	18,983.93	20,000.00	- 1,016.07	0.00	- 1,016.07
Issue Date: 15 Mar 23 Rate: 4.054% Call Date: 15 Jan 29 Call Price: 100.00 Yield to Maturity: 5.177% Maturity Date: 15 Mar 29								

Portfolio Statement

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Account Name TYCO ELECTRONICS

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◆ Asset Detail - Base Currency

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

Fixed Income

Corporate bonds

WARNERMEDIA HLDGS INC SR NT 4.279%	03-15-2032	CUSIP: 55903VBC6					
30,000.00	91.6420670	374.41	27,492.62	29,953.28	- 2,460.66	0.00	- 2,460.66

Issue Date: 15 Mar 23 Rate: 4.279% Call Date: 15 Dec 31 Call Price: 100.00 Yield to Maturity: 5.559% Maturity Date: 15 Mar 32

WARNERMEDIA HLDGS INC 5.141%	03-15-2052	CUSIP: 55903VBE2					
10,000.00	86.2857000	149.95	8,628.57	10,053.33	- 1,424.76	0.00	- 1,424.76

Issue Date: 15 Mar 23 Rate: 5.141% Call Date: 15 Sep 51 Call Price: 100.00 Yield to Maturity: 6.172% Maturity Date: 15 Mar 52

WARNERMEDIA HOLDINGS INC. 6.412%	03-15-2026	SEDOL: BNHN5W9					
30,000.00	100.0431670	561.05	30,012.95	30,000.00	12.95	0.00	12.95

Issue Date: 10 Mar 23 Rate: 6.412% Yield to Maturity: 6.384% Maturity Date: 15 Mar 26

WELLS FARGO & CO MEDIUM TERM SR NTS BOOKENTRY 3.35%	03-02-2033	SEDOL: BLD7GV7					
20,000.00	87.5939000	219.61	17,518.78	19,653.30	- 2,134.52	0.00	- 2,134.52

Issue Date: 2 Mar 22 Rate: 3.35% Call Date: 2 Mar 32 Call Price: 100.00 Yield to Maturity: 5.056% Maturity Date: 2 Mar 33

WELLS FARGO & CO MEDIUM TERM SR NTS 2.188%	04-30-2026	SEDOL: BMYML35					
10,000.00	95.8474000	36.47	9,584.74	10,031.20	- 446.46	0.00	- 446.46

Issue Date: 30 Apr 20 Rate: 2.188% Call Date: 30 Apr 25 Call Price: 100.00 Yield to Maturity: 4.068% Maturity Date: 30 Apr 26

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Account number V2299
Account Name TYCO ELECTRONICS

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◆ Asset Detail - Base Currency

					Unrealized gain/loss		
Description/Asset ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
Investment Mgr ID							
Shares/PAR value							
Fixed Income							
Corporate bonds							
WELLS FARGO & CO MEDIUM TERM 5.013% 04-04-2051 CUSIP: 95000U2M4							
270,000.00	95.1602960	3,233.39	256,932.80	357,336.40	- 100,403.60	0.00	- 100,403.60
Issue Date: 30 Mar 20 Rate: 5.013% Call Date: 4 Apr 50 Call Price: 100.00 Yield to Maturity: 5.351% Maturity Date: 4 Apr 51							
WELLS FARGO & CO NEW MEDIUM TERM SR 4.65% 11-04-2044 SEDOL: BS9FPF1							
30,000.00	88.0737000	217.00	26,422.11	29,927.40	- 3,505.29	0.00	- 3,505.29
Issue Date: 4 Nov 14 Rate: 4.65% Yield to Maturity: 5.628% 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	97.9367210	2,642.11	137,111.41	140,361.63	- 3,250.22	0.00	- 3,250.22
Issue Date: 22 Jul 15 Rate: 4.3% Yield to Maturity: 4.937% Maturity Date: 22 Jul 27							
WELLS FARGO & CO 2.879% 10-30-2030 SEDOL: BKRKN36							
60,000.00	89.0171830	287.90	53,410.31	59,691.17	- 6,280.86	0.00	- 6,280.86
Issue Date: 31 Oct 19 Rate: 2.879% Call Date: 30 Oct 29 Call Price: 100.00 Yield to Maturity: 4.78% Maturity Date: 30 Oct 30							
WELLS FARGO & CO 4.15% DUE 01-24-2029 SEDOL: BJ60RD8							
80,000.00	97.3070130	1,438.67	77,845.61	79,857.60	- 2,011.99	0.00	- 2,011.99
Issue Date: 24 Jan 19 Rate: 4.15% Call Date: 24 Oct 28 Call Price: 100.00 Yield to Maturity: 4.753% Maturity Date: 24 Jan 29							

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◆ Asset Detail - Base Currency

						Unrealized gain/loss		
Description/Asset ID	Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
Shares/PAR value								
Fixed Income								
Corporate bonds								
WELLS FARGO & CO 4.4% DUE 06-14-2046 SEDOL: BD39X50								
20,000.00		84.2984500	39.11	16,859.69	19,920.60	- 3,060.91	0.00	- 3,060.91
Issue Date: 14 Jun 16 Rate: 4.4% Yield to Maturity: 5.641% Maturity Date: 14 Jun 46								
WELLS FARGO & CO 4.9% DUE 11-17-2045 SEDOL: BYQ29R7								
110,000.00		91.2059730	643.81	100,326.57	109,607.60	- 9,281.03	0.00	- 9,281.03
Issue Date: 17 Nov 15 Rate: 4.9% Yield to Maturity: 5.601% Maturity Date: 17 Nov 45								
WELLS FARGO & CO 5.375% DUE 11-02-2043 SEDOL: BG48MR2								
60,000.00		97.4607500	519.58	58,476.45	59,822.40	- 1,345.95	0.00	- 1,345.95
Issue Date: 28 Oct 13 Rate: 5.375% Yield to Maturity: 5.587% Maturity Date: 2 Nov 43								
WESTERN MIDSTREAM OPER LP 3.1% DUE 02-01-2025 SEDOL: BKRMRD0								
40,000.00		97.3116750	513.22	38,924.67	40,030.90	- 1,106.23	0.00	- 1,106.23
Issue Date: 13 Jan 20 Rate: 3.1% Call Date: 1 Jan 25 Call Price: 100.00 Yield to Maturity: 5.678% Maturity Date: 1 Feb 25								
WESTERN MIDSTREAM OPER LP 4.05% DUE 02-01-2030/01-13-2020 REG SEDOL: BKRMR85								
90,000.00		93.7649890	1,508.63	84,388.49	90,735.07	- 6,346.58	0.00	- 6,346.58
Issue Date: 13 Jan 20 Rate: 4.05% Call Date: 1 Nov 29 Call Price: 100.00 Yield to Maturity: 5.259% Maturity Date: 1 Feb 30								

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◆ Asset Detail - Base Currency

						Unrealized gain/loss	
Description/Asset ID	Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation
Shares/PAR value							Total
Fixed Income							
Corporate bonds							
WESTN GAS PARTNERS 4.5% 03-01-2028 CUSIP: 958254AH7							
10,000.00		96.7242000	148.75	9,672.42	10,310.90	- 638.48	0.00
							- 638.48
Issue Date: 2 Mar 18 Rate: 4.5% Call Date: 1 Dec 27 Call Price: 100.00 Yield to Maturity: 5.385% Maturity Date: 1 Mar 28							
WESTN GAS PARTNERS 5.5% DUE 08-15-2048 SEDOL: BFX84M5							
20,000.00		89.1048500	412.50	17,820.97	23,450.00	- 5,629.03	0.00
							- 5,629.03
Issue Date: 9 Aug 18 Rate: 5.5% Call Date: 15 Feb 48 Call Price: 100.00 Yield to Maturity: 6.382% Maturity Date: 15 Aug 48							
WESTN MIDSTREAM STEP CPN 5.75% DUE 02-01-2050 SEDOL: BKRMRB8							
30,000.00		89.6945670	651.87	26,908.37	29,377.30	- 2,468.93	0.00
							- 2,468.93
Issue Date: 13 Jan 20 Rate: 5.25% Call Date: 1 Aug 49 Call Price: 100.00 Yield to Maturity: 6.039% Maturity Date: 1 Feb 50							
WILLIAMS COS INC 7.5% DUE 01-15-2031 SEDOL: 2830807							
68,000.00		113.2992060	2,337.50	77,043.46	72,266.03	4,777.43	0.00
							4,777.43
Issue Date: 17 Jan 01 Rate: 7.5% Yield to Maturity: 5.219% Maturity Date: 15 Jan 31							
WILLIAMS COS INC 7.75% DUE 06-15-2031 SEDOL: 2793063							
60,000.00		112.0667000	193.75	67,240.02	73,125.00	- 5,884.98	0.00
							- 5,884.98
Issue Date: 13 Jun 01 Rate: 7.75% Yield to Maturity: 5.738% Maturity Date: 15 Jun 31							

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◆ Asset Detail - Base Currency

Description/Asset ID		Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
Investment Mgr ID	Shares/PAR value					Market	Translation	
Fixed Income								
Corporate bonds								
WYETH NT 5.95 DUE 04-01-2037/03-27-2007 BEO SEDOL: B91ZLT2								
	20,000.00	110.3001000	294.19	22,060.02	19,113.66	2,946.36	0.00	2,946.36
Issue Date: 27 Mar 07 Rate: 5.95% Yield to Maturity: 4.884% Maturity Date: 1 Apr 37								
3M CO FIXED 3.05% DUE 04-15-2030 SEDOL: BKSG5B5								
	10,000.00	90.2823000	63.54	9,028.23	9,968.10	- 939.87	0.00	- 939.87
Issue Date: 27 Mar 20 Rate: 3.05% Call Date: 15 Jan 30 Call Price: 100.00 Yield to Maturity: 4.859% Maturity Date: 15 Apr 30								
3M CO 2.375% DUE 08-26-2029 SEDOL: BK4H0C8								
	30,000.00	88.5778000	245.42	26,573.34	29,794.50	- 3,221.16	0.00	- 3,221.16
Issue Date: 26 Aug 19 Rate: 2.375% Call Date: 26 May 29 Call Price: 100.00 Yield to Maturity: 4.696% Maturity Date: 26 Aug 29								
3M CO 3.7% DUE 04-15-2050/03-27-2020 REG SEDOL: BKSG5C6								
	50,000.00	79.3992000	385.42	39,699.60	55,572.88	- 15,873.28	0.00	- 15,873.28
Issue Date: 27 Mar 20 Rate: 3.7% Call Date: 15 Oct 49 Call Price: 100.00 Yield to Maturity: 5.136% Maturity Date: 15 Apr 50								
Total USD			164,130.05	13,599,986.84	14,832,989.48	- 1,233,002.64	0.00	- 1,233,002.64
Total United States			164,130.05	13,599,986.84	14,832,989.48	- 1,233,002.64	0.00	- 1,233,002.64

Portfolio Statement

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Account number V2299
Account Name TYCO ELECTRONICS

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◆ Asset Detail - Base Currency

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

Fixed Income

Corporate bonds

Total Corporate Bonds

19,575,843.00	215,466.45	18,456,986.62	19,918,843.84	- 1,461,857.22	0.00	- 1,461,857.22
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Funds - corporate bond

United States - USD

MFO VANGUARD BD INDEX FDS TOTAL BD MKT PORTFOLIO INSTL SHS CUSIP: 921937504

6,101,690.26	9.7100000	155,228.42	59,247,412.42	65,145,436.52	- 5,898,024.10	0.00	- 5,898,024.10
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Issue Date: 2 Sep 08

Total USD	155,228.42	59,247,412.42	65,145,436.52	- 5,898,024.10	0.00	- 5,898,024.10
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Total United States	155,228.42	59,247,412.42	65,145,436.52	- 5,898,024.10	0.00	- 5,898,024.10
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Total Funds - Corporate Bond

6,101,690.26	155,228.42	59,247,412.42	65,145,436.52	- 5,898,024.10	0.00	- 5,898,024.10
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Portfolio Statement

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Account number V2299
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◆ Asset Detail - Base Currency

						Unrealized gain/loss		
Description/Asset ID	Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	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	99.9691500	5,833.33	199,938.30	200,000.00	- 61.70	0.00	- 61.70
Issue Date: 31 Jan 19 Rate: 7% Yield to Maturity: 7.001% Maturity Date: 31 Dec 49								
Total USD			5,833.33	199,938.30	200,000.00	- 61.70	0.00	- 61.70
Total Switzerland			5,833.33	199,938.30	200,000.00	- 61.70	0.00	- 61.70
Total Corporate Convertible Bonds								
	200,000.00		5,833.33	199,938.30	200,000.00	- 61.70	0.00	- 61.70
Bank loans								
Canada - USD								
AIR CANADA TERM LOAN B DUE 08-11-2028 BEO CUSIP: C0102MAP0								
	29,625.00	100.1560170	338.44	29,671.22	29,458.35	212.87	0.00	212.87
Issue Date: 19 Jul 21 Yield to Maturity: 9.068% Maturity Date: 11 Aug 28								

Portfolio Statement

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Account number V2299
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◆ Asset Detail - Base Currency

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

Fixed Income

Bank loans

GARDA WORLD SECURITY CORPORATION TERM LOAN B FRN 10-30-2026 CUSIP: C4000KAD6							
20,611.96	100.0160100	36.36	20,615.26	20,199.72	415.54	0.00	415.54

Issue Date: 15 Mar 21 Yield to Maturity: 9.801% Maturity Date: 30 Oct 26

Total USD		374.80	50,286.48	49,658.07	628.41	0.00	628.41
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Total Canada		374.80	50,286.48	49,658.07	628.41	0.00	628.41
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Ireland - USD

AVOLON TLB BORROWER 1 (US) LLC TLB LIEN1 12-01-2027 USD CUSIP: LX1967681							
9,526.53	100.0309700	4.08	9,529.48	9,431.25	98.23	0.00	98.23

Issue Date: 30 Jul 21 Yield to Maturity: 7.774% Maturity Date: 1 Dec 27

SETANTA AIRCRAFT LEASING DAC SENIOR SECURED TERM LOAN DUE 11-05-2028 CUSIP: G8057JAB2							
70,000.00	100.2500000	1,353.92	70,175.00	69,825.00	350.00	0.00	350.00

Issue Date: 2 Nov 21 Yield to Maturity: 7.581% Maturity Date: 5 Nov 28

Total USD		1,358.00	79,704.48	79,256.25	448.23	0.00	448.23
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Total Ireland		1,358.00	79,704.48	79,256.25	448.23	0.00	448.23
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Portfolio Statement

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Account number V2299
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◆ Asset Detail - Base Currency

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

Fixed Income

Bank loans

Italy - USD

ALI GROUP S.R.L. TERM LOAN B 10-13-2028 BEO CUSIP: LX1973812

11,512.21	100.0689700	69.40	11,520.15	11,409.08	111.07	0.00	111.07
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Issue Date: 18 Aug 21 Yield to Maturity: 7.618% Maturity Date: 13 Oct 28

Total USD		69.40	11,520.15	11,409.08	111.07	0.00	111.07
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Total Italy		69.40	11,520.15	11,409.08	111.07	0.00	111.07
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Luxembourg - USD

ICON LUXEMBOURG S.A.R.L. TERM LOAN B 06-16-2028 CUSIP: L5000DAC1

33,035.65	100.2809990	710.58	33,128.48	32,870.46	258.02	0.00	258.02
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Issue Date: 8 Jun 21 Yield to Maturity: 7.907% Maturity Date: 16 Jun 28

Total USD		710.58	33,128.48	32,870.46	258.02	0.00	258.02
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Total Luxembourg		710.58	33,128.48	32,870.46	258.02	0.00	258.02
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Portfolio Statement

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Account number V2299
Account Name TYCO ELECTRONICS

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◆ Asset Detail - Base Currency

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

Fixed Income

Bank loans

Netherlands - USD

FLUTTER ENTERTAINMENT PLC TL B SNR SEC TRM LN 15/11/2030 CUSIP: LX2198799

60,000.00	100.3750000	227.95	60,225.00	59,850.00	375.00	0.00	375.00
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Issue Date: 10 Nov 23 Maturity Date: 15 Nov 30

Total USD		227.95	60,225.00	59,850.00	375.00	0.00	375.00
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Total Netherlands		227.95	60,225.00	59,850.00	375.00	0.00	375.00
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Spain - USD

GRIFOLS WORLDWIDE OPERATIONS LIMITED DOLLAR TRANCHE B TERM LOAN 11-15-2027 CUSIP: 39843PAG8

23,998.10	99.8749900	145.72	23,968.10	24,068.93	- 100.83	0.00	- 100.83
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Issue Date: 15 Nov 19 Yield to Maturity: 7.659% Maturity Date: 15 Nov 27

Total USD		145.72	23,968.10	24,068.93	- 100.83	0.00	- 100.83
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Total Spain		145.72	23,968.10	24,068.93	- 100.83	0.00	- 100.83
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Portfolio Statement

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Account number V2299
Account Name TYCO ELECTRONICS

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◆ Asset Detail - Base Currency

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

Fixed Income

Bank loans

United States - USD

ALLIED UNIVERSAL HOLDCO LLC INITIAL U.S.DOLLAR TERM LOAN DUE 05-12-2028 BEO CUSIP: 01957TAH0

71,050.64	99.4640020	527.82	70,669.81	70,930.35	- 260.54	0.00	- 260.54
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Issue Date: 8 Apr 21 Yield to Maturity: 9.516% Maturity Date: 12 May 28

AMWINS GROUP, LLC FLTGT RT TBL 02-17-2028 CUSIP: 03234TAW8

9,131.71	100.0270500	56.88	9,134.18	9,108.89	25.29	0.00	25.29
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Issue Date: 8 Feb 21 Yield to Maturity: 7.833% Maturity Date: 17 Feb 28

API GROUP DE INC (2026) TERM LOAN SENIOR SECURED TERM LOAN 10-01-2026 CUSIP: 00186XAK9

15,431.97	100.0539790	95.88	15,440.30	14,908.85	531.45	0.00	531.45
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Issue Date: 5 Oct 23 Yield to Maturity: 1.978% Maturity Date: 1 Oct 26

ASPLUNDH TREE EXPERT LLC FLTGT RT TBL 09-07-2027 CUSIP: 04538FAD1

9,380.32	100.0630000	54.53	9,386.23	9,172.77	213.46	0.00	213.46
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Issue Date: 4 Sep 20 Yield to Maturity: 7.235% Maturity Date: 7 Sep 27

ASURION LLC B11 TL B SENIOR SECURED 08-19-2028 CUSIP: LX2109457

46,885.63	99.5179970	367.22	46,659.64	46,951.63	- 291.99	0.00	- 291.99
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Issue Date: 10 Feb 23 Yield to Maturity: 4.545% Maturity Date: 19 Aug 28

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◆ Asset Detail - Base Currency

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

Fixed Income

Bank loans

ASURION LLC TERM LOAN B8 DUE 12-23-2026 BEO CUSIP: 04649VAX8

34,013.25	99.6670120	239.34	33,899.99	33,985.40	- 85.41	0.00	- 85.41
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Issue Date: 24 May 11 Yield to Maturity: 8.828% Maturity Date: 23 Dec 26

ASURION, LLC FLTG RT TBL 07-29-2027 CUSIP: 04649VAY6

29,175.00	99.1250040	205.30	28,919.72	28,883.25	36.47	0.00	36.47
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Issue Date: 25 Jan 21 Yield to Maturity: 9.063% Maturity Date: 29 Jul 27

CASTLELAKE AVIATION LIMITED TLB 10-08-2026 CUSIP: 14855NAB2

28,855.55	100.0970000	94.22	28,883.54	28,567.01	316.53	0.00	316.53
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Issue Date: 8 Oct 21 Yield to Maturity: 8.281% Maturity Date: 8 Oct 26

CITADEL SECS LP SENIOR SECURED TL 07-29-2030 CUSIP: 17288YAK8

30,694.18	100.1250070	196.89	30,732.55	30,655.83	76.72	0.00	76.72
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Issue Date: 27 Feb 19 Yield to Maturity: 2.558% Maturity Date: 29 Jul 30

CLOUDERA INC TERM LOAN SR SEC TL 08-10-2028 CUSIP: 74339VAB4

13,695.45	98.8750280	100.09	13,541.38	13,558.50	- 17.12	0.00	- 17.12
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Issue Date: 8 Jul 21 Yield to Maturity: 9.572% Maturity Date: 10 Aug 28

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Account Name TYCO ELECTRONICS

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◆ Asset Detail - Base Currency

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

Fixed Income

Bank loans

DEERFIELD DAKOTA HOLD LLC FKA	CORP AKA DUFF & PHELPS TLB 03-05-2027	CUSIP: 24440EAB3						
37,463.28	98.9169930	867.80	37,057.55	37,088.65	- 31.10	0.00	- 31.10	

Issue Date: 25 Feb 20 Yield to Maturity: 10.109% Maturity Date: 5 Mar 27

DIGICERT HOLDINGS, INC. USD DIGICERT	TERM LOAN DUE 10-16-2026	BEO	CUSIP: 24022KAB5					
66,838.64	98.9550060	504.64	66,140.18	66,625.40	- 485.22	0.00	- 485.22	

Issue Date: 16 Oct 19 Yield to Maturity: 10.469% Maturity Date: 16 Oct 26

FIRST EAGLE HOLDINGS INC (FKA ARNHOLD AND S.	TERM LOAN DUE 02-01-2027	BEO	CUSIP: 05554JAH0					
29,834.13	99.6249930	604.18	29,722.25	30,004.06	- 281.81	0.00	- 281.81	

Issue Date: 31 Oct 18 Yield to Maturity: 8.414% Maturity Date: 1 Feb 27

FOCUS FINANCIAL PARTNERS LLC TRANCHE B-5TM	LN SENIOR SECURED TL DUE 06-30-28	CUSIP: 34416DAW8						
47,800.73	100.0829900	331.93	47,840.40	47,628.63	211.77	0.00	211.77	

Issue Date: 18 Nov 22 Yield to Maturity: 8.627% Maturity Date: 30 Jun 28

GENESEE & WYOMING INC TERM LOAN DUE	12-30-2026	BEO	CUSIP: 55316HAB1					
37,517.12	100.1540100	712.17	37,574.90	37,765.39	- 190.49	0.00	- 190.49	

Issue Date: 1 Jul 19 Rate: 3.87% Yield to Maturity: 7.35% Maturity Date: 30 Dec 26

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◆ Asset Detail - Base Currency

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

Fixed Income

Bank loans

HARBOR FREIGHT TOOLS USA INC TERM LOAN B 10-19-2027 CUSIP: 41151PAP0

67,410.51	99.7950020	445.98	67,272.32	66,334.10	938.22	0.00	938.22
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Issue Date: 24 Jun 21 Yield to Maturity: 8.258% Maturity Date: 19 Oct 27

ICON LUXEMBOURG S.A.R.L TERM LOAN B 06-16-2028 CUSIP: L5000DAD9

8,230.85	100.2810200	177.04	8,253.98	8,189.69	64.29	0.00	64.29
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Issue Date: 16 Jun 21 Yield to Maturity: 7.895% Maturity Date: 16 Jun 28

II- VI INCORPORATED TERM LOANS B 11-30-2028 CUSIP: 45173JAQ7

44,332.59	100.1670100	298.85	44,406.63	44,066.60	340.03	0.00	340.03
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Issue Date: 17 Feb 21 Yield to Maturity: 8.436% Maturity Date: 30 Nov 28

INTRAWEST CORP SERIES B-2 TERM LOAN DUE 07-30-2028 BEO CUSIP: 46124CAJ6

47,640.83	100.0000000	344.85	47,640.83	47,535.78	105.05	0.00	105.05
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Issue Date: 21 Jul 21 Yield to Maturity: 9.092% Maturity Date: 30 Jul 28

JAZZ PHARMACEUTICALS INC INITIAL DOLLAR TERM LOAN DUE 05-05-2028 BEO CUSIP: G5080AAF9

70,258.06	100.4579970	508.71	70,579.84	69,906.77	673.07	0.00	673.07
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Issue Date: 12 Apr 21 Yield to Maturity: 9.016% Maturity Date: 5 May 28

Portfolio Statement

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◆ Asset Detail - Base Currency

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

Fixed Income

Bank loans

KKR APPLE BIDCO LLC TERM LOAN DUE 09-22-2028 CUSIP: 48254EAB7

29,696.96	99.7879920	196.97	29,634.00	29,696.96	- 62.96	0.00	- 62.96
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Issue Date: 23 Sep 21 Yield to Maturity: 8.19% Maturity Date: 22 Sep 28

MEDLINE BORROWER, LP INITIAL DOLLAR TERM LN SENIOR SEC TERM LN 09-30-28 CUSIP: 58503UAC7

19,278.76	100.4059910	131.76	19,357.03	19,203.01	154.02	0.00	154.02
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Issue Date: 15 Sep 21 Yield to Maturity: 8.584% Maturity Date: 30 Sep 28

MILANO ASSICURAZIONI TERM LOAN B DUE 10-01-2027 BEO CUSIP: 59909TAC8

116,691.75	97.0000020	2,806.51	113,191.00	116,545.93	- 3,354.93	0.00	- 3,354.93
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Issue Date: 1 Oct 20 Yield to Maturity: 10.934% Maturity Date: 1 Oct 27

NEXSTAR BROADCASTING GROUP, INC. TERM LODUE 09-18-2026 BEO CUSIP: 65336RAW8

8,297.54	99.9920500	53.22	8,296.88	8,289.56	7.32	0.00	7.32
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Issue Date: 17 Jan 17 Yield to Maturity: 7.993% Maturity Date: 18 Sep 26

PERATON CORP. TERM B LOAN (FIRST LIEN) DUE 02-01-2028 BEO CUSIP: 71360HAB3

49,466.42	100.1249940	367.50	49,528.25	48,167.93	1,360.32	0.00	1,360.32
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Issue Date: 1 Feb 21 Rate: 3.75% Yield to Maturity: 9.445% Maturity Date: 1 Feb 28

Portfolio Statement

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◆ Asset Detail - Base Currency

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

Fixed Income

Bank loans

PHOENIX GUARANTOR INC. (AKA BRIGHTSPRING) TERM LOAN B 03-05-2026 BEOCUSIP: 71913BAE2

47,759.92	99.8569930	336.08	47,691.62	47,658.11	33.51	0.00	33.51
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Issue Date: 5 Mar 19 Yield to Maturity: 8.988% Maturity Date: 5 Mar 26

QUIKRETE HLDGS INC TLB 03-19-2029 CUSIP: LX2158025

29,475.00	100.2500080	195.50	29,548.69	29,253.92	294.77	0.00	294.77
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Issue Date: 14 Aug 23 Yield to Maturity: 2.773% Maturity Date: 19 Mar 29

SOTERA HEALTH HOLDINGS LLC REFINANCING LOAN (FIRST LIEN) TERM LOAN 12-13-2026 CUSIP: 83600VAE1

30,000.00	99.8330000	412.75	29,949.90	30,000.00	- 50.10	0.00	- 50.10
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Issue Date: 11 Jan 21 Yield to Maturity: 8.389% Maturity Date: 13 Dec 26

STATION CASINOS LLC TERM B-1 FACILITY LOAN SENIOR SECURED DUE 02-08-2027 BEO CUSIP: 85769EAZ4

38,508.88	100.1060020	239.44	38,549.70	38,043.55	506.15	0.00	506.15
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Issue Date: 8 Jun 16 Yield to Maturity: 7.925% Maturity Date: 8 Feb 27

TRITON WATER HOLDINGS INCORPORATED TL DUE 03-31-2028 BEO CUSIP: 89678QAB2

33,564.11	98.9500090	1,189.90	33,211.69	33,396.29	- 184.60	0.00	- 184.60
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Issue Date: 31 Mar 21 Yield to Maturity: 9.381% Maturity Date: 31 Mar 28

Portfolio Statement

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◆ Asset Detail - Base Currency

Description/Asset ID		Unrealized gain/loss					
Investment Mgr ID	Exchange rate/	Accrued					
Shares/PAR value	Local market price	income/expense	Market value	Cost	Market	Translation	Total
Fixed Income							
Bank loans							
UFC HOLDINGS, LLC FLTG RT TBL 04-29-2026 CUSIP: 90266UAJ2							
25,413.57	100.2639930	374.60	25,480.66	25,521.07	- 40.41	0.00	- 40.41
Issue Date: 18 Aug 16 Yield to Maturity: 8.551% Maturity Date: 29 Apr 26							
UNITED AIRLINES INC CLASS B TERM LOAN DUE 04-21-2028 BEO CUSIP: 90932RAJ3							
46,561.22	100.2220090	23.85	46,664.59	46,328.42	336.17	0.00	336.17
Issue Date: 21 Apr 21 Yield to Maturity: 9.427% Maturity Date: 21 Apr 28							
VFH PARENT LLC TERM LOAN B 01-07-2029 CUSIP: LX2020217							
19,188.89	100.0749910	130.59	19,203.28	19,140.92	62.36	0.00	62.36
Issue Date: 4 Jan 22 Yield to Maturity: 8.44% Maturity Date: 7 Jan 29							
Total USD							
		13,192.99	1,234,063.51	1,233,113.22	950.29	0.00	950.29
Total United States							
		13,192.99	1,234,063.51	1,233,113.22	950.29	0.00	950.29
Total Bank Loans							
1,497,852.91		16,079.44	1,492,896.20	1,490,226.01	2,670.19	0.00	2,670.19

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◆ Asset Detail - Base Currency

						Unrealized gain/loss		
Description/Asset ID	Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
Fixed Income								
Government mortgage backed securities								
United States - USD								
FED HOME LN MTG 2.5% DUE 07-01-2050 CUSIP: 3132DVLA1								
		65,088.40	86.7190770	131.08	56,444.06	56,454.04	- 9.98	0.00 - 9.98
Issue Date: 1 Jun 20 Rate: 2.5% Yield to Maturity: 4.293% Maturity Date: 1 Jul 50								
FED HOME LN MTG 2.5% DUE 10-01-2050 SEDOL: BMYDFV4								
		68,027.79	86.7187950	137.00	58,992.88	63,202.08	- 4,209.20	0.00 - 4,209.20
Issue Date: 1 Sep 20 Rate: 2.5% Yield to Maturity: 4.289% Maturity Date: 1 Oct 50								
FED HOME LN MTG 2% DUE 09-01-2050 CUSIP: 3133A94U6								
		72,534.48	82.2686950	116.86	59,673.17	59,682.29	- 9.12	0.00 - 9.12
Issue Date: 1 Sep 20 Rate: 2% Yield to Maturity: 4.425% Maturity Date: 1 Sep 50								
FED HOME LN MTG 4% DUE 04-01-2052 CUSIP: 3133KN6X6								
		61,546.38	95.4486360	198.32	58,745.18	58,507.52	237.66	0.00 237.66
Issue Date: 1 Sep 20 Rate: 4% Yield to Maturity: 4.563% Maturity Date: 1 Apr 52								
FEDERAL HOME LN MTG CORP FR SD0552 2.0% DUE 03-01-2051 REG CUSIP: 3132DMTH8								
		0.02	100.0000000	0.00	0.02	0.00	0.02	0.00 0.02
Issue Date: 1 Mar 21 Rate: 2% Yield to Maturity: 4.432% Maturity Date: 1 Mar 51								

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◆ Asset Detail - Base Currency

						Unrealized gain/loss		
Description/Asset ID	Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
Shares/PAR value								
Fixed Income								
Government mortgage backed securities								
FEDERAL HOME LN MTG CORP POOL #A74793 5%03-01-2038 BEO CUSIP: 3128L8KE4								
35,579.48		101.8738610	143.31	36,246.19	38,514.80	- 2,268.61	0.00	- 2,268.61
Issue Date: 1 Mar 08 Rate: 5% Yield to Maturity: 4.565% Maturity Date: 1 Mar 38								
FEDERAL HOME LN MTG CORP POOL #G02427 5.5% 12-01-2036 BEO SEDOL: B3TYBV1								
18,227.56		103.2088220	80.76	18,812.45	18,032.47	779.98	0.00	779.98
Issue Date: 1 Nov 06 Rate: 5.5% Yield to Maturity: 4.712% Maturity Date: 1 Dec 36								
FEDERAL HOME LN MTG CORP POOL #G06172 5.5% 12-01-2038 BEO CUSIP: 3128M8FM1								
11,224.50		103.2119920	49.73	11,585.03	12,145.28	- 560.25	0.00	- 560.25
Issue Date: 1 Nov 10 Rate: 5.5% Yield to Maturity: 4.779% Maturity Date: 1 Dec 38								
FEDERAL HOME LN MTG CORP POOL #G06409 6%11-01-2039 BEO SEDOL: B60PMR7								
36,892.69		104.6601910	178.31	38,611.96	41,112.32	- 2,500.36	0.00	- 2,500.36
Issue Date: 1 Apr 11 Rate: 6% Yield to Maturity: 4.862% Maturity Date: 1 Nov 39								
FEDERAL HOME LN MTG CORP POOL #G08859 5%01-01-2049 BEO CUSIP: 3128MJ5V8								
22,721.23		100.6732910	91.52	22,874.21	23,818.24	- 944.03	0.00	- 944.03
Issue Date: 1 Dec 18 Rate: 5% Yield to Maturity: 4.871% Maturity Date: 1 Jan 49								

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◆ Asset Detail - Base Currency

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

Fixed Income

Government mortgage backed securities

FEDERAL HOME LN MTG CORP POOL #Q45737 3.0% DUE 3 01-01-2047 CUSIP: 3132WKLT3

111,105.10	91.3066550	268.50	101,446.35	110,940.19	- 9,493.84	0.00	- 9,493.84
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Issue Date: 1 Jan 17 Rate: 3% Yield to Maturity: 4.28% Maturity Date: 1 Jan 47

FEDERAL HOME LN MTG CORP POOL #RA-3913 2.5% 11-01-2050 SEDOL: BMWSFG6

211,790.82	86.6616030	426.52	183,541.32	196,044.67	- 12,503.35	0.00	- 12,503.35
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Issue Date: 1 Oct 20 Rate: 2.5% Yield to Maturity: 4.293% Maturity Date: 1 Nov 50

FEDERAL HOME LN MTG CORP POOL #RA7928 4.5% 09-01-2052 BEO CUSIP: 3133KPYZ5

246,977.74	97.0750360	895.29	239,753.73	237,310.88	2,442.85	0.00	2,442.85
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Issue Date: 1 Sep 22 Rate: 4.5% Yield to Maturity: 4.887% Maturity Date: 1 Sep 52

FEDERAL HOME LN MTG CORP POOL #RB-5130 1.5% 10-01-2041 CUSIP: 3133KYVX4

33,974.18	82.8950990	41.05	28,162.93	31,670.31	- 3,507.38	0.00	- 3,507.38
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Issue Date: 1 Sep 21 Rate: 1.5% Yield to Maturity: 4.359% Maturity Date: 1 Oct 41

FEDERAL HOME LN MTG CORP POOL #RBS5145 2.0% 01-01-2042 CUSIP: 3133KYWE5

87,138.55	85.4154680	140.39	74,429.80	78,261.33	- 3,831.53	0.00	- 3,831.53
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Issue Date: 1 Jan 22 Rate: 2% Yield to Maturity: 4.381% Maturity Date: 1 Feb 42

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◆ Asset Detail - Base Currency

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

Fixed Income

Government mortgage backed securities

FEDERAL HOME LN MTG CORP POOL #RB5110 1.5% DUE 04-01-2041 CUSIP: 3133KYVB2

81,034.39	83.0518750	97.92	67,300.58	67,378.83	- 78.25	0.00	- 78.25
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Issue Date: 1 Apr 21 Rate: 1.5% Yield to Maturity: 4.385% Maturity Date: 1 May 41

FEDERAL HOME LN MTG CORP POOL #SC0093 2.0% 10-01-2040 CUSIP: 3132D9C69

70,380.16	86.1021630	113.39	60,598.84	60,202.52	396.32	0.00	396.32
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Issue Date: 1 Oct 20 Rate: 2% Yield to Maturity: 4.393% Maturity Date: 1 Oct 40

FEDERAL HOME LN MTG CORP POOL #SD7554 2.5% 04-01-2052 BEO CUSIP: 3132DVMB8

265,022.94	86.2659550	533.73	228,624.57	228,468.41	156.16	0.00	156.16
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Issue Date: 1 May 22 Rate: 2.5% Yield to Maturity: 4.309% Maturity Date: 1 Apr 52

FEDERAL HOME LN MTG CORP POOL #U99045 3.5% 03-01-2043 BEO CUSIP: 3132H7BP8

56,586.50	94.1958060	159.54	53,302.11	58,964.91	- 5,662.80	0.00	- 5,662.80
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Issue Date: 1 May 13 Rate: 3.5% Yield to Maturity: 4.459% Maturity Date: 1 Mar 43

FEDERAL HOME LN MTG CORP POOL #U99091 4.5% 03-01-2044 BEO CUSIP: 3132H7C51

20,480.37	99.0289240	74.24	20,281.49	22,071.58	- 1,790.09	0.00	- 1,790.09
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Issue Date: 1 Mar 14 Rate: 4.5% Yield to Maturity: 4.627% Maturity Date: 1 Mar 44

Portfolio Statement

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◆ Asset Detail - Base Currency

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

Fixed Income

Government mortgage backed securities

FEDERAL HOME LN MTG CORP POOL #U99124 3.5% 03-01-2045 BEO CUSIP: 3132H7D68

38,660.16	94.1959890	109.00	36,416.32	40,507.23	- 4,090.91	0.00	- 4,090.91
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Issue Date: 1 Apr 15 Rate: 3.5% Yield to Maturity: 4.453% Maturity Date: 1 Mar 45

FEDERAL HOME LN MTG CORP POOL #ZS9316 3.5% 01-01-2038 BEO CUSIP: 3132AAK52

30,528.04	95.4073370	86.07	29,125.99	33,180.20	- 4,054.21	0.00	- 4,054.21
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Issue Date: 1 Sep 18 Rate: 3.5% Yield to Maturity: 4.385% Maturity Date: 1 Jan 38

FEDERAL HOME LN MTG CORP POOL #ZT1257 3%01-01-2046 BEO SEDOL: BK4PDZ6

44,119.32	92.0574930	106.62	40,615.14	48,090.05	- 7,474.91	0.00	- 7,474.91
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Issue Date: 1 Oct 18 Rate: 3% Yield to Maturity: 4.294% Maturity Date: 1 Jan 46

FEDERAL HOME LN MTG CORP POOL #841076 3.007% 11-01-2048 BEO CUSIP: 31288QFR6

48,431.34	94.8578750	239.68	45,940.94	50,338.32	- 4,397.38	0.00	- 4,397.38
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Issue Date: 1 Jun 20 Rate: 3.007% Yield to Maturity: 6.031% Maturity Date: 1 Nov 48

FEDERAL HOME LN MTG CORP POOL #841077 2.875% 11-01-2047 BEO CUSIP: 31288QFS4

54,960.41	95.9388950	259.25	52,728.41	57,167.41	- 4,439.00	0.00	- 4,439.00
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Issue Date: 1 Jun 20 Rate: 2.875% Yield to Maturity: 6.682% Maturity Date: 1 Nov 47

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◆ Asset Detail - Base Currency

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

Fixed Income

Government mortgage backed securities

FEDERAL HOME LN MTG CORP POOL #841081 3.096% 02-01-2050 BEO CUSIP: 31288QFW5

65,562.00	94.8026450	334.02	62,154.51	67,918.14	- 5,763.63	0.00	- 5,763.63
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Issue Date: 1 Jun 20 Rate: 3.096% Yield to Maturity: 6.578% Maturity Date: 1 Feb 50

FEDERAL HOME LN MTG CORP 2% 03-25-2051 CUSIP: 3137FFZS9

251,850.34	12.1778510	405.76	30,669.96	32,386.39	- 1,716.43	0.00	- 1,716.43
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Issue Date: 1 Feb 21 Rate: 2% Yield to Maturity: 4.887% Maturity Date: 25 Mar 51

FEDERAL HOME LN MTG CORP 2% 10-25-2050 CUSIP: 3137FXC89

81,576.17	13.1173360	131.43	10,700.62	10,324.49	376.13	0.00	376.13
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Issue Date: 1 Sep 20 Rate: 2% Yield to Maturity: 5.808% Maturity Date: 25 Oct 50

FEDERAL HOME LN MTG CORP 6% 12-01-2052 CUSIP: 3132DPRD2

90,942.84	101.6968350	439.56	92,485.99	93,784.80	- 1,298.81	0.00	- 1,298.81
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Issue Date: 1 Jan 23 Rate: 6% Yield to Maturity: 5.452% Maturity Date: 1 Dec 52

FEDERAL HOME LOAN BANKS 2.5% 11-01-2051 SEDOL: BPBRR25

422,945.26	86.3316640	851.76	365,135.68	410,962.60	- 45,826.92	0.00	- 45,826.92
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Issue Date: 1 Jan 22 Rate: 2.5% Yield to Maturity: 4.319% Maturity Date: 1 Nov 51

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◆ Asset Detail - Base Currency

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

Fixed Income

Government mortgage backed securities

FEDERAL HOME LOAN MORTGAGE CORP 1.5%	07-01-2041	CUSIP: 3133KYVJ5					
82,638.25	82.8962380	99.85	68,504.00	68,712.42	- 208.42	0.00	- 208.42

Issue Date: 1 Jun 21 Rate: 1.5% Yield to Maturity: 4.394% Maturity Date: 1 Jul 41

FEDERAL HOME LOAN MORTGAGE CORP 1.5%	11-01-2040	CUSIP: 3133KYUH0					
73,110.24	83.5687040	88.34	61,097.28	61,435.46	- 338.18	0.00	- 338.18

Issue Date: 1 Oct 20 Rate: 1.5% Yield to Maturity: 4.341% Maturity Date: 1 Nov 40

FEDERAL HOME LOAN MORTGAGE CORP 2.5%	01-01-2052	CUSIP: 3132DM5S0					
89,021.82	85.6641660	179.28	76,259.80	76,169.30	90.50	0.00	90.50

Issue Date: 1 Jan 22 Rate: 2.5% Yield to Maturity: 4.414% Maturity Date: 1 Jan 52

FEDERAL HOME LOAN MORTGAGE CORP 2%	01-01-2042	CUSIP: 3132D9K29					
182,927.50	85.4460700	294.72	156,304.36	156,846.03	- 541.67	0.00	- 541.67

Issue Date: 1 Sep 22 Rate: 2% Yield to Maturity: 4.376% Maturity Date: 1 Jan 42

FEDERAL HOME LOAN MORTGAGE CORP 2%	04-01-2042	CUSIP: 3132D9M92					
95,302.28	85.7275080	153.54	81,700.27	80,664.46	1,035.81	0.00	1,035.81

Issue Date: 1 May 23 Rate: 2% Yield to Maturity: 4.399% Maturity Date: 1 Apr 42

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◆ Asset Detail - Base Currency

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

Fixed Income

Government mortgage backed securities

FEDERAL HOME LOAN MORTGAGE CORP 2%	07-01-2041	CUSIP: 3132D9E91					
78,189.22	85.8211400	125.97	67,102.88	66,857.90	244.98	0.00	244.98

Issue Date: 1 Jun 21 Rate: 2% Yield to Maturity: 4.388% Maturity Date: 1 Jul 41

FEDERAL HOME LOAN MORTGAGE CORP 2%	09-01-2041	CUSIP: 3133KYVS5					
82,079.08	85.6032860	132.24	70,262.39	84,470.92	- 14,208.53	0.00	- 14,208.53

Issue Date: 1 Aug 21 Rate: 2% Yield to Maturity: 4.392% Maturity Date: 1 Sep 41

FEDERAL HOME LOAN MORTGAGE CORP 4.5%	11-01-2052	CUSIP: 3132DN6L2					
92,994.10	97.5458660	337.10	90,711.90	91,105.16	- 393.26	0.00	- 393.26

Issue Date: 1 Oct 22 Rate: 4.5% Yield to Maturity: 4.794% Maturity Date: 1 Nov 52

FEDERAL HOME LOAN MORTGAGE CORP 5.5%	05-01-2053	CUSIP: 3132DQBZ8					
94,282.52	101.2769180	417.72	95,486.43	95,122.23	364.20	0.00	364.20

Issue Date: 1 Apr 23 Rate: 5.5% Yield to Maturity: 5.207% Maturity Date: 1 May 53

FEDERAL HOME LOAN MORTGAGE CORP 5.5%	06-01-2053	CUSIP: 3132DQQY5					
95,003.83	100.6050700	420.92	95,578.67	95,211.65	367.02	0.00	367.02

Issue Date: 1 Jun 23 Rate: 5.5% Yield to Maturity: 5.29% Maturity Date: 1 Jun 53

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◆ Asset Detail - Base Currency

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

Fixed Income

Government mortgage backed securities

FEDERAL NATIONAL MORTGAGE ASSOC 2%	02-01-2051	CUSIP: 3140QGXH5					
80,113.64	82.0752500	129.07	65,753.47	65,129.88	623.59	0.00	623.59

Issue Date: 1 Jan 21 Rate: 2% Yield to Maturity: 4.446% Maturity Date: 1 Feb 51

FEDERAL NATIONAL MORTGAGE ASSOC 2%	05-01-2051	SEDOL: BN7R576					
325,445.13	82.0293820	524.33	266,960.63	267,692.58	- 731.95	0.00	- 731.95

Issue Date: 1 Apr 21 Rate: 2% Yield to Maturity: 4.427% Maturity Date: 1 May 51

FEDERAL NATIONAL MORTGAGE ASSOC 2%	10-01-2051	CUSIP: 3140M1YS7					
881,152.42	82.4130510	1,419.63	726,184.59	725,986.99	197.60	0.00	197.60

Issue Date: 1 Oct 21 Rate: 2% Yield to Maturity: 4.351% Maturity Date: 1 Oct 51

FEDERAL NATIONAL MORTGAGE ASSOC 3.5%	04-01-2052	CUSIP: 3140QNUG5					
88,151.70	91.8760270	248.54	80,990.28	82,704.22	- 1,713.94	0.00	- 1,713.94

Issue Date: 1 Mar 22 Rate: 3.5% Yield to Maturity: 4.54% Maturity Date: 1 Apr 52

FEDERAL NATIONAL MORTGAGE ASSOC 3%	01-01-2052	CUSIP: 3140QM6A7					
8,716.30	88.7030100	21.06	7,731.62	7,868.85	- 137.23	0.00	- 137.23

Issue Date: 1 Dec 21 Rate: 3% Yield to Maturity: 4.497% Maturity Date: 1 Jan 52

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◆ Asset Detail - Base Currency

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

Fixed Income

Government mortgage backed securities

FEDERAL NATIONAL MORTGAGE ASSOC 5.5% 11-01-2052 CUSIP: 3140QQVA0

93,912.54	100.7200960	416.08	94,588.80	90,420.17	4,168.63	0.00	4,168.63
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Issue Date: 1 Oct 22 Rate: 5.5% Yield to Maturity: 5.327% Maturity Date: 1 Nov 52

FEDERAL NATL MTG ASSN GTD MTG POOL #AH4169 4% 01-01-2041 BEO CUSIP: 3138A5T36

22,320.64	97.6442880	71.92	21,794.83	23,970.27	- 2,175.44	0.00	- 2,175.44
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Issue Date: 1 Jan 11 Rate: 4% Yield to Maturity: 4.382% Maturity Date: 1 Jan 41

FEDERAL NATL MTG ASSN GTD MTG POOL #AL0814 6.5% 06-01-2040 BEO CUSIP: 3138EG3Y8

13,856.53	104.3113970	72.55	14,453.94	15,519.31	- 1,065.37	0.00	- 1,065.37
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Issue Date: 1 Oct 11 Rate: 6.5% Yield to Maturity: 5.367% Maturity Date: 1 Jun 40

FEDERAL NATL MTG ASSN GTD MTG POOL #AL1176 6.5% 10-01-2039 BEO CUSIP: 3138EHJW3

45,651.83	105.1389180	239.04	47,997.84	51,329.78	- 3,331.94	0.00	- 3,331.94
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Issue Date: 1 Dec 11 Rate: 6.5% Yield to Maturity: 5.202% Maturity Date: 1 Oct 39

FEDERAL NATL MTG ASSN GTD MTG POOL #AL4593 5% 06-01-2026 BEO CUSIP: 3138EMC74

125.94	100.5717000	0.51	126.66	134.87	- 8.21	0.00	- 8.21
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Issue Date: 1 Dec 13 Rate: 5% Yield to Maturity: 2.477% Maturity Date: 1 Jun 26

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◆ Asset Detail - Base Currency

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

Fixed Income

Government mortgage backed securities

FEDERAL NATL MTG ASSN GTD MTG POOL		#AL4741	4.5%	01-01-2044	BEO	CUSIP: 3138EMHT1			
15,381.49	98.9951560		55.76			15,226.93	16,765.81	- 1,538.88	0.00
									- 1,538.88

Issue Date: 1 Jan 14 Rate: 4.5% Yield to Maturity: 4.616% Maturity Date: 1 Jan 44

FEDERAL NATL MTG ASSN GTD MTG POOL		#AL9631	3%	12-01-2046	BEO	CUSIP: 3138ERVZ0			
36,596.66	91.1190800			88.44		33,346.54	36,549.51	- 3,202.97	0.00
									- 3,202.97

Issue Date: 1 Dec 16 Rate: 3% Yield to Maturity: 4.293% Maturity Date: 1 Dec 46

FHLMC FR SD2230 08/01/2051 POOL #SD2230	2.0%	08-01-2051	CUSIP: 3132DPPP7				
93,815.47	81.9416140	151.15	76,873.91	75,799.97	1,073.94	0.00	1,073.94

Issue Date: 1 Jan 23 Rate: 2% Yield to Maturity: 4.47% Maturity Date: 1 Aug 51

FHLMC GOLD G07117 6 10-01-2036	CUSIP: 3128M9G22						
6,161.88	104.1996900	29.78	6,420.66	7,012.99	- 592.33	0.00	- 592.33

Issue Date: 1 Sep 12 Rate: 6% Yield to Maturity: 4.722% Maturity Date: 1 Oct 36

FHLMC GOLD G07335 7 03-01-2039	CUSIP: 3128M9PU0						
10,247.58	106.6787480	57.78	10,931.99	12,098.57	- 1,166.58	0.00	- 1,166.58

Issue Date: 1 Apr 13 Rate: 7% Yield to Maturity: 5.328% Maturity Date: 1 Mar 39

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◆ Asset Detail - Base Currency

						Unrealized gain/loss		
Description/Asset ID	Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
Shares/PAR value								
Fixed Income								
Government mortgage backed securities								
FHLMC GOLD POOL #Q45819 Q45819 3 01-01-2047 CUSIP: 3132WKPD4								
41,822.96		90.9450220	101.07	38,035.90	41,711.86	- 3,675.96	0.00	- 3,675.96
Issue Date: 1 Jan 17 Rate: 3% Yield to Maturity: 4.322% Maturity Date: 1 Jan 47								
FHLMC GOLD POOL G67713 4.0% DUE 06-01-2048 CUSIP: 3132XCSA4								
194,612.47		96.6121440	627.08	188,019.28	212,948.62	- 24,929.34	0.00	- 24,929.34
Issue Date: 1 May 18 Rate: 4% Yield to Maturity: 4.464% Maturity Date: 1 Jun 48								
FHLMC GOLD POOL#Q17792 3.5 DUE 05-01-2043 CUSIP: 3132J9C63								
58,077.15		94.4800670	163.75	54,871.33	62,197.00	- 7,325.67	0.00	- 7,325.67
Issue Date: 1 Apr 13 Rate: 3.5% Yield to Maturity: 4.393% Maturity Date: 1 May 43								
FHLMC GOLD Q19611 4 07-01-2043 CUSIP: 3132JBDR1								
23,392.40		97.5315910	75.38	22,814.98	24,340.89	- 1,525.91	0.00	- 1,525.91
Issue Date: 1 Jun 13 Rate: 4% Yield to Maturity: 4.38% Maturity Date: 1 Jul 43								
FHLMC GOLD Q19615 4 07-01-2043 CUSIP: 3132JBDV2								
20,873.66		97.5315780	67.26	20,358.41	21,661.29	- 1,302.88	0.00	- 1,302.88
Issue Date: 1 Jun 13 Rate: 4% Yield to Maturity: 4.379% Maturity Date: 1 Jul 43								

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◆ Asset Detail - Base Currency

						Unrealized gain/loss	
Description/Asset ID	Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation
Shares/PAR value							Total
Fixed Income							
Government mortgage backed securities							
FHLMC GOLD Q45560 3.0% 01-01-2047 CUSIP: 3132WKFA1							
37,227.42		91.0174010	89.97	33,883.43	37,239.03	- 3,355.60	0.00
							- 3,355.60
Issue Date: 1 Jan 17 Rate: 3% Yield to Maturity: 4.315% Maturity Date: 1 Jan 47							
FHLMC GOLD U90316 4 10-01-2042 CUSIP: 3132H3K51							
29,233.26		97.2637330	94.20	28,433.36	32,585.97	- 4,152.61	0.00
							- 4,152.61
Issue Date: 1 Oct 12 Rate: 4% Yield to Maturity: 4.432% Maturity Date: 1 Oct 42							
FHLMC GOLD U95137 4 08-01-2043 CUSIP: 3132H5EK0							
17,221.48		97.2844960	55.49	16,753.83	17,685.62	- 931.79	0.00
							- 931.79
Issue Date: 1 Jul 13 Rate: 4% Yield to Maturity: 4.426% Maturity Date: 1 Aug 43							
FHLMC MULTICLASS SER R007 CL ZA 6 05-15-2036 SEDOL: B80Q8T8							
11,638.59		104.9518030	56.25	12,214.91	12,921.69	- 706.78	0.00
							- 706.78
Issue Date: 1 May 06 Rate: 6% Yield to Maturity: 4.715% Maturity Date: 15 May 36							
FHLMC MULTICLASS SER 4813 CLS CJ 3 08-15-2048 CUSIP: 3137FGSM8							
34,508.99		88.7904860	83.40	30,640.70	28,952.62	1,688.08	0.00
							1,688.08
Issue Date: 1 Jul 18 Rate: 3% Yield to Maturity: 4.686% Maturity Date: 15 Aug 48							

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◆ Asset Detail - Base Currency

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

Fixed Income

Government mortgage backed securities

FHLMC MULTICLASS SER 5224 CL HL 4.0% DUE 04-25-2057 REG CUSIP: 3137H7G72

200,000.00	91.7199900	644.44	183,439.98	201,937.50	- 18,497.52	0.00	- 18,497.52
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Issue Date: 1 Apr 22 Rate: 4% Yield to Maturity: 4.785% Maturity Date: 25 Apr 52

FHLMC POOL #QB1639 3% DUE 07-01-2050 BEO CUSIP: 3133A7ZC6

45,792.41	90.8378270	110.66	41,596.83	48,761.75	- 7,164.92	0.00	- 7,164.92
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Issue Date: 1 Jul 20 Rate: 3% Yield to Maturity: 4.222% Maturity Date: 1 Jul 50

FHLMC POOL #0206 2.0% 11-01-2041 CUSIP: 3132D9GP3

83,168.48	86.0669810	133.99	71,580.60	71,115.56	465.04	0.00	465.04
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Issue Date: 1 Nov 21 Rate: 2% Yield to Maturity: 4.297% Maturity Date: 1 Nov 41

FHLMC POOL#SD2981 6.5% 05-01-2053 CUSIP: 3132DQJ23

91,147.77	102.7026880	477.26	93,611.21	93,440.71	170.50	0.00	170.50
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Issue Date: 1 May 23 Rate: 6.5% Yield to Maturity: 5.496% Maturity Date: 1 May 53

FHLMC UMBS 20Y FIXED 2% 12-01-2041 CUSIP: 3133KTYK0

85,676.74	85.4785670	138.03	73,235.25	68,350.63	4,884.62	0.00	4,884.62
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Issue Date: 1 Dec 21 Rate: 2% Yield to Maturity: 4.383% Maturity Date: 1 Dec 41

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Fixed Income							
Government mortgage backed securities							
FHLMC UMBS 30Y FIXED 2.5% 08-01-2051 CUSIP: 3133AQPP6							
83,503.96	86.2984340	168.17	72,062.61	83,960.62	- 11,898.01	0.00	- 11,898.01
Issue Date: 1 Aug 21 Rate: 2.5% Yield to Maturity: 4.312% Maturity Date: 1 Aug 51							
FHLMC 4% MBS 01/10/2045 USD'Q3-6985' POOL #Q36985 4 10-01-2045 CUSIP: 3132QTXP6							
4,380.53	97.7808600	14.12	4,283.32	4,569.44	- 286.12	0.00	- 286.12
Issue Date: 1 Oct 15 Rate: 4% Yield to Maturity: 4.388% 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	106.6709420	128.03	128,005.13	29,909.01	98,096.12	0.00	98,096.12
Issue Date: 23 Aug 17 Rate: 9.60191% Yield to Maturity: 8.431% Maturity Date: 25 Feb 30							
FNMA FN BF0145 POOL #BF0145 3.5% DUE 03-01-2057 REG CUSIP: 3140FXET5							
102,272.36	90.8309730	288.35	92,894.98	106,051.65	- 13,156.67	0.00	- 13,156.67
Issue Date: 1 May 17 Rate: 3.5% Yield to Maturity: 4.636% Maturity Date: 1 Mar 57							
FNMA FNR 2012-51 B 7 DUE 05-25-2042 SEDOL: BYT4613							
9,356.00	109.4583200	52.76	10,240.92	11,172.37	- 931.45	0.00	- 931.45
Issue Date: 1 Apr 12 Rate: 7% Yield to Maturity: 4.969% Maturity Date: 25 May 42							

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◆ Asset Detail - Base Currency

						Unrealized gain/loss	
Description/Asset ID	Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation
Shares/PAR value							Total
Fixed Income							
Government mortgage backed securities							
FNMA POOL #AB9683 4% DUE 06-01-2043 BEO CUSIP: 31417GXM3							
15,459.01		97.3955640	49.81	15,056.39	16,004.89	- 948.50	0.00
							- 948.50
Issue Date: 1 May 13 Rate: 4% Yield to Maturity: 4.384% Maturity Date: 1 Jun 43							
FNMA POOL #AE0758 7% 02-01-2039 BEO CUSIP: 31419AZY6							
7,340.20		105.4066700	41.39	7,737.06	8,477.91	- 740.85	0.00
							- 740.85
Issue Date: 1 Dec 10 Rate: 7% Yield to Maturity: 5.568% Maturity Date: 1 Feb 39							
FNMA POOL #AM8700 2.93% 06-01-2030 BEO CUSIP: 3138L9U26							
18,638.79		92.0473910	43.99	17,156.52	19,241.64	- 2,085.12	0.00
							- 2,085.12
Issue Date: 1 Jun 15 Rate: 2.93% Yield to Maturity: 4.46% Maturity Date: 1 Jun 30							
FNMA POOL #AP4781 3% 09-01-2042 BEO CUSIP: 3138M8J38							
86,077.82		92.3853090	208.02	79,523.26	90,301.00	- 10,777.74	0.00
							- 10,777.74
Issue Date: 1 Sep 12 Rate: 3% Yield to Maturity: 4.279% Maturity Date: 1 Sep 42							
FNMA POOL #AQ4555 4% 12-01-2042 BEO CUSIP: 3138MLBZ6							
13,503.36		97.3957590	43.51	13,151.70	14,718.69	- 1,566.99	0.00
							- 1,566.99
Issue Date: 1 Nov 12 Rate: 4% Yield to Maturity: 4.387% Maturity Date: 1 Dec 42							

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◆ Asset Detail - Base Currency

						Unrealized gain/loss	
Description/Asset ID	Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation
Shares/PAR value							Total
Fixed Income							
Government mortgage backed securities							
FNMA POOL #AS0038 3% DUE 07-01-2043 BEO SEDOL: BMWSFP5							
19,456.71		92.0525100	47.02	17,910.39	18,778.79	- 868.40	0.00 - 868.40
Issue Date: 1 Jul 13 Rate: 3% Yield to Maturity: 4.275% Maturity Date: 1 Jul 43							
FNMA POOL #AS0070 4% DUE 08-01-2043 REG CUSIP: 3138W9CG3							
21,948.86		97.1479160	70.72	21,322.86	22,675.94	- 1,353.08	0.00 - 1,353.08
Issue Date: 1 Jul 13 Rate: 4% Yield to Maturity: 4.418% Maturity Date: 1 Aug 43							
FNMA POOL #AS4347 4% 01-01-2045 BEO CUSIP: 3138WDZM6							
18,231.96		96.5531410	58.75	17,603.53	19,628.54	- 2,025.01	0.00 - 2,025.01
Issue Date: 1 Jan 15 Rate: 4% Yield to Maturity: 4.495% Maturity Date: 1 Jan 45							
FNMA POOL #AS6541 3.5% 01-01-2046 BEO CUSIP: 3138WGHT4							
26,161.79		93.9564920	73.76	24,580.70	26,950.74	- 2,370.04	0.00 - 2,370.04
Issue Date: 1 Jan 16 Rate: 3.5% Yield to Maturity: 4.377% Maturity Date: 1 Jan 46							
FNMA POOL #AS6562 3.5% 01-01-2046 BEO CUSIP: 3138WGJG0							
21,328.74		93.3876080	60.14	19,918.40	21,938.61	- 2,020.21	0.00 - 2,020.21
Issue Date: 1 Jan 16 Rate: 3.5% Yield to Maturity: 4.464% Maturity Date: 1 Jan 46							

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◆ Asset Detail - Base Currency

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

Fixed Income

Government mortgage backed securities

FNMA POOL #AS8623 3% 01-01-2047 BEO CUSIP: 3138WJSM1

36,999.32	90.9711850	89.42	33,658.72	36,893.82	- 3,235.10	0.00	- 3,235.10
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Issue Date: 1 Dec 16 Rate: 3% Yield to Maturity: 4.309% Maturity Date: 1 Jan 47

FNMA POOL #AS8745 3% 02-01-2047 BEO CUSIP: 3138WJWF1

112,833.15	90.9680090	272.68	102,642.07	112,634.80	- 9,992.73	0.00	- 9,992.73
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Issue Date: 1 Jan 17 Rate: 3% Yield to Maturity: 4.309% Maturity Date: 1 Feb 47

FNMA POOL #AT8394 4 DUE 06-01-2043 CUSIP: 3138WWKG3

23,092.82	97.3954680	74.41	22,491.36	24,005.71	- 1,514.35	0.00	- 1,514.35
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Issue Date: 1 Jun 13 Rate: 4% Yield to Maturity: 4.383% Maturity Date: 1 Jun 43

FNMA POOL #AT9637 4% DUE 07-01-2043 REG CUSIP: 3138WXV79

41,488.69	97.3954110	133.69	40,408.08	43,057.49	- 2,649.41	0.00	- 2,649.41
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Issue Date: 1 Jun 13 Rate: 4% Yield to Maturity: 4.381% Maturity Date: 1 Jul 43

FNMA POOL #AT9653 4% DUE 07-01-2043 REG CUSIP: 3138WXWP8

23,549.66	97.3954190	75.88	22,936.29	24,480.62	- 1,544.33	0.00	- 1,544.33
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Issue Date: 1 Jun 13 Rate: 4% Yield to Maturity: 4.382% Maturity Date: 1 Jul 43

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◆ Asset Detail - Base Currency

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

Fixed Income

Government mortgage backed securities

FNMA POOL #AT9657 4% DUE 07-01-2043 REG CUSIP: 3138WXWT0

18,330.11	97.3954330	59.06	17,852.69	19,008.91	- 1,156.22	0.00	- 1,156.22
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Issue Date: 1 Jun 13 Rate: 4% Yield to Maturity: 4.381% Maturity Date: 1 Jul 43

FNMA POOL #AU6735 3% 10-01-2043 BEO SEDOL: BMWSFQ6

24,302.80	92.0609560	58.73	22,373.39	23,456.00	- 1,082.61	0.00	- 1,082.61
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Issue Date: 1 Oct 13 Rate: 3% Yield to Maturity: 4.264% Maturity Date: 1 Oct 43

FNMA POOL #BD2455 3% 01-01-2047 BEO SEDOL: BHPRBP6

69,834.23	91.0432610	168.77	63,579.36	69,640.54	- 6,061.18	0.00	- 6,061.18
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Issue Date: 1 Jan 17 Rate: 3% Yield to Maturity: 4.3% Maturity Date: 1 Jan 47

FNMA POOL #BF0148 4.5% 04-01-2056 BEO CUSIP: 3140FXEW8

34,828.59	99.2415140	126.25	34,564.42	37,862.45	- 3,298.03	0.00	- 3,298.03
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Issue Date: 1 May 17 Rate: 4.5% Yield to Maturity: 4.56% Maturity Date: 1 Apr 56

FNMA POOL #BF0163 5% 11-01-2046 BEO CUSIP: 3140FXFD9

64,617.23	100.4941410	260.26	64,936.53	70,680.13	- 5,743.60	0.00	- 5,743.60
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Issue Date: 1 Jun 17 Rate: 5% Yield to Maturity: 4.822% Maturity Date: 1 Nov 46

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◆ Asset Detail - Base Currency

						Unrealized gain/loss	
Description/Asset ID	Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation
Shares/PAR value							Total
Fixed Income							
Government mortgage backed securities							
FNMA POOL #BF0222 4.5% 09-01-2057 BEO CUSIP: 3140FXG89							
69,539.83		97.5092980	252.08	67,807.80	72,935.32	- 5,127.52	0.00
							- 5,127.52
Issue Date: 1 Apr 18 Rate: 4.5% Yield to Maturity: 4.773% Maturity Date: 1 Sep 57							
FNMA POOL #BF0646 2.5% 06-01-2062 BEO SEDOL: BP488C2							
188,435.86		82.8868140	379.49	156,188.48	158,580.56	- 2,392.08	0.00
							- 2,392.08
Issue Date: 1 Jan 23 Rate: 2.5% Yield to Maturity: 4.512% Maturity Date: 1 Jun 62							
FNMA POOL #BM6898 2.149% 02-01-2032 BEO CUSIP: 3140JBUIY0							
19,882.36		84.2546360	34.42	16,751.81	19,267.26	- 2,515.45	0.00
							- 2,515.45
Issue Date: 1 Mar 22 Rate: 2.149% Yield to Maturity: 4.553% Maturity Date: 1 Feb 32							
FNMA POOL #BP5487 3% DUE 06-01-2050 BEO CUSIP: 3140KDCZ1							
38,225.95		90.8212090	92.38	34,717.27	40,704.66	- 5,987.39	0.00
							- 5,987.39
Issue Date: 1 Jun 20 Rate: 3% Yield to Maturity: 4.226% Maturity Date: 1 Jun 50							
FNMA POOL #BS6131 3.89% 07-01-2032 CUSIP: 3140LGY55							
100,000.00		94.5683900	313.36	94,568.39	95,875.00	- 1,306.61	0.00
							- 1,306.61
Issue Date: 1 Jul 22 Rate: 3.89% Yield to Maturity: 4.685% Maturity Date: 1 Jul 32							

Portfolio Statement

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◆ Asset Detail - Base Currency

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

Fixed Income

Government mortgage backed securities

FNMA POOL #BS9931 5.85% 11-01-2033 CUSIP: 3140LMA90

100,000.00	110.5592100	471.25	110,559.21	104,925.78	5,633.43	0.00	5,633.43
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Issue Date: 1 Nov 23 Rate: 5.85% Yield to Maturity: 4.54% Maturity Date: 1 Nov 33

FNMA POOL #BV4195 3% DUE 03-01-2052 CUSIP: 3140MHUV9

83,635.09	89.6572240	202.12	74,984.90	74,788.09	196.81	0.00	196.81
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Issue Date: 1 Mar 22 Rate: 3% Yield to Maturity: 4.324% Maturity Date: 1 Mar 52

FNMA POOL #BX9419 5.0% 03-01-2053 CUSIP: 3140NEPD1

183,412.99	99.0984280	738.75	181,759.39	177,452.07	4,307.32	0.00	4,307.32
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Issue Date: 1 Mar 23 Rate: 5% Yield to Maturity: 5.096% Maturity Date: 1 Mar 53

FNMA POOL #CB0470 2.5% 05-01-2041 CUSIP: 3140QKQY7

79,928.44	89.2979020	160.97	71,374.42	83,506.48	- 12,132.06	0.00	- 12,132.06
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Issue Date: 1 Apr 21 Rate: 2.5% Yield to Maturity: 4.274% Maturity Date: 1 May 41

FNMA POOL #CB6540 6.0% 06-01-2053 CUSIP: 3140QSHS3

192,653.47	102.6346060	931.16	197,729.13	195,738.94	1,990.19	0.00	1,990.19
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Issue Date: 1 May 23 Rate: 6% Yield to Maturity: 5.34% Maturity Date: 1 Jun 53

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◆ Asset Detail - Base Currency

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

Fixed Income

Government mortgage backed securities

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

63,634.19	89.1173750	128.15	56,709.12	67,730.64	- 11,021.52	0.00	- 11,021.52
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Issue Date: 1 Oct 20 Rate: 2.5% Yield to Maturity: 4.361% Maturity Date: 1 Oct 40

FNMA POOL #FM5313 2.5% 10-01-2050 BEO CUSIP: 3140X83X3

79,176.65	86.0766910	159.45	68,152.64	72,520.87	- 4,368.23	0.00	- 4,368.23
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Issue Date: 1 Dec 20 Rate: 2.5% Yield to Maturity: 4.384% Maturity Date: 1 Oct 50

FNMA POOL #FM6184 2% 03-01-2051 BEO CUSIP: 3140X92S3

50,324.82	83.4320320	81.08	41,987.02	50,340.57	- 8,353.55	0.00	- 8,353.55
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Issue Date: 1 Feb 21 Rate: 2% Yield to Maturity: 4.226% Maturity Date: 1 Mar 51

FNMA POOL #FM8577 3% 08-01-2051 BEO CUSIP: 3140XCQ76

75,614.30	90.4726750	182.73	68,410.28	75,767.88	- 7,357.60	0.00	- 7,357.60
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Issue Date: 1 Aug 21 Rate: 3% Yield to Maturity: 4.272% Maturity Date: 1 Aug 51

FNMA POOL #FM9195 2.5% 10-01-2051 BEO CUSIP: 3140XDGD2

67,007.78	85.7775470	134.95	57,477.63	57,684.29	- 206.66	0.00	- 206.66
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Issue Date: 1 Oct 21 Rate: 2.5% Yield to Maturity: 4.389% Maturity Date: 1 Oct 51

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◆ Asset Detail - Base Currency

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

Fixed Income

Government mortgage backed securities

FNMA POOL #FM9464 3% 11-01-2051 BEO CUSIP: 3140XDQS8

80,968.40	89.8880180	195.67	72,780.89	74,585.83	- 1,804.94	0.00	- 1,804.94
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Issue Date: 1 Oct 21 Rate: 3% Yield to Maturity: 4.321% Maturity Date: 1 Nov 51

FNMA POOL #FM9489 2% 11-01-2051 BEO CUSIP: 3140XDRK4

87,408.78	81.9047010	140.83	71,591.90	71,866.40	- 274.50	0.00	- 274.50
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Issue Date: 1 Nov 21 Rate: 2% Yield to Maturity: 4.431% Maturity Date: 1 Nov 51

FNMA POOL #FS0424 2.5% 01-01-2052 BEO CUSIP: 3140XFPJ4

85,815.39	86.2439710	172.82	74,010.60	86,096.96	- 12,086.36	0.00	- 12,086.36
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Issue Date: 1 Jan 22 Rate: 2.5% Yield to Maturity: 4.31% Maturity Date: 1 Jan 52

FNMA POOL #FS0523 2.5% 02-01-2052 BEO CUSIP: 3140XFSM4

44,469.96	86.0880920	89.56	38,283.34	44,483.87	- 6,200.53	0.00	- 6,200.53
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Issue Date: 1 Jan 22 Rate: 2.5% Yield to Maturity: 4.333% Maturity Date: 1 Feb 52

FNMA POOL #FS0549 2.5% 02-01-2052 BEO CUSIP: 3140XFTF8

88,627.52	85.9693130	178.49	76,192.47	75,458.03	734.44	0.00	734.44
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Issue Date: 1 Jan 22 Rate: 2.5% Yield to Maturity: 4.343% Maturity Date: 1 Feb 52

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◆ Asset Detail - Base Currency

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

Fixed Income

Government mortgage backed securities

FNMA POOL #FS0735 3% 01-01-2052 BEO CUSIP: 3140XFY96

160,511.36	89.3594200	387.90	143,432.02	142,704.63	727.39	0.00	727.39
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Issue Date: 1 Feb 22 Rate: 3% Yield to Maturity: 4.416% Maturity Date: 1 Jan 52

FNMA POOL #FS1074 3% 03-01-2052 BEO SEDOL: BMWSF55

172,799.29	89.8695710	417.60	155,293.98	173,244.78	- 17,950.80	0.00	- 17,950.80
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Issue Date: 1 Mar 22 Rate: 3% Yield to Maturity: 4.313% Maturity Date: 1 Mar 52

FNMA POOL #FS1112 2% 03-01-2052 BEO CUSIP: 3140XGGW3

87,736.00	83.1532780	141.35	72,955.36	82,471.84	- 9,516.48	0.00	- 9,516.48
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Issue Date: 1 Mar 22 Rate: 2% Yield to Maturity: 4.234% Maturity Date: 1 Mar 52

FNMA POOL #FS1237 3.5% 12-01-2051 BEO CUSIP: 3140XGLT4

82,268.68	92.6328460	231.95	76,207.82	76,329.90	- 122.08	0.00	- 122.08
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Issue Date: 1 Mar 22 Rate: 3.5% Yield to Maturity: 4.453% Maturity Date: 1 Dec 51

FNMA POOL #FS1556 3.5% 05-01-2052 BEO SEDOL: BMWSF99

88,769.35	92.6285710	250.28	82,225.78	86,706.19	- 4,480.41	0.00	- 4,480.41
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Issue Date: 1 Apr 22 Rate: 3.5% Yield to Maturity: 4.436% Maturity Date: 1 May 52

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◆ Asset Detail - Base Currency

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

Fixed Income

Government mortgage backed securities

FNMA POOL #FS1603 3.5% 05-01-2052 BEO CUSIP: 3140XGX95

88,719.66	92.5394550	250.14	82,100.69	79,757.59	2,343.10	0.00	2,343.10
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Issue Date: 1 Apr 22 Rate: 3.5% Yield to Maturity: 4.441% Maturity Date: 1 May 52

FNMA POOL #FS2296 3.5% 01-01-2052 BEO CUSIP: 3140XHRS8

86,108.13	92.3244410	242.78	79,498.85	76,703.52	2,795.33	0.00	2,795.33
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Issue Date: 1 Jun 22 Rate: 3.5% Yield to Maturity: 4.514% Maturity Date: 1 Jan 52

FNMA POOL #FS3339 3.5% 06-01-2052 BEO CUSIP: 3140XJV91

64,597.61	91.8732440	182.13	59,347.92	60,600.64	- 1,252.72	0.00	- 1,252.72
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Issue Date: 1 Nov 22 Rate: 3.5% Yield to Maturity: 4.534% Maturity Date: 1 Jun 52

FNMA POOL #FS3368 2.5% 03-01-2052 BEO CUSIP: 3140XJW66

185,629.59	85.6791850	373.84	159,045.92	160,163.53	- 1,117.61	0.00	- 1,117.61
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Issue Date: 1 Nov 22 Rate: 2.5% Yield to Maturity: 4.401% Maturity Date: 1 Mar 52

FNMA POOL #FS4132 6% 03-01-2053 BEO CUSIP: 3140XKSW1

94,029.18	101.7755980	454.47	95,698.76	94,381.79	1,316.97	0.00	1,316.97
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Issue Date: 1 Mar 23 Rate: 6% Yield to Maturity: 5.488% Maturity Date: 1 Mar 53

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◆ Asset Detail - Base Currency

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

Fixed Income

Government mortgage backed securities

FNMA POOL #FS4570 5.0% 12-01-2047 CUSIP: 3140XLCG1

90,378.63	101.7237810	364.03	91,936.56	92,380.37	- 443.81	0.00	- 443.81
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Issue Date: 1 Apr 23 Rate: 5% Yield to Maturity: 4.538% Maturity Date: 1 Dec 47

FNMA POOL #FS5059 3.5% 11-01-2048 BEO CUSIP: 3140XLTR9

95,053.47	93.5071390	268.00	88,881.78	88,629.94	251.84	0.00	251.84
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Issue Date: 1 Jun 23 Rate: 3.5% Yield to Maturity: 4.448% Maturity Date: 1 Nov 48

FNMA POOL #FS5191 2% 08-01-2042 BEO CUSIP: 3140XLXV5

96,678.36	85.2374930	155.76	82,406.21	76,338.14	6,068.07	0.00	6,068.07
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Issue Date: 1 Jun 23 Rate: 2% Yield to Maturity: 4.411% Maturity Date: 1 Aug 42

FNMA POOL #FS5437 5.5% 06-01-2053 BEO CUSIP: 3140XMBF2

98,296.96	100.6050640	435.51	98,891.72	93,961.90	4,929.82	0.00	4,929.82
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Issue Date: 1 Aug 23 Rate: 5.5% Yield to Maturity: 5.285% Maturity Date: 1 Jun 53

FNMA POOL #FS6158 4% 07-01-2052 BEO CUSIP: 3140XMZY5

98,661.80	94.7203380	317.91	93,452.79	91,489.55	1,963.24	0.00	1,963.24
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Issue Date: 1 Oct 23 Rate: 4% Yield to Maturity: 4.678% Maturity Date: 1 Jul 52

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◆ Asset Detail - Base Currency

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

Fixed Income

Government mortgage backed securities

FNMA POOL #MA1213 3.5% DUE 10-01-2042 BEO CUSIP: 31418AK31

31,816.46	94.0616900	89.70	29,927.10	33,859.68	- 3,932.58	0.00	- 3,932.58
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Issue Date: 1 Sep 12 Rate: 3.5% Yield to Maturity: 4.47% Maturity Date: 1 Oct 42

FNMA POOL #MA1217 4% 10-01-2042 BEO CUSIP: 31418AK72

96,016.87	97.1492200	309.39	93,279.64	103,248.15	- 9,968.51	0.00	- 9,968.51
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Issue Date: 1 Sep 12 Rate: 4% Yield to Maturity: 4.444% Maturity Date: 1 Oct 42

FNMA POOL #MA1253 4% 11-01-2042 BEO CUSIP: 31418AMB1

42,951.57	97.1490450	138.40	41,727.04	46,199.79	- 4,472.75	0.00	- 4,472.75
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Issue Date: 1 Oct 12 Rate: 4% Yield to Maturity: 4.441% Maturity Date: 1 Nov 42

FNMA POOL #MA1591 4.5% 09-01-2043 BEO CUSIP: 31418AXV5

20,877.32	98.9950820	75.68	20,667.52	22,767.70	- 2,100.18	0.00	- 2,100.18
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Issue Date: 1 Aug 13 Rate: 4.5% Yield to Maturity: 4.614% Maturity Date: 1 Sep 43

FNMA POOL #MA1629 4.5% 10-01-2043 BEO CUSIP: 31418AY36

17,601.27	98.9950730	63.80	17,424.39	19,194.99	- 1,770.60	0.00	- 1,770.60
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Issue Date: 1 Sep 13 Rate: 4.5% Yield to Maturity: 4.613% Maturity Date: 1 Oct 43

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◆ Asset Detail - Base Currency

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

Fixed Income

Government mortgage backed securities

FNMA POOL #MA1664 4.5% 11-01-2043 BEO CUSIP: 31418AZ68

17,246.73	98.9950560	62.52	17,073.41	18,798.94	- 1,725.53	0.00	- 1,725.53
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Issue Date: 1 Oct 13 Rate: 4.5% Yield to Maturity: 4.614% Maturity Date: 1 Nov 43

FNMA POOL #MA1711 4.5% 12-01-2043 BEO CUSIP: 31418A3V8

19,297.32	98.9951450	69.95	19,103.41	21,040.14	- 1,936.73	0.00	- 1,936.73
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Issue Date: 1 Nov 13 Rate: 4.5% Yield to Maturity: 4.616% Maturity Date: 1 Dec 43

FNMA POOL #MA2110 3.5% 12-01-2034 BEO CUSIP: 31418BKY1

25,582.24	95.8927760	72.13	24,531.52	27,632.84	- 3,101.32	0.00	- 3,101.32
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Issue Date: 1 Nov 14 Rate: 3.5% Yield to Maturity: 4.433% Maturity Date: 1 Dec 34

FNMA POOL #MA2138 3.5% 01-01-2035 BEO CUSIP: 31418BLU8

13,164.92	95.8928730	37.12	12,624.22	14,226.32	- 1,602.10	0.00	- 1,602.10
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Issue Date: 1 Dec 14 Rate: 3.5% Yield to Maturity: 4.433% Maturity Date: 1 Jan 35

FNMA POOL #MA2523 3% 02-01-2036 BEO CUSIP: 31418BYV2

33,375.11	93.5404560	80.66	31,219.23	35,299.37	- 4,080.14	0.00	- 4,080.14
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Issue Date: 1 Jan 16 Rate: 3% Yield to Maturity: 4.4% Maturity Date: 1 Feb 36

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◆ Asset Detail - Base Currency

Description/Asset ID	Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
Shares/PAR value						Market	Translation	
Fixed Income								
Government mortgage backed securities								
FNMA POOL #MA2579 3% 04-01-2036 BEO CUSIP: 31418B2M7								
15,343.09		93.5838220	37.08	14,358.65	16,225.32	- 1,866.67	0.00	- 1,866.67
Issue Date: 1 Mar 16 Rate: 3% Yield to Maturity: 4.398% Maturity Date: 1 Apr 36								
FNMA POOL #MA2672 3% 07-01-2036 BEO CUSIP: 31418B6J0								
56,055.10		93.3469570	135.47	52,325.73	59,348.37	- 7,022.64	0.00	- 7,022.64
Issue Date: 1 Jun 16 Rate: 3% Yield to Maturity: 4.407% Maturity Date: 1 Jul 36								
FNMA POOL #MA2707 3% 08-01-2036 BEO CUSIP: 31418CAH7								
57,852.30		93.3028250	139.81	53,977.83	61,377.66	- 7,399.83	0.00	- 7,399.83
Issue Date: 1 Jul 16 Rate: 3% Yield to Maturity: 4.409% Maturity Date: 1 Aug 36								
FNMA POOL #MA2773 3% 10-01-2036 BEO CUSIP: 31418CCK8								
29,772.72		93.1767400	71.95	27,741.25	31,586.99	- 3,845.74	0.00	- 3,845.74
Issue Date: 1 Sep 16 Rate: 3% Yield to Maturity: 4.416% Maturity Date: 1 Oct 36								
FNMA POOL #MA3210 3.5% 12-01-2047 BEO SEDOL: BGPFTF9								
81,589.03		93.3824930	230.04	76,189.87	77,178.13	- 988.26	0.00	- 988.26
Issue Date: 1 Nov 17 Rate: 3.5% Yield to Maturity: 4.417% Maturity Date: 1 Dec 47								

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◆ Asset Detail - Base Currency

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

Fixed Income

Government mortgage backed securities

FNMA POOL #MA4177 2.5% 11-01-2040 BEO CUSIP: 31418DUB6

58,046.18	89.1184050	116.90	51,729.83	51,298.32	431.51	0.00	431.51
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Issue Date: 1 Oct 20 Rate: 2.5% Yield to Maturity: 4.349% Maturity Date: 1 Nov 40

FNMA POOL #MA4236 1.5% 01-01-2051 BEO SEDOL: BMG9G73

81,736.81	78.2350570	98.77	63,946.84	63,052.28	894.56	0.00	894.56
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Issue Date: 1 Dec 20 Rate: 1.5% Yield to Maturity: 4.498% Maturity Date: 1 Jan 51

FNMA POOL #MA4305 2% 04-01-2051 BEO CUSIP: 31418DYB2

80,680.81	82.1328390	129.99	66,265.44	66,158.27	107.17	0.00	107.17
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Issue Date: 1 Mar 21 Rate: 2% Yield to Maturity: 4.419% Maturity Date: 1 Apr 51

FNMA POOL #MA4325 2% DUE 04-01-2051 BEO SEDOL: BNNTSF5

164,677.06	82.0502440	265.31	135,117.93	135,138.14	- 20.21	0.00	- 20.21
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Issue Date: 1 Apr 21 Rate: 2% Yield to Maturity: 4.427% Maturity Date: 1 May 51

FNMA POOL #MA4587 2.5% 04-01-2042 BEO SEDOL: BNZGC07

88,636.25	88.3112720	178.50	78,275.80	79,149.42	- 873.62	0.00	- 873.62
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Issue Date: 1 Mar 22 Rate: 2.5% Yield to Maturity: 4.369% Maturity Date: 1 Apr 42

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◆ Asset Detail - Base Currency

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

Fixed Income

Government mortgage backed securities

FNMA POOL #MA4606 2% 05-01-2042 BEO CUSIP: 31418EDL1

89,998.40	85.4016960	145.00	76,860.16	80,829.83	- 3,969.67	0.00	- 3,969.67
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Issue Date: 1 Apr 22 Rate: 2% Yield to Maturity: 4.37% Maturity Date: 1 May 42

FNMA POOL #SD1549 3.5% 04-01-2052 CUSIP: 3132DNWJ8

9,087.65	91.8693000	25.62	8,348.76	8,531.03	- 182.27	0.00	- 182.27
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Issue Date: 1 Aug 22 Rate: 3.5% Yield to Maturity: 4.545% Maturity Date: 1 Apr 52

FNMA POOL #310088 5% DUE 06-01-2038 BEO CUSIP: 31374CND4

17,086.34	101.7250620	68.82	17,381.09	18,597.43	- 1,216.34	0.00	- 1,216.34
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Issue Date: 1 Aug 11 Rate: 5% Yield to Maturity: 4.563% Maturity Date: 1 Jun 38

FNMA POOL #852523 5.5% 02-01-2036 BEO CUSIP: 31408JD40

4,840.39	102.8053500	21.45	4,976.18	4,881.25	94.93	0.00	94.93
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Issue Date: 1 Feb 06 Rate: 5.5% Yield to Maturity: 4.771% Maturity Date: 1 Feb 36

FNMA POOL #888832 6.5% 11-01-2037 BEO CUSIP: 31410GPR8

7,143.05	105.8559000	37.40	7,561.34	8,058.25	- 496.91	0.00	- 496.91
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Issue Date: 1 Oct 07 Rate: 6.5% Yield to Maturity: 5.059% Maturity Date: 1 Nov 37

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◆ Asset Detail - Base Currency

						Unrealized gain/loss		
Description/Asset ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total	
Fixed Income								
Government mortgage backed securities								
FNMA POOL #890604 4.5% 10-01-2044 BEO CUSIP: 31410LNV0								
78,764.17	99.3655620	285.52	78,264.46	86,369.87	- 8,105.41	0.00	- 8,105.41	
Issue Date: 1 Oct 14 Rate: 4.5% Yield to Maturity: 4.552% Maturity Date: 1 Oct 44								
FNMA POOL #890843 3% 09-01-2047 BEO CUSIP: 31410LWC2								
37,791.67	91.1911540	91.33	34,462.66	37,153.93	- 2,691.27	0.00	- 2,691.27	
Issue Date: 1 Aug 18 Rate: 3% Yield to Maturity: 4.281% Maturity Date: 1 Sep 47								
FNMA POOL #928938 7% 12-01-2037 BEO CUSIP: 31412MBF4								
1,092.92	103.1749800	6.16	1,127.62	1,269.17	- 141.55	0.00	- 141.55	
Issue Date: 1 Dec 07 Rate: 7% Yield to Maturity: 6.005% Maturity Date: 1 Dec 37								
FNMA POOL #934648 7% DUE 11-01-2038 BEO CUSIP: 31412TQM8								
1,037.51	105.3329600	5.85	1,092.84	1,204.80	- 111.96	0.00	- 111.96	
Issue Date: 1 Nov 08 Rate: 7% Yield to Maturity: 5.723% Maturity Date: 1 Nov 38								
FNMA POOL #995072 5.5% 08-01-2038 BEO CUSIP: 31416BMV7								
3,231.94	103.0712200	14.32	3,331.20	3,537.45	- 206.25	0.00	- 206.25	
Issue Date: 1 Nov 08 Rate: 5.5% Yield to Maturity: 4.785% Maturity Date: 1 Aug 38								

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◆ Asset Detail - Base Currency

Description/Asset ID					Unrealized gain/loss			
Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total	
Shares/PAR value								
Fixed Income								
Government mortgage backed securities								
FNMA REMIC SER 2012-46 CL BA 6 DUE 05-25-2042 SEDOL: BYT4624								
15,339.18	104.9199500	74.14	16,093.86	17,606.50	- 1,512.64	0.00	- 1,512.64	
Issue Date: 1 Apr 12 Rate: 6% Yield to Maturity: 4.883% Maturity Date: 25 May 42								
FNMA REMIC SER 2013-9 CL CB 5.50 04-25-2042 SEDOL: BYT47R6								
52,746.70	102.6520710	233.70	54,145.58	60,815.29	- 6,669.71	0.00	- 6,669.71	
Issue Date: 1 Jan 13 Rate: 5.5% Yield to Maturity: 4.666% Maturity Date: 25 Apr 42								
FNMA REMIC SR 2014-6 CL-Z 2.5 02-25-2044 CUSIP: 3136AH6K1								
128,102.27	86.4416770	257.98	110,733.75	109,802.83	930.92	0.00	930.92	
Issue Date: 1 Jan 14 Rate: 2.5% Yield to Maturity: 4.488% Maturity Date: 25 Feb 44								
FNMA REMIC TR 2005-29 CL-ZA 5.5% DUE 04-25-2035 SEDOL: BYT4JX6								
58,171.54	103.3816020	257.73	60,138.67	62,934.30	- 2,795.63	0.00	- 2,795.63	
Issue Date: 1 Mar 05 Rate: 5.5% Yield to Maturity: 4.593% Maturity Date: 25 Apr 35								
FNMA SER 2012-28 CL B 6.5 06-25-2039 SEDOL: BYT45Z0								
723.28	101.7379000	3.79	735.85	845.32	- 109.47	0.00	- 109.47	
Issue Date: 1 Feb 12 Rate: 6.5% Yield to Maturity: 5.193% Maturity Date: 25 Jun 39								

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◆ Asset Detail - Base Currency

Description/Asset ID	Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		
Shares/PAR value						Market	Translation	Total
Fixed Income								
Government mortgage backed securities								
FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES JANUARY SEDOL: 2216504								
200,000.00		99.0390650	0.00	198,078.13	197,625.00	453.13	0.00	453.13
Issue Date: 1 Feb 22 Yield to Maturity: 5.111%								
FNMA 2.5% 10-01-2051 SEDOL: BMHSBB8								
558,923.63		85.5688390	1,125.61	478,264.46	479,888.33	- 1,623.87	0.00	- 1,623.87
Issue Date: 1 Oct 21 Rate: 2.5% Yield to Maturity: 4.43% Maturity Date: 1 Oct 51								
FNMA 2% DUE 02-01-2051 CUSIP: 3140QHG66								
80,403.90		82.1394610	129.54	66,043.33	66,823.18	- 779.85	0.00	- 779.85
Issue Date: 1 Feb 21 Rate: 2% Yield to Maturity: 4.43% Maturity Date: 1 Feb 51								
FNMA 2% MBS 01/03/2051 USD'BR5566F' POOL#BR5566 2% DUE 03-01-2051 BEO CUSIP: 3140L4FG9								
79,283.97		82.0708020	127.74	65,068.99	65,582.72	- 513.73	0.00	- 513.73
Issue Date: 1 Feb 21 Rate: 2% Yield to Maturity: 4.435% Maturity Date: 1 Mar 51								
FNMA 3% 09-01-2035 CUSIP: 3140KMTD2								
69,178.81		94.5040830	28.82	65,376.80	73,264.70	- 7,887.90	0.00	- 7,887.90
Issue Date: 1 Aug 20 Rate: 3% Yield to Maturity: 4.305% Maturity Date: 1 Sep 35								

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◆ Asset Detail - Base Currency

						Unrealized gain/loss		
Description/Asset ID	Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
Shares/PAR value								
Fixed Income								
Government mortgage backed securities								
FNMA 30 YR PASS-THROUGHS 5.5% 30 YEARS SETTLES JAN CUSIP: 01F052615								
100,000.00		100.5078100	0.00	100,507.81	95,139.32	5,368.49	0.00	5,368.49
Issue Date: 1 Feb 22 Yield to Maturity: 5.319% Maturity Date: 15 Jan 54								
FNMA 4% MBS 01/10/2048 USD'CA2472F' POOL#CA2472 4% DUE 10-01-2048 BEO CUSIP: 3140Q9XA6								
28,460.65		96.1374740	91.71	27,361.35	27,335.58	25.77	0.00	25.77
Issue Date: 1 Sep 18 Rate: 4% Yield to Maturity: 4.507% Maturity Date: 1 Oct 48								
FREDDIE MAC POOL #SD1749 2.5% 04-01-2052 CUSIP: 3132DN5J8								
92,207.53		85.9945600	185.70	79,293.46	78,520.46	773.00	0.00	773.00
Issue Date: 1 Oct 22 Rate: 2.5% Yield to Maturity: 4.346% Maturity Date: 1 Apr 52								
FREDDIE MAC STACR REMIC TR 2021-DNA6 NT CL B-1 144A 8.72165% 10-25-2041 SEDOL: BRXL9L2								
130,000.00		101.6134310	126.21	132,097.46	131,041.02	1,056.44	0.00	1,056.44
Issue Date: 29 Oct 21 Rate: 8.73743% Yield to Maturity: 3.195% Maturity Date: 25 Oct 41								
GNMA FLTG RT 5.79292% DUE 10-20-2060 CUSIP: 38375BGF3								
80,085.56		99.3853070	128.30	79,593.28	80,085.56	- 492.28	0.00	- 492.28
Issue Date: 20 Oct 10 Rate: 5.76719% Yield to Maturity: 6.031% Maturity Date: 20 Oct 60								

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◆ Asset Detail - Base Currency

						Unrealized gain/loss		
Description/Asset ID	Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
Shares/PAR value								
Fixed Income								
Government mortgage backed securities								
GNMA GNMA # MA7471 2% 07-20-2051 CUSIP: 36179WJQ2								
0.01		100.0000000	0.00	0.01	0.01	0.00	0.00	0.00
Issue Date: 1 Jul 21 Rate: 2% Yield to Maturity: 4.173% Maturity Date: 20 Jul 51								
GNMA II JUMBOS 2.5 30 YEARS SETTLES JAN SEDOL: BMVLWK9								
100,000.00		87.5625000	0.00	87,562.50	87,234.38	328.12	0.00	328.12
Issue Date: 1 Feb 22 Yield to Maturity: 4.473%								
GNMA II JUMBOS 3.5% 30 YEARS SETTLES JAN SEDOL: B4ZX852								
100,000.00		93.1953100	0.00	93,195.31	92,921.88	273.43	0.00	273.43
Issue Date: 1 Feb 22 Yield to Maturity: 4.596%								
GNMA II JUMBOS 3% 30 YEARS SETTLES JANUARY SEDOL: BMVLWP4								
100,000.00		90.6280200	0.00	90,628.02	90,406.25	221.77	0.00	221.77
Issue Date: 1 Feb 22 Yield to Maturity: 4.417%								
GNMA II JUMBOS 5.0% 30 YEARS SETTLES JANUARY SEDOL: B7XRP45								
200,000.00		99.4062500	0.00	198,812.50	199,312.50	- 500.00	0.00	- 500.00
Issue Date: 1 Feb 22 Yield to Maturity: 5.041%								

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◆ Asset Detail - Base Currency

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

Fixed Income

Government mortgage backed securities

GNMA II JUMBOS 5.5% 30 YEARS SETTLES JANUARY CUSIP: 21H052611

100,000.00	100.6640600	0.00	100,664.06	100,843.75	- 179.69	0.00	- 179.69
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Issue Date: 1 Feb 22 Yield to Maturity: 1.909%

GNMA POOL #AB2892 3.0% 09-15-2042 CUSIP: 36178NF95

10,149.17	91.3864880	24.53	9,274.97	10,080.99	- 806.02	0.00	- 806.02
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Issue Date: 1 Sep 12 Rate: 3% Yield to Maturity: 4.535% Maturity Date: 15 Sep 42

GNMA POOL #AP6338 4% 10-20-2045 BEO CUSIP: 36189EBF2

52,262.49	96.9636540	168.40	50,675.62	55,786.11	- 5,110.49	0.00	- 5,110.49
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Issue Date: 1 Oct 15 Rate: 4% Yield to Maturity: 4.466% Maturity Date: 20 Oct 45

GNMA POOL #BC4732 3.5% 10-20-2047 BEO CUSIP: 3617B8HH4

24,937.59	93.6367950	70.31	23,350.76	25,973.07	- 2,622.31	0.00	- 2,622.31
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Issue Date: 1 Oct 17 Rate: 3.5% Yield to Maturity: 4.459% Maturity Date: 20 Oct 47

GNMA POOL #BD0384 3.5% 10-20-2047 BEO CUSIP: 3617BFM90

25,488.38	93.9996970	71.86	23,959.00	26,546.76	- 2,587.76	0.00	- 2,587.76
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Issue Date: 1 Oct 17 Rate: 3.5% Yield to Maturity: 4.406% Maturity Date: 20 Oct 47

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◆ Asset Detail - Base Currency

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

Fixed Income

Government mortgage backed securities

GNMA POOL #BT0812 3% 03-20-2050 BEO CUSIP: 3617MN3V3

52,106.42	88.2226030	125.92	45,969.64	54,548.92	- 8,579.28	0.00	- 8,579.28
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Issue Date: 1 Mar 20 Rate: 3% Yield to Maturity: 4.838% Maturity Date: 20 Mar 50

GNMA POOL #MA3873 3% 08-20-2046 BEO SEDOL: BHQZ7V7

32,187.50	91.9780040	77.79	29,605.42	34,264.60	- 4,659.18	0.00	- 4,659.18
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Issue Date: 1 Aug 16 Rate: 3% Yield to Maturity: 4.227% Maturity Date: 20 Aug 46

GNMA POOL #MA3937 3.5% 09-20-2046 BEO SEDOL: BFX80G1

15,358.22	94.1614330	43.30	14,461.52	15,965.36	- 1,503.84	0.00	- 1,503.84
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Issue Date: 1 Sep 16 Rate: 3.5% Yield to Maturity: 4.415% Maturity Date: 20 Sep 46

GNMA POOL #MA4451 3.5% 05-20-2047 BEO SEDOL: BG88VG0

74,593.46	94.3184970	210.31	70,355.43	79,884.91	- 9,529.48	0.00	- 9,529.48
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Issue Date: 1 May 17 Rate: 3.5% Yield to Maturity: 4.365% Maturity Date: 20 May 47

GNMA POOL #MA5265 4.5% 06-20-2048 BEO SEDOL: BD5J4S8

27,267.17	98.8871970	98.84	26,963.74	28,529.33	- 1,565.59	0.00	- 1,565.59
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Issue Date: 1 Jun 18 Rate: 4.5% Yield to Maturity: 4.652% Maturity Date: 20 Jun 48

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◆ Asset Detail - Base Currency

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

Fixed Income

Government mortgage backed securities

GNMA POOL #MA5594 3.5% 11-20-2048 BEO CUSIP: 36179UGB2

79,188.89	94.1647240	223.27	74,568.00	72,049.52	2,518.48	0.00	2,518.48
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Issue Date: 1 Nov 18 Rate: 3.5% Yield to Maturity: 4.385% Maturity Date: 20 Nov 48

GNMA POOL #MA5877 4.5% DUE 04-20-2049 REG CUSIP: 36179UQ62

10,959.93	98.8409600	39.73	10,832.90	11,469.41	- 636.51	0.00	- 636.51
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Issue Date: 1 Apr 19 Rate: 4.5% Yield to Maturity: 4.66% Maturity Date: 20 Apr 49

GNMA POOL #MA6287 5% 11-20-2049 BEO CUSIP: 36179U6Y3

16,299.93	100.8369970	65.65	16,436.36	16,172.58	263.78	0.00	263.78
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Issue Date: 1 Nov 19 Rate: 5% Yield to Maturity: 4.78% Maturity Date: 20 Nov 49

GNMA POOL #MA6413 5% 01-20-2050 BEO CUSIP: 36179VDS6

18,001.04	100.7561230	72.50	18,137.15	17,860.40	276.75	0.00	276.75
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Issue Date: 1 Jan 20 Rate: 5% Yield to Maturity: 4.797% Maturity Date: 20 Jan 50

GNMA POOL #MA6477 4.5% 02-20-2050 BEO CUSIP: 36179VFS4

16,127.64	98.8456460	58.46	15,941.47	17,317.69	- 1,376.22	0.00	- 1,376.22
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Issue Date: 1 Feb 20 Rate: 4.5% Yield to Maturity: 4.661% Maturity Date: 20 Feb 50

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◆ Asset Detail - Base Currency

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

Fixed Income

Government mortgage backed securities

GNMA POOL #MA7056 4.5% 12-20-2050 BEO CUSIP: 36179VZV5

78,060.08	98.8515130	282.97	77,163.57	83,292.54	- 6,128.97	0.00	- 6,128.97
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Issue Date: 1 Dec 20 Rate: 4.5% Yield to Maturity: 4.659% Maturity Date: 20 Dec 50

GNMA POOL #4245 6% 09-20-2038 BEO SEDOL: B8GQ869

26,328.04	103.7722140	127.25	27,321.19	29,462.74	- 2,141.55	0.00	- 2,141.55
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Issue Date: 1 Sep 08 Rate: 6% Yield to Maturity: 5.045% Maturity Date: 20 Sep 38

GNMA POOL #4617 4.5% 01-20-2040 BEO CUSIP: 36202FDW3

4,614.25	100.1454200	16.73	4,620.96	5,036.02	- 415.06	0.00	- 415.06
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Issue Date: 1 Jan 10 Rate: 4.5% Yield to Maturity: 4.428% Maturity Date: 20 Jan 40

GNMA POOL #4774 6% 08-20-2040 BEO CUSIP: 36202FJT4

5,426.98	103.7031700	26.23	5,627.95	6,012.08	- 384.13	0.00	- 384.13
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Issue Date: 1 Aug 10 Rate: 6% Yield to Maturity: 4.983% Maturity Date: 20 Aug 40

GNMA POOL #4871 6% 11-20-2040 BEO CUSIP: 36202FMU7

10,107.05	104.0060160	48.85	10,511.94	11,191.94	- 680.00	0.00	- 680.00
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Issue Date: 1 Nov 10 Rate: 6% Yield to Maturity: 4.769% Maturity Date: 20 Nov 40

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◆ Asset Detail - Base Currency

						Unrealized gain/loss		
Description/Asset ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total	
Investment Mgr ID								
Shares/PAR value								
Fixed Income								
Government mortgage backed securities								
GNMA POOL #4928 6% 01-20-2041 BEO CUSIP: 36202FPM2								
2,868.37	105.2141100	13.86	3,017.93	3,177.16	- 159.23	0.00	- 159.23	
Issue Date: 1 Jan 11 Rate: 6% Yield to Maturity: 4.262% Maturity Date: 20 Jan 41								
GNMA POOL #4978 4.5% 03-20-2041 BEO SEDOL: BF3CYP0								
49,184.70	100.0737020	178.29	49,220.95	52,074.28	- 2,853.33	0.00	- 2,853.33	
Issue Date: 1 Mar 11 Rate: 4.5% Yield to Maturity: 4.443% Maturity Date: 20 Mar 41								
GNMA POOL #4991 6% 03-20-2041 BEO CUSIP: 36202FRL2								
5,668.87	105.5450200	27.40	5,983.21	6,271.19	- 287.98	0.00	- 287.98	
Issue Date: 1 Mar 11 Rate: 6% Yield to Maturity: 4.448% Maturity Date: 20 Mar 41								
GNMA POOL #711067 5% 01-15-2040 BEO CUSIP: 36297F6C1								
4,921.24	100.6301300	19.82	4,952.25	5,128.84	- 176.59	0.00	- 176.59	
Issue Date: 1 Jan 10 Rate: 5% Yield to Maturity: 4.838% Maturity Date: 15 Jan 40								
GNMA POOL #783704 0 DUE 06-15-2036 REG CUSIP: 3622A2DH2								
8,435.14	101.1490000	37.37	8,532.06	9,384.10	- 852.04	0.00	- 852.04	
Issue Date: 1 Dec 12 Rate: 5.5% Yield to Maturity: 5.122% Maturity Date: 15 Jun 36								

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◆ Asset Detail - Base Currency

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

Fixed Income

Government mortgage backed securities

GNMA POOL #785558 2.5% 07-20-2051 BEO CUSIP: 3622ABB35

80,044.16	86.5020260	161.20	69,239.82	68,412.75	827.07	0.00	827.07
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Issue Date: 1 Jul 21 Rate: 2.5% Yield to Maturity: 4.494% Maturity Date: 20 Jul 51

GNMA POOL #785657 2.5% 10-20-2051 BEO CUSIP: 3622ABE65

83,672.82	86.5851420	168.51	72,448.23	72,664.61	- 216.38	0.00	- 216.38
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Issue Date: 1 Oct 21 Rate: 2.5% Yield to Maturity: 4.488% Maturity Date: 20 Oct 51

GNMA POOL #785944 3% 02-20-2052 BEO CUSIP: 3622ABP55

86,790.13	90.8777530	209.74	78,872.92	81,962.44	- 3,089.52	0.00	- 3,089.52
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Issue Date: 1 Feb 22 Rate: 3% Yield to Maturity: 4.332% Maturity Date: 20 Feb 52

GNMA POOL #786579 5.5% 03-20-2053 BEO CUSIP: 3622ACFU9

97,207.10	100.9167540	430.68	98,098.25	97,571.63	526.62	0.00	526.62
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Issue Date: 1 Mar 23 Rate: 5.5% Yield to Maturity: 5.197% Maturity Date: 20 Mar 53

GNMA POOL #786583 3% 03-20-2052 BEO CUSIP: 3622ACFY1

95,043.67	90.8158740	229.69	86,314.74	84,975.00	1,339.74	0.00	1,339.74
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Issue Date: 1 Mar 23 Rate: 3% Yield to Maturity: 4.359% Maturity Date: 20 Mar 52

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◆ Asset Detail - Base Currency

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

Fixed Income

Government mortgage backed securities

GNMA POOL #786690 5.5% 05-20-2053 BEO CUSIP: 3622ACKB5

98,273.21	100.9563030	435.40	99,213.00	98,695.47	517.53	0.00	517.53
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Issue Date: 1 May 23 Rate: 5.5% Yield to Maturity: 5.196% Maturity Date: 20 May 53

GNMA POOL #786726 2% 03-20-2051 BEO CUSIP: 3622ACLF5

95,609.47	82.7196300	154.04	79,087.80	76,517.46	2,570.34	0.00	2,570.34
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Issue Date: 1 May 23 Rate: 2% Yield to Maturity: 4.555% Maturity Date: 20 Mar 51

GNMA POOL #786795 6% 07-20-2053 BEO CUSIP: 3622ACNL0

98,290.41	102.1822680	475.07	100,435.37	100,087.28	348.09	0.00	348.09
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Issue Date: 1 Jul 23 Rate: 6% Yield to Maturity: 5.223% Maturity Date: 20 Jul 53

GNMA POOL #786916 5.5% 08-20-2053 BEO CUSIP: 3622ACSD3

99,649.51	101.0182790	441.50	100,664.22	99,995.95	668.27	0.00	668.27
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Issue Date: 1 Sep 23 Rate: 5.5% Yield to Maturity: 5.195% Maturity Date: 20 Aug 53

GNMA POOL #787058 5% 08-20-2053 BEO CUSIP: 3622ACWT3

98,353.67	99.8398640	396.15	98,196.17	96,905.26	1,290.91	0.00	1,290.91
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Issue Date: 1 Oct 23 Rate: 5% Yield to Maturity: 4.978% Maturity Date: 20 Aug 53

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◆ Asset Detail - Base Currency

						Unrealized gain/loss		
Description/Asset ID	Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
Shares/PAR value								
Fixed Income								
Government mortgage backed securities								
GNMA POOL#MA5712 5.0% 01-20-2049 REG SEDOL: BHN88T4								
14,335.51		100.5445220	57.74	14,413.57	14,558.95	- 145.38	0.00	- 145.38
Issue Date: 1 Jan 19 Rate: 5% Yield to Maturity: 4.846% Maturity Date: 20 Jan 49								
GNMA SER 20-H04 CL FP FRN 06-20-2069 REG CUSIP: 38380L2S1								
55,223.52		99.3032680	91.08	54,838.76	54,973.27	- 134.51	0.00	- 134.51
Issue Date: 20 Feb 20 Rate: 5.93719% Yield to Maturity: 6.162% Maturity Date: 20 Jun 69								
GNMA SER 2010-H010 CL FC FLTG RT DUE 05-20-2060 CUSIP: 38375BCN0								
23,052.48		100.2041000	41.38	23,099.53	23,352.23	- 252.70	0.00	- 252.70
Issue Date: 20 Jun 10 Rate: 6.46164% Yield to Maturity: 6.386% Maturity Date: 20 May 60								
GNMA SR 23-92 CL AH 2.0% 06-16-2064 CUSIP: 38381H8H7								
99,989.68		77.2105280	161.09	77,202.56	75,585.95	1,616.61	0.00	1,616.61
Issue Date: 1 Jun 23 Rate: 2% Yield to Maturity: 3.644% Maturity Date: 16 Jun 64								
GNMA 2.5% 08-20-2050 CUSIP: 38382HM98								
73,906.19		13.4120290	148.84	9,912.32	10,139.00	- 226.68	0.00	- 226.68
Issue Date: 1 Aug 20 Rate: 2.5% Yield to Maturity: 8.482% Maturity Date: 20 Aug 50								

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◆ Asset Detail - Base Currency

Description/Asset ID	Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
Shares/PAR value						Market	Translation	
Fixed Income								
Government mortgage backed securities								
GNMA 2.5% 10-20-2051 CUSIP: 38383LDU1								
93,342.59		84.2144410	187.98	78,607.94	78,874.50	- 266.56	0.00	- 266.56
Issue Date: 1 Nov 22 Rate: 2.5% Yield to Maturity: 7.099% Maturity Date: 20 Oct 51								
GNMA 2010-H22 REMIC PASSTHRU CTF CL FE FLTG RATE 05-20-2059 CUSIP: 38375BHR6								
2,336.89		99.3508500	3.76	2,321.72	2,336.89	- 15.17	0.00	- 15.17
Issue Date: 20 Nov 10 Rate: 5.78719% Yield to Maturity: 5.634% Maturity Date: 20 May 59								
GNMA 2010-H24 CL FA 10-20-2060 CUSIP: 38375BGP1								
66,284.06		99.4140820	106.56	65,895.69	66,214.89	- 319.20	0.00	- 319.20
Issue Date: 20 Nov 10 Rate: 5.78719% Yield to Maturity: 6.05% Maturity Date: 20 Oct 60								
GNMA 2011-H06 REMIC PASSTHRU CTF CL FA FLTG RATE 02-20-2061 CUSIP: 38375BKL5								
52,372.82		99.5118840	85.65	52,117.18	52,274.73	- 157.55	0.00	- 157.55
Issue Date: 20 Feb 11 Rate: 5.88719% Yield to Maturity: 6.103% Maturity Date: 20 Feb 61								
GNMA 2011-H09 CL AF VAR 03-20-2061 CUSIP: 38375BLE0								
10,870.09		99.5903440	17.93	10,825.56	10,870.08	- 44.52	0.00	- 44.52
Issue Date: 20 Mar 11 Rate: 5.93719% Yield to Maturity: 6.114% Maturity Date: 20 Mar 61								

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◆ Asset Detail - Base Currency

						Unrealized gain/loss		
Description/Asset ID	Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
Shares/PAR value								
Fixed Income								
Government mortgage backed securities								
GNMA 2020-H13 REMIC PASSTHRU CTF 5.91292% 07-20-2070 CUSIP: 38380QGU0								
141,787.18		96.9182970	231.87	137,417.72	137,891.71	- 473.99	0.00	- 473.99
Issue Date: 20 Aug 20 Rate: 5.88719% Yield to Maturity: 6.254% Maturity Date: 20 Jul 70								
GNMA 3.5% DUE 03-20-2046 SEDOL: BJ0CNM1								
50,313.63		94.3604940	141.86	47,476.19	53,709.80	- 6,233.61	0.00	- 6,233.61
Issue Date: 1 Mar 16 Rate: 3.5% Yield to Maturity: 4.378% Maturity Date: 20 Mar 46								
GNMAII POOL #MA3597 SER 2046 3.5% DUE 04-20-2046 BEO SEDOL: BFX80C7								
13,425.05		94.3543600	37.85	12,667.12	14,331.24	- 1,664.12	0.00	- 1,664.12
Issue Date: 1 Apr 16 Rate: 3.5% Yield to Maturity: 4.379% Maturity Date: 20 Apr 46								
GNMAII POOL #MA4587 SER 2047 4% DUE 07-20-2047 REG SEDOL: BF5Q6D2								
48,894.21		96.4527290	157.55	47,159.80	52,912.73	- 5,752.93	0.00	- 5,752.93
Issue Date: 1 Jul 17 Rate: 4% Yield to Maturity: 4.551% Maturity Date: 20 Jul 47								
GNMAII POOL #MA4901 4% 12-20-2047 SEDOL: BJLKKH8								
13,651.40		96.4285710	43.99	13,163.85	14,092.94	- 929.09	0.00	- 929.09
Issue Date: 1 Dec 17 Rate: 4% Yield to Maturity: 4.559% Maturity Date: 20 Dec 47								

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Fixed Income							
Government mortgage backed securities							
GNMAII POOL #MA5020 4.0% 02-20-2048 CUSIP: 36179TSH9							
12,618.53	96.6723540	40.66	12,198.63	13,202.12	- 1,003.49	0.00	- 1,003.49
Issue Date: 1 Feb 18 Rate: 4% Yield to Maturity: 4.517% Maturity Date: 20 Feb 48							
GNMAII POOL #MA5078 4.0% 03-20-2048 SEDOL: BKVK224							
91,264.12	96.6668610	294.07	88,222.16	89,324.76	- 1,102.60	0.00	- 1,102.60
Issue Date: 1 Mar 18 Rate: 4% Yield to Maturity: 4.516% Maturity Date: 20 Mar 48							
GNMAII POOL #MA5529 4.5% 10-20-2048 SEDOL: BDFVSF9							
19,020.97	98.8614670	68.95	18,804.41	20,489.14	- 1,684.73	0.00	- 1,684.73
Issue Date: 1 Oct 18 Rate: 4.5% Yield to Maturity: 4.656% Maturity Date: 20 Oct 48							
GNMAII POOL #MA5596 4.5% 11-20-2048 REG SEDOL: BHJ43K2							
54,627.10	98.8559340	198.02	54,002.13	58,186.39	- 4,184.26	0.00	- 4,184.26
Issue Date: 1 Nov 18 Rate: 4.5% Yield to Maturity: 4.657% Maturity Date: 20 Nov 48							
GNMAII POOL #MA5597 5.0% 11-20-2048 REG SEDOL: BHN88S3							
14,902.77	100.9013090	60.03	15,037.09	15,158.33	- 121.24	0.00	- 121.24
Issue Date: 1 Nov 18 Rate: 5% Yield to Maturity: 4.778% Maturity Date: 20 Nov 48							

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◆ Asset Detail - Base Currency

						Unrealized gain/loss		
Description/Asset ID	Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
Shares/PAR value								
Fixed Income								
Government mortgage backed securities								
GNMAII POOL #MA5652 SER 2048 4.5% DUE 12-20-2048 REG SEDOL: BGSPSL5								
8,304.35		98.8514500	30.10	8,208.97	8,927.18	- 718.21	0.00	- 718.21
Issue Date: 1 Dec 18 Rate: 4.5% Yield to Maturity: 4.657% Maturity Date: 20 Dec 48								
GNMAII POOL #MA5763 4% DUE 02-20-2049 REG CUSIP: 36179UML3								
40,041.34		96.7801030	129.02	38,752.05	39,002.77	- 250.72	0.00	- 250.72
Issue Date: 1 Feb 19 Rate: 4% Yield to Maturity: 4.493% Maturity Date: 20 Feb 49								
GNMAII POOL #MA6997 SER 2050 3.5% DUE 11-20-2050 REG SEDOL: BMX3RC0								
83,108.69		94.1344400	234.32	78,233.90	78,758.47	- 524.57	0.00	- 524.57
Issue Date: 1 Nov 20 Rate: 3.5% Yield to Maturity: 4.394% Maturity Date: 20 Nov 50								
GNMAII POOL #MA7136 SER 2051 2.5% DUE 01-20-2051 REG CUSIP: 36179V4V9								
60,292.41		87.5137190	121.42	52,764.13	53,038.48	- 274.35	0.00	- 274.35
Issue Date: 1 Jan 21 Rate: 2.5% Yield to Maturity: 4.353% Maturity Date: 20 Jan 51								
GNMAII POOL #MA7590 SER 2051 3% DUE 09-20-2051 REG SEDOL: BNBR1V8								
228,137.21		90.6663010	551.33	206,843.57	212,310.63	- 5,467.06	0.00	- 5,467.06
Issue Date: 1 Sep 21 Rate: 3% Yield to Maturity: 4.494% Maturity Date: 20 Sep 51								

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◆ Asset Detail - Base Currency

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

Fixed Income

Government mortgage backed securities

GNMAII POOL #MA7705 2.5% DUE	11-20-2051	SEDOL: BMX3S94					
83,792.41	87.5319850	168.75	73,345.16	73,540.93	- 195.77	0.00	- 195.77

Issue Date: 1 Nov 21 Rate: 2.5% Yield to Maturity: 4.383% Maturity Date: 20 Nov 51

GNMAII POOL #MA8428 5.0% DUE	11-20-2052	REG CUSIP: 36179XLH7					
94,535.69	99.4027860	380.77	93,971.11	93,058.58	912.53	0.00	912.53

Issue Date: 1 Nov 22 Rate: 5% Yield to Maturity: 5.082% Maturity Date: 20 Nov 52

GNMAII POOL #MA8429 5.5% 11-20-2052	CUSIP: 36179XLJ3						
93,363.13	100.7470720	413.65	94,060.62	94,413.48	- 352.86	0.00	- 352.86

Issue Date: 1 Nov 22 Rate: 5.5% Yield to Maturity: 5.214% Maturity Date: 20 Nov 52

GNMAII POOL #MA8490 SER 2052 5% DUE	12-20-2052	REG SEDOL: BRS77X3					
0.00	0.0000000	105.45	0.00	0.00	0.00	0.00	0.00

Issue Date: 1 Dec 22 Rate: 5% Yield to Maturity: 5.066% Maturity Date: 20 Dec 52

GNMAII POOL #MA8569 SER 2053 0% DUE	01-20-2053	CUSIP: 36179XQW9					
0.00	0.0000000	106.48	0.00	0.00	0.00	0.00	0.00

Issue Date: 1 Jan 23 Rate: 5% Yield to Maturity: 5.07% Maturity Date: 20 Jan 53

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◆ Asset Detail - Base Currency

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

Fixed Income

Government mortgage backed securities

GNMAII POOL #4040 SER 2037 6.5% DUE 10-20-2037 REG CUSIP: 36202EPZ6

4,965.97	105.9396300	26.00	5,260.93	5,535.48	- 274.55	0.00	- 274.55
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Issue Date: 1 Oct 07 Rate: 6.5% Yield to Maturity: 4.996% Maturity Date: 20 Oct 37

GNMAII POOL #4195 SER 2038 6% DUE 07-20-2038 REG CUSIP: 36202EUU1

4,840.96	105.6185100	23.40	5,112.95	5,426.45	- 313.50	0.00	- 313.50
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Issue Date: 1 Jul 08 Rate: 6% Yield to Maturity: 4.605% Maturity Date: 20 Jul 38

GNMAII POOL #4696 SER 2040 4.5% DUE 05-20-2040 REG SEDOL: BYZBFN3

8,582.48	100.1144200	31.11	8,592.30	9,366.98	- 774.68	0.00	- 774.68
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Issue Date: 1 May 10 Rate: 4.5% Yield to Maturity: 4.434% Maturity Date: 20 May 40

GNMAII POOL #4747 SER 2040 5% DUE 07-20-2040 BEO CUSIP: 36202FHY5

20,046.48	101.9020300	80.74	20,427.77	22,297.01	- 1,869.24	0.00	- 1,869.24
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Issue Date: 1 Jul 10 Rate: 5% Yield to Maturity: 4.59% Maturity Date: 20 Jul 40

GNMAII POOL #783050 5 DUE 07-20-2040 CUSIP: 36241LL79

12,052.19	100.8521270	48.54	12,154.89	12,934.44	- 779.55	0.00	- 779.55
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Issue Date: 1 Aug 10 Rate: 5% Yield to Maturity: 4.788% Maturity Date: 20 Jul 40

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◆ Asset Detail - Base Currency

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

Fixed Income

Government mortgage backed securities

GNMAII POOL #783368 SER 2041 4.5% DUE 07-20-2041 BEO CUSIP: 36241LW51

21,242.22	100.0737680	77.00	21,257.89	23,207.14	- 1,949.25	0.00	- 1,949.25
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Issue Date: 1 Aug 11 Rate: 4.5% Yield to Maturity: 4.444% Maturity Date: 20 Jul 41

GNMAII POOL MA5711 SER 2049 4.5% DUE 01-20-2049 REG SEDOL: BHZRYN5

44,510.05	98.8457210	161.35	43,996.28	46,305.07	- 2,308.79	0.00	- 2,308.79
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Issue Date: 1 Jan 19 Rate: 4.5% Yield to Maturity: 4.659% Maturity Date: 20 Jan 49

GNMAII POOL# MA8801 5.5% 04-20-2053 CUSIP: 36179XX68

0.00	0.0000000	118.84	0.00	0.00	0.00	0.00	0.00
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Issue Date: 1 Apr 23 Rate: 5.5% Yield to Maturity: 5.23% Maturity Date: 20 Apr 53

GOVERNMENT NATIONAL MORTGAGE A SR 21-188CL PA 2% 10-20-2051 CUSIP: 38383CRU6

140,364.87	81.4465330	226.14	114,322.32	118,235.47	- 3,913.15	0.00	- 3,913.15
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Issue Date: 1 Oct 21 Rate: 2% Yield to Maturity: 5.158% Maturity Date: 20 Oct 51

GOVERNMENT NATIONAL MORTGAGE ASSOC GNMA # MA6711 3.5% 06-20-2050 SEDOL: BLF80N8

91,385.47	94.0511880	257.66	85,949.12	86,602.02	- 652.90	0.00	- 652.90
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Issue Date: 1 Jun 20 Rate: 3.5% Yield to Maturity: 4.415% Maturity Date: 20 Jun 50

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◆ Asset Detail - Base Currency

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

Fixed Income

Government mortgage backed securities

GOVERNMENT NATIONAL MORTGAGE ASSOC GNMA # MA7135 2% 01-20-2051				CUSIP: 36179V4U1			
69,964.84	84.8000080	112.72	59,330.19	56,756.25	2,573.94	0.00	2,573.94

Issue Date: 1 Jan 21 Rate: 2% Yield to Maturity: 4.165% Maturity Date: 20 Jan 51

GOVERNMENT NATIONAL MORTGAGE ASSOC GNMA # MA7473 3% 07-20-2051				SEDOL: BNKSPX2			
42,896.15	90.7320590	103.67	38,920.56	45,136.46	- 6,215.90	0.00	- 6,215.90

Issue Date: 1 Jul 21 Rate: 3% Yield to Maturity: 4.459% Maturity Date: 20 Jul 51

GOVERNMENT NATIONAL MORTGAGE ASSOC GNMA # MA7649 2.5% 10-20-2051				SEDOL: BMXCNG3			
82,980.11	87.5394480	167.11	72,640.33	72,270.49	369.84	0.00	369.84

Issue Date: 1 Oct 21 Rate: 2.5% Yield to Maturity: 4.378% Maturity Date: 20 Oct 51

GOVERNMENT NATIONAL MORTGAGE ASSOC GNMA # MA7706 3% 11-20-2051				SEDOL: BMX3SB6			
82,134.44	90.6682630	198.49	74,469.87	75,197.94	- 728.07	0.00	- 728.07

Issue Date: 1 Nov 21 Rate: 3% Yield to Maturity: 4.51% Maturity Date: 20 Nov 51

GOVERNMENT NATIONAL MORTGAGE ASSOC 2.5% 05-20-2051				CUSIP: 38382T4P6			
76,305.77	10.2940710	153.67	7,854.97	8,834.77	- 979.80	0.00	- 979.80

Issue Date: 1 Jun 21 Rate: 2.5% Yield to Maturity: 10.854% Maturity Date: 20 May 51

Portfolio Statement

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◆ Asset Detail - Base Currency

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

Fixed Income

Government mortgage backed securities

GOVERNMENT NATIONAL MORTGAGE ASSOC 2.5% 06-20-2051 CUSIP: 38382UG39

338,518.16	13.5021000	681.74	45,707.06	51,306.69	- 5,599.63	0.00	- 5,599.63
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Issue Date: 1 Jun 21 Rate: 2.5% Yield to Maturity: 7.546% Maturity Date: 20 Jun 51

GOVERNMENT NATIONAL MORTGAGE ASSOC 2% 01-15-2051 CUSIP: 21H020618

100,000.00	84.7500000	0.00	84,750.00	84,328.13	421.87	0.00	421.87
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Issue Date: 1 Feb 22 Yield to Maturity: 8.612%

I/O FEDERAL HOME LN MTG CORP SER 4057 CLUI 3 05-15-2027 CUSIP: 3137ARKV7

16,954.72	2.3856480	21.19	404.48	1,833.23	- 1,428.75	0.00	- 1,428.75
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Issue Date: 1 Jun 12 Rate: 3% Yield to Maturity: 28.738% Maturity Date: 15 May 27

I/O FEDERAL HOME LN MTG CORP SER 4194 CL BI 3.5% 04-01-2043 REG SEDOL: BYT4FT4

124,678.65	15.8123060	351.52	19,714.57	18,061.71	1,652.86	0.00	1,652.86
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Issue Date: 1 Apr 13 Rate: 3.5% Yield to Maturity: 10.391% Maturity Date: 15 Apr 43

I/O FHLMC MULTICLASS SER 004298 CL PI 4.0% DUE 04-15-2043 SEDOL: BYT4GG8

3,262.03	2.3718400	10.51	77.37	529.57	- 452.20	0.00	- 452.20
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Issue Date: 1 Feb 14 Rate: 4% Yield to Maturity: 81.774% Maturity Date: 15 Apr 43

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◆ Asset Detail - Base Currency

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

Fixed Income

Government mortgage backed securities

I/O FHLMC MULTICLASS SER 4085 CL IO 3 06-15-2027 REG CUSIP: 3137ARUW4

32,474.46	2.8329650	40.59	919.99	4,500.75	- 3,580.76	0.00	- 3,580.76
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Issue Date: 1 Jul 12 Rate: 3% Yield to Maturity: 24.678% Maturity Date: 15 Jun 27

I/O FNMA REMIC TR 2012-101 CL-AI 3.0% 06-25-2027 SEDOL: BYT46G8

28,364.31	1.7785730	68.55	504.48	3,712.19	- 3,207.71	0.00	- 3,207.71
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Issue Date: 1 Aug 12 Rate: 3% Yield to Maturity: 26.399% Maturity Date: 25 Jun 27

I/O FNMA REMIC TR 2012-101 CL-BI 4% 09-25-2027 CUSIP: 3136A76M9

951.19	1.6747000	3.06	15.93	92.30	- 76.37	0.00	- 76.37
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Issue Date: 1 Aug 12 Rate: 4% Yield to Maturity: 54.994% Maturity Date: 25 Sep 27

I/O FNMA SER 2014-47 CL AI 1.8840 08-25-2044 CUSIP: 3136AKTB9

92,960.62	4.2051460	0.00	3,909.13	5,323.99	- 1,414.86	0.00	- 1,414.86
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Issue Date: 1 Jul 14 Yield to Maturity: 15.775% Maturity Date: 25 Aug 44

I/O FNMA SMBS TR 000390 CL C3 6.00% 07-25-2038 SEDOL: BYT4BK7

4,691.98	20.9625800	22.68	983.56	838.71	144.85	0.00	144.85
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Issue Date: 1 Jul 08 Rate: 6% Yield to Maturity: 9.751% Maturity Date: 25 Jul 38

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◆ Asset Detail - Base Currency

						Unrealized gain/loss		
Description/Asset ID	Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
Shares/PAR value								
Fixed Income								
Government mortgage backed securities								
I/O FNMA STRIPPED MTG BACKED SECS SMBS TR 407 CL 41 01-25-2038 SEDOL: BYT4BQ3								
3,513.60		21.1737300	16.98	743.96	631.35	112.61	0.00	112.61
Issue Date: 1 Apr 11 Rate: 6% Yield to Maturity: 11.49% Maturity Date: 25 Jan 38								
I/O FNMA 407 CL 22 5% 01-25-2039 SEDOL: BYT4BL8								
5,439.47		19.1853300	21.91	1,043.58	1,032.47	11.11	0.00	11.11
Issue Date: 1 Apr 11 Rate: 5% Yield to Maturity: 11.143% Maturity Date: 25 Jan 39								
I/O GNMA REMIC SER 2015-036 CL MI 5.50% 03-20-2045 CUSIP: 38379JA50								
68,184.89		16.7922540	302.10	11,449.78	14,063.16	- 2,613.38	0.00	- 2,613.38
Issue Date: 1 Mar 15 Rate: 5.5% Yield to Maturity: 15.121% Maturity Date: 20 Mar 45								
I/O GNMA SER 2020-160 CL YI 2.5% 10-20-2050 REG CUSIP: 38382KQ97								
76,380.85		13.4146710	153.82	10,246.24	10,741.05	- 494.81	0.00	- 494.81
Issue Date: 1 Oct 20 Rate: 2.5% Yield to Maturity: 8.666% Maturity Date: 20 Oct 50								
I/O GNMA 2012-H27 CL AI FLTG 10-20-2062 CUSIP: 38375BZC9								
35,862.51		2.5441890	49.67	912.41	2,521.57	- 1,609.16	0.00	- 1,609.16
Issue Date: 1 Nov 12 Rate: 1.7222% Yield to Maturity: 16.282% Maturity Date: 20 Oct 62								

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◆ Asset Detail - Base Currency

						Unrealized gain/loss		
Description/Asset ID	Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
Shares/PAR value								
Fixed Income								
Government mortgage backed securities								
I/O GNMA 2015-167 REMIC PASS THRU CTF CLOI 04-16-2045 CUSIP: 38379FFB0								
21,079.16		18.3285290	67.92	3,863.50	4,881.13	- 1,017.63	0.00	- 1,017.63
Issue Date: 1 Nov 15 Rate: 4% Yield to Maturity: 7.196% Maturity Date: 16 Apr 45								
PVTPL CMO CONNECTICUT AVE SECS TR 2019-R07 NT CL 1M-2 VAR RT 10-25-2039 SEDOL: BJTM1C8								
782.89		100.0000000	0.66	782.89	786.07	- 3.18	0.00	- 3.18
Issue Date: 6 Nov 19 Rate: 7.55191% Yield to Maturity: 7.84% Maturity Date: 25 Oct 39								
PVTPL FNMA SER 22-R07 CL 1M1 FLTG RT DUE 06-25-2042 BEO CUSIP: 20754MBZ9								
93,059.07		102.9742180	85.69	95,826.85	93,059.07	2,767.78	0.00	2,767.78
Issue Date: 1 Jul 22 Rate: 8.28743% Yield to Maturity: 1.762% Maturity Date: 25 Jun 42								
PVTPL FREDDIE MAC MULTICLASS SR 22-DNA3 CL M1A FLTG RT 04-25-2042 REG SEDOL: BP69XG2								
91,285.48		100.9088850	74.42	92,115.16	91,371.07	744.09	0.00	744.09
Issue Date: 18 Apr 22 Rate: 7.33743% Yield to Maturity: 1.777% Maturity Date: 25 Apr 42								
Total USD								
			47,000.04	16,688,772.03	17,166,907.91	- 478,135.88	0.00	- 478,135.88
Total United States								
			47,000.04	16,688,772.03	17,166,907.91	- 478,135.88	0.00	- 478,135.88

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◆ Asset Detail - Base Currency

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

Fixed Income

Government mortgage backed securities

Total Government Mortgage Backed Securities

19,378,045.06	47,000.04	16,688,772.03	17,166,907.91	- 478,135.88	0.00	- 478,135.88
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Gov't-issued commercial mortgage-backed

United States - USD

FEDERAL HOME LN MTG CORP SER 0K1519 CL X1 .59485% 12-25-2035 CUSIP: 3137F8TU7

2,061,610.61	4.6468400	988.84	95,799.75	143,279.90	- 47,480.15	0.00	- 47,480.15
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Issue Date: 1 Jan 21 Rate: 0.6918% Yield to Maturity: 6.35% Maturity Date: 25 Dec 35

FEDERAL HOME LN MTG CORP SER 005010 CL JI 2.5% 09-25-2050 CUSIP: 3137FVQG0

77,860.57	15.7259570	156.80	12,244.32	9,878.54	2,365.78	0.00	2,365.78
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Issue Date: 1 Aug 20 Rate: 2.5% Yield to Maturity: 6.749% Maturity Date: 25 Sep 50

GNMA FLTG RT .64016% DUE 02-16-2061 CUSIP: 38381ETV0

96,458.13	5.0065970	49.74	4,829.27	6,337.60	- 1,508.33	0.00	- 1,508.33
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Issue Date: 1 Jan 22 Rate: 0.64016% Yield to Maturity: 7.343% Maturity Date: 16 Feb 61

GNMA SRS 20-178 CL IO 1.425% DUE 10-16-2060 CUSIP: 38380RFZ8

1,207,287.65	8.3599800	1,383.33	100,929.01	123,181.10	- 22,252.09	0.00	- 22,252.09
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Issue Date: 1 Nov 20 Rate: 1.42503% Yield to Maturity: 11.073% Maturity Date: 16 Oct 60

Portfolio Statement

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Account number V2299
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◆ Asset Detail - Base Currency

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

Fixed Income

Gov't-issued commercial mortgage-backed

GNMA 1.85% DUE 02-16-2061 CUSIP: 38381ETU2

100,000.00	51.1750200	149.03	51,175.02	70,558.59	- 19,383.57	0.00	- 19,383.57
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Issue Date: 1 Jan 22 Rate: 1.85% Yield to Maturity: 5.142% Maturity Date: 16 Feb 61

GNMA 2% DUE 02-16-2064 CUSIP: 38381HCN9

206,429.22	56.4257090	332.58	116,479.15	150,557.57	- 34,078.42	0.00	- 34,078.42
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Issue Date: 1 May 22 Rate: 2% Yield to Maturity: 4.269% Maturity Date: 16 Feb 64

I/O FHLMC MULTICLASS SER 00K091 CL X1 03-25-2029 CUSIP: 3137FLNB6

1,026,689.92	2.5208000	463.76	25,880.80	49,413.57	- 23,532.77	0.00	- 23,532.77
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Issue Date: 1 Apr 19 Rate: 0.70587% Yield to Maturity: 6.812% Maturity Date: 25 Mar 29

I/O FHLMC MULTICLASS TRANCHE 00048 08-25-2027 CUSIP: 3137FBBZ8

487,627.00	1.3256400	164.40	6,464.18	17,916.91	- 11,452.73	0.00	- 11,452.73
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Issue Date: 1 Oct 17 Rate: 0.54935% Yield to Maturity: 8.884% Maturity Date: 25 Aug 27

I/O FHLMC MULTICLASS 1.33103% 07/25/203507-25-2035 CUSIP: 3137FWHG8

234,616.41	10.3435300	250.08	24,267.62	34,037.91	- 9,770.29	0.00	- 9,770.29
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Issue Date: 1 Sep 20 Rate: 1.43599% Yield to Maturity: 6.281% Maturity Date: 25 Jul 35

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◆ Asset Detail - Base Currency

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

Fixed Income

Gov't-issued commercial mortgage-backed

I/O FNMA TRANCHE SERIES 2014-M8 CLS X2 FLT RT 06-25-2024 SEDOL: BYT48Z1

1,071,456.40	0.0021300	342.56	22.82	35,199.01	- 35,176.19	0.00	- 35,176.19
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Issue Date: 1 Jul 14 Rate: 0.40816% Yield to Maturity: 11.603% Maturity Date: 25 Jun 24

I/O GNMA VAR RT .89457% DUE 08-16-2054 CUSIP: 38378XW72

155,409.60	1.0258120	46.54	1,594.21	11,188.26	- 9,594.05	0.00	- 9,594.05
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Issue Date: 1 Dec 14 Rate: 0.37148% Yield to Maturity: 24.016% Maturity Date: 16 Aug 54

Total USD		4,327.66	439,686.15	651,548.96	- 211,862.81	0.00	- 211,862.81
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Total United States		4,327.66	439,686.15	651,548.96	- 211,862.81	0.00	- 211,862.81
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Total Gov't-issued Commercial Mortgage-Backed

6,725,445.51		4,327.66	439,686.15	651,548.96	- 211,862.81	0.00	- 211,862.81
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Commercial mortgage-backed

United States - USD

BBCRE TR 2015-GTP FLTG RT 4.5626% DUE 08-10-2033 SEDOL: BD60LR8

210,000.00	80.0395710	638.76	168,083.10	196,395.78	- 28,312.68	0.00	- 28,312.68
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Issue Date: 6 Aug 15 Rate: 4.71469% Yield to Maturity: 19.054% Maturity Date: 10 Aug 33

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◆ Asset Detail - Base Currency

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

Fixed Income

Commercial mortgage-backed

BX COML MTG TR FLTG RT 6.82918% DUE 10-15-2038 CUSIP: 05609KAG4							
78,193.02	97.3636780	223.93	76,131.60	77,802.03	- 1,670.43	0.00	- 1,670.43

Issue Date: 26 Oct 21 Rate: 6.87318% Yield to Maturity: 10.428% Maturity Date: 15 Oct 38

BXCOMMERCIAL MTG FLTG RT 7.07906% DUE 12-09-2040 CUSIP: 12434GAA3							
100,000.00	100.0619000	178.04	100,061.90	99,749.99	311.91	0.00	311.91

Issue Date: 21 Dec 23 Rate: 7.12142% Yield to Maturity: 7.154% Maturity Date: 9 Dec 40

CD 2017-CD5 MTG TR 3.431% DUE 08-15-2050 CUSIP: 12515HAZ8							
130,000.00	93.2877690	359.30	121,274.10	121,367.19	- 93.09	0.00	- 93.09

Issue Date: 1 Aug 17 Rate: 3.431% Yield to Maturity: 5.517% Maturity Date: 15 Aug 50

CMO COMM 2012-LC4 MTG TR CTF CL AM VAR RT DUE 12-10-2044 REG SEDOL: B7L8MB6							
100,000.00	80.3773500	313.71	80,377.35	113,164.06	- 32,786.71	0.00	- 32,786.71

Issue Date: 1 Mar 12 Rate: 5.46957% Yield to Maturity: 28.539% Maturity Date: 10 Dec 44

CMO COMM 2014-CCRE20 MTG SER 2014-CR20 CL A-M 3.938 DUE 11-10-2047 REG SEDOL: BRYG949							
110,000.00	94.8924550	348.95	104,381.70	113,296.90	- 8,915.20	0.00	- 8,915.20

Issue Date: 1 Oct 14 Rate: 3.93799996376% Yield to Maturity: 11.447% Maturity Date: 10 Nov 47

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◆ Asset Detail - Base Currency

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

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

70,528.40	90.4330450	282.01	63,780.98	76,236.78	- 12,455.80	0.00	- 12,455.80
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Issue Date: 1 Apr 12 Rate: 5.12921% Yield to Maturity: 11.584% Maturity Date: 15 May 45

CVS HEALTH CORP 6.943% DUE 01-10-2030 SEDOL: B3TDF49

43,918.74	102.2097630	169.40	44,889.24	43,918.73	970.51	0.00	970.51
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Issue Date: 10 Jun 09 Rate: 6.943% Yield to Maturity: 6.109% Maturity Date: 10 Jan 30

HIT TR 2022-HI32 FLTG RT 7.70884% DUE 07-15-2024 CUSIP: 40442AAA7

125,988.07	99.9776330	406.99	125,959.89	125,356.95	602.94	0.00	602.94
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Issue Date: 6 Jul 22 Rate: 7.75301% Yield to Maturity: 7.878% Maturity Date: 15 Jul 24

I/O CMO BANK SER 2019-BN21 CL XA VAR 10-15-2052 CUSIP: 06540BBE8

2,893,646.08	3.6611600	1,952.56	105,941.01	116,650.11	- 10,709.10	0.00	- 10,709.10
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Issue Date: 1 Oct 19 Rate: 0.95767% Yield to Maturity: 8.569% Maturity Date: 17 Oct 52

I/O WFRBS COML MTG TR FLTG RT 1.36% DUE 08-15-2047 CUSIP: 92939FBA6

777,468.88	0.4811500	616.64	3,740.79	64,511.27	- 60,770.48	0.00	- 60,770.48
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Issue Date: 1 Aug 14 Rate: 1.13025% Yield to Maturity: -31.731% Maturity Date: 15 Aug 47

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Fixed Income							
Commercial mortgage-backed							
MORGAN STANLEY BK 3.561% DUE 05-15-2046 SEDOL: BY9D1V5							
160,000.00	95.1361690	458.97	152,217.87	164,794.74	- 12,576.87	0.00	- 12,576.87
Issue Date: 1 Apr 15 Rate: 3.561% Yield to Maturity: 7.4% Maturity Date: 15 May 46							
MSWF COML MTG TR FLTG RT 6.014% DUE 12-15-2056 CUSIP: 55361AAU8							
100,000.00	107.3940000	484.46	107,394.00	102,999.50	4,394.50	0.00	4,394.50
Issue Date: 1 Dec 23 Rate: 6.014% Yield to Maturity: 5.031% Maturity Date: 15 Dec 56							
PVTPL CMO GS MTG SECS CORP TR 2018-SRP5 COML MTG PASSTHRU CTF CL A 08-25-2023 CUSIP: 36255TAA0							
195,829.96	68.4402780	593.73	134,026.57	195,268.06	- 61,241.49	0.00	- 61,241.49
Issue Date: 15 Jun 18 Rate: 7.27648% Yield to Maturity: 28.556% 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	88.4622990	440.19	101,661.29	112,622.06	- 10,960.77	0.00	- 10,960.77
Issue Date: 30 Jun 15 Rate: 9.193% Yield to Maturity: 20.95% Maturity Date: 15 May 28							
PVTPL CMO MSCCG TR 2015-ALDR 3.57714% DUE 06-07-2035 BEO CUSIP: 55352NAC1							
130,000.00	90.8446000	362.52	118,097.98	132,335.92	- 14,237.94	0.00	- 14,237.94
Issue Date: 1 May 15 Rate: 3.57714% Yield to Maturity: 10.341% Maturity Date: 7 Jun 35							

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◆ Asset Detail - Base Currency

					Unrealized gain/loss		
Description/Asset ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
Investment Mgr ID							
Shares/PAR value							
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	77.4010520	677.25	178,022.42	236,899.77	- 58,877.35	0.00	- 58,877.35
Issue Date: 1 Aug 19 Rate: 3.6553% Yield to Maturity: 45.437% Maturity Date: 15 Aug 36							
PVTPL CMO NJ TR 2023-GSP CL A FRN 144A 01-06-2029 CUSIP: 65486XAA1							
100,000.00	103.0448000	539.46	103,044.80	101,231.89	1,812.91	0.00	1,812.91
Issue Date: 1 Dec 23 Rate: 6.69678% Yield to Maturity: 6.022% Maturity Date: 6 Jan 29							
PVTPL CREDIT SUISSE MORTGAGE TRUST SER 2017-PFHP CL A FLTG RT 12-15-2020 CUSIP: 12595KAA9							
200,000.00	94.6192000	529.92	189,238.40	200,000.00	- 10,761.60	0.00	- 10,761.60
Issue Date: 19 Dec 17 Rate: 6.359% Yield to Maturity: 8.5% 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	98.0835290	470.78	166,742.00	170,000.00	- 3,258.00	0.00	- 3,258.00
Issue Date: 14 Jun 21 Rate: 6.64629% Yield to Maturity: 7.366% Maturity Date: 15 Jun 39							
PVTPL NATIXIS COML MTG SR 2019-FAME CL A 3.0469% 08-15-2024 CUSIP: 63873VAA1							
110,000.00	88.0139640	269.99	96,815.36	113,299.56	- 16,484.20	0.00	- 16,484.20
Issue Date: 1 Aug 19 Rate: 3.0469% Yield to Maturity: 23.569% Maturity Date: 15 Aug 36							

Portfolio Statement

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◆ Asset Detail - Base Currency

					Unrealized gain/loss		
Description/Asset ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
Investment Mgr ID							
Shares/PAR value							
Fixed Income							
Commercial mortgage-backed							
SREIT TR 2021-PALM FLTG RT 6.39248% DUE 10-15-2034 CUSIP: 85237AAE3							
110,000.00	96.5476640	295.01	106,202.43	109,514.02	- 3,311.59	0.00	- 3,311.59
Issue Date: 21 Oct 21 Rate: 6.43648% Yield to Maturity: 7.54% Maturity Date: 15 Oct 34							
UBS COML MTG TR 4.1519% DUE 08-15-2051 CUSIP: 90353DAV7							
9,118.19	97.6141100	30.50	8,900.64	8,924.43	- 23.79	0.00	- 23.79
Issue Date: 1 Aug 18 Rate: 4.1519% Yield to Maturity: 5.836% Maturity Date: 15 Aug 51							
WELLS FARGO COML FLTG RT 3.872% DUE 05-15-2048 CUSIP: 94989JBB1							
150,000.00	94.4356800	467.63	141,653.52	154,491.00	- 12,837.48	0.00	- 12,837.48
Issue Date: 1 May 15 Rate: 3.872% Yield to Maturity: 8.297% Maturity Date: 15 May 48							
WELLS FARGO COML 3.467% DUE 04-30-2050 CUSIP: 94989EAG2							
100,000.00	95.3843300	279.29	95,384.33	102,994.70	- 7,610.37	0.00	- 7,610.37
Issue Date: 1 Mar 15 Rate: 3.46700000763% Yield to Maturity: 7.345% Maturity Date: 15 Apr 50							
WFRBS COML MTG TR FLTG RT 4.29% DUE 11-15-2047 SEDOL: BPX4V99							
110,000.00	80.2235550	380.14	88,245.91	109,999.12	- 21,753.21	0.00	- 21,753.21
Issue Date: 1 Nov 14 Rate: 4.29% Yield to Maturity: 29.973% Maturity Date: 15 Nov 47							
Total USD		11,770.13	2,782,269.18	3,163,824.56	- 381,555.38	0.00	- 381,555.38

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◆ Asset Detail - Base Currency

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

Fixed Income

Commercial mortgage-backed

Total United States	11,770.13	2,782,269.18	3,163,824.56	- 381,555.38	0.00	- 381,555.38
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Total Commercial Mortgage-Backed

6,629,611.81	11,770.13	2,782,269.18	3,163,824.56	- 381,555.38	0.00	- 381,555.38
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Asset backed securities

Bermuda - USD

PVTPL SYMPHONY CLO SR 23-40A CL A1 FLTG RT 01-14-2034 CUSIP: 871989AA7

160,000.00	100.1796000	1,179.54	160,287.36	160,000.00	287.36	0.00	287.36
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Issue Date: 22 Nov 23 Rate: 6.9841% Yield to Maturity: 7.061% Maturity Date: 14 Jan 34

Total USD	1,179.54	160,287.36	160,000.00	287.36	0.00	287.36
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Total Bermuda	1,179.54	160,287.36	160,000.00	287.36	0.00	287.36
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Cayman Islands - USD

HILDENE CMNTY FDG CDO LTD / HILDENE SR SECD NT CL A-RR 144A 3C7 2.6% 11-01-2035CUSIP: 43133KAC9

130,486.76	80.4497180	556.02	104,976.23	130,486.76	- 25,510.53	0.00	- 25,510.53
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Issue Date: 24 Nov 21 Rate: 2.6% Yield to Maturity: 7.044% Maturity Date: 1 Nov 35

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◆ Asset Detail - Base Currency

					Unrealized gain/loss		
Description/Asset ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
Investment Mgr ID							
Shares/PAR value							
Fixed Income							
Asset backed securities							
WHITEBOX CLO III LTD / WHITEBOX CLO SERIES 21-3A CLASS A115 FLTG 10-15-2034 CUSIP: 96467HAA4							
100,000.00	99.8024800	1,432.39	99,802.48	99,320.00	482.48	0.00	482.48
Issue Date: 18 Nov 21 Rate: 6.87548% Yield to Maturity: 6.977% Maturity Date: 15 Oct 34							
Total USD		1,988.41	204,778.71	229,806.76	- 25,028.05	0.00	- 25,028.05
Total Cayman Islands		1,988.41	204,778.71	229,806.76	- 25,028.05	0.00	- 25,028.05
United States - USD							
ARES LN FDG IV LTD 7.097% DUE 10-15-2036 CUSIP: 04020FAA2							
180,000.00	100.4303110	1,525.86	180,774.56	180,000.00	774.56	0.00	774.56
Issue Date: 17 Nov 23 Rate: 7.09699% Yield to Maturity: 7.159% Maturity Date: 15 Oct 36							
CLI FDG VIII LLC 3.12% DUE 01-18-2047 CUSIP: 12565KAF4							
92,194.71	85.4603910	95.88	78,789.96	92,172.60	- 13,382.64	0.00	- 13,382.64
Issue Date: 26 Jan 22 Rate: 3.12% Yield to Maturity: 6.741% Maturity Date: 18 Jan 47							
CLI FDG VIII LLC 6.31% DUE 06-18-2048 CUSIP: 12565KAG2							
95,367.83	103.3626430	200.59	98,574.71	94,365.73	4,208.98	0.00	4,208.98
Issue Date: 20 Jun 23 Rate: 6.31% Yield to Maturity: 5.572% Maturity Date: 18 Jun 48							

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◆ Asset Detail - Base Currency

Description/Asset ID		Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
Investment Mgr ID	Shares/PAR value					Market	Translation	
Fixed Income								
Asset backed securities								
COUNTRYWIDE AST-BACKED CERTIFICATES SER 2007-13 RATE 02-25-2036 REG SEDOL: BD6CZW7								
	75,510.89	89.7602580	52.61	67,778.77	68,148.58	- 369.81	0.00	- 369.81
Issue Date: 30 Oct 07 Rate: 6.27043% Yield to Maturity: 11.723% Maturity Date: 25 Oct 47								
FORD CR AUTO OWNER 6.16% DUE 02-15-2036 CUSIP: 34535CAC0								
	110,000.00	102.1429820	282.33	112,357.28	109,970.01	2,387.27	0.00	2,387.27
Issue Date: 8 Aug 23 Rate: 6.16% Yield to Maturity: 12.081% Maturity Date: 15 Feb 36								
FORD CR FLOORPLAN MASTER OWNER TR SER 18-4 CL A 4.06% 11-15-2030 REG SEDOL: BHWCD92								
	170,000.00	97.2346000	287.58	165,298.82	169,898.09	- 4,599.27	0.00	- 4,599.27
Issue Date: 21 Dec 18 Rate: 4.06% Yield to Maturity: 5.069% Maturity Date: 15 Nov 30								
MORGAN STANLEY CAP I INC 2006-NC2 MTG FLTG A-2D 02-25-2036 REG SEDOL: B8DK6K4								
	83,057.25	98.2989680	55.84	81,644.42	82,316.02	- 671.60	0.00	- 671.60
Issue Date: 30 Mar 06 Rate: 6.05043% Yield to Maturity: 9.713% Maturity Date: 25 Feb 36								
OCEAN TRAILS CLO X / OCEAN TRAILS 1.33340001106% 10-15-2034 CUSIP: 67516CAN9								
	130,000.00	99.6288620	1,862.11	129,517.52	130,000.00	- 482.48	0.00	- 482.48
Issue Date: 3 Nov 21 Rate: 6.87548% Yield to Maturity: 7.024% Maturity Date: 15 Oct 34								

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Asset Detail - Base Currency

Asset Return Base Currency					Unrealized gain/loss			
Description/Asset ID	Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
Shares/PAR value								
Fixed Income								
Asset backed securities								
PVTPL AB BSL CLO 4 LTD/AB BSL CLO LLC SER 23-4A CL A FLTG RT 04-20-2036 CUSIP: 00037VAA6								
100,000.00		100.4982000	1,462.56	100,498.20	100,210.00	288.20	0.00	288.20
Issue Date: 12 Apr 23 Rate: 7.41582% Yield to Maturity: 7.31% Maturity Date: 20 Apr 36								
PVTPL ABPCI DIRECT LENDING FD CLO X LP/ABPCI SR SECD NT CL A-1A F01-20-2032 CUSIP: 000848AA9								
260,000.00		99.2567380	3,865.19	258,067.52	260,910.00	- 2,842.48	0.00	- 2,842.48
Issue Date: 29 Dec 20 Rate: 7.62743% Yield to Maturity: 7.927% Maturity Date: 20 Jan 32								
PVTPL ARES XLIV CLO LTD SR NT CL A-1-R FLTG 144A 3C7 VAR RT DUE 04-15-2034 BEO CUSIP: 04016NAM5								
100,000.00		99.7921100	1,403.20	99,792.11	99,020.00	772.11	0.00	772.11
Issue Date: 29 Apr 21 Rate: 6.73548% Yield to Maturity: 6.841% Maturity Date: 15 Apr 34								
PVTPL BASSWOOD PK CLO LTD/BASSWOOD PK CLO LL SER 21-1A CL A FLTG RT 04-20-2034CUSIP: 070252AA9								
100,000.00		99.7989200	1,316.94	99,798.92	100,000.00	- 201.08	0.00	- 201.08
Issue Date: 29 Apr 21 Rate: 6.67743% Yield to Maturity: 6.736% Maturity Date: 20 Apr 34								
PVTPL BIRCH GROVE CLO LTD SR 23-6A CL A1 FLTG 07-20-2035 CUSIP: 09077FAA3								
110,000.00		100.4487820	4,027.66	110,493.66	110,000.00	493.66	0.00	493.66
Issue Date: 7 Jul 23 Rate: 7.48945% Yield to Maturity: 7.59% Maturity Date: 20 Jul 35								

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Account Name TYCO ELECTRONICS

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◆ Asset Detail - Base Currency

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

Fixed Income

Asset backed securities

PVTPL BIRCH GROVE CLO LTD SR 23-7A CL A1 FLTG 10-20-2036 CUSIP: 09077RAA7

110,000.00	100.2774000	943.04	110,305.14	110,000.00	305.14	0.00	305.14
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Issue Date: 17 Nov 23 Rate: 7.17749% Yield to Maturity: 7.228% Maturity Date: 20 Oct 36

PVTPL CARLYLE GLOBAL MKT SER 14-3RA CL A1A FLTG 07-27-2031 CUSIP: 14315LAA2

233,832.99	100.0245090	2,784.84	233,890.30	225,765.75	8,124.55	0.00	8,124.55
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Issue Date: 12 Jun 18 Rate: 6.6991% Yield to Maturity: 6.73% Maturity Date: 27 Jul 31

PVTPL CAYUGA PK CLO LTD SER 20-1A CL AR FLTG 07-17-2034 CUSIP: 149791AP0

110,000.00	99.8029640	1,534.04	109,783.26	110,000.00	- 216.74	0.00	- 216.74
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Issue Date: 3 Aug 21 Rate: 6.78444% Yield to Maturity: 6.871% Maturity Date: 17 Jul 34

PVTPL MASTR AST BACKED SER 07-NCW CL A-1FLTG RT 5-25-37 SEDOL: BL6C567

108,065.51	84.5704890	69.29	91,391.53	99,662.76	- 8,271.23	0.00	- 8,271.23
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Issue Date: 14 Aug 07 Rate: 5.77043% Yield to Maturity: 13.277% Maturity Date: 25 May 37

PVTPL NAVIENT STUDENT LN TR SER 16-3A CL A3 FLTG 06-25-2065 CUSIP: 63940HAC7

110,931.83	100.7334770	83.84	111,745.49	112,873.15	- 1,127.66	0.00	- 1,127.66
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Issue Date: 16 Jun 16 Rate: 6.80191% Yield to Maturity: 6.746% Maturity Date: 25 Jun 65

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◆ Asset Detail - Base Currency

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

Fixed Income

Asset backed securities

PVTPL NAVIENT STUDENT LN TR 2017-1A CL A-3 FLTG RT 07-25-2066 CUSIP: 63940NAC4

101,426.43	99.9399760	74.40	101,365.55	102,967.62	- 1,602.07	0.00	- 1,602.07
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Issue Date: 16 Feb 17 Rate: 6.60191% Yield to Maturity: 6.824% Maturity Date: 26 Jul 66

PVTPL NEW RESDNTL MTG LN TR 2018-1 SER 18-1A CL A1A VAR RT DUE 12-25-2057 BEO CUSIP: 64830GAB2

112,966.76	95.0883430	364.00	107,418.22	122,745.43	- 15,327.21	0.00	- 15,327.21
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Issue Date: 1 Jan 18 Rate: 4% Yield to Maturity: 5.987% Maturity Date: 25 Dec 57

PVTPL NEW RESIDENTIAL MTG LN TR 2017-1 SER 17-1A CL A1 VAR 02-25-2057 SEDOL: BF0BFR9

105,382.89	94.7564160	339.57	99,857.05	103,094.12	- 3,237.07	0.00	- 3,237.07
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Issue Date: 1 Feb 17 Rate: 4% Yield to Maturity: 5.949% Maturity Date: 25 Feb 57

PVTPL POINT AU ROCHE PARK CLO, LTD SER 21-1A A FLTG 07-20-2034 CUSIP: 73052VAA3

230,000.00	99.8739090	3,065.25	229,709.99	229,120.00	589.99	0.00	589.99
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Issue Date: 30 Jun 21 Rate: 6.75743% Yield to Maturity: 6.796% Maturity Date: 20 Jul 34

PVTPL SOUND POINT CLO XX LTD (US) SER 18-2A CLS A FLTG RT 07-26-2031 CUSIP: 83611JAA3

287,874.66	99.7529200	3,503.90	287,163.38	284,765.61	2,397.77	0.00	2,397.77
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Issue Date: 28 Jun 18 Rate: 6.74121% Yield to Maturity: 6.892% Maturity Date: 26 Jul 31

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◆ Asset Detail - Base Currency

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

Fixed Income

Asset backed securities

PVTPL STRUCTURED AST SECS CORP MTG LN TR2006-ARS1 CL A1 VAR RT DUE 02-25-2036BEOCUSIP: 86358LAA8

266,774.45	2.1393390	168.67	5,707.21	139,683.65	- 133,976.44	0.00	- 133,976.44
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Issue Date: 25 Jun 06 Rate: 5.69043% Yield to Maturity: 14.718% Maturity Date: 25 Feb 36

PVTPL TRINITAS CLO XXV LTD/TRINITAS CLO XXV SR 23-25A CL A1 FLTG 01-23-2037 CUSIP: 89640BAA2

100,000.00	99.9458300	179.53	99,945.83	100,000.00	- 54.17	0.00	- 54.17
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Issue Date: 21 Dec 23 Rate: 7.18128% Yield to Maturity: 7.353% Maturity Date: 23 Jan 37

PVTPL WHITEBOX CLO II LTD/WHITEBOX CLO II LL SR 20-2A CL A1R VAR RT 10-24-2034 CUSIP: 96466CAL2

260,000.00	99.5290880	3,329.19	258,775.63	260,000.00	- 1,224.37	0.00	- 1,224.37
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Issue Date: 18 Nov 21 Rate: 6.88008% Yield to Maturity: 7.053% Maturity Date: 24 Oct 34

PVTPL YORK CLO LTD SER 15-1A CL A-R FLTG 01-22-2031 CUSIP: 98625TAJ4

232,342.19	100.0119310	2,994.64	232,369.91	231,366.36	1,003.55	0.00	1,003.55
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Issue Date: 12 Dec 17 Rate: 6.82354% Yield to Maturity: 6.843% Maturity Date: 22 Jan 31

SMB PRIVATE ED LN TR 2021-A PVT ED LN BKD NT CL A-2A1 6.16212% 01-15-2053 CUSIP: 78448YAB7

75,163.80	98.2771760	194.37	73,868.86	73,754.48	114.38	0.00	114.38
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Issue Date: 9 Feb 21 Rate: 6.20629% Yield to Maturity: 6.718% Maturity Date: 15 Jan 53

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◆ Asset Detail - Base Currency

						Unrealized gain/loss		
Description/Asset ID	Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
Shares/PAR value								
Fixed Income								
Asset backed securities								
SMB PRIVATE ED LN TR 2021-A PVT ED LN BKD NT CL A-2B 1.59% 01-15-2053 CUSIP: 78448YAC5								
122,995.35		88.6927430	81.48	109,087.95	122,929.74	- 13,841.79	0.00	- 13,841.79
Issue Date: 9 Feb 21 Rate: 1.59% Yield to Maturity: 4.436% 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								
84,955.55		85.0974660	105.84	72,295.02	84,953.80	- 12,658.78	0.00	- 12,658.78
Issue Date: 9 Feb 21 Rate: 2.99% Yield to Maturity: 5.545% Maturity Date: 15 Jan 53								
SMB PRIVATE ED LN TR 2021-C 1.39% 01-15-2053 SEDOL: BNBVM39								
84,131.87		88.2072160	48.73	74,210.38	84,115.21	- 9,904.83	0.00	- 9,904.83
Issue Date: 27 May 21 Rate: 1.39% Yield to Maturity: 4.323% Maturity Date: 15 Jan 53								
STRUCTURED AST INVT LN TR 2004-7 MTG PASSTHRU CTF CL A8 VAR 08-25-2034 REG CUSIP: 86358EKJ4								
83,185.11		100.9203090	61.65	83,950.67	83,393.09	557.58	0.00	557.58
Issue Date: 25 Jul 04 Rate: 6.67043% Yield to Maturity: 6.656% Maturity Date: 25 Aug 34								
Total USD								
			36,364.62	4,076,227.82	4,278,201.80	- 201,973.98	0.00	- 201,973.98
Total United States								
			36,364.62	4,076,227.82	4,278,201.80	- 201,973.98	0.00	- 201,973.98

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◆ Asset Detail - Base Currency

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

Fixed Income

Asset backed securities

Total Asset Backed Securities

4,816,646.83	39,532.57	4,441,293.89	4,668,008.56	- 226,714.67	0.00	- 226,714.67
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Non-government backed c.m.o.s

United States - USD

BRAVO RESIDENTIAL FDG TR 2022-NQM3 5.108% 07-25-2062 CUSIP: 10569JAA8

101,545.77	100.3532200	417.84	101,904.45	101,543.89	360.56	0.00	360.56
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Issue Date: 1 Aug 22 Rate: 5.108% Yield to Maturity: 4.955% Maturity Date: 25 Jul 62

CIM TR 2020-R2 FLTG RT 2.581% DUE 10-25-2059 CUSIP: 12558WAA8

116,924.39	90.5796300	243.10	105,909.68	122,916.76	- 17,007.08	0.00	- 17,007.08
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Issue Date: 1 Mar 20 Rate: 2.581% Yield to Maturity: 6.56% Maturity Date: 25 Oct 59

CMO CSMC 2018-J1 TR CL A-2 FLTGE 02-01-2048 CUSIP: 12653TAB7

140,760.68	88.5221710	396.87	124,604.41	133,681.04	- 9,076.63	0.00	- 9,076.63
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Issue Date: 1 Jun 18 Rate: 3.5% Yield to Maturity: 6.863% Maturity Date: 25 Feb 48

CMO HARBORVIEW MTG LN TR 2006-13 MTG PASSTHRU CTF CL A DUE 11-19-2046 REG SEDOL: B1L4B48

19,868.58	68.3243590	34.30	13,575.08	19,570.26	- 5,995.18	0.00	- 5,995.18
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Issue Date: 13 Dec 06 Rate: 5.65023% Yield to Maturity: 32.731% Maturity Date: 19 Nov 46

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◆ Asset Detail - Base Currency

						Unrealized gain/loss		
Description/Asset ID	Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
Shares/PAR value								
Fixed Income								
Non-government backed c.m.o.s								
CMO J P MORGAN MTG TR 2004-A3 MTG PASSTHRU CTF CL S-F-3 DUE 06-25-2034 REGCUSIP: 466247DD2								
2,101.29		93.4278500	8.80	1,963.19	1,807.10	156.09	0.00	156.09
Issue Date: 1 Jun 04 Rate: 5.20026% Yield to Maturity: 9.673% Maturity Date: 25 Jun 34								
CMO STRUCTURED ASSET SECS CORP 2004-2 CL4-A1 DUE 03-25-2034 REG CUSIP: 86359BLE9								
13,391.73		93.8509810	62.64	12,568.27	11,793.11	775.16	0.00	775.16
Issue Date: 1 Feb 04 Rate: 5.92281% Yield to Maturity: 10.262% 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								
77,981.78		95.3075060	402.78	74,322.49	75,837.29	- 1,514.80	0.00	- 1,514.80
Issue Date: 1 Apr 04 Rate: 6.4118% Yield to Maturity: 7.222% Maturity Date: 25 Apr 44								
CMO WAMU MTG PASS-THROUGH CTFS 2005-AR17CL A-1A2 DUE 12-25-2045 REG SEDOL: B6QV150								
30,989.66		89.0275010	2.28	27,589.32	31,107.05	- 3,517.73	0.00	- 3,517.73
Issue Date: 21 Dec 05 Rate: 6.05043% Yield to Maturity: 10.777% Maturity Date: 25 Dec 45								
COLT 2022-3 MTG LN TR 3.90100002289% 02-25-2067 CUSIP: 12659YAA2								
126,855.34		94.2650030	398.64	119,580.19	126,854.05	- 7,273.86	0.00	- 7,273.86
Issue Date: 1 Mar 22 Rate: 3.90100002289% Yield to Maturity: 6.883% Maturity Date: 25 Feb 67								

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◆ Asset Detail - Base Currency

						Unrealized gain/loss		
Description/Asset ID	Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
Shares/PAR value								
Fixed Income								
Non-government backed c.m.o.s								
CSMC 2021-RPL6 TR 2% DUE 10-25-2060 CUSIP: 12657GAA3								
102,083.72		88.7594320	164.47	90,608.93	104,309.66	- 13,700.73	0.00	- 13,700.73
Issue Date: 1 Jul 21 Rate: 2% Yield to Maturity: 7.989% Maturity Date: 25 Oct 60								
CSMC 2022-RPL4 TR MTG BACKED NT CL A-1 144A 3.90435% 04-25-2062 CUSIP: 12663TAA7								
96,543.49		93.7901870	303.65	90,548.32	91,514.25	- 965.93	0.00	- 965.93
Issue Date: 1 Sep 22 Rate: 3.90435% Yield to Maturity: 5.969% Maturity Date: 25 Apr 62								
NEW RESDNTL MTG LN 3.5% DUE 09-25-2059 CUSIP: 64828GAD2								
103,376.03		93.5559530	291.46	96,714.43	105,750.22	- 9,035.79	0.00	- 9,035.79
Issue Date: 1 Nov 19 Rate: 3.5% Yield to Maturity: 6.592% Maturity Date: 25 Sep 59								
OBX 2021-NQM2 TR 1.101% 05-25-2061 CUSIP: 670857AA9								
93,858.14		76.8935230	83.24	72,170.83	93,857.95	- 21,687.12	0.00	- 21,687.12
Issue Date: 1 Jun 21 Rate: 1.101% Yield to Maturity: 13% Maturity Date: 25 May 61								
PVTPL CMO NEW RESIDENTIAL MTG LN SER 21-NQM3 CL A1 VAR 11-27-2056 SEDOL: BMDTQN2								
60,431.79		82.7495260	56.28	50,007.02	60,431.79	- 10,424.77	0.00	- 10,424.77
Issue Date: 1 Sep 21 Rate: 1.15612% Yield to Maturity: 11.936% Maturity Date: 27 Nov 56								

Portfolio Statement

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◆ Asset Detail - Base Currency

Description/Asset ID					Unrealized gain/loss			
Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total	
Shares/PAR value								
Fixed Income								
Non-government backed c.m.o.s								
PVTPL CMO NEW RESIDENTIAL MTG LN TR 2016-4A CL B-1A FLTG RT 11-25-2056 CUSIP: 64829LAQ1								
178,807.53	95.2782100	111.75	170,364.61	184,954.04	- 14,589.43	0.00	- 14,589.43	
Issue Date: 1 Nov 16 Rate: 4.5% Yield to Maturity: 6.246% Maturity Date: 25 Nov 56								
PVTPL CMO NEW RESIDENTIAL SER 19-NQM4 CLS A1 VAR RT 09-25-2059 CUSIP: 64828EAA3								
34,821.26	92.0023000	69.90	32,036.36	34,821.24	- 2,784.88	0.00	- 2,784.88	
Issue Date: 1 Sep 19 Rate: 2.49188% Yield to Maturity: 7.866% Maturity Date: 25 Sep 59								
PVTPL CMO VERUS SECURITIZATION TRUST SER 23-4 CL A1 STEP UP DUE 05-25-2027 CUSIP: 92539TAA1								
123,954.67	99.8734540	580.24	123,797.81	123,952.73	- 154.92	0.00	- 154.92	
Issue Date: 1 May 23 Rate: 5.811% Yield to Maturity: 5.872% Maturity Date: 25 May 68								
PVTPL EVERBANK MTG LN TR SER 2018-1 CL A-22 VAR DUE 02-25-2048 CUSIP: 29978CAX8								
34,387.21	88.1068280	96.95	30,297.48	33,957.37	- 3,659.89	0.00	- 3,659.89	
Issue Date: 1 Feb 18 Rate: 3.5% Yield to Maturity: 7.018% Maturity Date: 25 Feb 48								
PVTPL J P MORGAN MTG TR SER 18-5 CL A1 VAR 10-25-2048 CUSIP: 46649KAA3								
22,403.39	87.7857770	63.17	19,666.99	21,965.84	- 2,298.85	0.00	- 2,298.85	
Issue Date: 1 May 18 Rate: 3.5% Yield to Maturity: 7.238% Maturity Date: 25 Oct 48								
Total USD								
		3,788.36	1,358,229.86	1,480,625.64	- 122,395.78	0.00	- 122,395.78	

Portfolio Statement

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◆ Asset Detail - Base Currency

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

Fixed Income

Non-government backed c.m.o.s

Total United States	3,788.36	1,358,229.86	1,480,625.64	- 122,395.78	0.00	- 122,395.78
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Total Non-Government Backed C.M.O.s

1,481,086.45	3,788.36	1,358,229.86	1,480,625.64	- 122,395.78	0.00	- 122,395.78
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Index linked government bonds

United States - USD

UNITED STATES OF AMER TREAS NOTES 1.125% 01-15-2033 SEDOL: BQFMC06

510,000.00	98.0069530	2,629.33	499,835.46	507,328.58	- 7,493.12	0.00	- 7,493.12
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Issue Date: 15 Jan 23 Rate: 1.162035% Yield to Maturity: 3.864% Maturity Date: 15 Jan 33

Total USD	2,629.33	499,835.46	507,328.58	- 7,493.12	0.00	- 7,493.12
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Total United States	2,629.33	499,835.46	507,328.58	- 7,493.12	0.00	- 7,493.12
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Uruguay - UYU

URUGUAY(REP OF) 3.875% 02/07/2040 DUAL CURR SEDOL: BKWGF99

910,000.00	133.2629350	556.50	31,062.83	29,193.68	1,252.42	616.73	1,869.15
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Issue Date: 2 Jul 20 Rate: 4.883271125% Yield to Maturity: 10.131% Maturity Date: 2 Jul 40

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		
					Market	Translation	Total
Fixed Income							
Index linked government bonds							
Total UYU		556.50	31,062.83	29,193.68	1,252.42	616.73	1,869.15
Total Uruguay		556.50	31,062.83	29,193.68	1,252.42	616.73	1,869.15
Total Index Linked Government Bonds							
1,420,000.00		3,185.83	530,898.29	536,522.26	- 6,240.70	616.73	- 5,623.97
Funds - other fixed income							
United States - USD							
MFO VANGUARD TARGET RETIREMENT INCOME TRUST I CUSIP: 92202V633							
1,094,790.15	63.7400000	0.00	69,781,924.16	60,444,632.17	9,337,291.99	0.00	9,337,291.99
Total USD		0.00	69,781,924.16	60,444,632.17	9,337,291.99	0.00	9,337,291.99
Total United States		0.00	69,781,924.16	60,444,632.17	9,337,291.99	0.00	9,337,291.99
Total Funds - Other Fixed Income							
1,094,790.15		0.00	69,781,924.16	60,444,632.17	9,337,291.99	0.00	9,337,291.99

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Fixed Income							
Fixed income derivatives - futures							
Germany - EUR							
FUT 07 MAR 24 EURX EUR-BOBL CUSIP: 999599GH0							
1.00	119.2800000	0.00	131,762.65	127,276.81	1,767.44	2,718.40	4,485.84
Yield to Maturity: -1.99% Maturity Date: 7 Mar 24							
FUT 07 MAR 24 EUX EURO-BUXL CUSIP: 999599GH0							
- 1.00	141.7200000	0.00	- 156,551.00	- 141,750.02	- 12,040.69	- 2,760.29	- 14,800.98
Yield to Maturity: -1.802% Maturity Date: 7 Mar 24							
Total EUR		0.00	- 24,788.35	- 14,473.21	- 10,273.25	- 41.89	- 10,315.14
Total Germany		0.00	- 24,788.35	- 14,473.21	- 10,273.25	- 41.89	- 10,315.14
United States - USD							
FUT MAR 24 CBT UL T-BONDS CUSIP: 999599GH0							
49.00	133.5940000	0.00	6,546,093.75	6,066,198.74	479,895.01	0.00	479,895.01
Yield to Maturity: 4.129% Maturity Date: 19 Mar 24							
FUT MAR 24 CBT ULT TNOTE CUSIP: 999599GH0							
1.00	118.0200000	0.00	118,015.63	112,367.19	5,648.44	0.00	5,648.44
Yield to Maturity: 3.824% Maturity Date: 19 Mar 24							

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◆ Asset Detail - Base Currency

Description/Asset ID		Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
Investment Mgr ID	Shares/PAR value					Market	Translation	
Fixed Income								
Fixed income derivatives - futures								
FUT MAR 24 CBT 5Y T-NOTE	CUSIP: 999599GH0							
2.00	108.7700000	0.00	217,546.88	216,859.38	687.50	0.00	687.50	
Yield to Maturity: 3.738% Maturity Date: 28 Mar 24								
FUT MAR 24 U.S. T-BONDS	CUSIP: 999599GH0							
16.00	124.9380000	0.00	1,999,000.00	1,910,731.11	88,268.89	0.00	88,268.89	
Yield to Maturity: 3.979% Maturity Date: 19 Mar 24								
FUT MAR 24 US 2YR T-NOTE	CUSIP: 999599GH0							
- 11.00	102.9570000	0.00	- 2,265,054.69	- 2,248,203.13	- 16,851.56	0.00	- 16,851.56	
Yield to Maturity: 4.25% Maturity Date: 28 Mar 24								
FUT MAR 24 10 YR T-NOTES	CUSIP: 999599GH0							
15.00	112.8910000	0.00	1,693,359.38	1,681,327.38	12,032.00	0.00	12,032.00	
Yield to Maturity: 3.784% Maturity Date: 19 Mar 24								
Total USD		0.00	8,308,960.95	7,739,280.67	569,680.28	0.00	569,680.28	
Total United States		0.00	8,308,960.95	7,739,280.67	569,680.28	0.00	569,680.28	

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◆ Asset Detail - Base Currency

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

Fixed Income

Fixed income derivatives - futures

Total Fixed Income Derivatives - Futures

72.00	0.00	8,284,172.60	7,724,807.46	559,407.03	- 41.89	559,365.14
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Total Fixed Income

3,654,990,126.08	532,095.36	187,063,097.24	186,161,162.58	785,149.60	116,785.06	901,934.66
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Other Assets

Swaps

Brazil - BRL

OIS CHASUS33 02/01/2029 BRL P 1DBZDIO / R 10.262% 0WP302235-0WR30223 SEDOL: 9M2JH7U
0WP302235-0WR302

2,569,664.92	0.0064820	0.00	3,428.86	0.00	3,428.86	0.00	3,428.86
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Total BRL	0.00	3,428.86	0.00	3,428.86	0.00	3,428.86
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Total Brazil	0.00	3,428.86	0.00	3,428.86	0.00	3,428.86
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Total Swaps

2,569,664.92	0.00	3,428.86	0.00	3,428.86	0.00	3,428.86
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◆ Asset Detail - Base Currency

Description/Asset ID					Unrealized gain/loss			
Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total	
Shares/PAR value								
Other Assets								
Miscellaneous								
United States - USD								
&&&TYCO PARTICIPANT LOAN FUND CUSIP: 000675900								
24,625,765.59	1.0000000	0.00	24,625,765.59	24,625,765.59	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	24,625,767.59	24,959,423.59	- 333,656.00	0.00	- 333,656.00	
Total United States								
		0.00	24,625,767.59	24,959,423.59	- 333,656.00	0.00	- 333,656.00	
Total Miscellaneous								
24,985,765.59		0.00	24,625,767.59	24,959,423.59	- 333,656.00	0.00	- 333,656.00	

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◆ Asset Detail - Base Currency

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

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	- 552.79	- 612.59	0.00	59.80	59.80
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OTC CCPC RECEIVABLE FROM BARCLAYSCAPITAL SECURITIES LTD SEDOL: 9JXKE1U
WESTERN

500.00	1.0000000	0.00	552.33	556.58	0.00	- 4.25	- 4.25
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Total EUR		0.00	- 0.46	- 56.01	0.00	55.55	55.55
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Total Luxembourg		0.00	- 0.46	- 56.01	0.00	55.55	55.55
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Mexico - MXN

OTC CASH COLLATERAL RECEIVABLE FROM MORGAN STANLEY AND CO SEDOL: 9L2QLCU
WESTERN ASSET MG

17,184.56	100.0000000	0.00	1,014.77	852.48	0.00	162.29	162.29
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Total MXN		0.00	1,014.77	852.48	0.00	162.29	162.29
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Total Mexico		0.00	1,014.77	852.48	0.00	162.29	162.29
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◆ Asset Detail - Base Currency

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

Other Assets

Cash collateral held elsewhere

United States - USD

CCP DUE FROM MORGAN STANLEY CO LL C SEDOL: 9B7P13U							
246,000.00	100.0000000	0.00	246,000.00	246,000.00	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	248,000.00	248,000.00	0.00	0.00	0.00
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Total United States		0.00	248,000.00	248,000.00	0.00	0.00	0.00
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Total Cash Collateral Held Elsewhere

265,184.14		0.00	249,014.31	248,796.47	0.00	217.84	217.84
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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	3,083.01	0.01	0.00	0.01	0.00	0.01

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◆ Asset Detail - Base Currency

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

Other Assets

Exchange cleared swaps - other assets

CME_IRS MSNYUS33 20/07/2029 MXN P 28DTIE / R 7.44% 0WS031849-0WZ031 SEDOL: 9JXNB4U 0WS031849								
16,050,000.00		0.0000000	2,833.15	0.01	0.00	0.01	0.00	0.01

Total MXN			5,916.16	0.02	0.00	0.02	0.00	0.02
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Total Mexico			5,916.16	0.02	0.00	0.02	0.00	0.02
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United States - USD

CME_OIS MSNYUS33 02/15/2047 USD P 1.52% / R 1OSOFR 0WS053223-0WZ05322 SEDOL: 9L1DL5U 0WS053223								
244,000.00		0.3349660	0.00	81,731.61	848.50	80,883.11	0.00	80,883.11

CME_OIS MSNYUS33 02/15/2048 USD P 3.05% / R 1DSOFR 0WS075580-0WZ07558 SEDOL: 9L97C7U 0WS075580								
1,603,000.00		0.0780950	0.00	125,186.93	50,730.21	74,456.72	0.00	74,456.72

CME_OIS MSNYUS33 05/15/2048 USD P 3.15% / R 1DSOFR 0WS076240-0WZ07624 SEDOL: 9LY7Q1U 0WS076240								
281,000.00		0.0562290	0.00	15,800.41	9,013.99	6,786.42	0.00	6,786.42

CME_OIS MSNYUS33 09/30/2029 USD P 3.25% / R 1DSOFR 0WS076281-0WZ07628 SEDOL: 9LXSQ4U 0WS076281								
1,611,000.00		0.0187300	0.00	30,173.39	39,102.79	- 8,929.40	0.00	- 8,929.40

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◆ Asset Detail - Base Currency

						Unrealized gain/loss		
Description/Asset ID	Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
Shares/PAR value								
Other Assets								
Exchange cleared swaps - other assets								
ICE_CD_X MSNYUS33 12/20/2028 BUY CDX.NA.HY.41 OWS102947-0WZ10294 SEDOL: 9M3FEUU								
OWS102947-0WZ102								
802,890.00		- 0.0583330	- 1,115.13	- 46,834.82	- 5,748.33	- 41,086.49	0.00	- 41,086.49
ICE_CD_X MSNYUS33 12/20/2028 BUY CDX.NA.IG.41 OWS101725-0WZ10172 SEDOL: 9M3AT5U								
OWZ101727								
158,900.00		- 0.0193970	- 44.14	- 3,082.20	- 2,182.64	- 899.56	0.00	- 899.56
Total USD								
			- 1,159.27	202,975.32	91,764.52	111,210.80	0.00	111,210.80
Total United States								
			- 1,159.27	202,975.32	91,764.52	111,210.80	0.00	111,210.80
Total Exchange Cleared Swaps - Other Assets								
36,140,790.00			4,756.89	202,975.34	91,764.52	111,210.82	0.00	111,210.82
Total Other Assets								
63,961,404.65			4,756.89	25,081,186.10	25,299,984.58	- 219,016.32	217.84	- 218,798.48

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◆ Asset Detail - Base Currency

						Unrealized gain/loss		
Description/Asset ID	Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
Shares/PAR value								
Derivative Offsets								
Fixed income futures								
Germany - EUR								
FUT 07 MAR 24 EURX EUR-BOBL CUSIP: 999599GH0								
- 1.00		119.2800000	0.00	- 131,762.65	- 127,276.81	- 1,767.44	- 2,718.40	- 4,485.84
FUT 07 MAR 24 EUX EURO-BUXL CUSIP: 999599GH0								
1.00		141.7200000	0.00	156,551.00	141,750.02	12,040.69	2,760.29	14,800.98
Total EUR								
			0.00	24,788.35	14,473.21	10,273.25	41.89	10,315.14
Total Germany								
			0.00	24,788.35	14,473.21	10,273.25	41.89	10,315.14
United States - USD								
FUT MAR 24 CBT UL T-BONDS CUSIP: 999599GH0								
- 49.00		133.5940000	0.00	- 6,546,093.75	- 6,066,198.74	- 479,895.01	0.00	- 479,895.01
FUT MAR 24 CBT ULT TNOTE CUSIP: 999599GH0								
- 1.00		118.0200000	0.00	- 118,015.63	- 112,367.19	- 5,648.44	0.00	- 5,648.44
FUT MAR 24 CBT 5Y T-NOTE CUSIP: 999599GH0								
- 2.00		108.7700000	0.00	- 217,546.88	- 216,859.38	- 687.50	0.00	- 687.50

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◆ Asset Detail - Base Currency

Description/Asset ID	Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
Shares/PAR value						Market	Translation	
Derivative Offsets								
Fixed income futures								
FUT MAR 24 U.S. T-BONDS	CUSIP: 999599GH0							
- 16.00	124.9380000	0.00	- 1,999,000.00	- 1,910,731.11	- 88,268.89	0.00		- 88,268.89
FUT MAR 24 US 2YR T-NOTE	CUSIP: 999599GH0							
11.00	102.9570000	0.00	2,265,054.69	2,248,203.13	16,851.56	0.00		16,851.56
FUT MAR 24 10 YR T-NOTES	CUSIP: 999599GH0							
- 15.00	112.8910000	0.00	- 1,693,359.38	- 1,681,327.38	- 12,032.00	0.00		- 12,032.00
Total USD		0.00	- 8,308,960.95	- 7,739,280.67	- 569,680.28	0.00		- 569,680.28
Total United States		0.00	- 8,308,960.95	- 7,739,280.67	- 569,680.28	0.00		- 569,680.28
Total Fixed Income Futures								
-72.00		0.00	- 8,284,172.60	- 7,724,807.46	- 559,407.03	41.89		- 559,365.14
Total Derivative Offsets								
-72.00		0.00	- 8,284,172.60	- 7,724,807.46	- 559,407.03	41.89		- 559,365.14

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◆ Asset Detail - Base Currency

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

Liabilities

Expense accruals

United States - USD

INVESTMENT MANAGEMENT EXPENSE ACCRUAL SEDOL: 3879785

0.00	0.0000000	- 12,001.42	0.00	0.00	0.00	0.00	0.00
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Total USD		- 12,001.42	0.00	0.00	0.00	0.00	0.00
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Total United States		- 12,001.42	0.00	0.00	0.00	0.00	0.00
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Total Expense Accruals

0.00		- 12,001.42	0.00	0.00	0.00	0.00	0.00
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Swap liabilities

Brazil - BRL

OIS CHASUS33 02/01/2029 BRL P 1DBZDIO / R 10.262% 0WP302235-0WR30223 SEDOL: 9M2JH7L
0WP302235-0WR302

- 2,569,664.92	0.0000000	0.00	- 0.01	0.00	- 0.01	0.00	- 0.01
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Total BRL		0.00	- 0.01	0.00	- 0.01	0.00	- 0.01
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Total Brazil		0.00	- 0.01	0.00	- 0.01	0.00	- 0.01
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◆ Asset Detail - Base Currency

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

Liabilities

Swap liabilities

Total Swap Liabilities

-2,569,664.92	0.00	- 0.01	0.00	- 0.01	0.00	- 0.01
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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
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Total USD	0.00	- 4,751.17	- 4,751.17	0.00	0.00	0.00
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Total United States	0.00	- 4,751.17	- 4,751.17	0.00	0.00	0.00
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Total Obligation to Return Cash Collateral Hld

-4,751.17	0.00	- 4,751.17	- 4,751.17	0.00	0.00	0.00
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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	0.0466040	- 4,762.11	- 42,353.51	0.00	- 42,353.51	0.00	- 42,353.51
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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Liabilities							
Exchange cleared swap liabilities							
CME_IRS MSNYUS33 20/07/2029 MXN P 28DTIE / R 7.44% 0WS031849-0WZ031 SEDOL: 9JXNB4L							
0WZ031841							
- 16,050,000.00	0.0470680	- 4,380.84	- 44,609.32	0.00	- 44,609.32	0.00	- 44,609.32
Total MXN		- 9,142.95	- 86,962.83	0.00	- 86,962.83	0.00	- 86,962.83
Total Mexico		- 9,142.95	- 86,962.83	0.00	- 86,962.83	0.00	- 86,962.83
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 02/15/2048 USD P 3.05% / R 1DSOFR 0WS075580-0WZ07558 SEDOL: 9L97C7L							
0WZ075582							
- 1,603,000.00	0.0000000	0.00	- 0.02	0.00	- 0.02	0.00	- 0.02
CME_OIS MSNYUS33 05/15/2048 USD P 3.15% / R 1DSOFR 0WS076240-0WZ07624 SEDOL: 9LY7Q1L							
0WZ076242							
- 281,000.00	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00
CME_OIS MSNYUS33 09/30/2029 USD P 3.25% / R 1DSOFR 0WS076281-0WZ07628 SEDOL: 9LXSQ4L							
0WZ076283							
- 1,611,000.00	0.0000000	0.00	- 0.02	0.00	- 0.02	0.00	- 0.02
Total USD		0.00	- 0.04	- 5,022.07	5,022.03	0.00	5,022.03

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◆ Asset Detail - Base Currency

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

Liabilities

Exchange cleared swap liabilities

Total United States	0.00	- 0.04	- 5,022.07	5,022.03	0.00	5,022.03
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Total Exchange Cleared Swap Liabilities

-35,179,000.00	- 9,142.95	- 86,962.87	- 5,022.07	- 81,940.80	0.00	- 81,940.80
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Total Liabilities

-37,753,416.09	- 21,144.37	- 91,714.05	- 9,773.24	- 81,940.81	0.00	- 81,940.81
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Cash and Cash Equivalents

Cash

ARS - Argentine peso	808.4960000	0.00	7,975.32	93,260.23	0.00	- 85,284.91	- 85,284.91
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EUR - Euro	0.9052641	0.00	35,184.10	34,154.57	0.00	1,029.53	1,029.53
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MXN - Mexican peso	16.9345000	0.00	59,992.76	59,084.15	0.00	908.61	908.61
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◆ Asset Detail - Base Currency

Description/Asset ID	Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
Shares/PAR value						Market	Translation	
Cash and Cash Equivalents								
Cash								
RUB - Russian ruble		89.4000000	0.00	12,485.17	11,782.40	0.00	702.77	702.77
USD - United States dollar		1.0000000	0.00	258,973.54	258,973.54	0.00	0.00	0.00
Total cash - all currencies			0.00	374,610.89	457,254.89	0.00	- 82,644.00	- 82,644.00
Total cash - all countries			0.00	374,610.89	457,254.89	0.00	- 82,644.00	- 82,644.00
Total Cash								
374,610.89			0.00	374,610.89	457,254.89	0.00	- 82,644.00	- 82,644.00
Funds - short term investment								
United States - USD								
MFO VANGUARD FEDERAL MONEY MARKET FUND CUSIP: 922906300								
199,403,484.72		1.0000000	835,730.14	199,403,484.72	199,403,489.83	- 5.11	0.00	- 5.11
NT COLLECTIVE SHORT TERM INVT FD CUSIP: 66586U452								
V1034911301								
852,278.98		1.0000000	8,181.03	852,278.98	852,278.98	0.00	0.00	0.00

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◆ Asset Detail - Base Currency

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

Cash and Cash Equivalents

Funds - short term investment

Total USD	843,911.17	200,255,763.70	200,255,768.81	- 5.11	0.00	- 5.11
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Total United States	843,911.17	200,255,763.70	200,255,768.81	- 5.11	0.00	- 5.11
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Total Funds - Short Term Investment

200,255,763.70	843,911.17	200,255,763.70	200,255,768.81	- 5.11	0.00	- 5.11
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Cash collateral due to/from ccp broker

MXN - Mexican peso	16.9345000	0.00	92,356.78	90,136.37	0.00	2,220.41	2,220.41
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USD - United States dollar	1.0000000	0.00	- 187,492.80	- 187,492.80	0.00	0.00	0.00
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Total cash collateral due to/from ccp broker - all currencies	0.00	- 95,136.02	- 97,356.43	0.00	2,220.41	2,220.41
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Total cash collateral due to/from ccp broker - all countries	0.00	- 95,136.02	- 97,356.43	0.00	2,220.41	2,220.41
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Account number V2299
Account Name TYCO ELECTRONICS

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◆ Asset Detail - Base Currency

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

Cash and Cash Equivalents

Cash collateral due to/from ccp broker

Total Cash Collateral Due to/from CCP Broker

-95,136.02	0.00	- 95,136.02	- 97,356.43	0.00	2,220.41	2,220.41
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Total Cash and Cash Equivalents

200,535,238.57	843,911.17	200,535,238.57	200,615,667.27	- 5.11	- 80,423.59	- 80,428.70
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Adjustments To Cash

Pending foreign exchange purchases

EUR - Euro	0.9052641	0.00	257,692.53	247,148.81	0.00	10,543.72	10,543.72
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GBP - British pound sterling	0.7844367	0.00	952.37	913.00	0.00	39.37	39.37
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IDR - Indonesian rupiah	15,397.0000000	0.00	139,429.99	139,322.24	0.00	107.75	107.75
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Account number V2299
Account Name TYCO ELECTRONICS

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Adjustments To Cash							
Pending foreign exchange purchases							
INR - Indian rupee	83.2137500	0.00	57,619.29	57,447.53	0.00	171.76	171.76
JPY - Japanese yen	140.9800000	0.00	330,877.81	315,781.41	0.00	15,096.40	15,096.40
MXN - Mexican peso	16.9345000	0.00	171,915.93	167,016.27	0.00	4,899.66	4,899.66
NOK - Norwegian krone	10.1557000	0.00	307,414.38	286,096.86	0.00	21,317.52	21,317.52
USD - United States dollar	1.0000000	0.00	640,775.99	640,775.99	0.00	0.00	0.00
Total pending foreign exchange purchases - all currencies							
		0.00	1,906,678.29	1,854,502.11	0.00	52,176.18	52,176.18
Total pending foreign exchange purchases - all countries							
		0.00	1,906,678.29	1,854,502.11	0.00	52,176.18	52,176.18
Total Pending foreign exchange purchases							
0.00		0.00	1,906,678.29	1,854,502.11	0.00	52,176.18	52,176.18

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Account number V2299
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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		
					Market	Translation	Total
<i>Adjustments To Cash</i>							
Pending foreign exchange sales							
EUR - Euro	0.9052641	0.00	- 297,887.49	- 286,096.86	0.00	- 11,790.63	- 11,790.63
IDR - Indonesian rupiah	15,397.0000000	0.00	- 143,416.91	- 140,947.80	0.00	- 2,469.11	- 2,469.11
MXN - Mexican peso	16.9345000	0.00	- 535,913.19	- 499,828.19	0.00	- 36,085.00	- 36,085.00
USD - United States dollar	1.0000000	0.00	- 927,629.26	- 927,629.26	0.00	0.00	0.00
Total pending foreign exchange sales - all currencies							
		0.00	- 1,904,846.85	- 1,854,502.11	0.00	- 50,344.74	- 50,344.74
Total pending foreign exchange sales - all countries							
		0.00	- 1,904,846.85	- 1,854,502.11	0.00	- 50,344.74	- 50,344.74
Total Pending foreign exchange sales							
0.00		0.00	- 1,904,846.85	- 1,854,502.11	0.00	- 50,344.74	- 50,344.74

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Account number V2299
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◆ Asset Detail - Base Currency

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

Adjustments To Cash

Pending trade purchases

USD - United States dollar	1.0000000	0.00	- 4,214,724.37	- 4,214,724.37	0.00	0.00	0.00
Total pending trade purchases - all currencies		0.00	- 4,214,724.37	- 4,214,724.37	0.00	0.00	0.00
Total pending trade purchases - all countries		0.00	- 4,214,724.37	- 4,214,724.37	0.00	0.00	0.00
Total Pending trade purchases	0.00	0.00	- 4,214,724.37	- 4,214,724.37	0.00	0.00	0.00

Pending trade sales

USD - United States dollar	1.0000000	0.00	3,628,643.03	3,628,643.03	0.00	0.00	0.00
Total pending trade sales - all currencies		0.00	3,628,643.03	3,628,643.03	0.00	0.00	0.00
Total pending trade sales - all countries		0.00	3,628,643.03	3,628,643.03	0.00	0.00	0.00

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Account number V2299
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◆ Asset Detail - Base Currency

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

Adjustments To Cash

Pending trade sales

Total Pending trade sales

0.00	0.00	3,628,643.03	3,628,643.03	0.00	0.00	0.00
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Pending mark-to-markets receivable

EUR - Euro	0.9052641	0.00	2,894.18	2,894.18	0.00	0.00	0.00
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USD - United States dollar	1.0000000	0.00	171.88	171.88	0.00	0.00	0.00
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Total pending mark-to-markets receivable - all currencies	0.00	3,066.06	3,066.06	0.00	0.00	0.00
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Total pending mark-to-markets receivable - all countries	0.00	3,066.06	3,066.06	0.00	0.00	0.00
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Total Pending mark-to-markets receivable

0.00	0.00	3,066.06	3,066.06	0.00	0.00	0.00
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Account number V2299
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◆ Asset Detail - Base Currency

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

Adjustments To Cash

Pending mark-to-markets payable

EUR - Euro	0.9052641	0.00	- 419.77	- 419.77	0.00	0.00	0.00
USD - United States dollar	1.0000000	0.00	- 30,500.00	- 30,500.00	0.00	0.00	0.00
Total pending mark-to-markets payable - all currencies		0.00	- 30,919.77	- 30,919.77	0.00	0.00	0.00
Total pending mark-to-markets payable - all countries		0.00	- 30,919.77	- 30,919.77	0.00	0.00	0.00
Total Pending mark-to-markets payable	0.00	0.00	- 30,919.77	- 30,919.77	0.00	0.00	0.00
Total Adjustments To Cash	0.00	0.00	- 612,103.61	- 613,935.05	0.00	1,831.44	1,831.44

Total	3,920,690,031.20	1,359,619.05	2,791,292,928.82	1,795,883,997.55	998,088,477.31	38,452.64	998,126,929.95
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Portfolio Statement

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Account number V2299
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◆ Asset Detail - Base Currency

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

++ 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, 2023**

See Attached

Portfolio Statement

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◆ Asset Detail - Base Currency

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

Equities

Funds - common stock

International Region - USD

MFO VANGUARD DEVELOPED MARKETS INDEX	INSTL	CUSIP: 921943882					
1,946,992.19	15.4300000	0.00	30,042,089.49	27,381,739.83	2,660,349.66	0.00	2,660,349.66
Total USD		0.00	30,042,089.49	27,381,739.83	2,660,349.66	0.00	2,660,349.66

Total International Region		0.00	30,042,089.49	27,381,739.83	2,660,349.66	0.00	2,660,349.66
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United States - USD

MFO ARROWSTREET INTL EQUITY ACWI EX US CL C	CUSIP: 04281W846						
319,799.99	183.5324000	0.00	58,693,659.68	52,089,723.66	6,603,936.02	0.00	6,603,936.02
MFO BLACKROCK FDS ADVANTAGE SMALL CAP	CORE FD K	CUSIP: 09258N802					
2,505,119.28	16.5700000	0.00	41,509,826.47	36,909,469.52	4,600,356.95	0.00	4,600,356.95
MFO BLACKROCK MID CAPITALIZATION EQUITY INDEX NL FUNDM	CUSIP: 09257F404						
901,740.29	33.2038000	0.00	29,941,204.24	23,483,331.76	6,457,872.48	0.00	6,457,872.48
MFO FIDELITY GROWTH COMPANY COMMINGLED POOL CLASS 2	CUSIP: 31617E711						
13,256,571.53	51.6900000	0.00	685,232,182.39	173,766,605.23	511,465,577.16	0.00	511,465,577.16

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◆ Asset Detail - Base Currency

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

Equities

Funds - common stock

MFO VANGUARD TARGET RETIREMENT INCOME AND GROWTH TRUST I CUSIP: 92212B106							
27,997.46	20.5600000	0.00	575,627.78	533,631.62	41,996.16	0.00	41,996.16
MFO VANGUARD TARGET RETIREMENT 2020 TRUST I CUSIP: 92202V591							
2,105,600.18	70.1700000	0.00	147,749,964.63	110,104,430.44	37,645,534.19	0.00	37,645,534.19
MFO VANGUARD TARGET RETIREMENT 2025 TRUST 1 CUSIP: 92202V583							
790,640.58	73.2900000	0.00	57,946,048.11	51,433,394.18	6,512,653.93	0.00	6,512,653.93
MFO VANGUARD TARGET RETIREMENT 2030 TRUST I CUSIP: 92202V575							
4,136,957.75	76.0500000	0.00	314,615,636.89	227,435,590.08	87,180,046.81	0.00	87,180,046.81
MFO VANGUARD TARGET RETIREMENT 2035 TRUST 1 CUSIP: 92202V567							
588,299.46	80.0000000	0.00	47,063,956.80	41,105,697.55	5,958,259.25	0.00	5,958,259.25
MFO VANGUARD TARGET RETIREMENT 2040 TRUST I CUSIP: 92202V559							
1,895,817.26	84.8700000	0.00	160,898,010.86	115,058,046.51	45,839,964.35	0.00	45,839,964.35

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◆ Asset Detail - Base Currency

Description/Asset ID		Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total					
Investment Mgr ID	Shares/PAR value					Market	Translation						
Equities													
Funds - common stock													
MFO VANGUARD TARGET RETIREMENT 2045		TRUST 1	CUSIP: 92202V542										
364,391.74	87.6200000		0.00	31,928,004.26	27,507,147.83	4,420,856.43	0.00	4,420,856.43					
MFO VANGUARD TARGET RETIREMENT 2050		TRUST I	CUSIP: 92202V534										
892,082.81	88.8300000		0.00	79,243,716.01	57,668,201.12	21,575,514.89	0.00	21,575,514.89					
MFO VANGUARD TARGET RETIREMENT 2055		TRUST 1	CUSIP: 92202V484										
171,468.08	108.3300000		0.00	18,575,137.11	15,918,278.44	2,656,858.67	0.00	2,656,858.67					
MFO VANGUARD TARGET RETIREMENT 2060		TRUST 1	CUSIP: 92202V211										
335,525.80	56.9300000		0.00	19,101,483.79	15,687,472.03	3,414,011.76	0.00	3,414,011.76					
MFO VANGUARD TARGET RETIREMENT 2065		TRUST I	CUSIP: 92202V146										
217,654.27	35.0200000		0.00	7,622,252.54	6,715,653.62	906,598.92	0.00	906,598.92					
MFO VANGUARD TARGET RETIREMENT 2070		TRUST I	CUSIP: 92202M849										
33,354.94	21.3500000		0.00	712,127.97	654,679.50	57,448.47	0.00	57,448.47					
MFO VANGUARD WINDSOR II FD ADMIRAL SHS			CUSIP: 922018304										
2,138,457.45	76.0600000		0.00	162,651,073.65	137,702,681.12	24,948,392.53	0.00	24,948,392.53					

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total	
					Market	Translation		
Equities								
Funds - common stock								
MFO WELLINGTON CIT II MID CAP OPPORTUNITES S3 FUND CUSIP: 94966R428								
94966R428	3,704,716.05	19.3900000	0.00	71,834,444.21	59,698,348.77	12,136,095.44	0.00	12,136,095.44
MFOFIDELITY 500 INDEX-INST PREM CUSIP: 315911750								
	2,454,505.21	165.4900000	0.00	406,196,067.20	195,656,163.63	210,539,903.57	0.00	210,539,903.57
NT COLLECTIVE RUSSELL 2000 INDEX FUND - DC -NON LENDING TIER THREE CUSIP: 66586W391								
	46,896.72	329.8500000	0.00	15,468,883.09	14,397,553.85	1,071,329.24	0.00	1,071,329.24
Total USD								
		0.00	2,357,559,307.68	1,364,773,959.04	995,503,347.32		0.00	995,503,347.32
Total United States								
		0.00	2,357,559,307.68	1,364,773,959.04	995,503,347.32		0.00	995,503,347.32
Total Funds - Common Stock								
	38,956,749.99		0.00	2,387,601,397.17	1,392,155,698.87	998,163,696.98	0.00	998,163,696.98
Total Equities								
	38,956,749.99		0.00	2,387,601,397.17	1,392,155,698.87	998,163,696.98	0.00	998,163,696.98

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◆ Asset Detail - Base Currency

						Unrealized gain/loss	
Description/Asset ID	Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation
Shares/PAR value							Total
Fixed Income							
Government bonds							
Argentina - USD							
ARGENTINA REP AMORTIZING STEP UP 0.125% 07-09-2030 CUSIP: 040114HS2							
128,975.00		39.9756700	459.47	51,558.62	66,423.79	- 14,865.17	0.00
							- 14,865.17
Issue Date: 4 Sep 20 Rate: 0.75% Yield to Maturity: 16.533% Maturity Date: 9 Jul 30							
ARGENTINA REP BD 1.0% 07-09-2029 CUSIP: 040114HX1							
15,993.00		39.6999940	75.97	6,349.22	8,716.59	- 2,367.37	0.00
							- 2,367.37
Issue Date: 4 Sep 20 Rate: 1% Yield to Maturity: 19.154% Maturity Date: 9 Jul 29							
ARGENTINA REP DUE 07-09-2041 REG CUSIP: 040114HV5							
230,000.00		33.9909910	3,823.75	78,179.28	102,927.30	- 24,748.02	0.00
							- 24,748.02
Issue Date: 4 Sep 20 Rate: 3.5% Yield to Maturity: 14.686% Maturity Date: 9 Jul 41							
ARGENTINA REP STEP UP DUE 07-09-2035 CUSIP: 040114HT0							
94,124.00		34.1315180	1,620.70	32,125.95	43,532.46	- 11,406.51	0.00
							- 11,406.51
Issue Date: 4 Sep 20 Rate: 3.625% Yield to Maturity: 18.625% Maturity Date: 9 Jul 35							
Total USD			5,979.89	168,213.07	221,600.14	- 53,387.07	0.00
							- 53,387.07
Total Argentina			5,979.89	168,213.07	221,600.14	- 53,387.07	0.00
							- 53,387.07

Portfolio Statement

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◆ Asset Detail - Base Currency

Description/Asset ID	Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		
Shares/PAR value						Market	Translation	Total
Fixed Income								
Government bonds								
Indonesia - IDR								
INDONESIA(REP OF) 8.25% SNR 15/05/2029 IDR SEDOL: BF4Y9X8								
3,552,000,000.00		107.8420000	2,117.60	248,785.34	268,862.54	2,173.14	- 22,250.34	- 20,077.20
Issue Date: 15 May 18 Rate: 8.25% Yield to Maturity: 6.496% Maturity Date: 15 May 29								
Total IDR			2,117.60	248,785.34	268,862.54	2,173.14	- 22,250.34	- 20,077.20
Total Indonesia			2,117.60	248,785.34	268,862.54	2,173.14	- 22,250.34	- 20,077.20
Mexico - MXN								
MEXICO(UNITED MEXICAN STATES) 10% 05/12/24 SEDOL: B05QN14								
7,730,000.00		99.5215200	2,535.91	454,280.52	652,965.57	- 139,845.77	- 58,839.28	- 198,685.05
Issue Date: 30 Dec 04 Rate: 10% Yield to Maturity: 10.521% Maturity Date: 5 Dec 24								
MEXICO(UTD MEX ST) 7.75% GTD SNR 23/11/34 MXN SEDOL: BLT1SS4								
8,910,000.00		91.4190000	2,491.88	480,996.36	419,802.04	- 7,322.57	68,516.89	61,194.32
Issue Date: 19 Dec 13 Rate: 7.75% Yield to Maturity: 8.996% Maturity Date: 23 Nov 34								
MEXICO(UTD MEX ST) 8.5% GTD SNR 31/05/2029 MXN SEDOL: B4XH544								
9,030,000.00		97.9180000	3,021.64	522,129.11	506,331.44	- 61,613.82	77,411.49	15,797.67
Issue Date: 24 Dec 08 Rate: 8.5% Yield to Maturity: 8.988% Maturity Date: 31 May 29								

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◆ Asset Detail - Base Currency

						Unrealized gain/loss		
Description/Asset ID	Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
Shares/PAR value								
Fixed Income								
Government bonds								
MEXICO(UTD MEX ST) 8% GTD SNR 07/11/47 MXN100 SEDOL: BDH3PR4								
6,820,000.00		89.4530000	2,058.39	360,252.42	385,845.64	- 76,964.68	51,371.46	- 25,593.22
Issue Date: 23 Feb 17 Rate: 8% Yield to Maturity: 9.083% Maturity Date: 7 Nov 47								
Total MXN			10,107.82	1,817,658.41	1,964,944.69	- 285,746.84	138,460.56	- 147,286.28
Mexico - USD								
UNITED MEXICAN STS 3.5% DUE 02-12-2034 REG CUSIP: 91087BAR1								
200,000.00		84.6022150	2,683.33	169,204.43	198,912.00	- 29,707.57	0.00	- 29,707.57
Issue Date: 12 Jan 22 Rate: 3.5% Call Date: 12 Nov 33 Call Price: 100.00 Yield to Maturity: 5.504% Maturity Date: 12 Feb 34								
UTD MEXICAN STS TRANCHE # TR 00026 4.75 DUE 03-08-2044 CUSIP: 91086QBB3								
20,000.00		85.8528000	295.56	17,170.56	20,950.00	- 3,779.44	0.00	- 3,779.44
Issue Date: 8 Mar 12 Rate: 4.75% Yield to Maturity: 5.963% Maturity Date: 8 Mar 44								
Total USD			2,978.89	186,374.99	219,862.00	- 33,487.01	0.00	- 33,487.01
Total Mexico			13,086.71	2,004,033.40	2,184,806.69	- 319,233.85	138,460.56	- 180,773.29

Portfolio Statement

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◆ Asset Detail - Base Currency

						Unrealized gain/loss		
Description/Asset ID	Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
Shares/PAR value								
Fixed Income								
Government bonds								
Peru - USD								
PERU REP US\$ GLOBAL BD 5.625% DUE 11-18-2050 REG SEDOL: B84L725								
30,000.00		104.1700000	196.88	31,251.00	33,729.00	- 2,478.00	0.00	- 2,478.00
Issue Date: 18 Nov 10 Rate: 5.625% Yield to Maturity: 5.33% Maturity Date: 18 Nov 50								
PERU REP 2.78% 12-01-2060 CUSIP: 715638DQ2								
10,000.00		62.2500000	22.39	6,225.00	6,225.00	0.00	0.00	0.00
Issue Date: 1 Dec 20 Rate: 2.78% Call Date: 1 Jun 60 Call Price: 100.00 Yield to Maturity: 5.043% Maturity Date: 1 Dec 60								
Total USD								
			219.27	37,476.00	39,954.00	- 2,478.00	0.00	- 2,478.00
Total Peru								
			219.27	37,476.00	39,954.00	- 2,478.00	0.00	- 2,478.00
United States - USD								
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053 SEDOL: BQYLTM5								
10,000.00		92.9063000	44.81	9,290.63	7,898.44	1,392.19	0.00	1,392.19
Issue Date: 15 May 23 Rate: 3.625% Yield to Maturity: 4.039% Maturity Date: 15 May 53								
UNITED STATES OF AMER TREAS BONDS 4.0% 08-15-2053 SEDOL: BRT3QH7								
130,000.00		101.5625000	1,996.37	132,031.25	130,790.24	1,241.01	0.00	1,241.01
Issue Date: 15 Aug 23 Rate: 4.125% Yield to Maturity: 4.033% Maturity Date: 15 Aug 53								

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◆ Asset Detail - Base Currency

Description/Asset ID					Unrealized gain/loss		
Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
Shares/PAR value							
Fixed Income							
Government bonds							
UNITED STATES OF AMER TREAS BONDS 4.375% 08-15-2043 SEDOL: BQC4SL8							
20,000.00	102.4531500	325.75	20,490.63	18,004.69	2,485.94	0.00	2,485.94
Issue Date: 15 Aug 23 Rate: 4.375% Yield to Maturity: 4.19% Maturity Date: 15 Aug 43							
UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033 SEDOL: BRBS4K9							
60,000.00	105.2031330	333.79	63,121.88	63,056.25	65.63	0.00	65.63
Issue Date: 15 Nov 23 Rate: 4.5% Yield to Maturity: 3.861% Maturity Date: 15 Nov 33							
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053 SEDOL: BRBS4M1							
470,000.00	112.6718740	2,759.96	529,557.81	482,432.65	47,125.16	0.00	47,125.16
Issue Date: 15 Nov 23 Rate: 4.75% Yield to Maturity: 4.017% Maturity Date: 15 Nov 53							
UNITED STATES TREAS BDS DTD 11/15/2023 4.75% 11-15-2043 SEDOL: BP0VPN5							
10,000.00	107.6406000	58.72	10,764.06	10,712.50	51.56	0.00	51.56
Issue Date: 15 Nov 23 Rate: 4.75% Yield to Maturity: 4.18% Maturity Date: 15 Nov 43							
UNITED STATES TREAS BDS 3.625 DUE 02-15-2044 TBOND SEDOL: BJT0ZC0							
30,000.00	91.9804670	404.86	27,594.14	25,331.25	2,262.89	0.00	2,262.89
Issue Date: 15 Feb 14 Rate: 3.625% Yield to Maturity: 4.22% Maturity Date: 15 Feb 44							
Total USD							
		5,924.26	792,850.40	738,226.02	54,624.38	0.00	54,624.38

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◆ Asset Detail - Base Currency

Description/Asset ID		Unrealized gain/loss					
Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
Shares/PAR value							
Fixed Income							
Government bonds							
Total United States		5,924.26	792,850.40	738,226.02	54,624.38	0.00	54,624.38
Total Government Bonds							
3,585,949,092.00		27,327.73	3,251,358.21	3,453,449.39	- 318,301.40	116,210.22	- 202,091.18
Government agencies							
Mexico - USD							
PETROLEOS MEXICANOS GTD 6.875% DUE	08-04-2026	REG	CUSIP: 71654QCB6				
60,000.00	97.0512330	1,672.92	58,230.74	59,889.00	- 1,658.26	0.00	- 1,658.26
Issue Date: 4 Aug 16 Rate: 6.875% Yield to Maturity: 8.153% Maturity Date: 4 Aug 26							
PETROLEOS MEXICANOS 6.375% 01-23-2045	CUSIP: 71654QBR2						
10,000.00	65.1723000	278.02	6,517.23	9,925.20	- 3,407.97	0.00	- 3,407.97
Issue Date: 23 Jul 14 Rate: 6.375% Yield to Maturity: 10.513% Maturity Date: 23 Jan 45							
PETROLEOS MEXICANOS 6.75% DUE	09-21-2047	SEDOL: BD3NBC5					
10,000.00	65.5263000	185.63	6,552.63	6,565.00	- 12.37	0.00	- 12.37
Issue Date: 21 Sep 16 Rate: 6.75% Yield to Maturity: 10.807% Maturity Date: 21 Sep 47							
Total USD		2,136.57	71,300.60	76,379.20	- 5,078.60	0.00	- 5,078.60

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◆ Asset Detail - Base Currency

Description/Asset ID		Unrealized gain/loss					
Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
Shares/PAR value							
Fixed Income							
Government agencies							
Total Mexico		2,136.57	71,300.60	76,379.20	- 5,078.60	0.00	- 5,078.60
United States - USD							
SMALL BUSINESS ADMIN GTD DEV PARTN SER 2019-25G CL 1 2.69% FIXED 07-01-2044 CUSIP: 83162CC68							
20,723.16	88.3152960	277.18	18,301.72	20,723.16	- 2,421.44	0.00	- 2,421.44
Issue Date: 17 Jul 19 Rate: 2.69% Yield to Maturity: 4.034% Maturity Date: 1 Jul 44							
SMALL BUSINESS ADMIN GTD SER 2019-20D CL 1 2.98% 04-01-2039 SEDOL: BK6NXF8							
19,226.94	91.8347380	141.65	17,657.01	19,226.94	- 1,569.93	0.00	- 1,569.93
Issue Date: 17 Apr 19 Rate: 2.98% Yield to Maturity: 4.164% Maturity Date: 1 Apr 39							
Total USD		418.83	35,958.73	39,950.10	- 3,991.37	0.00	- 3,991.37
Total United States		418.83	35,958.73	39,950.10	- 3,991.37	0.00	- 3,991.37
Total Government Agencies							
119,950.10		2,555.40	107,259.33	116,329.30	- 9,069.97	0.00	- 9,069.97

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◆ Asset Detail - Base Currency

Description/Asset ID	Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
Shares/PAR value						Market	Translation	
Fixed Income								
Corporate bonds								
Australia - USD								
BHP BILLITON FIN 5% DUE 09-30-2043 SEDOL: BFD3PF0								
10,000.00		101.1090000	125.00	10,110.90	9,998.50	112.40	0.00	112.40
Issue Date: 30 Sep 13 Rate: 5% Yield to Maturity: 4.911% Maturity Date: 30 Sep 43								
GLENCORE FDG LLC 4% DUE 03-27-2027 SEDOL: BYQ47H9								
50,000.00		97.1729000	516.67	48,586.45	49,468.88	- 882.43	0.00	- 882.43
Issue Date: 27 Mar 17 Rate: 4% Call Date: 27 Dec 26 Call Price: 100.00 Yield to Maturity: 4.952% Maturity Date: 27 Mar 27								
Total USD			641.67	58,697.35	59,467.38	- 770.03	0.00	- 770.03
Total Australia			641.67	58,697.35	59,467.38	- 770.03	0.00	- 770.03
Belgium - USD								
ANHEUSER BUSCH INBEV WOR 5.55% 01-23-2049 SEDOL: BJ555R4								
10,000.00		107.8158000	242.04	10,781.58	11,979.90	- 1,198.32	0.00	- 1,198.32
Issue Date: 23 Jan 19 Rate: 5.55% Call Date: 23 Jul 48 Call Price: 100.00 Yield to Maturity: 4.999% Maturity Date: 23 Jan 49								
ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046 SEDOL: BJXS2M9								
150,000.00		98.0790270	3,042.08	147,118.54	149,747.54	- 2,629.00	0.00	- 2,629.00
Issue Date: 1 Feb 19 Rate: 4.9% Call Date: 1 Aug 45 Call Price: 100.00 Yield to Maturity: 5.044% Maturity Date: 1 Feb 46								

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◆ Asset Detail - Base Currency

Description/Asset ID	Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		
Shares/PAR value						Market	Translation	Total
Fixed Income								
Corporate bonds								
ANHEUSER-BUSCH FIXED 4.35% DUE 06-01-2040 SEDOL: BM8GDK4								
50,000.00		93.7605600	175.21	46,880.28	49,968.50	- 3,088.22	0.00	- 3,088.22
Issue Date: 3 Apr 20 Rate: 4.35% Call Date: 1 Dec 39 Call Price: 100.00 Yield to Maturity: 4.907% Maturity Date: 1 Jun 40								
Total USD			3,459.33	204,780.40	211,695.94	- 6,915.54	0.00	- 6,915.54
Total Belgium			3,459.33	204,780.40	211,695.94	- 6,915.54	0.00	- 6,915.54
Brazil - USD								
PETROBRAS GLOBAL FINANCE BNDS 6.85% DUE 06-05-2115 REG SEDOL: BZ0C914								
50,000.00		94.2060000	237.85	47,103.00	40,535.00	6,568.00	0.00	6,568.00
Issue Date: 5 Jun 15 Rate: 6.85% Yield to Maturity: 7.271% Maturity Date: 5 Jun 15								
SUZANO AUSTRIA GMBH 3.125% 01-15-2032 SEDOL: BND7ML3								
20,000.00		82.9421500	286.46	16,588.43	19,725.40	- 3,136.97	0.00	- 3,136.97
Issue Date: 1 Jul 21 Rate: 3.125% Call Date: 15 Oct 31 Call Price: 100.00 Yield to Maturity: 5.809% Maturity Date: 15 Jan 32								
SUZANO AUSTRIA GMBH 3.75% DUE 01-15-2031BEO SEDOL: BLF7RQ7								
90,000.00		87.7010330	1,546.88	78,930.93	93,381.10	- 14,450.17	0.00	- 14,450.17
Issue Date: 14 Sep 20 Rate: 3.75% Call Date: 15 Oct 30 Call Price: 100.00 Yield to Maturity: 6.068% Maturity Date: 15 Jan 31								

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◆ Asset Detail - Base Currency

					Unrealized gain/loss		
Description/Asset ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
Investment Mgr ID							
Shares/PAR value							
Fixed Income							
Corporate bonds							
VALE OVERSEAS LTD 6.875% DUE 11-21-2036 SEDOL: B1HMKF0							
96,000.00	109.1208960	715.00	104,756.06	105,249.09	- 493.03	0.00	- 493.03
Issue Date: 21 Nov 06 Rate: 6.875% Yield to Maturity: 5.856% Maturity Date: 21 Nov 36							
Total USD		2,786.19	247,378.42	258,890.59	- 11,512.17	0.00	- 11,512.17
Total Brazil		2,786.19	247,378.42	258,890.59	- 11,512.17	0.00	- 11,512.17
Canada - USD							
APACHE FIN CDA 7.75% DUE 12-15-2029 SEDOL: 2528997							
10,000.00	107.8370000	32.29	10,783.70	12,625.00	- 1,841.30	0.00	- 1,841.30
Issue Date: 13 Dec 99 Rate: 7.75% Yield to Maturity: 6.158% Maturity Date: 15 Dec 29							
BANK MONTREAL MEDIUM TERM SR NTS 1.85% 05-01-2025 CUSIP: 06367WB85							
70,000.00	95.8858430	212.24	67,120.09	69,946.80	- 2,826.71	0.00	- 2,826.71
Issue Date: 27 Apr 20 Rate: 1.85% Yield to Maturity: 5.065% Maturity Date: 1 May 25							
BANK MONTREAL QUE 3.803% 12-15-2032 CUSIP: 06368BGS1							
10,000.00	92.0577000	15.85	9,205.77	9,308.20	- 102.43	0.00	- 102.43
Issue Date: 12 Dec 17 Rate: 3.803% Call Date: 15 Dec 27 Call Price: 100.00 Yield to Maturity: 4.909% Maturity Date: 15 Dec 32							

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◆ Asset Detail - Base Currency

					Unrealized gain/loss		
Description/Asset ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
Investment Mgr ID							
Shares/PAR value							
Fixed Income							
Corporate bonds							
BANK NOVA SCOTIA B C 1.3% DUE 06-11-2025BEO CUSIP: 064159VL7							
40,000.00	94.7726000	27.44	37,909.04	39,911.20	- 2,002.16	0.00	- 2,002.16
Issue Date: 11 Jun 20 Rate: 1.3% Yield to Maturity: 5.085% Maturity Date: 11 Jun 25							
BARRICK N AMER FIN 5.7% DUE 05-30-2041 SEDOL: B4TYCN7							
30,000.00	105.7115330	142.50	31,713.46	32,833.20	- 1,119.74	0.00	- 1,119.74
Issue Date: 1 Jun 11 Rate: 5.7% Yield to Maturity: 5.197% Maturity Date: 30 May 41							
BARRICK N AMER FIN 5.75% DUE 05-01-2043 SEDOL: BCRWZ96							
30,000.00	107.3359330	282.71	32,200.78	35,716.50	- 3,515.72	0.00	- 3,515.72
Issue Date: 2 May 13 Rate: 5.75% Yield to Maturity: 5.146% Maturity Date: 1 May 43							
PVTPL BAUSCH HEALTH COS INC FIXED 7.25% 05-30-2029 CUSIP: 071734AF4							
10,000.00	45.5934000	60.42	4,559.34	10,975.00	- 6,415.66	0.00	- 6,415.66
Issue Date: 23 May 19 Rate: 7.25% Call Date: 30 May 24 Call Price: 103.62 Yield to Maturity: 26.858% 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	98.5237000	68.47	19,704.74	20,000.00	- 295.26	0.00	- 295.26
Issue Date: 29 Apr 20 Rate: 4.25% Call Date: 1 Jun 24 Call Price: 100.00 Yield to Maturity: 5.339% Maturity Date: 1 Jun 25							

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◆ Asset Detail - Base Currency

						Unrealized gain/loss		
Description/Asset ID	Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
Shares/PAR value								
Fixed Income								
Corporate bonds								
ROYAL BK CDA GLOBAL MEDIUM TERM SR BK NT1.15% DUE 06-10-2025 SEDOL: BMGDBY7								
40,000.00		94.7904500	25.56	37,916.18	39,860.80	- 1,944.62	0.00	- 1,944.62
Issue Date: 10 Jun 20 Rate: 1.15% Yield to Maturity: 4.923% Maturity Date: 10 Jun 25								
TORONTO DOMINION BK 4.456% 06-08-2032 CUSIP: 89115A2E1								
50,000.00		97.3249600	136.16	48,662.48	50,161.86	- 1,499.38	0.00	- 1,499.38
Issue Date: 8 Jun 22 Rate: 4.456% Yield to Maturity: 4.845% Maturity Date: 8 Jun 32								
Total USD								
			1,003.64	299,775.58	321,338.56	- 21,562.98	0.00	- 21,562.98
Total Canada								
			1,003.64	299,775.58	321,338.56	- 21,562.98	0.00	- 21,562.98
China - USD								
NXP B V / NXP FDG LLC / NXP USA INC SR NT 2.7% 05-01-2025 CUSIP: 62954HAW8								
30,000.00		96.4498670	132.75	28,934.96	30,220.70	- 1,285.74	0.00	- 1,285.74
Issue Date: 1 May 22 Rate: 2.7% Call Date: 1 Apr 25 Call Price: 100.00 Yield to Maturity: 5.483% Maturity Date: 1 May 25								
PROSUS N V NT 144A 3.061% 07-13-2031 CUSIP: 74365PAF5								
200,000.00		80.9024750	2,839.93	161,804.95	200,000.00	- 38,195.05	0.00	- 38,195.05
Issue Date: 13 Jul 21 Rate: 3.061% Call Date: 13 Apr 31 Call Price: 100.00 Yield to Maturity: 6.279% Maturity Date: 13 Jul 31								

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◆ Asset Detail - Base Currency

					Unrealized gain/loss		
Description/Asset ID	Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation
Shares/PAR value							Total
Fixed Income							
Corporate bonds							
Total USD			2,972.68	190,739.91	230,220.70	- 39,480.79	0.00
							- 39,480.79
Total China			2,972.68	190,739.91	230,220.70	- 39,480.79	0.00
							- 39,480.79
Colombia - USD							
ECOPETROL S A 5.875% DUE 05-28-2045 SEDOL: BMQXLW5							
190,000.00		78.9766580	992.22	150,055.65	176,647.13	- 26,591.48	0.00
							- 26,591.48
Issue Date: 28 May 14 Rate: 5.875% Yield to Maturity: 7.93% Maturity Date: 28 May 45							
Total USD			992.22	150,055.65	176,647.13	- 26,591.48	0.00
							- 26,591.48
Total Colombia			992.22	150,055.65	176,647.13	- 26,591.48	0.00
							- 26,591.48
France - USD							
ARCELORMITTAL STEP CPN 7% DUE 10-15-2039 SEDOL: BFLRCV9							
10,000.00		108.4967000	145.83	10,849.67	7,900.00	2,949.67	0.00
							2,949.67
Issue Date: 8 Oct 09 Rate: 7% Yield to Maturity: 6.15% Maturity Date: 15 Oct 39							

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◆ Asset Detail - Base Currency

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

Fixed Income

Corporate bonds

PVTPL BNP PARIBAS 5.125% DUE	01-13-2029	CUSIP: 09659W2V5					
200,000.00	100.8149900	4,754.86	201,629.98	200,000.00	1,629.98	0.00	1,629.98

Issue Date: 13 Jan 23 Rate: 5.125% Call Date: 13 Jan 28 Call Price: 100.00 Yield to Maturity: 4.94% Maturity Date: 13 Jan 29

Total USD		4,900.69	212,479.65	207,900.00	4,579.65	0.00	4,579.65
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Total France		4,900.69	212,479.65	207,900.00	4,579.65	0.00	4,579.65
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Hong Kong - USD

SANDS CHINA LTD FIXED 5.125% DUE	08-08-2025	CUSIP: 80007RAF2					
200,000.00	98.6217400	4,240.28	197,243.48	199,826.00	- 2,582.52	0.00	- 2,582.52

Issue Date: 9 Aug 18 Rate: 5.125% Call Date: 8 Jun 25 Call Price: 100.00 Yield to Maturity: 6.285% Maturity Date: 8 Aug 25

Total USD		4,240.28	197,243.48	199,826.00	- 2,582.52	0.00	- 2,582.52
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Total Hong Kong		4,240.28	197,243.48	199,826.00	- 2,582.52	0.00	- 2,582.52
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◆ Asset Detail - Base Currency

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

Fixed Income

Corporate bonds

Ireland - USD

AERCAP IRELAND CAP/GLOBA 2.45% DUE 10-29-2026 BEO SEDOL: BNVW1S0							
150,000.00	92.6017870	622.71	138,902.68	149,748.00	- 10,845.32	0.00	- 10,845.32

Issue Date: 29 Oct 21 Rate: 2.45% Call Date: 29 Sep 26 Call Price: 100.00 Yield to Maturity: 5.295% Maturity Date: 29 Oct 26

PVTPL PARK AEROSPACE HLDGS LTD 144A 5.5% DUE 02-15-2024 BEO CUSIP: 70014LAB6							
20,000.00	99.8133000	412.50	19,962.66	20,000.00	- 37.34	0.00	- 37.34

Rate: 5.5% Yield to Maturity: 6.923% Maturity Date: 15 Feb 24

Total USD		1,035.21	158,865.34	169,748.00	- 10,882.66	0.00	- 10,882.66
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Total Ireland		1,035.21	158,865.34	169,748.00	- 10,882.66	0.00	- 10,882.66
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Israel - USD

TEVA 3.15% DUE 10-01-2026 SEDOL: BD3GT31							
100,000.00	92.5955300	778.75	92,595.53	88,615.70	3,979.83	0.00	3,979.83

Issue Date: 21 Jul 16 Rate: 3.15% Yield to Maturity: 6.108% Maturity Date: 1 Oct 26

TEVA 5.125% DUE 05-09-2029 SEDOL: BM92G80							
220,000.00	95.4934550	1,597.29	210,085.60	220,000.00	- 9,914.40	0.00	- 9,914.40

Issue Date: 9 Nov 21 Rate: 5.125% Call Date: 9 Feb 29 Call Price: 100.00 Yield to Maturity: 6.122% Maturity Date: 9 May 29

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Fixed Income							
Corporate bonds							
Total USD		2,376.04	302,681.13	308,615.70	- 5,934.57	0.00	- 5,934.57
Total Israel		2,376.04	302,681.13	308,615.70	- 5,934.57	0.00	- 5,934.57
Italy - USD							
PVTPL INTESA SANPAOLO S P A 144A BD 5.017% DUE 06-26-2024 REG CUSIP: 46115HAT4							
200,000.00	98.9600000	111.49	197,920.00	200,000.00	- 2,080.00	0.00	- 2,080.00
Issue Date: 26 Jun 14 Rate: 5.017% Yield to Maturity: 7.206% Maturity Date: 26 Jun 24							
Total USD		111.49	197,920.00	200,000.00	- 2,080.00	0.00	- 2,080.00
Total Italy		111.49	197,920.00	200,000.00	- 2,080.00	0.00	- 2,080.00
Japan - USD							
PVTPL NISSAN MTR LTD 3.522% DUE 09-17-2025 BEO CUSIP: 654744AB7							
260,000.00	96.2846880	2,619.98	250,340.19	260,000.00	- 9,659.81	0.00	- 9,659.81
Issue Date: 17 Sep 20 Rate: 3.522% Call Date: 17 Aug 25 Call Price: 100.00 Yield to Maturity: 5.824% Maturity Date: 17 Sep 25							
Total USD		2,619.98	250,340.19	260,000.00	- 9,659.81	0.00	- 9,659.81

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◆ Asset Detail - Base Currency

Description/Asset ID		Base Currency		Unrealized gain/loss			
Investment Mgr ID	Exchange rate/	Accrued	Market value	Cost	Market	Translation	Total
Shares/PAR value	Local market price	income/expense					
<i>Fixed Income</i>							
Corporate bonds							
Total Japan		2,619.98	250,340.19	260,000.00	- 9,659.81	0.00	- 9,659.81
Netherlands - USD							
COOPERATIEVE 4.375% DUE 08-04-2025 CUSIP: 21684AAC0							
320,000.00	98.2073810	5,677.78	314,263.62	313,414.40	849.22	0.00	849.22
Issue Date: 4 Aug 15 Rate: 4.375% Yield to Maturity: 5.56% Maturity Date: 4 Aug 25							
SHELL INTERNATIONAL FIN 4.375% DUE		05-11-2045	SEDOL: BXQ9DY6				
60,000.00	91.9383170	357.29	55,162.99	59,880.60	- 4,717.61	0.00	- 4,717.61
Issue Date: 11 May 15 Rate: 4.375% Yield to Maturity: 4.992% Maturity Date: 11 May 45							
SHELL INTERNATIONAL FIN 4.55 DUE		08-12-2043	REG SEDOL: BCZQWS8				
40,000.00	94.8037250	697.67	37,921.49	41,968.80	- 4,047.31	0.00	- 4,047.31
Issue Date: 12 Aug 13 Rate: 4.55% Yield to Maturity: 4.967% Maturity Date: 12 Aug 43							
SHELL INTL FIN B V 3.75% DUE 09-12-2046		SEDOL: BD5NF87					
10,000.00	83.4302000	112.50	8,343.02	9,222.80	- 879.78	0.00	- 879.78
Issue Date: 12 Sep 16 Rate: 3.75% Yield to Maturity: 4.975% Maturity Date: 12 Sep 46							
SHELL INTL FIN B V 6.375% DUE 12-15-2038		SEDOL: B90FLN7					
20,000.00	115.4336500	53.13	23,086.73	19,893.80	3,192.93	0.00	3,192.93
Issue Date: 11 Dec 08 Rate: 6.375% Yield to Maturity: 4.906% Maturity Date: 15 Dec 38							

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Fixed Income							
Corporate bonds							
Total USD		6,898.37	438,777.85	444,380.40	- 5,602.55	0.00	- 5,602.55
Total Netherlands		6,898.37	438,777.85	444,380.40	- 5,602.55	0.00	- 5,602.55
Peru - USD							
SOUTHN COPPER CORP 5.25% DUE 11-08-2042 SEDOL: B8FM8R9							
190,000.00	96.9065530	1,440.83	184,122.45	186,593.30	- 2,470.85	0.00	- 2,470.85
Issue Date: 8 Nov 12 Rate: 5.25% Yield to Maturity: 5.515% Maturity Date: 8 Nov 42							
Total USD		1,440.83	184,122.45	186,593.30	- 2,470.85	0.00	- 2,470.85
Total Peru		1,440.83	184,122.45	186,593.30	- 2,470.85	0.00	- 2,470.85
South Africa - USD							
PVTPL ANGLO AMERN CAP PLC GTD NT 3.625% 09-11-2024 CUSIP: 034863AS9							
200,000.00	98.3807950	2,195.14	196,761.59	199,890.00	- 3,128.41	0.00	- 3,128.41
Issue Date: 11 Sep 17 Rate: 3.625% Yield to Maturity: 6.013% Maturity Date: 11 Sep 24							
Total USD		2,195.14	196,761.59	199,890.00	- 3,128.41	0.00	- 3,128.41

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◆ Asset Detail - Base Currency

						Unrealized gain/loss	
Description/Asset ID	Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation
Shares/PAR value							Total
Fixed Income							
Corporate bonds							
Total South Africa			2,195.14	196,761.59	199,890.00	- 3,128.41	0.00
Spain - USD							
TELEFONICA EMISIONES S A U 5.213% 03-08-2047 REG SEDOL: BYWMQF8							
150,000.00		92.8829600	2,432.73	139,324.44	155,002.50	- 15,678.06	0.00
Issue Date: 8 Mar 17 Rate: 5.213% Yield to Maturity: 5.773% Maturity Date: 8 Mar 47							
Total USD			2,432.73	139,324.44	155,002.50	- 15,678.06	0.00
Total Spain			2,432.73	139,324.44	155,002.50	- 15,678.06	0.00
Switzerland - USD							
CR SUISSE AG NEW YORK BRH MEDIUM TRANCHE# SB 00771 2.95% 04-09-2025 SEDOL: BKPG0N5							
250,000.00		96.9071560	1,659.38	242,267.89	249,572.50	- 7,304.61	0.00
Issue Date: 9 Apr 20 Rate: 2.95% Yield to Maturity: 5.485% Maturity Date: 9 Apr 25							
PVTPL UBS GROUP AG 4.194% 04-01-2031 CUSIP: 225401AP3							
250,000.00		93.2333120	2,592.13	233,083.28	250,000.00	- 16,916.72	0.00
Issue Date: 1 Apr 20 Rate: 4.194% Call Date: 1 Apr 30 Call Price: 100.00 Yield to Maturity: 5.329% Maturity Date: 1 Apr 31							

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Fixed Income							
Corporate bonds							
Total USD		4,251.51	475,351.17	499,572.50	- 24,221.33	0.00	- 24,221.33
Total Switzerland		4,251.51	475,351.17	499,572.50	- 24,221.33	0.00	- 24,221.33
United Kingdom - USD							
B A T CAP CORP FIXED 3.557% DUE 08-15-2027 SEDOL: BLR99M1							
37,000.00	95.4921350	493.53	35,332.09	37,000.71	- 1,668.62	0.00	- 1,668.62
Issue Date: 15 Aug 18 Rate: 3.557% Call Date: 15 May 27 Call Price: 100.00 Yield to Maturity: 4.928% Maturity Date: 15 Aug 27							
B A T CAP CORP 4.54% 08-15-2047 SEDOL: BLR9BY7							
20,000.00	77.0275000	340.50	15,405.50	20,000.00	- 4,594.50	0.00	- 4,594.50
Issue Date: 15 Aug 18 Rate: 4.54% Call Date: 15 Feb 47 Call Price: 100.00 Yield to Maturity: 6.446% Maturity Date: 15 Aug 47							
BARCLAYS PLC FLTG RT 5.088% DUE 06-20-2030 SEDOL: BHWTW96							
300,000.00	96.9933970	424.00	290,980.19	309,237.00	- 18,256.81	0.00	- 18,256.81
Issue Date: 20 Jun 19 Rate: 5.088% Call Date: 20 Jun 29 Call Price: 100.00 Yield to Maturity: 5.648% Maturity Date: 20 Jun 30							
GLENCORE FDG LLC 3.875% DUE 10-27-2027 SEDOL: BDFW2K5							
10,000.00	96.1186000	67.81	9,611.86	9,474.10	137.76	0.00	137.76
Issue Date: 27 Oct 17 Rate: 3.875% Call Date: 27 Jul 27 Call Price: 100.00 Yield to Maturity: 5% Maturity Date: 27 Oct 27							

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◆ Asset Detail - Base Currency

Description/Asset ID					Unrealized gain/loss		
Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
Shares/PAR value							
Fixed Income							
Corporate bonds							
HSBC HLDGS PLC 3.9% DUE 05-25-2026 SEDOL: BD0QRM9							
240,000.00	97.3800380	910.00	233,712.09	239,152.80	- 5,440.71	0.00	- 5,440.71
Issue Date: 25 May 16 Rate: 3.9% Yield to Maturity: 5.069% Maturity Date: 25 May 26							
NATWEST GROUP PLC FXD/FLTG SRNT 4.269% 03-22-2025 SEDOL: BHPHFB0							
200,000.00	99.6496600	2,324.23	199,299.32	200,000.00	- 700.68	0.00	- 700.68
Issue Date: 22 Mar 19 Rate: 4.269% Call Date: 22 Mar 24 Call Price: 100.00 Yield to Maturity: 4.56% Maturity Date: 22 Mar 25							
PVTPL GLENCORE FDG LLC 4.125% 03-12-2024 SEDOL: BJLBZH6							
100,000.00	99.6331400	1,237.50	99,633.14	100,136.91	- 503.77	0.00	- 503.77
Issue Date: 12 Mar 19 Rate: 4.125% Yield to Maturity: 5.935% Maturity Date: 12 Mar 24							
REYNOLDS AMERN INC FIXED 5.85% DUE 08-15-2045 SEDOL: BZ0HGQ3							
40,000.00	93.8621000	877.50	37,544.84	41,950.94	- 4,406.10	0.00	- 4,406.10
Issue Date: 12 Jun 15 Rate: 5.85% Call Date: 15 Feb 45 Call Price: 100.00 Yield to Maturity: 6.376% Maturity Date: 15 Aug 45							
SHELL INTL FIN B V 3.25% DUE 04-06-2050 SEDOL: BJLV8X3							
40,000.00	75.4653750	303.33	30,186.15	39,113.20	- 8,927.05	0.00	- 8,927.05
Issue Date: 6 Apr 20 Rate: 3.25% Call Date: 6 Oct 49 Call Price: 100.00 Yield to Maturity: 4.924% Maturity Date: 6 Apr 50							
Total USD							
		6,978.40	951,705.18	996,065.66	- 44,360.48	0.00	- 44,360.48

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Fixed Income							
Corporate bonds							
Total United Kingdom		6,978.40	951,705.18	996,065.66	- 44,360.48	0.00	- 44,360.48
United States - USD							
ABBOTT LABS 4.75% DUE 11-30-2036 SEDOL: BYVQ5V0							
30,000.00	102.6225670	118.75	30,786.77	29,808.00	978.77	0.00	978.77
Issue Date: 22 Nov 16 Rate: 4.75% Call Date: 30 May 36 Call Price: 100.00 Yield to Maturity: 4.48% Maturity Date: 30 Nov 36							
ABBVIE INC 3.2% 11-21-2029 CUSIP: 00287YBX6							
60,000.00	93.5950000	208.00	56,157.00	59,919.18	- 3,762.18	0.00	- 3,762.18
Issue Date: 21 May 20 Rate: 3.2% Call Date: 21 Aug 29 Call Price: 100.00 Yield to Maturity: 4.446% Maturity Date: 21 Nov 29							
ABBVIE INC 4.25% DUE 11-21-2049 REG SEDOL: BJDRSH3							
20,000.00	89.4163000	92.08	17,883.26	21,887.10	- 4,003.84	0.00	- 4,003.84
Issue Date: 21 May 20 Rate: 4.25% Call Date: 21 May 49 Call Price: 100.00 Yield to Maturity: 4.981% Maturity Date: 21 Nov 49							
AIR LEASE CORP MED FIXED 5.3% DUE 02-01-2028 SEDOL: BQCZSX3							
30,000.00	101.2104670	658.08	30,363.14	29,659.50	703.64	0.00	703.64
Issue Date: 13 Jan 23 Rate: 5.3% Call Date: 1 Jan 28 Call Price: 100.00 Yield to Maturity: 4.968% Maturity Date: 1 Feb 28							
ALPHABET INC 1.9% DUE 08-15-2040 CUSIP: 02079KAE7							
10,000.00	69.5885000	71.25	6,958.85	7,288.30	- 329.45	0.00	- 329.45
Issue Date: 5 Aug 20 Rate: 1.9% Call Date: 15 Feb 40 Call Price: 100.00 Yield to Maturity: 4.521% Maturity Date: 15 Aug 40							

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◆ Asset Detail - Base Currency

						Unrealized gain/loss		
Description/Asset ID	Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
Shares/PAR value								
Fixed Income								
Corporate bonds								
ALTRIA GROUP INC FIXED 2.35% DUE 05-06-2025 SEDOL: BMQ5X70								
10,000.00		96.4557000	35.25	9,645.57	9,995.80	- 350.23	0.00	- 350.23
Issue Date: 6 May 20 Rate: 2.35% Call Date: 6 Apr 25 Call Price: 100.00 Yield to Maturity: 5.092% Maturity Date: 6 May 25								
ALTRIA GROUP INC 2.45% DUE 02-04-2032 SEDOL: BKPSXV0								
40,000.00		81.6721750	397.44	32,668.87	39,824.50	- 7,155.63	0.00	- 7,155.63
Issue Date: 4 Feb 21 Rate: 2.45% Call Date: 4 Nov 31 Call Price: 100.00 Yield to Maturity: 5.258% Maturity Date: 4 Feb 32								
ALTRIA GROUP INC 3.875% DUE 09-16-2046 SEDOL: BD91617								
20,000.00		75.2979000	223.89	15,059.58	16,725.00	- 1,665.42	0.00	- 1,665.42
Issue Date: 16 Sep 16 Rate: 3.875% Call Date: 16 Mar 46 Call Price: 100.00 Yield to Maturity: 5.854% Maturity Date: 16 Sep 46								
ALTRIA GROUP INC 4.8% DUE 02-14-2029 SEDOL: BFZ57Y7								
9,000.00		99.7414400	163.20	8,976.73	9,061.82	- 85.09	0.00	- 85.09
Issue Date: 14 Feb 19 Rate: 4.8% Call Date: 14 Nov 28 Call Price: 100.00 Yield to Maturity: 4.856% Maturity Date: 14 Feb 29								
ALTRIA GROUP INC 5.8% DUE 02-14-2039 SEDOL: BFZ57Z8								
50,000.00		102.1348400	1,095.56	51,067.42	49,927.80	1,139.62	0.00	1,139.62
Issue Date: 14 Feb 19 Rate: 5.8% Call Date: 14 Aug 38 Call Price: 100.00 Yield to Maturity: 5.588% Maturity Date: 14 Feb 39								

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◆ Asset Detail - Base Currency

Asset Return		Base Currency		Unrealized gain/loss				
Description/Asset ID	Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
Shares/PAR value								
Fixed Income								
Corporate bonds								
ALTRIA GROUP INC 5.95% DUE 02-14-2049 SEDOL: BFZ5800								
100,000.00		102.2461100	2,247.78	102,246.11	120,022.90	- 17,776.79	0.00	- 17,776.79
Issue Date: 14 Feb 19 Rate: 5.95% Call Date: 14 Aug 48 Call Price: 100.00 Yield to Maturity: 5.778% Maturity Date: 14 Feb 49								
ALTRIA GROUP INC 6.2% DUE 02-14-2059 SEDOL: BFZ5811								
12,000.00		107.1852500	281.07	12,862.23	11,988.24	873.99	0.00	873.99
Issue Date: 14 Feb 19 Rate: 6.2% Call Date: 14 Aug 58 Call Price: 100.00 Yield to Maturity: 5.722% Maturity Date: 14 Feb 59								
AMAZON COM INC FIXED 3.875% DUE 08-22-2037 CUSIP: 023135BF2								
30,000.00		93.0064330	413.33	27,901.93	29,925.30	- 2,023.37	0.00	- 2,023.37
Issue Date: 22 Feb 18 Rate: 3.875% Call Date: 22 Feb 37 Call Price: 100.00 Yield to Maturity: 4.569% Maturity Date: 22 Aug 37								
AMAZON COM INC FIXED 4.25% DUE 08-22-2057 CUSIP: 023135BM7								
20,000.00		92.4072500	302.22	18,481.45	28,158.40	- 9,676.95	0.00	- 9,676.95
Issue Date: 22 Feb 18 Rate: 4.25% Call Date: 22 Feb 57 Call Price: 100.00 Yield to Maturity: 4.701% Maturity Date: 22 Aug 57								
AMAZON COM INC NT 3.1% 05-12-2051 CUSIP: 023135CB0								
30,000.00		74.6710000	124.00	22,401.30	32,673.90	- 10,272.60	0.00	- 10,272.60
Issue Date: 12 May 21 Rate: 3.1% Call Date: 12 Nov 50 Call Price: 100.00 Yield to Maturity: 4.766% Maturity Date: 12 May 51								

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◆ Asset Detail - Base Currency

						Unrealized gain/loss		
Description/Asset ID	Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
Shares/PAR value								
Fixed Income								
Corporate bonds								
AMAZON COM INC 4.95% DUE 12-05-2044 CUSIP: 023135AQ9								
30,000.00		103.1683670	103.13	30,950.51	29,546.50	1,404.01	0.00	1,404.01
Issue Date: 5 Dec 14 Rate: 4.95% Call Date: 5 Jun 44 Call Price: 100.00 Yield to Maturity: 4.71% Maturity Date: 5 Dec 44								
ANTHEM INC NT 4.1% 05-15-2032 SEDOL: BQ2JCY4								
10,000.00		95.6706000	51.25	9,567.06	9,933.10	- 366.04	0.00	- 366.04
Issue Date: 29 Apr 22 Rate: 4.1% Call Date: 15 Feb 32 Call Price: 100.00 Yield to Maturity: 4.731% Maturity Date: 15 May 32								
ANTHEM INC 3.65% 12-01-2027 SEDOL: BFXCMS9								
50,000.00		96.8621200	147.01	48,431.06	49,423.90	- 992.84	0.00	- 992.84
Issue Date: 21 Nov 17 Rate: 3.65% Call Date: 1 Sep 27 Call Price: 100.00 Yield to Maturity: 4.531% Maturity Date: 1 Dec 27								
ANTHEM INC 4.55% 05-15-2052 SEDOL: BP4C341								
10,000.00		91.6230000	56.88	9,162.30	9,903.90	- 741.60	0.00	- 741.60
Issue Date: 29 Apr 22 Rate: 4.55% Call Date: 15 Nov 51 Call Price: 100.00 Yield to Maturity: 5.112% Maturity Date: 15 May 52								
APACHE CORP FIXED 4.25% DUE 01-15-2044 SEDOL: BLNMSB6								
70,000.00		71.5000000	1,363.54	50,050.00	68,115.00	- 18,065.00	0.00	- 18,065.00
Issue Date: 3 Dec 12 Rate: 4.25% Call Date: 15 Jul 43 Call Price: 100.00 Yield to Maturity: 6.894% Maturity Date: 15 Jan 44								

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◆ Asset Detail - Base Currency

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

Fixed Income

Corporate bonds

APACHE CORP 4.75% 04-15-2043 SEDOL: B7XL9Z6

20,000.00	78.6531500	197.92	15,730.63	15,359.60	371.03	0.00	371.03
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Issue Date: 9 Apr 12 Rate: 4.75% Call Date: 15 Oct 42 Call Price: 100.00 Yield to Maturity: 6.743% Maturity Date: 15 Apr 43

APACHE CORP 5.1% DUE 09-01-2040 SEDOL: B58CQJ3

30,000.00	85.6810000	505.75	25,704.30	28,813.25	- 3,108.95	0.00	- 3,108.95
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Issue Date: 20 Aug 10 Rate: 5.1% Call Date: 1 Mar 40 Call Price: 100.00 Yield to Maturity: 6.52% Maturity Date: 1 Sep 40

APACHE CORP 5.35% DUE 07-01-2049 SEDOL: BK1M286

20,000.00	83.1822000	532.03	16,636.44	22,450.00	- 5,813.56	0.00	- 5,813.56
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Issue Date: 19 Jun 19 Rate: 5.35% Call Date: 1 Jan 49 Call Price: 100.00 Yield to Maturity: 6.739% Maturity Date: 1 Jul 49

AT&T INC 2.25% DUE 02-01-2032 SEDOL: BMDFAQY1

30,000.00	82.7245000	279.38	24,817.35	29,537.50	- 4,720.15	0.00	- 4,720.15
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Issue Date: 4 Aug 20 Rate: 2.25% Call Date: 1 Nov 31 Call Price: 100.00 Yield to Maturity: 4.858% Maturity Date: 1 Feb 32

AT&T INC 2.55% DUE 12-01-2033 CUSIP: 00206RMM1

30,000.00	81.5821670	61.63	24,474.65	26,540.70	- 2,066.05	0.00	- 2,066.05
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Issue Date: 1 Jun 21 Rate: 2.55% Call Date: 1 Sep 33 Call Price: 100.00 Yield to Maturity: 4.917% Maturity Date: 1 Dec 33

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◆ Asset Detail - Base Currency

Description/Asset ID	Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
Shares/PAR value						Market	Translation	
Fixed Income								
Corporate bonds								
AT&T INC 3.65% DUE 09-15-2059 CUSIP: 00206RLV2								
28,000.00		71.9785710	298.08	20,154.00	26,917.70	- 6,763.70	0.00	- 6,763.70
Issue Date: 15 Mar 21 Rate: 3.65% Call Date: 15 Mar 59 Call Price: 100.00 Yield to Maturity: 5.436% Maturity Date: 15 Sep 59								
AT&T INC 4.35% DUE 06-15-2045 SEDOL: BBNC4H4								
19,000.00		86.6231580	34.44	16,458.40	17,273.49	- 815.09	0.00	- 815.09
Issue Date: 15 Jun 13 Rate: 4.35% Call Date: 15 Dec 44 Call Price: 100.00 Yield to Maturity: 5.411% Maturity Date: 15 Jun 45								
AT&T INC 4.5% DUE 03-09-2048 SEDOL: BD3HCY6								
20,000.00		87.5590000	277.50	17,511.80	18,834.03	- 1,322.23	0.00	- 1,322.23
Issue Date: 7 Sep 16 Rate: 4.5% Call Date: 9 Sep 47 Call Price: 100.00 Yield to Maturity: 5.429% Maturity Date: 9 Mar 48								
AT&T INC 5.35% DUE 09-01-2040 SEDOL: B4WPQV3								
10,000.00		98.9405000	176.85	9,894.05	12,796.90	- 2,902.85	0.00	- 2,902.85
Issue Date: 1 Mar 11 Rate: 5.35% Yield to Maturity: 5.446% Maturity Date: 1 Sep 40								
AT&T INC 5.55% DUE 08-15-2041 SEDOL: BB0R3H5								
10,000.00		101.2738000	208.13	10,127.38	13,304.00	- 3,176.62	0.00	- 3,176.62
Issue Date: 18 Aug 11 Rate: 5.55% Yield to Maturity: 5.436% Maturity Date: 15 Aug 41								

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◆ Asset Detail - Base Currency

						Unrealized gain/loss		
Description/Asset ID	Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
Shares/PAR value								
Fixed Income								
Corporate bonds								
BANK AMER CORP FLTG RT 6.25% DUE 09-29-2049 SEDOL: BRJSX82								
20,000.00		99.1845500	399.31	19,836.91	20,000.00	- 163.09	0.00	- 163.09
Issue Date: 5 Sep 14 Rate: 6.25% Call Date: 5 Sep 24 Call Price: 0.00 Yield to Maturity: 6.301% Maturity Date: 29 Sep 49								
BANK AMER CORP SR NT 2.972% 02-04-2033 CUSIP: 06051GKK4								
30,000.00		85.0776670	361.59	25,523.30	28,405.00	- 2,881.70	0.00	- 2,881.70
Issue Date: 4 Feb 22 Rate: 2.972% Call Date: 4 Feb 32 Call Price: 100.00 Yield to Maturity: 5.036% Maturity Date: 4 Feb 33								
BANK AMER CORP 2.572% DUE 10-20-2032 BEO SEDOL: BMGDBJ2								
20,000.00		83.0687500	100.02	16,613.75	19,974.50	- 3,360.75	0.00	- 3,360.75
Issue Date: 20 Oct 21 Rate: 2.572% Call Date: 20 Oct 31 Call Price: 100.00 Yield to Maturity: 4.968% Maturity Date: 20 Oct 32								
BANK AMER CORP 2.592% DUE 04-29-2031 CUSIP: 06051GJB6								
90,000.00		86.3076000	395.28	77,676.84	90,000.00	- 12,323.16	0.00	- 12,323.16
Issue Date: 29 Apr 20 Rate: 2.592% Call Date: 29 Apr 30 Call Price: 100.00 Yield to Maturity: 4.831% Maturity Date: 29 Apr 31								
BANK AMER CORP 3.419% 12-20-2028 SEDOL: BLPLDG1								
132,000.00		94.1547800	125.36	124,284.31	118,507.88	5,776.43	0.00	5,776.43
Issue Date: 20 Dec 17 Rate: 3.419% Call Date: 20 Dec 27 Call Price: 100.00 Yield to Maturity: 4.752% Maturity Date: 20 Dec 28								

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◆ Asset Detail - Base Currency

Fixed Income					Unrealized gain/loss			
Description/Asset ID	Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
Fixed Income								
Corporate bonds								
BANK AMER CORP 3.593% 07-21-2028 SEDOL: BF8F0V2								
40,000.00	94.9191500	634.76	37,967.66	40,080.40	- 2,112.74	0.00	- 2,112.74	
Issue Date: 21 Jul 17 Rate: 3.593% Call Date: 21 Jul 27 Call Price: 100.00 Yield to Maturity: 4.847% Maturity Date: 21 Jul 28								
BANK AMER CORP 3.974% 02-07-2030 CUSIP: 06051GHQ5								
80,000.00	94.7487130	1,262.85	75,798.97	80,000.00	- 4,201.03	0.00	- 4,201.03	
Issue Date: 7 Feb 19 Rate: 3.974% Call Date: 7 Feb 29 Call Price: 100.00 Yield to Maturity: 4.981% Maturity Date: 7 Feb 30								
BANK AMER CORP 4.083% 03-20-2051 CUSIP: 06051GJA8								
120,000.00	84.5292670	1,361.00	101,435.12	125,387.11	- 23,951.99	0.00	- 23,951.99	
Issue Date: 20 Mar 20 Rate: 4.083% Call Date: 20 Mar 50 Call Price: 100.00 Yield to Maturity: 5.145% Maturity Date: 20 Mar 51								
BANK AMER CORP 4.25% DUE 10-22-2026 SEDOL: BRWR308								
10,000.00	98.2308000	80.28	9,823.08	11,028.00	- 1,204.92	0.00	- 1,204.92	
Issue Date: 22 Oct 14 Rate: 4.25% Yield to Maturity: 4.929% Maturity Date: 22 Oct 26								
BANK AMER CORP 4.45% DUE 03-03-2026 SEDOL: BYYD0K2								
20,000.00	98.9365000	289.25	19,787.30	21,244.80	- 1,457.50	0.00	- 1,457.50	
Issue Date: 3 Mar 16 Rate: 4.45% Yield to Maturity: 4.968% Maturity Date: 3 Mar 26								

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◆ Asset Detail - Base Currency

					Unrealized gain/loss		
Description/Asset ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
Investment Mgr ID							
Shares/PAR value							
Fixed Income							
Corporate bonds							
BANK AMER CORP 4% DUE 01-22-2025 SEDOL: BVV2M05							
100,000.00	98.6598100	1,755.56	98,659.81	99,158.40	- 498.59	0.00	- 498.59
Issue Date: 22 Jan 15 Rate: 4% Yield to Maturity: 5.31% Maturity Date: 22 Jan 25							
BANK AMER CORP 5% DUE 01-21-2044 SEDOL: BJ7B592							
160,000.00	98.3992000	3,533.33	157,438.72	164,610.03	- 7,171.31	0.00	- 7,171.31
Issue Date: 21 Jan 14 Rate: 5% Yield to Maturity: 5.128% Maturity Date: 21 Jan 44							
BANK OF AMERICA CORPORATION 4.33% 03-15-2050 CUSIP: 06051GHS1							
30,000.00	88.3431000	378.88	26,502.93	30,000.00	- 3,497.07	0.00	- 3,497.07
Issue Date: 15 Mar 19 Rate: 4.33% Call Date: 15 Mar 49 Call Price: 100.00 Yield to Maturity: 5.144% Maturity Date: 15 Mar 50							
BECTON DICKINSON & 4.685% DUE 12-15-2044 SEDOL: BTDFT52							
15,000.00	93.7676000	29.28	14,065.14	14,813.10	- 747.96	0.00	- 747.96
Issue Date: 15 Dec 14 Rate: 4.685% Call Date: 15 Jun 44 Call Price: 100.00 Yield to Maturity: 5.175% Maturity Date: 15 Dec 44							
BERKSHIRE HATHAWAY FIN CORP 4.25% DUE 01-15-2049 SEDOL: BJ00PK7							
70,000.00	93.5352290	1,363.54	65,474.66	69,284.60	- 3,809.94	0.00	- 3,809.94
Issue Date: 11 Jan 19 Rate: 4.25% Call Date: 15 Jul 48 Call Price: 100.00 Yield to Maturity: 4.691% Maturity Date: 15 Jan 49							

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◆ Asset Detail - Base Currency

						Unrealized gain/loss		
Description/Asset ID	Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
Shares/PAR value								
Fixed Income								
Corporate bonds								
BK NEW YORK MELLON 1.6% DUE 04-24-2025 SEDOL: BLFFMD3								
20,000.00		95.9930000	58.67	19,198.60	19,992.40	- 793.80	0.00	- 793.80
Issue Date: 24 Apr 20 Rate: 1.6% Call Date: 24 Mar 25 Call Price: 100.00 Yield to Maturity: 4.768% Maturity Date: 24 Apr 25								
BK NEW YORK MELLON 4.289% DUE 06-13-2033 SEDOL: BLD3MX9								
10,000.00		95.3666000	20.25	9,536.66	10,000.00	- 463.34	0.00	- 463.34
Issue Date: 13 Jun 22 Rate: 4.289% Call Date: 13 Jun 32 Call Price: 100.00 Yield to Maturity: 4.907% Maturity Date: 13 Jun 33								
BOEING CO FIXED 2.196% DUE 02-04-2026 SEDOL: BKPSXR6								
60,000.00		94.5206000	534.36	56,712.36	60,000.00	- 3,287.64	0.00	- 3,287.64
Issue Date: 4 Feb 21 Rate: 2.196% Yield to Maturity: 4.979% Maturity Date: 4 Feb 26								
BOEING CO FIXED 5.15% DUE 05-01-2030 SEDOL: BM8XFR6								
100,000.00		101.9337600	844.03	101,933.76	113,868.90	- 11,935.14	0.00	- 11,935.14
Issue Date: 4 May 20 Rate: 5.15% Call Date: 1 Feb 30 Call Price: 100.00 Yield to Maturity: 4.791% Maturity Date: 1 May 30								
BOEING CO FIXED 5.705% DUE 05-01-2040 SEDOL: BM8XFQ5								
120,000.00		103.7772080	1,121.98	124,532.65	152,777.31	- 28,244.66	0.00	- 28,244.66
Issue Date: 4 May 20 Rate: 5.705% Call Date: 1 Nov 39 Call Price: 100.00 Yield to Maturity: 5.354% Maturity Date: 1 May 40								

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◆ Asset Detail - Base Currency

Description/Asset ID	Investment Mgr ID	Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
							Market	Translation	
Fixed Income									
Corporate bonds									
BOEING CO 1.433% 02-04-2024 SEDOL: BKPSXQ5									
		40,000.00	99.5741250	232.46	39,829.65	40,000.00	- 170.35	0.00	- 170.35
Rate: 1.433% Yield to Maturity: 5.874% Maturity Date: 4 Feb 24									
BOEING CO 2.7% DUE 02-01-2027 SEDOL: BKPHQK7									
		20,000.00	94.3581500	223.50	18,871.63	19,946.00	- 1,074.37	0.00	- 1,074.37
Issue Date: 31 Jul 19 Rate: 2.7% Call Date: 1 Dec 26 Call Price: 100.00 Yield to Maturity: 4.682% Maturity Date: 1 Feb 27									
BOEING CO 3.25% DUE 02-01-2035 SEDOL: BKPHQH4									
		90,000.00	84.5254560	1,210.63	76,072.91	88,841.70	- 12,768.79	0.00	- 12,768.79
Issue Date: 31 Jul 19 Rate: 3.25% Call Date: 1 Nov 34 Call Price: 100.00 Yield to Maturity: 5.093% Maturity Date: 1 Feb 35									
BOEING CO 3.75% DUE 02-01-2050 SEDOL: BJGV2H0									
		30,000.00	77.9296330	465.63	23,378.89	28,942.50	- 5,563.61	0.00	- 5,563.61
Issue Date: 31 Jul 19 Rate: 3.75% Call Date: 1 Aug 49 Call Price: 100.00 Yield to Maturity: 5.324% Maturity Date: 1 Feb 50									
BOEING CO 5.93% DUE 05-01-2060 SEDOL: BM8R6Q4									
		10,000.00	103.9928000	97.19	10,399.28	11,192.30	- 793.02	0.00	- 793.02
Issue Date: 4 May 20 Rate: 5.93% Call Date: 1 Nov 59 Call Price: 100.00 Yield to Maturity: 5.668% Maturity Date: 1 May 60									

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◆ Asset Detail - Base Currency

						Unrealized gain/loss		
Description/Asset ID	Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
Shares/PAR value								
Fixed Income								
Corporate bonds								
BP CAP MKTS AMER INC 3.0% DUE 02-24-2050 SEDOL: BLGM4V5								
30,000.00		71.1003330	315.00	21,330.10	29,602.48	- 8,272.38	0.00	- 8,272.38
Issue Date: 24 Feb 20 Rate: 3% Call Date: 24 Aug 49 Call Price: 100.00 Yield to Maturity: 4.99% Maturity Date: 24 Feb 50								
BP CAP MKTS AMER 3.633% DUE 04-06-2030 SEDOL: BJLV8H7								
70,000.00		95.8861710	593.39	67,120.32	70,000.00	- 2,879.68	0.00	- 2,879.68
Issue Date: 6 Apr 20 Rate: 3.633% Call Date: 6 Jan 30 Call Price: 100.00 Yield to Maturity: 4.389% Maturity Date: 6 Apr 30								
BRISTOL MYERS FIXED 3.4% DUE 07-26-2029 SEDOL: BMWV996								
13,000.00		94.9566150	189.08	12,344.36	12,892.75	- 548.39	0.00	- 548.39
Issue Date: 26 Jan 20 Rate: 3.4% Call Date: 26 Apr 29 Call Price: 100.00 Yield to Maturity: 4.43% Maturity Date: 26 Jul 29								
CATHOLIC HEALTH INITIATI 4.35 DUE 11-01-2042 SEDOL: B8BB1R1								
10,000.00		86.5216000	71.29	8,652.16	8,901.80	- 249.64	0.00	- 249.64
Issue Date: 31 Oct 12 Rate: 4.35% Call Date: 1 Nov 40 Call Price: 33.33 Yield to Maturity: 5.508% Maturity Date: 1 Nov 42								
CCO HLDGS LLC / CCO HLDGS CAP CORP SR NT144A 4.25% 01-15-2034 SEDOL: BMVZMH8								
10,000.00		81.2928000	194.79	8,129.28	7,275.00	854.28	0.00	854.28
Issue Date: 16 Aug 21 Rate: 4.25% Call Date: 15 Jan 28 Call Price: 102.12 Yield to Maturity: 6.857% Maturity Date: 15 Jan 34								

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◆ Asset Detail - Base Currency

Description/Asset ID					Unrealized gain/loss		
Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
Shares/PAR value							
Fixed Income							
Corporate bonds							
CCO HLDGS LLC/CCO HLDGS CAP CORP 4.5% 05-01-2032 SEDOL: BMBVFS8							
100,000.00	85.6072800	737.50	85,607.28	100,816.40	- 15,209.12	0.00	- 15,209.12
Issue Date: 1 May 21 Rate: 4.5% Call Date: 1 May 26 Call Price: 102.25 Yield to Maturity: 6.787% Maturity Date: 1 May 32							
CENTENE CORP DEL FIXED 4.625% 12-15-2029 SEDOL: BMVQRX2							
20,000.00	95.8788500	38.54	19,175.77	20,137.50	- 961.73	0.00	- 961.73
Issue Date: 6 Dec 19 Rate: 4.625% Call Date: 15 Dec 24 Call Price: 102.31 Yield to Maturity: 5.443% Maturity Date: 15 Dec 29							
CENTENE CORP DEL SR NT 4.25% 12-15-2027 SEDOL: BMCTMH9							
20,000.00	96.3944000	35.42	19,278.88	20,225.00	- 946.12	0.00	- 946.12
Issue Date: 6 Dec 19 Rate: 4.25% Call Date: 15 Dec 24 Call Price: 100.70 Yield to Maturity: 5.27% Maturity Date: 15 Dec 27							
CENTENE CORP DEL 2.625% 08-01-2031 SEDOL: BL6LYW3							
10,000.00	83.2467000	108.65	8,324.67	8,937.50	- 612.83	0.00	- 612.83
Issue Date: 12 Aug 21 Rate: 2.625% Call Date: 1 May 31 Call Price: 100.00 Yield to Maturity: 5.338% Maturity Date: 1 Aug 31							
CENTENE CORP DEL 3.375% DUE 02-15-2030/05-06-2020 REG SEDOL: BMVX1F3							
10,000.00	89.6810000	126.56	8,968.10	10,025.00	- 1,056.90	0.00	- 1,056.90
Issue Date: 13 Feb 20 Rate: 3.375% Call Date: 15 Feb 25 Call Price: 101.68 Yield to Maturity: 5.373% Maturity Date: 15 Feb 30							

Portfolio Statement

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Account number V2299
Account Name TYCO ELECTRONICS

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◆ Asset Detail - Base Currency

						Unrealized gain/loss		
Description/Asset ID	Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
Shares/PAR value								
Fixed Income								
Corporate bonds								
CHARTER COMMUNICATIONS ENTMT I L P 3.5% 03-01-2042 SEDOL: BN7G7R7								
10,000.00		69.7858000	115.69	6,978.58	9,794.40	- 2,815.82	0.00	- 2,815.82
Issue Date: 12 Oct 21 Rate: 3.5% Call Date: 1 Sep 41 Call Price: 100.00 Yield to Maturity: 6.319% Maturity Date: 1 Mar 42								
CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 4.4% 04-01-2033 SEDOL: BPCMGY4								
40,000.00		92.4050750	435.11	36,962.03	39,853.60	- 2,891.57	0.00	- 2,891.57
Issue Date: 15 Mar 22 Rate: 4.4% Call Date: 1 Jan 33 Call Price: 100.00 Yield to Maturity: 5.455% Maturity Date: 1 Apr 33								
CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 5.5% 04-01-2063 SEDOL: BPCTJF7								
20,000.00		83.7444000	271.94	16,748.88	20,103.60	- 3,354.72	0.00	- 3,354.72
Issue Date: 15 Mar 22 Rate: 5.5% Call Date: 1 Oct 62 Call Price: 100.00 Yield to Maturity: 6.673% Maturity Date: 1 Apr 63								
CHARTER COMMUNICATIONS OPER LLC / 5.05% 03-30-2029 SEDOL: BH420W2								
130,000.00		99.0795150	1,641.25	128,803.37	130,465.40	- 1,662.03	0.00	- 1,662.03
Issue Date: 17 Jan 19 Rate: 5.05% Call Date: 30 Dec 28 Call Price: 100.00 Yield to Maturity: 5.251% Maturity Date: 30 Mar 29								
CHARTER COMMUNICATIONS OPER LLC/CHARTE 4.8% DUE 03-01-2050 SEDOL: BKSVMY27								
10,000.00		77.5056000	158.67	7,750.56	10,072.10	- 2,321.54	0.00	- 2,321.54
Issue Date: 24 Oct 19 Rate: 4.8% Call Date: 1 Sep 49 Call Price: 100.00 Yield to Maturity: 6.619% Maturity Date: 1 Mar 50								

Portfolio Statement

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◆ Asset Detail - Base Currency

					Unrealized gain/loss		
Description/Asset ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
Investment Mgr ID							
Shares/PAR value							
Fixed Income							
Corporate bonds							
CHARTER 4.908% DUE 07-23-2025 SEDOL: BZ06JV6							
50,000.00	99.0668000	1,070.22	49,533.40	54,858.26	- 5,324.86	0.00	- 5,324.86
Issue Date: 23 Jul 16 Rate: 4.908% Call Date: 23 Apr 25 Call Price: 100.00 Yield to Maturity: 5.536% Maturity Date: 23 Jul 25							
CHARTER 6.834% DUE 10-23-2055 SEDOL: BD3JMW0							
10,000.00	100.1817000	127.19	10,018.17	11,230.30	- 1,212.13	0.00	- 1,212.13
Issue Date: 23 Oct 16 Rate: 6.834% Call Date: 23 Apr 55 Call Price: 100.00 Yield to Maturity: 6.819% Maturity Date: 23 Oct 55							
CHENIERE ENERGY FIXED 2.25% DUE 01-31-2032 SEDOL: BMZ3RL7							
40,000.00	85.2063250	541.67	34,082.53	40,150.00	- 6,067.47	0.00	- 6,067.47
Issue Date: 27 Sep 21 Rate: 3.25% Call Date: 31 Jan 27 Call Price: 101.62 Yield to Maturity: 5.543% Maturity Date: 31 Jan 32							
CHENIERE ENERGY FIXED 4% DUE 03-01-2031 SEDOL: BM8JV21							
10,000.00	90.7646000	132.22	9,076.46	10,600.00	- 1,523.54	0.00	- 1,523.54
Issue Date: 1 Sep 21 Rate: 4% Call Date: 1 Mar 26 Call Price: 102.00 Yield to Maturity: 5.579% Maturity Date: 1 Mar 31							
CHENIERE ENERGY 4.625% DUE 10-15-2028 SEDOL: BNMB2S3							
20,000.00	97.4963500	192.71	19,499.27	20,000.00	- 500.73	0.00	- 500.73
Issue Date: 15 Apr 21 Rate: 4.625% Call Date: 15 Oct 24 Call Price: 101.15 Yield to Maturity: 5.22% Maturity Date: 15 Oct 28							

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◆ Asset Detail - Base Currency

						Unrealized gain/loss		
Description/Asset ID	Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
Shares/PAR value								
Fixed Income								
Corporate bonds								
CIGNA CORP NEW CORP 4.375% 10-15-2028 SEDOL: BKPHS12								
80,000.00		99.1374380	729.17	79,309.95	80,427.10	- 1,117.15	0.00	- 1,117.15
Issue Date: 15 Apr 19 Rate: 4.375% Call Date: 15 Jul 28 Call Price: 100.00 Yield to Maturity: 4.576% Maturity Date: 15 Oct 28								
CIGNA CORP NEW CORP 4.9% 12-15-2048 SEDOL: BKPHS34								
10,000.00		95.1609000	20.42	9,516.09	11,133.30	- 1,617.21	0.00	- 1,617.21
Issue Date: 15 Jun 19 Rate: 4.9% Call Date: 15 Jun 48 Call Price: 100.00 Yield to Maturity: 5.25% Maturity Date: 15 Dec 48								
CINTAS CORP NO 2 3.7% DUE 04-01-2027 SEDOL: BD096S7								
50,000.00		97.7688200	457.36	48,884.41	49,981.80	- 1,097.39	0.00	- 1,097.39
Issue Date: 14 Mar 17 Rate: 3.7% Call Date: 1 Jan 27 Call Price: 100.00 Yield to Maturity: 4.442% Maturity Date: 1 Apr 27								
CITIGROUP INC NT VAR RATE 12-31-2049 REG SEDOL: BNNMZ31								
40,000.00		97.8529500	297.50	39,141.18	40,000.00	- 858.82	0.00	- 858.82
Issue Date: 24 Apr 15 Rate: 5.95% Call Date: 15 May 26 Call Price: 100.00 Yield to Maturity: 6.081% Maturity Date: 31 Dec 49								
CITIGROUP INC VAR RT DUE 12-29-2049 SEDOL: BLWX1S8								
60,000.00		98.5569170	472.50	59,134.15	59,934.37	- 800.22	0.00	- 800.22
Issue Date: 30 Apr 14 Rate: 6.3% Call Date: 15 May 24 Call Price: 0.00 Yield to Maturity: 6.392% Maturity Date: 29 Dec 49								

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◆ Asset Detail - Base Currency

Description/Asset ID	Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
Shares/PAR value						Market	Translation	
Fixed Income								
Corporate bonds								
CITIGROUP INC 2.52% 11-03-2032 SEDOL: BNHX0P7								
10,000.00		82.5816000	39.90	8,258.16	10,007.80	- 1,749.64	0.00	- 1,749.64
Issue Date: 3 Nov 21 Rate: 2.52% Call Date: 3 Nov 31 Call Price: 100.00 Yield to Maturity: 4.978% Maturity Date: 3 Nov 32								
CITIGROUP INC 3.785% 03-17-2033 CUSIP: 172967NN7								
50,000.00		90.0937600	541.47	45,046.88	50,241.90	- 5,195.02	0.00	- 5,195.02
Issue Date: 17 Mar 22 Rate: 3.785% Call Date: 17 Mar 32 Call Price: 100.00 Yield to Maturity: 5.147% Maturity Date: 17 Mar 33								
CITIGROUP INC 4.3% DUE 11-20-2026 SEDOL: BSPCB69								
30,000.00		98.0695670	143.33	29,420.87	30,395.10	- 974.23	0.00	- 974.23
Issue Date: 20 Nov 14 Rate: 4.3% Yield to Maturity: 5.024% Maturity Date: 20 Nov 26								
CITIGROUP INC 4.4% DUE 06-10-2025 SEDOL: BYZZP79								
60,000.00		98.7137670	146.67	59,228.26	59,832.80	- 604.54	0.00	- 604.54
Issue Date: 10 Jun 15 Rate: 4.4% Yield to Maturity: 5.333% Maturity Date: 10 Jun 25								
CITIGROUP INC 4.412% DUE 03-31-2031 SEDOL: BMH3V24								
50,000.00		95.7739200	551.50	47,886.96	50,000.00	- 2,113.04	0.00	- 2,113.04
Issue Date: 31 Mar 20 Rate: 4.412% Call Date: 31 Mar 30 Call Price: 100.00 Yield to Maturity: 5.115% Maturity Date: 31 Mar 31								

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◆ Asset Detail - Base Currency

						Unrealized gain/loss		
Description/Asset ID	Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
Shares/PAR value								
Fixed Income								
Corporate bonds								
CITIGROUP INC 4.65% DUE 07-30-2045 SEDOL: BYTHPH1								
182,000.00		91.2332140	3,526.25	166,044.45	182,371.28	- 16,326.83	0.00	- 16,326.83
Issue Date: 30 Jul 15 Rate: 4.65% Yield to Maturity: 5.338% Maturity Date: 30 Jul 45								
CITIGROUP INC 4.75% DUE 05-18-2046 SEDOL: BDGLCL2								
10,000.00		89.7643000	55.42	8,976.43	10,047.50	- 1,071.07	0.00	- 1,071.07
Issue Date: 18 May 16 Rate: 4.75% Yield to Maturity: 5.554% Maturity Date: 18 May 46								
CITIGROUP INC 5.3 DUE 05-06-2044 SEDOL: BMH4H85								
31,000.00		96.2659680	246.45	29,842.45	32,400.04	- 2,557.59	0.00	- 2,557.59
Issue Date: 6 May 14 Rate: 5.3% Yield to Maturity: 5.609% Maturity Date: 6 May 44								
CITIGROUP INC 5.5% DUE 09-13-2025 SEDOL: BDT7Y00								
30,000.00		100.4764000	490.42	30,142.92	30,032.46	110.46	0.00	110.46
Issue Date: 13 Sep 13 Rate: 5.5% Yield to Maturity: 5.199% Maturity Date: 13 Sep 25								
CITIGROUP INC 8.125% DUE 07-15-2039 SEDOL: B8G0DX3								
16,000.00		129.1451250	595.83	20,663.22	23,083.98	- 2,420.76	0.00	- 2,420.76
Issue Date: 23 Jul 09 Rate: 8.125% Yield to Maturity: 5.341% Maturity Date: 15 Jul 39								

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◆ Asset Detail - Base Currency

						Unrealized gain/loss	
Description/Asset ID	Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation
Shares/PAR value							Total
Fixed Income							
Corporate bonds							
COMCAST CORP NEW FIXED 2.937% DUE 11-01-2056 SEDOL: BQ7XJ28							
40,000.00		66.1150250	192.54	26,446.01	36,987.10	- 10,541.09	0.00 - 10,541.09
Issue Date: 1 May 22 Rate: 2.937% Call Date: 1 May 56 Call Price: 100.00 Yield to Maturity: 5.064% Maturity Date: 1 Nov 56							
COMCAST CORP NEW FIXED 3.4% DUE 04-01-2030 CUSIP: 20030NDG3							
20,000.00		93.7312000	168.11	18,746.24	19,964.60	- 1,218.36	0.00 - 1,218.36
Issue Date: 27 Mar 20 Rate: 3.4% Call Date: 1 Jan 30 Call Price: 100.00 Yield to Maturity: 4.562% Maturity Date: 1 Apr 30							
COMCAST CORP NEW 2.8% DUE 01-15-2051/05-28-2020 REG SEDOL: BL6D441							
40,000.00		66.9701500	513.33	26,788.06	36,381.30	- 9,593.24	0.00 - 9,593.24
Issue Date: 28 May 20 Rate: 2.8% Call Date: 15 Jul 50 Call Price: 100.00 Yield to Maturity: 5.053% Maturity Date: 15 Jan 51							
COMCAST CORP NEW 2.887% 11-01-2051 BEO SEDOL: BQ7XHB3							
40,000.00		67.9813250	189.26	27,192.53	31,659.57	- 4,467.04	0.00 - 4,467.04
Issue Date: 1 May 22 Rate: 2.887% Call Date: 1 May 51 Call Price: 100.00 Yield to Maturity: 5.038% Maturity Date: 1 Nov 51							
COMCAST CORP NEW 3.45% DUE 02-01-2050 CUSIP: 20030NCZ2							
20,000.00		77.1023000	285.58	15,420.46	19,972.31	- 4,551.85	0.00 - 4,551.85
Issue Date: 5 Nov 19 Rate: 3.45% Call Date: 1 Aug 49 Call Price: 100.00 Yield to Maturity: 5.036% Maturity Date: 1 Feb 50							

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◆ Asset Detail - Base Currency

						Unrealized gain/loss		
Description/Asset ID	Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
Shares/PAR value								
Fixed Income								
Corporate bonds								
COMCAST CORP NEW 3.75% DUE 04-01-2040 CUSIP: 20030NDH1								
10,000.00		86.2492000	92.71	8,624.92	9,896.40	- 1,271.48	0.00	- 1,271.48
Issue Date: 27 Mar 20 Rate: 3.75% Call Date: 1 Oct 39 Call Price: 100.00 Yield to Maturity: 4.994% Maturity Date: 1 Apr 40								
COMCAST CORP NEW 4.15% DUE 10-15-2028 CUSIP: 20030NCT6								
100,000.00		98.6922600	864.58	98,692.26	100,084.42	- 1,392.16	0.00	- 1,392.16
Issue Date: 5 Oct 18 Rate: 4.15% Call Date: 15 Jul 28 Call Price: 100.00 Yield to Maturity: 4.454% Maturity Date: 15 Oct 28								
COMCAST CORP NEW 4.2% DUE 08-15-2034 CUSIP: 20030NBM2								
50,000.00		95.8128400	787.50	47,906.42	50,386.00	- 2,479.58	0.00	- 2,479.58
Issue Date: 12 Aug 14 Rate: 4.2% Call Date: 15 Feb 34 Call Price: 100.00 Yield to Maturity: 4.704% Maturity Date: 15 Aug 34								
COMCAST CORP NEW 4.25% DUE 10-15-2030 CUSIP: 20030NCU3								
60,000.00		98.7044170	531.25	59,222.65	60,684.60	- 1,461.95	0.00	- 1,461.95
Issue Date: 5 Oct 18 Rate: 4.25% Call Date: 15 Jul 30 Call Price: 100.00 Yield to Maturity: 4.472% Maturity Date: 15 Oct 30								
COMCAST CORP NEW 4% DUE 03-01-2048 SEDOL: BFY1YN4								
10,000.00		84.2761000	132.22	8,427.61	11,307.30	- 2,879.69	0.00	- 2,879.69
Issue Date: 8 Feb 18 Rate: 4% Call Date: 1 Sep 47 Call Price: 100.00 Yield to Maturity: 5.143% Maturity Date: 1 Mar 48								

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◆ Asset Detail - Base Currency

						Unrealized gain/loss		
Description/Asset ID	Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
Shares/PAR value								
Fixed Income								
Corporate bonds								
COMCAST CORP NEW 4% DUE 08-15-2047 SEDOL: BF22PR0								
10,000.00		84.5058000	150.00	8,450.58	9,930.20	- 1,479.62	0.00	- 1,479.62
Issue Date: 7 Aug 17 Rate: 4% Call Date: 15 Feb 47 Call Price: 100.00 Yield to Maturity: 5.139% Maturity Date: 15 Aug 47								
COMCAST CORP NEW 5.65% DUE 06-15-2035 SEDOL: B0B7ZQ0								
10,000.00		107.4190000	23.54	10,741.90	10,305.90	436.00	0.00	436.00
Issue Date: 9 Jun 05 Rate: 5.65% Yield to Maturity: 4.8% Maturity Date: 15 Jun 35								
CONOCO INC 6.95% DUE 04-15-2029 SEDOL: B2PJ1B3								
70,000.00		111.5381430	1,013.54	78,076.70	76,395.41	1,681.29	0.00	1,681.29
Issue Date: 20 Apr 99 Rate: 6.95% Yield to Maturity: 4.476% Maturity Date: 15 Apr 29								
CONTL RES INC FIXED 3.8% DUE 06-01-2024 SEDOL: BZ02873								
20,000.00		99.2209500	61.22	19,844.19	19,938.65	- 94.46	0.00	- 94.46
Issue Date: 19 May 14 Rate: 3.8% Yield to Maturity: 5.687% Maturity Date: 1 Jun 24								
CONTL RES INC 4.375% DUE 01-15-2028 SEDOL: BF19CF9								
20,000.00		96.9092000	401.04	19,381.84	20,451.60	- 1,069.76	0.00	- 1,069.76
Issue Date: 8 Dec 17 Rate: 4.375% Call Date: 15 Oct 27 Call Price: 100.00 Yield to Maturity: 5.232% Maturity Date: 15 Jan 28								

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◆ Asset Detail - Base Currency

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

Fixed Income

Corporate bonds

CONTL RES INC 4.9% DUE 06-01-2044 SEDOL: BYN68H5

30,000.00	81.0785330	118.42	24,323.56	32,395.30	- 8,071.74	0.00	- 8,071.74
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Issue Date: 19 May 14 Rate: 4.9% Call Date: 1 Dec 43 Call Price: 100.00 Yield to Maturity: 6.599% Maturity Date: 1 Jun 44

COSTCO WHOLESALE CORP NEW 1.6% DUE 04-20-2030 REG SEDOL: BMG2X93

10,000.00	85.7882000	31.11	8,578.82	10,037.30	- 1,458.48	0.00	- 1,458.48
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Issue Date: 20 Apr 20 Rate: 1.6% Call Date: 20 Jan 30 Call Price: 100.00 Yield to Maturity: 4.186% Maturity Date: 20 Apr 30

COTERRA ENERGY INC 3.9% 05-15-2027 SEDOL: BMFYL18

110,000.00	96.8223640	536.25	106,504.60	111,026.30	- 4,521.70	0.00	- 4,521.70
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Issue Date: 15 Nov 22 Rate: 3.9% Call Date: 15 Feb 27 Call Price: 100.00 Yield to Maturity: 4.931% Maturity Date: 15 May 27

COTERRA ENERGY INC 4.375% 03-15-2029 SEDOL: BMGNSL3

30,000.00	97.1074670	382.81	29,132.24	31,595.60	- 2,463.36	0.00	- 2,463.36
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Issue Date: 15 Sep 22 Rate: 4.375% Call Date: 15 Dec 28 Call Price: 100.00 Yield to Maturity: 5.011% Maturity Date: 15 Mar 29

CSC HLDGS LLC 6.5% DUE 02-01-2029 CUSIP: 126307AZ0

250,000.00	88.2600000	6,725.69	220,650.00	250,000.00	- 29,350.00	0.00	- 29,350.00
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Issue Date: 31 Jan 19 Rate: 6.5% Call Date: 1 Feb 25 Call Price: 102.16 Yield to Maturity: 9.456% Maturity Date: 1 Feb 29

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◆ Asset Detail - Base Currency

						Unrealized gain/loss		
Description/Asset ID	Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
Shares/PAR value								
Fixed Income								
Corporate bonds								
CTR PARTNERSHIP L P / CARETRUST CAP SR NT 144A 3.875% 06-30-2028 SEDOL: BMHRYM7								
10,000.00		91.3490000	193.75	9,134.90	9,425.00	- 290.10	0.00	- 290.10
Issue Date: 17 Jun 21 Rate: 3.875% Call Date: 30 Mar 28 Call Price: 100.00 Yield to Maturity: 6.101% Maturity Date: 30 Jun 28								
CVS HEALTH CORP 1.875% DUE 02-28-2031 SEDOL: BMTSF69								
10,000.00		82.4335000	63.54	8,243.35	8,777.30	- 533.95	0.00	- 533.95
Issue Date: 16 Dec 20 Rate: 1.875% Call Date: 28 Nov 30 Call Price: 100.00 Yield to Maturity: 4.801% Maturity Date: 28 Feb 31								
CVS HEALTH CORP 3.75% DUE 04-01-2030 SEDOL: BK8TZ92								
50,000.00		94.1186800	463.54	47,059.34	48,213.00	- 1,153.66	0.00	- 1,153.66
Issue Date: 31 Mar 20 Rate: 3.75% Call Date: 1 Jan 30 Call Price: 100.00 Yield to Maturity: 4.85% Maturity Date: 1 Apr 30								
CVS HEALTH CORP 4.3% DUE 03-25-2028 SEDOL: BF3V2P3								
74,000.00		98.4202570	839.69	72,830.99	73,009.32	- 178.33	0.00	- 178.33
Issue Date: 9 Mar 18 Rate: 4.3% Call Date: 25 Dec 27 Call Price: 100.00 Yield to Maturity: 4.713% Maturity Date: 25 Mar 28								
CVS HEALTH CORP 5.05% DUE 03-25-2048 SEDOL: BF4JKH4								
40,000.00		93.9627500	533.06	37,585.10	51,296.40	- 13,711.30	0.00	- 13,711.30
Issue Date: 9 Mar 18 Rate: 5.05% Call Date: 25 Sep 47 Call Price: 100.00 Yield to Maturity: 5.503% Maturity Date: 25 Mar 48								

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◆ Asset Detail - Base Currency

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

Fixed Income

Corporate bonds

CVS HEALTH CORP 5.125% DUE 07-20-2045 SEDOL: BYPFC45

40,000.00	94.9096250	911.11	37,963.85	40,934.57	- 2,970.72	0.00	- 2,970.72
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Issue Date: 20 Jul 15 Rate: 5.125% Yield to Maturity: 5.531% Maturity Date: 20 Jul 45

DEERE & CO FIXED 3.1% DUE 04-15-2030 SEDOL: BMQ5M39

10,000.00	92.9104000	64.58	9,291.04	9,981.10	- 690.06	0.00	- 690.06
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Issue Date: 30 Mar 20 Rate: 3.1% Call Date: 15 Jan 30 Call Price: 100.00 Yield to Maturity: 4.401% Maturity Date: 15 Apr 30

DEERE & CO FIXED 3.75% DUE 04-15-2050 SEDOL: BMQ5M40

20,000.00	87.8121000	156.25	17,562.42	23,294.25	- 5,731.83	0.00	- 5,731.83
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Issue Date: 30 Mar 20 Rate: 3.75% Call Date: 15 Oct 49 Call Price: 100.00 Yield to Maturity: 4.549% Maturity Date: 15 Apr 50

DEVON ENERGY CORP FIXED 5% DUE 06-15-2045 SEDOL: BYNCYY2

30,000.00	88.5708330	62.50	26,571.25	35,172.30	- 8,601.05	0.00	- 8,601.05
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Issue Date: 16 Jun 15 Rate: 5% Call Date: 15 Dec 44 Call Price: 100.00 Yield to Maturity: 5.949% Maturity Date: 15 Jun 45

DEVON ENERGY CORP 5.6 DUE 07-15-2041 SEDOL: B3Q7W10

50,000.00	96.7495200	1,283.33	48,374.76	56,765.89	- 8,391.13	0.00	- 8,391.13
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Issue Date: 12 Jul 11 Rate: 5.6% Call Date: 15 Jan 41 Call Price: 100.00 Yield to Maturity: 5.899% Maturity Date: 15 Jul 41

Portfolio Statement

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◆ Asset Detail - Base Currency

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

Fixed Income

Corporate bonds

DEVON ENERGY CORP 5.85% DUE 12-15-2025 SEDOL: BYQ1PX2

80,000.00	101.1030250	195.00	80,882.42	86,146.90	- 5,264.48	0.00	- 5,264.48
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Issue Date: 15 Dec 15 Rate: 5.85% Call Date: 15 Sep 25 Call Price: 100.00 Yield to Maturity: 5.249% Maturity Date: 15 Dec 25

DIAMONDBACK ENERGY INC 3.5% DUE 12-01-2029 SEDOL: BJR45B3

40,000.00	92.9816250	112.78	37,192.65	40,311.80	- 3,119.15	0.00	- 3,119.15
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Issue Date: 5 Dec 19 Rate: 3.5% Call Date: 1 Sep 29 Call Price: 100.00 Yield to Maturity: 4.878% Maturity Date: 1 Dec 29

DISH DBS CORP 5.125% DUE 06-01-2029 SEDOL: BMDHSQ3

50,000.00	51.5390000	206.42	25,769.50	49,877.00	- 24,107.50	0.00	- 24,107.50
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Issue Date: 24 May 21 Rate: 5.125% Yield to Maturity: 20.249% Maturity Date: 1 Jun 29

DISH DBS CORP 5.875% 11-15-2024 CUSIP: 25470XAW5

25,000.00	93.7762800	183.59	23,444.07	24,233.69	- 789.62	0.00	- 789.62
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Issue Date: 20 Nov 14 Rate: 5.875% Yield to Maturity: 13.614% Maturity Date: 15 Nov 24

DISNEY WALT CO SR NT 6.2% 12-15-2034 SEDOL: BJQX577

10,000.00	113.2599000	25.83	11,325.99	9,321.90	2,004.09	0.00	2,004.09
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Issue Date: 15 Jun 19 Rate: 6.2% Yield to Maturity: 4.642% Maturity Date: 15 Dec 34

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◆ Asset Detail - Base Currency

					Unrealized gain/loss		
Description/Asset ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
Investment Mgr ID							
Shares/PAR value							
Fixed Income							
Corporate bonds							
DISNEY WALT CO SR NT 6.65% 11-15-2037 CUSIP: 254687EH5							
10,000.00	117.7541000	83.13	11,775.41	9,855.00	1,920.41	0.00	1,920.41
Issue Date: 15 Nov 19 Rate: 6.65% Yield to Maturity: 4.873% Maturity Date: 15 Nov 37							
DUKE ENERGY 5.3% DUE 02-15-2040 SEDOL: B432721							
70,000.00	101.2117570	1,391.25	70,848.23	85,311.10	- 14,462.87	0.00	- 14,462.87
Issue Date: 19 Nov 09 Rate: 5.3% Yield to Maturity: 5.187% Maturity Date: 15 Feb 40							
EATON CORP OHIO 4.15 DUE 11-02-2042 REG SEDOL: BGLPFR7							
10,000.00	92.0048000	66.86	9,200.48	10,081.77	- 881.29	0.00	- 881.29
Issue Date: 2 Nov 13 Rate: 4.15% Yield to Maturity: 4.799% Maturity Date: 2 Nov 42							
EL PASO NAT GAS CO 8.375% DUE 06-15-2032 SEDOL: 2787237							
110,000.00	116.7109180	383.85	128,382.01	128,194.00	188.01	0.00	188.01
Issue Date: 15 Jun 03 Rate: 8.375% Call Date: 14 Jun 32 Call Price: 100.00 Yield to Maturity: 5.843% Maturity Date: 15 Jun 32							
ENERGY TRANSFER L P 0.0% DUE 12-31-2049 REG SEDOL: BMHR7W8							
20,000.00	92.1478500	178.13	18,429.57	19,650.00	- 1,220.43	0.00	- 1,220.43
Issue Date: 22 Jan 20 Rate: 7.125% Call Date: 15 May 30 Call Price: 100.00 Yield to Maturity: 7.733% Maturity Date: 31 Dec 49							

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◆ Asset Detail - Base Currency

Description/Asset ID	Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
Shares/PAR value						Market	Translation	
Fixed Income								
Corporate bonds								
ENERGY TRANSFER L P 6.5% 12-31-2049 SEDOL: BN2CHF8								
20,000.00		95.0280000	162.50	19,005.60	19,775.00	- 769.40	0.00	- 769.40
Issue Date: 15 Jun 21 Rate: 6.5% Call Date: 15 Aug 26 Call Price: 100.00 Yield to Maturity: 6.841% Maturity Date: 31 Dec 49								
ENERGY TRANSFER L P 6.75% 12-31-2099 USD SEDOL: BNLZ3S3								
40,000.00		95.7841250	337.50	38,313.65	40,562.50	- 2,248.85	0.00	- 2,248.85
Issue Date: 16 Nov 17 Rate: 6.75% Call Date: 15 May 25 Call Price: 100.00 Yield to Maturity: 7.047% Maturity Date: 31 Dec 99								
ENERGY TRANSFER 3.75% DUE 05-15-2030 SEDOL: BL3BQ53								
70,000.00		93.0220570	328.13	65,115.44	71,357.07	- 6,241.63	0.00	- 6,241.63
Issue Date: 22 Jan 20 Rate: 3.75% Call Date: 15 Feb 30 Call Price: 100.00 Yield to Maturity: 5.042% Maturity Date: 15 May 30								
ENERGY TRANSFER 4.95% DUE 06-15-2028 SEDOL: BNR46T6								
20,000.00		99.7041500	41.25	19,940.83	21,379.60	- 1,438.77	0.00	- 1,438.77
Issue Date: 8 Jun 18 Rate: 4.95% Call Date: 15 Mar 28 Call Price: 100.00 Yield to Maturity: 5.024% Maturity Date: 15 Jun 28								
ENERGY TRANSFER 5.25% DUE 04-15-2029 SEDOL: BJCYMH3								
10,000.00		100.8581000	109.38	10,085.81	11,417.30	- 1,331.49	0.00	- 1,331.49
Issue Date: 15 Jan 19 Rate: 5.25% Call Date: 15 Jan 29 Call Price: 100.00 Yield to Maturity: 5.061% Maturity Date: 15 Apr 29								

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◆ Asset Detail - Base Currency

Asset Return		Base Currency		Unrealized gain/loss				
Description/Asset ID	Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
Shares/PAR value								
Fixed Income								
Corporate bonds								
ENERGY TRANSFER 6.25% DUE 04-15-2049 SEDOL: BJCYMJ5								
80,000.00		103.6579880	1,041.67	82,926.39	97,197.60	- 14,271.21	0.00	- 14,271.21
Issue Date: 15 Jan 19 Rate: 6.25% Call Date: 15 Oct 48 Call Price: 100.00 Yield to Maturity: 5.967% Maturity Date: 15 Apr 49								
ENTERPRISE PRODS FIXED 3.95% DUE 01-31-2060 SEDOL: BL39936								
20,000.00		81.4295000	329.17	16,285.90	20,790.70	- 4,504.80	0.00	- 4,504.80
Issue Date: 15 Jan 20 Rate: 3.95% Call Date: 31 Jul 59 Call Price: 100.00 Yield to Maturity: 5.077% Maturity Date: 31 Jan 60								
ENTERPRISE PRODS OPER LLC 5.375% 02-15-2078 SEDOL: BYWF668								
10,000.00		89.6240000	201.56	8,962.40	9,237.50	- 275.10	0.00	- 275.10
Issue Date: 15 Feb 18 Rate: 5.375% Call Date: 15 Feb 28 Call Price: 100.00 Yield to Maturity: 6.026% Maturity Date: 15 Feb 78								
ENTERPRISE PRODS 2.8% DUE 01-31-2030 SEDOL: BKM3QG4								
20,000.00		90.5667500	233.33	18,113.35	20,444.50	- 2,331.15	0.00	- 2,331.15
Issue Date: 15 Jan 20 Rate: 2.8% Call Date: 31 Oct 29 Call Price: 100.00 Yield to Maturity: 4.593% Maturity Date: 31 Jan 30								
ENTERPRISE PRODS 3.7% DUE 01-31-2051 SEDOL: BL397H6								
20,000.00		79.8842000	308.33	15,976.84	19,755.60	- 3,778.76	0.00	- 3,778.76
Issue Date: 15 Jan 20 Rate: 3.7% Call Date: 31 Jul 50 Call Price: 100.00 Yield to Maturity: 5.074% Maturity Date: 31 Jan 51								

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◆ Asset Detail - Base Currency

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

Fixed Income

Corporate bonds

ENTERPRISE PRODS 4.15% DUE 10-16-2028 SEDOL: BFY5JK8

90,000.00	98.8397780	767.75	88,955.80	96,133.60	- 7,177.80	0.00	- 7,177.80
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Issue Date: 11 Oct 18 Rate: 4.15% Call Date: 16 Jul 28 Call Price: 100.00 Yield to Maturity: 4.42% Maturity Date: 16 Oct 28

ENTERPRISE PRODS 5.7% DUE 02-15-2042 SEDOL: B56MMZ3

20,000.00	105.5264500	427.50	21,105.29	20,553.54	551.75	0.00	551.75
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Issue Date: 24 Aug 11 Rate: 5.7% Yield to Maturity: 5.224% Maturity Date: 15 Feb 42

ENTERPRISE PRODS 6.65% DUE 10-15-2034 SEDOL: B06K8Q5

10,000.00	114.6852000	138.54	11,468.52	10,764.90	703.62	0.00	703.62
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Issue Date: 4 Oct 04 Rate: 6.65% Yield to Maturity: 4.882% Maturity Date: 15 Oct 34

ENTERPRISE PRODS 7.55% DUE 04-15-2038 SEDOL: B57FW28

10,000.00	122.6922000	157.29	12,269.22	14,502.30	- 2,233.08	0.00	- 2,233.08
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Issue Date: 15 Oct 09 Rate: 7.55% Yield to Maturity: 5.269% Maturity Date: 15 Apr 38

ENTERPRISE PRODUCTS OPER L P 3.125% DUE 07-31-2029 SEDOL: BKB02B3

10,000.00	93.6372000	130.21	9,363.72	10,219.00	- 855.28	0.00	- 855.28
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Issue Date: 8 Jul 19 Rate: 3.125% Call Date: 30 Apr 29 Call Price: 100.00 Yield to Maturity: 4.421% Maturity Date: 31 Jul 29

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◆ Asset Detail - Base Currency

						Unrealized gain/loss		
Description/Asset ID	Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
Shares/PAR value								
Fixed Income								
Corporate bonds								
EOG RES INC FIXED 3.9% DUE 04-01-2035 SEDOL: BWCN5Z0								
20,000.00		92.2456000	192.83	18,449.12	22,858.00	- 4,408.88	0.00	- 4,408.88
Issue Date: 17 Mar 15 Rate: 3.9% Call Date: 1 Oct 34 Call Price: 100.00 Yield to Maturity: 4.799% Maturity Date: 1 Apr 35								
EQT CORP 3.9% DUE 10-01-2027 SEDOL: BYWG490								
50,000.00		95.7630000	482.08	47,881.50	54,362.50	- 6,481.00	0.00	- 6,481.00
Issue Date: 4 Oct 17 Rate: 3.9% Call Date: 1 Jul 27 Call Price: 100.00 Yield to Maturity: 5.153% Maturity Date: 1 Oct 27								
EQT CORPORATION 5.0% DUE 01-15-2029 BEO SEDOL: BMDM201								
10,000.00		99.0381000	229.17	9,903.81	11,451.00	- 1,547.19	0.00	- 1,547.19
Issue Date: 16 Nov 20 Rate: 5% Call Date: 15 Jul 28 Call Price: 100.00 Yield to Maturity: 5.218% Maturity Date: 15 Jan 29								
EXELON CORP 5.625% DUE 06-15-2035 SEDOL: B0LK7L8								
70,000.00		103.1573570	164.06	72,210.15	62,537.65	9,672.50	0.00	9,672.50
Issue Date: 9 Jun 05 Rate: 5.625% Yield to Maturity: 5.254% Maturity Date: 15 Jun 35								
EXXON MOBIL CORP FIXED 4.327% DUE 03-19-2050 SEDOL: BL68H70								
10,000.00		91.3459000	121.40	9,134.59	12,140.00	- 3,005.41	0.00	- 3,005.41
Issue Date: 19 Mar 20 Rate: 4.327% Call Date: 19 Sep 49 Call Price: 100.00 Yield to Maturity: 4.917% Maturity Date: 19 Mar 50								

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◆ Asset Detail - Base Currency

						Unrealized gain/loss		
Description/Asset ID	Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
Shares/PAR value								
Fixed Income								
Corporate bonds								
EXXON MOBIL CORP 3.482% DUE 03-19-2030 SEDOL: BL68H47								
40,000.00		95.1087750	390.76	38,043.51	40,000.00	- 1,956.49	0.00	- 1,956.49
Issue Date: 19 Mar 20 Rate: 3.482% Call Date: 19 Dec 29 Call Price: 100.00 Yield to Maturity: 4.388% Maturity Date: 19 Mar 30								
FIRSTENERGY CORP 3.9% 07-15-2027 SEDOL: BDC3P91								
120,000.00		96.1965080	2,282.50	115,435.81	120,357.60	- 4,921.79	0.00	- 4,921.79
Issue Date: 21 Jun 17 Rate: 4.15% Call Date: 15 Apr 27 Call Price: 100.00 Yield to Maturity: 5.341% Maturity Date: 15 Jul 27								
FORD MTR CO DEL 3.25% 02-12-2032 SEDOL: BPLHQR3								
30,000.00		83.2624000	373.75	24,978.72	30,012.50	- 5,033.78	0.00	- 5,033.78
Issue Date: 12 Nov 21 Rate: 3.25% Call Date: 12 Nov 31 Call Price: 100.00 Yield to Maturity: 5.87% Maturity Date: 12 Feb 32								
FORD MTR CO DEL 6.1% 08-19-2032A SEDOL: BNDY3J9								
20,000.00		100.9913000	443.94	20,198.26	20,000.00	198.26	0.00	198.26
Issue Date: 19 Aug 22 Rate: 6.1% Call Date: 19 May 32 Call Price: 100.00 Yield to Maturity: 5.95% Maturity Date: 19 Aug 32								
FORD MTR CR CO LLC 2.9% DUE 02-16-2028 BEO SEDOL: BNKBJZ1								
200,000.00		89.8549100	2,158.89	179,709.82	197,500.00	- 17,790.18	0.00	- 17,790.18
Issue Date: 16 Feb 21 Rate: 2.9% Call Date: 16 Dec 27 Call Price: 100.00 Yield to Maturity: 5.689% Maturity Date: 16 Feb 28								

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◆ Asset Detail - Base Currency

					Unrealized gain/loss		
Description/Asset ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
Investment Mgr ID							
Shares/PAR value							
Fixed Income							
Corporate bonds							
FORD MTR CR CO LLC 4.95% 05-28-2027 SEDOL: BMYXYY0							
230,000.00	97.6250830	1,012.00	224,537.69	230,862.50	- 6,324.81	0.00	- 6,324.81
Issue Date: 28 Mar 22 Rate: 4.95% Call Date: 28 Apr 27 Call Price: 100.00 Yield to Maturity: 5.724% Maturity Date: 28 May 27							
FOX CORP 5.476% DUE 01-25-2039 SEDOL: BMPRYX0							
30,000.00	97.4873000	707.32	29,246.19	32,648.95	- 3,402.76	0.00	- 3,402.76
Issue Date: 25 Jan 20 Rate: 5.476% Call Date: 25 Jul 38 Call Price: 100.00 Yield to Maturity: 5.726% Maturity Date: 25 Jan 39							
FOX CORP 6.5% 10-13-2033 SEDOL: BPSQ9N0							
10,000.00	108.4274000	139.03	10,842.74	9,858.80	983.94	0.00	983.94
Issue Date: 13 Oct 23 Rate: 6.5% Call Date: 13 Jul 33 Call Price: 100.00 Yield to Maturity: 5.38% Maturity Date: 13 Oct 33							
FREEPORT-MCMORAN FIXED 4.625% DUE 08-01-2030 SEDOL: BN2XBT3							
10,000.00	97.6163000	191.42	9,761.63	10,000.00	- 238.37	0.00	- 238.37
Issue Date: 27 Jul 20 Rate: 4.625% Call Date: 1 Aug 25 Call Price: 102.31 Yield to Maturity: 5.054% Maturity Date: 1 Aug 30							
FREEPORT-MCMORAN 5.45% DUE 03-15-2043 SEDOL: BFPC4S1							
68,000.00	97.2697060	1,080.92	66,143.40	61,135.89	5,007.51	0.00	5,007.51
Issue Date: 15 Sep 13 Rate: 5.45% Call Date: 15 Sep 42 Call Price: 100.00 Yield to Maturity: 5.684% Maturity Date: 15 Mar 43							

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◆ Asset Detail - Base Currency

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

Fixed Income

Corporate bonds

GEN DYNAMICS CORP FIXED 4.25% DUE	04-01-2040	SEDOL: BMFFMZ2					
10,000.00	93.5526000	105.07	9,355.26	11,851.90	- 2,496.64	0.00	- 2,496.64

Issue Date: 25 Mar 20 Rate: 4.25% Call Date: 1 Oct 39 Call Price: 100.00 Yield to Maturity: 4.826% Maturity Date: 1 Apr 40

GENERAL DYNAMICS CORP 4.25% DUE	04-01-2050	REG SEDOL: BMFFN04					
30,000.00	93.1085000	315.21	27,932.55	37,567.00	- 9,634.45	0.00	- 9,634.45

Issue Date: 25 Mar 20 Rate: 4.25% Call Date: 1 Oct 49 Call Price: 100.00 Yield to Maturity: 4.709% Maturity Date: 1 Apr 50

GENERAL MOTORS CO 5.6% DUE 10-15-2032	BEO	SEDOL: BQHM3Y5					
10,000.00	102.4582000	116.67	10,245.82	9,387.50	858.32	0.00	858.32

Issue Date: 2 Aug 22 Rate: 5.6% Call Date: 15 Jul 32 Call Price: 100.00 Yield to Maturity: 5.246% Maturity Date: 15 Oct 32

GENERAL MTRS CO 5.15% DUE 04-01-2038	SEDOL: BD93QC4						
30,000.00	94.8663330	381.96	28,459.90	31,798.50	- 3,338.60	0.00	- 3,338.60

Issue Date: 7 Aug 17 Rate: 5.15% Call Date: 1 Oct 37 Call Price: 100.00 Yield to Maturity: 5.679% Maturity Date: 1 Apr 38

GENERAL MTRS CO 6.125% DUE 10-01-2025	SEDOL: BMDX5X7						
20,000.00	101.3646500	302.85	20,272.93	19,979.80	293.13	0.00	293.13

Issue Date: 12 May 20 Rate: 6.125% Call Date: 1 Sep 25 Call Price: 100.00 Yield to Maturity: 5.295% Maturity Date: 1 Oct 25

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◆ Asset Detail - Base Currency

Description/Asset ID		Base Currency		Unrealized gain/loss			
Investment Mgr ID	Exchange rate/	Accrued	Market value	Cost	Market	Translation	Total
Shares/PAR value	Local market price	income/expense					
Fixed Income							
Corporate bonds							
GENERAL MTRS CO 6.25% DUE 10-02-2043 SEDOL: BP8Y7Q3							
20,000.00	102.3127000	305.56	20,462.54	23,275.00	- 2,812.46	0.00	- 2,812.46
Issue Date: 2 Apr 14 Rate: 6.25% Yield to Maturity: 6.046% Maturity Date: 2 Oct 43							
GILEAD SCIENCES 4.75% DUE 03-01-2046 CUSIP: 375558BD4							
10,000.00	95.6229000	157.01	9,562.29	10,142.27	- 579.98	0.00	- 579.98
Issue Date: 14 Sep 15 Rate: 4.75% Call Date: 1 Sep 45 Call Price: 100.00 Yield to Maturity: 5.08% Maturity Date: 1 Mar 46							
GOLDMAN SACHS FIXED 3.5% DUE 04-01-2025 SEDOL: BMQ5M51							
10,000.00	97.7455000	86.53	9,774.55	10,626.82	- 852.27	0.00	- 852.27
Issue Date: 30 Mar 20 Rate: 3.5% Call Date: 1 Mar 25 Call Price: 100.00 Yield to Maturity: 5.376% Maturity Date: 1 Apr 25							
GOLDMAN SACHS GROUP INC NT FXD/FLTG 3.615% 03-15-2028 SEDOL: BMGDC88							
10,000.00	95.9706000	105.44	9,597.06	10,043.60	- 446.54	0.00	- 446.54
Issue Date: 15 Mar 22 Rate: 3.615% Call Date: 15 Mar 27 Call Price: 100.00 Yield to Maturity: 4.679% Maturity Date: 15 Mar 28							
GOLDMAN SACHS GROUP INC 4.223% 05-01-2029 CUSIP: 38141GWZ3							
40,000.00	96.8351250	276.84	38,734.05	39,069.50	- 335.45	0.00	- 335.45
Issue Date: 23 Apr 18 Rate: 4.223% Call Date: 1 May 28 Call Price: 100.00 Yield to Maturity: 4.902% Maturity Date: 1 May 29							

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◆ Asset Detail - Base Currency

					Unrealized gain/loss		
Description/Asset ID	Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation
Shares/PAR value							Total
Fixed Income							
Corporate bonds							
GOLDMAN SACHS GROUP INC 4.387% 06-15-2027 SEDOL: BPG6ZR8							
30,000.00		98.4444000	54.84	29,533.32	30,000.00	- 466.68	0.00
							- 466.68
Issue Date: 13 Jun 22 Rate: 4.387% Call Date: 15 Jun 26 Call Price: 100.00 Yield to Maturity: 4.88% Maturity Date: 15 Jun 27							
GOLDMAN SACHS 3.5% DUE 11-16-2026 SEDOL: BZ12537							
60,000.00		96.3331670	256.67	57,799.90	59,518.20	- 1,718.30	0.00
							- 1,718.30
Issue Date: 16 Nov 16 Rate: 3.5% Call Date: 16 Nov 25 Call Price: 100.00 Yield to Maturity: 4.878% Maturity Date: 16 Nov 26							
GOLDMAN SACHS 4.25% DUE 10-21-2025 SEDOL: BYNMJP8							
50,000.00		98.1665200	407.29	49,083.26	50,316.34	- 1,233.08	0.00
							- 1,233.08
Issue Date: 21 Oct 15 Rate: 4.25% Yield to Maturity: 5.321% Maturity Date: 21 Oct 25							
GOLDMAN SACHS 5.15% DUE 05-22-2045 SEDOL: BY58YT3							
90,000.00		96.9944780	489.25	87,295.03	90,565.69	- 3,270.66	0.00
							- 3,270.66
Issue Date: 22 May 15 Rate: 5.15% Yield to Maturity: 5.387% Maturity Date: 22 May 45							
GOLDMAN SACHS 6.25% DUE 02-01-2041 SEDOL: B920YP3							
170,000.00		111.7017530	4,397.57	189,892.98	172,084.26	17,808.72	0.00
							17,808.72
Issue Date: 28 Jan 11 Rate: 6.25% Yield to Maturity: 5.207% Maturity Date: 1 Feb 41							

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◆ Asset Detail - Base Currency

						Unrealized gain/loss		
Description/Asset ID	Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
Shares/PAR value								
Fixed Income								
Corporate bonds								
H & E EQUIP SVCS INC 3.875% 12-15-2028 SEDOL: BLSN159								
10,000.00		90.8815000	16.15	9,088.15	8,930.00	158.15	0.00	158.15
Issue Date: 14 Dec 20 Rate: 3.875% Call Date: 15 Dec 24 Call Price: 100.96 Yield to Maturity: 6.028% Maturity Date: 15 Dec 28								
HALLIBURTON CO 4.85% DUE 11-15-2035 SEDOL: BYNR6K7								
20,000.00		98.6767000	121.25	19,735.34	20,485.20	- 749.86	0.00	- 749.86
Issue Date: 13 Nov 15 Rate: 4.85% Call Date: 15 May 35 Call Price: 100.00 Yield to Maturity: 4.998% Maturity Date: 15 Nov 35								
HALLIBURTON CO 5% DUE 11-15-2045 SEDOL: BYNR4N6								
10,000.00		97.2897000	62.50	9,728.97	10,166.20	- 437.23	0.00	- 437.23
Issue Date: 13 Nov 15 Rate: 5% Call Date: 15 May 45 Call Price: 100.00 Yield to Maturity: 5.208% Maturity Date: 15 Nov 45								
HARRIS CORP DEL 5.054% DUE 04-27-2045 SEDOL: BX1DFF8								
20,000.00		98.9436500	176.89	19,788.73	20,122.60	- 333.87	0.00	- 333.87
Issue Date: 27 Apr 15 Rate: 5.054% Call Date: 27 Oct 44 Call Price: 100.00 Yield to Maturity: 5.135% Maturity Date: 27 Apr 45								
HCA INC 3.5% DUE 09-01-2030 SEDOL: BLF2KK7								
10,000.00		90.7341000	115.69	9,073.41	9,500.00	- 426.59	0.00	- 426.59
Issue Date: 26 Feb 20 Rate: 3.5% Call Date: 1 Mar 30 Call Price: 100.00 Yield to Maturity: 5.158% Maturity Date: 1 Sep 30								

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◆ Asset Detail - Base Currency

Description/Asset ID		Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total					
Investment Mgr ID	Shares/PAR value					Market	Translation						
Fixed Income													
Corporate bonds													
HCA INC 5.25% DUE 06-15-2026 SEDOL: BZ57YX1													
	10,000.00	100.3776000	21.88	10,037.76	10,075.00	- 37.24	0.00	- 37.24					
Issue Date: 15 Mar 16 Rate: 5.25% Call Date: 15 Dec 25 Call Price: 100.00 Yield to Maturity: 5.084% Maturity Date: 15 Jun 26													
HCA INC 5.375% DUE 02-01-2025 SEDOL: BVFB628													
	20,000.00	99.8669000	444.93	19,973.38	22,000.00	- 2,026.62	0.00	- 2,026.62					
Issue Date: 16 Jan 15 Rate: 5.375% Yield to Maturity: 5.498% Maturity Date: 1 Feb 25													
HCA INC 5.5% DUE 06-15-2047 SEDOL: BF2XWB6													
	10,000.00	96.4580000	22.92	9,645.80	10,250.00	- 604.20	0.00	- 604.20					
Issue Date: 22 Jun 17 Rate: 5.5% Call Date: 15 Dec 46 Call Price: 100.00 Yield to Maturity: 5.777% Maturity Date: 15 Jun 47													
HCA INC 5% DUE 03-15-2024 SEDOL: BJZD8Y6													
	30,000.00	99.8178330	437.50	29,945.35	30,262.50	- 317.15	0.00	- 317.15					
Issue Date: 17 Mar 14 Rate: 5% Yield to Maturity: 5.842% Maturity Date: 15 Mar 24													
HOME DEPOT INC 2.5% DUE 04-15-2027 SEDOL: BMQ5M62													
	30,000.00	94.2640670	156.25	28,279.22	32,027.10	- 3,747.88	0.00	- 3,747.88					
Issue Date: 30 Mar 20 Rate: 2.5% Call Date: 15 Feb 27 Call Price: 100.00 Yield to Maturity: 4.387% Maturity Date: 15 Apr 27													

Portfolio Statement

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◆ Asset Detail - Base Currency

					Unrealized gain/loss		
Description/Asset ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
Investment Mgr ID							
Shares/PAR value							
Fixed Income							
Corporate bonds							
HOME DEPOT INC 3.3% DUE 04-15-2040 REG SEDOL: BMQ5MC8							
60,000.00	82.8737830	412.50	49,724.27	61,304.90	- 11,580.63	0.00	- 11,580.63
Issue Date: 30 Mar 20 Rate: 3.3% Call Date: 15 Oct 39 Call Price: 100.00 Yield to Maturity: 4.83% Maturity Date: 15 Apr 40							
HOME DEPOT INC 3.35% DUE 04-15-2050 REG SEDOL: BK8TZG9							
40,000.00	78.0539500	279.17	31,221.58	42,133.43	- 10,911.85	0.00	- 10,911.85
Issue Date: 30 Mar 20 Rate: 3.35% Call Date: 15 Oct 49 Call Price: 100.00 Yield to Maturity: 4.832% Maturity Date: 15 Apr 50							
HOME DEPOT INC 3.9% DUE 06-15-2047 SEDOL: BDGLXQ4							
10,000.00	86.2357000	16.25	8,623.57	10,944.50	- 2,320.93	0.00	- 2,320.93
Issue Date: 5 Jun 17 Rate: 3.9% Call Date: 15 Dec 46 Call Price: 100.00 Yield to Maturity: 4.892% Maturity Date: 15 Jun 47							
HUMANA INC FIXED 3.95% DUE 03-15-2027 SEDOL: BYZKXV4							
20,000.00	97.8077000	230.42	19,561.54	20,137.50	- 575.96	0.00	- 575.96
Issue Date: 16 Mar 17 Rate: 3.95% Call Date: 15 Dec 26 Call Price: 100.00 Yield to Maturity: 4.691% Maturity Date: 15 Mar 27							
HUMANA INC 2.15% 02-03-2032 SEDOL: BL97DH6							
10,000.00	82.4155000	87.79	8,241.55	8,859.20	- 617.65	0.00	- 617.65
Issue Date: 3 Aug 21 Rate: 2.15% Call Date: 3 Nov 31 Call Price: 100.00 Yield to Maturity: 4.796% Maturity Date: 3 Feb 32							

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◆ Asset Detail - Base Currency

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

Fixed Income

Corporate bonds

HUMANA INC 4.625 DUE 12-01-2042 SEDOL: B8VVGK80

20,000.00	91.4347000	74.51	18,286.94	20,319.40	- 2,032.46	0.00	- 2,032.46
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Issue Date: 10 Dec 12 Rate: 4.625% Call Date: 1 Jun 42 Call Price: 100.00 Yield to Maturity: 5.35% 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	77.3871200	185.91	77,387.12	97,534.00	- 20,146.88	0.00	- 20,146.88
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Issue Date: 21 Dec 05 Rate: 7.43623% Yield to Maturity: 9.303% Maturity Date: 21 Dec 65

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

20,000.00	70.7752000	233.83	14,155.04	19,933.60	- 5,778.56	0.00	- 5,778.56
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Issue Date: 12 Aug 21 Rate: 3.05% Call Date: 12 Feb 51 Call Price: 100.00 Yield to Maturity: 5.016% Maturity Date: 12 Aug 51

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

30,000.00	88.5448000	184.00	26,563.44	29,938.80	- 3,375.36	0.00	- 3,375.36
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Issue Date: 12 Aug 21 Rate: 1.6% Call Date: 12 Jun 28 Call Price: 100.00 Yield to Maturity: 4.364% Maturity Date: 12 Aug 28

INTEL CORP 3.734% 12-08-2047 BEO SEDOL: BFMFJQ6

21,000.00	81.4900950	47.92	17,112.92	17,397.94	- 285.02	0.00	- 285.02
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Issue Date: 8 Jun 18 Rate: 3.734% Call Date: 8 Jun 47 Call Price: 100.00 Yield to Maturity: 5.078% Maturity Date: 8 Dec 47

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◆ Asset Detail - Base Currency

						Unrealized gain/loss	
Description/Asset ID	Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation
Shares/PAR value							Total
Fixed Income							
Corporate bonds							
INTEL CORP 5.125% 02-10-2030 SEDOL: BMX7HB1							
20,000.00		103.8296000	398.61	20,765.92	19,994.20	771.72	0.00
Issue Date: 10 Feb 23 Rate: 5.125% Call Date: 10 Dec 29 Call Price: 100.00 Yield to Maturity: 4.402% Maturity Date: 10 Feb 30							
INTERCONTINENTAL EXCHANGE INC NEW ISSUE 30YR 4.95% 06-15-2052 SEDOL: BMTWJ25							
10,000.00		99.8424000	20.63	9,984.24	10,297.40	- 313.16	0.00
Issue Date: 23 May 22 Rate: 4.95% Call Date: 15 Dec 51 Call Price: 100.00 Yield to Maturity: 4.96% Maturity Date: 15 Jun 52							
JOHNSON & JOHNSON 3.625% DUE 03-03-2037 SEDOL: BF01Z57							
50,000.00		92.1633400	589.06	46,081.67	48,650.70	- 2,569.03	0.00
Issue Date: 3 Mar 17 Rate: 3.625% Call Date: 3 Sep 36 Call Price: 100.00 Yield to Maturity: 4.415% Maturity Date: 3 Mar 37							
JPMORGAN CHASE & CO 2.083% DUE 04-22-2026/10-22-2020 REG SEDOL: BMDLWG3							
70,000.00		95.8005430	275.42	67,060.38	70,000.00	- 2,939.62	0.00
Issue Date: 22 Apr 20 Rate: 2.083% Call Date: 22 Apr 25 Call Price: 100.00 Yield to Maturity: 4% Maturity Date: 22 Apr 26							
JPMORGAN CHASE & CO 2.522% DUE 04-22-2031 SEDOL: BMF03Y3							
40,000.00		86.6114250	190.55	34,644.57	40,000.00	- 5,355.43	0.00
Issue Date: 22 Apr 20 Rate: 2.522% Call Date: 22 Apr 30 Call Price: 100.00 Yield to Maturity: 4.706% Maturity Date: 22 Apr 31							

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Account number V2299
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◆ Asset Detail - Base Currency

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

Fixed Income

Corporate bonds

JPMORGAN CHASE & CO 3.109%	DUE 04-22-2051	SEDOL: BMF0547					
30,000.00	72.1746330	176.18	21,652.39	30,884.70	- 9,232.31	0.00	- 9,232.31

Issue Date: 22 Apr 20 Rate: 3.109% Call Date: 22 Apr 50 Call Price: 100.00 Yield to Maturity: 4.984% Maturity Date: 22 Apr 51

JPMORGAN CHASE & CO 4.25%	10-01-2027	SEDOL: BZ027V0					
20,000.00	98.9904000	210.14	19,798.08	21,432.80	- 1,634.72	0.00	- 1,634.72

Issue Date: 25 Sep 15 Rate: 4.25% Yield to Maturity: 4.543% Maturity Date: 1 Oct 27

JPMORGAN CHASE & CO 4.452%	12-05-2029	SEDOL: BLPNJQ9					
20,000.00	98.0319000	61.83	19,606.38	20,000.00	- 393.62	0.00	- 393.62

Issue Date: 5 Dec 18 Rate: 4.452% Call Date: 5 Dec 28 Call Price: 100.00 Yield to Maturity: 4.837% Maturity Date: 5 Dec 29

JPMORGAN CHASE & CO 4.565%	06-14-2030	SEDOL: BPQCMV9					
80,000.00	97.9594000	162.31	78,367.52	80,000.00	- 1,632.48	0.00	- 1,632.48

Issue Date: 14 Jun 22 Rate: 4.565% Call Date: 14 Jun 29 Call Price: 100.00 Yield to Maturity: 4.937% Maturity Date: 14 Jun 30

JPMORGAN CHASE & CO. 4.203%	07-23-2029	SEDOL: BLPNK55					
60,000.00	97.2612500	1,099.79	58,356.75	60,000.00	- 1,643.25	0.00	- 1,643.25

Issue Date: 23 Jul 18 Rate: 4.203% Call Date: 23 Jul 28 Call Price: 100.00 Yield to Maturity: 4.768% Maturity Date: 23 Jul 29

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◆ Asset Detail - Base Currency

					Unrealized gain/loss		
Description/Asset ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
Investment Mgr ID							
Shares/PAR value							
Fixed Income							
Corporate bonds							
JPMORGAN CHASE & FIXED 3.845% DUE 06-14-2025 SEDOL: BPQCN16							
60,000.00	99.2025170	102.53	59,521.51	60,000.00	- 478.49	0.00	- 478.49
Issue Date: 14 Jun 22 Rate: 3.845% Call Date: 14 Jun 24 Call Price: 100.00 Yield to Maturity: 4.414% Maturity Date: 14 Jun 25							
JPMORGAN CHASE & 4.95% DUE 06-01-2045 SEDOL: BYR8P32							
80,000.00	95.8575630	319.00	76,686.05	79,781.94	- 3,095.89	0.00	- 3,095.89
Issue Date: 29 May 15 Rate: 4.95% Yield to Maturity: 5.274% Maturity Date: 1 Jun 45							
KENVUE INC 4.9% 03-22-2033 SEDOL: BQS8YJ4							
40,000.00	103.2570500	533.56	41,302.82	39,912.40	1,390.42	0.00	1,390.42
Issue Date: 22 Sep 23 Rate: 4.9% Call Date: 22 Dec 32 Call Price: 100.00 Yield to Maturity: 4.464% Maturity Date: 22 Mar 33							
KINDER MORGAN INC 4.3% 03-01-2028 SEDOL: BGB6GD3							
10,000.00	98.6975000	142.14	9,869.75	10,979.00	- 1,109.25	0.00	- 1,109.25
Issue Date: 1 Mar 18 Rate: 4.3% Call Date: 1 Dec 27 Call Price: 100.00 Yield to Maturity: 4.645% Maturity Date: 1 Mar 28							
KRAFT FOODS GROUP 5% DUE 06-04-2042 CUSIP: 50076QAE6							
10,000.00	96.7652000	36.11	9,676.52	10,525.00	- 848.48	0.00	- 848.48
Issue Date: 4 Dec 12 Rate: 5% Yield to Maturity: 5.276% Maturity Date: 4 Jun 42							

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◆ Asset Detail - Base Currency

					Unrealized gain/loss		
Description/Asset ID	Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation
Shares/PAR value							Total
Fixed Income							
Corporate bonds							
KRAFT HEINZ FOODS 4.25% DUE 03-01-2031 SEDOL: BNG49T8							
10,000.00		98.1418000	140.49	9,814.18	10,000.00	- 185.82	0.00
Issue Date: 1 Sep 20 Rate: 4.25% Call Date: 1 Dec 30 Call Price: 100.00 Yield to Maturity: 4.555% Maturity Date: 1 Mar 31							
KRAFT HEINZ FOODS 4.375% DUE 06-01-2046 CUSIP: 50077LAB2							
20,000.00		87.5995000	70.49	17,519.90	19,400.00	- 1,880.10	0.00
Issue Date: 24 May 16 Rate: 4.375% Call Date: 1 Dec 45 Call Price: 100.00 Yield to Maturity: 5.329% Maturity Date: 1 Jun 46							
KRAFT HEINZ FOODS 5.2% DUE 07-15-2045 CUSIP: 50077LAM8							
10,000.00		98.2015000	238.33	9,820.15	12,075.00	- 2,254.85	0.00
Issue Date: 15 Jul 16 Rate: 5.2% Call Date: 15 Jan 45 Call Price: 100.00 Yield to Maturity: 5.341% Maturity Date: 15 Jul 45							
LAS VEGAS SANDS 2.9% DUE 06-25-2025 SEDOL: BKV8626							
10,000.00		96.0975000	4.03	9,609.75	9,798.00	- 188.25	0.00
Issue Date: 25 Nov 19 Rate: 2.9% Call Date: 25 May 25 Call Price: 100.00 Yield to Maturity: 5.67% Maturity Date: 25 Jun 25							
LAS VEGAS SANDS 3.2% DUE 08-08-2024 SEDOL: BKPHQ63							
120,000.00		98.0669000	1,514.67	117,680.28	117,202.06	478.22	0.00
Issue Date: 31 Jul 19 Rate: 3.2% Call Date: 8 Jul 24 Call Price: 100.00 Yield to Maturity: 6.486% Maturity Date: 8 Aug 24							

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◆ Asset Detail - Base Currency

						Unrealized gain/loss		
Description/Asset ID	Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
Shares/PAR value								
Fixed Income								
Corporate bonds								
LENNAR CORP 4.5% DUE 04-30-2024 SEDOL: BYWC0Q7								
30,000.00		99.4766000	225.00	29,842.98	30,000.00	- 157.02	0.00	- 157.02
Issue Date: 28 Apr 17 Rate: 4.5% Yield to Maturity: 6.076% Maturity Date: 30 Apr 24								
LOCKHEED MARTIN CORP SR NT 4.15% 06-15-2053 SEDOL: BN7T9S1								
80,000.00		89.8132250	138.33	71,850.58	79,449.60	- 7,599.02	0.00	- 7,599.02
Issue Date: 5 May 22 Rate: 4.15% Call Date: 15 Dec 52 Call Price: 100.00 Yield to Maturity: 4.799% Maturity Date: 15 Jun 53								
LOCKHEED MARTIN CORP 3.9% 06-15-2032 SEDOL: BN7T9Q9								
20,000.00		96.5763500	32.50	19,315.27	19,982.40	- 667.13	0.00	- 667.13
Issue Date: 5 May 22 Rate: 3.9% Call Date: 15 Mar 32 Call Price: 100.00 Yield to Maturity: 4.388% Maturity Date: 15 Jun 32								
LOCKHEED MARTIN 4.5% DUE 05-15-2036 SEDOL: BDB6BN7								
20,000.00		99.1771000	112.50	19,835.42	21,324.20	- 1,488.78	0.00	- 1,488.78
Issue Date: 23 Nov 15 Rate: 4.5% Call Date: 15 Nov 35 Call Price: 100.00 Yield to Maturity: 4.587% Maturity Date: 15 May 36								
LOWES COS INC FIXED 4.5% DUE 04-15-2030 SEDOL: BMH1W14								
20,000.00		99.5603000	187.50	19,912.06	19,903.60	8.46	0.00	8.46
Issue Date: 26 Mar 20 Rate: 4.5% Call Date: 15 Jan 30 Call Price: 100.00 Yield to Maturity: 4.58% Maturity Date: 15 Apr 30								

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◆ Asset Detail - Base Currency

						Unrealized gain/loss		
Description/Asset ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total	
Investment Mgr ID								
Shares/PAR value								
Fixed Income								
Corporate bonds								
MASTERCARD INC 3.85% DUE 03-26-2050 REG SEDOL: BMH9H80								
40,000.00	87.6078000	402.11	35,043.12	49,802.50	- 14,759.38	0.00	- 14,759.38	
Issue Date: 26 Mar 20 Rate: 3.85% Call Date: 26 Sep 49 Call Price: 100.00 Yield to Maturity: 4.674% Maturity Date: 26 Mar 50								
MCDONALD'S CORPORATION 3.6% DUE 07-01-2030 SEDOL: BLCCBX0								
20,000.00	94.9988000	358.00	18,999.76	19,853.20	- 853.44	0.00	- 853.44	
Issue Date: 27 Mar 20 Rate: 3.6% Call Date: 1 Apr 30 Call Price: 100.00 Yield to Maturity: 4.495% Maturity Date: 1 Jul 30								
MCDONALD'S CORPORATION 3.8% 04-01-2028 SEDOL: BFXSFH7								
10,000.00	97.5935000	93.94	9,759.35	10,053.30	- 293.95	0.00	- 293.95	
Issue Date: 16 Mar 18 Rate: 3.8% Call Date: 1 Jan 28 Call Price: 100.00 Yield to Maturity: 4.425% Maturity Date: 1 Apr 28								
MCDONALDS CORP MED TERM 3.5% 07-01-2027 SEDOL: BKSG559								
20,000.00	97.2106500	348.06	19,442.13	22,792.60	- 3,350.47	0.00	- 3,350.47	
Issue Date: 27 Mar 20 Rate: 3.5% Call Date: 1 May 27 Call Price: 100.00 Yield to Maturity: 4.366% Maturity Date: 1 Jul 27								
MCDONALDS CORP MEDIUM TERM NTS BOOK 3.625% DUE 09-01-2049 SEDOL: BK0WS12								
20,000.00	80.4874500	239.65	16,097.49	22,343.40	- 6,245.91	0.00	- 6,245.91	
Issue Date: 12 Aug 19 Rate: 3.625% Call Date: 1 Mar 49 Call Price: 100.00 Yield to Maturity: 4.979% Maturity Date: 1 Sep 49								

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◆ Asset Detail - Base Currency

					Unrealized gain/loss			
Description/Asset ID	Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
Shares/PAR value								
Fixed Income								
Corporate bonds								
MCDONALDS CORP 4.2% 04-01-2050 SEDOL: BKSG571								
40,000.00		88.4896000	415.33	35,395.84	44,084.34	- 8,688.50	0.00	- 8,688.50
Issue Date: 27 Mar 20 Rate: 4.2% Call Date: 1 Oct 49 Call Price: 100.00 Yield to Maturity: 4.991% Maturity Date: 1 Apr 50								
MERCK & CO INC NEW 1.45% DUE 06-24-2030 SEDOL: BMBQJX6								
20,000.00		83.6901000	4.83	16,738.02	19,828.20	- 3,090.18	0.00	- 3,090.18
Issue Date: 24 Jun 20 Rate: 1.45% Call Date: 24 Mar 30 Call Price: 100.00 Yield to Maturity: 4.364% Maturity Date: 24 Jun 30								
METLIFE INC 6.4% 12-15-2066 SEDOL: B1L8RP3								
30,000.00		103.1321000	80.00	30,939.63	27,736.88	3,202.75	0.00	3,202.75
Issue Date: 21 Dec 06 Rate: 6.4% Call Date: 15 Dec 31 Call Price: 100.00 Yield to Maturity: 6.19% Maturity Date: 15 Dec 66								
MICRON TECHNOLOGY INC 5.875% 02-09-2033 SEDOL: BMX3QS9								
10,000.00		104.1251000	230.10	10,412.51	9,770.66	641.85	0.00	641.85
Issue Date: 9 Feb 23 Rate: 5.875% Call Date: 9 Nov 32 Call Price: 100.00 Yield to Maturity: 5.297% Maturity Date: 9 Feb 33								
MORGAN STANLEY 2.188% 04-28-2026 SEDOL: BMYZ0Y8								
70,000.00		96.0790570	263.78	67,255.34	70,058.24	- 2,802.90	0.00	- 2,802.90
Issue Date: 28 Apr 20 Rate: 2.188% Call Date: 28 Apr 25 Call Price: 100.00 Yield to Maturity: 3.964% Maturity Date: 28 Apr 26								

Portfolio Statement

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◆ Asset Detail - Base Currency

						Unrealized gain/loss		
Description/Asset ID	Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
Shares/PAR value								
Fixed Income								
Corporate bonds								
MORGAN STANLEY 2.699% DUE	01-22-2031	SEDOL: BH3T5Q3						
90,000.00	87.4955780	1,066.10	78,746.02	90,000.00	- 11,253.98	0.00	- 11,253.98	
Issue Date: 22 Jan 20 Rate: 2.699% Call Date: 22 Jan 30 Call Price: 100.00 Yield to Maturity: 4.807% Maturity Date: 22 Jan 31								
MORGAN STANLEY 3.772% 01-24-2029	CUSIP: 61744YAP3							
10,000.00	95.4419000	163.45	9,544.19	9,612.40	- 68.21	0.00	- 68.21	
Issue Date: 23 Jan 18 Rate: 3.772% Call Date: 24 Jan 28 Call Price: 100.00 Yield to Maturity: 4.795% Maturity Date: 24 Jan 29								
MORGAN STANLEY 4.431%	01-23-2030	CUSIP: 6174468G7						
4,000.00	97.5022500	77.30	3,900.09	4,000.00	- 99.91	0.00	- 99.91	
Issue Date: 23 Jan 19 Rate: 4.431% Call Date: 23 Jan 29 Call Price: 100.00 Yield to Maturity: 4.911% Maturity Date: 23 Jan 30								
MPLX LP 4.7% 04-15-2048	SEDOL: BYZGJY7							
80,000.00	86.4022130	783.33	69,121.77	79,478.40	- 10,356.63	0.00	- 10,356.63	
Issue Date: 8 Feb 18 Rate: 4.7% Call Date: 15 Oct 47 Call Price: 100.00 Yield to Maturity: 5.744% Maturity Date: 15 Apr 48								
MPLX LP 4.8%	02-15-2029	SEDOL: BF5M0H2						
20,000.00	99.3857500	360.00	19,877.15	20,128.40	- 251.25	0.00	- 251.25	
Issue Date: 15 Nov 18 Rate: 4.8% Call Date: 15 Nov 28 Call Price: 100.00 Yield to Maturity: 4.936% Maturity Date: 15 Feb 29								

Portfolio Statement

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◆ Asset Detail - Base Currency

Description/Asset ID		Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
Investment Mgr ID	Shares/PAR value					Market	Translation	
Fixed Income								
Corporate bonds								
MPLX LP 4.875% DUE 06-01-2025 SEDOL: BYYHPS7								
	70,000.00	99.3654570	274.90	69,555.82	64,312.50	5,243.32	0.00	5,243.32
Issue Date: 1 Jun 16 Rate: 4.875% Call Date: 1 Mar 25 Call Price: 100.00 Yield to Maturity: 5.341% Maturity Date: 1 Jun 25								
MPLX LP 4.875% DUE 12-01-2024 SEDOL: BDCG2P5								
	70,000.00	99.4247140	274.90	69,597.30	71,248.86	- 1,651.56	0.00	- 1,651.56
Issue Date: 1 Jun 16 Rate: 4.875% Call Date: 1 Sep 24 Call Price: 100.00 Yield to Maturity: 5.519% Maturity Date: 1 Dec 24								
MPLX LP 5.5% DUE 02-15-2049 SEDOL: BF5M0J4								
	20,000.00	97.1080000	412.50	19,421.60	19,735.20	- 313.60	0.00	- 313.60
Issue Date: 15 Nov 18 Rate: 5.5% Call Date: 15 Aug 48 Call Price: 100.00 Yield to Maturity: 5.717% Maturity Date: 15 Feb 49								
NEW YORK LIFE GLOBAL FUNDING TRANCHE # TR 06/24/2020 .95% 06-24-2025 SEDOL: BL6JT77								
	30,000.00	94.4289670	4.75	28,328.69	29,969.40	- 1,640.71	0.00	- 1,640.71
Issue Date: 24 Jun 20 Rate: 0.95% Yield to Maturity: 4.882% Maturity Date: 24 Jun 25								
NIKE INC FIXED 3.25% DUE 03-27-2040 SEDOL: BKSG5P9								
	20,000.00	84.2470500	167.92	16,849.41	19,874.80	- 3,025.39	0.00	- 3,025.39
Issue Date: 27 Mar 20 Rate: 3.25% Call Date: 27 Sep 39 Call Price: 100.00 Yield to Maturity: 4.641% Maturity Date: 27 Mar 40								

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◆ Asset Detail - Base Currency

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

Fixed Income

Corporate bonds

NIKE INC 3.375% DUE 03-27-2050 SEDOL: BKSG5Q0

20,000.00	82.0522000	174.38	16,410.44	21,314.01	- 4,903.57	0.00	- 4,903.57
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Issue Date: 27 Mar 20 Rate: 3.375% Call Date: 27 Sep 49 Call Price: 100.00 Yield to Maturity: 4.553% Maturity Date: 27 Mar 50

NORTHROP GRUMMAN FIXED 5.25% DUE 05-01-2050 SEDOL: BMF33S6

30,000.00	103.3726330	258.13	31,011.79	38,319.00	- 7,307.21	0.00	- 7,307.21
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Issue Date: 23 Mar 20 Rate: 5.25% Call Date: 1 Nov 49 Call Price: 100.00 Yield to Maturity: 5.017% Maturity Date: 1 May 50

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

110,000.00	95.5989820	1,638.54	105,158.88	109,941.70	- 4,782.82	0.00	- 4,782.82
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Issue Date: 13 Oct 17 Rate: 3.25% Call Date: 15 Oct 27 Call Price: 100.00 Yield to Maturity: 4.45% Maturity Date: 15 Jan 28

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

30,000.00	84.0861330	274.42	25,225.84	32,575.20	- 7,349.36	0.00	- 7,349.36
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Issue Date: 31 Mar 20 Rate: 3.7% Call Date: 1 Oct 59 Call Price: 100.00 Yield to Maturity: 4.606% Maturity Date: 1 Apr 60

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

30,000.00	106.0710000	564.38	31,821.30	34,500.30	- 2,679.00	0.00	- 2,679.00
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Issue Date: 15 Sep 19 Rate: 6.45% Yield to Maturity: 5.768% Maturity Date: 15 Sep 36

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◆ Asset Detail - Base Currency

					Unrealized gain/loss			
Description/Asset ID	Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
Shares/PAR value								
Fixed Income								
Corporate bonds								
OCCIDENTAL PETE CORP SR NT 6.6% 03-15-2046 SEDOL: BKVKRK7								
10,000.00		108.2740000	192.50	10,827.40	12,434.20	- 1,606.80	0.00	- 1,606.80
Issue Date: 15 Sep 19 Rate: 6.6% Call Date: 15 Sep 45 Call Price: 100.00 Yield to Maturity: 5.924% Maturity Date: 15 Mar 46								
OCCIDENTAL PETE CORP SR NT 6.95% 07-01-2024 SEDOL: BJSFZS2								
76,000.00		100.3590000	2,626.33	76,272.84	84,222.25	- 7,949.41	0.00	- 7,949.41
Issue Date: 1 Jul 19 Rate: 6.95% Yield to Maturity: 6.216% Maturity Date: 1 Jul 24								
OCCIDENTAL PETE FIXED 7.875% DUE 09-15-2031 SEDOL: BKXCDZ8								
30,000.00		113.7559330	689.06	34,126.78	34,666.89	- 540.11	0.00	- 540.11
Issue Date: 15 Sep 19 Rate: 7.875% Yield to Maturity: 5.647% Maturity Date: 15 Sep 31								
OCCIDENTAL PETE 4.2% DUE 03-15-2048 SEDOL: BFMZD75								
20,000.00		78.5780000	245.00	15,715.60	19,434.10	- 3,718.50	0.00	- 3,718.50
Issue Date: 2 Mar 18 Rate: 4.2% Call Date: 15 Sep 47 Call Price: 100.00 Yield to Maturity: 5.867% Maturity Date: 15 Mar 48								
OCCIDENTAL PETE 4.4% DUE 04-15-2046 SEDOL: BDBFN16								
30,000.00		81.4100000	275.00	24,423.00	27,420.40	- 2,997.40	0.00	- 2,997.40
Issue Date: 4 Apr 16 Rate: 4.4% Call Date: 15 Oct 45 Call Price: 100.00 Yield to Maturity: 5.91% Maturity Date: 15 Apr 46								

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◆ Asset Detail - Base Currency

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

Fixed Income

Corporate bonds

OCCIDENTAL PETE 4.625% DUE 06-15-2045 SEDOL: BYQ27T5

30,000.00	78.7060000	57.81	23,611.80	29,765.30	- 6,153.50	0.00	- 6,153.50
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Issue Date: 23 Jun 15 Rate: 4.625% Call Date: 15 Dec 44 Call Price: 100.00 Yield to Maturity: 6.474% Maturity Date: 15 Jun 45

ONEOK INC NEW 6.05% 09-01-2033 SEDOL: BMZ6BN6

20,000.00	105.9804500	423.50	21,196.09	19,995.20	1,200.89	0.00	1,200.89
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Issue Date: 24 Aug 23 Rate: 6.05% Call Date: 1 Jun 33 Call Price: 100.00 Yield to Maturity: 5.252% Maturity Date: 1 Sep 33

ONEOK INC 5.55% 11-01-2026 SEDOL: BMZ6BH0

10,000.00	101.7812000	194.25	10,178.12	9,988.60	189.52	0.00	189.52
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Issue Date: 24 Aug 23 Rate: 5.55% Call Date: 1 Oct 26 Call Price: 100.00 Yield to Maturity: 4.867% Maturity Date: 1 Nov 26

ONEOK INC 5.8% 11-01-2030 SEDOL: BMZ6BM5

20,000.00	104.1158500	406.00	20,823.17	19,961.00	862.17	0.00	862.17
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Issue Date: 24 Aug 23 Rate: 5.8% Call Date: 1 Sep 30 Call Price: 100.00 Yield to Maturity: 5.078% Maturity Date: 1 Nov 30

ONEOK INC 6.625% DUE 09-01-2053 SEDOL: BMZ6BW5

50,000.00	112.3329800	1,159.38	56,166.49	49,753.50	6,412.99	0.00	6,412.99
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Issue Date: 24 Aug 23 Rate: 6.625% Call Date: 1 Mar 53 Call Price: 100.00 Yield to Maturity: 5.752% Maturity Date: 1 Sep 53

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◆ Asset Detail - Base Currency

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

Fixed Income

Corporate bonds

ORACLE CORP FIXED 2.875% DUE 03-25-2031 SEDOL: BMYLX70

50,000.00	88.7056200	379.34	44,352.81	50,141.06	- 5,788.25	0.00	- 5,788.25
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Issue Date: 24 Mar 21 Rate: 2.875% Call Date: 25 Dec 30 Call Price: 100.00 Yield to Maturity: 4.735% Maturity Date: 25 Mar 31

ORACLE CORP FIXED 2.95% DUE 04-01-2030 SEDOL: BM5JB13

10,000.00	90.3308000	72.93	9,033.08	9,102.60	- 69.52	0.00	- 69.52
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Issue Date: 1 Apr 20 Rate: 2.95% Call Date: 1 Jan 30 Call Price: 100.00 Yield to Maturity: 4.754% Maturity Date: 1 Apr 30

ORACLE CORP 1.65% 03-25-2026 SEDOL: BMYLK57

70,000.00	93.3267860	304.79	65,328.75	69,966.40	- 4,637.65	0.00	- 4,637.65
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Issue Date: 24 Mar 21 Rate: 1.65% Call Date: 25 Feb 26 Call Price: 100.00 Yield to Maturity: 4.829% Maturity Date: 25 Mar 26

ORACLE CORP 4.65% 05-06-2030 SEDOL: BMWS986

20,000.00	99.7551000	139.50	19,951.02	19,936.40	14.62	0.00	14.62
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Issue Date: 6 Feb 23 Rate: 4.65% Call Date: 6 Mar 30 Call Price: 100.00 Yield to Maturity: 4.694% Maturity Date: 6 May 30

OTIS WORLDWIDE CORP 2.056% DUE 04-05-2025 BEO SEDOL: BKP3Q50

20,000.00	96.1394000	97.09	19,227.88	19,999.80	- 771.92	0.00	- 771.92
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Issue Date: 27 Feb 20 Rate: 2.056% Call Date: 5 Mar 25 Call Price: 100.00 Yield to Maturity: 5.243% Maturity Date: 5 Apr 25

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◆ Asset Detail - Base Currency

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

Fixed Income

Corporate bonds

PAC GAS & ELEC CO FIXED 2.1% DUE	08-01-2027	SEDOL: BMQX42					
20,000.00	90.1952000	173.83	18,039.04	20,022.60	- 1,983.56	0.00	- 1,983.56

Issue Date: 19 Jun 20 Rate: 2.1% Call Date: 1 Jun 27 Call Price: 100.00 Yield to Maturity: 5.125% Maturity Date: 1 Aug 27

PAC GAS & ELEC CO FIXED 4.95% DUE	06-08-2025	SEDOL: BMQ7GH7					
30,000.00	99.3535000	90.75	29,806.05	29,964.60	- 158.55	0.00	- 158.55

Issue Date: 8 Jun 22 Rate: 4.95% Yield to Maturity: 5.42% Maturity Date: 8 Jun 25

PAC GAS & ELEC CO 3.3% DUE 08-01-2040	SEDOL: BMYXXQ5						
10,000.00	73.4242000	136.58	7,342.42	9,950.10	- 2,607.68	0.00	- 2,607.68

Issue Date: 19 Jun 20 Rate: 3.3% Call Date: 1 Feb 40 Call Price: 100.00 Yield to Maturity: 5.818% Maturity Date: 1 Aug 40

PAC GAS & ELEC CO 3.5% DUE 08-01-2050	SEDOL: BMYR011						
10,000.00	69.2822000	144.86	6,928.22	9,936.90	- 3,008.68	0.00	- 3,008.68

Issue Date: 19 Jun 20 Rate: 3.5% Call Date: 1 Feb 50 Call Price: 100.00 Yield to Maturity: 5.774% Maturity Date: 1 Aug 50

PACIFIC GAS & ELEC CO 2.5% DUE	02-01-2031/06-19-2020	REG SEDOL: BMYXXW1					
20,000.00	82.6560500	206.94	16,531.21	19,979.20	- 3,447.99	0.00	- 3,447.99

Issue Date: 19 Jun 20 Rate: 2.5% Call Date: 1 Nov 30 Call Price: 100.00 Yield to Maturity: 5.485% Maturity Date: 1 Feb 31

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◆ Asset Detail - Base Currency

						Unrealized gain/loss	
Description/Asset ID	Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation
Shares/PAR value							Total
Fixed Income							
Corporate bonds							
PACIFIC GAS & ELEC CO 5.45% DUE 06-15-2027/06-08-2022 BEO SEDOL: BMQ7GS8							
50,000.00		100.8332400	113.54	50,416.62	49,912.50	504.12	0.00
Issue Date: 8 Jun 22 Rate: 5.45% Call Date: 15 May 27 Call Price: 100.00 Yield to Maturity: 5.183% Maturity Date: 15 Jun 27							
PFIZER INC 1.7% DUE 05-28-2030 SEDOL: BK94MR3							
40,000.00		85.2908250	60.44	34,116.33	39,875.60	- 5,759.27	0.00
Issue Date: 28 May 20 Rate: 1.7% Call Date: 28 Feb 30 Call Price: 100.00 Yield to Maturity: 4.353% Maturity Date: 28 May 30							
PFIZER INC 2.625% DUE 04-01-2030 SEDOL: BKSG5R1							
70,000.00		90.3307710	454.27	63,231.54	72,533.20	- 9,301.66	0.00
Issue Date: 27 Mar 20 Rate: 2.625% Call Date: 1 Jan 30 Call Price: 100.00 Yield to Maturity: 4.41% Maturity Date: 1 Apr 30							
PHILIP MORRIS INTL 2.1% DUE 05-01-2030 SEDOL: BLB7Z89							
30,000.00		85.9127000	103.25	25,773.81	29,814.90	- 4,041.09	0.00
Issue Date: 1 May 20 Rate: 2.1% Call Date: 1 Feb 30 Call Price: 100.00 Yield to Maturity: 4.694% Maturity Date: 1 May 30							
PHILIP MORRIS INTL 4.5% DUE 03-20-2042 SEDOL: B94Q147							
10,000.00		89.9134000	125.00	8,991.34	9,755.50	- 764.16	0.00
Issue Date: 20 Mar 12 Rate: 4.5% Yield to Maturity: 5.374% Maturity Date: 20 Mar 42							

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◆ Asset Detail - Base Currency

						Unrealized gain/loss		
Description/Asset ID	Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
Shares/PAR value								
Fixed Income								
Corporate bonds								
PIONEER NAT RES CO 1.125% DUE 01-15-2026 REG SEDOL: BMXYHH8								
10,000.00		92.8626000	51.56	9,286.26	9,998.10	- 711.84	0.00	- 711.84
Issue Date: 29 Jan 21 Rate: 1.125% Call Date: 15 Dec 25 Call Price: 100.00 Yield to Maturity: 4.833% Maturity Date: 15 Jan 26								
PIONEER NAT RES CO 2.15% DUE 01-15-2031 SEDOL: BM9PJB3								
60,000.00		85.0913670	591.25	51,054.82	56,985.10	- 5,930.28	0.00	- 5,930.28
Issue Date: 29 Jan 21 Rate: 2.15% Call Date: 15 Oct 30 Call Price: 100.00 Yield to Maturity: 4.656% Maturity Date: 15 Jan 31								
PNC FINL SVCS FLTG RT 5.582% DUE 06-12-2029 CUSIP: 693475BR5								
40,000.00		102.0940500	111.64	40,837.62	40,000.00	837.62	0.00	837.62
Issue Date: 12 Jun 23 Rate: 5.582% Call Date: 12 Jun 28 Call Price: 100.00 Yield to Maturity: 5.404% Maturity Date: 12 Jun 29								
PNC FINL SVCS FLTG RT 5.812% DUE 06-12-2026 CUSIP: 693475BQ7								
10,000.00		100.6168000	29.06	10,061.68	10,000.00	61.68	0.00	61.68
Issue Date: 12 Jun 23 Rate: 5.812% Call Date: 12 Jun 25 Call Price: 100.00 Yield to Maturity: 5.892% Maturity Date: 12 Jun 26								
PRIN LIFE GLOBAL FDG II GLOBAL TRANCHE #TR 101 06/23/2020 1.25% 06-23-2025 SEDOL: BM8TRF6								
10,000.00		94.6599000	2.43	9,465.99	9,991.80	- 525.81	0.00	- 525.81
Issue Date: 23 Jun 20 Rate: 1.25% Yield to Maturity: 5.031% Maturity Date: 23 Jun 25								

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◆ Asset Detail - Base Currency

						Unrealized gain/loss		
Description/Asset ID	Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
Shares/PAR value								
Fixed Income								
Corporate bonds								
PVPTL COMMSCOPE FIN LLC SR NT 144A 6.0% 03-01-2026 SEDOL: BGDS1B0								
20,000.00		89.1480000	396.67	17,829.60	20,100.00	- 2,270.40	0.00	- 2,270.40
Issue Date: 19 Feb 19 Rate: 6% Yield to Maturity: 11.798% Maturity Date: 1 Mar 26								
PVPTL DELTA AIR LINES/SKYMILES 4.75% DUE 10-20-2028 SEDOL: BMT8BV6								
60,000.00		98.3779830	554.17	59,026.79	60,225.00	- 1,198.21	0.00	- 1,198.21
Issue Date: 23 Sep 20 Rate: 4.75% Yield to Maturity: 5.132% Maturity Date: 20 Oct 28								
PVTPL AMERICAN AIRLS INC 8.5% 05-15-2029 SEDOL: BMJ0L90								
20,000.00		105.5871000	122.78	21,117.42	20,000.00	1,117.42	0.00	1,117.42
Issue Date: 4 Dec 23 Rate: 8.5% Call Date: 15 Nov 25 Call Price: 104.25 Yield to Maturity: 7.224% Maturity Date: 15 May 29								
PVTPL AMERICAN TRANSMISSION SYSTEMS 2.65% 01-15-2032 SEDOL: BP2RQ61								
10,000.00		84.7594000	121.46	8,475.94	9,340.10	- 864.16	0.00	- 864.16
Issue Date: 1 Dec 21 Rate: 2.65% Call Date: 15 Oct 31 Call Price: 100.00 Yield to Maturity: 4.971% Maturity Date: 15 Jan 32								
PVTPL BAUSCH HEALTH COS INC 6.25% DUE 02-15-2029 BEO CUSIP: 071734AK3								
30,000.00		44.2616330	703.13	13,278.49	30,000.00	- 16,721.51	0.00	- 16,721.51
Issue Date: 26 May 20 Rate: 6.25% Call Date: 15 Feb 25 Call Price: 101.56 Yield to Maturity: 26.886% Maturity Date: 15 Feb 29								

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◆ Asset Detail - Base Currency

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

Fixed Income

Corporate bonds

PVTPL BROADCOM INC NT 4.926%	05-15-2037	SEDOL: BPCTV84					
20,000.00	97.0171000	123.15	19,403.42	18,837.00	566.42	0.00	566.42

Issue Date: 18 Apr 22 Rate: 4.926% Call Date: 15 Feb 37 Call Price: 100.00 Yield to Maturity: 5.238% Maturity Date: 15 May 37

PVTPL BROADCOM INC 3.137% DUE 11-15-2035	BEO	SEDOL: BMCP6P3					
50,000.00	82.2952800	196.06	41,147.64	50,806.54	- 9,658.90	0.00	- 9,658.90

Issue Date: 30 Sep 21 Rate: 3.137% Call Date: 15 Aug 35 Call Price: 100.00 Yield to Maturity: 5.147% Maturity Date: 15 Nov 35

PVTPL CAMERON LNG LLC 2.902% 07-15-2031	SEDOL: BKPK071						
10,000.00	87.8757000	133.01	8,787.57	10,000.00	- 1,212.43	0.00	- 1,212.43

Issue Date: 13 Dec 19 Rate: 2.902% Call Date: 15 Apr 31 Call Price: 100.00 Yield to Maturity: 4.839% Maturity Date: 15 Jul 31

PVTPL CAMERON LNG LLC 3.302% DUE 01-15-2035	SEDOL: BKPK082						
100,000.00	85.2472100	1,513.42	85,247.21	102,459.89	- 17,212.68	0.00	- 17,212.68

Issue Date: 13 Dec 19 Rate: 3.302% Call Date: 15 Sep 34 Call Price: 100.00 Yield to Maturity: 5.062% Maturity Date: 15 Jan 35

PVTPL CCO HLDGS LLC/CAP CORP 4.75% DUE 02-01-2032	BEO	SEDOL: BMV1FZ5					
20,000.00	88.1960000	393.19	17,639.20	18,750.00	- 1,110.80	0.00	- 1,110.80

Issue Date: 19 Jan 22 Rate: 4.75% Call Date: 1 Feb 27 Call Price: 102.37 Yield to Maturity: 6.66% Maturity Date: 1 Feb 32

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◆ Asset Detail - Base Currency

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

Fixed Income

Corporate bonds

PVTPL COLUMBIA PIPELINES OPER CO LLC 6.036% 11-15-2033 SEDOL: BRYQ9J4

40,000.00	104.8959250	952.35	41,958.37	40,172.07	1,786.30	0.00	1,786.30
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Issue Date: 8 Aug 23 Rate: 6.036% Call Date: 15 Aug 33 Call Price: 100.00 Yield to Maturity: 5.389% Maturity Date: 15 Nov 33

PVTPL COLUMBIA PIPELINES OPER CO LLC 6.544% 11-15-2053 SEDOL: BRYQ9Q1

10,000.00	110.5544000	258.12	11,055.44	10,104.30	951.14	0.00	951.14
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Issue Date: 8 Aug 23 Rate: 6.544% Call Date: 15 May 53 Call Price: 100.00 Yield to Maturity: 5.796% Maturity Date: 15 Nov 53

PVTPL CONTINENTAL RES INC 5.75% DUE 01-15-2031/11-25-2020 BEO SEDOL: BN4D2D2

20,000.00	99.4174500	527.08	19,883.49	24,450.00	- 4,566.51	0.00	- 4,566.51
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Issue Date: 25 Nov 20 Rate: 5.75% Call Date: 15 Jul 30 Call Price: 100.00 Yield to Maturity: 5.851% Maturity Date: 15 Jan 31

PVTPL CONTINENTAL RESOURCES 2.268% 11-15-2026 SEDOL: BM9HL24

10,000.00	92.0490000	28.35	9,204.90	10,000.00	- 795.10	0.00	- 795.10
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Issue Date: 22 Nov 21 Rate: 2.268% Yield to Maturity: 5.281% Maturity Date: 15 Nov 26

PVTPL DCP MID STREAM OPERATING 11-03-2036 SEDOL: B1GC716

10,000.00	106.3324000	102.13	10,633.24	10,500.00	133.24	0.00	133.24
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Issue Date: 27 Oct 06 Rate: 6.45% Yield to Maturity: 5.745% Maturity Date: 3 Nov 36

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◆ Asset Detail - Base Currency

						Unrealized gain/loss		
Description/Asset ID	Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
Shares/PAR value								
Fixed Income								
Corporate bonds								
PVTPL DISH DBS CORP SR SECD NT		5.25% 12-01-2026	SEDOL: BNRLV5					
10,000.00		85.6750000	42.29	8,567.50	10,000.00	- 1,432.50	0.00	- 1,432.50
Issue Date: 26 Nov 21 Rate: 5.25% Call Date: 1 Jun 26 Call Price: 100.00 Yield to Maturity: 11.121% Maturity Date: 1 Dec 26								
PVTPL EQT CORP SR NT 3.625%		05-15-2031	SEDOL: BMY681					
20,000.00		89.3070000	90.63	17,861.40	21,000.00	- 3,138.60	0.00	- 3,138.60
Issue Date: 17 May 21 Rate: 3.625% Call Date: 15 Nov 30 Call Price: 100.00 Yield to Maturity: 5.4% Maturity Date: 15 May 31								
PVTPL GUARDIAN LIFE GLOBAL FDG SR SECD MEDIUM 1.1% DUE 06-23-2025		BEO	SEDOL: BLF9NQ5					
20,000.00		94.3809500	4.28	18,876.19	19,981.60	- 1,105.41	0.00	- 1,105.41
Issue Date: 23 Jun 20 Rate: 1.1% Yield to Maturity: 5.081% Maturity Date: 23 Jun 25								
PVTPL KKR GROUP FIN CO II LLC 5.5 DUE 02-01-2043			SEDOL: B94CGZ1					
10,000.00		95.9023000	227.64	9,590.23	10,182.50	- 592.27	0.00	- 592.27
Issue Date: 1 Feb 13 Rate: 5.5% Call Date: 1 Aug 42 Call Price: 100.00 Yield to Maturity: 5.859% Maturity Date: 1 Feb 43								
PVTPL MARS INC DEL 3.2% 04-01-2030			SEDOL: BHND5D2					
20,000.00		92.4717000	158.22	18,494.34	19,941.00	- 1,446.66	0.00	- 1,446.66
Issue Date: 29 Mar 19 Rate: 3.2% Call Date: 1 Jan 30 Call Price: 100.00 Yield to Maturity: 4.597% Maturity Date: 1 Apr 30								

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◆ Asset Detail - Base Currency

Description/Asset ID					Unrealized gain/loss		
Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
Shares/PAR value							
Fixed Income							
Corporate bonds							
PVTPL MILEAGE PLUS HLDGS LLC/MILEAGE PLUS IN 6.5% DUE 06-20-2027 SEDOL: BMGHHT6							
28,000.00	100.2885360	45.50	28,080.79	27,650.00	430.79	0.00	430.79
Issue Date: 2 Jul 20 Rate: 6.5% Call Date: 30 Jun 24 Call Price: 101.62 Yield to Maturity: 6.406% Maturity Date: 20 Jun 27							
PVTPL SKYMILES IP LTD & DELTA AIR LINES INC 4.5% DUE 10-20-2025 SEDOL: BMT6SM0							
38,939.00	98.5018880	340.72	38,355.65	39,314.03	- 958.38	0.00	- 958.38
Issue Date: 23 Sep 20 Rate: 4.5% Yield to Maturity: 5.374% Maturity Date: 20 Oct 25							
PVTPL SPIRIT IP CAYMAN LTD/SPIRIT LOYALTY CA 8.0% 09-20-2025 SEDOL: BN6RJR5							
35,904.00	71.1918730	558.51	25,560.73	36,694.01	- 11,133.28	0.00	- 11,133.28
Issue Date: 17 Sep 20 Rate: 8% Call Date: 20 Sep 24 Call Price: 100.00 Yield to Maturity: 29.992% Maturity Date: 20 Sep 25							
PVTPL TARGA RES PARTNERS LP 4.875% 08-30-2021 SEDOL: BP6T4Q9							
40,000.00	97.0270000	807.08	38,810.80	38,550.00	260.80	0.00	260.80
Issue Date: 18 Aug 20 Rate: 4.875% Call Date: 1 Feb 26 Call Price: 102.43 Yield to Maturity: 5.384% Maturity Date: 1 Feb 31							
PVTPL TEACHERS INS & 4.9% DUE 09-15-2044 SEDOL: BQVC9R6							
30,000.00	94.6386000	428.75	28,391.58	32,731.27	- 4,339.69	0.00	- 4,339.69
Issue Date: 18 Sep 14 Rate: 4.9% Yield to Maturity: 5.33% Maturity Date: 15 Sep 44							

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◆ Asset Detail - Base Currency

						Unrealized gain/loss		
Description/Asset ID	Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
Shares/PAR value								
Fixed Income								
Corporate bonds								
PVTPLE TENNESSEE GAS PIPELINE CO SR NT 144A 2.9% DUE 03-01-2030 SEDOL: BL1LY06								
20,000.00		88.1581500	191.72	17,631.63	19,993.55	- 2,361.92	0.00	- 2,361.92
Issue Date: 24 Feb 20 Rate: 2.9% Call Date: 1 Dec 29 Call Price: 100.00 Yield to Maturity: 5.164% Maturity Date: 1 Mar 30								
PVTPLE UNITED AIRLINES INC 4.375% DUE 04-15-2026 BEO SEDOL: BMG8799								
20,000.00		97.4936000	182.29	19,498.72	19,300.00	198.72	0.00	198.72
Issue Date: 21 Apr 21 Rate: 4.375% Call Date: 15 Oct 25 Call Price: 100.00 Yield to Maturity: 5.55% Maturity Date: 15 Apr 26								
PVTPLE UNITED AIRLINES INC 4.625% DUE 04-15-2029 BEO SEDOL: BMG8788								
30,000.00		93.5294000	289.06	28,058.82	30,450.00	- 2,391.18	0.00	- 2,391.18
Issue Date: 21 Apr 21 Rate: 4.625% Call Date: 15 Oct 28 Call Price: 100.00 Yield to Maturity: 6.07% Maturity Date: 15 Apr 29								
PVTPLE VALEANT PHARMACEUTICALS INTL 9.25% 144A 04-01-2026 CUSIP: 91911XAV6								
10,000.00		91.5066000	228.68	9,150.66	11,012.50	- 1,861.84	0.00	- 1,861.84
Issue Date: 26 Mar 18 Rate: 9.25% Call Date: 1 Apr 24 Call Price: 100.00 Yield to Maturity: 13.735% Maturity Date: 1 Apr 26								
PVTPLE VENTURE GLOBAL CALCASIEU PASS LLC 3.875% DUE 11-01-2033 BEO SEDOL: BP9SCV4								
20,000.00		84.8346500	127.01	16,966.93	19,050.00	- 2,083.07	0.00	- 2,083.07
Issue Date: 22 Nov 21 Rate: 3.875% Call Date: 1 May 33 Call Price: 100.00 Yield to Maturity: 5.931% Maturity Date: 1 Nov 33								

Portfolio Statement

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◆ Asset Detail - Base Currency

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

Fixed Income

Corporate bonds

PVTPL VERTIV GROUP CORP SR SECD NT 4.125% 11-15-2028 SEDOL: BN14T82

10,000.00	93.8341000	51.56	9,383.41	8,775.00	608.41	0.00	608.41
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Issue Date: 22 Oct 21 Rate: 4.125% Call Date: 15 Nov 24 Call Price: 102.06 Yield to Maturity: 5.585% Maturity Date: 15 Nov 28

PVTPL WYNN RESORTS FIN LLC/WYNN RESORTS 7.125% 02-15-2031 SEDOL: BMZMHS1

20,000.00	104.0538000	534.38	20,810.76	20,000.00	810.76	0.00	810.76
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Issue Date: 16 Feb 23 Rate: 7.125% Call Date: 15 Nov 30 Call Price: 100.00 Yield to Maturity: 6.405% Maturity Date: 15 Feb 31

RANGE RES CORP 4.875% DUE 05-15-2025 SEDOL: BDHC311

20,000.00	98.7660000	121.88	19,753.20	18,425.00	1,328.20	0.00	1,328.20
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Issue Date: 15 Nov 15 Rate: 4.875% Call Date: 15 Feb 25 Call Price: 100.00 Yield to Maturity: 5.815% Maturity Date: 15 May 25

RTX CORP 6.0% 03-15-2031 SEDOL: BQHN1V1

20,000.00	106.6772000	173.33	21,335.44	19,986.60	1,348.84	0.00	1,348.84
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Issue Date: 8 Nov 23 Rate: 6% Call Date: 15 Jan 31 Call Price: 100.00 Yield to Maturity: 4.888% Maturity Date: 15 Mar 31

RTX CORPORATION 3.03% 03-15-2052 SEDOL: BMYT813

30,000.00	69.2856000	265.13	20,785.68	20,594.50	191.18	0.00	191.18
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Issue Date: 16 Nov 21 Rate: 3.03% Call Date: 15 Sep 51 Call Price: 100.00 Yield to Maturity: 5.093% Maturity Date: 15 Mar 52

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Account number V2299
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◆ Asset Detail - Base Currency

Description/Asset ID	Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		
Shares/PAR value						Market	Translation	Total
Fixed Income								
Corporate bonds								
RTX CORPORATION 4.5% 06-01-2042 SEDOL: B8J6DZ0								
40,000.00		91.1012250	145.00	36,440.49	38,592.76	- 2,152.27	0.00	- 2,152.27
Issue Date: 1 Jun 12 Rate: 4.5% Yield to Maturity: 5.259% Maturity Date: 1 Jun 42								
SALESFORCE.COM INC 2.7% DUE 07-15-2041 BEO SEDOL: BN466T5								
40,000.00		76.6426000	495.00	30,657.04	31,858.80	- 1,201.76	0.00	- 1,201.76
Issue Date: 12 Jul 21 Rate: 2.7% Call Date: 15 Jan 41 Call Price: 100.00 Yield to Maturity: 4.664% Maturity Date: 15 Jul 41								
SANTANDER HLDGS FIXED 4.5% DUE 07-17-2025 SEDOL: BYZ65K5								
10,000.00		98.9225000	203.75	9,892.25	10,108.50	- 216.25	0.00	- 216.25
Issue Date: 17 Jul 15 Rate: 4.5% Call Date: 18 Apr 25 Call Price: 100.00 Yield to Maturity: 5.231% Maturity Date: 17 Jul 25								
SCHWAB CHARLES CORP NEW 5.875% 08-24-2026 SEDOL: BMZ6BX6								
60,000.00		102.5855830	1,233.75	61,551.35	59,949.60	1,601.75	0.00	1,601.75
Issue Date: 24 Aug 23 Rate: 5.875% Call Date: 24 Jul 26 Call Price: 100.00 Yield to Maturity: 4.822% Maturity Date: 24 Aug 26								
SCHWAB CHARLES CORP NEW 6.136% 08-24-2034 SEDOL: BLGYRK1								
10,000.00		105.3868000	214.76	10,538.68	10,120.80	417.88	0.00	417.88
Issue Date: 24 Aug 23 Rate: 6.136% Call Date: 24 Aug 33 Call Price: 100.00 Yield to Maturity: 5.461% Maturity Date: 24 Aug 34								

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◆ Asset Detail - Base Currency

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

Fixed Income

Corporate bonds

SOUTHWESTN ENERGY 5.375% DUE 03-15-2030 SEDOL: BMDVV88

20,000.00	97.7281000	313.54	19,545.62	20,450.00	- 904.38	0.00	- 904.38
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Issue Date: 30 Aug 21 Rate: 5.375% Call Date: 15 Mar 25 Call Price: 102.68 Yield to Maturity: 5.814% Maturity Date: 15 Mar 30

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

10,000.00	97.0976000	78.13	9,709.76	10,613.90	- 904.14	0.00	- 904.14
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Issue Date: 15 Apr 21 Rate: 3.75% Call Date: 15 Feb 27 Call Price: 100.00 Yield to Maturity: 4.709% Maturity Date: 15 Apr 27

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

10,000.00	94.7535000	84.38	9,475.35	10,000.00	- 524.65	0.00	- 524.65
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Issue Date: 14 Jan 21 Rate: 2.25% Call Date: 15 Feb 25 Call Price: 100.00 Yield to Maturity: 4.874% Maturity Date: 15 Feb 26

T-MOBILE USA INC 2.55% 02-15-2031 CUSIP: 87264ACB9

20,000.00	86.2330000	191.25	17,246.60	20,863.60	- 3,617.00	0.00	- 3,617.00
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Issue Date: 15 Feb 21 Rate: 2.55% Call Date: 15 Nov 30 Call Price: 100.00 Yield to Maturity: 4.857% Maturity Date: 15 Feb 31

T-MOBILE USA INC 2.625% DUE 02-15-2029 CUSIP: 87264ABS3

30,000.00	90.0275000	295.31	27,008.25	30,000.00	- 2,991.75	0.00	- 2,991.75
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Issue Date: 14 Jan 21 Rate: 2.625% Call Date: 15 Feb 25 Call Price: 100.65 Yield to Maturity: 4.844% Maturity Date: 15 Feb 29

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◆ Asset Detail - Base Currency

						Unrealized gain/loss		
Description/Asset ID	Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
Shares/PAR value								
Fixed Income								
Corporate bonds								
T-MOBILE USA INC 2.875% DUE 02-15-2031/01-14-2021 REG CUSIP: 87264ABT1								
20,000.00		88.1413000	215.63	17,628.26	20,000.00	- 2,371.74	0.00	- 2,371.74
Issue Date: 14 Jan 21 Rate: 2.875% Call Date: 15 Feb 26 Call Price: 101.43 Yield to Maturity: 4.863% Maturity Date: 15 Feb 31								
T-MOBILE USA INC 3.375% DUE 04-15-2029 BEO SEDOL: BKP78R8								
20,000.00		92.9075500	140.63	18,581.51	18,937.50	- 355.99	0.00	- 355.99
Issue Date: 23 Mar 21 Rate: 3.375% Call Date: 15 Apr 24 Call Price: 101.68 Yield to Maturity: 4.911% Maturity Date: 15 Apr 29								
T-MOBILE USA INC 3.5% DUE 04-15-2031 REG SEDOL: BMW23T7								
50,000.00		91.3547200	364.58	45,677.36	50,300.00	- 4,622.64	0.00	- 4,622.64
Issue Date: 23 Mar 21 Rate: 3.5% Call Date: 15 Apr 26 Call Price: 101.75 Yield to Maturity: 4.924% Maturity Date: 15 Apr 31								
T-MOBILE USA INC 3.5% 04-15-2025 SEDOL: BMW1BM3								
30,000.00		97.9022670	218.75	29,370.68	31,561.42	- 2,190.74	0.00	- 2,190.74
Issue Date: 15 Apr 21 Rate: 3.5% Call Date: 15 Mar 25 Call Price: 100.00 Yield to Maturity: 5.192% Maturity Date: 15 Apr 25								
T-MOBILE USA INC 3.875% 04-15-2030 CUSIP: 87264ABF1								
100,000.00		94.9101900	807.29	94,910.19	99,948.62	- 5,038.43	0.00	- 5,038.43
Issue Date: 15 Apr 21 Rate: 3.875% Call Date: 15 Jan 30 Call Price: 100.00 Yield to Maturity: 4.821% Maturity Date: 15 Apr 30								

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◆ Asset Detail - Base Currency

						Unrealized gain/loss		
Description/Asset ID	Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
Shares/PAR value								
Fixed Income								
Corporate bonds								
T-MOBILE USA INC 4.5% DUE 04-15-2050 CUSIP: 87264AAZ8								
40,000.00		88.7171500	375.00	35,486.86	36,220.80	- 733.94	0.00	- 733.94
Issue Date: 15 Apr 21 Rate: 4.5% Call Date: 15 Oct 49 Call Price: 100.00 Yield to Maturity: 5.299% Maturity Date: 15 Apr 50								
TARGA RES PARTNERS FIXED 5% DUE 01-15-2028 SEDOL: BFZRLM9								
10,000.00		98.8479000	229.17	9,884.79	10,525.00	- 640.21	0.00	- 640.21
Issue Date: 17 Oct 17 Rate: 5% Call Date: 15 Jan 25 Call Price: 100.83 Yield to Maturity: 5.319% Maturity Date: 15 Jan 28								
TARGA RES PARTNERS LP/TARGA RES FIN 4.0%DUE 01-15-2032 BEO SEDOL: BPLF5V4								
10,000.00		91.4805000	183.33	9,148.05	10,000.00	- 851.95	0.00	- 851.95
Issue Date: 2 Feb 21 Rate: 4% Call Date: 15 Jul 26 Call Price: 102.00 Yield to Maturity: 5.315% Maturity Date: 15 Jan 32								
TEACHERS INS & 6.85% DUE 12-16-2039 SEDOL: B50WZ61								
6,000.00		115.5191700	15.98	6,931.15	6,055.35	875.80	0.00	875.80
Issue Date: 16 Dec 09 Rate: 6.85% Yield to Maturity: 5.388% Maturity Date: 16 Dec 39								
TEXAS INSTRS INC 1.75% DUE 05-04-2030 CUSIP: 882508BJ2								
50,000.00		86.3159000	136.11	43,157.95	49,931.40	- 6,773.45	0.00	- 6,773.45
Issue Date: 4 May 20 Rate: 1.75% Call Date: 4 Feb 30 Call Price: 100.00 Yield to Maturity: 4.23% Maturity Date: 4 May 30								

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◆ Asset Detail - Base Currency

						Unrealized gain/loss		
Description/Asset ID	Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
Shares/PAR value								
Fixed Income								
Corporate bonds								
TIME WARNER CABLE 5.875% DUE 11-15-2040 SEDOL: B66BW80								
30,000.00		90.8025670	220.31	27,240.77	32,164.96	- 4,924.19	0.00	- 4,924.19
Issue Date: 15 Nov 10 Rate: 5.875% Call Date: 15 May 40 Call Price: 100.00 Yield to Maturity: 6.798% Maturity Date: 15 Nov 40								
TIME WARNER CABLE 6.55% DUE 05-01-2037 SEDOL: BBNBG20								
30,000.00		98.7340000	322.04	29,620.20	36,410.75	- 6,790.55	0.00	- 6,790.55
Issue Date: 9 Apr 07 Rate: 6.55% Call Date: 30 Apr 37 Call Price: 100.00 Yield to Maturity: 6.693% Maturity Date: 1 May 37								
TIME WARNER CABLE 6.75% DUE 06-15-2039 SEDOL: B62X8Y8								
30,000.00		99.5006670	84.38	29,850.20	29,139.30	710.90	0.00	710.90
Issue Date: 29 Jun 09 Rate: 6.75% Yield to Maturity: 6.802% Maturity Date: 15 Jun 39								
TIME WARNER CABLE 7.3% DUE 07-01-2038 SEDOL: B3B14R7								
70,000.00		103.3544140	2,540.81	72,348.09	86,067.90	- 13,719.81	0.00	- 13,719.81
Issue Date: 19 Jun 08 Rate: 7.3% Yield to Maturity: 6.929% Maturity Date: 1 Jul 38								
TRCNTNTL GAS PIPE 7.85% DUE 02-01-2026 SEDOL: BYXR3R3								
110,000.00		104.7569640	3,573.93	115,232.66	110,827.40	4,405.26	0.00	4,405.26
Issue Date: 1 Aug 16 Rate: 7.85% Call Date: 1 Nov 25 Call Price: 100.00 Yield to Maturity: 5.407% Maturity Date: 1 Feb 26								

Portfolio Statement

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◆ Asset Detail - Base Currency

						Unrealized gain/loss	
Description/Asset ID	Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation
Shares/PAR value							Total
Fixed Income							
Corporate bonds							
TRUIST FINL CORP SR MED TERM NTS BOOK EN6.047% 06-08-2027 SEDOL: BRBD909							
30,000.00		101.7920670	110.86	30,537.62	30,000.00	537.62	537.62
Issue Date: 8 Jun 23 Rate: 6.047% Call Date: 8 Jun 26 Call Price: 100.00 Yield to Maturity: 5.814% Maturity Date: 8 Jun 27							
U S BANCORP 5.775% 06-12-2029 SEDOL: BRXDC97							
50,000.00		102.8140000	144.38	51,407.00	49,933.10	1,473.90	1,473.90
Issue Date: 12 Jun 23 Rate: 5.775% Call Date: 12 Jun 28 Call Price: 100.00 Yield to Maturity: 5.429% Maturity Date: 12 Jun 29							
U S BANCORP 5.836% 06-12-2034 CUSIP: 91159HJN1							
10,000.00		103.3518000	29.18	10,335.18	10,000.00	335.18	335.18
Issue Date: 12 Jun 23 Rate: 5.836% Call Date: 10 Jun 33 Call Price: 100.00 Yield to Maturity: 5.528% Maturity Date: 12 Jun 34							
UNION PAC CORP FIXED 3.75% DUE 02-05-2070 SEDOL: BKDMLC1							
20,000.00		77.5473000	302.08	15,509.46	20,419.60	- 4,910.14	- 4,910.14
Issue Date: 31 Jan 20 Rate: 3.75% Call Date: 5 Aug 69 Call Price: 100.00 Yield to Maturity: 5.001% Maturity Date: 5 Feb 70							
UNION PAC CORP 2.891% DUE 04-06-2036 SEDOL: BMCFPB2							
100,000.00		84.6463200	674.57	84,646.32	99,920.90	- 15,274.58	- 15,274.58
Issue Date: 6 Apr 21 Rate: 2.891% Call Date: 6 Jan 36 Call Price: 100.00 Yield to Maturity: 4.536% Maturity Date: 6 Apr 36							

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◆ Asset Detail - Base Currency

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

Fixed Income

Corporate bonds

UNION PAC CORP 3.839% DUE 03-20-2060 BEO SEDOL: BLF0CQ1

40,000.00	81.9512250	426.56	32,780.49	40,544.28	- 7,763.79	0.00	- 7,763.79
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Issue Date: 20 Mar 20 Rate: 3.839% Call Date: 20 Sep 59 Call Price: 100.00 Yield to Maturity: 4.909% Maturity Date: 20 Mar 60

UNITED RENTALS INC 3.875% DUE 02-15-2031REG SEDOL: BLFGYK7

30,000.00	90.8600000	435.94	27,258.00	30,000.00	- 2,742.00	0.00	- 2,742.00
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Issue Date: 10 Aug 20 Rate: 3.875% Call Date: 15 Aug 25 Call Price: 101.93 Yield to Maturity: 5.438% Maturity Date: 15 Feb 31

UNITED RENTALS NORTH AMER INC 3.75% DUE 01-15-2032 BEO SEDOL: BMYX9J0

20,000.00	88.8044000	343.75	17,760.88	18,700.00	- 939.12	0.00	- 939.12
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Issue Date: 13 Aug 21 Rate: 3.75% Call Date: 15 Jul 26 Call Price: 101.87 Yield to Maturity: 5.49% Maturity Date: 15 Jan 32

UNITED RENTALS NORTH AMER INC 4.875% DUE01-15-2028 SEDOL: BDGSYG2

10,000.00	97.5263000	223.44	9,752.63	10,125.00	- 372.37	0.00	- 372.37
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Issue Date: 11 Aug 17 Rate: 4.875% Call Date: 15 Jan 25 Call Price: 100.81 Yield to Maturity: 5.565% Maturity Date: 15 Jan 28

UNITEDHEALTH GROUP FIXED 3.875% DUE 12-15-2028 SEDOL: BHSSQ28

10,000.00	97.7547000	16.15	9,775.47	10,167.60	- 392.13	0.00	- 392.13
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Issue Date: 17 Dec 18 Rate: 3.875% Yield to Maturity: 4.383% Maturity Date: 15 Dec 28

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◆ Asset Detail - Base Currency

						Unrealized gain/loss		
Description/Asset ID	Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
Shares/PAR value								
Fixed Income								
Corporate bonds								
UNITEDHEALTH GROUP INC 2.3% DUE 05-15-2031 BEO SEDOL: BLPK6Q9								
10,000.00		86.8070000	28.75	8,680.70	9,368.40	- 687.70	0.00	- 687.70
Issue Date: 19 May 21 Rate: 2.3% Call Date: 15 Feb 31 Call Price: 100.00 Yield to Maturity: 4.414% Maturity Date: 15 May 31								
UNITEDHEALTH GROUP INC 4.2% 05-15-2032 SEDOL: BNKBTZ1								
20,000.00		98.0338000	105.00	19,606.76	19,948.40	- 341.64	0.00	- 341.64
Issue Date: 20 May 22 Rate: 4.2% Call Date: 15 Feb 32 Call Price: 100.00 Yield to Maturity: 4.483% Maturity Date: 15 May 32								
UNITEDHEALTH GROUP 3.7% DUE 08-15-2049 SEDOL: BHKDL04								
10,000.00		81.4293000	138.75	8,142.93	10,048.90	- 1,905.97	0.00	- 1,905.97
Issue Date: 25 Jul 19 Rate: 3.7% Call Date: 15 Feb 49 Call Price: 100.00 Yield to Maturity: 4.992% Maturity Date: 15 Aug 49								
UNITEDHEALTH GROUP 3.875% DUE 08-15-2059 SEDOL: BHKDL15								
30,000.00		81.7993670	435.94	24,539.81	30,579.90	- 6,040.09	0.00	- 6,040.09
Issue Date: 25 Jul 19 Rate: 3.875% Call Date: 15 Feb 59 Call Price: 100.00 Yield to Maturity: 4.969% Maturity Date: 15 Aug 59								
UNITEDHEALTH GROUP 5.8% DUE 03-15-2036 SEDOL: BG49576								
30,000.00		109.4922670	507.50	32,847.68	30,801.60	2,046.08	0.00	2,046.08
Issue Date: 2 Mar 06 Rate: 5.8% Yield to Maturity: 4.764% Maturity Date: 15 Mar 36								

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◆ Asset Detail - Base Currency

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

Fixed Income

Corporate bonds

UTD RENTALS N AMER 3.875% DUE 11-15-2027 SEDOL: BK5HMZ4

10,000.00	95.4152000	48.44	9,541.52	10,212.50	- 670.98	0.00	- 670.98
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Issue Date: 4 Nov 19 Rate: 3.875% Call Date: 15 Nov 24 Call Price: 100.64 Yield to Maturity: 5.194% Maturity Date: 15 Nov 27

VERIZON COMMUNICATIONS BNDS 5.25% DUE 03-16-2037 REG SEDOL: BYZKXZ8

10,000.00	104.0014000	151.67	10,400.14	10,423.60	- 23.46	0.00	- 23.46
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Issue Date: 16 Mar 17 Rate: 5.25% Yield to Maturity: 4.835% Maturity Date: 16 Mar 37

VERIZON COMMUNICATIONS INC 3.15% DUE 03-22-2030 SEDOL: BLNNZ29

30,000.00	91.5315000	257.25	27,459.45	29,907.90	- 2,448.45	0.00	- 2,448.45
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Issue Date: 20 Mar 20 Rate: 3.15% Call Date: 22 Dec 29 Call Price: 100.00 Yield to Maturity: 4.734% Maturity Date: 22 Mar 30

VERIZON COMMUNICATIONS INC 4.329% 09-21-2028 SEDOL: BGDQ891

30,000.00	99.0317670	357.14	29,709.53	30,496.50	- 786.97	0.00	- 786.97
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Issue Date: 21 Jun 18 Rate: 4.329% Yield to Maturity: 4.557% Maturity Date: 21 Sep 28

VERIZON COMMUNICATIONS 3.4% DUE 03-22-2041 BEO SEDOL: BKY5H21

10,000.00	79.8922000	92.56	7,989.22	9,459.20	- 1,469.98	0.00	- 1,469.98
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Issue Date: 22 Mar 21 Rate: 3.4% Call Date: 22 Sep 40 Call Price: 100.00 Yield to Maturity: 5.177% Maturity Date: 22 Mar 41

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◆ Asset Detail - Base Currency

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

Fixed Income

Corporate bonds

VERIZON COMMUNICATIONS 4.125% DUE 03-16-2027 SEDOL: BYZNV75

20,000.00	98.6012500	238.33	19,720.25	20,283.46	- 563.21	0.00	- 563.21
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Issue Date: 16 Mar 17 Rate: 4.125% Yield to Maturity: 4.596% Maturity Date: 16 Mar 27

VERIZON COMMUNICATIONS 4.4% DUE 11-01-2034 REG SEDOL: BSBN5N1

50,000.00	96.4019400	360.56	48,200.97	48,083.00	117.97	0.00	117.97
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Issue Date: 29 Oct 14 Rate: 4.4% Call Date: 1 May 34 Call Price: 100.00 Yield to Maturity: 4.829% Maturity Date: 1 Nov 34

VERIZON FIXED 2.1% DUE 03-22-2028 SEDOL: BKY5H54

30,000.00	90.5417330	171.50	27,162.52	29,986.50	- 2,823.98	0.00	- 2,823.98
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Issue Date: 22 Mar 21 Rate: 2.1% Call Date: 22 Jan 28 Call Price: 100.00 Yield to Maturity: 4.584% Maturity Date: 22 Mar 28

VERIZON FIXED 2.55% DUE 03-21-2031 SEDOL: BKY5H43

61,000.00	86.3497700	427.76	52,673.36	60,749.29	- 8,075.93	0.00	- 8,075.93
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Issue Date: 22 Mar 21 Rate: 2.55% Call Date: 21 Dec 30 Call Price: 100.00 Yield to Maturity: 4.807% Maturity Date: 21 Mar 31

VERIZON 3.85% DUE 11-01-2042 SEDOL: B8HCRP8

10,000.00	83.9784000	63.10	8,397.84	9,276.10	- 878.26	0.00	- 878.26
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Issue Date: 7 Nov 12 Rate: 3.85% Call Date: 1 May 42 Call Price: 100.00 Yield to Maturity: 5.193% Maturity Date: 1 Nov 42

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◆ Asset Detail - Base Currency

						Unrealized gain/loss	
Description/Asset ID	Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation
Shares/PAR value							Total
Fixed Income							
Corporate bonds							
VERIZON 3.875% DUE 02-08-2029 SEDOL: BJLV8M2							
10,000.00		97.0481000	152.85	9,704.81	9,981.10	- 276.29	0.00
							- 276.29
Issue Date: 8 Feb 19 Rate: 3.875% Call Date: 8 Nov 28 Call Price: 100.00 Yield to Maturity: 4.528% Maturity Date: 8 Feb 29							
VERIZON 3% DUE 03-22-2027 SEDOL: BLNNX81							
10,000.00		95.1355000	81.67	9,513.55	9,995.60	- 482.05	0.00
							- 482.05
Issue Date: 20 Mar 20 Rate: 3% Call Date: 22 Jan 27 Call Price: 100.00 Yield to Maturity: 4.637% Maturity Date: 22 Mar 27							
VERIZON 4.5% DUE 08-10-2033 SEDOL: BF22PM5							
50,000.00		97.7000400	875.00	48,850.02	50,446.15	- 1,596.13	0.00
							- 1,596.13
Issue Date: 10 Aug 17 Rate: 4.5% Yield to Maturity: 4.8% Maturity Date: 10 Aug 33							
VERIZON 4% DUE 03-22-2050 SEDOL: BLNP354							
30,000.00		83.4626670	326.67	25,038.80	35,799.20	- 10,760.40	0.00
							- 10,760.40
Issue Date: 20 Mar 20 Rate: 4% Call Date: 22 Sep 49 Call Price: 100.00 Yield to Maturity: 5.156% Maturity Date: 22 Mar 50							
VERIZON 5.5% DUE 03-16-2047 SEDOL: BYZNV86							
10,000.00		104.5485000	158.89	10,454.85	10,589.00	- 134.15	0.00
							- 134.15
Issue Date: 16 Mar 17 Rate: 5.5% Yield to Maturity: 5.161% Maturity Date: 16 Mar 47							

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◆ Asset Detail - Base Currency

Description/Asset ID	Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
Shares/PAR value						Market	Translation	
Fixed Income								
Corporate bonds								
VISA INC 2.7% DUE 04-15-2040 SEDOL: BM6JP54								
20,000.00		77.3978000	112.50	15,479.56	20,442.60	- 4,963.04	0.00	- 4,963.04
Issue Date: 2 Apr 20 Rate: 2.7% Call Date: 15 Oct 39 Call Price: 100.00 Yield to Maturity: 4.7% Maturity Date: 15 Apr 40								
VISA INC 4.3% DUE 12-14-2045 SEDOL: BYPHFN1								
40,000.00		93.5447750	76.44	37,417.91	40,798.98	- 3,381.07	0.00	- 3,381.07
Issue Date: 14 Dec 15 Rate: 4.3% Call Date: 14 Jun 45 Call Price: 100.00 Yield to Maturity: 4.777% Maturity Date: 14 Dec 45								
WALMART INC 1.8% DUE 09-22-2031 BEO SEDOL: BMDP7Z9								
10,000.00		84.8712000	49.00	8,487.12	9,964.50	- 1,477.38	0.00	- 1,477.38
Issue Date: 22 Sep 21 Rate: 1.8% Call Date: 22 Jun 31 Call Price: 100.00 Yield to Maturity: 4.103% Maturity Date: 22 Sep 31								
WARNERMEDIA HLDGS INC SR NT 3.755% 03-15-2027 SEDOL: BNQQBC1								
20,000.00		95.8948500	219.04	19,178.97	20,000.00	- 821.03	0.00	- 821.03
Issue Date: 15 Mar 23 Rate: 3.755% Call Date: 15 Feb 27 Call Price: 100.00 Yield to Maturity: 5.156% Maturity Date: 15 Mar 27								
WARNERMEDIA HLDGS INC SR NT 4.054% 03-15-2029 SEDOL: BN6V4H2								
20,000.00		94.9196500	236.48	18,983.93	20,000.00	- 1,016.07	0.00	- 1,016.07
Issue Date: 15 Mar 23 Rate: 4.054% Call Date: 15 Jan 29 Call Price: 100.00 Yield to Maturity: 5.177% Maturity Date: 15 Mar 29								

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◆ Asset Detail - Base Currency

						Unrealized gain/loss	
Description/Asset ID	Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation
Shares/PAR value							Total
Fixed Income							
Corporate bonds							
WARNERMEDIA HLDGS INC SR NT 4.279% 03-15-2032 CUSIP: 55903VBC6							
30,000.00		91.6420670	374.41	27,492.62	29,953.28	- 2,460.66	0.00
							- 2,460.66
Issue Date: 15 Mar 23 Rate: 4.279% Call Date: 15 Dec 31 Call Price: 100.00 Yield to Maturity: 5.559% Maturity Date: 15 Mar 32							
WARNERMEDIA HLDGS INC 5.141% 03-15-2052 CUSIP: 55903VBE2							
10,000.00		86.2857000	149.95	8,628.57	10,053.33	- 1,424.76	0.00
							- 1,424.76
Issue Date: 15 Mar 23 Rate: 5.141% Call Date: 15 Sep 51 Call Price: 100.00 Yield to Maturity: 6.172% Maturity Date: 15 Mar 52							
WARNERMEDIA HOLDINGS INC. 6.412% 03-15-2026 SEDOL: BNHN5W9							
30,000.00		100.0431670	561.05	30,012.95	30,000.00	12.95	0.00
							12.95
Issue Date: 10 Mar 23 Rate: 6.412% Yield to Maturity: 6.384% Maturity Date: 15 Mar 26							
WELLS FARGO & CO MEDIUM TERM SR NTS BOOKENTRY 3.35% 03-02-2033 SEDOL: BLD7GV7							
20,000.00		87.5939000	219.61	17,518.78	19,653.30	- 2,134.52	0.00
							- 2,134.52
Issue Date: 2 Mar 22 Rate: 3.35% Call Date: 2 Mar 32 Call Price: 100.00 Yield to Maturity: 5.056% Maturity Date: 2 Mar 33							
WELLS FARGO & CO MEDIUM TERM SR NTS 2.188% 04-30-2026 SEDOL: BMYML35							
10,000.00		95.8474000	36.47	9,584.74	10,031.20	- 446.46	0.00
							- 446.46
Issue Date: 30 Apr 20 Rate: 2.188% Call Date: 30 Apr 25 Call Price: 100.00 Yield to Maturity: 4.068% Maturity Date: 30 Apr 26							

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◆ Asset Detail - Base Currency

					Unrealized gain/loss		
Description/Asset ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
Investment Mgr ID							
Shares/PAR value							
Fixed Income							
Corporate bonds							
WELLS FARGO & CO MEDIUM TERM 5.013% 04-04-2051 CUSIP: 95000U2M4							
270,000.00	95.1602960	3,233.39	256,932.80	357,336.40	- 100,403.60	0.00	- 100,403.60
Issue Date: 30 Mar 20 Rate: 5.013% Call Date: 4 Apr 50 Call Price: 100.00 Yield to Maturity: 5.351% Maturity Date: 4 Apr 51							
WELLS FARGO & CO NEW MEDIUM TERM SR 4.65% 11-04-2044 SEDOL: BS9FPF1							
30,000.00	88.0737000	217.00	26,422.11	29,927.40	- 3,505.29	0.00	- 3,505.29
Issue Date: 4 Nov 14 Rate: 4.65% Yield to Maturity: 5.628% 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	97.9367210	2,642.11	137,111.41	140,361.63	- 3,250.22	0.00	- 3,250.22
Issue Date: 22 Jul 15 Rate: 4.3% Yield to Maturity: 4.937% Maturity Date: 22 Jul 27							
WELLS FARGO & CO 2.879% 10-30-2030 SEDOL: BKRKN36							
60,000.00	89.0171830	287.90	53,410.31	59,691.17	- 6,280.86	0.00	- 6,280.86
Issue Date: 31 Oct 19 Rate: 2.879% Call Date: 30 Oct 29 Call Price: 100.00 Yield to Maturity: 4.78% Maturity Date: 30 Oct 30							
WELLS FARGO & CO 4.15% DUE 01-24-2029 SEDOL: BJ60RD8							
80,000.00	97.3070130	1,438.67	77,845.61	79,857.60	- 2,011.99	0.00	- 2,011.99
Issue Date: 24 Jan 19 Rate: 4.15% Call Date: 24 Oct 28 Call Price: 100.00 Yield to Maturity: 4.753% Maturity Date: 24 Jan 29							

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◆ Asset Detail - Base Currency

						Unrealized gain/loss		
Description/Asset ID	Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
Shares/PAR value								
Fixed Income								
Corporate bonds								
WELLS FARGO & CO 4.4% DUE 06-14-2046 SEDOL: BD39X50								
20,000.00		84.2984500	39.11	16,859.69	19,920.60	- 3,060.91	0.00	- 3,060.91
Issue Date: 14 Jun 16 Rate: 4.4% Yield to Maturity: 5.641% Maturity Date: 14 Jun 46								
WELLS FARGO & CO 4.9% DUE 11-17-2045 SEDOL: BYQ29R7								
110,000.00		91.2059730	643.81	100,326.57	109,607.60	- 9,281.03	0.00	- 9,281.03
Issue Date: 17 Nov 15 Rate: 4.9% Yield to Maturity: 5.601% Maturity Date: 17 Nov 45								
WELLS FARGO & CO 5.375% DUE 11-02-2043 SEDOL: BG48MR2								
60,000.00		97.4607500	519.58	58,476.45	59,822.40	- 1,345.95	0.00	- 1,345.95
Issue Date: 28 Oct 13 Rate: 5.375% Yield to Maturity: 5.587% Maturity Date: 2 Nov 43								
WESTERN MIDSTREAM OPER LP 3.1% DUE 02-01-2025 SEDOL: BKRMRD0								
40,000.00		97.3116750	513.22	38,924.67	40,030.90	- 1,106.23	0.00	- 1,106.23
Issue Date: 13 Jan 20 Rate: 3.1% Call Date: 1 Jan 25 Call Price: 100.00 Yield to Maturity: 5.678% Maturity Date: 1 Feb 25								
WESTERN MIDSTREAM OPER LP 4.05% DUE 02-01-2030/01-13-2020 REG SEDOL: BKRMR85								
90,000.00		93.7649890	1,508.63	84,388.49	90,735.07	- 6,346.58	0.00	- 6,346.58
Issue Date: 13 Jan 20 Rate: 4.05% Call Date: 1 Nov 29 Call Price: 100.00 Yield to Maturity: 5.259% Maturity Date: 1 Feb 30								

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◆ Asset Detail - Base Currency

						Unrealized gain/loss		
Description/Asset ID	Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
Shares/PAR value								
Fixed Income								
Corporate bonds								
WESTN GAS PARTNERS 4.5% 03-01-2028 CUSIP: 958254AH7								
10,000.00		96.7242000	148.75	9,672.42	10,310.90	- 638.48	0.00	- 638.48
Issue Date: 2 Mar 18 Rate: 4.5% Call Date: 1 Dec 27 Call Price: 100.00 Yield to Maturity: 5.385% Maturity Date: 1 Mar 28								
WESTN GAS PARTNERS 5.5% DUE 08-15-2048 SEDOL: BFX84M5								
20,000.00		89.1048500	412.50	17,820.97	23,450.00	- 5,629.03	0.00	- 5,629.03
Issue Date: 9 Aug 18 Rate: 5.5% Call Date: 15 Feb 48 Call Price: 100.00 Yield to Maturity: 6.382% Maturity Date: 15 Aug 48								
WESTN MIDSTREAM STEP CPN 5.75% DUE 02-01-2050 SEDOL: BKRMRB8								
30,000.00		89.6945670	651.87	26,908.37	29,377.30	- 2,468.93	0.00	- 2,468.93
Issue Date: 13 Jan 20 Rate: 5.25% Call Date: 1 Aug 49 Call Price: 100.00 Yield to Maturity: 6.039% Maturity Date: 1 Feb 50								
WILLIAMS COS INC 7.5% DUE 01-15-2031 SEDOL: 2830807								
68,000.00		113.2992060	2,337.50	77,043.46	72,266.03	4,777.43	0.00	4,777.43
Issue Date: 17 Jan 01 Rate: 7.5% Yield to Maturity: 5.219% Maturity Date: 15 Jan 31								
WILLIAMS COS INC 7.75% DUE 06-15-2031 SEDOL: 2793063								
60,000.00		112.0667000	193.75	67,240.02	73,125.00	- 5,884.98	0.00	- 5,884.98
Issue Date: 13 Jun 01 Rate: 7.75% Yield to Maturity: 5.738% Maturity Date: 15 Jun 31								

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Fixed Income							
Corporate bonds							
WYETH NT 5.95 DUE 04-01-2037/03-27-2007 BEO SEDOL: B91ZLT2							
20,000.00	110.3001000	294.19	22,060.02	19,113.66	2,946.36	0.00	2,946.36
Issue Date: 27 Mar 07 Rate: 5.95% Yield to Maturity: 4.884% Maturity Date: 1 Apr 37							
3M CO FIXED 3.05% DUE 04-15-2030 SEDOL: BKSG5B5							
10,000.00	90.2823000	63.54	9,028.23	9,968.10	- 939.87	0.00	- 939.87
Issue Date: 27 Mar 20 Rate: 3.05% Call Date: 15 Jan 30 Call Price: 100.00 Yield to Maturity: 4.859% Maturity Date: 15 Apr 30							
3M CO 2.375% DUE 08-26-2029 SEDOL: BK4H0C8							
30,000.00	88.5778000	245.42	26,573.34	29,794.50	- 3,221.16	0.00	- 3,221.16
Issue Date: 26 Aug 19 Rate: 2.375% Call Date: 26 May 29 Call Price: 100.00 Yield to Maturity: 4.696% Maturity Date: 26 Aug 29							
3M CO 3.7% DUE 04-15-2050/03-27-2020 REG SEDOL: BKSG5C6							
50,000.00	79.3992000	385.42	39,699.60	55,572.88	- 15,873.28	0.00	- 15,873.28
Issue Date: 27 Mar 20 Rate: 3.7% Call Date: 15 Oct 49 Call Price: 100.00 Yield to Maturity: 5.136% Maturity Date: 15 Apr 50							
Total USD							
		164,130.05	13,599,986.84	14,832,989.48	- 1,233,002.64	0.00	- 1,233,002.64
Total United States							
		164,130.05	13,599,986.84	14,832,989.48	- 1,233,002.64	0.00	- 1,233,002.64

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◆ Asset Detail - Base Currency

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

Fixed Income

Corporate bonds

Total Corporate Bonds

19,575,843.00	215,466.45	18,456,986.62	19,918,843.84	- 1,461,857.22	0.00	- 1,461,857.22
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Funds - corporate bond

United States - USD

MFO VANGUARD BD INDEX FDS TOTAL BD MKT PORTFOLIO INSTL SHS CUSIP: 921937504

6,101,690.26	9.7100000	155,228.42	59,247,412.42	65,145,436.52	- 5,898,024.10	0.00	- 5,898,024.10
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Issue Date: 2 Sep 08

Total USD	155,228.42	59,247,412.42	65,145,436.52	- 5,898,024.10	0.00	- 5,898,024.10
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Total United States	155,228.42	59,247,412.42	65,145,436.52	- 5,898,024.10	0.00	- 5,898,024.10
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Total Funds - Corporate Bond

6,101,690.26	155,228.42	59,247,412.42	65,145,436.52	- 5,898,024.10	0.00	- 5,898,024.10
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◆ Asset Detail - Base Currency

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

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	99.9691500	5,833.33	199,938.30	200,000.00	- 61.70	0.00	- 61.70
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Issue Date: 31 Jan 19 Rate: 7% Yield to Maturity: 7.001% Maturity Date: 31 Dec 49

Total USD		5,833.33	199,938.30	200,000.00	- 61.70	0.00	- 61.70
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Total Switzerland		5,833.33	199,938.30	200,000.00	- 61.70	0.00	- 61.70
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Total Corporate Convertible Bonds

200,000.00		5,833.33	199,938.30	200,000.00	- 61.70	0.00	- 61.70
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Bank loans

Canada - USD

AIR CANADA TERM LOAN B DUE 08-11-2028 BEO CUSIP: C0102MAP0

29,625.00	100.1560170	338.44	29,671.22	29,458.35	212.87	0.00	212.87
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Issue Date: 19 Jul 21 Yield to Maturity: 9.068% Maturity Date: 11 Aug 28

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◆ Asset Detail - Base Currency

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

Fixed Income

Bank loans

GARDA WORLD SECURITY CORPORATION TERM LOAN B FRN 10-30-2026 CUSIP: C4000KAD6							
20,611.96	100.0160100	36.36	20,615.26	20,199.72	415.54	0.00	415.54

Issue Date: 15 Mar 21 Yield to Maturity: 9.801% Maturity Date: 30 Oct 26

Total USD		374.80	50,286.48	49,658.07	628.41	0.00	628.41
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Total Canada		374.80	50,286.48	49,658.07	628.41	0.00	628.41
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Ireland - USD

AVOLON TLB BORROWER 1 (US) LLC TLB LIEN1 12-01-2027 USD CUSIP: LX1967681							
9,526.53	100.0309700	4.08	9,529.48	9,431.25	98.23	0.00	98.23

Issue Date: 30 Jul 21 Yield to Maturity: 7.774% Maturity Date: 1 Dec 27

SETANTA AIRCRAFT LEASING DAC SENIOR SECURED TERM LOAN DUE 11-05-2028 CUSIP: G8057JAB2							
70,000.00	100.2500000	1,353.92	70,175.00	69,825.00	350.00	0.00	350.00

Issue Date: 2 Nov 21 Yield to Maturity: 7.581% Maturity Date: 5 Nov 28

Total USD		1,358.00	79,704.48	79,256.25	448.23	0.00	448.23
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Total Ireland		1,358.00	79,704.48	79,256.25	448.23	0.00	448.23
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Portfolio Statement

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◆ Asset Detail - Base Currency

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

Fixed Income

Bank loans

Italy - USD

ALI GROUP S.R.L. TERM LOAN B 10-13-2028 BEO CUSIP: LX1973812

11,512.21	100.0689700	69.40	11,520.15	11,409.08	111.07	0.00	111.07
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Issue Date: 18 Aug 21 Yield to Maturity: 7.618% Maturity Date: 13 Oct 28

Total USD		69.40	11,520.15	11,409.08	111.07	0.00	111.07
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Total Italy		69.40	11,520.15	11,409.08	111.07	0.00	111.07
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Luxembourg - USD

ICON LUXEMBOURG S.A.R.L. TERM LOAN B 06-16-2028 CUSIP: L5000DAC1

33,035.65	100.2809990	710.58	33,128.48	32,870.46	258.02	0.00	258.02
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Issue Date: 8 Jun 21 Yield to Maturity: 7.907% Maturity Date: 16 Jun 28

Total USD		710.58	33,128.48	32,870.46	258.02	0.00	258.02
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Total Luxembourg		710.58	33,128.48	32,870.46	258.02	0.00	258.02
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Portfolio Statement

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◆ Asset Detail - Base Currency

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

Fixed Income

Bank loans

Netherlands - USD

FLUTTER ENTERTAINMENT PLC TL B SNR SEC TRM LN 15/11/2030 CUSIP: LX2198799

60,000.00	100.3750000	227.95	60,225.00	59,850.00	375.00	0.00	375.00
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Issue Date: 10 Nov 23 Maturity Date: 15 Nov 30

Total USD		227.95	60,225.00	59,850.00	375.00	0.00	375.00
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Total Netherlands		227.95	60,225.00	59,850.00	375.00	0.00	375.00
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Spain - USD

GRIFOLS WORLDWIDE OPERATIONS LIMITED DOLLAR TRANCHE B TERM LOAN 11-15-2027 CUSIP: 39843PAG8

23,998.10	99.8749900	145.72	23,968.10	24,068.93	- 100.83	0.00	- 100.83
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Issue Date: 15 Nov 19 Yield to Maturity: 7.659% Maturity Date: 15 Nov 27

Total USD		145.72	23,968.10	24,068.93	- 100.83	0.00	- 100.83
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Total Spain		145.72	23,968.10	24,068.93	- 100.83	0.00	- 100.83
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◆ Asset Detail - Base Currency

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

Fixed Income

Bank loans

United States - USD

ALLIED UNIVERSAL HOLDCO LLC INITIAL U.S.DOLLAR TERM LOAN DUE 05-12-2028 BEO CUSIP: 01957TAH0

71,050.64	99.4640020	527.82	70,669.81	70,930.35	- 260.54	0.00	- 260.54
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Issue Date: 8 Apr 21 Yield to Maturity: 9.516% Maturity Date: 12 May 28

AMWINS GROUP, LLC FLTGT RT TBL 02-17-2028 CUSIP: 03234TAW8

9,131.71	100.0270500	56.88	9,134.18	9,108.89	25.29	0.00	25.29
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Issue Date: 8 Feb 21 Yield to Maturity: 7.833% Maturity Date: 17 Feb 28

API GROUP DE INC (2026) TERM LOAN SENIOR SECURED TERM LOAN 10-01-2026 CUSIP: 00186XAK9

15,431.97	100.0539790	95.88	15,440.30	14,908.85	531.45	0.00	531.45
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Issue Date: 5 Oct 23 Yield to Maturity: 1.978% Maturity Date: 1 Oct 26

ASPLUNDH TREE EXPERT LLC FLTGT RT TBL 09-07-2027 CUSIP: 04538FAD1

9,380.32	100.0630000	54.53	9,386.23	9,172.77	213.46	0.00	213.46
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Issue Date: 4 Sep 20 Yield to Maturity: 7.235% Maturity Date: 7 Sep 27

ASURION LLC B11 TL B SENIOR SECURED 08-19-2028 CUSIP: LX2109457

46,885.63	99.5179970	367.22	46,659.64	46,951.63	- 291.99	0.00	- 291.99
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Issue Date: 10 Feb 23 Yield to Maturity: 4.545% Maturity Date: 19 Aug 28

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◆ Asset Detail - Base Currency

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

Fixed Income

Bank loans

ASURION LLC TERM LOAN B8 DUE 12-23-2026 BEO CUSIP: 04649VAX8

34,013.25	99.6670120	239.34	33,899.99	33,985.40	- 85.41	0.00	- 85.41
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Issue Date: 24 May 11 Yield to Maturity: 8.828% Maturity Date: 23 Dec 26

ASURION, LLC FLTG RT TBL 07-29-2027 CUSIP: 04649VAY6

29,175.00	99.1250040	205.30	28,919.72	28,883.25	36.47	0.00	36.47
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Issue Date: 25 Jan 21 Yield to Maturity: 9.063% Maturity Date: 29 Jul 27

CASTLELAKE AVIATION LIMITED TLB 10-08-2026 CUSIP: 14855NAB2

28,855.55	100.0970000	94.22	28,883.54	28,567.01	316.53	0.00	316.53
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Issue Date: 8 Oct 21 Yield to Maturity: 8.281% Maturity Date: 8 Oct 26

CITADEL SECS LP SENIOR SECURED TL 07-29-2030 CUSIP: 17288YAK8

30,694.18	100.1250070	196.89	30,732.55	30,655.83	76.72	0.00	76.72
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Issue Date: 27 Feb 19 Yield to Maturity: 2.558% Maturity Date: 29 Jul 30

CLOUDERA INC TERM LOAN SR SEC TL 08-10-2028 CUSIP: 74339VAB4

13,695.45	98.8750280	100.09	13,541.38	13,558.50	- 17.12	0.00	- 17.12
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Issue Date: 8 Jul 21 Yield to Maturity: 9.572% Maturity Date: 10 Aug 28

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◆ Asset Detail - Base Currency

						Unrealized gain/loss		
Description/Asset ID	Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
Shares/PAR value								
Fixed Income								
Bank loans								
DEERFIELD DAKOTA HOLD LLC FKA CORP AKA DUFF & PHELPS TLB 03-05-2027 CUSIP: 24440EAB3								
37,463.28		98.9169930	867.80	37,057.55	37,088.65	- 31.10	0.00	- 31.10
Issue Date: 25 Feb 20 Yield to Maturity: 10.109% Maturity Date: 5 Mar 27								
DIGICERT HOLDINGS, INC. USD DIGICERT TERM LOAN DUE 10-16-2026 BEO CUSIP: 24022KAB5								
66,838.64		98.9550060	504.64	66,140.18	66,625.40	- 485.22	0.00	- 485.22
Issue Date: 16 Oct 19 Yield to Maturity: 10.469% Maturity Date: 16 Oct 26								
FIRST EAGLE HOLDINGS INC (FKA ARNHOLD AND S. TERM LOAN DUE 02-01-2027 BEO CUSIP: 05554JAH0								
29,834.13		99.6249930	604.18	29,722.25	30,004.06	- 281.81	0.00	- 281.81
Issue Date: 31 Oct 18 Yield to Maturity: 8.414% Maturity Date: 1 Feb 27								
FOCUS FINANCIAL PARTNERS LLC TRANCHE B-5TM LN SENIOR SECURED TL DUE 06-30-28 CUSIP: 34416DAW8								
47,800.73		100.0829900	331.93	47,840.40	47,628.63	211.77	0.00	211.77
Issue Date: 18 Nov 22 Yield to Maturity: 8.627% Maturity Date: 30 Jun 28								
GENESEE & WYOMING INC TERM LOAN DUE 12-30-2026 BEO CUSIP: 55316HAB1								
37,517.12		100.1540100	712.17	37,574.90	37,765.39	- 190.49	0.00	- 190.49
Issue Date: 1 Jul 19 Rate: 3.87% Yield to Maturity: 7.35% Maturity Date: 30 Dec 26								

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◆ Asset Detail - Base Currency

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

Fixed Income

Bank loans

HARBOR FREIGHT TOOLS USA INC TERM LOAN B 10-19-2027 CUSIP: 41151PAP0

67,410.51	99.7950020	445.98	67,272.32	66,334.10	938.22	0.00	938.22
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Issue Date: 24 Jun 21 Yield to Maturity: 8.258% Maturity Date: 19 Oct 27

ICON LUXEMBOURG S.A.R.L TERM LOAN B 06-16-2028 CUSIP: L5000DAD9

8,230.85	100.2810200	177.04	8,253.98	8,189.69	64.29	0.00	64.29
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Issue Date: 16 Jun 21 Yield to Maturity: 7.895% Maturity Date: 16 Jun 28

II- VI INCORPORATED TERM LOANS B 11-30-2028 CUSIP: 45173JAQ7

44,332.59	100.1670100	298.85	44,406.63	44,066.60	340.03	0.00	340.03
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Issue Date: 17 Feb 21 Yield to Maturity: 8.436% Maturity Date: 30 Nov 28

INTRAWEST CORP SERIES B-2 TERM LOAN DUE 07-30-2028 BEO CUSIP: 46124CAJ6

47,640.83	100.0000000	344.85	47,640.83	47,535.78	105.05	0.00	105.05
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Issue Date: 21 Jul 21 Yield to Maturity: 9.092% Maturity Date: 30 Jul 28

JAZZ PHARMACEUTICALS INC INITIAL DOLLAR TERM LOAN DUE 05-05-2028 BEO CUSIP: G5080AAF9

70,258.06	100.4579970	508.71	70,579.84	69,906.77	673.07	0.00	673.07
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Issue Date: 12 Apr 21 Yield to Maturity: 9.016% Maturity Date: 5 May 28

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◆ Asset Detail - Base Currency

Investment Mgr ID		Base Currency		Unrealized gain/loss				
Description/Asset ID	Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
Shares/PAR value								
Fixed Income								
Bank loans								
KKR APPLE BIDCO LLC TERM LOAN DUE 09-22-2028 CUSIP: 48254EAB7								
29,696.96	99.7879920	196.97	29,634.00	29,696.96	- 62.96	0.00		- 62.96
Issue Date: 23 Sep 21 Yield to Maturity: 8.19% Maturity Date: 22 Sep 28								
MEDLINE BORROWER, LP INITIAL DOLLAR TERM LN SENIOR SEC TERM LN 09-30-28 CUSIP: 58503UAC7								
19,278.76	100.4059910	131.76	19,357.03	19,203.01	154.02	0.00		154.02
Issue Date: 15 Sep 21 Yield to Maturity: 8.584% Maturity Date: 30 Sep 28								
MILANO ASSICURAZIONI TERM LOAN B DUE 10-01-2027 BEO CUSIP: 59909TAC8								
116,691.75	97.0000020	2,806.51	113,191.00	116,545.93	- 3,354.93	0.00		- 3,354.93
Issue Date: 1 Oct 20 Yield to Maturity: 10.934% Maturity Date: 1 Oct 27								
NEXSTAR BROADCASTING GROUP, INC. TERM LODUE 09-18-2026 BEO CUSIP: 65336RAW8								
8,297.54	99.9920500	53.22	8,296.88	8,289.56	7.32	0.00		7.32
Issue Date: 17 Jan 17 Yield to Maturity: 7.993% Maturity Date: 18 Sep 26								
PERATON CORP. TERM B LOAN (FIRST LIEN) DUE 02-01-2028 BEO CUSIP: 71360HAB3								
49,466.42	100.1249940	367.50	49,528.25	48,167.93	1,360.32	0.00		1,360.32
Issue Date: 1 Feb 21 Rate: 3.75% Yield to Maturity: 9.445% Maturity Date: 1 Feb 28								

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◆ Asset Detail - Base Currency

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

Fixed Income

Bank loans

PHOENIX GUARANTOR INC. (AKA BRIGHTSPRING) TERM LOAN B 03-05-2026 BEOCUSIP: 71913BAE2

47,759.92	99.8569930	336.08	47,691.62	47,658.11	33.51	0.00	33.51
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Issue Date: 5 Mar 19 Yield to Maturity: 8.988% Maturity Date: 5 Mar 26

QUIKRETE HLDGS INC TLB 03-19-2029 CUSIP: LX2158025

29,475.00	100.2500080	195.50	29,548.69	29,253.92	294.77	0.00	294.77
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Issue Date: 14 Aug 23 Yield to Maturity: 2.773% Maturity Date: 19 Mar 29

SOTERA HEALTH HOLDINGS LLC REFINANCING LOAN (FIRST LIEN) TERM LOAN 12-13-2026 CUSIP: 83600VAE1

30,000.00	99.8330000	412.75	29,949.90	30,000.00	- 50.10	0.00	- 50.10
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Issue Date: 11 Jan 21 Yield to Maturity: 8.389% Maturity Date: 13 Dec 26

STATION CASINOS LLC TERM B-1 FACILITY LOAN SENIOR SECURED DUE 02-08-2027 BEO CUSIP: 85769EAZ4

38,508.88	100.1060020	239.44	38,549.70	38,043.55	506.15	0.00	506.15
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Issue Date: 8 Jun 16 Yield to Maturity: 7.925% Maturity Date: 8 Feb 27

TRITON WATER HOLDINGS INCORPORATED TL DUE 03-31-2028 BEO CUSIP: 89678QAB2

33,564.11	98.9500090	1,189.90	33,211.69	33,396.29	- 184.60	0.00	- 184.60
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Issue Date: 31 Mar 21 Yield to Maturity: 9.381% Maturity Date: 31 Mar 28

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◆ Asset Detail - Base Currency

Description/Asset ID		Unrealized gain/loss					
Investment Mgr ID	Exchange rate/	Accrued					
Shares/PAR value	Local market price	income/expense	Market value	Cost	Market	Translation	Total
Fixed Income							
Bank loans							
UFC HOLDINGS, LLC FLTG RT TBL 04-29-2026 CUSIP: 90266UAJ2							
25,413.57	100.2639930	374.60	25,480.66	25,521.07	- 40.41	0.00	- 40.41
Issue Date: 18 Aug 16 Yield to Maturity: 8.551% Maturity Date: 29 Apr 26							
UNITED AIRLINES INC CLASS B TERM LOAN DUE 04-21-2028 BEO CUSIP: 90932RAJ3							
46,561.22	100.2220090	23.85	46,664.59	46,328.42	336.17	0.00	336.17
Issue Date: 21 Apr 21 Yield to Maturity: 9.427% Maturity Date: 21 Apr 28							
VFH PARENT LLC TERM LOAN B 01-07-2029 CUSIP: LX2020217							
19,188.89	100.0749910	130.59	19,203.28	19,140.92	62.36	0.00	62.36
Issue Date: 4 Jan 22 Yield to Maturity: 8.44% Maturity Date: 7 Jan 29							
Total USD							
		13,192.99	1,234,063.51	1,233,113.22	950.29	0.00	950.29
Total United States							
		13,192.99	1,234,063.51	1,233,113.22	950.29	0.00	950.29
Total Bank Loans							
1,497,852.91		16,079.44	1,492,896.20	1,490,226.01	2,670.19	0.00	2,670.19

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◆ Asset Detail - Base Currency

						Unrealized gain/loss		
Description/Asset ID	Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
Fixed Income								
Government mortgage backed securities								
United States - USD								
FED HOME LN MTG 2.5% DUE 07-01-2050 CUSIP: 3132DVLA1								
65,088.40		86.7190770	131.08	56,444.06	56,454.04	- 9.98	0.00	- 9.98
Issue Date: 1 Jun 20 Rate: 2.5% Yield to Maturity: 4.293% Maturity Date: 1 Jul 50								
FED HOME LN MTG 2.5% DUE 10-01-2050 SEDOL: BMYDFV4								
68,027.79		86.7187950	137.00	58,992.88	63,202.08	- 4,209.20	0.00	- 4,209.20
Issue Date: 1 Sep 20 Rate: 2.5% Yield to Maturity: 4.289% Maturity Date: 1 Oct 50								
FED HOME LN MTG 2% DUE 09-01-2050 CUSIP: 3133A94U6								
72,534.48		82.2686950	116.86	59,673.17	59,682.29	- 9.12	0.00	- 9.12
Issue Date: 1 Sep 20 Rate: 2% Yield to Maturity: 4.425% Maturity Date: 1 Sep 50								
FED HOME LN MTG 4% DUE 04-01-2052 CUSIP: 3133KN6X6								
61,546.38		95.4486360	198.32	58,745.18	58,507.52	237.66	0.00	237.66
Issue Date: 1 Apr 22 Rate: 4% Yield to Maturity: 4.563% Maturity Date: 1 Apr 52								
FEDERAL HOME LN MTG CORP FR SD0552 2.0% DUE 03-01-2051 REG CUSIP: 3132DMTH8								
0.02		100.0000000	0.00	0.02	0.00	0.02	0.00	0.02
Issue Date: 1 Mar 21 Rate: 2% Yield to Maturity: 4.432% Maturity Date: 1 Mar 51								

Portfolio Statement

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◆ Asset Detail - Base Currency

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

Fixed Income

Government mortgage backed securities

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

35,579.48	101.8738610	143.31	36,246.19	38,514.80	- 2,268.61	0.00	- 2,268.61
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Issue Date: 1 Mar 08 Rate: 5% Yield to Maturity: 4.565% Maturity Date: 1 Mar 38

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

18,227.56	103.2088220	80.76	18,812.45	18,032.47	779.98	0.00	779.98
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Issue Date: 1 Nov 06 Rate: 5.5% Yield to Maturity: 4.712% Maturity Date: 1 Dec 36

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

11,224.50	103.2119920	49.73	11,585.03	12,145.28	- 560.25	0.00	- 560.25
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Issue Date: 1 Nov 10 Rate: 5.5% Yield to Maturity: 4.779% Maturity Date: 1 Dec 38

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

36,892.69	104.6601910	178.31	38,611.96	41,112.32	- 2,500.36	0.00	- 2,500.36
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Issue Date: 1 Apr 11 Rate: 6% Yield to Maturity: 4.862% Maturity Date: 1 Nov 39

FEDERAL HOME LN MTG CORP POOL #G08859 5%01-01-2049 BEO CUSIP: 3128MJ5V8

22,721.23	100.6732910	91.52	22,874.21	23,818.24	- 944.03	0.00	- 944.03
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Issue Date: 1 Dec 18 Rate: 5% Yield to Maturity: 4.871% Maturity Date: 1 Jan 49

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◆ Asset Detail - Base Currency

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

Fixed Income

Government mortgage backed securities

FEDERAL HOME LN MTG CORP POOL #Q45737 3.0% DUE 3 01-01-2047 CUSIP: 3132WKLT3

111,105.10	91.3066550	268.50	101,446.35	110,940.19	- 9,493.84	0.00	- 9,493.84
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Issue Date: 1 Jan 17 Rate: 3% Yield to Maturity: 4.28% Maturity Date: 1 Jan 47

FEDERAL HOME LN MTG CORP POOL #RA-3913 2.5% 11-01-2050 SEDOL: BMWSFG6

211,790.82	86.6616030	426.52	183,541.32	196,044.67	- 12,503.35	0.00	- 12,503.35
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Issue Date: 1 Oct 20 Rate: 2.5% Yield to Maturity: 4.293% Maturity Date: 1 Nov 50

FEDERAL HOME LN MTG CORP POOL #RA7928 4.5% 09-01-2052 BEO CUSIP: 3133KPYZ5

246,977.74	97.0750360	895.29	239,753.73	237,310.88	2,442.85	0.00	2,442.85
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Issue Date: 1 Sep 22 Rate: 4.5% Yield to Maturity: 4.887% Maturity Date: 1 Sep 52

FEDERAL HOME LN MTG CORP POOL #RB-5130 1.5% 10-01-2041 CUSIP: 3133KYVX4

33,974.18	82.8950990	41.05	28,162.93	31,670.31	- 3,507.38	0.00	- 3,507.38
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Issue Date: 1 Sep 21 Rate: 1.5% Yield to Maturity: 4.359% Maturity Date: 1 Oct 41

FEDERAL HOME LN MTG CORP POOL #RBS5145 2.0% 01-01-2042 CUSIP: 3133KYWE5

87,138.55	85.4154680	140.39	74,429.80	78,261.33	- 3,831.53	0.00	- 3,831.53
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Issue Date: 1 Jan 22 Rate: 2% Yield to Maturity: 4.381% Maturity Date: 1 Feb 42

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◆ Asset Detail - Base Currency

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

Fixed Income

Government mortgage backed securities

FEDERAL HOME LN MTG CORP POOL #RB5110 1.5% DUE 04-01-2041 CUSIP: 3133KYVB2

81,034.39	83.0518750	97.92	67,300.58	67,378.83	- 78.25	0.00	- 78.25
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Issue Date: 1 Apr 21 Rate: 1.5% Yield to Maturity: 4.385% Maturity Date: 1 May 41

FEDERAL HOME LN MTG CORP POOL #SC0093 2.0% 10-01-2040 CUSIP: 3132D9C69

70,380.16	86.1021630	113.39	60,598.84	60,202.52	396.32	0.00	396.32
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Issue Date: 1 Oct 20 Rate: 2% Yield to Maturity: 4.393% Maturity Date: 1 Oct 40

FEDERAL HOME LN MTG CORP POOL #SD7554 2.5% 04-01-2052 BEO CUSIP: 3132DVMB8

265,022.94	86.2659550	533.73	228,624.57	228,468.41	156.16	0.00	156.16
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Issue Date: 1 May 22 Rate: 2.5% Yield to Maturity: 4.309% Maturity Date: 1 Apr 52

FEDERAL HOME LN MTG CORP POOL #U99045 3.5% 03-01-2043 BEO CUSIP: 3132H7BP8

56,586.50	94.1958060	159.54	53,302.11	58,964.91	- 5,662.80	0.00	- 5,662.80
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Issue Date: 1 May 13 Rate: 3.5% Yield to Maturity: 4.459% Maturity Date: 1 Mar 43

FEDERAL HOME LN MTG CORP POOL #U99091 4.5% 03-01-2044 BEO CUSIP: 3132H7C51

20,480.37	99.0289240	74.24	20,281.49	22,071.58	- 1,790.09	0.00	- 1,790.09
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Issue Date: 1 Mar 14 Rate: 4.5% Yield to Maturity: 4.627% Maturity Date: 1 Mar 44

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◆ Asset Detail - Base Currency

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

Fixed Income

Government mortgage backed securities

FEDERAL HOME LN MTG CORP POOL #U99124 3.5% 03-01-2045 BEO CUSIP: 3132H7D68

38,660.16	94.1959890	109.00	36,416.32	40,507.23	- 4,090.91	0.00	- 4,090.91
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Issue Date: 1 Apr 15 Rate: 3.5% Yield to Maturity: 4.453% Maturity Date: 1 Mar 45

FEDERAL HOME LN MTG CORP POOL #ZS9316 3.5% 01-01-2038 BEO CUSIP: 3132AAK52

30,528.04	95.4073370	86.07	29,125.99	33,180.20	- 4,054.21	0.00	- 4,054.21
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Issue Date: 1 Sep 18 Rate: 3.5% Yield to Maturity: 4.385% Maturity Date: 1 Jan 38

FEDERAL HOME LN MTG CORP POOL #ZT1257 3%01-01-2046 BEO SEDOL: BK4PDZ6

44,119.32	92.0574930	106.62	40,615.14	48,090.05	- 7,474.91	0.00	- 7,474.91
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Issue Date: 1 Oct 18 Rate: 3% Yield to Maturity: 4.294% Maturity Date: 1 Jan 46

FEDERAL HOME LN MTG CORP POOL #841076 3.007% 11-01-2048 BEO CUSIP: 31288QFR6

48,431.34	94.8578750	239.68	45,940.94	50,338.32	- 4,397.38	0.00	- 4,397.38
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Issue Date: 1 Jun 20 Rate: 3.007% Yield to Maturity: 6.031% Maturity Date: 1 Nov 48

FEDERAL HOME LN MTG CORP POOL #841077 2.875% 11-01-2047 BEO CUSIP: 31288QFS4

54,960.41	95.9388950	259.25	52,728.41	57,167.41	- 4,439.00	0.00	- 4,439.00
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Issue Date: 1 Jun 20 Rate: 2.875% Yield to Maturity: 6.682% Maturity Date: 1 Nov 47

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◆ Asset Detail - Base Currency

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

Fixed Income

Government mortgage backed securities

FEDERAL HOME LN MTG CORP POOL #841081 3.096% 02-01-2050 BEO CUSIP: 31288QFW5

65,562.00	94.8026450	334.02	62,154.51	67,918.14	- 5,763.63	0.00	- 5,763.63
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Issue Date: 1 Jun 20 Rate: 3.096% Yield to Maturity: 6.578% Maturity Date: 1 Feb 50

FEDERAL HOME LN MTG CORP 2% 03-25-2051 CUSIP: 3137FFZS9

251,850.34	12.1778510	405.76	30,669.96	32,386.39	- 1,716.43	0.00	- 1,716.43
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Issue Date: 1 Feb 21 Rate: 2% Yield to Maturity: 4.887% Maturity Date: 25 Mar 51

FEDERAL HOME LN MTG CORP 2% 10-25-2050 CUSIP: 3137FXC89

81,576.17	13.1173360	131.43	10,700.62	10,324.49	376.13	0.00	376.13
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Issue Date: 1 Sep 20 Rate: 2% Yield to Maturity: 5.808% Maturity Date: 25 Oct 50

FEDERAL HOME LN MTG CORP 6% 12-01-2052 CUSIP: 3132DPRD2

90,942.84	101.6968350	439.56	92,485.99	93,784.80	- 1,298.81	0.00	- 1,298.81
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Issue Date: 1 Jan 23 Rate: 6% Yield to Maturity: 5.452% Maturity Date: 1 Dec 52

FEDERAL HOME LOAN BANKS 2.5% 11-01-2051 SEDOL: BPBRR25

422,945.26	86.3316640	851.76	365,135.68	410,962.60	- 45,826.92	0.00	- 45,826.92
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Issue Date: 1 Jan 22 Rate: 2.5% Yield to Maturity: 4.319% Maturity Date: 1 Nov 51

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◆ Asset Detail - Base Currency

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

Fixed Income

Government mortgage backed securities

FEDERAL HOME LOAN MORTGAGE CORP 1.5% 07-01-2041 CUSIP: 3133KYVJ5

82,638.25	82.8962380	99.85	68,504.00	68,712.42	- 208.42	0.00	- 208.42
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Issue Date: 1 Jun 21 Rate: 1.5% Yield to Maturity: 4.394% Maturity Date: 1 Jul 41

FEDERAL HOME LOAN MORTGAGE CORP 1.5% 11-01-2040 CUSIP: 3133KYUH0

73,110.24	83.5687040	88.34	61,097.28	61,435.46	- 338.18	0.00	- 338.18
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Issue Date: 1 Oct 20 Rate: 1.5% Yield to Maturity: 4.341% Maturity Date: 1 Nov 40

FEDERAL HOME LOAN MORTGAGE CORP 2.5% 01-01-2052 CUSIP: 3132DM5S0

89,021.82	85.6641660	179.28	76,259.80	76,169.30	90.50	0.00	90.50
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Issue Date: 1 Jan 22 Rate: 2.5% Yield to Maturity: 4.414% Maturity Date: 1 Jan 52

FEDERAL HOME LOAN MORTGAGE CORP 2% 01-01-2042 CUSIP: 3132D9K29

182,927.50	85.4460700	294.72	156,304.36	156,846.03	- 541.67	0.00	- 541.67
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Issue Date: 1 Sep 22 Rate: 2% Yield to Maturity: 4.376% Maturity Date: 1 Jan 42

FEDERAL HOME LOAN MORTGAGE CORP 2% 04-01-2042 CUSIP: 3132D9M92

95,302.28	85.7275080	153.54	81,700.27	80,664.46	1,035.81	0.00	1,035.81
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Issue Date: 1 May 23 Rate: 2% Yield to Maturity: 4.399% Maturity Date: 1 Apr 42

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◆ Asset Detail - Base Currency

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

Fixed Income

Government mortgage backed securities

FEDERAL HOME LOAN MORTGAGE CORP 2%	07-01-2041	CUSIP: 3132D9E91					
78,189.22	85.8211400	125.97	67,102.88	66,857.90	244.98	0.00	244.98

Issue Date: 1 Jun 21 Rate: 2% Yield to Maturity: 4.388% Maturity Date: 1 Jul 41

FEDERAL HOME LOAN MORTGAGE CORP 2%	09-01-2041	CUSIP: 3133KYVS5					
82,079.08	85.6032860	132.24	70,262.39	84,470.92	- 14,208.53	0.00	- 14,208.53

Issue Date: 1 Aug 21 Rate: 2% Yield to Maturity: 4.392% Maturity Date: 1 Sep 41

FEDERAL HOME LOAN MORTGAGE CORP 4.5%	11-01-2052	CUSIP: 3132DN6L2					
92,994.10	97.5458660	337.10	90,711.90	91,105.16	- 393.26	0.00	- 393.26

Issue Date: 1 Oct 22 Rate: 4.5% Yield to Maturity: 4.794% Maturity Date: 1 Nov 52

FEDERAL HOME LOAN MORTGAGE CORP 5.5%	05-01-2053	CUSIP: 3132DQBZ8					
94,282.52	101.2769180	417.72	95,486.43	95,122.23	364.20	0.00	364.20

Issue Date: 1 Apr 23 Rate: 5.5% Yield to Maturity: 5.207% Maturity Date: 1 May 53

FEDERAL HOME LOAN MORTGAGE CORP 5.5%	06-01-2053	CUSIP: 3132DQQY5					
95,003.83	100.6050700	420.92	95,578.67	95,211.65	367.02	0.00	367.02

Issue Date: 1 Jun 23 Rate: 5.5% Yield to Maturity: 5.29% Maturity Date: 1 Jun 53

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◆ Asset Detail - Base Currency

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

Fixed Income

Government mortgage backed securities

FEDERAL NATIONAL MORTGAGE ASSOC 2%	02-01-2051	CUSIP: 3140QGXH5					
80,113.64	82.0752500	129.07	65,753.47	65,129.88	623.59	0.00	623.59

Issue Date: 1 Jan 21 Rate: 2% Yield to Maturity: 4.446% Maturity Date: 1 Feb 51

FEDERAL NATIONAL MORTGAGE ASSOC 2%	05-01-2051	SEDOL: BN7R576					
325,445.13	82.0293820	524.33	266,960.63	267,692.58	- 731.95	0.00	- 731.95

Issue Date: 1 Apr 21 Rate: 2% Yield to Maturity: 4.427% Maturity Date: 1 May 51

FEDERAL NATIONAL MORTGAGE ASSOC 2%	10-01-2051	CUSIP: 3140M1YS7					
881,152.42	82.4130510	1,419.63	726,184.59	725,986.99	197.60	0.00	197.60

Issue Date: 1 Oct 21 Rate: 2% Yield to Maturity: 4.351% Maturity Date: 1 Oct 51

FEDERAL NATIONAL MORTGAGE ASSOC 3.5%	04-01-2052	CUSIP: 3140QNUG5					
88,151.70	91.8760270	248.54	80,990.28	82,704.22	- 1,713.94	0.00	- 1,713.94

Issue Date: 1 Mar 22 Rate: 3.5% Yield to Maturity: 4.54% Maturity Date: 1 Apr 52

FEDERAL NATIONAL MORTGAGE ASSOC 3%	01-01-2052	CUSIP: 3140QM6A7					
8,716.30	88.7030100	21.06	7,731.62	7,868.85	- 137.23	0.00	- 137.23

Issue Date: 1 Dec 21 Rate: 3% Yield to Maturity: 4.497% Maturity Date: 1 Jan 52

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◆ Asset Detail - Base Currency

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

Fixed Income

Government mortgage backed securities

FEDERAL NATIONAL MORTGAGE ASSOC 5.5% 11-01-2052 CUSIP: 3140QQVA0

93,912.54	100.7200960	416.08	94,588.80	90,420.17	4,168.63	0.00	4,168.63
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Issue Date: 1 Oct 22 Rate: 5.5% Yield to Maturity: 5.327% Maturity Date: 1 Nov 52

FEDERAL NATL MTG ASSN GTD MTG POOL #AH4169 4% 01-01-2041 BEO CUSIP: 3138A5T36

22,320.64	97.6442880	71.92	21,794.83	23,970.27	- 2,175.44	0.00	- 2,175.44
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Issue Date: 1 Jan 11 Rate: 4% Yield to Maturity: 4.382% Maturity Date: 1 Jan 41

FEDERAL NATL MTG ASSN GTD MTG POOL #AL0814 6.5% 06-01-2040 BEO CUSIP: 3138EG3Y8

13,856.53	104.3113970	72.55	14,453.94	15,519.31	- 1,065.37	0.00	- 1,065.37
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Issue Date: 1 Oct 11 Rate: 6.5% Yield to Maturity: 5.367% Maturity Date: 1 Jun 40

FEDERAL NATL MTG ASSN GTD MTG POOL #AL1176 6.5% 10-01-2039 BEO CUSIP: 3138EHJW3

45,651.83	105.1389180	239.04	47,997.84	51,329.78	- 3,331.94	0.00	- 3,331.94
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Issue Date: 1 Dec 11 Rate: 6.5% Yield to Maturity: 5.202% Maturity Date: 1 Oct 39

FEDERAL NATL MTG ASSN GTD MTG POOL #AL4593 5% 06-01-2026 BEO CUSIP: 3138EMC74

125.94	100.5717000	0.51	126.66	134.87	- 8.21	0.00	- 8.21
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Issue Date: 1 Dec 13 Rate: 5% Yield to Maturity: 2.477% Maturity Date: 1 Jun 26

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◆ Asset Detail - Base Currency

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

Fixed Income

Government mortgage backed securities

FEDERAL NATL MTG ASSN GTD MTG POOL		#AL4741	4.5%	01-01-2044	BEO	CUSIP: 3138EMHT1			
15,381.49	98.9951560		55.76			15,226.93	16,765.81	- 1,538.88	0.00
									- 1,538.88

Issue Date: 1 Jan 14 Rate: 4.5% Yield to Maturity: 4.616% Maturity Date: 1 Jan 44

FEDERAL NATL MTG ASSN GTD MTG POOL		#AL9631	3%	12-01-2046	BEO	CUSIP: 3138ERVZ0			
36,596.66	91.1190800			88.44		33,346.54	36,549.51	- 3,202.97	0.00
									- 3,202.97

Issue Date: 1 Dec 16 Rate: 3% Yield to Maturity: 4.293% Maturity Date: 1 Dec 46

FHLMC FR SD2230 08/01/2051 POOL #SD2230	2.0%	08-01-2051	CUSIP: 3132DPPP7				
93,815.47	81.9416140	151.15	76,873.91	75,799.97	1,073.94	0.00	1,073.94

Issue Date: 1 Jan 23 Rate: 2% Yield to Maturity: 4.47% Maturity Date: 1 Aug 51

FHLMC GOLD G07117 6 10-01-2036	CUSIP: 3128M9G22						
6,161.88	104.1996900	29.78	6,420.66	7,012.99	- 592.33	0.00	- 592.33

Issue Date: 1 Sep 12 Rate: 6% Yield to Maturity: 4.722% Maturity Date: 1 Oct 36

FHLMC GOLD G07335 7 03-01-2039	CUSIP: 3128M9PU0						
10,247.58	106.6787480	57.78	10,931.99	12,098.57	- 1,166.58	0.00	- 1,166.58

Issue Date: 1 Apr 13 Rate: 7% Yield to Maturity: 5.328% Maturity Date: 1 Mar 39

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◆ Asset Detail - Base Currency

						Unrealized gain/loss		
Description/Asset ID	Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
Shares/PAR value								
Fixed Income								
Government mortgage backed securities								
FHLMC GOLD POOL #Q45819 Q45819 3 01-01-2047 CUSIP: 3132WKPD4								
41,822.96		90.9450220	101.07	38,035.90	41,711.86	- 3,675.96	0.00	- 3,675.96
Issue Date: 1 Jan 17 Rate: 3% Yield to Maturity: 4.322% Maturity Date: 1 Jan 47								
FHLMC GOLD POOL G67713 4.0% DUE 06-01-2048 CUSIP: 3132XCSA4								
194,612.47		96.6121440	627.08	188,019.28	212,948.62	- 24,929.34	0.00	- 24,929.34
Issue Date: 1 May 18 Rate: 4% Yield to Maturity: 4.464% Maturity Date: 1 Jun 48								
FHLMC GOLD POOL#Q17792 3.5 DUE 05-01-2043 CUSIP: 3132J9C63								
58,077.15		94.4800670	163.75	54,871.33	62,197.00	- 7,325.67	0.00	- 7,325.67
Issue Date: 1 Apr 13 Rate: 3.5% Yield to Maturity: 4.393% Maturity Date: 1 May 43								
FHLMC GOLD Q19611 4 07-01-2043 CUSIP: 3132JBDR1								
23,392.40		97.5315910	75.38	22,814.98	24,340.89	- 1,525.91	0.00	- 1,525.91
Issue Date: 1 Jun 13 Rate: 4% Yield to Maturity: 4.38% Maturity Date: 1 Jul 43								
FHLMC GOLD Q19615 4 07-01-2043 CUSIP: 3132JBDV2								
20,873.66		97.5315780	67.26	20,358.41	21,661.29	- 1,302.88	0.00	- 1,302.88
Issue Date: 1 Jun 13 Rate: 4% Yield to Maturity: 4.379% Maturity Date: 1 Jul 43								

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◆ Asset Detail - Base Currency

						Unrealized gain/loss	
Description/Asset ID	Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation
Shares/PAR value							Total
Fixed Income							
Government mortgage backed securities							
FHLMC GOLD Q45560 3.0% 01-01-2047 CUSIP: 3132WKFA1							
37,227.42		91.0174010	89.97	33,883.43	37,239.03	- 3,355.60	0.00 - 3,355.60
Issue Date: 1 Jan 17 Rate: 3% Yield to Maturity: 4.315% Maturity Date: 1 Jan 47							
FHLMC GOLD U90316 4 10-01-2042 CUSIP: 3132H3K51							
29,233.26		97.2637330	94.20	28,433.36	32,585.97	- 4,152.61	0.00 - 4,152.61
Issue Date: 1 Oct 12 Rate: 4% Yield to Maturity: 4.432% Maturity Date: 1 Oct 42							
FHLMC GOLD U95137 4 08-01-2043 CUSIP: 3132H5EK0							
17,221.48		97.2844960	55.49	16,753.83	17,685.62	- 931.79	0.00 - 931.79
Issue Date: 1 Jul 13 Rate: 4% Yield to Maturity: 4.426% Maturity Date: 1 Aug 43							
FHLMC MULTICLASS SER R007 CL ZA 6 05-15-2036 SEDOL: B80Q8T8							
11,638.59		104.9518030	56.25	12,214.91	12,921.69	- 706.78	0.00 - 706.78
Issue Date: 1 May 06 Rate: 6% Yield to Maturity: 4.715% Maturity Date: 15 May 36							
FHLMC MULTICLASS SER 4813 CLS CJ 3 08-15-2048 CUSIP: 3137FGSM8							
34,508.99		88.7904860	83.40	30,640.70	28,952.62	1,688.08	0.00 1,688.08
Issue Date: 1 Jul 18 Rate: 3% Yield to Maturity: 4.686% Maturity Date: 15 Aug 48							

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◆ Asset Detail - Base Currency

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

Fixed Income

Government mortgage backed securities

FHLMC MULTICLASS SER 5224 CL HL 4.0% DUE 04-25-2057 REG CUSIP: 3137H7G72

200,000.00	91.7199900	644.44	183,439.98	201,937.50	- 18,497.52	0.00	- 18,497.52
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Issue Date: 1 Apr 22 Rate: 4% Yield to Maturity: 4.785% Maturity Date: 25 Apr 52

FHLMC POOL #QB1639 3% DUE 07-01-2050 BEO CUSIP: 3133A7ZC6

45,792.41	90.8378270	110.66	41,596.83	48,761.75	- 7,164.92	0.00	- 7,164.92
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Issue Date: 1 Jul 20 Rate: 3% Yield to Maturity: 4.222% Maturity Date: 1 Jul 50

FHLMC POOL #0206 2.0% 11-01-2041 CUSIP: 3132D9GP3

83,168.48	86.0669810	133.99	71,580.60	71,115.56	465.04	0.00	465.04
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Issue Date: 1 Nov 21 Rate: 2% Yield to Maturity: 4.297% Maturity Date: 1 Nov 41

FHLMC POOL#SD2981 6.5% 05-01-2053 CUSIP: 3132DQJ23

91,147.77	102.7026880	477.26	93,611.21	93,440.71	170.50	0.00	170.50
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Issue Date: 1 May 23 Rate: 6.5% Yield to Maturity: 5.496% Maturity Date: 1 May 53

FHLMC UMBS 20Y FIXED 2% 12-01-2041 CUSIP: 3133KTYK0

85,676.74	85.4785670	138.03	73,235.25	68,350.63	4,884.62	0.00	4,884.62
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Issue Date: 1 Dec 21 Rate: 2% Yield to Maturity: 4.383% Maturity Date: 1 Dec 41

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Fixed Income							
Government mortgage backed securities							
FHLMC UMBS 30Y FIXED 2.5% 08-01-2051 CUSIP: 3133AQPP6							
83,503.96	86.2984340	168.17	72,062.61	83,960.62	- 11,898.01	0.00	- 11,898.01
Issue Date: 1 Aug 21 Rate: 2.5% Yield to Maturity: 4.312% Maturity Date: 1 Aug 51							
FHLMC 4% MBS 01/10/2045 USD'Q3-6985' POOL #Q36985 4 10-01-2045 CUSIP: 3132QTXP6							
4,380.53	97.7808600	14.12	4,283.32	4,569.44	- 286.12	0.00	- 286.12
Issue Date: 1 Oct 15 Rate: 4% Yield to Maturity: 4.388% 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	106.6709420	128.03	128,005.13	29,909.01	98,096.12	0.00	98,096.12
Issue Date: 23 Aug 17 Rate: 9.60191% Yield to Maturity: 8.431% Maturity Date: 25 Feb 30							
FNMA FN BF0145 POOL #BF0145 3.5% DUE 03-01-2057 REG CUSIP: 3140FXET5							
102,272.36	90.8309730	288.35	92,894.98	106,051.65	- 13,156.67	0.00	- 13,156.67
Issue Date: 1 May 17 Rate: 3.5% Yield to Maturity: 4.636% Maturity Date: 1 Mar 57							
FNMA FNR 2012-51 B 7 DUE 05-25-2042 SEDOL: BYT4613							
9,356.00	109.4583200	52.76	10,240.92	11,172.37	- 931.45	0.00	- 931.45
Issue Date: 1 Apr 12 Rate: 7% Yield to Maturity: 4.969% Maturity Date: 25 May 42							

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◆ Asset Detail - Base Currency

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

Fixed Income

Government mortgage backed securities

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

15,459.01	97.3955640	49.81	15,056.39	16,004.89	- 948.50	0.00	- 948.50
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Issue Date: 1 May 13 Rate: 4% Yield to Maturity: 4.384% Maturity Date: 1 Jun 43

FNMA POOL #AE0758 7% 02-01-2039 BEO CUSIP: 31419AZY6

7,340.20	105.4066700	41.39	7,737.06	8,477.91	- 740.85	0.00	- 740.85
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Issue Date: 1 Dec 10 Rate: 7% Yield to Maturity: 5.568% Maturity Date: 1 Feb 39

FNMA POOL #AM8700 2.93% 06-01-2030 BEO CUSIP: 3138L9U26

18,638.79	92.0473910	43.99	17,156.52	19,241.64	- 2,085.12	0.00	- 2,085.12
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Issue Date: 1 Jun 15 Rate: 2.93% Yield to Maturity: 4.46% Maturity Date: 1 Jun 30

FNMA POOL #AP4781 3% 09-01-2042 BEO CUSIP: 3138M8J38

86,077.82	92.3853090	208.02	79,523.26	90,301.00	- 10,777.74	0.00	- 10,777.74
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Issue Date: 1 Sep 12 Rate: 3% Yield to Maturity: 4.279% Maturity Date: 1 Sep 42

FNMA POOL #AQ4555 4% 12-01-2042 BEO CUSIP: 3138MLBZ6

13,503.36	97.3957590	43.51	13,151.70	14,718.69	- 1,566.99	0.00	- 1,566.99
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Issue Date: 1 Nov 12 Rate: 4% Yield to Maturity: 4.387% Maturity Date: 1 Dec 42

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◆ Asset Detail - Base Currency

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

Fixed Income

Government mortgage backed securities

FNMA POOL #AS0038 3% DUE 07-01-2043 BEO SEDOL: BMWSFP5

19,456.71	92.0525100	47.02	17,910.39	18,778.79	- 868.40	0.00	- 868.40
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Issue Date: 1 Jul 13 Rate: 3% Yield to Maturity: 4.275% Maturity Date: 1 Jul 43

FNMA POOL #AS0070 4% DUE 08-01-2043 REG CUSIP: 3138W9CG3

21,948.86	97.1479160	70.72	21,322.86	22,675.94	- 1,353.08	0.00	- 1,353.08
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Issue Date: 1 Jul 13 Rate: 4% Yield to Maturity: 4.418% Maturity Date: 1 Aug 43

FNMA POOL #AS4347 4% 01-01-2045 BEO CUSIP: 3138WDZM6

18,231.96	96.5531410	58.75	17,603.53	19,628.54	- 2,025.01	0.00	- 2,025.01
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Issue Date: 1 Jan 15 Rate: 4% Yield to Maturity: 4.495% Maturity Date: 1 Jan 45

FNMA POOL #AS6541 3.5% 01-01-2046 BEO CUSIP: 3138WGHT4

26,161.79	93.9564920	73.76	24,580.70	26,950.74	- 2,370.04	0.00	- 2,370.04
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Issue Date: 1 Jan 16 Rate: 3.5% Yield to Maturity: 4.377% Maturity Date: 1 Jan 46

FNMA POOL #AS6562 3.5% 01-01-2046 BEO CUSIP: 3138WGJG0

21,328.74	93.3876080	60.14	19,918.40	21,938.61	- 2,020.21	0.00	- 2,020.21
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Issue Date: 1 Jan 16 Rate: 3.5% Yield to Maturity: 4.464% Maturity Date: 1 Jan 46

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◆ Asset Detail - Base Currency

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

Fixed Income

Government mortgage backed securities

FNMA POOL #AS8623 3% 01-01-2047 BEO CUSIP: 3138WJSM1

36,999.32	90.9711850	89.42	33,658.72	36,893.82	- 3,235.10	0.00	- 3,235.10
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Issue Date: 1 Dec 16 Rate: 3% Yield to Maturity: 4.309% Maturity Date: 1 Jan 47

FNMA POOL #AS8745 3% 02-01-2047 BEO CUSIP: 3138WJWF1

112,833.15	90.9680090	272.68	102,642.07	112,634.80	- 9,992.73	0.00	- 9,992.73
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Issue Date: 1 Jan 17 Rate: 3% Yield to Maturity: 4.309% Maturity Date: 1 Feb 47

FNMA POOL #AT8394 4 DUE 06-01-2043 CUSIP: 3138WWKG3

23,092.82	97.3954680	74.41	22,491.36	24,005.71	- 1,514.35	0.00	- 1,514.35
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Issue Date: 1 Jun 13 Rate: 4% Yield to Maturity: 4.383% Maturity Date: 1 Jun 43

FNMA POOL #AT9637 4% DUE 07-01-2043 REG CUSIP: 3138WXV79

41,488.69	97.3954110	133.69	40,408.08	43,057.49	- 2,649.41	0.00	- 2,649.41
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Issue Date: 1 Jun 13 Rate: 4% Yield to Maturity: 4.381% Maturity Date: 1 Jul 43

FNMA POOL #AT9653 4% DUE 07-01-2043 REG CUSIP: 3138WXWP8

23,549.66	97.3954190	75.88	22,936.29	24,480.62	- 1,544.33	0.00	- 1,544.33
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Issue Date: 1 Jun 13 Rate: 4% Yield to Maturity: 4.382% Maturity Date: 1 Jul 43

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◆ Asset Detail - Base Currency

						Unrealized gain/loss	
Description/Asset ID	Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation
Shares/PAR value							Total
Fixed Income							
Government mortgage backed securities							
FNMA POOL #AT9657 4% DUE 07-01-2043 REG CUSIP: 3138WXWT0							
18,330.11		97.3954330	59.06	17,852.69	19,008.91	- 1,156.22	0.00
							- 1,156.22
Issue Date: 1 Jun 13 Rate: 4% Yield to Maturity: 4.381% Maturity Date: 1 Jul 43							
FNMA POOL #AU6735 3% 10-01-2043 BEO SEDOL: BMWSFQ6							
24,302.80		92.0609560	58.73	22,373.39	23,456.00	- 1,082.61	0.00
							- 1,082.61
Issue Date: 1 Oct 13 Rate: 3% Yield to Maturity: 4.264% Maturity Date: 1 Oct 43							
FNMA POOL #BD2455 3% 01-01-2047 BEO SEDOL: BHPRBP6							
69,834.23		91.0432610	168.77	63,579.36	69,640.54	- 6,061.18	0.00
							- 6,061.18
Issue Date: 1 Jan 17 Rate: 3% Yield to Maturity: 4.3% Maturity Date: 1 Jan 47							
FNMA POOL #BF0148 4.5% 04-01-2056 BEO CUSIP: 3140FXEW8							
34,828.59		99.2415140	126.25	34,564.42	37,862.45	- 3,298.03	0.00
							- 3,298.03
Issue Date: 1 May 17 Rate: 4.5% Yield to Maturity: 4.56% Maturity Date: 1 Apr 56							
FNMA POOL #BF0163 5% 11-01-2046 BEO CUSIP: 3140FXFD9							
64,617.23		100.4941410	260.26	64,936.53	70,680.13	- 5,743.60	0.00
							- 5,743.60
Issue Date: 1 Jun 17 Rate: 5% Yield to Maturity: 4.822% Maturity Date: 1 Nov 46							

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◆ Asset Detail - Base Currency

						Unrealized gain/loss	
Description/Asset ID	Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation
Shares/PAR value							Total
Fixed Income							
Government mortgage backed securities							
FNMA POOL #BF0222 4.5% 09-01-2057 BEO CUSIP: 3140FXG89							
69,539.83		97.5092980	252.08	67,807.80	72,935.32	- 5,127.52	0.00
							- 5,127.52
Issue Date: 1 Apr 18 Rate: 4.5% Yield to Maturity: 4.773% Maturity Date: 1 Sep 57							
FNMA POOL #BF0646 2.5% 06-01-2062 BEO SEDOL: BP488C2							
188,435.86		82.8868140	379.49	156,188.48	158,580.56	- 2,392.08	0.00
							- 2,392.08
Issue Date: 1 Jan 23 Rate: 2.5% Yield to Maturity: 4.512% Maturity Date: 1 Jun 62							
FNMA POOL #BM6898 2.149% 02-01-2032 BEO CUSIP: 3140JBUIY0							
19,882.36		84.2546360	34.42	16,751.81	19,267.26	- 2,515.45	0.00
							- 2,515.45
Issue Date: 1 Mar 22 Rate: 2.149% Yield to Maturity: 4.553% Maturity Date: 1 Feb 32							
FNMA POOL #BP5487 3% DUE 06-01-2050 BEO CUSIP: 3140KDCZ1							
38,225.95		90.8212090	92.38	34,717.27	40,704.66	- 5,987.39	0.00
							- 5,987.39
Issue Date: 1 Jun 20 Rate: 3% Yield to Maturity: 4.226% Maturity Date: 1 Jun 50							
FNMA POOL #BS6131 3.89% 07-01-2032 CUSIP: 3140LGY55							
100,000.00		94.5683900	313.36	94,568.39	95,875.00	- 1,306.61	0.00
							- 1,306.61
Issue Date: 1 Jul 22 Rate: 3.89% Yield to Maturity: 4.685% Maturity Date: 1 Jul 32							

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◆ Asset Detail - Base Currency

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

Fixed Income

Government mortgage backed securities

FNMA POOL #BS9931 5.85% 11-01-2033 CUSIP: 3140LMA90

100,000.00	110.5592100	471.25	110,559.21	104,925.78	5,633.43	0.00	5,633.43
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Issue Date: 1 Nov 23 Rate: 5.85% Yield to Maturity: 4.54% Maturity Date: 1 Nov 33

FNMA POOL #BV4195 3% DUE 03-01-2052 CUSIP: 3140MHUV9

83,635.09	89.6572240	202.12	74,984.90	74,788.09	196.81	0.00	196.81
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Issue Date: 1 Mar 22 Rate: 3% Yield to Maturity: 4.324% Maturity Date: 1 Mar 52

FNMA POOL #BX9419 5.0% 03-01-2053 CUSIP: 3140NEPD1

183,412.99	99.0984280	738.75	181,759.39	177,452.07	4,307.32	0.00	4,307.32
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Issue Date: 1 Mar 23 Rate: 5% Yield to Maturity: 5.096% Maturity Date: 1 Mar 53

FNMA POOL #CB0470 2.5% 05-01-2041 CUSIP: 3140QKQY7

79,928.44	89.2979020	160.97	71,374.42	83,506.48	- 12,132.06	0.00	- 12,132.06
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Issue Date: 1 Apr 21 Rate: 2.5% Yield to Maturity: 4.274% Maturity Date: 1 May 41

FNMA POOL #CB6540 6.0% 06-01-2053 CUSIP: 3140QSHS3

192,653.47	102.6346060	931.16	197,729.13	195,738.94	1,990.19	0.00	1,990.19
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Issue Date: 1 May 23 Rate: 6% Yield to Maturity: 5.34% Maturity Date: 1 Jun 53

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◆ Asset Detail - Base Currency

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

Fixed Income

Government mortgage backed securities

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

63,634.19	89.1173750	128.15	56,709.12	67,730.64	- 11,021.52	0.00	- 11,021.52
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Issue Date: 1 Oct 20 Rate: 2.5% Yield to Maturity: 4.361% Maturity Date: 1 Oct 40

FNMA POOL #FM5313 2.5% 10-01-2050 BEO CUSIP: 3140X83X3

79,176.65	86.0766910	159.45	68,152.64	72,520.87	- 4,368.23	0.00	- 4,368.23
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Issue Date: 1 Dec 20 Rate: 2.5% Yield to Maturity: 4.384% Maturity Date: 1 Oct 50

FNMA POOL #FM6184 2% 03-01-2051 BEO CUSIP: 3140X92S3

50,324.82	83.4320320	81.08	41,987.02	50,340.57	- 8,353.55	0.00	- 8,353.55
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Issue Date: 1 Feb 21 Rate: 2% Yield to Maturity: 4.226% Maturity Date: 1 Mar 51

FNMA POOL #FM8577 3% 08-01-2051 BEO CUSIP: 3140XCQ76

75,614.30	90.4726750	182.73	68,410.28	75,767.88	- 7,357.60	0.00	- 7,357.60
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Issue Date: 1 Aug 21 Rate: 3% Yield to Maturity: 4.272% Maturity Date: 1 Aug 51

FNMA POOL #FM9195 2.5% 10-01-2051 BEO CUSIP: 3140XDGD2

67,007.78	85.7775470	134.95	57,477.63	57,684.29	- 206.66	0.00	- 206.66
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Issue Date: 1 Oct 21 Rate: 2.5% Yield to Maturity: 4.389% Maturity Date: 1 Oct 51

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◆ Asset Detail - Base Currency

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

Fixed Income

Government mortgage backed securities

FNMA POOL #FM9464 3% 11-01-2051 BEO CUSIP: 3140XDQS8

80,968.40	89.8880180	195.67	72,780.89	74,585.83	- 1,804.94	0.00	- 1,804.94
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Issue Date: 1 Oct 21 Rate: 3% Yield to Maturity: 4.321% Maturity Date: 1 Nov 51

FNMA POOL #FM9489 2% 11-01-2051 BEO CUSIP: 3140XDRK4

87,408.78	81.9047010	140.83	71,591.90	71,866.40	- 274.50	0.00	- 274.50
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Issue Date: 1 Nov 21 Rate: 2% Yield to Maturity: 4.431% Maturity Date: 1 Nov 51

FNMA POOL #FS0424 2.5% 01-01-2052 BEO CUSIP: 3140XFPJ4

85,815.39	86.2439710	172.82	74,010.60	86,096.96	- 12,086.36	0.00	- 12,086.36
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Issue Date: 1 Jan 22 Rate: 2.5% Yield to Maturity: 4.31% Maturity Date: 1 Jan 52

FNMA POOL #FS0523 2.5% 02-01-2052 BEO CUSIP: 3140XFSM4

44,469.96	86.0880920	89.56	38,283.34	44,483.87	- 6,200.53	0.00	- 6,200.53
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Issue Date: 1 Jan 22 Rate: 2.5% Yield to Maturity: 4.333% Maturity Date: 1 Feb 52

FNMA POOL #FS0549 2.5% 02-01-2052 BEO CUSIP: 3140XFTF8

88,627.52	85.9693130	178.49	76,192.47	75,458.03	734.44	0.00	734.44
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Issue Date: 1 Jan 22 Rate: 2.5% Yield to Maturity: 4.343% Maturity Date: 1 Feb 52

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◆ Asset Detail - Base Currency

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

Fixed Income

Government mortgage backed securities

FNMA POOL #FS0735 3% 01-01-2052 BEO CUSIP: 3140XFY96

160,511.36	89.3594200	387.90	143,432.02	142,704.63	727.39	0.00	727.39
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Issue Date: 1 Feb 22 Rate: 3% Yield to Maturity: 4.416% Maturity Date: 1 Jan 52

FNMA POOL #FS1074 3% 03-01-2052 BEO SEDOL: BMWSF55

172,799.29	89.8695710	417.60	155,293.98	173,244.78	- 17,950.80	0.00	- 17,950.80
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Issue Date: 1 Mar 22 Rate: 3% Yield to Maturity: 4.313% Maturity Date: 1 Mar 52

FNMA POOL #FS1112 2% 03-01-2052 BEO CUSIP: 3140XGGW3

87,736.00	83.1532780	141.35	72,955.36	82,471.84	- 9,516.48	0.00	- 9,516.48
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Issue Date: 1 Mar 22 Rate: 2% Yield to Maturity: 4.234% Maturity Date: 1 Mar 52

FNMA POOL #FS1237 3.5% 12-01-2051 BEO CUSIP: 3140XGLT4

82,268.68	92.6328460	231.95	76,207.82	76,329.90	- 122.08	0.00	- 122.08
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Issue Date: 1 Mar 22 Rate: 3.5% Yield to Maturity: 4.453% Maturity Date: 1 Dec 51

FNMA POOL #FS1556 3.5% 05-01-2052 BEO SEDOL: BMWSF99

88,769.35	92.6285710	250.28	82,225.78	86,706.19	- 4,480.41	0.00	- 4,480.41
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Issue Date: 1 Apr 22 Rate: 3.5% Yield to Maturity: 4.436% Maturity Date: 1 May 52

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◆ Asset Detail - Base Currency

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

Fixed Income

Government mortgage backed securities

FNMA POOL #FS1603 3.5% 05-01-2052 BEO CUSIP: 3140XGX95

88,719.66	92.5394550	250.14	82,100.69	79,757.59	2,343.10	0.00	2,343.10
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Issue Date: 1 Apr 22 Rate: 3.5% Yield to Maturity: 4.441% Maturity Date: 1 May 52

FNMA POOL #FS2296 3.5% 01-01-2052 BEO CUSIP: 3140XHRS8

86,108.13	92.3244410	242.78	79,498.85	76,703.52	2,795.33	0.00	2,795.33
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Issue Date: 1 Jun 22 Rate: 3.5% Yield to Maturity: 4.514% Maturity Date: 1 Jan 52

FNMA POOL #FS3339 3.5% 06-01-2052 BEO CUSIP: 3140XJV91

64,597.61	91.8732440	182.13	59,347.92	60,600.64	- 1,252.72	0.00	- 1,252.72
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Issue Date: 1 Nov 22 Rate: 3.5% Yield to Maturity: 4.534% Maturity Date: 1 Jun 52

FNMA POOL #FS3368 2.5% 03-01-2052 BEO CUSIP: 3140XJW66

185,629.59	85.6791850	373.84	159,045.92	160,163.53	- 1,117.61	0.00	- 1,117.61
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Issue Date: 1 Nov 22 Rate: 2.5% Yield to Maturity: 4.401% Maturity Date: 1 Mar 52

FNMA POOL #FS4132 6% 03-01-2053 BEO CUSIP: 3140XKSW1

94,029.18	101.7755980	454.47	95,698.76	94,381.79	1,316.97	0.00	1,316.97
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Issue Date: 1 Mar 23 Rate: 6% Yield to Maturity: 5.488% Maturity Date: 1 Mar 53

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◆ Asset Detail - Base Currency

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

Fixed Income

Government mortgage backed securities

FNMA POOL #FS4570 5.0% 12-01-2047 CUSIP: 3140XLCG1

90,378.63	101.7237810	364.03	91,936.56	92,380.37	- 443.81	0.00	- 443.81
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Issue Date: 1 Apr 23 Rate: 5% Yield to Maturity: 4.538% Maturity Date: 1 Dec 47

FNMA POOL #FS5059 3.5% 11-01-2048 BEO CUSIP: 3140XLTR9

95,053.47	93.5071390	268.00	88,881.78	88,629.94	251.84	0.00	251.84
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Issue Date: 1 Jun 23 Rate: 3.5% Yield to Maturity: 4.448% Maturity Date: 1 Nov 48

FNMA POOL #FS5191 2% 08-01-2042 BEO CUSIP: 3140XLXV5

96,678.36	85.2374930	155.76	82,406.21	76,338.14	6,068.07	0.00	6,068.07
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Issue Date: 1 Jun 23 Rate: 2% Yield to Maturity: 4.411% Maturity Date: 1 Aug 42

FNMA POOL #FS5437 5.5% 06-01-2053 BEO CUSIP: 3140XMBF2

98,296.96	100.6050640	435.51	98,891.72	93,961.90	4,929.82	0.00	4,929.82
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Issue Date: 1 Aug 23 Rate: 5.5% Yield to Maturity: 5.285% Maturity Date: 1 Jun 53

FNMA POOL #FS6158 4% 07-01-2052 BEO CUSIP: 3140XMZY5

98,661.80	94.7203380	317.91	93,452.79	91,489.55	1,963.24	0.00	1,963.24
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Issue Date: 1 Oct 23 Rate: 4% Yield to Maturity: 4.678% Maturity Date: 1 Jul 52

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◆ Asset Detail - Base Currency

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

Fixed Income

Government mortgage backed securities

FNMA POOL #MA1213 3.5% DUE 10-01-2042 BEO CUSIP: 31418AK31

31,816.46	94.0616900	89.70	29,927.10	33,859.68	- 3,932.58	0.00	- 3,932.58
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Issue Date: 1 Sep 12 Rate: 3.5% Yield to Maturity: 4.47% Maturity Date: 1 Oct 42

FNMA POOL #MA1217 4% 10-01-2042 BEO CUSIP: 31418AK72

96,016.87	97.1492200	309.39	93,279.64	103,248.15	- 9,968.51	0.00	- 9,968.51
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Issue Date: 1 Sep 12 Rate: 4% Yield to Maturity: 4.444% Maturity Date: 1 Oct 42

FNMA POOL #MA1253 4% 11-01-2042 BEO CUSIP: 31418AMB1

42,951.57	97.1490450	138.40	41,727.04	46,199.79	- 4,472.75	0.00	- 4,472.75
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Issue Date: 1 Oct 12 Rate: 4% Yield to Maturity: 4.441% Maturity Date: 1 Nov 42

FNMA POOL #MA1591 4.5% 09-01-2043 BEO CUSIP: 31418AXV5

20,877.32	98.9950820	75.68	20,667.52	22,767.70	- 2,100.18	0.00	- 2,100.18
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Issue Date: 1 Aug 13 Rate: 4.5% Yield to Maturity: 4.614% Maturity Date: 1 Sep 43

FNMA POOL #MA1629 4.5% 10-01-2043 BEO CUSIP: 31418AY36

17,601.27	98.9950730	63.80	17,424.39	19,194.99	- 1,770.60	0.00	- 1,770.60
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Issue Date: 1 Sep 13 Rate: 4.5% Yield to Maturity: 4.613% Maturity Date: 1 Oct 43

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◆ Asset Detail - Base Currency

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

Fixed Income

Government mortgage backed securities

FNMA POOL #MA1664 4.5% 11-01-2043 BEO CUSIP: 31418AZ68

17,246.73	98.9950560	62.52	17,073.41	18,798.94	- 1,725.53	0.00	- 1,725.53
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Issue Date: 1 Oct 13 Rate: 4.5% Yield to Maturity: 4.614% Maturity Date: 1 Nov 43

FNMA POOL #MA1711 4.5% 12-01-2043 BEO CUSIP: 31418A3V8

19,297.32	98.9951450	69.95	19,103.41	21,040.14	- 1,936.73	0.00	- 1,936.73
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Issue Date: 1 Nov 13 Rate: 4.5% Yield to Maturity: 4.616% Maturity Date: 1 Dec 43

FNMA POOL #MA2110 3.5% 12-01-2034 BEO CUSIP: 31418BKY1

25,582.24	95.8927760	72.13	24,531.52	27,632.84	- 3,101.32	0.00	- 3,101.32
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Issue Date: 1 Nov 14 Rate: 3.5% Yield to Maturity: 4.433% Maturity Date: 1 Dec 34

FNMA POOL #MA2138 3.5% 01-01-2035 BEO CUSIP: 31418BLU8

13,164.92	95.8928730	37.12	12,624.22	14,226.32	- 1,602.10	0.00	- 1,602.10
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Issue Date: 1 Dec 14 Rate: 3.5% Yield to Maturity: 4.433% Maturity Date: 1 Jan 35

FNMA POOL #MA2523 3% 02-01-2036 BEO CUSIP: 31418BYV2

33,375.11	93.5404560	80.66	31,219.23	35,299.37	- 4,080.14	0.00	- 4,080.14
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Issue Date: 1 Jan 16 Rate: 3% Yield to Maturity: 4.4% Maturity Date: 1 Feb 36

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Fixed Income							
Government mortgage backed securities							
FNMA POOL #MA2579 3% 04-01-2036 BEO CUSIP: 31418B2M7							
15,343.09	93.5838220	37.08	14,358.65	16,225.32	- 1,866.67	0.00	- 1,866.67
Issue Date: 1 Mar 16 Rate: 3% Yield to Maturity: 4.398% Maturity Date: 1 Apr 36							
FNMA POOL #MA2672 3% 07-01-2036 BEO CUSIP: 31418B6J0							
56,055.10	93.3469570	135.47	52,325.73	59,348.37	- 7,022.64	0.00	- 7,022.64
Issue Date: 1 Jun 16 Rate: 3% Yield to Maturity: 4.407% Maturity Date: 1 Jul 36							
FNMA POOL #MA2707 3% 08-01-2036 BEO CUSIP: 31418CAH7							
57,852.30	93.3028250	139.81	53,977.83	61,377.66	- 7,399.83	0.00	- 7,399.83
Issue Date: 1 Jul 16 Rate: 3% Yield to Maturity: 4.409% Maturity Date: 1 Aug 36							
FNMA POOL #MA2773 3% 10-01-2036 BEO CUSIP: 31418CCK8							
29,772.72	93.1767400	71.95	27,741.25	31,586.99	- 3,845.74	0.00	- 3,845.74
Issue Date: 1 Sep 16 Rate: 3% Yield to Maturity: 4.416% Maturity Date: 1 Oct 36							
FNMA POOL #MA3210 3.5% 12-01-2047 BEO SEDOL: BGPFTF9							
81,589.03	93.3824930	230.04	76,189.87	77,178.13	- 988.26	0.00	- 988.26
Issue Date: 1 Nov 17 Rate: 3.5% Yield to Maturity: 4.417% Maturity Date: 1 Dec 47							

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◆ Asset Detail - Base Currency

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

Fixed Income

Government mortgage backed securities

FNMA POOL #MA4177 2.5% 11-01-2040 BEO CUSIP: 31418DUB6

58,046.18	89.1184050	116.90	51,729.83	51,298.32	431.51	0.00	431.51
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Issue Date: 1 Oct 20 Rate: 2.5% Yield to Maturity: 4.349% Maturity Date: 1 Nov 40

FNMA POOL #MA4236 1.5% 01-01-2051 BEO SEDOL: BMG9G73

81,736.81	78.2350570	98.77	63,946.84	63,052.28	894.56	0.00	894.56
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Issue Date: 1 Dec 20 Rate: 1.5% Yield to Maturity: 4.498% Maturity Date: 1 Jan 51

FNMA POOL #MA4305 2% 04-01-2051 BEO CUSIP: 31418DYB2

80,680.81	82.1328390	129.99	66,265.44	66,158.27	107.17	0.00	107.17
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Issue Date: 1 Mar 21 Rate: 2% Yield to Maturity: 4.419% Maturity Date: 1 Apr 51

FNMA POOL #MA4325 2% DUE 04-01-2051 BEO SEDOL: BNNTSF5

164,677.06	82.0502440	265.31	135,117.93	135,138.14	- 20.21	0.00	- 20.21
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Issue Date: 1 Apr 21 Rate: 2% Yield to Maturity: 4.427% Maturity Date: 1 May 51

FNMA POOL #MA4587 2.5% 04-01-2042 BEO SEDOL: BNZGC07

88,636.25	88.3112720	178.50	78,275.80	79,149.42	- 873.62	0.00	- 873.62
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Issue Date: 1 Mar 22 Rate: 2.5% Yield to Maturity: 4.369% Maturity Date: 1 Apr 42

Portfolio Statement

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◆ Asset Detail - Base Currency

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

Fixed Income

Government mortgage backed securities

FNMA POOL #MA4606 2% 05-01-2042 BEO CUSIP: 31418EDL1

89,998.40	85.4016960	145.00	76,860.16	80,829.83	- 3,969.67	0.00	- 3,969.67
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Issue Date: 1 Apr 22 Rate: 2% Yield to Maturity: 4.37% Maturity Date: 1 May 42

FNMA POOL #SD1549 3.5% 04-01-2052 CUSIP: 3132DNWJ8

9,087.65	91.8693000	25.62	8,348.76	8,531.03	- 182.27	0.00	- 182.27
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Issue Date: 1 Aug 22 Rate: 3.5% Yield to Maturity: 4.545% Maturity Date: 1 Apr 52

FNMA POOL #310088 5% DUE 06-01-2038 BEO CUSIP: 31374CND4

17,086.34	101.7250620	68.82	17,381.09	18,597.43	- 1,216.34	0.00	- 1,216.34
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Issue Date: 1 Aug 11 Rate: 5% Yield to Maturity: 4.563% Maturity Date: 1 Jun 38

FNMA POOL #852523 5.5% 02-01-2036 BEO CUSIP: 31408JD40

4,840.39	102.8053500	21.45	4,976.18	4,881.25	94.93	0.00	94.93
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Issue Date: 1 Feb 06 Rate: 5.5% Yield to Maturity: 4.771% Maturity Date: 1 Feb 36

FNMA POOL #888832 6.5% 11-01-2037 BEO CUSIP: 31410GPR8

7,143.05	105.8559000	37.40	7,561.34	8,058.25	- 496.91	0.00	- 496.91
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Issue Date: 1 Oct 07 Rate: 6.5% Yield to Maturity: 5.059% Maturity Date: 1 Nov 37

Portfolio Statement

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◆ Asset Detail - Base Currency

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

Fixed Income

Government mortgage backed securities

FNMA POOL #890604 4.5% 10-01-2044 BEO CUSIP: 31410LNV0

78,764.17	99.3655620	285.52	78,264.46	86,369.87	- 8,105.41	0.00	- 8,105.41
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Issue Date: 1 Oct 14 Rate: 4.5% Yield to Maturity: 4.552% Maturity Date: 1 Oct 44

FNMA POOL #890843 3% 09-01-2047 BEO CUSIP: 31410LWC2

37,791.67	91.1911540	91.33	34,462.66	37,153.93	- 2,691.27	0.00	- 2,691.27
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Issue Date: 1 Aug 18 Rate: 3% Yield to Maturity: 4.281% Maturity Date: 1 Sep 47

FNMA POOL #928938 7% 12-01-2037 BEO CUSIP: 31412MBF4

1,092.92	103.1749800	6.16	1,127.62	1,269.17	- 141.55	0.00	- 141.55
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Issue Date: 1 Dec 07 Rate: 7% Yield to Maturity: 6.005% Maturity Date: 1 Dec 37

FNMA POOL #934648 7% DUE 11-01-2038 BEO CUSIP: 31412TQM8

1,037.51	105.3329600	5.85	1,092.84	1,204.80	- 111.96	0.00	- 111.96
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Issue Date: 1 Nov 08 Rate: 7% Yield to Maturity: 5.723% Maturity Date: 1 Nov 38

FNMA POOL #995072 5.5% 08-01-2038 BEO CUSIP: 31416BMV7

3,231.94	103.0712200	14.32	3,331.20	3,537.45	- 206.25	0.00	- 206.25
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Issue Date: 1 Nov 08 Rate: 5.5% Yield to Maturity: 4.785% Maturity Date: 1 Aug 38

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◆ Asset Detail - Base Currency

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

Fixed Income

Government mortgage backed securities

FNMA REMIC SER 2012-46 CL BA 6 DUE 05-25-2042 SEDOL: BYT4624

15,339.18	104.9199500	74.14	16,093.86	17,606.50	- 1,512.64	0.00	- 1,512.64
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Issue Date: 1 Apr 12 Rate: 6% Yield to Maturity: 4.883% Maturity Date: 25 May 42

FNMA REMIC SER 2013-9 CL CB 5.50 04-25-2042 SEDOL: BYT47R6

52,746.70	102.6520710	233.70	54,145.58	60,815.29	- 6,669.71	0.00	- 6,669.71
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Issue Date: 1 Jan 13 Rate: 5.5% Yield to Maturity: 4.666% Maturity Date: 25 Apr 42

FNMA REMIC SR 2014-6 CL-Z 2.5 02-25-2044 CUSIP: 3136AH6K1

128,102.27	86.4416770	257.98	110,733.75	109,802.83	930.92	0.00	930.92
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Issue Date: 1 Jan 14 Rate: 2.5% Yield to Maturity: 4.488% Maturity Date: 25 Feb 44

FNMA REMIC TR 2005-29 CL-ZA 5.5% DUE 04-25-2035 SEDOL: BYT4JX6

58,171.54	103.3816020	257.73	60,138.67	62,934.30	- 2,795.63	0.00	- 2,795.63
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Issue Date: 1 Mar 05 Rate: 5.5% Yield to Maturity: 4.593% Maturity Date: 25 Apr 35

FNMA SER 2012-28 CL B 6.5 06-25-2039 SEDOL: BYT45Z0

723.28	101.7379000	3.79	735.85	845.32	- 109.47	0.00	- 109.47
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Issue Date: 1 Feb 12 Rate: 6.5% Yield to Maturity: 5.193% Maturity Date: 25 Jun 39

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◆ Asset Detail - Base Currency

Description/Asset ID	Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		
Shares/PAR value						Market	Translation	Total
Fixed Income								
Government mortgage backed securities								
FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES JANUARY SEDOL: 2216504								
200,000.00		99.0390650	0.00	198,078.13	197,625.00	453.13	0.00	453.13
Issue Date: 1 Feb 22 Yield to Maturity: 5.111%								
FNMA 2.5% 10-01-2051 SEDOL: BMHSBB8								
558,923.63		85.5688390	1,125.61	478,264.46	479,888.33	- 1,623.87	0.00	- 1,623.87
Issue Date: 1 Oct 21 Rate: 2.5% Yield to Maturity: 4.43% Maturity Date: 1 Oct 51								
FNMA 2% DUE 02-01-2051 CUSIP: 3140QHG66								
80,403.90		82.1394610	129.54	66,043.33	66,823.18	- 779.85	0.00	- 779.85
Issue Date: 1 Feb 21 Rate: 2% Yield to Maturity: 4.43% Maturity Date: 1 Feb 51								
FNMA 2% MBS 01/03/2051 USD'BR5566F' POOL#BR5566 2% DUE 03-01-2051 BEO CUSIP: 3140L4FG9								
79,283.97		82.0708020	127.74	65,068.99	65,582.72	- 513.73	0.00	- 513.73
Issue Date: 1 Feb 21 Rate: 2% Yield to Maturity: 4.435% Maturity Date: 1 Mar 51								
FNMA 3% 09-01-2035 CUSIP: 3140KMTD2								
69,178.81		94.5040830	28.82	65,376.80	73,264.70	- 7,887.90	0.00	- 7,887.90
Issue Date: 1 Aug 20 Rate: 3% Yield to Maturity: 4.305% Maturity Date: 1 Sep 35								

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Account number V2299
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◆ Asset Detail - Base Currency

						Unrealized gain/loss		
Description/Asset ID	Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
Shares/PAR value								
Fixed Income								
Government mortgage backed securities								
FNMA 30 YR PASS-THROUGHS 5.5% 30 YEARS SETTLES JAN CUSIP: 01F052615								
100,000.00		100.5078100	0.00	100,507.81	95,139.32	5,368.49	0.00	5,368.49
Issue Date: 1 Feb 22 Yield to Maturity: 5.319% Maturity Date: 15 Jan 54								
FNMA 4% MBS 01/10/2048 USD'CA2472F' POOL#CA2472 4% DUE 10-01-2048 BEO CUSIP: 3140Q9XA6								
28,460.65		96.1374740	91.71	27,361.35	27,335.58	25.77	0.00	25.77
Issue Date: 1 Sep 18 Rate: 4% Yield to Maturity: 4.507% Maturity Date: 1 Oct 48								
FREDDIE MAC POOL #SD1749 2.5% 04-01-2052 CUSIP: 3132DN5J8								
92,207.53		85.9945600	185.70	79,293.46	78,520.46	773.00	0.00	773.00
Issue Date: 1 Oct 22 Rate: 2.5% Yield to Maturity: 4.346% Maturity Date: 1 Apr 52								
FREDDIE MAC STACR REMIC TR 2021-DNA6 NT CL B-1 144A 8.72165% 10-25-2041 SEDOL: BRXL9L2								
130,000.00		101.6134310	126.21	132,097.46	131,041.02	1,056.44	0.00	1,056.44
Issue Date: 29 Oct 21 Rate: 8.73743% Yield to Maturity: 3.195% Maturity Date: 25 Oct 41								
GNMA FLTG RT 5.79292% DUE 10-20-2060 CUSIP: 38375BGF3								
80,085.56		99.3853070	128.30	79,593.28	80,085.56	- 492.28	0.00	- 492.28
Issue Date: 20 Oct 10 Rate: 5.76719% Yield to Maturity: 6.031% Maturity Date: 20 Oct 60								

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◆ Asset Detail - Base Currency

						Unrealized gain/loss		
Description/Asset ID	Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
Shares/PAR value								
Fixed Income								
Government mortgage backed securities								
GNMA GNMA # MA7471 2% 07-20-2051 CUSIP: 36179WJQ2								
0.01		100.0000000	0.00	0.01	0.01	0.00	0.00	0.00
Issue Date: 1 Jul 21 Rate: 2% Yield to Maturity: 4.173% Maturity Date: 20 Jul 51								
GNMA II JUMBOS 2.5 30 YEARS SETTLES JAN SEDOL: BMVLWK9								
100,000.00		87.5625000	0.00	87,562.50	87,234.38	328.12	0.00	328.12
Issue Date: 1 Feb 22 Yield to Maturity: 4.473%								
GNMA II JUMBOS 3.5% 30 YEARS SETTLES JAN SEDOL: B4ZX852								
100,000.00		93.1953100	0.00	93,195.31	92,921.88	273.43	0.00	273.43
Issue Date: 1 Feb 22 Yield to Maturity: 4.596%								
GNMA II JUMBOS 3% 30 YEARS SETTLES JANUARY SEDOL: BMVLWP4								
100,000.00		90.6280200	0.00	90,628.02	90,406.25	221.77	0.00	221.77
Issue Date: 1 Feb 22 Yield to Maturity: 4.417%								
GNMA II JUMBOS 5.0% 30 YEARS SETTLES JANUARY SEDOL: B7XRP45								
200,000.00		99.4062500	0.00	198,812.50	199,312.50	- 500.00	0.00	- 500.00
Issue Date: 1 Feb 22 Yield to Maturity: 5.041%								

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◆ Asset Detail - Base Currency

					Unrealized gain/loss		
Description/Asset ID	Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation
Shares/PAR value							Total
Fixed Income							
Government mortgage backed securities							
GNMA II JUMBOS 5.5% 30 YEARS SETTLES JANUARY CUSIP: 21H052611							
100,000.00		100.6640600	0.00	100,664.06	100,843.75	- 179.69	0.00
							- 179.69
Issue Date: 1 Feb 22 Yield to Maturity: 1.909%							
GNMA POOL #AB2892 3.0% 09-15-2042 CUSIP: 36178NF95							
10,149.17		91.3864880	24.53	9,274.97	10,080.99	- 806.02	0.00
							- 806.02
Issue Date: 1 Sep 12 Rate: 3% Yield to Maturity: 4.535% Maturity Date: 15 Sep 42							
GNMA POOL #AP6338 4% 10-20-2045 BEO CUSIP: 36189EBF2							
52,262.49		96.9636540	168.40	50,675.62	55,786.11	- 5,110.49	0.00
							- 5,110.49
Issue Date: 1 Oct 15 Rate: 4% Yield to Maturity: 4.466% Maturity Date: 20 Oct 45							
GNMA POOL #BC4732 3.5% 10-20-2047 BEO CUSIP: 3617B8HH4							
24,937.59		93.6367950	70.31	23,350.76	25,973.07	- 2,622.31	0.00
							- 2,622.31
Issue Date: 1 Oct 17 Rate: 3.5% Yield to Maturity: 4.459% Maturity Date: 20 Oct 47							
GNMA POOL #BD0384 3.5% 10-20-2047 BEO CUSIP: 3617BFM90							
25,488.38		93.9996970	71.86	23,959.00	26,546.76	- 2,587.76	0.00
							- 2,587.76
Issue Date: 1 Oct 17 Rate: 3.5% Yield to Maturity: 4.406% Maturity Date: 20 Oct 47							

Portfolio Statement

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Account number V2299
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◆ Asset Detail - Base Currency

Description/Asset ID	Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
Shares/PAR value						Market	Translation	
Fixed Income								
Government mortgage backed securities								
GNMA POOL #BT0812 3% 03-20-2050 BEO CUSIP: 3617MN3V3								
52,106.42		88.2226030	125.92	45,969.64	54,548.92	- 8,579.28	0.00	- 8,579.28
Issue Date: 1 Mar 20 Rate: 3% Yield to Maturity: 4.838% Maturity Date: 20 Mar 50								
GNMA POOL #MA3873 3% 08-20-2046 BEO SEDOL: BHQZ7V7								
32,187.50		91.9780040	77.79	29,605.42	34,264.60	- 4,659.18	0.00	- 4,659.18
Issue Date: 1 Aug 16 Rate: 3% Yield to Maturity: 4.227% Maturity Date: 20 Aug 46								
GNMA POOL #MA3937 3.5% 09-20-2046 BEO SEDOL: BFX80G1								
15,358.22		94.1614330	43.30	14,461.52	15,965.36	- 1,503.84	0.00	- 1,503.84
Issue Date: 1 Sep 16 Rate: 3.5% Yield to Maturity: 4.415% Maturity Date: 20 Sep 46								
GNMA POOL #MA4451 3.5% 05-20-2047 BEO SEDOL: BG88VG0								
74,593.46		94.3184970	210.31	70,355.43	79,884.91	- 9,529.48	0.00	- 9,529.48
Issue Date: 1 May 17 Rate: 3.5% Yield to Maturity: 4.365% Maturity Date: 20 May 47								
GNMA POOL #MA5265 4.5% 06-20-2048 BEO SEDOL: BD5J4S8								
27,267.17		98.8871970	98.84	26,963.74	28,529.33	- 1,565.59	0.00	- 1,565.59
Issue Date: 1 Jun 18 Rate: 4.5% Yield to Maturity: 4.652% Maturity Date: 20 Jun 48								

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◆ Asset Detail - Base Currency

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

Fixed Income

Government mortgage backed securities

GNMA POOL #MA5594 3.5% 11-20-2048 BEO CUSIP: 36179UGB2

79,188.89	94.1647240	223.27	74,568.00	72,049.52	2,518.48	0.00	2,518.48
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Issue Date: 1 Nov 18 Rate: 3.5% Yield to Maturity: 4.385% Maturity Date: 20 Nov 48

GNMA POOL #MA5877 4.5% DUE 04-20-2049 REG CUSIP: 36179UQ62

10,959.93	98.8409600	39.73	10,832.90	11,469.41	- 636.51	0.00	- 636.51
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Issue Date: 1 Apr 19 Rate: 4.5% Yield to Maturity: 4.66% Maturity Date: 20 Apr 49

GNMA POOL #MA6287 5% 11-20-2049 BEO CUSIP: 36179U6Y3

16,299.93	100.8369970	65.65	16,436.36	16,172.58	263.78	0.00	263.78
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Issue Date: 1 Nov 19 Rate: 5% Yield to Maturity: 4.78% Maturity Date: 20 Nov 49

GNMA POOL #MA6413 5% 01-20-2050 BEO CUSIP: 36179VDS6

18,001.04	100.7561230	72.50	18,137.15	17,860.40	276.75	0.00	276.75
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Issue Date: 1 Jan 20 Rate: 5% Yield to Maturity: 4.797% Maturity Date: 20 Jan 50

GNMA POOL #MA6477 4.5% 02-20-2050 BEO CUSIP: 36179VFS4

16,127.64	98.8456460	58.46	15,941.47	17,317.69	- 1,376.22	0.00	- 1,376.22
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Issue Date: 1 Feb 20 Rate: 4.5% Yield to Maturity: 4.661% Maturity Date: 20 Feb 50

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◆ Asset Detail - Base Currency

						Unrealized gain/loss	
Description/Asset ID	Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation
Shares/PAR value							Total
Fixed Income							
Government mortgage backed securities							
GNMA POOL #MA7056 4.5% 12-20-2050 BEO CUSIP: 36179VZV5							
78,060.08		98.8515130	282.97	77,163.57	83,292.54	- 6,128.97	0.00
							- 6,128.97
Issue Date: 1 Dec 20 Rate: 4.5% Yield to Maturity: 4.659% Maturity Date: 20 Dec 50							
GNMA POOL #4245 6% 09-20-2038 BEO SEDOL: B8GQ869							
26,328.04		103.7722140	127.25	27,321.19	29,462.74	- 2,141.55	0.00
							- 2,141.55
Issue Date: 1 Sep 08 Rate: 6% Yield to Maturity: 5.045% Maturity Date: 20 Sep 38							
GNMA POOL #4617 4.5% 01-20-2040 BEO CUSIP: 36202FDW3							
4,614.25		100.1454200	16.73	4,620.96	5,036.02	- 415.06	0.00
							- 415.06
Issue Date: 1 Jan 10 Rate: 4.5% Yield to Maturity: 4.428% Maturity Date: 20 Jan 40							
GNMA POOL #4774 6% 08-20-2040 BEO CUSIP: 36202FJT4							
5,426.98		103.7031700	26.23	5,627.95	6,012.08	- 384.13	0.00
							- 384.13
Issue Date: 1 Aug 10 Rate: 6% Yield to Maturity: 4.983% Maturity Date: 20 Aug 40							
GNMA POOL #4871 6% 11-20-2040 BEO CUSIP: 36202FMU7							
10,107.05		104.0060160	48.85	10,511.94	11,191.94	- 680.00	0.00
							- 680.00
Issue Date: 1 Nov 10 Rate: 6% Yield to Maturity: 4.769% Maturity Date: 20 Nov 40							

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◆ Asset Detail - Base Currency

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

Fixed Income

Government mortgage backed securities

GNMA POOL #4928 6% 01-20-2041 BEO CUSIP: 36202FPM2

2,868.37	105.2141100	13.86	3,017.93	3,177.16	- 159.23	0.00	- 159.23
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Issue Date: 1 Jan 11 Rate: 6% Yield to Maturity: 4.262% Maturity Date: 20 Jan 41

GNMA POOL #4978 4.5% 03-20-2041 BEO SEDOL: BF3CYP0

49,184.70	100.0737020	178.29	49,220.95	52,074.28	- 2,853.33	0.00	- 2,853.33
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Issue Date: 1 Mar 11 Rate: 4.5% Yield to Maturity: 4.443% Maturity Date: 20 Mar 41

GNMA POOL #4991 6% 03-20-2041 BEO CUSIP: 36202FRL2

5,668.87	105.5450200	27.40	5,983.21	6,271.19	- 287.98	0.00	- 287.98
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Issue Date: 1 Mar 11 Rate: 6% Yield to Maturity: 4.448% Maturity Date: 20 Mar 41

GNMA POOL #711067 5% 01-15-2040 BEO CUSIP: 36297F6C1

4,921.24	100.6301300	19.82	4,952.25	5,128.84	- 176.59	0.00	- 176.59
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Issue Date: 1 Jan 10 Rate: 5% Yield to Maturity: 4.838% Maturity Date: 15 Jan 40

GNMA POOL #783704 0 DUE 06-15-2036 REG CUSIP: 3622A2DH2

8,435.14	101.1490000	37.37	8,532.06	9,384.10	- 852.04	0.00	- 852.04
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Issue Date: 1 Dec 12 Rate: 5.5% Yield to Maturity: 5.122% Maturity Date: 15 Jun 36

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◆ Asset Detail - Base Currency

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

Fixed Income

Government mortgage backed securities

GNMA POOL #785558 2.5% 07-20-2051 BEO CUSIP: 3622ABB35

80,044.16	86.5020260	161.20	69,239.82	68,412.75	827.07	0.00	827.07
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Issue Date: 1 Jul 21 Rate: 2.5% Yield to Maturity: 4.494% Maturity Date: 20 Jul 51

GNMA POOL #785657 2.5% 10-20-2051 BEO CUSIP: 3622ABE65

83,672.82	86.5851420	168.51	72,448.23	72,664.61	- 216.38	0.00	- 216.38
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Issue Date: 1 Oct 21 Rate: 2.5% Yield to Maturity: 4.488% Maturity Date: 20 Oct 51

GNMA POOL #785944 3% 02-20-2052 BEO CUSIP: 3622ABP55

86,790.13	90.8777530	209.74	78,872.92	81,962.44	- 3,089.52	0.00	- 3,089.52
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Issue Date: 1 Feb 22 Rate: 3% Yield to Maturity: 4.332% Maturity Date: 20 Feb 52

GNMA POOL #786579 5.5% 03-20-2053 BEO CUSIP: 3622ACFU9

97,207.10	100.9167540	430.68	98,098.25	97,571.63	526.62	0.00	526.62
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Issue Date: 1 Mar 23 Rate: 5.5% Yield to Maturity: 5.197% Maturity Date: 20 Mar 53

GNMA POOL #786583 3% 03-20-2052 BEO CUSIP: 3622ACFY1

95,043.67	90.8158740	229.69	86,314.74	84,975.00	1,339.74	0.00	1,339.74
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Issue Date: 1 Mar 23 Rate: 3% Yield to Maturity: 4.359% Maturity Date: 20 Mar 52

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◆ Asset Detail - Base Currency

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

Fixed Income

Government mortgage backed securities

GNMA POOL #786690 5.5% 05-20-2053 BEO CUSIP: 3622ACKB5

98,273.21	100.9563030	435.40	99,213.00	98,695.47	517.53	0.00	517.53
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Issue Date: 1 May 23 Rate: 5.5% Yield to Maturity: 5.196% Maturity Date: 20 May 53

GNMA POOL #786726 2% 03-20-2051 BEO CUSIP: 3622ACLF5

95,609.47	82.7196300	154.04	79,087.80	76,517.46	2,570.34	0.00	2,570.34
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Issue Date: 1 May 23 Rate: 2% Yield to Maturity: 4.555% Maturity Date: 20 Mar 51

GNMA POOL #786795 6% 07-20-2053 BEO CUSIP: 3622ACNL0

98,290.41	102.1822680	475.07	100,435.37	100,087.28	348.09	0.00	348.09
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Issue Date: 1 Jul 23 Rate: 6% Yield to Maturity: 5.223% Maturity Date: 20 Jul 53

GNMA POOL #786916 5.5% 08-20-2053 BEO CUSIP: 3622ACSD3

99,649.51	101.0182790	441.50	100,664.22	99,995.95	668.27	0.00	668.27
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Issue Date: 1 Sep 23 Rate: 5.5% Yield to Maturity: 5.195% Maturity Date: 20 Aug 53

GNMA POOL #787058 5% 08-20-2053 BEO CUSIP: 3622ACWT3

98,353.67	99.8398640	396.15	98,196.17	96,905.26	1,290.91	0.00	1,290.91
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Issue Date: 1 Oct 23 Rate: 5% Yield to Maturity: 4.978% Maturity Date: 20 Aug 53

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◆ Asset Detail - Base Currency

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

Fixed Income

Government mortgage backed securities

GNMA POOL#MA5712 5.0%	01-20-2049	REG	SEDOL: BHN88T4					
14,335.51	100.5445220		57.74	14,413.57	14,558.95	- 145.38	0.00	- 145.38

Issue Date: 1 Jan 19 Rate: 5% Yield to Maturity: 4.846% Maturity Date: 20 Jan 49

GNMA SER 20-H04 CL FP FRN 06-20-2069	REG	CUSIP: 38380L2S1						
55,223.52	99.3032680		91.08	54,838.76	54,973.27	- 134.51	0.00	- 134.51

Issue Date: 20 Feb 20 Rate: 5.93719% Yield to Maturity: 6.162% Maturity Date: 20 Jun 69

GNMA SER 2010-H010 CL FC FLTG RT DUE	05-20-2060	CUSIP: 38375BCN0						
23,052.48	100.2041000		41.38	23,099.53	23,352.23	- 252.70	0.00	- 252.70

Issue Date: 20 Jun 10 Rate: 6.46164% Yield to Maturity: 6.386% Maturity Date: 20 May 60

GNMA SR 23-92 CL AH 2.0% 06-16-2064	CUSIP: 38381H8H7							
99,989.68	77.2105280		161.09	77,202.56	75,585.95	1,616.61	0.00	1,616.61

Issue Date: 1 Jun 23 Rate: 2% Yield to Maturity: 3.644% Maturity Date: 16 Jun 64

GNMA 2.5% 08-20-2050	CUSIP: 38382HM98							
73,906.19	13.4120290		148.84	9,912.32	10,139.00	- 226.68	0.00	- 226.68

Issue Date: 1 Aug 20 Rate: 2.5% Yield to Maturity: 8.482% Maturity Date: 20 Aug 50

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◆ Asset Detail - Base Currency

Description/Asset ID	Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		
Shares/PAR value						Market	Translation	Total
Fixed Income								
Government mortgage backed securities								
GNMA 2.5% 10-20-2051 CUSIP: 38383LDU1								
93,342.59		84.2144410	187.98	78,607.94	78,874.50	- 266.56	0.00	- 266.56
Issue Date: 1 Nov 22 Rate: 2.5% Yield to Maturity: 7.099% Maturity Date: 20 Oct 51								
GNMA 2010-H22 REMIC PASSTHRU CTF CL FE FLTG RATE 05-20-2059 CUSIP: 38375BHR6								
2,336.89		99.3508500	3.76	2,321.72	2,336.89	- 15.17	0.00	- 15.17
Issue Date: 20 Nov 10 Rate: 5.78719% Yield to Maturity: 5.634% Maturity Date: 20 May 59								
GNMA 2010-H24 CL FA 10-20-2060 CUSIP: 38375BGP1								
66,284.06		99.4140820	106.56	65,895.69	66,214.89	- 319.20	0.00	- 319.20
Issue Date: 20 Nov 10 Rate: 5.78719% Yield to Maturity: 6.05% Maturity Date: 20 Oct 60								
GNMA 2011-H06 REMIC PASSTHRU CTF CL FA FLTG RATE 02-20-2061 CUSIP: 38375BKL5								
52,372.82		99.5118840	85.65	52,117.18	52,274.73	- 157.55	0.00	- 157.55
Issue Date: 20 Feb 11 Rate: 5.88719% Yield to Maturity: 6.103% Maturity Date: 20 Feb 61								
GNMA 2011-H09 CL AF VAR 03-20-2061 CUSIP: 38375BLE0								
10,870.09		99.5903440	17.93	10,825.56	10,870.08	- 44.52	0.00	- 44.52
Issue Date: 20 Mar 11 Rate: 5.93719% Yield to Maturity: 6.114% Maturity Date: 20 Mar 61								

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◆ Asset Detail - Base Currency

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

Fixed Income

Government mortgage backed securities

GNMA 2020-H13 REMIC PASSTHRU CTF 5.91292% 07-20-2070 CUSIP: 38380QGU0

141,787.18	96.9182970	231.87	137,417.72	137,891.71	- 473.99	0.00	- 473.99
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Issue Date: 20 Aug 20 Rate: 5.88719% Yield to Maturity: 6.254% Maturity Date: 20 Jul 70

GNMA 3.5% DUE 03-20-2046 SEDOL: BJ0CNM1

50,313.63	94.3604940	141.86	47,476.19	53,709.80	- 6,233.61	0.00	- 6,233.61
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Issue Date: 1 Mar 16 Rate: 3.5% Yield to Maturity: 4.378% Maturity Date: 20 Mar 46

GNMAII POOL #MA3597 SER 2046 3.5% DUE 04-20-2046 BEO SEDOL: BFX80C7

13,425.05	94.3543600	37.85	12,667.12	14,331.24	- 1,664.12	0.00	- 1,664.12
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Issue Date: 1 Apr 16 Rate: 3.5% Yield to Maturity: 4.379% Maturity Date: 20 Apr 46

GNMAII POOL #MA4587 SER 2047 4% DUE 07-20-2047 REG SEDOL: BF5Q6D2

48,894.21	96.4527290	157.55	47,159.80	52,912.73	- 5,752.93	0.00	- 5,752.93
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Issue Date: 1 Jul 17 Rate: 4% Yield to Maturity: 4.551% Maturity Date: 20 Jul 47

GNMAII POOL #MA4901 4% 12-20-2047 SEDOL: BJLKKH8

13,651.40	96.4285710	43.99	13,163.85	14,092.94	- 929.09	0.00	- 929.09
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Issue Date: 1 Dec 17 Rate: 4% Yield to Maturity: 4.559% Maturity Date: 20 Dec 47

Portfolio Statement

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Fixed Income							
Government mortgage backed securities							
GNMAII POOL #MA5020 4.0% 02-20-2048 CUSIP: 36179TSH9							
12,618.53	96.6723540	40.66	12,198.63	13,202.12	- 1,003.49	0.00	- 1,003.49
Issue Date: 1 Feb 18 Rate: 4% Yield to Maturity: 4.517% Maturity Date: 20 Feb 48							
GNMAII POOL #MA5078 4.0% 03-20-2048 SEDOL: BKVK224							
91,264.12	96.6668610	294.07	88,222.16	89,324.76	- 1,102.60	0.00	- 1,102.60
Issue Date: 1 Mar 18 Rate: 4% Yield to Maturity: 4.516% Maturity Date: 20 Mar 48							
GNMAII POOL #MA5529 4.5% 10-20-2048 SEDOL: BDFVSF9							
19,020.97	98.8614670	68.95	18,804.41	20,489.14	- 1,684.73	0.00	- 1,684.73
Issue Date: 1 Oct 18 Rate: 4.5% Yield to Maturity: 4.656% Maturity Date: 20 Oct 48							
GNMAII POOL #MA5596 4.5% 11-20-2048 REG SEDOL: BHJ43K2							
54,627.10	98.8559340	198.02	54,002.13	58,186.39	- 4,184.26	0.00	- 4,184.26
Issue Date: 1 Nov 18 Rate: 4.5% Yield to Maturity: 4.657% Maturity Date: 20 Nov 48							
GNMAII POOL #MA5597 5.0% 11-20-2048 REG SEDOL: BHN88S3							
14,902.77	100.9013090	60.03	15,037.09	15,158.33	- 121.24	0.00	- 121.24
Issue Date: 1 Nov 18 Rate: 5% Yield to Maturity: 4.778% Maturity Date: 20 Nov 48							

Portfolio Statement

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◆ Asset Detail - Base Currency

						Unrealized gain/loss		
Description/Asset ID	Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
Shares/PAR value								
Fixed Income								
Government mortgage backed securities								
GNMAII POOL #MA5652 SER 2048 4.5% DUE 12-20-2048 REG SEDOL: BGSPSL5								
8,304.35		98.8514500	30.10	8,208.97	8,927.18	- 718.21	0.00	- 718.21
Issue Date: 1 Dec 18 Rate: 4.5% Yield to Maturity: 4.657% Maturity Date: 20 Dec 48								
GNMAII POOL #MA5763 4% DUE 02-20-2049 REG CUSIP: 36179UML3								
40,041.34		96.7801030	129.02	38,752.05	39,002.77	- 250.72	0.00	- 250.72
Issue Date: 1 Feb 19 Rate: 4% Yield to Maturity: 4.493% Maturity Date: 20 Feb 49								
GNMAII POOL #MA6997 SER 2050 3.5% DUE 11-20-2050 REG SEDOL: BMX3RC0								
83,108.69		94.1344400	234.32	78,233.90	78,758.47	- 524.57	0.00	- 524.57
Issue Date: 1 Nov 20 Rate: 3.5% Yield to Maturity: 4.394% Maturity Date: 20 Nov 50								
GNMAII POOL #MA7136 SER 2051 2.5% DUE 01-20-2051 REG CUSIP: 36179V4V9								
60,292.41		87.5137190	121.42	52,764.13	53,038.48	- 274.35	0.00	- 274.35
Issue Date: 1 Jan 21 Rate: 2.5% Yield to Maturity: 4.353% Maturity Date: 20 Jan 51								
GNMAII POOL #MA7590 SER 2051 3% DUE 09-20-2051 REG SEDOL: BNBR1V8								
228,137.21		90.6663010	551.33	206,843.57	212,310.63	- 5,467.06	0.00	- 5,467.06
Issue Date: 1 Sep 21 Rate: 3% Yield to Maturity: 4.494% Maturity Date: 20 Sep 51								

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◆ Asset Detail - Base Currency

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

Fixed Income

Government mortgage backed securities

GNMAII POOL #MA7705 2.5% DUE	11-20-2051	SEDOL: BMX3S94					
83,792.41	87.5319850	168.75	73,345.16	73,540.93	- 195.77	0.00	- 195.77

Issue Date: 1 Nov 21 Rate: 2.5% Yield to Maturity: 4.383% Maturity Date: 20 Nov 51

GNMAII POOL #MA8428 5.0% DUE	11-20-2052	REG CUSIP: 36179XLH7					
94,535.69	99.4027860	380.77	93,971.11	93,058.58	912.53	0.00	912.53

Issue Date: 1 Nov 22 Rate: 5% Yield to Maturity: 5.082% Maturity Date: 20 Nov 52

GNMAII POOL #MA8429 5.5% 11-20-2052	CUSIP: 36179XLJ3						
93,363.13	100.7470720	413.65	94,060.62	94,413.48	- 352.86	0.00	- 352.86

Issue Date: 1 Nov 22 Rate: 5.5% Yield to Maturity: 5.214% Maturity Date: 20 Nov 52

GNMAII POOL #MA8490 SER 2052 5% DUE	12-20-2052	REG SEDOL: BRS77X3					
0.00	0.0000000	105.45	0.00	0.00	0.00	0.00	0.00

Issue Date: 1 Dec 22 Rate: 5% Yield to Maturity: 5.066% Maturity Date: 20 Dec 52

GNMAII POOL #MA8569 SER 2053 0% DUE	01-20-2053	CUSIP: 36179XQW9					
0.00	0.0000000	106.48	0.00	0.00	0.00	0.00	0.00

Issue Date: 1 Jan 23 Rate: 5% Yield to Maturity: 5.07% Maturity Date: 20 Jan 53

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Fixed Income							
Government mortgage backed securities							
GNMAII POOL #4040 SER 2037 6.5% DUE 10-20-2037 REG CUSIP: 36202EPZ6							
4,965.97	105.9396300	26.00	5,260.93	5,535.48	- 274.55	0.00	- 274.55
Issue Date: 1 Oct 07 Rate: 6.5% Yield to Maturity: 4.996% Maturity Date: 20 Oct 37							
GNMAII POOL #4195 SER 2038 6% DUE 07-20-2038 REG CUSIP: 36202EUU1							
4,840.96	105.6185100	23.40	5,112.95	5,426.45	- 313.50	0.00	- 313.50
Issue Date: 1 Jul 08 Rate: 6% Yield to Maturity: 4.605% Maturity Date: 20 Jul 38							
GNMAII POOL #4696 SER 2040 4.5% DUE 05-20-2040 REG SEDOL: BYZBFN3							
8,582.48	100.1144200	31.11	8,592.30	9,366.98	- 774.68	0.00	- 774.68
Issue Date: 1 May 10 Rate: 4.5% Yield to Maturity: 4.434% Maturity Date: 20 May 40							
GNMAII POOL #4747 SER 2040 5% DUE 07-20-2040 BEO CUSIP: 36202FHY5							
20,046.48	101.9020300	80.74	20,427.77	22,297.01	- 1,869.24	0.00	- 1,869.24
Issue Date: 1 Jul 10 Rate: 5% Yield to Maturity: 4.59% Maturity Date: 20 Jul 40							
GNMAII POOL #783050 5 DUE 07-20-2040 CUSIP: 36241LL79							
12,052.19	100.8521270	48.54	12,154.89	12,934.44	- 779.55	0.00	- 779.55
Issue Date: 1 Aug 10 Rate: 5% Yield to Maturity: 4.788% Maturity Date: 20 Jul 40							

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◆ Asset Detail - Base Currency

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

Fixed Income

Government mortgage backed securities

GNMAII POOL #783368 SER 2041 4.5% DUE 07-20-2041 BEO CUSIP: 36241LW51

21,242.22	100.0737680	77.00	21,257.89	23,207.14	- 1,949.25	0.00	- 1,949.25
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Issue Date: 1 Aug 11 Rate: 4.5% Yield to Maturity: 4.444% Maturity Date: 20 Jul 41

GNMAII POOL MA5711 SER 2049 4.5% DUE 01-20-2049 REG SEDOL: BHZRYN5

44,510.05	98.8457210	161.35	43,996.28	46,305.07	- 2,308.79	0.00	- 2,308.79
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Issue Date: 1 Jan 19 Rate: 4.5% Yield to Maturity: 4.659% Maturity Date: 20 Jan 49

GNMAII POOL# MA8801 5.5% 04-20-2053 CUSIP: 36179XX68

0.00	0.0000000	118.84	0.00	0.00	0.00	0.00	0.00
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Issue Date: 1 Apr 23 Rate: 5.5% Yield to Maturity: 5.23% Maturity Date: 20 Apr 53

GOVERNMENT NATIONAL MORTGAGE A SR 21-188CL PA 2% 10-20-2051 CUSIP: 38383CRU6

140,364.87	81.4465330	226.14	114,322.32	118,235.47	- 3,913.15	0.00	- 3,913.15
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Issue Date: 1 Oct 21 Rate: 2% Yield to Maturity: 5.158% Maturity Date: 20 Oct 51

GOVERNMENT NATIONAL MORTGAGE ASSOC GNMA # MA6711 3.5% 06-20-2050 SEDOL: BLF80N8

91,385.47	94.0511880	257.66	85,949.12	86,602.02	- 652.90	0.00	- 652.90
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Issue Date: 1 Jun 20 Rate: 3.5% Yield to Maturity: 4.415% Maturity Date: 20 Jun 50

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◆ Asset Detail - Base Currency

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

Fixed Income

Government mortgage backed securities

GOVERNMENT NATIONAL MORTGAGE ASSOC GNMA # MA7135 2% 01-20-2051 CUSIP: 36179V4U1							
69,964.84	84.8000080	112.72	59,330.19	56,756.25	2,573.94	0.00	2,573.94

Issue Date: 1 Jan 21 Rate: 2% Yield to Maturity: 4.165% Maturity Date: 20 Jan 51

GOVERNMENT NATIONAL MORTGAGE ASSOC GNMA # MA7473 3% 07-20-2051 SEDOL: BNKSPX2							
42,896.15	90.7320590	103.67	38,920.56	45,136.46	- 6,215.90	0.00	- 6,215.90

Issue Date: 1 Jul 21 Rate: 3% Yield to Maturity: 4.459% Maturity Date: 20 Jul 51

GOVERNMENT NATIONAL MORTGAGE ASSOC GNMA # MA7649 2.5% 10-20-2051 SEDOL: BMXCNG3							
82,980.11	87.5394480	167.11	72,640.33	72,270.49	369.84	0.00	369.84

Issue Date: 1 Oct 21 Rate: 2.5% Yield to Maturity: 4.378% Maturity Date: 20 Oct 51

GOVERNMENT NATIONAL MORTGAGE ASSOC GNMA # MA7706 3% 11-20-2051 SEDOL: BMX3SB6							
82,134.44	90.6682630	198.49	74,469.87	75,197.94	- 728.07	0.00	- 728.07

Issue Date: 1 Nov 21 Rate: 3% Yield to Maturity: 4.51% Maturity Date: 20 Nov 51

GOVERNMENT NATIONAL MORTGAGE ASSOC 2.5% 05-20-2051 CUSIP: 38382T4P6							
76,305.77	10.2940710	153.67	7,854.97	8,834.77	- 979.80	0.00	- 979.80

Issue Date: 1 Jun 21 Rate: 2.5% Yield to Maturity: 10.854% Maturity Date: 20 May 51

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◆ Asset Detail - Base Currency

Description/Asset ID	Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
Shares/PAR value						Market	Translation	
Fixed Income								
Government mortgage backed securities								
GOVERNMENT NATIONAL MORTGAGE ASSOC 2.5% 06-20-2051 CUSIP: 38382UG39								
338,518.16		13.5021000	681.74	45,707.06	51,306.69	- 5,599.63	0.00	- 5,599.63
Issue Date: 1 Jun 21 Rate: 2.5% Yield to Maturity: 7.546% Maturity Date: 20 Jun 51								
GOVERNMENT NATIONAL MORTGAGE ASSOC 2% 01-15-2051 CUSIP: 21H020618								
100,000.00		84.7500000	0.00	84,750.00	84,328.13	421.87	0.00	421.87
Issue Date: 1 Feb 22 Yield to Maturity: 8.612%								
I/O FEDERAL HOME LN MTG CORP SER 4057 CLUI 3 05-15-2027 CUSIP: 3137ARKV7								
16,954.72		2.3856480	21.19	404.48	1,833.23	- 1,428.75	0.00	- 1,428.75
Issue Date: 1 Jun 12 Rate: 3% Yield to Maturity: 28.738% Maturity Date: 15 May 27								
I/O FEDERAL HOME LN MTG CORP SER 4194 CL BI 3.5% 04-01-2043 REG SEDOL: BYT4FT4								
124,678.65		15.8123060	351.52	19,714.57	18,061.71	1,652.86	0.00	1,652.86
Issue Date: 1 Apr 13 Rate: 3.5% Yield to Maturity: 10.391% Maturity Date: 15 Apr 43								
I/O FHLMC MULTICLASS SER 004298 CL PI 4.0% DUE 04-15-2043 SEDOL: BYT4GG8								
3,262.03		2.3718400	10.51	77.37	529.57	- 452.20	0.00	- 452.20
Issue Date: 1 Feb 14 Rate: 4% Yield to Maturity: 81.774% Maturity Date: 15 Apr 43								

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◆ Asset Detail - Base Currency

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

Fixed Income

Government mortgage backed securities

I/O FHLMC MULTICLASS SER 4085 CL IO 3 06-15-2027 REG CUSIP: 3137ARUW4

32,474.46	2.8329650	40.59	919.99	4,500.75	- 3,580.76	0.00	- 3,580.76
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Issue Date: 1 Jul 12 Rate: 3% Yield to Maturity: 24.678% Maturity Date: 15 Jun 27

I/O FNMA REMIC TR 2012-101 CL-AI 3.0% 06-25-2027 SEDOL: BYT46G8

28,364.31	1.7785730	68.55	504.48	3,712.19	- 3,207.71	0.00	- 3,207.71
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Issue Date: 1 Aug 12 Rate: 3% Yield to Maturity: 26.399% Maturity Date: 25 Jun 27

I/O FNMA REMIC TR 2012-101 CL-BI 4% 09-25-2027 CUSIP: 3136A76M9

951.19	1.6747000	3.06	15.93	92.30	- 76.37	0.00	- 76.37
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Issue Date: 1 Aug 12 Rate: 4% Yield to Maturity: 54.994% Maturity Date: 25 Sep 27

I/O FNMA SER 2014-47 CL AI 1.8840 08-25-2044 CUSIP: 3136AKTB9

92,960.62	4.2051460	0.00	3,909.13	5,323.99	- 1,414.86	0.00	- 1,414.86
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Issue Date: 1 Jul 14 Yield to Maturity: 15.775% Maturity Date: 25 Aug 44

I/O FNMA SMBS TR 000390 CL C3 6.00% 07-25-2038 SEDOL: BYT4BK7

4,691.98	20.9625800	22.68	983.56	838.71	144.85	0.00	144.85
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Issue Date: 1 Jul 08 Rate: 6% Yield to Maturity: 9.751% Maturity Date: 25 Jul 38

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◆ Asset Detail - Base Currency

						Unrealized gain/loss		
Description/Asset ID	Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
Shares/PAR value								
Fixed Income								
Government mortgage backed securities								
I/O FNMA STRIPPED MTG BACKED SECS SMBS TR 407 CL 41 01-25-2038 SEDOL: BYT4BQ3								
3,513.60		21.1737300	16.98	743.96	631.35	112.61	0.00	112.61
Issue Date: 1 Apr 11 Rate: 6% Yield to Maturity: 11.49% Maturity Date: 25 Jan 38								
I/O FNMA 407 CL 22 5% 01-25-2039 SEDOL: BYT4BL8								
5,439.47		19.1853300	21.91	1,043.58	1,032.47	11.11	0.00	11.11
Issue Date: 1 Apr 11 Rate: 5% Yield to Maturity: 11.143% Maturity Date: 25 Jan 39								
I/O GNMA REMIC SER 2015-036 CL MI 5.50% 03-20-2045 CUSIP: 38379JA50								
68,184.89		16.7922540	302.10	11,449.78	14,063.16	- 2,613.38	0.00	- 2,613.38
Issue Date: 1 Mar 15 Rate: 5.5% Yield to Maturity: 15.121% Maturity Date: 20 Mar 45								
I/O GNMA SER 2020-160 CL YI 2.5% 10-20-2050 REG CUSIP: 38382KQ97								
76,380.85		13.4146710	153.82	10,246.24	10,741.05	- 494.81	0.00	- 494.81
Issue Date: 1 Oct 20 Rate: 2.5% Yield to Maturity: 8.666% Maturity Date: 20 Oct 50								
I/O GNMA 2012-H27 CL AI FLTG 10-20-2062 CUSIP: 38375BZC9								
35,862.51		2.5441890	49.67	912.41	2,521.57	- 1,609.16	0.00	- 1,609.16
Issue Date: 1 Nov 12 Rate: 1.7222% Yield to Maturity: 16.282% Maturity Date: 20 Oct 62								

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◆ Asset Detail - Base Currency

						Unrealized gain/loss		
Description/Asset ID	Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
Shares/PAR value								
Fixed Income								
Government mortgage backed securities								
I/O GNMA 2015-167 REMIC PASS THRU CTF CLOI 04-16-2045 CUSIP: 38379FFB0								
21,079.16		18.3285290	67.92	3,863.50	4,881.13	- 1,017.63	0.00	- 1,017.63
Issue Date: 1 Nov 15 Rate: 4% Yield to Maturity: 7.196% Maturity Date: 16 Apr 45								
PVTPL CMO CONNECTICUT AVE SECS TR 2019-R07 NT CL 1M-2 VAR RT 10-25-2039 SEDOL: BJTM1C8								
782.89		100.0000000	0.66	782.89	786.07	- 3.18	0.00	- 3.18
Issue Date: 6 Nov 19 Rate: 7.55191% Yield to Maturity: 7.84% Maturity Date: 25 Oct 39								
PVTPL FNMA SER 22-R07 CL 1M1 FLTG RT DUE 06-25-2042 BEO CUSIP: 20754MBZ9								
93,059.07		102.9742180	85.69	95,826.85	93,059.07	2,767.78	0.00	2,767.78
Issue Date: 1 Jul 22 Rate: 8.28743% Yield to Maturity: 1.762% Maturity Date: 25 Jun 42								
PVTPL FREDDIE MAC MULTICLASS SR 22-DNA3 CL M1A FLTG RT 04-25-2042 REG SEDOL: BP69XG2								
91,285.48		100.9088850	74.42	92,115.16	91,371.07	744.09	0.00	744.09
Issue Date: 18 Apr 22 Rate: 7.33743% Yield to Maturity: 1.777% Maturity Date: 25 Apr 42								
Total USD								
			47,000.04	16,688,772.03	17,166,907.91	- 478,135.88	0.00	- 478,135.88
Total United States								
			47,000.04	16,688,772.03	17,166,907.91	- 478,135.88	0.00	- 478,135.88

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◆ Asset Detail - Base Currency

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

Fixed Income

Government mortgage backed securities

Total Government Mortgage Backed Securities

19,378,045.06	47,000.04	16,688,772.03	17,166,907.91	- 478,135.88	0.00	- 478,135.88
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Gov't-issued commercial mortgage-backed

United States - USD

FEDERAL HOME LN MTG CORP SER 0K1519 CL X1 .59485% 12-25-2035 CUSIP: 3137F8TU7

2,061,610.61	4.6468400	988.84	95,799.75	143,279.90	- 47,480.15	0.00	- 47,480.15
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Issue Date: 1 Jan 21 Rate: 0.6918% Yield to Maturity: 6.35% Maturity Date: 25 Dec 35

FEDERAL HOME LN MTG CORP SER 005010 CL JI 2.5% 09-25-2050 CUSIP: 3137FVQG0

77,860.57	15.7259570	156.80	12,244.32	9,878.54	2,365.78	0.00	2,365.78
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Issue Date: 1 Aug 20 Rate: 2.5% Yield to Maturity: 6.749% Maturity Date: 25 Sep 50

GNMA FLTG RT .64016% DUE 02-16-2061 CUSIP: 38381ETV0

96,458.13	5.0065970	49.74	4,829.27	6,337.60	- 1,508.33	0.00	- 1,508.33
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Issue Date: 1 Jan 22 Rate: 0.64016% Yield to Maturity: 7.343% Maturity Date: 16 Feb 61

GNMA SRS 20-178 CL IO 1.425% DUE 10-16-2060 CUSIP: 38380RFZ8

1,207,287.65	8.3599800	1,383.33	100,929.01	123,181.10	- 22,252.09	0.00	- 22,252.09
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Issue Date: 1 Nov 20 Rate: 1.42503% Yield to Maturity: 11.073% Maturity Date: 16 Oct 60

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◆ Asset Detail - Base Currency

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

Fixed Income

Gov't-issued commercial mortgage-backed

GNMA 1.85% DUE 02-16-2061 CUSIP: 38381ETU2

100,000.00	51.1750200	149.03	51,175.02	70,558.59	- 19,383.57	0.00	- 19,383.57
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Issue Date: 1 Jan 22 Rate: 1.85% Yield to Maturity: 5.142% Maturity Date: 16 Feb 61

GNMA 2% DUE 02-16-2064 CUSIP: 38381HCN9

206,429.22	56.4257090	332.58	116,479.15	150,557.57	- 34,078.42	0.00	- 34,078.42
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Issue Date: 1 May 22 Rate: 2% Yield to Maturity: 4.269% Maturity Date: 16 Feb 64

I/O FHLMC MULTICLASS SER 00K091 CL X1 03-25-2029 CUSIP: 3137FLNB6

1,026,689.92	2.5208000	463.76	25,880.80	49,413.57	- 23,532.77	0.00	- 23,532.77
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Issue Date: 1 Apr 19 Rate: 0.70587% Yield to Maturity: 6.812% Maturity Date: 25 Mar 29

I/O FHLMC MULTICLASS TRANCHE 00048 08-25-2027 CUSIP: 3137FBBZ8

487,627.00	1.3256400	164.40	6,464.18	17,916.91	- 11,452.73	0.00	- 11,452.73
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Issue Date: 1 Oct 17 Rate: 0.54935% Yield to Maturity: 8.884% Maturity Date: 25 Aug 27

I/O FHLMC MULTICLASS 1.33103% 07/25/203507-25-2035 CUSIP: 3137FWHG8

234,616.41	10.3435300	250.08	24,267.62	34,037.91	- 9,770.29	0.00	- 9,770.29
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Issue Date: 1 Sep 20 Rate: 1.43599% Yield to Maturity: 6.281% Maturity Date: 25 Jul 35

Portfolio Statement

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◆ Asset Detail - Base Currency

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

Fixed Income

Gov't-issued commercial mortgage-backed

I/O FNMA TRANCHE SERIES 2014-M8 CLS X2 FLT RT 06-25-2024 SEDOL: BYT48Z1

1,071,456.40	0.0021300	342.56	22.82	35,199.01	- 35,176.19	0.00	- 35,176.19
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Issue Date: 1 Jul 14 Rate: 0.40816% Yield to Maturity: 11.603% Maturity Date: 25 Jun 24

I/O GNMA VAR RT .89457% DUE 08-16-2054 CUSIP: 38378XW72

155,409.60	1.0258120	46.54	1,594.21	11,188.26	- 9,594.05	0.00	- 9,594.05
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Issue Date: 1 Dec 14 Rate: 0.37148% Yield to Maturity: 24.016% Maturity Date: 16 Aug 54

Total USD		4,327.66	439,686.15	651,548.96	- 211,862.81	0.00	- 211,862.81
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Total United States		4,327.66	439,686.15	651,548.96	- 211,862.81	0.00	- 211,862.81
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Total Gov't-issued Commercial Mortgage-Backed

6,725,445.51		4,327.66	439,686.15	651,548.96	- 211,862.81	0.00	- 211,862.81
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Commercial mortgage-backed

United States - USD

BBCRE TR 2015-GTP FLTG RT 4.5626% DUE 08-10-2033 SEDOL: BD60LR8

210,000.00	80.0395710	638.76	168,083.10	196,395.78	- 28,312.68	0.00	- 28,312.68
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Issue Date: 6 Aug 15 Rate: 4.71469% Yield to Maturity: 19.054% Maturity Date: 10 Aug 33

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◆ Asset Detail - Base Currency

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

Fixed Income

Commercial mortgage-backed

BX COML MTG TR FLTG RT 6.82918% DUE 10-15-2038 CUSIP: 05609KAG4							
78,193.02	97.3636780	223.93	76,131.60	77,802.03	- 1,670.43	0.00	- 1,670.43

Issue Date: 26 Oct 21 Rate: 6.87318% Yield to Maturity: 10.428% Maturity Date: 15 Oct 38

BXCOMMERCIAL MTG FLTG RT 7.07906% DUE 12-09-2040 CUSIP: 12434GAA3							
100,000.00	100.0619000	178.04	100,061.90	99,749.99	311.91	0.00	311.91

Issue Date: 21 Dec 23 Rate: 7.12142% Yield to Maturity: 7.154% Maturity Date: 9 Dec 40

CD 2017-CD5 MTG TR 3.431% DUE 08-15-2050 CUSIP: 12515HAZ8							
130,000.00	93.2877690	359.30	121,274.10	121,367.19	- 93.09	0.00	- 93.09

Issue Date: 1 Aug 17 Rate: 3.431% Yield to Maturity: 5.517% Maturity Date: 15 Aug 50

CMO COMM 2012-LC4 MTG TR CTF CL AM VAR RT DUE 12-10-2044 REG SEDOL: B7L8MB6							
100,000.00	80.3773500	313.71	80,377.35	113,164.06	- 32,786.71	0.00	- 32,786.71

Issue Date: 1 Mar 12 Rate: 5.46957% Yield to Maturity: 28.539% Maturity Date: 10 Dec 44

CMO COMM 2014-CCRE20 MTG SER 2014-CR20 CL A-M 3.938 DUE 11-10-2047 REG SEDOL: BRYG949							
110,000.00	94.8924550	348.95	104,381.70	113,296.90	- 8,915.20	0.00	- 8,915.20

Issue Date: 1 Oct 14 Rate: 3.93799996376% Yield to Maturity: 11.447% Maturity Date: 10 Nov 47

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◆ Asset Detail - Base Currency

						Unrealized gain/loss		
Description/Asset ID	Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
Shares/PAR value								
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								
70,528.40		90.4330450	282.01	63,780.98	76,236.78	- 12,455.80	0.00	- 12,455.80
Issue Date: 1 Apr 12 Rate: 5.12921% Yield to Maturity: 11.584% Maturity Date: 15 May 45								
CVS HEALTH CORP 6.943% DUE 01-10-2030 SEDOL: B3TDF49								
43,918.74		102.2097630	169.40	44,889.24	43,918.73	970.51	0.00	970.51
Issue Date: 10 Jun 09 Rate: 6.943% Yield to Maturity: 6.109% Maturity Date: 10 Jan 30								
HIT TR 2022-HI32 FLTG RT 7.70884% DUE 07-15-2024 CUSIP: 40442AAA7								
125,988.07		99.9776330	406.99	125,959.89	125,356.95	602.94	0.00	602.94
Issue Date: 6 Jul 22 Rate: 7.75301% Yield to Maturity: 7.878% Maturity Date: 15 Jul 24								
I/O CMO BANK SER 2019-BN21 CL XA VAR 10-15-2052 CUSIP: 06540BBE8								
2,893,646.08		3.6611600	1,952.56	105,941.01	116,650.11	- 10,709.10	0.00	- 10,709.10
Issue Date: 1 Oct 19 Rate: 0.95767% Yield to Maturity: 8.569% Maturity Date: 17 Oct 52								
I/O WFRBS COML MTG TR FLTG RT 1.36% DUE 08-15-2047 CUSIP: 92939FBA6								
777,468.88		0.4811500	616.64	3,740.79	64,511.27	- 60,770.48	0.00	- 60,770.48
Issue Date: 1 Aug 14 Rate: 1.13025% Yield to Maturity: -31.731% Maturity Date: 15 Aug 47								

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◆ Asset Detail - Base Currency

Asset Return		Base Currency		Unrealized gain/loss				
Description/Asset ID	Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
Shares/PAR value								
Fixed Income								
Commercial mortgage-backed								
MORGAN STANLEY BK 3.561% DUE 05-15-2046 SEDOL: BY9D1V5								
160,000.00		95.1361690	458.97	152,217.87	164,794.74	- 12,576.87	0.00	- 12,576.87
Issue Date: 1 Apr 15 Rate: 3.561% Yield to Maturity: 7.4% Maturity Date: 15 May 46								
MSWF COML MTG TR FLTG RT 6.014% DUE 12-15-2056 CUSIP: 55361AAU8								
100,000.00		107.3940000	484.46	107,394.00	102,999.50	4,394.50	0.00	4,394.50
Issue Date: 1 Dec 23 Rate: 6.014% Yield to Maturity: 5.031% Maturity Date: 15 Dec 56								
PVTPL CMO GS MTG SECS CORP TR 2018-SRP5 COML MTG PASSTHRU CTF CL A 08-25-2023 CUSIP: 36255TAA0								
195,829.96		68.4402780	593.73	134,026.57	195,268.06	- 61,241.49	0.00	- 61,241.49
Issue Date: 15 Jun 18 Rate: 7.27648% Yield to Maturity: 28.556% 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		88.4622990	440.19	101,661.29	112,622.06	- 10,960.77	0.00	- 10,960.77
Issue Date: 30 Jun 15 Rate: 9.193% Yield to Maturity: 20.95% Maturity Date: 15 May 28								
PVTPL CMO MSCCG TR 2015-ALDR 3.57714% DUE 06-07-2035 BEO CUSIP: 55352NAC1								
130,000.00		90.8446000	362.52	118,097.98	132,335.92	- 14,237.94	0.00	- 14,237.94
Issue Date: 1 May 15 Rate: 3.57714% Yield to Maturity: 10.341% Maturity Date: 7 Jun 35								

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◆ Asset Detail - Base Currency

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

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	77.4010520	677.25	178,022.42	236,899.77	- 58,877.35	0.00	- 58,877.35
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Issue Date: 1 Aug 19 Rate: 3.6553% Yield to Maturity: 45.437% Maturity Date: 15 Aug 36

PVTPL CMO NJ TR 2023-GSP CL A FRN 144A 01-06-2029 CUSIP: 65486XAA1

100,000.00	103.0448000	539.46	103,044.80	101,231.89	1,812.91	0.00	1,812.91
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Issue Date: 1 Dec 23 Rate: 6.69678% Yield to Maturity: 6.022% Maturity Date: 6 Jan 29

PVTPL CREDIT SUISSE MORTGAGE TRUST SER 2017-PFHP CL A FLTG RT 12-15-2020 CUSIP: 12595KAA9

200,000.00	94.6192000	529.92	189,238.40	200,000.00	- 10,761.60	0.00	- 10,761.60
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Issue Date: 19 Dec 17 Rate: 6.359% Yield to Maturity: 8.5% 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	98.0835290	470.78	166,742.00	170,000.00	- 3,258.00	0.00	- 3,258.00
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Issue Date: 14 Jun 21 Rate: 6.64629% Yield to Maturity: 7.366% Maturity Date: 15 Jun 39

PVTPL NATIXIS COML MTG SR 2019-FAME CL A 3.0469% 08-15-2024 CUSIP: 63873VAA1

110,000.00	88.0139640	269.99	96,815.36	113,299.56	- 16,484.20	0.00	- 16,484.20
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Issue Date: 1 Aug 19 Rate: 3.0469% Yield to Maturity: 23.569% Maturity Date: 15 Aug 36

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◆ Asset Detail - Base Currency

					Unrealized gain/loss		
Description/Asset ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
Investment Mgr ID							
Shares/PAR value							
Fixed Income							
Commercial mortgage-backed							
SREIT TR 2021-PALM FLTG RT 6.39248% DUE 10-15-2034 CUSIP: 85237AAE3							
110,000.00	96.5476640	295.01	106,202.43	109,514.02	- 3,311.59	0.00	- 3,311.59
Issue Date: 21 Oct 21 Rate: 6.43648% Yield to Maturity: 7.54% Maturity Date: 15 Oct 34							
UBS COML MTG TR 4.1519% DUE 08-15-2051 CUSIP: 90353DAV7							
9,118.19	97.6141100	30.50	8,900.64	8,924.43	- 23.79	0.00	- 23.79
Issue Date: 1 Aug 18 Rate: 4.1519% Yield to Maturity: 5.836% Maturity Date: 15 Aug 51							
WELLS FARGO COML FLTG RT 3.872% DUE 05-15-2048 CUSIP: 94989JBB1							
150,000.00	94.4356800	467.63	141,653.52	154,491.00	- 12,837.48	0.00	- 12,837.48
Issue Date: 1 May 15 Rate: 3.872% Yield to Maturity: 8.297% Maturity Date: 15 May 48							
WELLS FARGO COML 3.467% DUE 04-30-2050 CUSIP: 94989EAG2							
100,000.00	95.3843300	279.29	95,384.33	102,994.70	- 7,610.37	0.00	- 7,610.37
Issue Date: 1 Mar 15 Rate: 3.46700000763% Yield to Maturity: 7.345% Maturity Date: 15 Apr 50							
WFRBS COML MTG TR FLTG RT 4.29% DUE 11-15-2047 SEDOL: BPX4V99							
110,000.00	80.2235550	380.14	88,245.91	109,999.12	- 21,753.21	0.00	- 21,753.21
Issue Date: 1 Nov 14 Rate: 4.29% Yield to Maturity: 29.973% Maturity Date: 15 Nov 47							
Total USD		11,770.13	2,782,269.18	3,163,824.56	- 381,555.38	0.00	- 381,555.38

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◆ Asset Detail - Base Currency

					Unrealized gain/loss		
Description/Asset ID	Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation
Shares/PAR value							Total
Fixed Income							
Commercial mortgage-backed							
Total United States			11,770.13	2,782,269.18	3,163,824.56	- 381,555.38	0.00
							- 381,555.38
Total Commercial Mortgage-Backed							
6,629,611.81			11,770.13	2,782,269.18	3,163,824.56	- 381,555.38	0.00
							- 381,555.38
Asset backed securities							
Bermuda - USD							
PVTPL SYMPHONY CLO SR 23-40A CL A1 FLTG RT 01-14-2034 CUSIP: 871989AA7							
160,000.00		100.1796000	1,179.54	160,287.36	160,000.00	287.36	0.00
							287.36
Issue Date: 22 Nov 23 Rate: 6.9841% Yield to Maturity: 7.061% Maturity Date: 14 Jan 34							
Total USD			1,179.54	160,287.36	160,000.00	287.36	0.00
							287.36
Total Bermuda			1,179.54	160,287.36	160,000.00	287.36	0.00
							287.36
Cayman Islands - USD							
HILDENE CMNTY FDG CDO LTD / HILDENE SR SECD NT CL A-RR 144A 3C7 2.6% 11-01-2035CUSIP: 43133KAC9							
130,486.76		80.4497180	556.02	104,976.23	130,486.76	- 25,510.53	0.00
							- 25,510.53
Issue Date: 24 Nov 21 Rate: 2.6% Yield to Maturity: 7.044% Maturity Date: 1 Nov 35							

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◆ Asset Detail - Base Currency

					Unrealized gain/loss		
Description/Asset ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
Investment Mgr ID							
Shares/PAR value							
Fixed Income							
Asset backed securities							
WHITEBOX CLO III LTD / WHITEBOX CLO SERIES 21-3A CLASS A115 FLTG 10-15-2034 CUSIP: 96467HAA4							
100,000.00	99.8024800	1,432.39	99,802.48	99,320.00	482.48	0.00	482.48
Issue Date: 18 Nov 21 Rate: 6.87548% Yield to Maturity: 6.977% Maturity Date: 15 Oct 34							
Total USD		1,988.41	204,778.71	229,806.76	- 25,028.05	0.00	- 25,028.05
Total Cayman Islands		1,988.41	204,778.71	229,806.76	- 25,028.05	0.00	- 25,028.05
United States - USD							
ARES LN FDG IV LTD 7.097% DUE 10-15-2036 CUSIP: 04020FAA2							
180,000.00	100.4303110	1,525.86	180,774.56	180,000.00	774.56	0.00	774.56
Issue Date: 17 Nov 23 Rate: 7.09699% Yield to Maturity: 7.159% Maturity Date: 15 Oct 36							
CLI FDG VIII LLC 3.12% DUE 01-18-2047 CUSIP: 12565KAF4							
92,194.71	85.4603910	95.88	78,789.96	92,172.60	- 13,382.64	0.00	- 13,382.64
Issue Date: 26 Jan 22 Rate: 3.12% Yield to Maturity: 6.741% Maturity Date: 18 Jan 47							
CLI FDG VIII LLC 6.31% DUE 06-18-2048 CUSIP: 12565KAG2							
95,367.83	103.3626430	200.59	98,574.71	94,365.73	4,208.98	0.00	4,208.98
Issue Date: 20 Jun 23 Rate: 6.31% Yield to Maturity: 5.572% Maturity Date: 18 Jun 48							

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◆ Asset Detail - Base Currency

						Unrealized gain/loss		
Description/Asset ID	Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
Shares/PAR value								
Fixed Income								
Asset backed securities								
COUNTRYWIDE AST-BACKED CERTIFICATES SER 2007-13 RATE 02-25-2036 REG SEDOL: BD6CZW7								
75,510.89		89.7602580	52.61	67,778.77	68,148.58	- 369.81	0.00	- 369.81
Issue Date: 30 Oct 07 Rate: 6.27043% Yield to Maturity: 11.723% Maturity Date: 25 Oct 47								
FORD CR AUTO OWNER 6.16% DUE 02-15-2036 CUSIP: 34535CAC0								
110,000.00		102.1429820	282.33	112,357.28	109,970.01	2,387.27	0.00	2,387.27
Issue Date: 8 Aug 23 Rate: 6.16% Yield to Maturity: 12.081% Maturity Date: 15 Feb 36								
FORD CR FLOORPLAN MASTER OWNER TR SER 18-4 CL A 4.06% 11-15-2030 REG SEDOL: BHWCD92								
170,000.00		97.2346000	287.58	165,298.82	169,898.09	- 4,599.27	0.00	- 4,599.27
Issue Date: 21 Dec 18 Rate: 4.06% Yield to Maturity: 5.069% Maturity Date: 15 Nov 30								
MORGAN STANLEY CAP I INC 2006-NC2 MTG FLTG A-2D 02-25-2036 REG SEDOL: B8DK6K4								
83,057.25		98.2989680	55.84	81,644.42	82,316.02	- 671.60	0.00	- 671.60
Issue Date: 30 Mar 06 Rate: 6.05043% Yield to Maturity: 9.713% Maturity Date: 25 Feb 36								
OCEAN TRAILS CLO X / OCEAN TRAILS 1.33340001106% 10-15-2034 CUSIP: 67516CAN9								
130,000.00		99.6288620	1,862.11	129,517.52	130,000.00	- 482.48	0.00	- 482.48
Issue Date: 3 Nov 21 Rate: 6.87548% Yield to Maturity: 7.024% Maturity Date: 15 Oct 34								

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◆ Asset Detail - Base Currency

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

Fixed Income

Asset backed securities

PVTPL AB BSL CLO 4 LTD/AB BSL CLO LLC SER 23-4A CL A FLTG RT 04-20-2036 CUSIP: 00037VAA6							
100,000.00	100.4982000	1,462.56	100,498.20	100,210.00	288.20	0.00	288.20

Issue Date: 12 Apr 23 Rate: 7.41582% Yield to Maturity: 7.31% Maturity Date: 20 Apr 36

PVTPL ABPCI DIRECT LENDING FD CLO X LP/ABPCI SR SECD NT CL A-1A F01-20-2032 CUSIP: 000848AA9							
260,000.00	99.2567380	3,865.19	258,067.52	260,910.00	- 2,842.48	0.00	- 2,842.48

Issue Date: 29 Dec 20 Rate: 7.62743% Yield to Maturity: 7.927% Maturity Date: 20 Jan 32

PVTPL ARES XLIV CLO LTD SR NT CL A-1-R FLTG 144A 3C7 VAR RT DUE 04-15-2034 BEO CUSIP: 04016NAM5							
100,000.00	99.7921100	1,403.20	99,792.11	99,020.00	772.11	0.00	772.11

Issue Date: 29 Apr 21 Rate: 6.73548% Yield to Maturity: 6.841% Maturity Date: 15 Apr 34

PVTPL BASSWOOD PK CLO LTD/BASSWOOD PK CLO LL SER 21-1A CL A FLTG RT 04-20-2034CUSIP: 070252AA9							
100,000.00	99.7989200	1,316.94	99,798.92	100,000.00	- 201.08	0.00	- 201.08

Issue Date: 29 Apr 21 Rate: 6.67743% Yield to Maturity: 6.736% Maturity Date: 20 Apr 34

PVTPL BIRCH GROVE CLO LTD SR 23-6A CL A1 FLTG 07-20-2035 CUSIP: 09077FAA3							
110,000.00	100.4487820	4,027.66	110,493.66	110,000.00	493.66	0.00	493.66

Issue Date: 7 Jul 23 Rate: 7.48945% Yield to Maturity: 7.59% Maturity Date: 20 Jul 35

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◆ Asset Detail - Base Currency

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

Fixed Income

Asset backed securities

PVTPL BIRCH GROVE CLO LTD SR 23-7A CL A1 FLTG 10-20-2036 CUSIP: 09077RAA7

110,000.00	100.2774000	943.04	110,305.14	110,000.00	305.14	0.00	305.14
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Issue Date: 17 Nov 23 Rate: 7.17749% Yield to Maturity: 7.228% Maturity Date: 20 Oct 36

PVTPL CARLYLE GLOBAL MKT SER 14-3RA CL A1A FLTG 07-27-2031 CUSIP: 14315LAA2

233,832.99	100.0245090	2,784.84	233,890.30	225,765.75	8,124.55	0.00	8,124.55
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Issue Date: 12 Jun 18 Rate: 6.6991% Yield to Maturity: 6.73% Maturity Date: 27 Jul 31

PVTPL CAYUGA PK CLO LTD SER 20-1A CL AR FLTG 07-17-2034 CUSIP: 149791AP0

110,000.00	99.8029640	1,534.04	109,783.26	110,000.00	- 216.74	0.00	- 216.74
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Issue Date: 3 Aug 21 Rate: 6.78444% Yield to Maturity: 6.871% Maturity Date: 17 Jul 34

PVTPL MASTR AST BACKED SER 07-NCW CL A-1FLTG RT 5-25-37 SEDOL: BL6C567

108,065.51	84.5704890	69.29	91,391.53	99,662.76	- 8,271.23	0.00	- 8,271.23
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Issue Date: 14 Aug 07 Rate: 5.77043% Yield to Maturity: 13.277% Maturity Date: 25 May 37

PVTPL NAVIENT STUDENT LN TR SER 16-3A CL A3 FLTG 06-25-2065 CUSIP: 63940HAC7

110,931.83	100.7334770	83.84	111,745.49	112,873.15	- 1,127.66	0.00	- 1,127.66
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Issue Date: 16 Jun 16 Rate: 6.80191% Yield to Maturity: 6.746% Maturity Date: 25 Jun 65

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◆ Asset Detail - Base Currency

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

Fixed Income

Asset backed securities

PVTPL NAVIENT STUDENT LN TR 2017-1A CL A-3 FLTG RT 07-25-2066 CUSIP: 63940NAC4

101,426.43	99.9399760	74.40	101,365.55	102,967.62	- 1,602.07	0.00	- 1,602.07
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Issue Date: 16 Feb 17 Rate: 6.60191% Yield to Maturity: 6.824% Maturity Date: 26 Jul 66

PVTPL NEW RESDNTL MTG LN TR 2018-1 SER 18-1A CL A1A VAR RT DUE 12-25-2057 BEO CUSIP: 64830GAB2

112,966.76	95.0883430	364.00	107,418.22	122,745.43	- 15,327.21	0.00	- 15,327.21
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Issue Date: 1 Jan 18 Rate: 4% Yield to Maturity: 5.987% Maturity Date: 25 Dec 57

PVTPL NEW RESIDENTIAL MTG LN TR 2017-1 SER 17-1A CL A1 VAR 02-25-2057 SEDOL: BF0BFR9

105,382.89	94.7564160	339.57	99,857.05	103,094.12	- 3,237.07	0.00	- 3,237.07
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Issue Date: 1 Feb 17 Rate: 4% Yield to Maturity: 5.949% Maturity Date: 25 Feb 57

PVTPL POINT AU ROCHE PARK CLO, LTD SER 21-1A A FLTG 07-20-2034 CUSIP: 73052VAA3

230,000.00	99.8739090	3,065.25	229,709.99	229,120.00	589.99	0.00	589.99
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Issue Date: 30 Jun 21 Rate: 6.75743% Yield to Maturity: 6.796% Maturity Date: 20 Jul 34

PVTPL SOUND POINT CLO XX LTD (US) SER 18-2A CLS A FLTG RT 07-26-2031 CUSIP: 83611JAA3

287,874.66	99.7529200	3,503.90	287,163.38	284,765.61	2,397.77	0.00	2,397.77
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Issue Date: 28 Jun 18 Rate: 6.74121% Yield to Maturity: 6.892% Maturity Date: 26 Jul 31

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◆ Asset Detail - Base Currency

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

Fixed Income

Asset backed securities

PVTPL STRUCTURED AST SECS CORP MTG LN TR2006-ARS1 CL A1 VAR RT DUE 02-25-2036BEOCUSIP: 86358LAA8

266,774.45	2.1393390	168.67	5,707.21	139,683.65	- 133,976.44	0.00	- 133,976.44
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Issue Date: 25 Jun 06 Rate: 5.69043% Yield to Maturity: 14.718% Maturity Date: 25 Feb 36

PVTPL TRINITAS CLO XXV LTD/TRINITAS CLO XXV SR 23-25A CL A1 FLTG 01-23-2037 CUSIP: 89640BAA2

100,000.00	99.9458300	179.53	99,945.83	100,000.00	- 54.17	0.00	- 54.17
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Issue Date: 21 Dec 23 Rate: 7.18128% Yield to Maturity: 7.353% Maturity Date: 23 Jan 37

PVTPL WHITEBOX CLO II LTD/WHITEBOX CLO II LL SR 20-2A CL A1R VAR RT 10-24-2034 CUSIP: 96466CAL2

260,000.00	99.5290880	3,329.19	258,775.63	260,000.00	- 1,224.37	0.00	- 1,224.37
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Issue Date: 18 Nov 21 Rate: 6.88008% Yield to Maturity: 7.053% Maturity Date: 24 Oct 34

PVTPL YORK CLO LTD SER 15-1A CL A-R FLTG 01-22-2031 CUSIP: 98625TAJ4

232,342.19	100.0119310	2,994.64	232,369.91	231,366.36	1,003.55	0.00	1,003.55
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Issue Date: 12 Dec 17 Rate: 6.82354% Yield to Maturity: 6.843% Maturity Date: 22 Jan 31

SMB PRIVATE ED LN TR 2021-A PVT ED LN BKD NT CL A-2A1 6.16212% 01-15-2053 CUSIP: 78448YAB7

75,163.80	98.2771760	194.37	73,868.86	73,754.48	114.38	0.00	114.38
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Issue Date: 9 Feb 21 Rate: 6.20629% Yield to Maturity: 6.718% Maturity Date: 15 Jan 53

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◆ Asset Detail - Base Currency

						Unrealized gain/loss		
Description/Asset ID	Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
Shares/PAR value								
Fixed Income								
Asset backed securities								
SMB PRIVATE ED LN TR 2021-A PVT ED LN BKD NT CL A-2B 1.59% 01-15-2053 CUSIP: 78448YAC5								
122,995.35		88.6927430	81.48	109,087.95	122,929.74	- 13,841.79	0.00	- 13,841.79
Issue Date: 9 Feb 21 Rate: 1.59% Yield to Maturity: 4.436% 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								
84,955.55		85.0974660	105.84	72,295.02	84,953.80	- 12,658.78	0.00	- 12,658.78
Issue Date: 9 Feb 21 Rate: 2.99% Yield to Maturity: 5.545% Maturity Date: 15 Jan 53								
SMB PRIVATE ED LN TR 2021-C 1.39% 01-15-2053 SEDOL: BNBVM39								
84,131.87		88.2072160	48.73	74,210.38	84,115.21	- 9,904.83	0.00	- 9,904.83
Issue Date: 27 May 21 Rate: 1.39% Yield to Maturity: 4.323% Maturity Date: 15 Jan 53								
STRUCTURED AST INVT LN TR 2004-7 MTG PASSTHRU CTF CL A8 VAR 08-25-2034 REG CUSIP: 86358EKJ4								
83,185.11		100.9203090	61.65	83,950.67	83,393.09	557.58	0.00	557.58
Issue Date: 25 Jul 04 Rate: 6.67043% Yield to Maturity: 6.656% Maturity Date: 25 Aug 34								
Total USD								
			36,364.62	4,076,227.82	4,278,201.80	- 201,973.98	0.00	- 201,973.98
Total United States								
			36,364.62	4,076,227.82	4,278,201.80	- 201,973.98	0.00	- 201,973.98

Portfolio Statement

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◆ Asset Detail - Base Currency

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

Fixed Income

Asset backed securities

Total Asset Backed Securities

4,816,646.83	39,532.57	4,441,293.89	4,668,008.56	- 226,714.67	0.00	- 226,714.67
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Non-government backed c.m.o.s

United States - USD

BRAVO RESIDENTIAL FDG TR 2022-NQM3 5.108% 07-25-2062 CUSIP: 10569JAA8

101,545.77	100.3532200	417.84	101,904.45	101,543.89	360.56	0.00	360.56
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Issue Date: 1 Aug 22 Rate: 5.108% Yield to Maturity: 4.955% Maturity Date: 25 Jul 62

CIM TR 2020-R2 FLTG RT 2.581% DUE 10-25-2059 CUSIP: 12558WAA8

116,924.39	90.5796300	243.10	105,909.68	122,916.76	- 17,007.08	0.00	- 17,007.08
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Issue Date: 1 Mar 20 Rate: 2.581% Yield to Maturity: 6.56% Maturity Date: 25 Oct 59

CMO CSMC 2018-J1 TR CL A-2 FLTGE 02-01-2048 CUSIP: 12653TAB7

140,760.68	88.5221710	396.87	124,604.41	133,681.04	- 9,076.63	0.00	- 9,076.63
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Issue Date: 1 Jun 18 Rate: 3.5% Yield to Maturity: 6.863% Maturity Date: 25 Feb 48

CMO HARBORVIEW MTG LN TR 2006-13 MTG PASSTHRU CTF CL A DUE 11-19-2046 REG SEDOL: B1L4B48

19,868.58	68.3243590	34.30	13,575.08	19,570.26	- 5,995.18	0.00	- 5,995.18
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Issue Date: 13 Dec 06 Rate: 5.65023% Yield to Maturity: 32.731% Maturity Date: 19 Nov 46

Portfolio Statement

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Account number V2299
Account Name TYCO ELECTRONICS

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◆ Asset Detail - Base Currency

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

Fixed Income

Non-government backed c.m.o.s

CMO J P MORGAN MTG TR 2004-A3 MTG PASSTHRU CTF CL S-F-3 DUE 06-25-2034 REGCUSIP: 466247DD2

2,101.29	93.4278500	8.80	1,963.19	1,807.10	156.09	0.00	156.09
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Issue Date: 1 Jun 04 Rate: 5.20026% Yield to Maturity: 9.673% Maturity Date: 25 Jun 34

CMO STRUCTURED ASSET SECS CORP 2004-2 CL4-A1 DUE 03-25-2034 REG CUSIP: 86359BLE9

13,391.73	93.8509810	62.64	12,568.27	11,793.11	775.16	0.00	775.16
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Issue Date: 1 Feb 04 Rate: 5.92281% Yield to Maturity: 10.262% 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

77,981.78	95.3075060	402.78	74,322.49	75,837.29	- 1,514.80	0.00	- 1,514.80
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Issue Date: 1 Apr 04 Rate: 6.4118% Yield to Maturity: 7.222% Maturity Date: 25 Apr 44

CMO WAMU MTG PASS-THROUGH CTFS 2005-AR17CL A-1A2 DUE 12-25-2045 REG SEDOL: B6QV150

30,989.66	89.0275010	2.28	27,589.32	31,107.05	- 3,517.73	0.00	- 3,517.73
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Issue Date: 21 Dec 05 Rate: 6.05043% Yield to Maturity: 10.777% Maturity Date: 25 Dec 45

COLT 2022-3 MTG LN TR 3.90100002289% 02-25-2067 CUSIP: 12659YAA2

126,855.34	94.2650030	398.64	119,580.19	126,854.05	- 7,273.86	0.00	- 7,273.86
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Issue Date: 1 Mar 22 Rate: 3.90100002289% Yield to Maturity: 6.883% Maturity Date: 25 Feb 67

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◆ Asset Detail - Base Currency

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

Fixed Income

Non-government backed c.m.o.s

CSMC 2021-RPL6 TR 2% DUE 10-25-2060 CUSIP: 12657GAA3

102,083.72	88.7594320	164.47	90,608.93	104,309.66	- 13,700.73	0.00	- 13,700.73
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Issue Date: 1 Jul 21 Rate: 2% Yield to Maturity: 7.989% Maturity Date: 25 Oct 60

CSMC 2022-RPL4 TR MTG BACKED NT CL A-1 144A 3.90435% 04-25-2062 CUSIP: 12663TAA7

96,543.49	93.7901870	303.65	90,548.32	91,514.25	- 965.93	0.00	- 965.93
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Issue Date: 1 Sep 22 Rate: 3.90435% Yield to Maturity: 5.969% Maturity Date: 25 Apr 62

NEW RESDNTL MTG LN 3.5% DUE 09-25-2059 CUSIP: 64828GAD2

103,376.03	93.5559530	291.46	96,714.43	105,750.22	- 9,035.79	0.00	- 9,035.79
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Issue Date: 1 Nov 19 Rate: 3.5% Yield to Maturity: 6.592% Maturity Date: 25 Sep 59

OBX 2021-NQM2 TR 1.101% 05-25-2061 CUSIP: 670857AA9

93,858.14	76.8935230	83.24	72,170.83	93,857.95	- 21,687.12	0.00	- 21,687.12
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Issue Date: 1 Jun 21 Rate: 1.101% Yield to Maturity: 13% Maturity Date: 25 May 61

PVTPL CMO NEW RESIDENTIAL MTG LN SER 21-NQM3 CL A1 VAR 11-27-2056 SEDOL: BMDTQN2

60,431.79	82.7495260	56.28	50,007.02	60,431.79	- 10,424.77	0.00	- 10,424.77
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Issue Date: 1 Sep 21 Rate: 1.15612% Yield to Maturity: 11.936% Maturity Date: 27 Nov 56

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◆ Asset Detail - Base Currency

Description/Asset ID					Unrealized gain/loss			
Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total	
Shares/PAR value								
Fixed Income								
Non-government backed c.m.o.s								
PVTPL CMO NEW RESIDENTIAL MTG LN TR 2016-4A CL B-1A FLTG RT 11-25-2056 CUSIP: 64829LAQ1								
178,807.53	95.2782100	111.75	170,364.61	184,954.04	- 14,589.43	0.00	- 14,589.43	
Issue Date: 1 Nov 16 Rate: 4.5% Yield to Maturity: 6.246% Maturity Date: 25 Nov 56								
PVTPL CMO NEW RESIDENTIAL SER 19-NQM4 CLS A1 VAR RT 09-25-2059 CUSIP: 64828EAA3								
34,821.26	92.0023000	69.90	32,036.36	34,821.24	- 2,784.88	0.00	- 2,784.88	
Issue Date: 1 Sep 19 Rate: 2.49188% Yield to Maturity: 7.866% Maturity Date: 25 Sep 59								
PVTPL CMO VERUS SECURITIZATION TRUST SER 23-4 CL A1 STEP UP DUE 05-25-2027 CUSIP: 92539TAA1								
123,954.67	99.8734540	580.24	123,797.81	123,952.73	- 154.92	0.00	- 154.92	
Issue Date: 1 May 23 Rate: 5.811% Yield to Maturity: 5.872% Maturity Date: 25 May 68								
PVTPL EVERBANK MTG LN TR SER 2018-1 CL A-22 VAR DUE 02-25-2048 CUSIP: 29978CAX8								
34,387.21	88.1068280	96.95	30,297.48	33,957.37	- 3,659.89	0.00	- 3,659.89	
Issue Date: 1 Feb 18 Rate: 3.5% Yield to Maturity: 7.018% Maturity Date: 25 Feb 48								
PVTPL J P MORGAN MTG TR SER 18-5 CL A1 VAR 10-25-2048 CUSIP: 46649KAA3								
22,403.39	87.7857770	63.17	19,666.99	21,965.84	- 2,298.85	0.00	- 2,298.85	
Issue Date: 1 May 18 Rate: 3.5% Yield to Maturity: 7.238% Maturity Date: 25 Oct 48								
Total USD								
		3,788.36	1,358,229.86	1,480,625.64	- 122,395.78	0.00	- 122,395.78	

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Base Currency	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
						Market	Translation	
Fixed Income								
Non-government backed c.m.o.s								
Total United States			3,788.36	1,358,229.86	1,480,625.64	- 122,395.78	0.00	- 122,395.78
Total Non-Government Backed C.M.O.s								
1,481,086.45			3,788.36	1,358,229.86	1,480,625.64	- 122,395.78	0.00	- 122,395.78
Index linked government bonds								
United States - USD								
UNITED STATES OF AMER TREAS NOTES 1.125% 01-15-2033 SEDOL: BQFMC06								
510,000.00		98.0069530	2,629.33	499,835.46	507,328.58	- 7,493.12	0.00	- 7,493.12
Issue Date: 15 Jan 23 Rate: 1.162035% Yield to Maturity: 3.864% Maturity Date: 15 Jan 33								
Total USD			2,629.33	499,835.46	507,328.58	- 7,493.12	0.00	- 7,493.12
Total United States			2,629.33	499,835.46	507,328.58	- 7,493.12	0.00	- 7,493.12
Uruguay - UYU								
URUGUAY(REP OF) 3.875% 02/07/2040 DUAL CURR SEDOL: BKWGF99								
910,000.00		133.2629350	556.50	31,062.83	29,193.68	1,252.42	616.73	1,869.15
Issue Date: 2 Jul 20 Rate: 4.883271125% Yield to Maturity: 10.131% Maturity Date: 2 Jul 40								

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		
					Market	Translation	Total
Fixed Income							
Index linked government bonds							
Total UYU		556.50	31,062.83	29,193.68	1,252.42	616.73	1,869.15
Total Uruguay		556.50	31,062.83	29,193.68	1,252.42	616.73	1,869.15
Total Index Linked Government Bonds							
1,420,000.00		3,185.83	530,898.29	536,522.26	- 6,240.70	616.73	- 5,623.97
Funds - other fixed income							
United States - USD							
MFO VANGUARD TARGET RETIREMENT INCOME TRUST I CUSIP: 92202V633							
1,094,790.15	63.7400000	0.00	69,781,924.16	60,444,632.17	9,337,291.99	0.00	9,337,291.99
Total USD		0.00	69,781,924.16	60,444,632.17	9,337,291.99	0.00	9,337,291.99
Total United States		0.00	69,781,924.16	60,444,632.17	9,337,291.99	0.00	9,337,291.99
Total Funds - Other Fixed Income							
1,094,790.15		0.00	69,781,924.16	60,444,632.17	9,337,291.99	0.00	9,337,291.99

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Fixed Income							
Fixed income derivatives - futures							
Germany - EUR							
FUT 07 MAR 24 EURX EUR-BOBL CUSIP: 999599GH0							
1.00	119.2800000	0.00	131,762.65	127,276.81	1,767.44	2,718.40	4,485.84
Yield to Maturity: -1.99% Maturity Date: 7 Mar 24							
FUT 07 MAR 24 EUX EURO-BUXL CUSIP: 999599GH0							
- 1.00	141.7200000	0.00	- 156,551.00	- 141,750.02	- 12,040.69	- 2,760.29	- 14,800.98
Yield to Maturity: -1.802% Maturity Date: 7 Mar 24							
Total EUR		0.00	- 24,788.35	- 14,473.21	- 10,273.25	- 41.89	- 10,315.14
Total Germany		0.00	- 24,788.35	- 14,473.21	- 10,273.25	- 41.89	- 10,315.14
United States - USD							
FUT MAR 24 CBT UL T-BONDS CUSIP: 999599GH0							
49.00	133.5940000	0.00	6,546,093.75	6,066,198.74	479,895.01	0.00	479,895.01
Yield to Maturity: 4.129% Maturity Date: 19 Mar 24							
FUT MAR 24 CBT ULT TNOTE CUSIP: 999599GH0							
1.00	118.0200000	0.00	118,015.63	112,367.19	5,648.44	0.00	5,648.44
Yield to Maturity: 3.824% Maturity Date: 19 Mar 24							

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◆ Asset Detail - Base Currency

Description/Asset ID		Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total					
Investment Mgr ID	Shares/PAR value					Market	Translation						
Fixed Income													
Fixed income derivatives - futures													
FUT MAR 24 CBT 5Y T-NOTE CUSIP: 999599GH0													
	2.00	108.7700000	0.00	217,546.88	216,859.38	687.50	0.00	687.50					
Yield to Maturity: 3.738% Maturity Date: 28 Mar 24													
FUT MAR 24 U.S. T-BONDS CUSIP: 999599GH0													
	16.00	124.9380000	0.00	1,999,000.00	1,910,731.11	88,268.89	0.00	88,268.89					
Yield to Maturity: 3.979% Maturity Date: 19 Mar 24													
FUT MAR 24 US 2YR T-NOTE CUSIP: 999599GH0													
	- 11.00	102.9570000	0.00	- 2,265,054.69	- 2,248,203.13	- 16,851.56	0.00	- 16,851.56					
Yield to Maturity: 4.25% Maturity Date: 28 Mar 24													
FUT MAR 24 10 YR T-NOTES CUSIP: 999599GH0													
	15.00	112.8910000	0.00	1,693,359.38	1,681,327.38	12,032.00	0.00	12,032.00					
Yield to Maturity: 3.784% Maturity Date: 19 Mar 24													
Total USD			0.00	8,308,960.95	7,739,280.67	569,680.28	0.00	569,680.28					
Total United States			0.00	8,308,960.95	7,739,280.67	569,680.28	0.00	569,680.28					

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◆ Asset Detail - Base Currency

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

Fixed Income

Fixed income derivatives - futures

Total Fixed Income Derivatives - Futures

72.00	0.00	8,284,172.60	7,724,807.46	559,407.03	- 41.89	559,365.14
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Total Fixed Income

3,654,990,126.08	532,095.36	187,063,097.24	186,161,162.58	785,149.60	116,785.06	901,934.66
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Other Assets

Swaps

Brazil - BRL

OIS CHASUS33 02/01/2029 BRL P 1DBZDIO / R 10.262% 0WP302235-0WR30223 SEDOL: 9M2JH7U
0WP302235-0WR302

2,569,664.92	0.0064820	0.00	3,428.86	0.00	3,428.86	0.00	3,428.86
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Total BRL	0.00	3,428.86	0.00	3,428.86	0.00	3,428.86
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Total Brazil	0.00	3,428.86	0.00	3,428.86	0.00	3,428.86
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Total Swaps

2,569,664.92	0.00	3,428.86	0.00	3,428.86	0.00	3,428.86
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◆ Asset Detail - Base Currency

Description/Asset ID					Unrealized gain/loss			
Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total	
Shares/PAR value								
Other Assets								
Miscellaneous								
United States - USD								
&&&TYCO PARTICIPANT LOAN FUND CUSIP: 000675900								
24,625,765.59	1.0000000	0.00	24,625,765.59	24,625,765.59	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	24,625,767.59	24,959,423.59	- 333,656.00	0.00	- 333,656.00	
Total United States								
		0.00	24,625,767.59	24,959,423.59	- 333,656.00	0.00	- 333,656.00	
Total Miscellaneous								
24,985,765.59		0.00	24,625,767.59	24,959,423.59	- 333,656.00	0.00	- 333,656.00	

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◆ Asset Detail - Base Currency

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

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	- 552.79	- 612.59	0.00	59.80	59.80
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OTC CCPC RECEIVABLE FROM BARCLAYSCAPITAL SECURITIES LTD SEDOL: 9JXKE1U
WESTERN

500.00	1.0000000	0.00	552.33	556.58	0.00	- 4.25	- 4.25
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Total EUR		0.00	- 0.46	- 56.01	0.00	55.55	55.55
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Total Luxembourg		0.00	- 0.46	- 56.01	0.00	55.55	55.55
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Mexico - MXN

OTC CASH COLLATERAL RECEIVABLE FROM MORGAN STANLEY AND CO SEDOL: 9L2QLCU
WESTERN ASSET MG

17,184.56	100.0000000	0.00	1,014.77	852.48	0.00	162.29	162.29
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Total MXN		0.00	1,014.77	852.48	0.00	162.29	162.29
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Total Mexico		0.00	1,014.77	852.48	0.00	162.29	162.29
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◆ Asset Detail - Base Currency

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

Other Assets

Cash collateral held elsewhere

United States - USD

CCP DUE FROM MORGAN STANLEY CO LL C SEDOL: 9B7P13U							
246,000.00	100.0000000	0.00	246,000.00	246,000.00	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	248,000.00	248,000.00	0.00	0.00	0.00
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Total United States		0.00	248,000.00	248,000.00	0.00	0.00	0.00
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Total Cash Collateral Held Elsewhere

265,184.14		0.00	249,014.31	248,796.47	0.00	217.84	217.84
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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	3,083.01	0.01	0.00	0.01	0.00	0.01

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Other Assets							
Exchange cleared swaps - other assets							
CME_IRS MSNYUS33 20/07/2029 MXN P 28DTIE / R 7.44% 0WS031849-0WZ031 SEDOL: 9JXNB4U							
0WS031849							
16,050,000.00	0.0000000	2,833.15	0.01	0.00	0.01	0.00	0.01
Total MXN		5,916.16	0.02	0.00	0.02	0.00	0.02
Total Mexico		5,916.16	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	0.3349660	0.00	81,731.61	848.50	80,883.11	0.00	80,883.11
CME_OIS MSNYUS33 02/15/2048 USD P 3.05% / R 1DSOFR 0WS075580-0WZ07558 SEDOL: 9L97C7U							
0WS075580							
1,603,000.00	0.0780950	0.00	125,186.93	50,730.21	74,456.72	0.00	74,456.72
CME_OIS MSNYUS33 05/15/2048 USD P 3.15% / R 1DSOFR 0WS076240-0WZ07624 SEDOL: 9LY7Q1U							
0WS076240							
281,000.00	0.0562290	0.00	15,800.41	9,013.99	6,786.42	0.00	6,786.42
CME_OIS MSNYUS33 09/30/2029 USD P 3.25% / R 1DSOFR 0WS076281-0WZ07628 SEDOL: 9LXSQ4U							
0WS076281							
1,611,000.00	0.0187300	0.00	30,173.39	39,102.79	- 8,929.40	0.00	- 8,929.40

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◆ Asset Detail - Base Currency

						Unrealized gain/loss		
Description/Asset ID	Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
Shares/PAR value								
Other Assets								
Exchange cleared swaps - other assets								
ICE_CD_X MSNYUS33 12/20/2028 BUY CDX.NA.HY.41 OWS102947-0WZ10294 SEDOL: 9M3FEUU								
0WS102947-0WZ102								
802,890.00		- 0.0583330	- 1,115.13	- 46,834.82	- 5,748.33	- 41,086.49	0.00	- 41,086.49
ICE_CD_X MSNYUS33 12/20/2028 BUY CDX.NA.IG.41 OWS101725-0WZ10172 SEDOL: 9M3AT5U								
0WZ101727								
158,900.00		- 0.0193970	- 44.14	- 3,082.20	- 2,182.64	- 899.56	0.00	- 899.56
Total USD								
			- 1,159.27	202,975.32	91,764.52	111,210.80	0.00	111,210.80
Total United States								
			- 1,159.27	202,975.32	91,764.52	111,210.80	0.00	111,210.80
Total Exchange Cleared Swaps - Other Assets								
36,140,790.00			4,756.89	202,975.34	91,764.52	111,210.82	0.00	111,210.82
Total Other Assets								
63,961,404.65			4,756.89	25,081,186.10	25,299,984.58	- 219,016.32	217.84	- 218,798.48

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Account number V2299
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◆ Asset Detail - Base Currency

						Unrealized gain/loss		
Description/Asset ID	Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
Shares/PAR value								
Derivative Offsets								
Fixed income futures								
Germany - EUR								
FUT 07 MAR 24 EURX EUR-BOBL CUSIP: 999599GH0								
- 1.00		119.2800000	0.00	- 131,762.65	- 127,276.81	- 1,767.44	- 2,718.40	- 4,485.84
FUT 07 MAR 24 EUX EURO-BUXL CUSIP: 999599GH0								
1.00		141.7200000	0.00	156,551.00	141,750.02	12,040.69	2,760.29	14,800.98
Total EUR								
			0.00	24,788.35	14,473.21	10,273.25	41.89	10,315.14
Total Germany								
			0.00	24,788.35	14,473.21	10,273.25	41.89	10,315.14
United States - USD								
FUT MAR 24 CBT UL T-BONDS CUSIP: 999599GH0								
- 49.00		133.5940000	0.00	- 6,546,093.75	- 6,066,198.74	- 479,895.01	0.00	- 479,895.01
FUT MAR 24 CBT ULT TNOTE CUSIP: 999599GH0								
- 1.00		118.0200000	0.00	- 118,015.63	- 112,367.19	- 5,648.44	0.00	- 5,648.44
FUT MAR 24 CBT 5Y T-NOTE CUSIP: 999599GH0								
- 2.00		108.7700000	0.00	- 217,546.88	- 216,859.38	- 687.50	0.00	- 687.50

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◆ Asset Detail - Base Currency

Description/Asset ID	Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
Shares/PAR value						Market	Translation	
Derivative Offsets								
Fixed income futures								
FUT MAR 24 U.S. T-BONDS	CUSIP: 999599GH0							
- 16.00	124.9380000	0.00	- 1,999,000.00	- 1,910,731.11	- 88,268.89	0.00		- 88,268.89
FUT MAR 24 US 2YR T-NOTE	CUSIP: 999599GH0							
11.00	102.9570000	0.00	2,265,054.69	2,248,203.13	16,851.56	0.00		16,851.56
FUT MAR 24 10 YR T-NOTES	CUSIP: 999599GH0							
- 15.00	112.8910000	0.00	- 1,693,359.38	- 1,681,327.38	- 12,032.00	0.00		- 12,032.00
Total USD		0.00	- 8,308,960.95	- 7,739,280.67	- 569,680.28	0.00		- 569,680.28
Total United States		0.00	- 8,308,960.95	- 7,739,280.67	- 569,680.28	0.00		- 569,680.28
Total Fixed Income Futures								
-72.00		0.00	- 8,284,172.60	- 7,724,807.46	- 559,407.03	41.89		- 559,365.14
Total Derivative Offsets								
-72.00		0.00	- 8,284,172.60	- 7,724,807.46	- 559,407.03	41.89		- 559,365.14

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◆ Asset Detail - Base Currency

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

Liabilities

Expense accruals

United States - USD

INVESTMENT MANAGEMENT EXPENSE ACCRUAL SEDOL: 3879785

0.00	0.0000000	- 12,001.42	0.00	0.00	0.00	0.00	0.00
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Total USD		- 12,001.42	0.00	0.00	0.00	0.00	0.00
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Total United States		- 12,001.42	0.00	0.00	0.00	0.00	0.00
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Total Expense Accruals

0.00		- 12,001.42	0.00	0.00	0.00	0.00	0.00
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Swap liabilities

Brazil - BRL

OIS CHASUS33 02/01/2029 BRL P 1DBZDIO / R 10.262% 0WP302235-0WR30223 SEDOL: 9M2JH7L
0WP302235-0WR302

- 2,569,664.92	0.0000000	0.00	- 0.01	0.00	- 0.01	0.00	- 0.01
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Total BRL		0.00	- 0.01	0.00	- 0.01	0.00	- 0.01
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Total Brazil		0.00	- 0.01	0.00	- 0.01	0.00	- 0.01
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◆ Asset Detail - Base Currency

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

Liabilities

Swap liabilities

Total Swap Liabilities

-2,569,664.92	0.00	- 0.01	0.00	- 0.01	0.00	- 0.01
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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
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Total USD	0.00	- 4,751.17	- 4,751.17	0.00	0.00	0.00
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Total United States	0.00	- 4,751.17	- 4,751.17	0.00	0.00	0.00
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Total Obligation to Return Cash Collateral Hld

-4,751.17	0.00	- 4,751.17	- 4,751.17	0.00	0.00	0.00
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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	0.0466040	- 4,762.11	- 42,353.51	0.00	- 42,353.51	0.00	- 42,353.51
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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		
					Market	Translation	Total
Liabilities							
Exchange cleared swap liabilities							
CME_IRS MSNYUS33 20/07/2029 MXN P 28DTIE / R 7.44% 0WS031849-0WZ031 SEDOL: 9JXNB4L							
0WZ031841							
- 16,050,000.00	0.0470680	- 4,380.84	- 44,609.32	0.00	- 44,609.32	0.00	- 44,609.32
Total MXN		- 9,142.95	- 86,962.83	0.00	- 86,962.83	0.00	- 86,962.83
Total Mexico		- 9,142.95	- 86,962.83	0.00	- 86,962.83	0.00	- 86,962.83
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 02/15/2048 USD P 3.05% / R 1DSOFR 0WS075580-0WZ07558 SEDOL: 9L97C7L							
0WZ075582							
- 1,603,000.00	0.0000000	0.00	- 0.02	0.00	- 0.02	0.00	- 0.02
CME_OIS MSNYUS33 05/15/2048 USD P 3.15% / R 1DSOFR 0WS076240-0WZ07624 SEDOL: 9LY7Q1L							
0WZ076242							
- 281,000.00	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00
CME_OIS MSNYUS33 09/30/2029 USD P 3.25% / R 1DSOFR 0WS076281-0WZ07628 SEDOL: 9LXSQ4L							
0WZ076283							
- 1,611,000.00	0.0000000	0.00	- 0.02	0.00	- 0.02	0.00	- 0.02
Total USD		0.00	- 0.04	- 5,022.07	5,022.03	0.00	5,022.03

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◆ Asset Detail - Base Currency

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

Liabilities

Exchange cleared swap liabilities

Total United States	0.00	- 0.04	- 5,022.07	5,022.03	0.00	5,022.03
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Total Exchange Cleared Swap Liabilities

-35,179,000.00	- 9,142.95	- 86,962.87	- 5,022.07	- 81,940.80	0.00	- 81,940.80
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Total Liabilities

-37,753,416.09	- 21,144.37	- 91,714.05	- 9,773.24	- 81,940.81	0.00	- 81,940.81
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Cash and Cash Equivalents

Cash

ARS - Argentine peso	808.4960000	0.00	7,975.32	93,260.23	0.00	- 85,284.91	- 85,284.91
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EUR - Euro	0.9052641	0.00	35,184.10	34,154.57	0.00	1,029.53	1,029.53
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MXN - Mexican peso	16.9345000	0.00	59,992.76	59,084.15	0.00	908.61	908.61
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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Cash and Cash Equivalents							
Cash							
RUB - Russian ruble	89.4000000	0.00	12,485.17	11,782.40	0.00	702.77	702.77
USD - United States dollar	1.0000000	0.00	258,973.54	258,973.54	0.00	0.00	0.00
Total cash - all currencies		0.00	374,610.89	457,254.89	0.00	- 82,644.00	- 82,644.00
Total cash - all countries		0.00	374,610.89	457,254.89	0.00	- 82,644.00	- 82,644.00
Total Cash							
374,610.89		0.00	374,610.89	457,254.89	0.00	- 82,644.00	- 82,644.00
Funds - short term investment							
United States - USD							
MFO VANGUARD FEDERAL MONEY MARKET FUND CUSIP: 922906300							
199,403,484.72	1.0000000	835,730.14	199,403,484.72	199,403,489.83	- 5.11	0.00	- 5.11
NT COLLECTIVE SHORT TERM INVT FD CUSIP: 66586U452							
V1034911301							
852,278.98	1.0000000	8,181.03	852,278.98	852,278.98	0.00	0.00	0.00

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◆ Asset Detail - Base Currency

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

Cash and Cash Equivalents

Funds - short term investment

Total USD	843,911.17	200,255,763.70	200,255,768.81	- 5.11	0.00	- 5.11
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Total United States	843,911.17	200,255,763.70	200,255,768.81	- 5.11	0.00	- 5.11
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Total Funds - Short Term Investment

200,255,763.70	843,911.17	200,255,763.70	200,255,768.81	- 5.11	0.00	- 5.11
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Cash collateral due to/from ccp broker

MXN - Mexican peso	16.9345000	0.00	92,356.78	90,136.37	0.00	2,220.41	2,220.41
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USD - United States dollar	1.0000000	0.00	- 187,492.80	- 187,492.80	0.00	0.00	0.00
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Total cash collateral due to/from ccp broker - all currencies	0.00	- 95,136.02	- 97,356.43	0.00	2,220.41	2,220.41
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Total cash collateral due to/from ccp broker - all countries	0.00	- 95,136.02	- 97,356.43	0.00	2,220.41	2,220.41
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◆ Asset Detail - Base Currency

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

Cash and Cash Equivalents

Cash collateral due to/from ccp broker

Total Cash Collateral Due to/from CCP Broker

-95,136.02	0.00	- 95,136.02	- 97,356.43	0.00	2,220.41	2,220.41
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Total Cash and Cash Equivalents

200,535,238.57	843,911.17	200,535,238.57	200,615,667.27	- 5.11	- 80,423.59	- 80,428.70
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Adjustments To Cash

Pending foreign exchange purchases

EUR - Euro	0.9052641	0.00	257,692.53	247,148.81	0.00	10,543.72	10,543.72
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GBP - British pound sterling	0.7844367	0.00	952.37	913.00	0.00	39.37	39.37
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IDR - Indonesian rupiah	15,397.0000000	0.00	139,429.99	139,322.24	0.00	107.75	107.75
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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Adjustments To Cash							
Pending foreign exchange purchases							
INR - Indian rupee	83.2137500	0.00	57,619.29	57,447.53	0.00	171.76	171.76
JPY - Japanese yen	140.9800000	0.00	330,877.81	315,781.41	0.00	15,096.40	15,096.40
MXN - Mexican peso	16.9345000	0.00	171,915.93	167,016.27	0.00	4,899.66	4,899.66
NOK - Norwegian krone	10.1557000	0.00	307,414.38	286,096.86	0.00	21,317.52	21,317.52
USD - United States dollar	1.0000000	0.00	640,775.99	640,775.99	0.00	0.00	0.00
Total pending foreign exchange purchases - all currencies							
		0.00	1,906,678.29	1,854,502.11	0.00	52,176.18	52,176.18
Total pending foreign exchange purchases - all countries							
		0.00	1,906,678.29	1,854,502.11	0.00	52,176.18	52,176.18
Total Pending foreign exchange purchases							
0.00		0.00	1,906,678.29	1,854,502.11	0.00	52,176.18	52,176.18

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◆ Asset Detail - Base Currency

Description/Asset 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							
EUR - Euro	0.9052641	0.00	- 297,887.49	- 286,096.86	0.00	- 11,790.63	- 11,790.63
IDR - Indonesian rupiah	15,397.0000000	0.00	- 143,416.91	- 140,947.80	0.00	- 2,469.11	- 2,469.11
MXN - Mexican peso	16.9345000	0.00	- 535,913.19	- 499,828.19	0.00	- 36,085.00	- 36,085.00
USD - United States dollar	1.0000000	0.00	- 927,629.26	- 927,629.26	0.00	0.00	0.00
Total pending foreign exchange sales - all currencies							
		0.00	- 1,904,846.85	- 1,854,502.11	0.00	- 50,344.74	- 50,344.74
Total pending foreign exchange sales - all countries							
		0.00	- 1,904,846.85	- 1,854,502.11	0.00	- 50,344.74	- 50,344.74
Total Pending foreign exchange sales							
0.00		0.00	- 1,904,846.85	- 1,854,502.11	0.00	- 50,344.74	- 50,344.74

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◆ Asset Detail - Base Currency

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

Adjustments To Cash

Pending trade purchases

USD - United States dollar	1.0000000	0.00	- 4,214,724.37	- 4,214,724.37	0.00	0.00	0.00
Total pending trade purchases - all currencies		0.00	- 4,214,724.37	- 4,214,724.37	0.00	0.00	0.00
Total pending trade purchases - all countries		0.00	- 4,214,724.37	- 4,214,724.37	0.00	0.00	0.00
Total Pending trade purchases	0.00	0.00	- 4,214,724.37	- 4,214,724.37	0.00	0.00	0.00

Pending trade sales

USD - United States dollar	1.0000000	0.00	3,628,643.03	3,628,643.03	0.00	0.00	0.00
Total pending trade sales - all currencies		0.00	3,628,643.03	3,628,643.03	0.00	0.00	0.00
Total pending trade sales - all countries		0.00	3,628,643.03	3,628,643.03	0.00	0.00	0.00

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◆ Asset Detail - Base Currency

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

Adjustments To Cash

Pending trade sales

Total Pending trade sales

0.00	0.00	3,628,643.03	3,628,643.03	0.00	0.00	0.00
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Pending mark-to-markets receivable

EUR - Euro	0.9052641	0.00	2,894.18	2,894.18	0.00	0.00	0.00
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USD - United States dollar	1.0000000	0.00	171.88	171.88	0.00	0.00	0.00
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Total pending mark-to-markets receivable - all currencies	0.00	3,066.06	3,066.06	0.00	0.00	0.00
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Total pending mark-to-markets receivable - all countries	0.00	3,066.06	3,066.06	0.00	0.00	0.00
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Total Pending mark-to-markets receivable

0.00	0.00	3,066.06	3,066.06	0.00	0.00	0.00
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◆ Asset Detail - Base Currency

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

Adjustments To Cash

Pending mark-to-markets payable

EUR - Euro	0.9052641	0.00	- 419.77	- 419.77	0.00	0.00	0.00
USD - United States dollar	1.0000000	0.00	- 30,500.00	- 30,500.00	0.00	0.00	0.00
Total pending mark-to-markets payable - all currencies		0.00	- 30,919.77	- 30,919.77	0.00	0.00	0.00
Total pending mark-to-markets payable - all countries		0.00	- 30,919.77	- 30,919.77	0.00	0.00	0.00
Total Pending mark-to-markets payable	0.00	0.00	- 30,919.77	- 30,919.77	0.00	0.00	0.00
Total Adjustments To Cash	0.00	0.00	- 612,103.61	- 613,935.05	0.00	1,831.44	1,831.44

Total	3,920,690,031.20	1,359,619.05	2,791,292,928.82	1,795,883,997.55	998,088,477.31	38,452.64	998,126,929.95
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◆ Asset Detail - Base Currency

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

++ 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.