◆ Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
Australia - AUD							
MACQUARIE GP LTD NPV SEDOL : B28YTC2 MQG AU							
1,505.000	119.57	0.00	128,864.24	102,956.03	30,536.24	-4,628.03	25,908.21
Total AUD		0.00	128,864.24	102,956.03	30,536.24	-4,628.03	25,908.21
Total Australia		0.00	128,864.24	102,956.03	30,536.24	-4,628.03	25,908.21
Belgium - EUR							
UMICORE NPV SEDOL : BF44466							
2,850.000	35.55	0.00	118,779.58	109,937.96	4,965.34	3,876.28	8,841.62
Total EUR		0.00	118,779.58	109,937.96	4,965.34	3,876.28	8,841.62
Total Belgium		0.00	118,779.58	109,937.96	4,965.34	3,876.28	8,841.62
Brazil - USD							
ADR VALE S A ADR CUSIP : 91912E105 VALE							
5,027.000	10.58	1,153.62	53,185.66	56,556.23	-3,370.57	0.00	-3,370.57
Total USD		1,153.62	53,185.66	56,556.23	-3,370.57	0.00	-3,370.57
Total Brazil		1,153.62	53,185.66	56,556.23	-3,370.57	0.00	-3,370.57
China - USD							
ADR ALIBABA GROUP HOLDING LTD SPON ADS EACH REP 8 ORD SHS AD SEDOL : BP41ZD1 BABA							
1,199.000	293.98	0.00	352,482.02	212,767.02	139,715.00	0.00	139,715.00
ADR JD COM INC SPONSORED ADR REPSTG COMCL A CUSIP : 47215P106 JD							
330.000	77.61	0.00	25,611.30	24,910.97	700.33	0.00	700.33

Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
China - USD							
ADR MEITUAN DIANPING ADR REPSTG 2 CL BSHS CUSIP : 58533E103							
797.000	63.55	0.00	50,649.35	40,585.19	10,064.16	0.00	10,064.16
ADR PROSUS N.V. ADR NASPERS NEWCO-ADR CUSIP : 74365P108 PROSY							
1,041.000	18.53	0.00	19,289.73	20,512.97	-1,223.24	0.00	-1,223.24
ADR SPONSORED ADR REPSTG 2 H SHS CUSIP : 72341E304 PNGAY							
1,981.000	20.76	0.00	41,125.56	42,789.60	-1,664.04	0.00	-1,664.04
ADR TENCENT HLDGS LTD ADR CUSIP : 88032Q109 TCEHY							
924.000	67.65	0.00	62,508.60	61,620.08	888.52	0.00	888.52
YUM CHINA HLDGS INC COM CUSIP : 98850P109							
1,151.000	52.95	0.00	60,945.45	60,934.76	10.69	0.00	10.69
Total USD		0.00	612,612.01	464,120.59	148,491.42	0.00	148,491.42
Total China		0.00	612,612.01	464,120.59	148,491.42	0.00	148,491.42
Denmark - DKK							
NOVO-NORDISK AS DKK0.2 SERIES'B' SEDOL : BHC8X90							
3,065.000	439.35	0.00	212,065.88	117,211.91	89,163.28	5,690.69	94,853.97
ORSTED A/S SEDOL : BYT16L4							
1,325.000	875.40	0.00	182,663.64	73,256.72	110,030.47	-623.55	109,406.92
VESTAS WIND SYSTEM DKK1 SEDOL : 5964651							
1,335.000	1,030.00	0.00	216,545.01	120,861.77	88,489.42	7,193.82	95,683.24
Total DKK		0.00	611,274.53	311,330.40	287,683.17	12,260.96	299,944.13

◆ Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
Total Denmark		0.00	611,274.53	311,330.40	287,683.17	12,260.96	299,944.13
Finland - EUR							
SAMPO PLC SER'A'NPV SEDOL : 5226038 SAMAS FH							
5,765.000	33.79	0.00	228,373.04	255,741.21	-31,792.48	4,424.31	-27,368.17
Total EUR		0.00	228,373.04	255,741.21	-31,792.48	4,424.31	-27,368.17
Total Finland		0.00	228,373.04	255,741.21	-31,792.48	4,424.31	-27,368.17
France - EUR							
AIR LIQUIDE(L') EUR5.50 SEDOL : B1YXBJ7 AI FP							
853.000	135.50	0.00	135,501.99	89,831.35	45,319.26	351.38	45,670.64
AXA EUR2.29 SEDOL : 7088429 CS.FP							
8,351.000	15.776	0.00	154,451.71	196,577.75	-45,652.26	3,526.22	-42,126.04
BIOMERIEUX NPV SEDOL : BF0LBX7							
710.000	133.80	0.00	111,370.92	58,728.23	49,802.99	2,839.70	52,642.69
DASSAULT SYSTEMES EUR0.50 SEDOL : 5330047 DSY FP							
645.000	159.75	0.00	120,797.49	84,969.32	29,674.87	6,153.30	35,828.17
SCHNEIDER ELECTRIC EUR4.00 SEDOL : 4834108 SU FP							
1,695.000	106.05	0.00	210,735.50	122,861.74	80,853.03	7,020.73	87,873.76
VALEO EUR1 SEDOL : BDC5ST8 FR.FP							
3,080.000	26.25	0.00	94,784.51	92,165.60	3,357.73	-738.82	2,618.91
WORLDLINE EUR0.68 SEDOL : BNFWR44							
1,182.000	70.12	0.00	97,166.54	99,320.20	-4,854.97	2,701.31	-2,153.66

Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
Equities							
Common stock							
Total EUR		0.00	924,808.66	744,454.19	158,500.65	21,853.82	180,354.47
Total France		0.00	924,808.66	744,454.19	158,500.65	21,853.82	180,354.47
Germany - EUR							
ADIDAS AG SEDOL : 4031976 ADS GR							
354.000	276.10	0.00	114,584.80	80,410.36	28,756.52	5,417.92	34,174.44
DEUTSCHE TELEKOM NPV(REGD) SEDOL : 5842359 DTE.GR							
8,938.000	14.29	0.00	149,737.27	133,272.30	10,150.21	6,314.76	16,464.97
INFINEON TECHNOLOG ORD NPV (REGD) SEDOL : 5889505							
6,545.000	24.115	0.00	185,035.16	149,976.56	33,880.46	1,178.14	35,058.60
KION GROUP AG NPV SEDOL : BB22L96							
1,730.000	73.18	0.00	148,421.17	99,141.24	45,731.46	3,548.47	49,279.93
VONOVIA SE NPV SEDOL : BBJPFY1							
3,275.000	58.58	0.00	224,914.78	161,325.71	64,201.28	-612.21	63,589.07
Total EUR		0.00	822,693.18	624,126.17	182,719.93	15,847.08	198,567.01
Germany - USD							
SAP SE-SPONSORED ADR SEDOL : 2775135 SAP							
1,260.000	155.81	0.00	196,320.60	93,884.37	102,436.23	0.00	102,436.23
Total USD		0.00	196,320.60	93,884.37	102,436.23	0.00	102,436.23
Total Germany		0.00	1,019,013.78	718,010.54	285,156.16	15,847.08	301,003.24
Hong Kong - HKD							

Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
Equities							
Common stock							
Hong Kong - HKD							
AIA GROUP LTD NPV SEDOL : B4TX8S1 1299 HK							
20,399.000	75.90	0.00	199,778.59	139,799.43	59,641.97	337.19	59,979.16
HANG LUNG PROPERTIES HKD1 SEDOL : 6030506 HK101							
43,000.000	19.58	0.00	108,637.42	91,657.58	16,470.41	509.43	16,979.84
Total HKD		0.00	308,416.01	231,457.01	76,112.38	846.62	76,959.00
Total Hong Kong		0.00	308,416.01	231,457.01	76,112.38	846.62	76,959.00
India - USD							
ADR HDFC BK LTD ADR REPSTG 3 SHS SEDOL : 2781648 HDB							
2,110.000	49.96	0.00	105,415.60	77,444.39	27,971.21	0.00	27,971.21
INFOSYS LIMITED ADR CUSIP : 456788108 INFY							
2,958.000	13.81	0.00	40,849.98	39,105.65	1,744.33	0.00	1,744.33
Total USD		0.00	146,265.58	116,550.04	29,715.54	0.00	29,715.54
Total India		0.00	146,265.58	116,550.04	29,715.54	0.00	29,715.54
Indonesia - IDR							
BANK RAKYAT INDONESIA PERSER SEDOL : 6709099 BBRI IJ							
529,300.000	3,040.00	0.00	108,136.56	92,172.12	23,693.60	-7,729.16	15,964.44
Total IDR		0.00	108,136.56	92,172.12	23,693.60	-7,729.16	15,964.44
Total Indonesia		0.00	108,136.56	92,172.12	23,693.60	-7,729.16	15,964.44
Ireland - EUR							

Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
Equities							
Common stock							
Ireland - EUR							
KERRY GROUP 'A'ORD EUR0.125 SEDOL : 4519579 KYG.ID							
1,410.000	109.50	0.00	181,005.00	162,776.40	6,747.07	11,481.53	18,228.60
Total EUR		0.00	181,005.00	162,776.40	6,747.07	11,481.53	18,228.60
Total Ireland		0.00	181,005.00	162,776.40	6,747.07	11,481.53	18,228.60
Israel - USD							
CHECK PT SOFTWARE TECHNOLOGIESORDILS.01 CUSIP : M22465104 CHKP							
331.000	120.34	0.00	39,832.54	34,994.35	4,838.19	0.00	4,838.19
Total USD		0.00	39,832.54	34,994.35	4,838.19	0.00	4,838.19
Total Israel		0.00	39,832.54	34,994.35	4,838.19	0.00	4,838.19
Japan - JPY							
DAIKIN INDUSTRIES NPV SEDOL : 6250724 6367 JP							
1,200.000	19,300.00	769.83	219,307.80	92,331.81	119,349.07	7,626.92	126,975.99
HOYA CORP NPV SEDOL : 6441506 JP7741							
1,700.000	11,860.00	613.46	190,918.99	67,478.81	118,163.26	5,276.92	123,440.18
KAO CORP NPV SEDOL : 6483809 JP4452							
2,700.000	7,887.00	0.00	201,646.70	168,495.22	29,993.78	3,157.70	33,151.48
KEYENCE CORP NPV SEDOL : 6490995 6861 JP							
340.000	48,980.00	272.65	157,693.29	55,546.42	97,573.95	4,572.92	102,146.87
NIPPON TELEGRAPH & TELEPHONE CORP NPV SEDOL : 6641373 9432 JP							
6,300.000	2,150.00	2,526.00	128,260.97	144,994.08	-22,646.44	5,913.33	-16,733.11

Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
Equities							
Common stock							
Japan - JPY							
ORIX CORP NPV SEDOL : 6661144 JP8591							
13,000.000	1,305.00	3,648.66	160,645.80	186,906.35	-37,272.26	11,011.71	-26,260.55
RECRUIT HLDGS CO L NPV SEDOL : BQRRZ00 6098 JP							
3,400.000	4,160.00	245.39	133,933.05	104,672.48	26,326.73	2,933.84	29,260.57
SHIMANO INC NPV SEDOL : 6804820 7309 JP							
630.000	20,720.00	0.00	123,607.78	92,539.36	23,525.00	7,543.42	31,068.42
SHISEIDO CO LTD NPV SEDOL : 6805265							
2,300.000	6,035.00	0.00	131,437.91	103,506.53	25,149.78	2,781.60	27,931.38
SUNDRUG CO LTD NPV SEDOL : 6817895 9989 JP							
4,100.000	3,965.00	1,117.85	153,936.84	157,504.45	-9,382.34	5,814.73	-3,567.61
TDK CORP NPV SEDOL : 6869302 JP6762							
1,800.000	11,410.00	1,154.74	194,479.43	162,888.80	26,137.35	5,453.28	31,590.63
YAMAHA CORP NPV SEDOL : 6642387							
2,900.000	5,020.00	767.43	137,853.32	119,899.19	15,495.08	2,459.05	17,954.13
Total JPY		11,116.01	1,933,721.88	1,456,763.50	412,412.96	64,545.42	476,958.38
Total Japan		11,116.01	1,933,721.88	1,456,763.50	412,412.96	64,545.42	476,958.38
Korea, Republic of - USD							
PVTPL GDR SAMSUNG ELECTRS LTD GDR 1995RPSTG COM CUSIP : 796050888							
63.000	1,244.1214	0.00	78,379.65	77,044.38	1,335.27	0.00	1,335.27
Total USD		0.00	78,379.65	77,044.38	1,335.27	0.00	1,335.27

Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
Equities							
Common stock							
Total Korea, Republic of		0.00	78,379.65	77,044.38	1,335.27	0.00	1,335.27
Netherlands - EUR							
ING GROEP N.V. EUR0.01 SEDOL : BZ57390 INGA.N							
27,030.000	6.057	0.00	191,937.99	382,247.26	-200,091.74	9,782.47	-190,309.27
Total EUR		0.00	191,937.99	382,247.26	-200,091.74	9,782.47	-190,309.27
Netherlands - USD							
ADR ASML HLDG NV NY REG 2012 (POST REVSPLIT) SEDOL : B908F01 ASML							
275.000	369.27	0.00	101,549.25	27,738.61	73,810.64	0.00	73,810.64
ADR UNILEVER N V NEW YORK SHS NEW SEDOL : 2416542 UN							
4,737.000	60.40	0.00	286,114.80	211,568.34	74,546.46	0.00	74,546.46
KONINKLIJKE PHILIPS NV SEDOL : 2614313 PHG							
3,817.000	47.15	0.00	179,971.55	124,342.15	55,629.40	0.00	55,629.40
NXP SEMICONDUCTORS N V COM STK CUSIP : N6596X109							
100.000	124.81	0.00	12,481.00	12,787.75	-306.75	0.00	-306.75
Total USD		0.00	580,116.60	376,436.85	203,679.75	0.00	203,679.75
Total Netherlands		0.00	772,054.59	758,684.11	3,588.01	9,782.47	13,370.48
Singapore - SGD							
SINGAPORE TELECOMMUNICATIONSNEW COM STK SEDOL : B02PY22 ST SP							
89,100.000	2.12	0.00	138,321.62	214,921.63	-75,926.16	-673.85	-76,600.01
Total SGD		0.00	138,321.62	214,921.63	-75,926.16	-673.85	-76,600.01
Total Singapore		0.00	138,321.62	214,921.63	-75,926.16	-673.85	-76,600.01

Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
Equities							
Common stock							
South Africa - USD							
NASPERS SPON ADR EACH REP 0.2 ORD SHS (P/S)CL N CUSIP : 631512209							
1,202.000	35.51	0.00	42,683.02	42,838.28	-155.26	0.00	-155.26
Total USD		0.00	42,683.02	42,838.28	-155.26	0.00	-155.26
South Africa - ZAR							
NASPERS N ZAR0.02 SEDOL : 6622691 NPN SJ							
695.000	2,960.00	0.00	123,204.07	77,383.44	56,940.79	-11,120.16	45,820.63
Total ZAR		0.00	123,204.07	77,383.44	56,940.79	-11,120.16	45,820.63
Total South Africa		0.00	165,887.09	120,221.72	56,785.53	-11,120.16	45,665.37
Spain - EUR							
GRIFOLS SA SEDOL : BYY3DX6 GRF.SM							
3,460.000	24.59	0.00	99,745.19	96,095.07	4,840.13	-1,190.01	3,650.12
Total EUR		0.00	99,745.19	96,095.07	4,840.13	-1,190.01	3,650.12
Total Spain		0.00	99,745.19	96,095.07	4,840.13	-1,190.01	3,650.12
Sweden - SEK							
ASSA ABLOY SER'B'NPV (POST SPLIT) SEDOL : BYPC1T4 ASSAB SS							
6,700.000	210.10	0.00	157,049.94	141,705.51	22,757.62	-7,413.19	15,344.43
ATLAS COPCO AB SER'B'NPV SEDOL : BD97BS7							
3,792.000	375.20	0.00	158,733.31	79,442.56	83,286.44	-3,995.69	79,290.75
ESSITY AB SER'B'NPV SEDOL : BF1K7P7 ESSITYB SS							
6,420.000	302.80	0.00	216,884.15	199,239.12	2,106.26	15,538.77	17,645.03

Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
Equities							
Common stock							
Total SEK		0.00	532,667.40	420,387.19	108,150.32	4,129.89	112,280.21
Total Sweden		0.00	532,667.40	420,387.19	108,150.32	4,129.89	112,280.21
Switzerland - CHF							
ROCHE HLDGS AG GENUSSCHEINE NPV SEDOL : 7110388 ROCZG							
820.000	315.15	0.00	281,169.62	214,544.19	53,766.76	12,858.67	66,625.43
Total CHF		0.00	281,169.62	214,544.19	53,766.76	12,858.67	66,625.43
Switzerland - USD							
ADR NOVARTIS AG SEDOL : 2620105 NVS							
2,040.000	86.96	0.00	177,398.40	156,434.02	20,964.38	0.00	20,964.38
Total USD		0.00	177,398.40	156,434.02	20,964.38	0.00	20,964.38
Total Switzerland		0.00	458,568.02	370,978.21	74,731.14	12,858.67	87,589.81
Taiwan - USD							
ADR TAIWAN SEMICONDUCTOR MANUFACTURING SPON ADS EACH REP 5 O CUSIP : 874039100 TSM							
3,447.000	81.07	1,298.22	279,448.29	157,835.02	121,613.27	0.00	121,613.27
Total USD		1,298.22	279,448.29	157,835.02	121,613.27	0.00	121,613.27
Total Taiwan		1,298.22	279,448.29	157,835.02	121,613.27	0.00	121,613.27
Thailand - THB							
KASIKORNBANK PCL THB10 (NVDR) SEDOL : 6364766							
33,200.000	77.00	0.00	80,675.35	140,725.26	-54,702.22	-5,347.69	-60,049.91
Total THB		0.00	80,675.35	140,725.26	-54,702.22	-5,347.69	-60,049.91
Total Thailand		0.00	80,675.35	140,725.26	-54,702.22	-5,347.69	-60,049.91

Asset Detail - Base Currency

Equities

Common stock

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
United Kingdom - GBP							
BARRATT DEVELOPMENTS ORD GBP0.10 SEDOL : 0081180							
17,815.000	4.758	0.00	109,485.13	111,343.03	-6,424.00	4,566.10	-1,857.90
CRODA INTL ORD GBP0.10609756 SEDOL : BJFFLV0							
1,900.000	62.50	969.38	153,383.45	83,642.86	79,272.56	-9,531.97	69,740.59
DECHRA PHARMA ORD GBP0.01 SEDOL : 0963318							
3,650.000	32.24	0.00	151,996.21	119,938.92	31,813.77	243.52	32,057.29
FERGUSON PLC ORD GBP0.10 SEDOL : BJVNSS4							
1,914.000	78.12	0.00	193,129.69	118,318.82	85,490.86	-10,679.99	74,810.87
SMITH(DS) ORD GBP0.10 SEDOL : 0822011							
31,480.000	2.947	0.00	119,828.39	150,501.78	-30,731.76	58.37	-30,673.39
SPIRAX-SARCO ENGINEERINGORD GBP0.269230769 SEDOL : BWFGQN1							
757.000	110.65	0.00	108,191.26	47,622.82	63,762.18	-3,193.74	60,568.44
Total GBP		969.38	836,014.13	631,368.23	223,183.61	-18,537.71	204,645.90
United Kingdom - USD							
ADR GLAXOSMITHKLINE PLC SPONSORED ADR SEDOL : 2374112							
4,045.000	37.64	1,987.78	152,253.80	157,240.18	-4,986.38	0.00	-4,986.38
MANCHESTER UTD PLC NEW COM CUSIP : G5784H106							
1,712.000	14.54	0.00	24,892.48	28,360.60	-3,468.12	0.00	-3,468.12
Total USD		1,987.78	177,146.28	185,600.78	-8,454.50	0.00	-8,454.50
Total United Kingdom		2,957.16	1,013,160.41	816,969.01	214,729.11	-18,537.71	196,191.40

Asset Detail - Base Currency

Equities

Common stock

United States - USD

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
1ST INDL RLTY TR INC COM CUSIP : 32054K103							
1,746.000	39.80	436.50	69,490.80	58,430.55	11,060.25	0.00	11,060.25
AARON'S INC CLASS A CUSIP : 002535300 AAN							
992.000	56.65	39.68	56,196.80	55,060.52	1,136.28	0.00	1,136.28
ABBOTT LAB COM CUSIP : 002824100 ABT							
275.000	108.83	0.00	29,928.25	25,503.37	4,424.88	0.00	4,424.88
ABBVIE INC COM USD0.01 CUSIP : 00287Y109 ABBV							
525.000	87.59	0.00	45,984.75	44,284.75	1,700.00	0.00	1,700.00
ACCENTURE PLC SHS CL A NEW CUSIP : G1151C101 ACN							
382.000	225.99	0.00	86,328.18	55,643.31	30,684.87	0.00	30,684.87
ADDUS HOMECARE CORP COM STK CUSIP : 006739106							
424.000	94.51	0.00	40,072.24	37,844.98	2,227.26	0.00	2,227.26
ADOBE SYS INC COM CUSIP : 00724F101							
361.000	490.43	0.00	177,045.23	141,162.93	35,882.30	0.00	35,882.30
ADVANCED MICRO DEVICES INC COM CUSIP : 007903107 AMD							
600.000	81.99	0.00	49,194.00	47,715.72	1,478.28	0.00	1,478.28
AGILENT TECHNOLOGIES INC COM CUSIP : 00846U101 A							
275.000	100.94	0.00	27,758.50	20,824.02	6,934.48	0.00	6,934.48

◆ Asset Detail - Base Currency

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

Equities

Common stock

United States - USD

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss - Market	Translation	Total
AGREE RLTY CORP COM CUSIP : 008492100							
966.000	63.64	579.60	61,476.24	45,798.74	15,677.50	0.00	15,677.50
AIR PROD & CHEM INC COM CUSIP : 009158106							
90.000	297.86	120.60	26,807.40	21,039.17	5,768.23	0.00	5,768.23
AKAMAI TECHNOLOGIES INC COM STK CUSIP : 00971T101 AKAM							
200.000	110.54	0.00	22,108.00	19,294.82	2,813.18	0.00	2,813.18
ALARM COM HLDGS INC COM CUSIP : 011642105							
570.000	55.25	0.00	31,492.50	38,218.98	-6,726.48	0.00	-6,726.48
ALBANY INTL CORP NEW CL A CUSIP : 012348108 AIN							
1,555.000	49.51	295.45	76,988.05	102,055.06	-25,067.01	0.00	-25,067.01
ALBEMARLE CORP COM CUSIP : 012653101							
150.000	89.28	115.50	13,392.00	12,864.11	527.89	0.00	527.89
ALLISON TRANSMISSION HOLDING CUSIP : 01973R101							
2,407.000	35.14	0.00	84,581.98	85,343.44	-761.46	0.00	-761.46
ALPHABET INC CAP STK USD0.001 CL C CUSIP : 02079K107							
220.000	1,469.60	0.00	323,312.00	167,765.36	155,546.64	0.00	155,546.64
ALPHABET INC CAPITAL STOCK USD0.001 CL A CUSIP : 02079K305 GOOGL							
80.000	1,465.60	0.00	117,248.00	63,371.41	53,876.59	0.00	53,876.59

◆ Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
Equities							
Common stock							
United States - USD							
AMAZON COM INC COM CUSIP : 023135106 AMZN							
110.000	3,148.73	0.00	346,360.30	132,259.16	214,101.14	0.00	214,101.14
AMERICAN EXPRESS CO CUSIP : 025816109 AXP							
625.000	100.25	0.00	62,656.25	46,999.93	15,656.32	0.00	15,656.32
AMERICAN TOWER CORP CUSIP : 03027X100 AMT							
746.000	241.73	751.26	180,330.58	112,659.53	67,671.05	0.00	67,671.05
AMGEN INC COM CUSIP : 031162100 AMGN							
525.000	254.16	0.00	133,434.00	97,061.75	36,372.25	0.00	36,372.25
AMN HEALTHCARE SVCS INC COM CUSIP : 001744101							
796.000	58.46	0.00	46,534.16	39,569.69	6,964.47	0.00	6,964.47
AMPHASTAR PHARMACEUTICALS INC DEL COM CUSIP : 03209R103							
1,515.000	18.75	0.00	28,406.25	29,204.27	-798.02	0.00	-798.02
AMPHENOL CORP NEW CL A CUSIP : 032095101							
1,193.000	108.27	298.25	129,166.11	107,674.47	21,491.64	0.00	21,491.64
ANALOG DEVICES INC COM CUSIP : 032654105 ADI							
150.000	116.74	0.00	17,511.00	17,002.70	508.30	0.00	508.30
AON PLC CUSIP : G0403H108							
308.000	206.30	0.00	63,540.40	47,088.48	16,451.92	0.00	16,451.92

Asset Detail - Base Currency

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

Equities

Common stock

United States - USD

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Unrealized gain/loss Translation	Unrealized gain/loss Total
APPLE HOSPITALITY REIT INC COM NEW COMNEW CUSIP : 03784Y200							
6,356.000	9.61	0.00	61,081.16	61,185.68	-104.52	0.00	-104.52
APPLE INC COM STK CUSIP : 037833100 AAPL							
4,160.000	115.81	0.00	481,769.60	124,231.23	357,538.37	0.00	357,538.37
ARCOSA INC COM CUSIP : 039653100							
896.000	44.09	0.00	39,504.64	38,376.31	1,128.33	0.00	1,128.33
ATMOS ENERGY CORP COM CUSIP : 049560105							
975.000	95.59	0.00	93,200.25	103,844.15	-10,643.90	0.00	-10,643.90
ATRICURE INC COM STK CUSIP : 04963C209							
936.000	39.90	0.00	37,346.40	30,077.45	7,268.95	0.00	7,268.95
AUTOMATIC DATA PROCESSING INC COM CUSIP : 053015103							
425.000	139.49	386.75	59,283.25	51,006.93	8,276.32	0.00	8,276.32
AUTOZONE INC COM CUSIP : 053332102 AZO							
60.000	1,177.64	0.00	70,658.40	34,396.50	36,261.90	0.00	36,261.90
AVALONBAY CMNTYS REIT CUSIP : 053484101 AVB							
375.000	149.34	596.25	56,002.50	58,513.92	-2,511.42	0.00	-2,511.42
AVANOS MED INC COM CUSIP : 05350V106							
2,279.000	33.22	0.00	75,708.38	80,598.36	-4,889.98	0.00	-4,889.98

Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
Equities							
Common stock							
United States - USD							
AVERY DENNISON CORP COM CUSIP : 053611109							
525.000	127.84	0.00	67,116.00	55,453.12	11,662.88	0.00	11,662.88
AXONICS MODULATION TECHNOLOGIES INC COM CUSIP : 05465P101							
359.000	51.04	0.00	18,323.36	15,574.90	2,748.46	0.00	2,748.46
BARNES GROUP INC COM CUSIP : 067806109							
2,009.000	35.74	0.00	71,801.66	83,021.32	-11,219.66	0.00	-11,219.66
BERKSHIRE HATHAWAY INC-CL B CUSIP : 084670702 BRK--B							
1,150.000	212.94	0.00	244,881.00	216,915.99	27,965.01	0.00	27,965.01
BIOSPECIFICS TECHNOLOGIES CORP COM CUSIP : 090931106							
261.000	52.83	0.00	13,788.63	10,361.27	3,427.36	0.00	3,427.36
BROADCOM INC COM CUSIP : 11135F101							
100.000	364.32	0.00	36,432.00	36,590.68	-158.68	0.00	-158.68
BRP GROUP INC CL A CL A CUSIP : 05589G102							
2,586.000	24.91	0.00	64,417.26	38,196.19	26,221.07	0.00	26,221.07
BRUKER CORP CUSIP : 116794108							
1,754.000	39.75	0.00	69,721.50	53,691.12	16,030.38	0.00	16,030.38
CACI INTL INC CL A CL A CUSIP : 127190304							
239.000	213.16	0.00	50,945.24	33,832.87	17,112.37	0.00	17,112.37

◆ Asset Detail - Base Currency

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

Equities

Common stock

United States - USD

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss: Market	Translation	Total
CADENCE DESIGN SYS INC COM CUSIP : 127387108 CDNS							
200.000	106.63	0.00	21,326.00	13,211.76	8,114.24	0.00	8,114.24
CALLAWAY GOLF CO COM CUSIP : 131193104							
1,874.000	19.14	0.00	35,868.36	28,243.75	7,624.61	0.00	7,624.61
CARRIER GLOBAL CORPORATION COM USD0.01WI CUSIP : 14448C104							
400.000	30.54	0.00	12,216.00	12,020.56	195.44	0.00	195.44
CARTER INC FORMERLY CARTER HLDGS INC TO09/13/2003 COM CUSIP : 146229109							
775.000	86.58	0.00	67,099.50	63,462.82	3,636.68	0.00	3,636.68
CBOE GLOBAL MARKETS INC CUSIP : 12503M108							
750.000	87.74	0.00	65,805.00	72,479.00	-6,674.00	0.00	-6,674.00
CERNER CORP COM CUSIP : 156782104							
1,125.000	72.29	202.50	81,326.25	64,118.93	17,207.32	0.00	17,207.32
CHANGE HEALTHCARE INC COM CUSIP : 15912K100							
6,053.000	14.51	0.00	87,829.03	76,507.75	11,321.28	0.00	11,321.28
CHUBB LTD ORD CHF24.15 CUSIP : H1467J104							
775.000	116.12	604.50	89,993.00	91,162.15	-1,169.15	0.00	-1,169.15
CHURCHILL DOWNS INC COM CUSIP : 171484108							
508.000	163.82	0.00	83,220.56	36,720.03	46,500.53	0.00	46,500.53

Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
United States - USD							
CISCO SYSTEMS INC CUSIP : 17275R102 CSCO							
3,400.000	39.39	0.00	133,926.00	99,203.90	34,722.10	0.00	34,722.10
CITRIX SYS INC COM CUSIP : 177376100							
200.000	137.71	0.00	27,542.00	27,496.40	45.60	0.00	45.60
CLOUDFLARE INC COM CUSIP : 18915M107							
600.000	41.06	0.00	24,636.00	22,245.28	2,390.72	0.00	2,390.72
CNO FINL GROUP INC COM CUSIP : 12621E103							
3,867.000	16.04	0.00	62,026.68	72,650.84	-10,624.16	0.00	-10,624.16
COGNIZANT TECH SOLUTIONS CORP CL A CUSIP : 192446102 CTSH							
1,000.000	69.42	0.00	69,420.00	66,991.50	2,428.50	0.00	2,428.50
COHERUS BIOSCIENCES INC COM CUSIP : 19249H103							
3,748.000	18.34	0.00	68,738.32	58,209.54	10,528.78	0.00	10,528.78
COLGATE-PALMOLIVE CO COM CUSIP : 194162103							
1,725.000	77.15	0.00	133,083.75	115,596.26	17,487.49	0.00	17,487.49
COMCAST CORP NEW-CL A CUSIP : 20030N101							
3,350.000	46.26	0.00	154,971.00	117,771.05	37,199.95	0.00	37,199.95
COMFORT SYS USA INC COM CUSIP : 199908104							
978.000	51.51	0.00	50,376.78	36,725.87	13,650.91	0.00	13,650.91

Asset Detail - Base Currency

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

Equities

Common stock

United States - USD

Description / Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
CONOCOPHILLIPS COM CUSIP : 20825C104							
3,125.000	32.84	0.00	102,625.00	183,046.81	-80,421.81	0.00	-80,421.81
CONS EDISON INC COM CUSIP : 209115104							
1,900.000	77.80	0.00	147,820.00	132,217.49	15,602.51	0.00	15,602.51
CORNING INC COM CUSIP : 219350105							
1,000.000	32.41	0.00	32,410.00	32,434.91	-24.91	0.00	-24.91
COSTCO WHOLESALE CORP NEW COM CUSIP : 22160K105							
243.000	355.00	0.00	86,265.00	70,946.73	15,318.27	0.00	15,318.27
CRA INTL INC COM CUSIP : 12618T105							
346.000	37.47	0.00	12,964.62	14,905.96	-1,941.34	0.00	-1,941.34
CROWN CASTLE INTL CORP NEW COM CUSIP : 22822V101 CCI							
420.000	166.50	0.00	69,930.00	46,489.76	23,440.24	0.00	23,440.24
CUMMINS INC CUSIP : 231021106 CMI							
525.000	211.16	0.00	110,859.00	85,229.61	25,629.39	0.00	25,629.39
DANAHER CORP COM CUSIP : 235851102 DHR							
1,174.000	215.33	214.74	252,797.42	87,698.13	165,099.29	0.00	165,099.29
DECKERS OUTDOOR CORP COM CUSIP : 243537107							
280.000	220.01	0.00	61,602.80	41,094.91	20,507.89	0.00	20,507.89

Asset Detail - Base Currency

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Equities							
Common stock							
United States - USD							
DEERE & CO COM CUSIP : 244199105 DE							
475.000	221.63	361.00	105,274.25	42,646.03	62,628.22	0.00	62,628.22
DENTSPLY SIRONA INC COM CUSIP : 24906P109							
1,425.000	43.73	142.50	62,315.25	73,889.49	-11,574.24	0.00	-11,574.24
DOCUSIGN INC COM CUSIP : 256163106							
150.000	215.24	0.00	32,286.00	29,913.98	2,372.02	0.00	2,372.02
DOLLAR GEN CORP NEW COM CUSIP : 256677105							
1,013.000	209.62	0.00	212,345.06	74,245.78	138,099.28	0.00	138,099.28
DONALDSON INC COM CUSIP : 257651109							
1,450.000	46.42	0.00	67,309.00	60,331.46	6,977.54	0.00	6,977.54
DUCOMMUN INC DEL COM CUSIP : 264147109							
665.000	32.92	0.00	21,891.80	27,698.54	-5,806.74	0.00	-5,806.74
E L F BEAUTY INC COM CUSIP : 26856L103							
2,479.000	18.37	0.00	45,539.23	40,322.30	5,216.93	0.00	5,216.93
EBAY INC COM USD0.001 CUSIP : 278642103 EBAY							
1,150.000	52.10	0.00	59,915.00	59,655.44	259.56	0.00	259.56
ECOLAB INC COM STK USD1 CUSIP : 278865100							
915.000	199.84	430.05	182,853.60	116,751.04	66,102.56	0.00	66,102.56

Asset Detail - Base Currency

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Equities							
Common stock							
United States - USD							
ELECTR ARTS COM CUSIP : 285512109							
304.000	130.41	0.00	39,644.64	23,632.96	16,011.68	0.00	16,011.68
ELI LILLY & CO COM CUSIP : 532457108							
270.000	148.02	0.00	39,965.40	36,258.52	3,706.88	0.00	3,706.88
EMERGENT BIOSOLUTIONS INC COM CUSIP : 29089Q105 EBS							
898.000	103.33	0.00	92,790.34	43,792.93	48,997.41	0.00	48,997.41
EMERSON ELECTRIC CO COM CUSIP : 291011104							
1,050.000	65.57	0.00	68,848.50	63,157.83	5,690.67	0.00	5,690.67
ENTERPRISE FINL SVCS CORP COM STK CUSIP : 293712105							
1,877.000	27.27	0.00	51,185.79	73,184.52	-21,998.73	0.00	-21,998.73
EPAM SYS INC COM STK CUSIP : 29414B104							
95.000	323.28	0.00	30,711.60	29,079.82	1,631.78	0.00	1,631.78
EPLUS INC COM CUSIP : 294268107							
326.000	73.20	0.00	23,863.20	27,901.08	-4,037.88	0.00	-4,037.88
ESTEE LAUDER COMPANIES INC CL AUSD0.01 CUSIP : 518439104 EL							
388.000	218.25	0.00	84,681.00	30,547.54	54,133.46	0.00	54,133.46
EVERSOURCE ENERGY COM CUSIP : 30040W108							
1,900.000	83.55	0.00	158,745.00	103,424.74	55,320.26	0.00	55,320.26

Asset Detail - Base Currency

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

Equities

Common stock

United States - USD

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EVERTEC INC COM CUSIP : 30040P103							
1,692.000	34.71	0.00	58,729.32	52,333.83	6,395.49	0.00	6,395.49
EXPEDITORS INTL WASH INC COM CUSIP : 302130109							
300.000	90.52	0.00	27,156.00	20,948.19	6,207.81	0.00	6,207.81
EXXON MOBIL CORP COM CUSIP : 30231G102 XOM							
1,900.000	34.33	0.00	65,227.00	88,959.52	-23,732.52	0.00	-23,732.52
FACEBOOK INC COM USD0.000006 CL 'A' CUSIP : 30303M102 FB							
710.000	261.90	0.00	185,949.00	132,290.64	53,658.36	0.00	53,658.36
FARO TECHNOLOGIES INC COM CUSIP : 311642102							
785.000	60.98	0.00	47,869.30	39,926.74	7,942.56	0.00	7,942.56
FEDERAL SIGNAL CORP COM CUSIP : 313855108							
2,897.000	29.25	0.00	84,737.25	69,109.70	15,627.55	0.00	15,627.55
FEDEX CORP COM CUSIP : 31428X106 FDX							
150.000	251.52	113.75	37,728.00	23,491.29	14,236.71	0.00	14,236.71
FIDELITY NATL INFORMATION SVCS INC COMSTK CUSIP : 31620M106 FIS							
758.000	147.21	0.00	111,585.18	89,139.37	22,445.81	0.00	22,445.81
FIRST INTERSTATE BANCSYS/MT CUSIP : 32055Y201							
2,060.000	31.85	0.00	65,611.00	82,670.95	-17,059.95	0.00	-17,059.95

◆ Asset Detail - Base Currency

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Equities							
Common stock							
United States - USD							
FIRST MERCHANTS CORP COM CUSIP : 320817109							
1,268.000	23.16	0.00	29,366.88	57,034.52	-27,667.64	0.00	-27,667.64
FISERV INC COM CUSIP : 337738108 FISV							
1,287.000	103.05	0.00	132,625.35	95,546.75	37,078.60	0.00	37,078.60
FORMFACTOR INC COM STK CUSIP : 346375108							
1,339.000	24.93	0.00	33,381.27	39,321.25	-5,939.98	0.00	-5,939.98
GARTNER INC COM CUSIP : 366651107							
460.000	124.95	0.00	57,477.00	49,548.08	7,928.92	0.00	7,928.92
GCI LIBERTY INC COM NPV CL A CUSIP : 36164V305							
465.000	81.96	0.00	38,111.40	22,820.71	15,290.69	0.00	15,290.69
GENERAL MILLS INC COM CUSIP : 370334104							
1,100.000	61.68	0.00	67,848.00	70,127.64	-2,279.64	0.00	-2,279.64
GRAINGER W W INC COM CUSIP : 384802104 GWW							
200.000	356.77	0.00	71,354.00	46,743.04	24,610.96	0.00	24,610.96
HALOZYME THERAPEUTICS INC COM CUSIP : 40637H109							
3,229.000	26.28	0.00	84,858.12	61,312.24	23,545.88	0.00	23,545.88
HELEN TROY LTD COM STK CUSIP : G4388N106 HELE							
342.000	193.52	0.00	66,183.84	45,343.85	20,839.99	0.00	20,839.99

Asset Detail - Base Currency

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

Equities

Common stock

United States - USD

Description / Asset ID / Investment Mgr ID / Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
HELIX ENERGY SOLUTIONS GROUP INC COM STK CUSIP : 42330P107							
14,051.000	2.41	0.00	33,862.91	87,214.76	-53,351.85	0.00	-53,351.85
HERITAGE FINL CORP WASH COM CUSIP : 42722X106							
1,143.000	18.39	0.00	21,019.77	36,946.79	-15,927.02	0.00	-15,927.02
HOLOGIC INC COM CUSIP : 436440101							
600.000	66.47	0.00	39,882.00	40,691.82	-809.82	0.00	-809.82
HOME DEPOT INC COM CUSIP : 437076102							
HD							
230.000	277.71	0.00	63,873.30	38,104.15	25,769.15	0.00	25,769.15
HOST HOTELS & RESORTS INC REIT CUSIP : 44107P104							
HST							
5,025.000	10.79	0.00	54,219.75	88,047.15	-33,827.40	0.00	-33,827.40
HUBBELL INC COM CUSIP : 443510607							
HUBB							
200.000	136.84	0.00	27,368.00	26,325.15	1,042.85	0.00	1,042.85
HUNT J B TRANS SVCS INC COM CUSIP : 445658107							
100.000	126.38	0.00	12,638.00	11,466.97	1,171.03	0.00	1,171.03
HUNTSMAN CORP COM STK CUSIP : 447011107							
HUN							
2,012.000	22.21	0.00	44,686.52	47,531.80	-2,845.28	0.00	-2,845.28
ICU MED INC COM CUSIP : 44930G107							
400.000	182.76	0.00	73,104.00	66,300.94	6,803.06	0.00	6,803.06

◆ Asset Detail - Base Currency

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

Equities

Common stock

United States - USD

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IDEX CORP COM CUSIP : 45167R104							
496.000	182.41	0.00	90,475.36	44,375.23	46,100.13	0.00	46,100.13
IHS MARKIT LTD COM CUSIP : G47567105 INFO							
1,498.000	78.51	0.00	117,607.98	82,787.58	34,820.40	0.00	34,820.40
ILLUMINA INC COM CUSIP : 452327109							
115.000	309.08	0.00	35,544.20	40,253.88	-4,709.68	0.00	-4,709.68
IMAX CORP COM CUSIP : 45245E109							
1,776.000	11.96	0.00	21,240.96	41,989.50	-20,748.54	0.00	-20,748.54
INNOSPEC INC COM STK CUSIP : 45768S105							
862.000	63.32	0.00	54,581.84	53,194.25	1,387.59	0.00	1,387.59
INSTALLED BLDG PRODS INC COM CUSIP : 45780R101							
560.000	101.75	0.00	56,980.00	31,454.61	25,525.39	0.00	25,525.39
INTEL CORP COM CUSIP : 458140100 INTC							
2,625.000	51.78	0.00	135,922.50	68,789.53	67,132.97	0.00	67,132.97
INTER PARFUMS INC COM CUSIP : 458334109							
1,023.000	37.35	0.00	38,209.05	51,400.38	-13,191.33	0.00	-13,191.33
INTERCONTINENTAL EXCHANGE INC COM CUSIP : 45866F104 ICE							
1,680.000	100.05	0.00	168,084.00	110,336.20	57,747.80	0.00	57,747.80

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Equities

Common stock

United States - USD

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INTUIT COM CUSIP : 461202103 INTU 523.000	326.21	0.00	170,607.83	85,163.98	85,443.85	0.00	85,443.85
INTUITIVE SURGICAL INC COM NEW STK CUSIP : 46120E602 38.000	709.54	0.00	26,962.52	25,265.42	1,697.10	0.00	1,697.10
J2 GLOBAL INC COM CUSIP : 48123V102 463.000	69.22	0.00	32,048.86	42,454.17	-10,405.31	0.00	-10,405.31
JOHN BEAN TECHNOLOGIES CORP COM STK CUSIP : 477839104 JBT 760.000	91.89	0.00	69,836.40	64,416.04	5,420.36	0.00	5,420.36
JOHNSON & JOHNSON COM USD1 CUSIP : 478160104 JNJ 1,900.000	148.88	0.00	282,872.00	217,429.78	65,442.22	0.00	65,442.22
JONES LANG LASALLE INC COM STK CUSIP : 48020Q107 JLL 475.000	95.66	0.00	45,438.50	56,365.00	-10,926.50	0.00	-10,926.50
JPMORGAN CHASE & CO COM CUSIP : 46625H100 JPM 1,825.000	96.27	0.00	175,692.75	97,554.77	78,137.98	0.00	78,137.98
KADANT INC COM CUSIP : 48282T104 436.000	109.62	0.00	47,794.32	29,533.25	18,261.07	0.00	18,261.07
KAMAN CORP COM CUSIP : 483548103 KAMN 2,009.000	38.97	401.80	78,290.73	78,282.75	7.98	0.00	7.98

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Equities

Common stock

United States - USD

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KIMBERLY-CLARK CORP COM CUSIP : 494368103 KMB							
550.000	147.66	588.50	81,213.00	61,674.19	19,538.81	0.00	19,538.81
KINSALE CAP GROUP INC COM CUSIP : 49714P108							
384.000	190.18	0.00	73,029.12	22,306.62	50,722.50	0.00	50,722.50
LAB CORP AMER HLDGS COM NEW CUSIP : 50540R409 LH							
400.000	188.27	0.00	75,308.00	59,331.96	15,976.04	0.00	15,976.04
LANCASTER COLONY CORP COM CUSIP : 513847103							
277.000	178.80	0.00	49,527.60	42,594.65	6,932.95	0.00	6,932.95
LATTICE SEMICONDUCTOR CORP COM CUSIP : 518415104							
1,146.000	28.96	0.00	33,188.16	31,731.75	1,456.41	0.00	1,456.41
LIBERTY MEDIA CORP DEL COM SER C BRAVESGROUP COM SER C BRAV CUSIP : 531229888							
1,035.000	21.01	0.00	21,745.35	20,067.61	1,677.74	0.00	1,677.74
LINDE PLC COM USD0.001 CUSIP : G5494J103							
710.000	238.13	0.00	169,072.30	116,053.05	53,019.25	0.00	53,019.25
LIONS GATE ENTMT CORP VOTING SHARES CL A CUSIP : 535919401							
1,800.000	9.48	0.00	17,064.00	22,790.01	-5,726.01	0.00	-5,726.01
LITTELFUSE INC COM CUSIP : 537008104 LFUS							
267.000	177.34	0.00	47,349.78	38,477.04	8,872.74	0.00	8,872.74

Asset Detail - Base Currency

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Equities							
Common stock							
United States - USD							
LIVANOVA PLC ORD GBP1.00 (DI) CUSIP : G5509L101							
1,080.000	45.21	0.00	48,826.80	74,379.45	-25,552.65	0.00	-25,552.65
LOCKHEED MARTIN CORP COM CUSIP : 539830109							
60.000	383.28	0.00	22,996.80	20,999.01	1,997.79	0.00	1,997.79
LOWES COS INC COM CUSIP : 548661107 LOW							
1,234.000	165.86	0.00	204,671.24	140,125.18	64,546.06	0.00	64,546.06
LUMINEX CORP DEL COM CUSIP : 55027E102							
1,137.000	26.25	102.33	29,846.25	30,010.23	-163.98	0.00	-163.98
M & T BK CORP COM CUSIP : 55261F104							
550.000	92.09	0.00	50,649.50	97,118.09	-46,468.59	0.00	-46,468.59
MANHATTAN ASSOCS INC COM CUSIP : 562750109							
399.000	95.49	0.00	38,100.51	36,632.37	1,468.14	0.00	1,468.14
MARSH & MCLENNAN CO'S INC COM CUSIP : 571748102							
890.000	114.70	0.00	102,083.00	59,577.10	42,505.90	0.00	42,505.90
MASCO CORP COM CUSIP : 574599106							
1,725.000	55.13	0.00	95,099.25	64,073.23	31,026.02	0.00	31,026.02
MASTERCARD INC CL A CUSIP : 57636Q104 MA							
771.000	338.17	0.00	260,729.07	95,025.43	165,703.64	0.00	165,703.64

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Equities							
Common stock							
United States - USD							
MEDTRONIC PLC COMMON STOCKSTOCK CUSIP : G5960L103 MDT							
1,575.000	103.92	913.50	163,674.00	125,148.10	38,525.90	0.00	38,525.90
MERCK & CO INC NEW COM CUSIP : 58933Y105 MRK							
1,825.000	82.95	1,113.25	151,383.75	122,651.59	28,732.16	0.00	28,732.16
MICROSOFT CORP COM CUSIP : 594918104 MSFT							
3,041.000	210.33	0.00	639,613.53	234,034.69	405,578.84	0.00	405,578.84
MONARCH CASINO & RESORT INC COM CUSIP : 609027107							
661.000	44.60	0.00	29,480.60	28,373.41	1,107.19	0.00	1,107.19
MONDELEZ INTL INC COM CUSIP : 609207105							
944.000	57.45	297.36	54,232.80	36,788.68	17,444.12	0.00	17,444.12
MOTOROLA SOLUTIONS INC CUSIP : 620076307 MSI							
190.000	156.81	121.60	29,793.90	26,715.28	3,078.62	0.00	3,078.62
NATIONAL STORAGE AFFILIATES TR COM SHSBEN INT COM SHS BEN CUSIP : 637870106							
1,930.000	32.71	0.00	63,130.30	66,673.70	-3,543.40	0.00	-3,543.40
NCR CORP COM CUSIP : 62886E108							
2,905.000	22.14	0.00	64,316.70	74,164.36	-9,847.66	0.00	-9,847.66
NETAPP INC COM STK CUSIP : 64110D104 NTAP							
1,800.000	43.84	0.00	78,912.00	74,898.88	4,013.12	0.00	4,013.12

◆ Asset Detail - Base Currency

Equities

Common stock

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NETFLIX INC COM STK CUSIP : 64110L106							
135.000	500.03	0.00	67,504.05	47,850.82	19,653.23	0.00	19,653.23
NIKE INC CL B CUSIP : 654106103 NKE							
1,140.000	125.54	303.79	143,115.60	82,755.45	60,360.15	0.00	60,360.15
NORDSON CORP COM CUSIP : 655663102							
130.000	191.82	0.00	24,936.60	20,935.92	4,000.68	0.00	4,000.68
NORTHERN TR CORP COM CUSIP : 665859104							
1,475.000	77.97	1,032.50	115,005.75	140,207.58	-25,201.83	0.00	-25,201.83
NORTHROP GRUMMAN CORP COM CUSIP : 666807102 NOC							
90.000	315.49	0.00	28,394.10	31,131.90	-2,737.80	0.00	-2,737.80
NUANCE COMMUNICATIONS INC COM CUSIP : 67020Y100							
2,427.000	33.19	0.00	80,552.13	33,551.18	47,000.95	0.00	47,000.95
NUVASIVE INC COM CUSIP : 670704105							
989.000	48.57	0.00	48,035.73	51,669.42	-3,633.69	0.00	-3,633.69
NVIDIA CORP COM CUSIP : 67066G104 NVDA							
215.000	541.22	0.00	116,362.30	47,076.46	69,285.84	0.00	69,285.84
O REILLY AUTOMOTIVE INC NEW COM USD0.01 CUSIP : 67103H107 ORLY							
166.000	461.08	0.00	76,539.28	56,999.51	19,539.77	0.00	19,539.77

Asset Detail - Base Currency

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OMNICELL INC COM CUSIP : 68213N109							
892.000	74.66	0.00	66,596.72	51,650.37	14,946.35	0.00	14,946.35
OMNICOM GROUP INC COM CUSIP : 681919106							
1,450.000	49.50	942.50	71,775.00	110,293.35	-38,518.35	0.00	-38,518.35
ONE GAS INC COM CUSIP : 68235P108							
1,300.000	69.01	0.00	89,713.00	71,144.97	18,568.03	0.00	18,568.03
ONESPAWORLD HLDGS LTDCOM USD0.0001 CUSIP : P73684113							
3,799.000	6.50	0.00	24,693.50	26,250.10	-1,556.60	0.00	-1,556.60
ONTO INNOVATION INC CUSIP : 683344105							
1,068.000	29.78	0.00	31,805.04	37,294.56	-5,489.52	0.00	-5,489.52
ORACLE CORP COM CUSIP : 68389X105 ORCL							
3,025.000	59.70	0.00	180,592.50	113,592.86	66,999.64	0.00	66,999.64
OVERSTOCK COM INC DEL COM CUSIP : 690370101							
541.000	72.65	0.00	39,303.65	23,400.56	15,903.09	0.00	15,903.09
PAC PREMIER BANCORP COM CUSIP : 69478X105							
1,351.000	20.14	0.00	27,209.14	37,330.95	-10,121.81	0.00	-10,121.81
PACKAGING CORP AMER COM ISINUS6951561090 CUSIP : 695156109							
875.000	109.05	691.25	95,418.75	84,396.50	11,022.25	0.00	11,022.25

Asset Detail - Base Currency

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Equities

Common stock

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PAYPAL HLDGS INC COM CUSIP : 70450Y103 PYPL							
425.000	197.03	0.00	83,737.75	56,148.62	27,589.13	0.00	27,589.13
PENNYMAC FINL SVCS INC NEW COM CUSIP : 70932M107							
1,448.000	58.12	0.00	84,157.76	42,881.10	41,276.66	0.00	41,276.66
PENTAIR PLC COM USD0.01 CUSIP : G7S00T104							
904.000	45.77	0.00	41,376.08	30,702.98	10,673.10	0.00	10,673.10
PEPSICO INC COM CUSIP : 713448108 PEP							
1,397.000	138.60	0.00	193,624.20	146,067.77	47,556.43	0.00	47,556.43
PJT PARTNERS INC COM CL A COM CL A CUSIP : 69343T107							
1,050.000	60.61	0.00	63,640.50	49,274.88	14,365.62	0.00	14,365.62
PNC FINANCIAL SERVICES GROUP COM STK CUSIP : 693475105 PNC							
1,400.000	109.91	0.00	153,874.00	137,533.83	16,340.17	0.00	16,340.17
PPG IND INC COM CUSIP : 693506107 PPG							
750.000	122.08	0.00	91,560.00	84,893.83	6,666.17	0.00	6,666.17
PRA HEALTH SCIENCES INC COM CUSIP : 69354M108							
754.000	101.44	0.00	76,485.76	70,442.24	6,043.52	0.00	6,043.52
PROCTER & GAMBLE COM NPV CUSIP : 742718109 PG							
1,500.000	138.99	0.00	208,485.00	151,866.41	56,618.59	0.00	56,618.59

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Equities

Common stock

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PROGRESSIVE CORP OH COM CUSIP : 743315103							
400.000	94.67	0.00	37,868.00	30,712.96	7,155.04	0.00	7,155.04
PUB STORAGE COM CUSIP : 74460D109 PSA							
400.000	222.72	0.00	89,088.00	76,840.76	12,247.24	0.00	12,247.24
QORVO INC COM CUSIP : 74736K101 QRVO							
285.000	129.01	0.00	36,767.85	28,826.27	7,941.58	0.00	7,941.58
QTS RLTY TR INC COM CL A COM CL A CUSIP : 74736A103							
1,020.000	63.02	479.40	64,280.40	65,286.56	-1,006.16	0.00	-1,006.16
QUALCOMM INC COM CUSIP : 747525103 QCOM							
300.000	117.68	0.00	35,304.00	33,839.73	1,464.27	0.00	1,464.27
QUALYS INC COM USD0.001 CUSIP : 74758T303							
439.000	98.01	0.00	43,026.39	47,915.81	-4,889.42	0.00	-4,889.42
QUEST DIAGNOSTICS INC COM CUSIP : 74834L100							
750.000	114.49	0.00	85,867.50	49,422.52	36,444.98	0.00	36,444.98
R1 RCM INC COM CUSIP : 749397105							
5,351.000	17.15	0.00	91,769.65	64,332.87	27,436.78	0.00	27,436.78
RADIAN GROUP INC COM CUSIP : 750236101							
3,966.000	14.61	0.00	57,943.26	63,238.78	-5,295.52	0.00	-5,295.52

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Equities							
Common stock							
United States - USD							
ROCKWELL AUTOMATION CUSIP : 773903109							
110.000	220.68	0.00	24,274.80	20,167.34	4,107.46	0.00	4,107.46
ROKU INC COM CL A COM CL A CUSIP : 77543R102							
150.000	188.80	0.00	28,320.00	22,970.15	5,349.85	0.00	5,349.85
ROSS STORES INC COM CUSIP : 778296103 ROST							
875.000	93.32	0.00	81,655.00	50,175.63	31,479.37	0.00	31,479.37
S&P GLOBAL INC COM CUSIP : 78409V104 SPGI							
235.000	360.60	0.00	84,741.00	55,308.67	29,432.33	0.00	29,432.33
SALESFORCE COM INC COM STK CUSIP : 79466L302 CRM							
305.000	251.32	0.00	76,652.60	63,455.47	13,197.13	0.00	13,197.13
SANFILIPPO JOHN B & SON INC COM CUSIP : 800422107							
280.000	75.38	0.00	21,106.40	24,313.43	-3,207.03	0.00	-3,207.03
SCHLUMBERGER LTD COM COM CUSIP : 806857108 SLB							
2,450.000	15.56	306.25	38,122.00	45,911.77	-7,789.77	0.00	-7,789.77
SCHWAB CHARLES CORP COM NEW CUSIP : 808513105							
1,022.000	36.23	0.00	37,027.06	31,606.35	5,420.71	0.00	5,420.71
SEI INVTS CO COM CUSIP : 784117103 SEIC							
1,250.000	50.72	0.00	63,400.00	65,950.75	-2,550.75	0.00	-2,550.75

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SHERWIN-WILLIAMS CO COM CUSIP : 824348106 SHW							
45.000	696.74	0.00	31,353.30	25,396.46	5,956.84	0.00	5,956.84
SIMPSON MFG INC COM CUSIP : 829073105							
525.000	97.16	120.75	51,009.00	34,682.76	16,326.24	0.00	16,326.24
SMITH A O CORP COM CUSIP : 831865209							
1,675.000	52.80	0.00	88,440.00	74,177.54	14,262.46	0.00	14,262.46
SONOS INC COM CUSIP : 83570H108							
1,864.000	15.18	0.00	28,295.52	16,164.77	12,130.75	0.00	12,130.75
SOUTH ST CORP COM CUSIP : 840441109							
722.000	48.15	0.00	34,764.30	44,345.98	-9,581.68	0.00	-9,581.68
SPIRE INC COM CUSIP : 84857L101							
712.000	53.20	443.22	37,878.40	54,208.83	-16,330.43	0.00	-16,330.43
SPS COMM INC COM CUSIP : 78463M107							
650.000	77.87	0.00	50,615.50	34,065.98	16,549.52	0.00	16,549.52
SPX CORP COM CUSIP : 784635104 SPW							
1,908.000	46.38	0.00	88,493.04	66,066.80	22,426.24	0.00	22,426.24
SQUARE INC CL A CL A CUSIP : 852234103							
225.000	162.55	0.00	36,573.75	24,349.88	12,223.87	0.00	12,223.87

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Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss: Market	Unrealized gain/loss: Translation	Unrealized gain/loss: Total
STANDARD MTR PRODS INC COM CUSIP : 853666105 SMP							
580.000	44.65	0.00	25,897.00	27,699.44	-1,802.44	0.00	-1,802.44
STARBUCKS CORP COM CUSIP : 855244109							
2,524.000	85.92	0.00	216,862.08	141,600.75	75,261.33	0.00	75,261.33
STEPAN CO COM CUSIP : 858586100							
702.000	109.00	0.00	76,518.00	57,475.98	19,042.02	0.00	19,042.02
STEWART INFORMATION SVCS CORP COM CUSIP : 860372101							
883.000	43.73	0.00	38,613.59	38,587.29	26.30	0.00	26.30
SYNAPTICS INC COM CUSIP : 87157D109							
510.000	80.42	0.00	41,014.20	41,872.55	-858.35	0.00	-858.35
SYSCO CORP COM CUSIP : 871829107							
1,200.000	62.22	0.00	74,664.00	76,516.73	-1,852.73	0.00	-1,852.73
T ROWE PRICE GROUP INC CUSIP : 74144T108							
525.000	128.22	0.00	67,315.50	45,307.51	22,007.99	0.00	22,007.99
TCF FINL CORP NEW COM CUSIP : 872307103							
1,164.000	23.36	0.00	27,191.04	43,365.76	-16,174.72	0.00	-16,174.72
TE CONNECTIVITY LTD CUSIP : H84989104							
1,546.000	97.74	0.00	151,106.04	124,966.59	26,139.45	0.00	26,139.45

Asset Detail - Base Currency

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

Equities

Common stock

United States - USD

Description / Asset ID / Investment Mgr ID / Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
TERRENO RLTY CORP CUSIP : 88146M101							
830.000	54.76	0.00	45,450.80	39,200.70	6,250.10	0.00	6,250.10
TEXAS INSTRUMENTS INC COM CUSIP : 882508104 TXN							
403.000	142.79	0.00	57,544.37	28,604.26	28,940.11	0.00	28,940.11
TEXAS ROADHOUSE INC COMMON STOCK CUSIP : 882681109							
8.000	60.79	0.00	486.32	426.39	59.93	0.00	59.93
THE TRADE DESK INC COM CL A COM CL A CUSIP : 88339J105							
75.000	518.78	0.00	38,908.50	20,480.04	18,428.46	0.00	18,428.46
THERMO FISHER CORP CUSIP : 883556102 TMO							
681.000	441.52	152.02	300,675.12	111,167.69	189,507.43	0.00	189,507.43
TJX COS INC COM NEW CUSIP : 872540109 TJX							
2,204.000	55.65	0.00	122,652.60	98,914.25	23,738.35	0.00	23,738.35
T-MOBILE US INC COM CUSIP : 872590104							
200.000	114.36	0.00	22,872.00	19,693.80	3,178.20	0.00	3,178.20
TOPBUILD CORP COM CUSIP : 89055F103							
363.000	170.69	0.00	61,960.47	22,708.10	39,252.37	0.00	39,252.37
TRICO BANCSHARES COM STK CUSIP : 896095106 TCBK							
1,668.000	24.49	0.00	40,849.32	60,414.04	-19,564.72	0.00	-19,564.72

◆ Asset Detail - Base Currency

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

Equities

Common stock

United States - USD

Description / Asset ID / Investment Mgr ID / Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
UNION PAC CORP COM CUSIP : 907818108 UNP 575.000	196.87	0.00	113,200.25	66,708.00	46,492.25	0.00	46,492.25
UNITED PARCEL SVC INC CL B CUSIP : 911312106 UPS 1,300.000	166.63	0.00	216,619.00	145,215.33	71,403.67	0.00	71,403.67
UNITEDHEALTH GROUP INC COM CUSIP : 91324P102 UNH 700.000	311.77	0.00	218,239.00	119,548.61	98,690.39	0.00	98,690.39
US BANCORP CUSIP : 902973304 USB 3,000.000	35.85	1,260.00	107,550.00	133,410.31	-25,860.31	0.00	-25,860.31
VEEVA SYS INC CL A COM CL A COM CUSIP : 922475108 110.000	281.19	0.00	30,930.90	23,104.67	7,826.23	0.00	7,826.23
VERISK ANALYTICS INC COM STK CUSIP : 92345Y106 925.000	185.31	0.00	171,411.75	87,407.60	84,004.15	0.00	84,004.15
VERIZON COMMUNICATIONS COM CUSIP : 92343V104 VZ 3,805.000	59.49	0.00	226,359.45	214,590.64	11,768.81	0.00	11,768.81
VIAVI SOLUTIONS INC COM NPV CUSIP : 925550105 2,858.000	11.73	0.00	33,524.34	30,925.80	2,598.54	0.00	2,598.54
VISA INC COM CL A STK CUSIP : 92826C839 V 1,604.000	199.97	0.00	320,751.88	142,248.21	178,503.67	0.00	178,503.67

Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
United States - USD							
WATERS CORP COM CUSIP : 941848103							
600.000	195.68	0.00	117,408.00	126,455.03	-9,047.03	0.00	-9,047.03
WEST PHARMACEUTICAL SVCS INC COM CUSIP : 955306105 WST							
150.000	274.90	0.00	41,235.00	41,431.97	-196.97	0.00	-196.97
WHITE MOUNTAINS INSURANCE GROUP COMSTOCK CUSIP : G9618E107							
82.000	779.00	0.00	63,878.00	78,681.43	-14,803.43	0.00	-14,803.43
WILLIAMS SONOMA INC COM CUSIP : 969904101							
306.000	90.44	0.00	27,674.64	21,745.57	5,929.07	0.00	5,929.07
WOLVERINE WORLD WIDE INC COM CUSIP : 978097103							
1,780.000	25.84	178.00	45,995.20	55,060.12	-9,064.92	0.00	-9,064.92
WORLD FUEL SERVICE COM STK USD0.01 CUSIP : 981475106							
3,144.000	21.19	314.40	66,621.36	82,330.87	-15,709.51	0.00	-15,709.51
XILINX INC COM CUSIP : 983919101 XLNX							
325.000	104.24	0.00	33,878.00	31,596.24	2,281.76	0.00	2,281.76
XYLEM INC COM CUSIP : 98419M100							
1,335.000	84.12	0.00	112,300.20	81,971.41	30,328.79	0.00	30,328.79
ZOETIS INC COM USD0.01 CL 'A' CUSIP : 98978V103							
1,167.000	165.37	0.00	192,986.79	56,584.38	136,402.41	0.00	136,402.41

Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
Equities							
Common stock							
United States - USD							
ZOOM VIDEO COMMUNICATIONS INC CL A CL A CUSIP : 98980L101							
60.000	470.11	0.00	28,206.60	24,233.79	3,972.81	0.00	3,972.81
ZSCALER INC COM CUSIP : 98980G102							
110.000	140.69	0.00	15,475.90	13,140.77	2,335.13	0.00	2,335.13
ZYNGA INC CUSIP : 98986T108							
3,646.000	9.12	0.00	33,251.52	14,908.18	18,343.34	0.00	18,343.34
Total USD		15,451.30	20,863,056.54	15,737,064.47	5,125,992.07	0.00	5,125,992.07
Total United States		15,451.30	20,863,056.54	15,737,064.47	5,125,992.07	0.00	5,125,992.07
Total Common Stock							
1,252,675.000		**31,976.31**	**30,896,253.22**	**23,768,746.64**	**7,014,826.14**	**112,680.44**	**7,127,506.58**
Funds - common stock							
Global Region - USD							
MFC ARK ETF TR INNOVATION ETF CUSIP : 00214Q104							
7,365.000	92.00	0.00	677,580.00	459,022.15	218,557.85	0.00	218,557.85
Total USD		0.00	677,580.00	459,022.15	218,557.85	0.00	218,557.85
Total Global Region		0.00	677,580.00	459,022.15	218,557.85	0.00	218,557.85
Total Funds - Common Stock							
7,365.000		**0.00**	**677,580.00**	**459,022.15**	**218,557.85**	**0.00**	**218,557.85**
Preferred stock							
Jersey, Channel Islands - USD							

Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
Equities							
Preferred stock							
Jersey, Channel Islands - USD							
LATAM NETWORK VI IC PRFRD STK SEDOL : BJVDQJ1							
4,295.000	16.82	0.00	72,241.90	81,104.12	-8,862.22	0.00	-8,862.22
Total USD		0.00	72,241.90	81,104.12	-8,862.22	0.00	-8,862.22
Total Jersey, Channel Islands		0.00	72,241.90	81,104.12	-8,862.22	0.00	-8,862.22
Total Preferred Stock							
4,295.000		**0.00**	**72,241.90**	**81,104.12**	**-8,862.22**	**0.00**	**-8,862.22**
Funds - equities etf							
Brazil - USD							
MFC FRANKLIN TEMPLETON ETF TR FRANKLINFTSE BRAZIL ETF CUSIP : 35473P835							
188.000	17.1231	0.00	3,219.14	4,881.17	-1,662.03	0.00	-1,662.03
MFC ISHARES INC MSCI BRAZIL ETF CUSIP : 464286400							
6,739.000	27.66	0.00	186,400.74	203,430.66	-17,029.92	0.00	-17,029.92
Total USD		0.00	189,619.88	208,311.83	-18,691.95	0.00	-18,691.95
Total Brazil		0.00	189,619.88	208,311.83	-18,691.95	0.00	-18,691.95
Chile - USD							
MFC ISHARES INC MSCI CHILE CAPPED ETF CUSIP : 464286640							
734.000	24.09	0.00	17,682.06	19,105.80	-1,423.74	0.00	-1,423.74
Total USD		0.00	17,682.06	19,105.80	-1,423.74	0.00	-1,423.74
Total Chile		0.00	17,682.06	19,105.80	-1,423.74	0.00	-1,423.74
China - USD							

Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Funds - equities etf							
China - USD							
FRANKLIN TEMPLETON ETF TR FTSECHINA ETF CUSIP : 35473P819							
15,812.000	29.0875	0.00	459,931.55	419,075.35	40,856.20	0.00	40,856.20
MFC GLOBAL X FDS MSCI CHINA CONSUMER STAPLES ETF CUSIP : 37954Y558							
2,245.000	28.8016	0.00	64,659.59	50,158.39	14,501.20	0.00	14,501.20
MFC ISHARES MSCI CHINA ETF CUSIP : 46429B671							
9,754.000	74.17	0.00	723,454.18	600,920.56	122,533.62	0.00	122,533.62
MFC KRANESHARES TR CSI CHINA INTERNETETF CUSIP : 500767306							
1,496.000	68.18	0.00	101,997.28	107,088.93	-5,091.65	0.00	-5,091.65
Total USD		0.00	1,350,042.60	1,177,243.23	172,799.37	0.00	172,799.37
Total China		0.00	1,350,042.60	1,177,243.23	172,799.37	0.00	172,799.37
India - USD							
MFC ISHARES MSCI INDIA ETF CUSIP : 46429B598							
9,048.000	33.86	0.00	306,365.28	286,733.50	19,631.78	0.00	19,631.78
Total USD		0.00	306,365.28	286,733.50	19,631.78	0.00	19,631.78
Total India		0.00	306,365.28	286,733.50	19,631.78	0.00	19,631.78
Indonesia - USD							
MFC ISHARES MSCI INDONESIA ETF CUSIP : 46429B309							
3,375.000	17.27	0.00	58,286.25	64,741.28	-6,455.03	0.00	-6,455.03
Total USD		0.00	58,286.25	64,741.28	-6,455.03	0.00	-6,455.03
Total Indonesia		0.00	58,286.25	64,741.28	-6,455.03	0.00	-6,455.03

Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
Equities							
Funds - equities etf							
International Region - USD							
MFC ISHARES MSCI GLOBAL MIN VOL FACTORETF CUSIP : 464286525							
6,571.000	91.91	0.00	603,940.61	621,060.50	-17,119.89	0.00	-17,119.89
MFC XTRACKERS FTSE DEV EX USCOMPREHENSIVE FACTOR CUSIP : 233051515							
7,024.000	26.9893	0.00	189,572.84	188,816.40	756.44	0.00	756.44
Total USD		0.00	793,513.45	809,876.90	-16,363.45	0.00	-16,363.45
Total International Region		0.00	793,513.45	809,876.90	-16,363.45	0.00	-16,363.45
Korea, Republic of - USD							
MFC ISHARES INC MSCI SOUTH KOREA ETF CUSIP : 464286772							
6,545.000	65.34	0.00	427,650.30	387,940.05	39,710.25	0.00	39,710.25
Total USD		0.00	427,650.30	387,940.05	39,710.25	0.00	39,710.25
Total Korea, Republic of		0.00	427,650.30	387,940.05	39,710.25	0.00	39,710.25
Mexico - USD							
MFC ISHARES INC MSCI MEXICO ETF CUSIP : 464286822							
2,672.000	33.36	0.00	89,137.92	88,055.44	1,082.48	0.00	1,082.48
Total USD		0.00	89,137.92	88,055.44	1,082.48	0.00	1,082.48
Total Mexico		0.00	89,137.92	88,055.44	1,082.48	0.00	1,082.48
Philippines - USD							
MFC ISHARES TR MSCI PHILIPPINES ETF CUSIP : 46429B408							
1,134.000	26.58	0.00	30,141.72	29,898.82	242.90	0.00	242.90
Total USD		0.00	30,141.72	29,898.82	242.90	0.00	242.90

◆ Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Funds - equities etf							
Total Philippines		0.00	30,141.72	29,898.82	242.90	0.00	242.90
Poland - USD							
MFC ISHARES TR MSCI POLAND ETF CUSIP : 46429B606							
958.000	16.46	0.00	15,768.68	16,821.91	-1,053.23	0.00	-1,053.23
Total USD		0.00	15,768.68	16,821.91	-1,053.23	0.00	-1,053.23
Total Poland		0.00	15,768.68	16,821.91	-1,053.23	0.00	-1,053.23
Qatar - USD							
MFC ISHARES TR MSCI QATAR ETF CUSIP : 46434V779							
1,793.000	17.94	0.00	32,166.42	29,564.42	2,602.00	0.00	2,602.00
Total USD		0.00	32,166.42	29,564.42	2,602.00	0.00	2,602.00
Total Qatar		0.00	32,166.42	29,564.42	2,602.00	0.00	2,602.00
Saudi Arabia - USD							
MFC ISHARES TRUST MSCI SAUDI ARABIA ETF CUSIP : 46434V423							
3,553.000	29.70	0.00	105,524.10	97,012.64	8,511.46	0.00	8,511.46
Total USD		0.00	105,524.10	97,012.64	8,511.46	0.00	8,511.46
Total Saudi Arabia		0.00	105,524.10	97,012.64	8,511.46	0.00	8,511.46
South Africa - USD							
MFC ISHARES INC MSCI S AFRICA ETF CUSIP : 464286780							
2,340.000	36.93	0.00	86,416.20	88,657.63	-2,241.43	0.00	-2,241.43
Total USD		0.00	86,416.20	88,657.63	-2,241.43	0.00	-2,241.43
Total South Africa		0.00	86,416.20	88,657.63	-2,241.43	0.00	-2,241.43
Taiwan - USD							

Asset Detail - Base Currency

Equities

Funds - equities etf

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
Taiwan - USD							
MFC ISHARES INC MSCI TAIWAN ETF CUSIP : 46434G772							
9,130.000	44.90	0.00	409,937.00	375,781.39	34,155.61	0.00	34,155.61
Total USD		0.00	409,937.00	375,781.39	34,155.61	0.00	34,155.61
Total Taiwan		0.00	409,937.00	375,781.39	34,155.61	0.00	34,155.61
Thailand - USD							
MFC ISHARES INC MSCI THAILAND ETF CUSIP : 464286624							
1,155.000	62.74	0.00	72,464.70	90,806.33	-18,341.63	0.00	-18,341.63
Total USD		0.00	72,464.70	90,806.33	-18,341.63	0.00	-18,341.63
Total Thailand		0.00	72,464.70	90,806.33	-18,341.63	0.00	-18,341.63
Turkey - USD							
MFC ISHARES INC MSCI TURKEY ETF CUSIP : 464286715							
802.000	19.76	0.00	15,847.52	17,019.40	-1,171.88	0.00	-1,171.88
Total USD		0.00	15,847.52	17,019.40	-1,171.88	0.00	-1,171.88
Total Turkey		0.00	15,847.52	17,019.40	-1,171.88	0.00	-1,171.88
United States - USD							
MFC DBX ETF TRUST XTRACKERS RUSSEL 1000COMP FACTOR ETF CUSIP : 233051481							
8,992.000	33.9305	0.00	305,103.06	310,740.14	-5,637.08	0.00	-5,637.08
MFC INVESCO ACTIVELY MANAGEDEXCHANGE-TRADED DOWN CUSIP : 46090A705							
19,024.000	32.99	0.00	627,601.76	573,164.00	54,437.76	0.00	54,437.76

Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
Equities							
Funds - equities etf							
United States - USD							
MFC ISHARES INC MSCI MALAYSIA ETF NEW CUSIP : 46434G814							
2,950.000	26.19	0.00	77,260.50	76,216.37	1,044.13	0.00	1,044.13
MFC ISHARES INC MSCI RUSSIA ETF CUSIP : 46434G798							
4,058.000	32.46	0.00	131,722.68	141,218.75	-9,496.07	0.00	-9,496.07
MFC ISHARES MSCI USAQUALITY FACTOR ETF CUSIP : 46432F339							
3,002.000	103.74	0.00	311,427.48	208,382.86	103,044.62	0.00	103,044.62
MFC PROSHARES LARGE CAPCORE PLU CUSIP : 74347R248							
4,112.000	76.2716	0.00	313,628.82	231,730.73	81,898.09	0.00	81,898.09
Total USD		0.00	1,766,744.30	1,541,452.85	225,291.45	0.00	225,291.45
Total United States		0.00	1,766,744.30	1,541,452.85	225,291.45	0.00	225,291.45
Total Funds - Equities ETF							
135,206.000		**0.00**	**5,767,308.38**	**5,329,023.42**	**438,284.96**	**0.00**	**438,284.96**
Total Equities							
1,399,541.000		**31,976.31**	**37,413,383.50**	**29,637,896.33**	**7,662,806.73**	**112,680.44**	**7,775,487.17**
Fixed Income							
Government bonds							
Dominican Republic - USD							
DOMINICAN REP,THE 7.5 DUE 05-06-2021 CUSIP : P3579EAH0							
28,000.000	103.00	845.83	28,840.00	31,148.76	-2,308.76	0.00	-2,308.76

Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
Fixed Income							
Government bonds							
Dominican Republic - USD							
Issue Date: 06 May 10 Rate: 7.50% Yield to Maturity: 1.90% Maturity Date: 06 May 21							
DOMINICAN REPUBLIC 5.5% 01-27-2025 REG CUSIP : P3579EBD8							
107,000.000	106.376	1,046.22	113,822.32	111,215.80	2,606.52	0.00	2,606.52
Issue Date: 27 Jan 15 Rate: 5.50% Yield to Maturity: 3.882% Maturity Date: 27 Jan 25							
Total USD		1,892.05	142,662.32	142,364.56	297.76	0.00	297.76
Total Dominican Republic		1,892.05	142,662.32	142,364.56	297.76	0.00	297.76
Indonesia - USD							
***REPUBLIC OF INDONESIA 3.7% DUE01-08-2022 REG CUSIP : Y20721BS7							
149,000.000	103.449284	1,271.05	154,139.43	153,113.75	1,025.68	0.00	1,025.68
Issue Date: 08 Dec 16 Rate: 3.70% Yield to Maturity: 0.964% Maturity Date: 08 Jan 22							
Total USD		1,271.05	154,139.43	153,113.75	1,025.68	0.00	1,025.68
Total Indonesia		1,271.05	154,139.43	153,113.75	1,025.68	0.00	1,025.68
United States - USD							
UNITED STATES 2.5% TREAS NTS 01-31-2024 CUSIP : 9128285Z9							
11,000.000	107.722656	46.33	11,849.49	11,014.22	835.27	0.00	835.27
Issue Date: 31 Jan 19 Rate: 2.50% Yield to Maturity: 0.176% Maturity Date: 31 Jan 24							
UNITED STATES OF AMER TREAS NOTES 2.0% 11-30-2022 CUSIP : 912828M80							
562,000.000	104.035156	3,777.37	584,677.58	558,270.22	26,407.36	0.00	26,407.36
Issue Date: 30 Nov 15 Rate: 2.00% Yield to Maturity: 0.133% Maturity Date: 30 Nov 22							
UNITED STATES OF AMER TREAS NOTES DTD08/15/2020 .625% 08- CUSIP : 91282CAE1							
103,000.000	99.50	78.71	102,485.00	102,573.99	-88.99	0.00	-88.99

◆ Asset Detail - Base Currency

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

Fixed Income

Government bonds

United States - USD

Issue Date: 17 Aug 20 Rate: 0.625% Yield to Maturity: 0.677% Maturity Date: 15 Aug 30

Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
UNITED STATES TREAS BDS2.25% DUE 08-15-2046 CUSIP : 912810RT7							
25,000.000	118.367188	71.84	29,591.80	25,465.92	4,125.88	0.00	4,125.88
Issue Date: 15 Aug 16 Rate: 2.25% Yield to Maturity: 1.401% Maturity Date: 15 Aug 46							
UNITED STATES TREAS BDS 00245 2.875%DUE 08-15-2045 REG CUSIP : 912810RN0							
131,000.000	131.660156	481.01	172,474.80	136,240.01	36,234.79	0.00	36,234.79
Issue Date: 15 Aug 15 Rate: 2.875% Yield to Maturity: 1.368% Maturity Date: 15 Aug 45							
UNITED STATES TREAS BDS 1.25% DUE05-15-2050 CUSIP : 912810SN9							
65,000.000	95.0625	306.89	61,790.63	62,689.45	-898.82	0.00	-898.82
Issue Date: 15 May 20 Rate: 1.25% Yield to Maturity: 1.455% Maturity Date: 15 May 50							
UNITED STATES TREAS BDS 2.875 DUE DUE05-15-2043 CUSIP : 912810RB6							
143,000.000	130.808594	1,552.89	187,056.29	141,453.92	45,602.37	0.00	45,602.37
Issue Date: 15 May 13 Rate: 2.875% Yield to Maturity: 1.299% Maturity Date: 15 May 43							
UNITED STATES TREAS BDS 3.0% DUE08-15-2048 CUSIP : 912810SD1							
79,000.000	136.613281	302.69	107,924.49	83,298.52	24,625.97	0.00	24,625.97
Issue Date: 15 Aug 18 Rate: 3.00% Yield to Maturity: 1.407% Maturity Date: 15 Aug 48							
UNITED STATES TREAS BDS DTD 02/15/20015.375 15 FEB 2031 CUSIP : 912810FP8							
67,000.000	147.433594	459.94	98,780.51	91,508.14	7,272.37	0.00	7,272.37
Issue Date: 15 Feb 01 Rate: 5.375% Yield to Maturity: 0.641% Maturity Date: 15 Feb 31							
UNITED STATES TREAS BDS DTD 11/15/20122.75% DUE 11-15-2042 CUSIP : 912810QY7							
146,000.000	128.285156	1,516.53	187,296.33	139,613.84	47,682.49	0.00	47,682.49
Issue Date: 15 Nov 12 Rate: 2.75% Yield to Maturity: 1.278% Maturity Date: 15 Nov 42							

◆ Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
Fixed Income							
Government bonds							
United States - USD							
UNITED STATES TREAS NTS .125% DUE06-30-2022 REG SEDOL : BL5BXP0							
333,000.000	100.00	105.19	333,000.00	332,856.91	143.09	0.00	143.09
Issue Date: 30 Jun 20 Rate: 0.125% Yield to Maturity: 0.125% Maturity Date: 30 Jun 22							
UNITED STATES TREAS NTS .25% DUE05-31-2025 REG CUSIP : 912828ZT0							
220,000.000	100.011719	184.83	220,025.78	219,059.46	966.32	0.00	966.32
Issue Date: 31 May 20 Rate: 0.25% Yield to Maturity: 0.247% Maturity Date: 31 May 25							
UNITED STATES TREAS NTS .5% DUE05-31-2027 REG CUSIP : 912828ZS2							
510,000.000	100.429688	856.96	512,191.41	508,167.19	4,024.22	0.00	4,024.22
Issue Date: 31 May 20 Rate: 0.50% Yield to Maturity: 0.434% Maturity Date: 31 May 27							
UNITED STATES TREAS NTS .625% DUE05-15-2030 REG CUSIP : 912828ZQ6							
505,000.000	99.703125	1,192.17	503,500.78	501,429.49	2,071.29	0.00	2,071.29
Issue Date: 15 May 20 Rate: 0.625% Yield to Maturity: 0.656% Maturity Date: 15 May 30							
UNITED STATES TREAS NTS 1.625% DUE06-30-2024 REG CUSIP : 9128286Z8							
33,000.000	105.8125	145.94	34,918.13	32,917.61	2,000.52	0.00	2,000.52
Issue Date: 30 Jun 19 Rate: 1.75% Yield to Maturity: 0.193% Maturity Date: 30 Jun 24							
UNITED STATES TREAS NTS 1.875% NTS07/31/2026 CUSIP : 912828Y95							
19,000.000	108.761719	60.02	20,664.73	19,278.40	1,386.33	0.00	1,386.33
Issue Date: 31 Jul 19 Rate: 1.875% Yield to Maturity: 0.356% Maturity Date: 31 Jul 26							
UNITED STATES TREAS NTS 2.125% 03-31-2024 CUSIP : 912828W71							
23,000.000	106.773438	1.34	24,557.89	22,753.01	1,804.88	0.00	1,804.88
Issue Date: 31 Mar 17 Rate: 2.125% Yield to Maturity: 0.182% Maturity Date: 31 Mar 24							

Asset Detail - Base Currency

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

Fixed Income

Government bonds

United States - USD

Description / Asset ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
UNITED STATES TREAS NTS 2.75% DUE08-15-2021 REG CUSIP : 9128284W7							
108,000.000	102.289062	379.32	110,472.19	110,464.11	8.08	0.00	8.08
Issue Date: 15 Aug 18 Rate: 2.75% Yield to Maturity: 0.131% Maturity Date: 15 Aug 21							
UNITED STATES TREAS NTS 2.875% DUE05-15-2028 CUSIP : 9128284N7							
57,000.000	117.703125	618.98	67,090.78	56,583.05	10,507.73	0.00	10,507.73
Issue Date: 15 May 18 Rate: 2.875% Yield to Maturity: 0.505% Maturity Date: 15 May 28							
UNITED STATES TREAS NTS DTD 03/31/2020.5% DUE 03-31-2025 R CUSIP : 912828ZF0							
725,000.000	101.160156	9.95	733,411.13	729,449.55	3,961.58	0.00	3,961.58
Issue Date: 31 Mar 20 Rate: 0.50% Yield to Maturity: 0.24% Maturity Date: 31 Mar 25							
UNITED STATES TREAS NTS DTD 05/31/20172.0% 05-31-2024 CUSIP : 912828XT2							
905,400.000	106.597656	6,085.47	965,135.18	901,352.38	63,782.80	0.00	63,782.80
Issue Date: 31 May 17 Rate: 2.00% Yield to Maturity: 0.193% Maturity Date: 31 May 24							
UNITED STATES TREAS NTS DTD 07/31/20191.75% DUE 07-31-2021 CUSIP : 9128287F1							
500,000.000	101.347656	1,474.18	506,738.28	502,130.58	4,607.70	0.00	4,607.70
Issue Date: 31 Jul 19 Rate: 1.75% Yield to Maturity: 0.133% Maturity Date: 31 Jul 21							
UNITED STATES TREAS NTS DTD 11/30/20191.5% DUE 11-30-2021 CUSIP : 912828YT1							
479,000.000	101.570312	2,414.63	486,521.79	477,710.55	8,811.24	0.00	8,811.24
Issue Date: 30 Nov 19 Rate: 1.50% Yield to Maturity: 0.151% Maturity Date: 30 Nov 21							
UNITED STATES TREAS NTS DTD 11/30/20191.5% DUE 11-30-2024 CUSIP : 912828YV6							
58,000.000	105.296875	292.37	61,072.19	58,580.37	2,491.82	0.00	2,491.82
Issue Date: 30 Nov 19 Rate: 1.50% Yield to Maturity: 0.222% Maturity Date: 30 Nov 24							

Asset Detail - Base Currency

Fixed Income

Government bonds

United States - USD

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
UNITED STATES TREAS NTS DTD 12/31/20152.125% DUE 12-31-202 CUSIP : 912828N30							
182,000.000	104.46875	977.38	190,133.13	179,476.17	10,656.96	0.00	10,656.96
Issue Date: 31 Dec 15 Rate: 2.125% Yield to Maturity: 0.134% Maturity Date: 31 Dec 22							
UNITED STATES TREAS NTS FIXED 2.625%12-31-2025 CUSIP : 9128285T3							
10,000.000	112.097656	66.33	11,209.77	10,010.59	1,199.18	0.00	1,199.18
Issue Date: 31 Dec 18 Rate: 2.625% Yield to Maturity: 0.30% Maturity Date: 31 Dec 25							
UNITED STATES TREASURY 2.25% 11-15-2027 CUSIP : 9128283F5							
45,000.000	112.46875	382.43	50,610.94	45,869.42	4,741.52	0.00	4,741.52
Issue Date: 15 Nov 17 Rate: 2.25% Yield to Maturity: 0.468% Maturity Date: 15 Nov 27							
UNITED STS TREAS NTS DTD 08/15/2020.125% 08-15-2023 CUSIP : 91282CAF8							
67,000.000	99.921875	10.69	66,947.66	66,947.66	0.00	0.00	0.00
Issue Date: 15 Aug 20 Rate: 0.125% Yield to Maturity: 0.152% Maturity Date: 15 Aug 23							
US TREAS NTS DTD 02-15-2019 2.5% DUE 02-15-2022 CUSIP : 9128286C9							
278,000.000	103.25	887.63	287,035.00	278,503.42	8,531.58	0.00	8,531.58
Issue Date: 15 Feb 19 Rate: 2.50% Yield to Maturity: 0.133% Maturity Date: 15 Feb 22							
US TREAS NTS DTD 09-15-2018 2.625% DUE 09-15-2021 REG CUSIP : 9128285A4							
463,000.000	102.492188	562.76	474,538.83	471,165.06	3,373.77	0.00	3,373.77
Issue Date: 15 Sep 18 Rate: 2.75% Yield to Maturity: 0.147% Maturity Date: 15 Sep 21							
UTD STATES TREAS .25% DUE 06-15-2023 CUSIP : 912828ZU7							
180,000.000	100.265625	132.78	180,478.13	180,442.08	36.05	0.00	36.05
Issue Date: 15 Jun 20 Rate: 0.25% Yield to Maturity: 0.151% Maturity Date: 15 Jun 23							

Asset Detail - Base Currency

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

Fixed Income

Government bonds

United States - USD

Shares/PAR value	Exchange rate/local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
UTD STATES TREAS .25% DUE 06-30-2025 CUSIP : 912828ZW3							
413,600.000	99.964844	261.30	413,454.59	412,778.76	675.83	0.00	675.83
Issue Date: 30 Jun 20 Rate: 0.25% Yield to Maturity: 0.257% Maturity Date: 30 Jun 25							
UTD STATES TREAS 1.125% DUE 02-28-2021 CUSIP : 912828P87							
115,000.000	100.421875	110.79	115,485.16	115,489.65	-4.49	0.00	-4.49
Issue Date: 29 Feb 16 Rate: 1.125% Yield to Maturity: 0.098% Maturity Date: 28 Feb 21							
UTD STATES TREAS 1.125% DUE 02-28-2025 CUSIP : 912828ZC7							
2,000.000	103.917969	1.92	2,078.36	2,026.33	52.03	0.00	52.03
Issue Date: 29 Feb 20 Rate: 1.125% Yield to Maturity: 0.231% Maturity Date: 28 Feb 25							
UTD STATES TREAS 1.5% DUE 09-30-2024 CUSIP : 912828YH7							
748,000.000	105.136719	30.82	786,422.66	746,005.52	40,417.14	0.00	40,417.14
Issue Date: 30 Sep 19 Rate: 1.50% Yield to Maturity: 0.209% Maturity Date: 30 Sep 24							
UTD STATES TREAS 1.5% DUE 10-31-2021 CUSIP : 912828YP9							
461,000.000	101.476562	2,893.77	467,806.95	459,632.95	8,174.00	0.00	8,174.00
Issue Date: 31 Oct 19 Rate: 1.50% Yield to Maturity: 0.134% Maturity Date: 31 Oct 21							
WI TREASURY SEC .125% DUE 05-31-2022 REG CUSIP : 912828ZR4							
405,000.000	99.992188	170.13	404,968.36	404,888.67	79.69	0.00	79.69
Issue Date: 31 May 20 Rate: 0.125% Yield to Maturity: 0.129% Maturity Date: 31 May 22							
WI UNITED STATES TREAS NTS FIXED 1.75%07-31-2024 CUSIP : 912828Y87							
26,000.000	105.921875	76.65	27,539.69	26,225.64	1,314.05	0.00	1,314.05
Issue Date: 31 Jul 19 Rate: 1.75% Yield to Maturity: 0.199% Maturity Date: 31 Jul 24							

◆ Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
Fixed Income							
Government bonds							
Total USD		28,980.93	9,601,936.41	9,224,322.81	377,613.60	0.00	377,613.60
Total United States		28,980.93	9,601,936.41	9,224,322.81	377,613.60	0.00	377,613.60
Total Government Bonds							
9,487,000.000		**32,144.03**	**9,898,738.16**	**9,519,801.12**	**378,937.04**	**0.00**	**378,937.04**
Government agencies							
United States - USD							
FEDERAL HOME LN BKS TRANCHE 1.625%12-20-2021 CUSIP : 3130AHSR5							
70,000.000	101.828946	319.13	71,280.26	71,280.72	-0.46	0.00	-0.46
Issue Date: 20 Dec 19 Rate: 1.625% Yield to Maturity: 0.127% Maturity Date: 20 Dec 21							
TENN VAL AUTH 5.88 BD DUE 04-01-2036PUTTABLE CUSIP : 880591CS9							
73,000.000	156.54404	2,146.20	114,277.15	100,401.28	13,875.87	0.00	13,875.87
Issue Date: 23 Jul 97 Rate: 5.88% Yield to Maturity: 1.711% Maturity Date: 01 Apr 36							
Total USD		2,465.33	185,557.41	171,682.00	13,875.41	0.00	13,875.41
Total United States		2,465.33	185,557.41	171,682.00	13,875.41	0.00	13,875.41
Total Government Agencies							
143,000.000		**2,465.33**	**185,557.41**	**171,682.00**	**13,875.41**	**0.00**	**13,875.41**
Municipal/provincial bonds							
United States - USD							
AL ECON SETTLEMENT AUTH BP SETTLEMENTREV 3.163 09-15-2025 CUSIP : 01026CAC5							
85,000.000	106.155	119.49	90,231.75	84,582.32	5,649.43	0.00	5,649.43
Issue Date: 15 Dec 16 Rate: 3.163% Yield to Maturity: 1.56% Maturity Date: 15 Sep 25							

◆ Asset Detail - Base Currency

Fixed Income

Municipal/provincial bonds

United States - USD

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
AMERICAN MUN PWR OHIO INC REV 6.849%02-15-2028 BEO TAXAB CUSIP : 02765UDX9							
45,000.000	134.005	393.81	60,302.25	55,975.80	4,326.45	0.00	4,326.45
Issue Date: 07 Dec 10 Rate: 6.849% Maturity Date: 15 Feb 28							
AMERICAN MUN PWR OHIO INC REV 7.334%02-15-2028 BEO TAXAB CUSIP : 02765UEP5							
55,000.000	130.594	515.41	71,826.70	69,722.80	2,103.90	0.00	2,103.90
Issue Date: 21 Dec 10 Rate: 7.334% Yield to Maturity: 1.85% Maturity Date: 15 Feb 28							
BETHLEHEM PA 3.858% 11-01-2023 BEOTAXABLE CUSIP : 0873472B5							
50,000.000	109.924	803.75	54,962.00	50,000.00	4,962.00	0.00	4,962.00
Issue Date: 25 Nov 14 Rate: 3.858% Maturity Date: 01 Nov 23							
BROOKS CNTY TEX INDPT SCH DIST 2.959%08-15-2034 BEO TAXAB CUSIP : 114385FY8							
57,000.000	106.131	215.51	60,494.67	57,507.87	2,986.80	0.00	2,986.80
Issue Date: 15 Nov 19 Rate: 2.959% Call Date: 15 Aug 29 Call Price: 100.00 Maturity Date: 15 Aug 34							
CHICAGO ILL TRAN AUTH SALES TAX RCPTSREV 5.47% 12-01-2023 CUSIP : 16772PBK1							
25,000.000	112.568	455.83	28,142.00	27,078.25	1,063.75	0.00	1,063.75
Issue Date: 06 Apr 10 Rate: 5.47% Yield to Maturity: 1.401% Maturity Date: 01 Dec 23							
DISTRICT COLUMBIA INCOME TAX REV 5.541%12-01-2029 BEO TAXAB CUSIP : 25477GDB8							
25,000.000	134.685	461.75	33,671.25	33,737.00	-65.75	0.00	-65.75
Issue Date: 22 Dec 09 Rate: 5.541% Maturity Date: 01 Dec 29							
DURHAM N C LTD OBLIG 3.3% 10-01-2027 BEOTAXABLE CUSIP : 26678PDW7							
40,000.000	104.495	660.00	41,798.00	39,182.40	2,615.60	0.00	2,615.60
Issue Date: 21 Dec 17 Rate: 3.30% Call Date: 01 Oct 22 Call Price: 100.00 Maturity Date: 01 Oct 27							

◆ Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Municipal/provincial bonds							
United States - USD							
ENERGY NORTHWEST WASH ELEC REV 5.124%07-01-2024 BEO TAXAB CUSIP : 29270CVF9							
15,000.000	115.721	192.15	17,358.15	16,233.60	1,124.55	0.00	1,124.55
Issue Date: 11 Mar 10 Rate: 5.124% Maturity Date: 01 Jul 24							
FLORIDA ST BRD ADMIN FIN CORP REV 2.638%07-01-2021 BEO TAXAB CUSIP : 341271AB0							
75,000.000	101.756	494.62	76,317.00	75,206.00	1,111.00	0.00	1,111.00
Issue Date: 08 Mar 16 Rate: 2.638% Yield to Maturity: 0.30% Maturity Date: 01 Jul 21							
FRENSHIP TEX INDPT SCH DIST 3.099%02-15-2039 BEO TAXAB CUSIP : 357866ZE5							
55,000.000	108.918	217.79	59,904.90	55,696.30	4,208.60	0.00	4,208.60
Issue Date: 17 Dec 19 Rate: 3.099% Call Date: 15 Feb 29 Call Price: 100.00 Maturity Date: 15 Feb 39							
KANE CNTY ILL SCH DIST NO 129 AURORAWEST SIDE 3% 02-01-2 CUSIP : 483890RU5							
25,000.000	107.513	125.00	26,878.25	24,340.50	2,537.75	0.00	2,537.75
Issue Date: 23 Oct 17 Rate: 3.00% Maturity Date: 01 Feb 26							
KENTUCKY ST PPTY & BLDGS COMMN REVS6.164% 08-01-2023 BE CUSIP : 49151E2R3							
23,000.000	109.459	236.28	25,175.57	24,792.16	383.41	0.00	383.41
Issue Date: 09 Jul 09 Rate: 6.164% Maturity Date: 01 Aug 23							
LEE MEM HEALTH SYS FLA HOSP REV 7.281%04-01-2027 BEO TAXAB CUSIP : 52385LCU1							
15,000.000	125.264	546.07	18,789.60	18,330.75	458.85	0.00	458.85
Issue Date: 05 May 10 Rate: 7.281% Yield to Maturity: 2.71% Maturity Date: 01 Apr 27							
MILWAUKEE CNTY WIS 6.84% 12-01-2028 BEOTAXABLE CUSIP : 602245UM2							
20,000.000	129.894	456.00	25,978.80	24,604.80	1,374.00	0.00	1,374.00
Issue Date: 02 Apr 09 Rate: 6.84% Yield to Maturity: 1.386% Maturity Date: 01 Dec 28							

◆ Asset Detail - Base Currency

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

Fixed Income

Municipal/provincial bonds

United States - USD

Description / Asset ID / Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
MONROE TWP MIDDLESEX CNTY N J BRD ED1.846% 08-01-2024 BE CUSIP : 611305MR1							
25,000.000	105.269	76.91	26,317.25	25,000.00	1,317.25	0.00	1,317.25
Issue Date: 04 Mar 20 Rate: 1.846% Maturity Date: 01 Aug 24							
N CAROLINA TPK AUTH MONROE CONNECTORSYSST APPR REV 4.25 01- CUSIP : 658308AC5							
60,000.000	104.407	637.50	62,644.20	66,150.00	-3,505.80	0.00	-3,505.80
Issue Date: 26 Oct 10 Rate: 4.25% Maturity Date: 01 Jan 22							
NEW YORK N Y 5.047% 10-01-2024 BEOTAXABLE CUSIP : 64966H4M9							
45,000.000	110.765	1,135.57	49,844.25	48,983.60	860.65	0.00	860.65
Issue Date: 20 Oct 10 Rate: 5.047% Call Date: 01 Apr 21 Call Price: 100.00 Maturity Date: 01 Oct 24							
NEW YORK N Y 6.491% 03-01-2021 BEOTAXABLE CUSIP : 64966HHA1							
10,000.000	102.216	54.09	10,221.60	11,906.75	-1,685.15	0.00	-1,685.15
Issue Date: 05 Mar 09 Rate: 6.491% Maturity Date: 01 Mar 21							
NEW YORK N Y CITY TRANSITIONAL FIN AUTHREV 1.85% 08-01-2022 CUSIP : 64971WP38							
75,000.000	102.367	231.24	76,775.25	72,042.75	4,732.50	0.00	4,732.50
Issue Date: 22 Sep 16 Rate: 1.85% Maturity Date: 01 Aug 22							
NEW YORK N Y CITY TRANSITIONAL FIN AUTHREV 5.008% 08-01-202 CUSIP : 64971M4Q2							
65,000.000	121.498	542.53	78,973.70	76,666.20	2,307.50	0.00	2,307.50
Issue Date: 16 Aug 10 Rate: 5.008% Maturity Date: 01 Aug 27							
NEW YORK N Y CITY TRANSITIONAL FIN AUTHREV 5.267% 05-01-202 CUSIP : 64971MT44							
40,000.000	121.077	877.83	48,430.80	45,274.40	3,156.40	0.00	3,156.40
Issue Date: 04 Jun 10 Rate: 5.267% Call Date: 01 Nov 20 Call Price: 100.00 Yield to Maturity: 1.852% Maturity Date: 01 May 27							

Asset Detail - Base Currency

Fixed Income

Municipal/provincial bonds

United States - USD

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
NEW YORK ST DORM AUTH ST PERS INCOME TAXREV 3.3% 02-15-2023 CUSIP : 64990ELF2							
25,000.000	106.199	105.41	26,549.75	25,673.75	876.00	0.00	876.00
Issue Date: 25 Jul 13 Rate: 3.30% Maturity Date: 15 Feb 23							
NEW YORK ST DORM AUTH ST PERS INCOME TAXREV 5.5% 03-15-2030 CUSIP : 649902T29							
40,000.000	124.875	97.77	49,950.00	48,596.40	1,353.60	0.00	1,353.60
Issue Date: 03 Jun 10 Rate: 5.50% Call Date: 04 Dec 20 Call Price: 100.00 Yield to Maturity: 1.49% Maturity Date: 15 Mar 30							
NORTHAMPTON CNTY PA 2.591% 10-01-2029BEO TAXABLE CUSIP : 663532KQ1							
15,000.000	109.657	194.32	16,448.55	15,000.00	1,448.55	0.00	1,448.55
Issue Date: 25 Nov 19 Rate: 2.591% Call Date: 01 Apr 28 Call Price: 100.00 Maturity Date: 01 Oct 29							
OREGON ST 2.227% 08-01-2021 BEO TAXABLE CUSIP : 68608UST4							
35,000.000	101.661	129.90	35,581.35	35,262.50	318.85	0.00	318.85
Issue Date: 13 Feb 13 Rate: 2.227% Maturity Date: 01 Aug 21							
OREGON ST 5.892% 06-01-2027 BEO TAXABLE CUSIP : 68607LXQ5							
35,000.000	126.352	687.40	44,223.20	40,592.15	3,631.05	0.00	3,631.05
Issue Date: 31 Oct 03 Rate: 5.892% Maturity Date: 01 Jun 27							
TAMPA FLA WTR & WASTEWATER SYS REV .827%10-01-2025 BEO TAXAB CUSIP : 875291AV8							
40,000.000	100.441	57.89	40,176.40	40,000.00	176.40	0.00	176.40
Issue Date: 28 Jul 20 Rate: 0.827% Maturity Date: 01 Oct 25							
TEXAS A & M UNIV REVS 2.686% 05-15-2025BEO TAXABLE CUSIP : 88213AKC8							
140,000.000	109.407	1,420.59	153,169.80	141,607.20	11,562.60	0.00	11,562.60
Issue Date: 21 Jun 17 Rate: 2.686% Maturity Date: 15 May 25							

◆ Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Municipal/provincial bonds							
United States - USD							
TEXAS TRANSN COMMN 5% 04-01-2030 BEOTAXABLE CUSIP : 882830AJ1							
40,000.000	132.208	461.11	52,883.20	53,110.00	-226.80	0.00	-226.80
Issue Date: 08 Jul 20 Rate: 5.00% Maturity Date: 01 Apr 30							
TEXAS TRANSN COMMN ST HWY FD REV 4%10-01-2033 BEO TAXAB CUSIP : 88283LKV7							
100,000.000	125.915	1,000.00	125,915.00	126,201.00	-286.00	0.00	-286.00
Issue Date: 01 Jul 20 Rate: 4.00% Yield to Maturity: 1.692% Maturity Date: 01 Oct 33							
TEXAS TRANSN COMMN ST HWY FD REV 5.178%04-01-2030 BEO TAXAB CUSIP : 88283LHU3							
70,000.000	128.317	1,812.30	89,821.90	86,268.30	3,553.60	0.00	3,553.60
Issue Date: 05 Aug 10 Rate: 5.178% Yield to Maturity: 1.49% Maturity Date: 01 Apr 30							
TOLEDO OHIO CITY SCH DIST 5% 12-01-2024BEO TAXABLE CUSIP : 889294RQ9							
25,000.000	116.869	218.75	29,217.25	29,110.50	106.75	0.00	106.75
Issue Date: 28 Jul 20 Rate: 5.00% Maturity Date: 01 Dec 24							
UNIVERSITY CALIF REVS 3.05% 05-15-2025BEO TAXABLE CUSIP : 91412GT54							
90,000.000	110.725	1,036.99	99,652.50	90,620.10	9,032.40	0.00	9,032.40
Issue Date: 18 May 17 Rate: 3.05% Maturity Date: 15 May 25							
UNIVERSITY MASS BLDG AUTH PROJ REV2.536% 11-01-2022 BE CUSIP : 914440LU4							
55,000.000	103.865	581.16	57,125.75	55,000.00	2,125.75	0.00	2,125.75
Issue Date: 20 Mar 13 Rate: 2.536% Maturity Date: 01 Nov 22							
Total USD		17,252.72	1,865,752.59	1,790,056.15	75,696.44	0.00	75,696.44
Total United States		17,252.72	1,865,752.59	1,790,056.15	75,696.44	0.00	75,696.44

◆ Asset Detail - Base Currency

Fixed Income

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
Total Municipal/Provincial Bonds							
1,640,000.000		**17,252.72**	**1,865,752.59**	**1,790,056.15**	**75,696.44**	**0.00**	**75,696.44**
Corporate bonds							
Belgium - USD							
ANHEUSER-BUSCH COS LLC CORP 3.65%02-01-2026 CUSIP : 03522AAG5							
110,000.000	112.10039	669.15	123,310.43	113,786.54	9,523.89	0.00	9,523.89
Issue Date: 01 Feb 19 Rate: 3.65% Call Date: 01 Nov 25 Call Price: 100.00 Yield to Maturity: 1.295% Maturity Date: 01 Feb 26							
Total USD		669.15	123,310.43	113,786.54	9,523.89	0.00	9,523.89
Total Belgium		669.15	123,310.43	113,786.54	9,523.89	0.00	9,523.89
Brazil - USD							
CSN RESOURCES SA 7.625% 04-17-2026 CUSIP : L21779AD2							
94,000.000	101.125	3,265.19	95,057.50	100,345.00	-5,287.50	0.00	-5,287.50
Issue Date: 17 Apr 19 Rate: 7.625% Yield to Maturity: 7.372% Maturity Date: 17 Apr 26							
ITAU UNIBANCO HLDG 5.75% DUE 01-22-2021 SEDOL : B3R8085							
78,000.000	101.00	859.63	78,780.00	79,460.16	-680.16	0.00	-680.16
Issue Date: 23 Sep 10 Rate: 5.75% Yield to Maturity: 2.489% Maturity Date: 22 Jan 21							
JSL EUROPE FIXED 7.75% DUE 07-26-2024 CUSIP : L5800PAB8							
64,000.000	103.25	895.56	66,080.00	64,160.00	1,920.00	0.00	1,920.00
Issue Date: 26 Jul 17 Rate: 7.75% Call Date: 26 Jul 21 Call Price: 103.94 Yield to Maturity: 6.766% Maturity Date: 26 Jul 24							
TAF LINHAS AEREAS 5% SNR 16/06/2022USD1'REGS SEDOL : BF4VHC4							
498,267.000	71.50	82,043.42	356,260.91	389,878.66	-33,617.75	0.00	-33,617.75
Issue Date: 16 Jun 17 Rate: 5.00% Yield to Maturity: 26.813% Maturity Date: 16 Jun 22							
Total USD		87,063.80	596,178.41	633,843.82	-37,665.41	0.00	-37,665.41

Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
Total Brazil		87,063.80	596,178.41	633,843.82	-37,665.41	0.00	-37,665.41
Canada - USD							
BANK OF MONTREAL FIXED 2.9% DUE03-26-2022 CUSIP : 06367WJM6							
10,000.000	103.7495	4.02	10,374.95	10,217.70	157.25	0.00	157.25
Issue Date: 26 Mar 19 Rate: 2.90% Yield to Maturity: 0.372% Maturity Date: 26 Mar 22							
BK NOVA SCOTIA B C FIXED 1.625% DUE05-01-2023 CUSIP : 064159VK9							
40,000.000	102.608602	297.91	41,043.44	39,936.00	1,107.44	0.00	1,107.44
Issue Date: 16 Apr 20 Rate: 1.625% Yield to Maturity: 0.607% Maturity Date: 01 May 23							
BROOKFIELD FIN INC 3.9% DUE 01-25-2028 CUSIP : 11271LAC6							
24,000.000	111.360397	171.60	26,726.50	23,916.96	2,809.54	0.00	2,809.54
Issue Date: 17 Jan 18 Rate: 3.90% Call Date: 25 Oct 27 Call Price: 100.00 Yield to Maturity: 2.21% Maturity Date: 25 Jan 28							
KINROSS GOLD CORP 5.95% DUE 03-15-2024 CUSIP : 496902AN7							
35,000.000	114.048813	92.55	39,917.08	40,231.55	-314.47	0.00	-314.47
Issue Date: 15 Sep 14 Rate: 5.95% Call Date: 15 Dec 23 Call Price: 100.00 Yield to Maturity: 1.746% Maturity Date: 15 Mar 24							
MAGNA INTL INC 2.45% DUE 06-15-2030 CUSIP : 559222AV6							
26,000.000	105.335656	187.56	27,387.27	25,887.94	1,499.33	0.00	1,499.33
Issue Date: 15 Jun 20 Rate: 2.45% Call Date: 15 Mar 30 Call Price: 100.00 Yield to Maturity: 1.847% Maturity Date: 15 Jun 30							
PVTPL EMPOWER FIN 2020 LP SR NT 1.776%DUE 03-17-2031 CUSIP : 29248HAB9							
17,000.000	100.016489	11.74	17,002.80	17,000.00	2.80	0.00	2.80
Issue Date: 17 Sep 20 Rate: 1.776% Call Date: 17 Dec 30 Call Price: 100.00 Yield to Maturity: 1.774% Maturity Date: 17 Mar 31							
ROYAL BANK OF CANADA 1.95% DUE01-17-2023 CUSIP : 78015K7D0							
55,000.000	103.441504	220.45	56,892.83	55,271.25	1,621.58	0.00	1,621.58
Issue Date: 17 Jan 20 Rate: 1.95% Yield to Maturity: 0.442% Maturity Date: 17 Jan 23							

◆ Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
Fixed Income							
Corporate bonds							
Canada - USD							
TORONTO DOMINION BK SR MEDIUM TERM BK NT .75% DUE 06-12-2023 CUSIP : 89114QCG1							
20,000.000	100.65	45.41	20,130.00	19,985.20	144.80	0.00	144.80
Issue Date: 12 Jun 20 Rate: 0.75% Yield to Maturity: 0.507% Maturity Date: 12 Jun 23							
TRANSCANADA PIPELINES LIMITED 4.875% 01-15-2026 CUSIP : 89352HAT6							
30,000.000	117.455788	308.75	35,236.74	34,132.50	1,104.24	0.00	1,104.24
Issue Date: 27 Jan 16 Rate: 4.875% Call Date: 15 Oct 25 Call Price: 100.00 Yield to Maturity: 1.437% Maturity Date: 15 Jan 26							
Total USD		1,339.99	274,711.61	266,579.10	8,132.51	0.00	8,132.51
Total Canada		1,339.99	274,711.61	266,579.10	8,132.51	0.00	8,132.51
Chile - USD							
CODELCO INC CORP 3.0% 09-30-2029 CUSIP : P3143NBE3							
117,000.000	105.627	9.75	123,583.59	116,147.07	7,436.52	0.00	7,436.52
Issue Date: 30 Sep 19 Rate: 3.00% Yield to Maturity: 2.304% Maturity Date: 30 Sep 29							
Total USD		9.75	123,583.59	116,147.07	7,436.52	0.00	7,436.52
Total Chile		9.75	123,583.59	116,147.07	7,436.52	0.00	7,436.52
China - USD							
BAIDU INC FORMERLY 2.875% DUE 07-05-2022 CUSIP : 056752AH1							
98,000.000	102.866339	665.24	100,809.01	99,253.03	1,555.98	0.00	1,555.98
Issue Date: 06 Jul 17 Rate: 2.875% Yield to Maturity: 1.229% Maturity Date: 06 Jul 22							
Total USD		665.24	100,809.01	99,253.03	1,555.98	0.00	1,555.98
Total China		665.24	100,809.01	99,253.03	1,555.98	0.00	1,555.98
Colombia - USD							

◆ Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
Fixed Income							
Corporate bonds							
Colombia - USD							
BANCO GNB FIXED 6.5% DUE 04-03-2027 CUSIP : P1265VAD4							
79,000.000	100.577	2,538.97	79,455.83	81,521.42	-2,065.59	0.00	-2,065.59
Issue Date: 03 Apr 17 Rate: 6.50% Yield to Maturity: 6.39% Maturity Date: 03 Apr 27							
ECOPETROL S A 4.125% DUE 01-16-2025 SEDOL : BQS83J7							
79,000.000	105.001	678.91	82,950.79	84,012.55	-1,061.76	0.00	-1,061.76
Issue Date: 16 Sep 14 Rate: 4.125% Yield to Maturity: 2.877% Maturity Date: 16 Jan 25							
GRUPO AVAL LTD 4.75% DUE 09-26-2022 SEDOL : B8FB0M5							
80,000.000	102.375	52.78	81,900.00	81,800.00	100.00	0.00	100.00
Issue Date: 26 Sep 12 Rate: 4.75% Yield to Maturity: 3.503% Maturity Date: 26 Sep 22							
Total USD		3,270.66	244,306.62	247,333.97	-3,027.35	0.00	-3,027.35
Total Colombia		3,270.66	244,306.62	247,333.97	-3,027.35	0.00	-3,027.35
Ireland - USD							
IA CAPITAL STRUCTURES (IRELAND) PLCFRN 01/08/2019 01/11 SEDOL : 1A6QKXU							
105,259.250	121.71	0.00	128,111.03	110,243.95	17,867.08	0.00	17,867.08
Issue Date: 29 Jul 16 Maturity Date: 01 Nov 20							
Total USD		0.00	128,111.03	110,243.95	17,867.08	0.00	17,867.08
Total Ireland		0.00	128,111.03	110,243.95	17,867.08	0.00	17,867.08
Netherlands - USD							
AERCAP IRELAND CAP/GLOBA 3.5% 05-26-2022 CUSIP : 00774MAA3							
150,000.000	100.996891	1,822.91	151,495.34	150,834.00	661.34	0.00	661.34
Issue Date: 26 Jan 17 Rate: 3.50% Call Date: 26 Apr 22 Call Price: 100.00 Yield to Maturity: 2.878% Maturity Date: 26 May 22							

Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
Fixed Income							
Corporate bonds							
Netherlands - USD							
SHELL INTL FIN B V 3.5% DUE11-13-2023 CUSIP : 822582BZ4							
200,000.000	108.78371	2,683.33	217,567.42	215,786.00	1,781.42	0.00	1,781.42
Issue Date: 13 Nov 18 Rate: 3.50% Call Date: 13 Oct 23 Call Price: 100.00 Yield to Maturity: 0.651% Maturity Date: 13 Nov 23							
Total USD		4,506.24	369,062.76	366,620.00	2,442.76	0.00	2,442.76
Total Netherlands		4,506.24	369,062.76	366,620.00	2,442.76	0.00	2,442.76
Peru - USD							
CORP FINANCI DE DESARROL 4.75 DUE02-08-2022 BEO CUSIP : P31389AY8							
104,000.000	104.626	727.28	108,811.04	106,568.80	2,242.24	0.00	2,242.24
Issue Date: 08 Feb 12 Rate: 4.75% Yield to Maturity: 1.295% Maturity Date: 08 Feb 22							
Total USD		727.28	108,811.04	106,568.80	2,242.24	0.00	2,242.24
Total Peru		727.28	108,811.04	106,568.80	2,242.24	0.00	2,242.24
Switzerland - USD							
TYCO ELECTRONICS 3.7% DUE 02-15-2026 CUSIP : 902133AT4							
25,000.000	112.2756	118.19	28,068.90	24,939.25	3,129.65	0.00	3,129.65
Issue Date: 28 Jan 16 Rate: 3.70% Call Date: 15 Nov 25 Call Price: 100.00 Yield to Maturity: 1.326% Maturity Date: 15 Feb 26							
Total USD		118.19	28,068.90	24,939.25	3,129.65	0.00	3,129.65
Total Switzerland		118.19	28,068.90	24,939.25	3,129.65	0.00	3,129.65
United Kingdom - USD							
ASTRAZENECA PLC 3.125% DUE 06-12-2027 CUSIP : 046353AN8							
83,000.000	111.251324	785.32	92,338.60	81,687.77	10,650.83	0.00	10,650.83
Issue Date: 12 Jun 17 Rate: 3.125% Call Date: 12 Mar 27 Call Price: 100.00 Yield to Maturity: 1.362% Maturity Date: 12 Jun 27							

Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
Fixed Income							
Corporate bonds							
United Kingdom - USD							
HSBC HLDGS PLC 4.875% DUE 01-14-2022 CUSIP : 404280AL3							
30,000.000	105.460757	312.81	31,638.23	33,309.30	-1,671.07	0.00	-1,671.07
Issue Date: 17 Nov 11 Rate: 4.875% Yield to Maturity: 0.614% Maturity Date: 14 Jan 22							
SANTANDER UK GROUP 2.875% DUE 10-16-2020 CUSIP : 80281LAC9							
10,000.000	100.096056	131.77	10,009.61	10,136.50	-126.89	0.00	-126.89
Issue Date: 16 Oct 15 Rate: 2.875% Yield to Maturity: 0.706% Maturity Date: 16 Oct 20							
Total USD		1,229.90	133,986.44	125,133.57	8,852.87	0.00	8,852.87
Total United Kingdom		1,229.90	133,986.44	125,133.57	8,852.87	0.00	8,852.87
United States - USD							
3M CO 3.25% 02-14-2024 CUSIP : 88579YBB6							
155,000.000	108.927121	657.67	168,837.04	163,776.10	5,060.94	0.00	5,060.94
Issue Date: 14 Sep 18 Rate: 3.25% Call Date: 14 Jan 24 Call Price: 100.00 Yield to Maturity: 0.573% Maturity Date: 14 Feb 24							
3M CO 3.7% DUE 04-15-2050/03-27-2020 REG CUSIP : 88579YBP5							
60,000.000	121.056673	1,134.66	72,634.00	68,405.40	4,228.60	0.00	4,228.60
Issue Date: 27 Mar 20 Rate: 3.70% Call Date: 15 Oct 49 Call Price: 100.00 Yield to Maturity: 2.665% Maturity Date: 15 Apr 50							
ABBOTT LABS 1.15% DUE01-30-2028 CUSIP : 002824BP4							
20,000.000	100.709119	61.97	20,141.82	19,874.00	267.82	0.00	267.82
Issue Date: 24 Jun 20 Rate: 1.15% Call Date: 30 Nov 27 Call Price: 100.00 Yield to Maturity: 1.049% Maturity Date: 30 Jan 28							
ABBVIE INC 3.2% 11-06-2022 CUSIP : 00287YAP4							
75,000.000	105.317882	966.66	78,988.41	75,582.75	3,405.66	0.00	3,405.66
Issue Date: 14 May 15 Rate: 3.20% Call Date: 06 Sep 22 Call Price: 100.00 Yield to Maturity: 0.646% Maturity Date: 06 Nov 22							

◆ Asset Detail - Base Currency

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

Fixed Income

Corporate bonds

United States - USD

Description / Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
ABBVIE INC FIXED 4.7% DUE 05-14-2045 CUSIP : 00287YAS8							
34,000.000	123.130094	608.12	41,864.23	33,284.52	8,579.71	0.00	8,579.71
Issue Date: 14 May 15 Rate: 4.70% Call Date: 14 Nov 44 Call Price: 100.00 Yield to Maturity: 3.317% Maturity Date: 14 May 45							
AFFILIATED MANAGERS GROUP INC 3.3% DUE06-15-2030 BEO CUSIP : 008252AP3							
40,000.000	106.929766	425.33	42,771.91	39,982.80	2,789.11	0.00	2,789.11
Issue Date: 05 Jun 20 Rate: 3.30% Call Date: 15 Mar 30 Call Price: 100.00 Yield to Maturity: 2.491% Maturity Date: 15 Jun 30							
AFLAC INC 3.625% DUE 11-15-2024 CUSIP : 001055AM4							
30,000.000	111.647466	410.83	33,494.24	32,802.30	691.94	0.00	691.94
Issue Date: 07 Nov 14 Rate: 3.625% Yield to Maturity: 0.752% Maturity Date: 15 Nov 24							
AFLAC INC FIXED 3.6% DUE 04-01-2030 CUSIP : 001055BJ0							
29,000.000	117.353454	522.00	34,032.50	28,925.18	5,107.32	0.00	5,107.32
Issue Date: 01 Apr 20 Rate: 3.60% Call Date: 01 Jan 30 Call Price: 100.00 Yield to Maturity: 1.622% Maturity Date: 01 Apr 30							
AIR LEASE CORP 3.375% DUE 06-01-2021 CUSIP : 00912XAS3							
26,000.000	101.193815	292.50	26,310.39	25,755.34	555.05	0.00	555.05
Issue Date: 11 Apr 16 Rate: 3.375% Call Date: 01 May 21 Call Price: 100.00 Yield to Maturity: 1.574% Maturity Date: 01 Jun 21							
ALPHABET INC 1.1% DUE 08-15-2030 CUSIP : 02079KAD9							
68,000.000	99.5579	116.34	67,699.38	67,813.68	-114.30	0.00	-114.30
Issue Date: 05 Aug 20 Rate: 1.10% Call Date: 15 May 30 Call Price: 100.00 Yield to Maturity: 1.147% Maturity Date: 15 Aug 30							
ALTRIA GROUP INC FIXED 2.35% DUE05-06-2025 CUSIP : 02209SBH5							
58,000.000	105.661145	548.98	61,283.46	57,975.64	3,307.82	0.00	3,307.82
Issue Date: 06 May 20 Rate: 2.35% Call Date: 06 Apr 25 Call Price: 100.00 Yield to Maturity: 1.084% Maturity Date: 06 May 25							

◆ Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
United States - USD							
AMAZON COM INC 3.8% DUE 12-05-2024 CUSIP : 023135AN6							
85,000.000	112.633949	1,040.77	95,738.86	91,419.20	4,319.66	0.00	4,319.66
Issue Date: 05 Dec 14 Rate: 3.80% Call Date: 05 Sep 24 Call Price: 100.00 Yield to Maturity: 0.726% Maturity Date: 05 Dec 24							
AMAZON COM INC FIXED 2.4% DUE 02-22-2023 CUSIP : 023135AW6							
30,000.000	104.84135	78.00	31,452.41	29,128.80	2,323.61	0.00	2,323.61
Issue Date: 22 Feb 18 Rate: 2.40% Call Date: 22 Jan 23 Call Price: 100.00 Yield to Maturity: 0.367% Maturity Date: 22 Feb 23							
AMAZON COM INC FIXED 2.8% DUE 08-22-2024 CUSIP : 023135AZ9							
40,000.000	108.234663	121.33	43,293.87	41,642.40	1,651.47	0.00	1,651.47
Issue Date: 22 Feb 18 Rate: 2.80% Call Date: 22 Jun 24 Call Price: 100.00 Yield to Maturity: 0.655% Maturity Date: 22 Aug 24							
AMERICAN HONDA FIN CORP MED TERM NTS BOO.875% DUE 07-07-2023 CUSIP : 02665WDK4							
130,000.000	100.822704	262.25	131,069.52	131,228.50	-158.98	0.00	-158.98
Issue Date: 08 Jul 20 Rate: 0.875% Yield to Maturity: 0.575% Maturity Date: 07 Jul 23							
AMERIPRISE FINL 3% DUE 04-02-2025 CUSIP : 03076CAK2							
16,000.000	109.38182	238.66	17,501.09	15,932.32	1,568.77	0.00	1,568.77
Issue Date: 02 Apr 20 Rate: 3.00% Call Date: 02 Mar 25 Call Price: 100.00 Yield to Maturity: 0.872% Maturity Date: 02 Apr 25							
AMERN TOWER CORP 2.1% DUE 06-15-2030 CUSIP : 03027XBC3							
20,000.000	100.647954	137.66	20,129.59	19,885.00	244.59	0.00	244.59
Issue Date: 03 Jun 20 Rate: 2.10% Call Date: 15 Mar 30 Call Price: 100.00 Yield to Maturity: 2.026% Maturity Date: 15 Jun 30							
AMERN WTR CAP CORP 2.95% DUE 09-01-2027 CUSIP : 03040WAQ8							
28,000.000	110.61556	68.83	30,972.36	27,907.88	3,064.48	0.00	3,064.48
Issue Date: 10 Aug 17 Rate: 2.95% Call Date: 01 Jun 27 Call Price: 100.00 Yield to Maturity: 1.338% Maturity Date: 01 Sep 27							

◆ Asset Detail - Base Currency

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

Fixed Income

Corporate bonds

United States - USD

Description / Asset ID / Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
AMERN WTR CAP CORP FIXED 3.4% DUE03-01-2025 CUSIP : 03040WAL9							
26,000.000	110.712461	73.66	28,785.24	25,913.42	2,871.82	0.00	2,871.82
Issue Date: 14 Aug 14 Rate: 3.40% Call Date: 01 Dec 24 Call Price: 100.00 Yield to Maturity: 0.92% Maturity Date: 01 Mar 25							
ANTHEM INC 2.875% DUE 09-15-2029 CUSIP : 036752AL7							
70,000.000	108.017817	89.44	75,612.47	70,225.00	5,387.47	0.00	5,387.47
Issue Date: 09 Sep 19 Rate: 2.875% Call Date: 15 Jun 29 Call Price: 100.00 Yield to Maturity: 1.897% Maturity Date: 15 Sep 29							
AON CORP 3.75% DUE 05-02-2029 CUSIP : 037389BC6							
44,000.000	115.34746	682.91	50,752.88	45,810.16	4,942.72	0.00	4,942.72
Issue Date: 02 May 19 Rate: 3.75% Call Date: 02 Feb 29 Call Price: 100.00 Yield to Maturity: 1.812% Maturity Date: 02 May 29							
AON PLC FIXED 4.5% DUE 12-15-2028 CUSIP : 037389BB8							
28,000.000	120.980943	371.00	33,874.66	28,149.80	5,724.86	0.00	5,724.86
Issue Date: 03 Dec 18 Rate: 4.50% Call Date: 15 Sep 28 Call Price: 100.00 Yield to Maturity: 1.745% Maturity Date: 15 Dec 28							
APPLE INC .55% DUE 08-20-2025 CUSIP : 037833DX5							
40,000.000	100.134157	25.05	40,053.66	39,905.60	148.06	0.00	148.06
Issue Date: 20 Aug 20 Rate: 0.55% Call Date: 20 Jul 25 Call Price: 100.00 Yield to Maturity: 0.522% Maturity Date: 20 Aug 25							
APPLE INC .75% DUE 05-11-2023 REG CUSIP : 037833DV9							
10,000.000	101.02008	29.16	10,102.01	9,972.80	129.21	0.00	129.21
Issue Date: 11 May 20 Rate: 0.75% Yield to Maturity: 0.357% Maturity Date: 11 May 23							
APPLE INC 2.4% DUE 05-03-2023 CUSIP : 037833AK6							
23,000.000	105.287673	226.93	24,216.16	22,890.52	1,325.64	0.00	1,325.64
Issue Date: 03 May 13 Rate: 2.40% Yield to Maturity: 0.348% Maturity Date: 03 May 23							

Asset Detail - Base Currency

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

Fixed Income

Corporate bonds

United States - USD

Description / Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
APPLE INC 2.5% DUE 02-09-2025 CUSIP : 037833AZ3							
119,000.000	107.855651	429.72	128,348.22	117,424.44	10,923.78	0.00	10,923.78
Issue Date: 09 Feb 15 Rate: 2.50% Yield to Maturity: 0.668% Maturity Date: 09 Feb 25							
APPLE INC 2.85% DUE 02-23-2023 CUSIP : 037833BU3							
35,000.000	105.532	105.29	36,936.20	34,962.55	1,973.65	0.00	1,973.65
Issue Date: 23 Feb 16 Rate: 2.85% Call Date: 23 Dec 22 Call Price: 100.00 Yield to Maturity: 0.524% Maturity Date: 23 Feb 23							
ARIZONA PUB SVC CO 2.95% DUE ARIZONA PUB SVC CO 2.95% 09-15 CUSIP : 040555CW2							
60,000.000	109.040895	78.66	65,424.54	62,694.10	2,730.44	0.00	2,730.44
Issue Date: 11 Sep 17 Rate: 2.95% Call Date: 15 Jun 27 Call Price: 100.00 Yield to Maturity: 1.573% Maturity Date: 15 Sep 27							
AT&T BROADBAND 9.455% DUE 11-15-2022 CUSIP : 00209TAB1							
10,000.000	119.061684	357.18	11,906.17	12,226.80	-320.63	0.00	-320.63
Issue Date: 18 Nov 02 Rate: 9.455% Yield to Maturity: 0.433% Maturity Date: 15 Nov 22							
AT&T INC 1.65% DUE 02-01-2028 CUSIP : 00206RKG6							
14,000.000	100.189056	36.57	14,026.47	13,982.36	44.11	0.00	44.11
Issue Date: 04 Aug 20 Rate: 1.65% Call Date: 01 Dec 27 Call Price: 100.00 Yield to Maturity: 1.622% Maturity Date: 01 Feb 28							
AT&T INC 2.3% DUE 06-01-2027 CUSIP : 00206RJX1							
15,000.000	104.729258	117.87	15,709.39	14,977.80	731.59	0.00	731.59
Issue Date: 28 May 20 Rate: 2.30% Call Date: 01 Apr 27 Call Price: 100.00 Yield to Maturity: 1.55% Maturity Date: 01 Jun 27							
AT&T INC 4.25% DUE 03-01-2027 CUSIP : 00206RDQ2							
15,000.000	116.103984	53.12	17,415.60	15,170.95	2,244.65	0.00	2,244.65
Issue Date: 09 Feb 17 Rate: 4.25% Call Date: 01 Dec 26 Call Price: 100.00 Yield to Maturity: 1.60% Maturity Date: 01 Mar 27							

◆ Asset Detail - Base Currency

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

Fixed Income

Corporate bonds

United States - USD

Description / Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
AT&T INC CORP 3.6% 07-15-2025 CUSIP : 00206RHS4							
40,000.000	111.467442	304.00	44,586.98	40,541.12	4,045.86	0.00	4,045.86
Issue Date: 15 Jan 19 Rate: 3.60% Call Date: 15 Apr 25 Call Price: 100.00 Yield to Maturity: 1.134% Maturity Date: 15 Jul 25							
AT&T INC FIXED 4.1% 02-15-2028 CUSIP : 00206RGL0							
84,000.000	115.769595	440.06	97,246.46	83,424.60	13,821.86	0.00	13,821.86
Issue Date: 15 Aug 18 Rate: 4.10% Call Date: 15 Nov 27 Call Price: 100.00 Yield to Maturity: 1.806% Maturity Date: 15 Feb 28							
AT&T INC FIXED 4.3% 02-15-2030 CUSIP : 00206RGQ9							
135,000.000	118.533026	741.74	160,019.59	149,674.03	10,345.56	0.00	10,345.56
Issue Date: 15 Aug 18 Rate: 4.30% Call Date: 15 Nov 29 Call Price: 100.00 Yield to Maturity: 2.11% Maturity Date: 15 Feb 30							
ATHENE GLOBAL FDG 2.45% DUE 08-20-2027 CUSIP : 04685A2P5							
59,000.000	102.737697	160.61	60,615.24	58,920.94	1,694.30	0.00	1,694.30
Issue Date: 21 Aug 20 Rate: 2.45% Yield to Maturity: 2.022% Maturity Date: 20 Aug 27							
BALT GAS & ELEC CO 2.4% DUE 08-15-2026 CUSIP : 059165EG1							
28,000.000	108.494421	85.86	30,378.44	27,916.00	2,462.44	0.00	2,462.44
Issue Date: 18 Aug 16 Rate: 2.40% Call Date: 15 May 26 Call Price: 100.00 Yield to Maturity: 0.911% Maturity Date: 15 Aug 26							
BANC ONE CORP 7.625% DUE 10-15-2026 CUSIP : 059438AH4							
75,000.000	133.93581	2,636.97	100,451.86	90,277.50	10,174.36	0.00	10,174.36
Issue Date: 29 Oct 96 Rate: 7.625% Yield to Maturity: 1.692% Maturity Date: 15 Oct 26							
BANK AMER CORP 3.248% DUE 10-21-2027 CUSIP : 06051GGA1							
5,000.000	110.628303	72.17	5,531.42	5,228.70	302.72	0.00	302.72
Issue Date: 21 Oct 16 Rate: 3.248% Call Date: 21 Oct 26 Call Price: 100.00 Yield to Maturity: 1.646% Maturity Date: 21 Oct 27							

◆ Asset Detail - Base Currency

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

Fixed Income

Corporate bonds

United States - USD

Description / Asset ID / Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
BANK AMER CORP 3.3% DUE 01-11-2023 CUSIP : 06051GEU9							
71,000.000	106.148829	520.66	75,365.67	70,373.53	4,992.14	0.00	4,992.14
Issue Date: 11 Jan 13 Rate: 3.30% Yield to Maturity: 0.582% Maturity Date: 11 Jan 23							
BANK AMER CORP 3.499% 05-17-2022 CUSIP : 06051GHH5							
18,000.000	101.874813	234.43	18,337.47	18,000.00	337.47	0.00	337.47
Issue Date: 17 May 18 Rate: 3.499% Call Date: 17 May 21 Call Price: 100.00 Yield to Maturity: 2.319% Maturity Date: 17 May 22							
BANK AMER CORP 3.974% 02-07-2030 CUSIP : 06051GHQ5							
17,000.000	115.879413	101.33	19,699.50	17,000.00	2,699.50	0.00	2,699.50
Issue Date: 07 Feb 19 Rate: 3.974% Call Date: 07 Feb 29 Call Price: 100.00 Yield to Maturity: 2.095% Maturity Date: 07 Feb 30							
BANK AMER CORP 4% DUE 01-22-2025 CUSIP : 06051GFM6							
40,000.000	111.40	306.66	44,560.00	42,160.50	2,399.50	0.00	2,399.50
Issue Date: 22 Jan 15 Rate: 4.00% Yield to Maturity: 1.273% Maturity Date: 22 Jan 25							
BANK AMER CORP 4.45% DUE 03-03-2026 CUSIP : 06051GFU8							
176,000.000	115.334383	609.15	202,988.51	184,456.80	18,531.71	0.00	18,531.71
Issue Date: 03 Mar 16 Rate: 4.45% Yield to Maturity: 1.496% Maturity Date: 03 Mar 26							
BANK AMER CORP 5.7% DUE 01-24-2022 CUSIP : 06051GEM7							
30,000.000	106.909079	318.24	32,072.72	34,027.70	-1,954.98	0.00	-1,954.98
Issue Date: 24 Jan 12 Rate: 5.70% Yield to Maturity: 0.431% Maturity Date: 24 Jan 22							
BANK AMER CORP FLTG RT 1.898% DUE07-23-2031 CUSIP : 06051GJF7							
76,000.000	99.400829	272.46	75,544.63	76,718.20	-1,173.57	0.00	-1,173.57
Issue Date: 23 Jul 20 Rate: 1.898% Call Date: 23 Jul 30 Call Price: 100.00 Yield to Maturity: 1.959% Maturity Date: 23 Jul 31							

◆ Asset Detail - Base Currency

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

Fixed Income

Corporate bonds

United States - USD

Description / Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
BANK AMER CORP FLTG RT 2.881% DUE04-24-2023 CUSIP : 06051GGK9							
18,000.000	103.438893	226.15	18,619.00	18,000.00	619.00	0.00	619.00
Issue Date: 24 Apr 17 Rate: 2.881% Call Date: 24 Apr 22 Call Price: 100.00 Yield to Maturity: 1.51% Maturity Date: 24 Apr 23							
BANK OF AMERICA CORP BNDS 4.2 DUE08-26-2024 CUSIP : 06051GFH7							
124,000.000	111.363852	506.32	138,091.18	124,383.08	13,708.10	0.00	13,708.10
Issue Date: 26 Aug 14 Rate: 4.20% Yield to Maturity: 1.212% Maturity Date: 26 Aug 24							
BANKUNITED INC 5.125% DUE 06-11-2030 CUSIP : 06652KAB9							
27,000.000	109.95833	422.81	29,688.75	26,739.99	2,948.76	0.00	2,948.76
Issue Date: 11 Jun 20 Rate: 5.125% Call Date: 11 Mar 30 Call Price: 100.00 Yield to Maturity: 3.882% Maturity Date: 11 Jun 30							
BERKSHIRE HATHAWAY FIN CORP 4.25% DUE01-15-2049 CUSIP : 084664CR0							
77,000.000	130.123774	690.86	100,195.31	86,464.07	13,731.24	0.00	13,731.24
Issue Date: 11 Jan 19 Rate: 4.25% Call Date: 15 Jul 48 Call Price: 100.00 Yield to Maturity: 2.717% Maturity Date: 15 Jan 49							
BEST BUY CO INC 1.95% 10-01-2030 CUSIP : 08652BAB5							
22,000.000	99.311747	0.00	21,848.58	21,914.64	-66.06	0.00	-66.06
Issue Date: 01 Oct 20 Call Date: 01 Jul 30 Call Price: 100.00 Yield to Maturity: 2.026% Maturity Date: 01 Oct 30							
BK NEW YORK MELLON 3.85% DUE 04-28-2028 CUSIP : 06406RAH0							
100,000.000	120.771987	1,636.25	120,771.99	101,378.00	19,393.99	0.00	19,393.99
Issue Date: 30 Apr 18 Rate: 3.85% Yield to Maturity: 0.997% Maturity Date: 28 Apr 28							
BLACKROCK INC 3.2% DUE 03-15-2027 CUSIP : 09247XAN1							
194,000.000	113.719293	275.91	220,615.43	207,758.21	12,857.22	0.00	12,857.22
Issue Date: 28 Mar 17 Rate: 3.20% Yield to Maturity: 1.001% Maturity Date: 15 Mar 27							

◆ Asset Detail - Base Currency

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

Fixed Income

Corporate bonds

United States - USD

Description / Asset ID / Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
BLACKROCK INC FIXED 1.9% DUE 01-28-2031 CUSIP : 09247XAR2							
35,000.000	103.603767	116.37	36,261.32	34,875.40	1,385.92	0.00	1,385.92
Issue Date: 06 May 20 Rate: 1.90% Call Date: 28 Oct 30 Call Price: 100.00 Yield to Maturity: 1.521% Maturity Date: 28 Jan 31							
BLACKSTONE HLDGS 1.6% DUE 03-30-2031 CUSIP : 09261BAA8							
60,000.000	98.833145	5.33	59,299.89	59,890.20	-590.31	0.00	-590.31
Issue Date: 29 Sep 20 Rate: 1.60% Call Date: 30 Dec 30 Call Price: 100.00 Yield to Maturity: 1.722% Maturity Date: 30 Mar 31							
BLOCK FINL LLC 3.875% DUE 08-15-2030 CUSIP : 093662AH7							
29,000.000	100.835877	168.56	29,242.40	28,909.23	333.17	0.00	333.17
Issue Date: 07 Aug 20 Rate: 3.875% Call Date: 15 May 30 Call Price: 100.00 Yield to Maturity: 3.772% Maturity Date: 15 Aug 30							
BOARDWALK 5.95% DUE 06-01-2026 CUSIP : 096630AE8							
35,000.000	116.427139	694.16	40,749.50	38,206.20	2,543.30	0.00	2,543.30
Issue Date: 16 May 16 Rate: 5.95% Call Date: 01 Mar 26 Call Price: 100.00 Yield to Maturity: 2.795% Maturity Date: 01 Jun 26							
BOEING CO 3.2% DUE 03-01-2029 CUSIP : 097023CD5							
59,000.000	98.484282	157.33	58,105.73	59,027.14	-921.41	0.00	-921.41
Issue Date: 15 Feb 19 Rate: 3.20% Call Date: 01 Dec 28 Call Price: 100.00 Yield to Maturity: 3.408% Maturity Date: 01 Mar 29							
BP CAP MKTS AMER 1.749% DUE 08-10-2030 CUSIP : 10373QBM1							
60,000.000	99.231846	148.66	59,539.11	60,000.00	-460.89	0.00	-460.89
Issue Date: 10 Aug 20 Rate: 1.749% Call Date: 10 May 30 Call Price: 100.00 Yield to Maturity: 1.834% Maturity Date: 10 Aug 30							
BP CAP MKTS AMER 3.796% DUE 09-21-2025 CUSIP : 10373QAB6							
105,000.000	112.717336	110.71	118,353.20	108,665.65	9,687.55	0.00	9,687.55
Issue Date: 21 Sep 18 Rate: 3.796% Call Date: 21 Jul 25 Call Price: 100.00 Yield to Maturity: 1.158% Maturity Date: 21 Sep 25							

◆ Asset Detail - Base Currency

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

Fixed Income

Corporate bonds

United States - USD

Description / Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
BP CAP MKTS AMER FIXED 3.224% DUE04-14-2024 CUSIP : 10373QAY6							
41,000.000	107.807073	613.18	44,200.90	39,839.82	4,361.08	0.00	4,361.08
Issue Date: 14 Oct 18 Rate: 3.224% Call Date: 14 Feb 24 Call Price: 100.00 Yield to Maturity: 0.974% Maturity Date: 14 Apr 24							
BP CAP MKTS AMER FIXED 4.742% DUE03-11-2021 CUSIP : 10373QAG5							
20,000.000	101.905843	52.68	20,381.17	20,654.00	-272.83	0.00	-272.83
Issue Date: 11 Sep 18 Rate: 4.742% Yield to Maturity: 0.472% Maturity Date: 11 Mar 21							
BP CAP MKTS AMER INC 3.216%11-28-2023 CUSIP : 10373QAW0							
10,000.000	107.453104	109.88	10,745.31	9,807.13	938.18	0.00	938.18
Issue Date: 28 Nov 18 Rate: 3.216% Call Date: 28 Sep 23 Call Price: 100.00 Yield to Maturity: 0.822% Maturity Date: 28 Nov 23							
BSTN PPTYS LTD 3.85% DUE 02-01-2023 CUSIP : 10112RAU8							
15,000.000	106.488938	96.25	15,973.34	15,917.10	56.24	0.00	56.24
Issue Date: 11 Jun 12 Rate: 3.85% Call Date: 01 Nov 22 Call Price: 100.00 Yield to Maturity: 1.031% Maturity Date: 01 Feb 23							
BURLINGTON NORTHN SANTA FE 3.75 DUE04-01-2024 REG CUSIP : 12189LAR2							
15,000.000	110.210016	281.25	16,531.50	14,950.95	1,580.55	0.00	1,580.55
Issue Date: 07 Mar 14 Rate: 3.75% Call Date: 01 Jan 24 Call Price: 100.00 Yield to Maturity: 0.789% Maturity Date: 01 Apr 24							
CAP 1 FINL CORP 3.3% DUE 10-30-2024 CUSIP : 14040HBT1							
25,000.000	108.386847	346.04	27,096.71	24,927.25	2,169.46	0.00	2,169.46
Issue Date: 31 Oct 17 Rate: 3.30% Call Date: 30 Sep 24 Call Price: 100.00 Yield to Maturity: 1.189% Maturity Date: 30 Oct 24							
CAP 1 FINL CORP 3.8% DUE 01-31-2028 CUSIP : 14040HBW4							
30,000.000	111.60071	193.16	33,480.21	29,486.15	3,994.06	0.00	3,994.06
Issue Date: 30 Jan 18 Rate: 3.80% Call Date: 31 Dec 27 Call Price: 100.00 Yield to Maturity: 2.086% Maturity Date: 31 Jan 28							

◆ Asset Detail - Base Currency

Fixed Income

Corporate bonds

United States - USD

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
CAP 1 FINL CORP 4.2% DUE 10-29-2025 CUSIP : 14040HBJ3							
70,000.000	111.002989	1,241.33	77,702.09	71,906.50	5,795.59	0.00	5,795.59
Issue Date: 29 Oct 15 Rate: 4.20% Call Date: 29 Sep 25 Call Price: 100.00 Yield to Maturity: 1.916% Maturity Date: 29 Oct 25							
CAP 1 FINL CORP 4.75% DUE 07-15-2021 CUSIP : 14040HAY1							
25,000.000	103.467589	250.69	25,866.90	28,503.75	-2,636.85	0.00	-2,636.85
Issue Date: 19 Jul 11 Rate: 4.75% Yield to Maturity: 0.359% Maturity Date: 15 Jul 21							
CAPITAL ONE BK USA NATL ASSN GLEN ALLEN3.375 DUE 02-15-2023 CUSIP : 140420NB2							
27,000.000	105.757496	116.43	28,554.52	27,195.21	1,359.31	0.00	1,359.31
Issue Date: 11 Feb 13 Rate: 3.375% Yield to Maturity: 0.918% Maturity Date: 15 Feb 23							
CAPITAL ONE FINL CORP 2.6% DUE05-11-2023 CUSIP : 14040HCD5							
12,000.000	104.584486	121.33	12,550.14	11,994.84	555.30	0.00	555.30
Issue Date: 11 May 20 Rate: 2.60% Call Date: 11 Apr 23 Call Price: 100.00 Yield to Maturity: 0.823% Maturity Date: 11 May 23							
CAPITAL ONE FINL CORP SR NT FLTG DUE01-30-2023/12-30-202 CUSIP : 14040HBV6							
155,000.000	100.047937	268.06	155,074.30	154,258.79	815.51	0.00	815.51
Issue Date: 30 Jan 18 Rate: 0.98825% Call Date: 30 Dec 22 Call Price: 100.00 Yield to Maturity: 3.281% Maturity Date: 30 Jan 23							
CATERPILLAR FINL SVCS CORP MEDIUM TERM N2.15% DUE 11-08-2024 CUSIP : 14913Q3B3							
100,000.000	106.339063	854.02	106,339.06	101,365.00	4,974.06	0.00	4,974.06
Issue Date: 08 Nov 19 Rate: 2.15% Yield to Maturity: 0.585% Maturity Date: 08 Nov 24							
CHARTER 4.908% DUE 07-23-2025 CUSIP : 161175AY0							
60,000.000	115.622271	556.24	69,373.36	63,290.90	6,082.46	0.00	6,082.46
Issue Date: 23 Jul 16 Rate: 4.908% Call Date: 23 Apr 25 Call Price: 100.00 Yield to Maturity: 1.529% Maturity Date: 23 Jul 25							

◆ Asset Detail - Base Currency

Fixed Income

Corporate bonds

United States - USD

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
CHENIERE CORPUS 5.875% DUE 03-31-2025 CUSIP : 16412XAC9							
35,000.000	113.983487	519.77	39,894.22	40,433.40	-539.18	0.00	-539.18
Issue Date: 09 Dec 16 Rate: 5.875% Call Date: 02 Oct 24 Call Price: 100.00 Yield to Maturity: 2.565% Maturity Date: 31 Mar 25							
CHEVRON 2.355 DUE 12-05-2022 CUSIP : 166764AB6							
140,000.000	103.812836	1,062.36	145,337.97	143,865.40	1,472.57	0.00	1,472.57
Issue Date: 05 Dec 12 Rate: 2.355% Call Date: 05 Sep 22 Call Price: 100.00 Yield to Maturity: 0.592% Maturity Date: 05 Dec 22							
CHEVRON CORP 1.018% DUE 08-12-2027 CUSIP : 166756AL0							
59,000.000	100.069409	81.75	59,040.95	59,000.00	40.95	0.00	40.95
Issue Date: 12 Aug 20 Rate: 1.018% Call Date: 12 Jun 27 Call Price: 100.00 Yield to Maturity: 1.007% Maturity Date: 12 Aug 27							
CHEVRON CORP NEW 1.554% DUE 05-11-2025 CUSIP : 166764BW9							
10,000.000	103.625144	60.43	10,362.51	10,000.00	362.51	0.00	362.51
Issue Date: 11 May 20 Rate: 1.554% Call Date: 11 Apr 25 Call Price: 100.00 Yield to Maturity: 0.753% Maturity Date: 11 May 25							
CHEVRON CORP NEW 2.1% DUE 05-16-2021 CUSIP : 166764BG4							
100,000.000	101.017546	787.50	101,017.55	99,006.00	2,011.55	0.00	2,011.55
Issue Date: 16 May 16 Rate: 2.10% Call Date: 16 Apr 21 Call Price: 100.00 Yield to Maturity: 0.475% Maturity Date: 16 May 21							
CITIGROUP INC 2.9% DUE 12-08-2021 CUSIP : 172967LC3							
25,000.000	102.724809	227.56	25,681.20	24,922.00	759.20	0.00	759.20
Issue Date: 08 Dec 16 Rate: 2.90% Call Date: 08 Nov 21 Call Price: 100.00 Yield to Maturity: 0.596% Maturity Date: 08 Dec 21							
CITIGROUP INC 3.106% DUE 04-08-2026 CUSIP : 172967MQ1							
13,000.000	108.233641	194.03	14,070.37	13,000.00	1,070.37	0.00	1,070.37
Issue Date: 08 Apr 20 Rate: 3.106% Call Date: 08 Oct 20 Call Price: 100.00 Yield to Maturity: 1.544% Maturity Date: 08 Apr 26							

◆ Asset Detail - Base Currency

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

Fixed Income

Corporate bonds

United States - USD

Description / Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
CITIGROUP INC 3.2% DUE 10-21-2026 CUSIP : 172967KY6							
45,000.000	110.31	639.99	49,639.50	45,992.70	3,646.80	0.00	3,646.80
Issue Date: 21 Oct 16 Rate: 3.20% Call Date: 21 Jul 26 Call Price: 100.00 Yield to Maturity: 1.418% Maturity Date: 21 Oct 26							
CITIGROUP INC 3.5% DUE 05-15-2023 CUSIP : 172967GT2							
30,000.000	106.861668	396.66	32,058.50	29,296.20	2,762.30	0.00	2,762.30
Issue Date: 14 May 13 Rate: 3.50% Yield to Maturity: 0.851% Maturity Date: 15 May 23							
CITIGROUP INC 3.7% DUE 01-12-2026 CUSIP : 172967KG5							
131,000.000	112.060345	1,063.63	146,799.05	130,751.03	16,048.02	0.00	16,048.02
Issue Date: 12 Jan 16 Rate: 3.70% Yield to Maturity: 1.328% Maturity Date: 12 Jan 26							
CITIGROUP INC 4.05% DUE 07-30-2022 CUSIP : 172967GK1							
30,000.000	106.19448	205.87	31,858.34	30,448.45	1,409.89	0.00	1,409.89
Issue Date: 08 Feb 13 Rate: 4.05% Yield to Maturity: 0.645% Maturity Date: 30 Jul 22							
CITIGROUP INC 4.3% DUE 11-20-2026 CUSIP : 172967JC6							
25,000.000	114.600789	391.18	28,650.20	29,026.50	-376.30	0.00	-376.30
Issue Date: 20 Nov 14 Rate: 4.30% Yield to Maturity: 1.778% Maturity Date: 20 Nov 26							
CITIGROUP INC FLTG RT 4.075% DUE04-23-2029 CUSIP : 172967LW9							
14,000.000	115.662281	250.38	16,192.72	14,000.00	2,192.72	0.00	2,192.72
Issue Date: 23 Apr 18 Rate: 4.075% Call Date: 23 Apr 28 Call Price: 100.00 Yield to Maturity: 2.069% Maturity Date: 23 Apr 29							
CITIZENS FINANCIAL GROUP INC NT PVTPL2.638% 09-30-2032 US CUSIP : 174610AV7							
26,000.000	99.716705	1.90	25,926.34	27,350.96	-1,424.62	0.00	-1,424.62
Issue Date: 30 Sep 20 Rate: 2.638% Call Date: 02 Jul 32 Call Price: 100.00 Maturity Date: 30 Sep 32							

Asset Detail - Base Currency

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

Fixed Income

Corporate bonds

United States - USD

Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
COCA COLA CO FIXED 2.95% DUE 03-25-2025 CUSIP : 191216CN8							
110,000.000	109.903312	54.08	120,893.64	121,479.60	-585.96	0.00	-585.96
Issue Date: 25 Mar 20 Rate: 2.95% Call Date: 25 Feb 25 Call Price: 100.00 Yield to Maturity: 0.703% Maturity Date: 25 Mar 25							
COMCAST CORP 4.7% 10-15-2048 CUSIP : 20030NCM1							
21,000.000	133.360041	455.11	28,005.61	22,687.51	5,318.10	0.00	5,318.10
Issue Date: 05 Oct 18 Rate: 4.70% Call Date: 15 Apr 48 Call Price: 100.00 Yield to Maturity: 2.944% Maturity Date: 15 Oct 48							
COMCAST CORP NEW 1.5% DUE02-15-2031 CUSIP : 20030NDN8							
59,000.000	99.063685	88.50	58,447.57	58,801.17	-353.60	0.00	-353.60
Issue Date: 25 Aug 20 Rate: 1.50% Call Date: 15 Nov 30 Call Price: 100.00 Yield to Maturity: 1.598% Maturity Date: 15 Feb 31							
COMCAST CORP NEW 3.95% 10-15-2025 CUSIP : 20030NCS8							
30,000.000	114.779362	546.41	34,433.81	34,650.90	-217.09	0.00	-217.09
Issue Date: 05 Oct 18 Rate: 3.95% Call Date: 15 Aug 25 Call Price: 100.00 Yield to Maturity: 0.941% Maturity Date: 15 Oct 25							
CONOCOPHILLIPS CO 4.3% DUE 11-15-2044 CUSIP : 20826FAC0							
10,000.000	120.016847	162.44	12,001.68	11,780.20	221.48	0.00	221.48
Issue Date: 12 Nov 14 Rate: 4.30% Call Date: 15 May 44 Call Price: 100.00 Yield to Maturity: 3.113% Maturity Date: 15 Nov 44							
CONOCOPHILLIPS CO 4.95% DUE 03-15-2026 CUSIP : 20826FAQ9							
50,000.000	119.483058	110.00	59,741.53	57,727.95	2,013.58	0.00	2,013.58
Issue Date: 08 Mar 16 Rate: 4.95% Call Date: 15 Dec 25 Call Price: 100.00 Yield to Maturity: 1.246% Maturity Date: 15 Mar 26							
CONOCOPHILLIPS GTD NT 6.5 DUE02-15-2039REG CUSIP : 20825CAQ7							
26,000.000	146.286335	281.66	38,034.45	37,377.53	656.92	0.00	656.92
Issue Date: 03 Feb 09 Rate: 6.50% Yield to Maturity: 3.155% Maturity Date: 01 Feb 39							

◆ Asset Detail - Base Currency

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

Fixed Income

Corporate bonds

United States - USD

Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
CONSOLIDATED EDISON CO N Y INC 3.35% DUE04-01-2030 REG CUSIP : 209111FX6							
5,000.000	115.136013	84.21	5,756.80	4,988.60	768.20	0.00	768.20
Issue Date: 31 Mar 20 Rate: 3.35% Call Date: 01 Jan 30 Call Price: 100.00 Yield to Maturity: 1.624% Maturity Date: 01 Apr 30							
CROWN CASTLE INTL CORP NEW 3.3% DUE07-01-2030 REG CUSIP : 22822VAR2							
70,000.000	109.357259	577.50	76,550.08	75,189.80	1,360.28	0.00	1,360.28
Issue Date: 03 Apr 20 Rate: 3.30% Call Date: 01 Apr 30 Call Price: 100.00 Yield to Maturity: 2.227% Maturity Date: 01 Jul 30							
CVS HEALTH CORP 1.3% DUE 08-21-2027 REG CUSIP : 126650DM9							
30,000.000	98.499234	43.33	29,549.77	29,916.00	-366.23	0.00	-366.23
Issue Date: 21 Aug 20 Rate: 1.30% Call Date: 21 Jun 27 Call Price: 100.00 Yield to Maturity: 1.53% Maturity Date: 21 Aug 27							
CVS HEALTH CORP 1.75% DUE 08-21-2030 CUSIP : 126650DN7							
11,000.000	97.723879	21.38	10,749.63	10,863.16	-113.53	0.00	-113.53
Issue Date: 21 Aug 20 Rate: 1.75% Call Date: 21 May 30 Call Price: 100.00 Yield to Maturity: 2.004% Maturity Date: 21 Aug 30							
CVS HEALTH CORP 2.625% DUE 08-15-2024 CUSIP : 126650DE7							
10,000.000	106.590071	33.54	10,659.01	9,948.50	710.51	0.00	710.51
Issue Date: 15 Aug 19 Rate: 2.625% Call Date: 15 Jul 24 Call Price: 100.00 Yield to Maturity: 0.89% Maturity Date: 15 Aug 24							
CVS HEALTH CORP 3% DUE 08-15-2026 CUSIP : 126650DF4							
56,000.000	109.484822	214.66	61,311.50	56,050.78	5,260.72	0.00	5,260.72
Issue Date: 15 Aug 19 Rate: 3.00% Call Date: 15 Jun 26 Call Price: 100.00 Yield to Maturity: 1.317% Maturity Date: 15 Aug 26							
CVS HEALTH CORP 3.25% DUE 08-15-2029 CUSIP : 126650DG2							
10,000.000	110.000835	41.52	11,000.08	9,909.70	1,090.38	0.00	1,090.38
Issue Date: 15 Aug 19 Rate: 3.25% Call Date: 15 May 29 Call Price: 100.00 Yield to Maturity: 2.013% Maturity Date: 15 Aug 29							

◆ Asset Detail - Base Currency

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

Fixed Income

Corporate bonds

United States - USD

Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
CVS HEALTH CORP 3.625% DUE 04-01-2027REG CUSIP : 126650DH0							
45,000.000	111.940573	820.15	50,373.26	49,205.25	1,168.01	0.00	1,168.01
Issue Date: 31 Mar 20 Rate: 3.625% Call Date: 01 Feb 27 Call Price: 100.00 Yield to Maturity: 1.679% Maturity Date: 01 Apr 27							
CVS HEALTH CORP 3.7% DUE 03-09-2023 CUSIP : 126650CV0							
100,000.000	107.158904	226.11	107,158.90	103,737.00	3,421.90	0.00	3,421.90
Issue Date: 09 Mar 18 Rate: 3.70% Call Date: 09 Feb 23 Call Price: 100.00 Yield to Maturity: 0.736% Maturity Date: 09 Mar 23							
CVS HEALTH CORP 4.3% DUE 03-25-2028 CUSIP : 126650CX6							
67,000.000	117.047155	48.01	78,421.59	66,271.64	12,149.95	0.00	12,149.95
Issue Date: 09 Mar 18 Rate: 4.30% Call Date: 25 Dec 27 Call Price: 100.00 Yield to Maturity: 1.85% Maturity Date: 25 Mar 28							
CVS HEALTH CORP 5.125% DUE 07-20-2045 CUSIP : 126650CN8							
71,000.000	126.348908	717.64	89,707.72	71,521.85	18,185.87	0.00	18,185.87
Issue Date: 20 Jul 15 Rate: 5.125% Yield to Maturity: 3.522% Maturity Date: 20 Jul 45							
D R HORTON INC 2.55% 12-01-2020 CUSIP : 23331ABL2							
5,000.000	100.338111	42.50	5,016.91	4,998.30	18.61	0.00	18.61
Issue Date: 05 Dec 17 Rate: 2.55% Yield to Maturity: 0.549% Maturity Date: 01 Dec 20							
D R HORTON INC SR NT 4.375 09-15-2022 CUSIP : 23331ABE8							
42,000.000	106.075285	81.66	44,551.62	42,721.33	1,830.29	0.00	1,830.29
Issue Date: 14 Sep 12 Rate: 4.375% Call Date: 15 Jun 22 Call Price: 100.00 Yield to Maturity: 1.225% Maturity Date: 15 Sep 22							
DDR CORP 3.625% 02-01-2025 CUSIP : 23317HAD4							
17,000.000	102.182587	102.70	17,371.04	16,413.33	957.71	0.00	957.71
Issue Date: 22 Jan 15 Rate: 3.625% Call Date: 01 Nov 24 Call Price: 100.00 Yield to Maturity: 3.082% Maturity Date: 01 Feb 25							

Asset Detail - Base Currency

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

Fixed Income

Corporate bonds

United States - USD

Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
DENTSPLY SIRONA FIXED 3.25%06-01-2030 CUSIP : 24906PAA7							
12,000.000	108.718144	135.41	13,046.18	11,974.56	1,071.62	0.00	1,071.62
Issue Date: 26 May 20 Rate: 3.25% Call Date: 01 Mar 30 Call Price: 100.00 Yield to Maturity: 2.241% Maturity Date: 01 Jun 30							
DIGITAL RLTY TR LP FIXED 3.7% 08-15-2027 CUSIP : 25389JAR7							
25,000.000	112.390449	118.19	28,097.61	24,981.00	3,116.61	0.00	3,116.61
Issue Date: 07 Aug 17 Rate: 3.70% Call Date: 15 May 27 Call Price: 100.00 Yield to Maturity: 1.777% Maturity Date: 15 Aug 27							
DIGNITY HEALTH 3.812% DUE 11-01-2024 CUSIP : 254010AD3							
80,000.000	106.463519	1,270.66	85,170.82	80,000.00	5,170.82	0.00	5,170.82
Issue Date: 15 Oct 14 Rate: 3.812% Yield to Maturity: 2.15% Maturity Date: 01 Nov 24							
DISCOVERY 3.625% DUE 05-15-2030 CUSIP : 25470DBJ7							
12,000.000	111.109009	160.70	13,333.08	12,000.00	1,333.08	0.00	1,333.08
Issue Date: 18 May 20 Rate: 3.625% Call Date: 15 Feb 30 Call Price: 100.00 Yield to Maturity: 2.329% Maturity Date: 15 May 30							
DISCOVERY 4.125% DUE 05-15-2029 CUSIP : 25470DBF5							
52,000.000	115.039707	810.33	59,820.65	55,019.64	4,801.01	0.00	4,801.01
Issue Date: 21 May 19 Rate: 4.125% Call Date: 15 Feb 29 Call Price: 100.00 Yield to Maturity: 2.20% Maturity Date: 15 May 29							
DOMINION ENERGY INC 3.375% DUE04-01-2030 REG CUSIP : 25746UDG1							
25,000.000	112.752932	417.18	28,188.23	24,469.00	3,719.23	0.00	3,719.23
Issue Date: 03 Apr 20 Rate: 3.375% Call Date: 01 Jan 30 Call Price: 100.00 Yield to Maturity: 1.901% Maturity Date: 01 Apr 30							
DOW CHEM CO 3.5% DUE 10-01-2024 CUSIP : 260543CJ0							
20,000.000	109.575954	350.00	21,915.19	21,113.60	801.59	0.00	801.59
Issue Date: 16 Sep 14 Rate: 3.50% Call Date: 01 Jul 24 Call Price: 100.00 Yield to Maturity: 1.051% Maturity Date: 01 Oct 24							

◆ Asset Detail - Base Currency

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

Fixed Income

Corporate bonds

United States - USD

Description / Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
DOWDUPONT INC 4.725% DUE 11-15-2028 CUSIP : 26078JAD2							
90,000.000	120.116801	1,606.50	108,105.12	101,803.50	6,301.62	0.00	6,301.62
Issue Date: 28 Nov 18 Rate: 4.725% Call Date: 15 Aug 28 Call Price: 100.00 Yield to Maturity: 2.026% Maturity Date: 15 Nov 28							
DUKE ENERGY CORP 3.15% DUE 08-15-2027 CUSIP : 26441CAX3							
25,000.000	110.382538	100.62	27,595.63	26,019.00	1,576.63	0.00	1,576.63
Issue Date: 10 Aug 17 Rate: 3.15% Call Date: 15 May 27 Call Price: 100.00 Yield to Maturity: 1.551% Maturity Date: 15 Aug 27							
DUKE ENERGY FLA FIXED 1.75% DUE06-15-2030 CUSIP : 26444HAJ0							
20,000.000	101.555601	106.94	20,311.12	19,972.60	338.52	0.00	338.52
Issue Date: 11 Jun 20 Rate: 1.75% Call Date: 15 Mar 30 Call Price: 100.00 Yield to Maturity: 1.576% Maturity Date: 15 Jun 30							
DUKE RLTY LTD PART 4% SNR 15/09/2028USD2000 CUSIP : 26441YBB2							
25,000.000	116.639567	44.44	29,159.89	24,855.50	4,304.39	0.00	4,304.39
Issue Date: 11 Sep 18 Rate: 4.00% Call Date: 15 Jun 28 Call Price: 100.00 Yield to Maturity: 1.751% Maturity Date: 15 Sep 28							
DXC TECHNOLOGY CO 4.125% DUE 04-15-2025 CUSIP : 23355LAK2							
21,000.000	108.048378	384.99	22,690.16	20,956.11	1,734.05	0.00	1,734.05
Issue Date: 21 Apr 20 Rate: 4.125% Call Date: 15 Mar 25 Call Price: 100.00 Yield to Maturity: 2.25% Maturity Date: 15 Apr 25							
DXC TECHNOLOGY CO FIXED 4% DUE04-15-2023 CUSIP : 23355LAJ5							
26,000.000	105.304234	462.22	27,379.10	25,969.84	1,409.26	0.00	1,409.26
Issue Date: 21 Apr 20 Rate: 4.00% Yield to Maturity: 1.853% Maturity Date: 15 Apr 23							
DXC TECHNOLOGY CO FIXED 4.25% DUE04-15-2024 CUSIP : 23355LAC0							
5,000.000	108.060637	97.98	5,403.03	4,869.77	533.26	0.00	533.26
Issue Date: 27 Mar 17 Rate: 4.25% Call Date: 15 Feb 24 Call Price: 100.00 Yield to Maturity: 1.886% Maturity Date: 15 Apr 24							

Asset Detail - Base Currency

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

Fixed Income

Corporate bonds

United States - USD

Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
DXC TECHNOLOGY CO FIXED 4.75% DUE04-15-2027 CUSIP : 23355LAD8							
9,000.000	111.437991	197.12	10,029.42	9,376.09	653.33	0.00	653.33
Issue Date: 27 Mar 17 Rate: 4.75% Call Date: 15 Jan 27 Call Price: 100.00 Yield to Maturity: 2.822% Maturity Date: 15 Apr 27							
ECOLAB INC 1.3% DUE 01-30-2031 CUSIP : 278865BF6							
59,000.000	97.914331	102.26	57,769.46	58,965.78	-1,196.32	0.00	-1,196.32
Issue Date: 13 Aug 20 Rate: 1.30% Call Date: 30 Oct 30 Call Price: 100.00 Yield to Maturity: 1.518% Maturity Date: 30 Jan 31							
ECOLAB INC 2.375%DUE 08-10-2022 CUSIP : 278865AY6							
47,000.000	103.62677	158.13	48,704.58	46,975.56	1,729.02	0.00	1,729.02
Issue Date: 10 Aug 17 Rate: 2.375% Call Date: 10 Jul 22 Call Price: 100.00 Yield to Maturity: 0.417% Maturity Date: 10 Aug 22							
ECOLAB INC 3.25% DUE 01-14-2023 CUSIP : 278865AU4							
37,000.000	105.828211	257.20	39,156.44	37,414.88	1,741.56	0.00	1,741.56
Issue Date: 14 Jan 16 Rate: 3.25% Call Date: 14 Nov 22 Call Price: 100.00 Yield to Maturity: 0.679% Maturity Date: 14 Jan 23							
ECOLAB INC 4.8% DUE 03-24-2030 CUSIP : 278865BE9							
35,000.000	127.554235	32.66	44,643.98	45,038.35	-394.37	0.00	-394.37
Issue Date: 24 Mar 20 Rate: 4.80% Call Date: 24 Dec 29 Call Price: 100.00 Yield to Maturity: 1.649% Maturity Date: 24 Mar 30							
ENERGY TRANSFER 4.95% DUE 06-15-2028 CUSIP : 29278NAF0							
35,000.000	105.961996	510.12	37,086.70	35,542.50	1,544.20	0.00	1,544.20
Issue Date: 08 Jun 18 Rate: 4.95% Call Date: 15 Mar 28 Call Price: 100.00 Yield to Maturity: 4.041% Maturity Date: 15 Jun 28							
ENERGY TRANSFER PARTNERS L P 4.2% 04-15-2027 CUSIP : 29273RBK4							
82,000.000	103.464897	1,588.06	84,841.22	81,571.02	3,270.20	0.00	3,270.20
Issue Date: 17 Jan 17 Rate: 4.20% Call Date: 15 Jan 27 Call Price: 100.00 Yield to Maturity: 3.60% Maturity Date: 15 Apr 27							

◆ Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
Fixed Income							
Corporate bonds							
United States - USD							
ENTERGY CORP NEW 4.0% 07-15-2022 CUSIP : 29364GAH6							
34,000.000	105.476468	287.11	35,862.00	33,952.06	1,909.94	0.00	1,909.94
Issue Date: 01 Jul 15 Rate: 4.00% Call Date: 15 May 22 Call Price: 100.00 Yield to Maturity: 0.911% Maturity Date: 15 Jul 22							
ENTERGY LA LLC 3.25% DUE 04-01-2028 CUSIP : 29364WAW8							
40,000.000	112.042626	650.00	44,817.05	42,619.20	2,197.85	0.00	2,197.85
Issue Date: 24 Mar 16 Rate: 3.25% Call Date: 01 Jan 28 Call Price: 100.00 Yield to Maturity: 1.544% Maturity Date: 01 Apr 28							
EXELON CORP 4.05% DUE 04-15-2030 CUSIP : 30161NAX9							
10,000.000	117.303842	202.50	11,730.38	9,979.40	1,750.98	0.00	1,750.98
Issue Date: 01 Apr 20 Rate: 4.05% Call Date: 15 Jan 30 Call Price: 100.00 Yield to Maturity: 2.044% Maturity Date: 15 Apr 30							
FEDEX CORP 3.8% DUE 05-15-2025 CUSIP : 31428XBY1							
17,000.000	113.124178	312.23	19,231.11	16,953.08	2,278.03	0.00	2,278.03
Issue Date: 07 Apr 20 Rate: 3.80% Call Date: 15 Apr 25 Call Price: 100.00 Yield to Maturity: 0.896% Maturity Date: 15 May 25							
FIFTH THIRD BANCORP 4.3 DUE01-16-2024 CUSIP : 316773CP3							
42,000.000	110.322539	376.24	46,335.47	42,221.74	4,113.73	0.00	4,113.73
Issue Date: 20 Nov 13 Rate: 4.30% Call Date: 16 Dec 23 Call Price: 100.00 Yield to Maturity: 1.10% Maturity Date: 16 Jan 24							
FIRSTMERIT CORP 4.35 DUE 02-04-2023 CUSIP : 337915AA0							
150,000.000	107.378969	1,033.12	161,068.45	158,511.81	2,556.64	0.00	2,556.64
Issue Date: 04 Feb 13 Rate: 4.35% Yield to Maturity: 1.15% Maturity Date: 04 Feb 23							
FL PWR & LT CO 4.05% DUE 10-01-2044 CUSIP : 341081FL6							
45,000.000	126.004972	911.25	56,702.24	51,318.90	5,383.34	0.00	5,383.34
Issue Date: 10 Sep 14 Rate: 4.05% Call Date: 01 Apr 44 Call Price: 100.00 Yield to Maturity: 2.588% Maturity Date: 01 Oct 44							

Asset Detail - Base Currency

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

Fixed Income

Corporate bonds

United States - USD

Description / Asset ID / Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
FLOWSERVE CORP 3.5% DUE 10-01-2030 CUSIP : 34354PAF2							
15,000.000	99.020829	14.58	14,853.12	14,948.40	-95.28	0.00	-95.28
Issue Date: 21 Sep 20 Rate: 3.50% Call Date: 01 Jul 30 Call Price: 100.00 Yield to Maturity: 3.617% Maturity Date: 01 Oct 30							
GEN ELEC CAP CORP MEDIUM TERM NTS BOTRANCHE # TR 00849 4 CUSIP : 36962G5J9							
20,000.000	104.277972	423.66	20,855.59	22,630.80	-1,775.21	0.00	-1,775.21
Issue Date: 17 Oct 11 Rate: 4.65% Yield to Maturity: 0.548% Maturity Date: 17 Oct 21							
GENERAL DYNAMICS CORP 3.5% 05-15-2025 CUSIP : 369550BG2							
47,000.000	112.163419	621.44	52,716.81	48,971.18	3,745.63	0.00	3,745.63
Issue Date: 11 May 18 Rate: 3.50% Call Date: 15 Mar 25 Call Price: 100.00 Yield to Maturity: 0.814% Maturity Date: 15 May 25							
GENERAL ELEC CAP CORP 3.15%DUE 09-07-2022 CUSIP : 36962G6F6							
40,000.000	104.439662	84.00	41,775.86	40,791.20	984.66	0.00	984.66
Issue Date: 07 Sep 12 Rate: 3.15% Yield to Maturity: 0.833% Maturity Date: 07 Sep 22							
GENERAL MLS INC 3.2% DUE 04-16-2021 CUSIP : 370334CD4							
50,000.000	101.516575	733.33	50,758.29	49,813.65	944.64	0.00	944.64
Issue Date: 17 Apr 18 Rate: 3.20% Yield to Maturity: 0.409% Maturity Date: 16 Apr 21							
GENERAL MOTORS FINANCIAL 3.45% DUE04-10-2022 BEO CUSIP : 37045XAW6							
50,000.000	102.812406	819.37	51,406.20	50,505.07	901.13	0.00	901.13
Issue Date: 10 Apr 15 Rate: 3.45% Call Date: 10 Feb 22 Call Price: 100.00 Yield to Maturity: 1.579% Maturity Date: 10 Apr 22							
GENERAL MOTORS FINL CO BNDS 3.5%11-07-2024 CUSIP : 37045XCD6							
21,000.000	105.054728	294.00	22,061.49	20,140.93	1,920.56	0.00	1,920.56
Issue Date: 07 Nov 17 Rate: 3.50% Call Date: 07 Sep 24 Call Price: 100.00 Yield to Maturity: 2.204% Maturity Date: 07 Nov 24							

Asset Detail - Base Currency

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

Fixed Income

Corporate bonds

United States - USD

Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
GENERAL MTRS CO 4.2% DUE 10-01-2027 CUSIP : 37045VAN0							
47,000.000	107.17163	987.00	50,370.67	46,930.44	3,440.23	0.00	3,440.23
Issue Date: 07 Aug 17 Rate: 4.20% Call Date: 01 Jul 27 Call Price: 100.00 Yield to Maturity: 3.054% Maturity Date: 01 Oct 27							
GENERAL MTRS FINL CO INC CORP 2.9%02-26-2025 CUSIP : 37045XCV6							
40,000.000	103.057	112.77	41,222.80	39,949.60	1,273.20	0.00	1,273.20
Issue Date: 09 Jan 20 Rate: 2.90% Call Date: 26 Jan 25 Call Price: 100.00 Yield to Maturity: 2.168% Maturity Date: 26 Feb 25							
GEORGIA PWR CO 2.2% DUE 09-15-2024 CUSIP : 373334KK6							
5,000.000	105.494155	4.88	5,274.71	4,996.00	278.71	0.00	278.71
Issue Date: 10 Sep 19 Rate: 2.20% Call Date: 15 Aug 24 Call Price: 100.00 Yield to Maturity: 0.787% Maturity Date: 15 Sep 24							
GOLDMAN SACHS 3.85% DUE 01-26-2027 CUSIP : 38141GWB6							
10,000.000	112.580885	69.51	11,258.09	9,972.00	1,286.09	0.00	1,286.09
Issue Date: 26 Jan 17 Rate: 3.85% Call Date: 26 Jan 26 Call Price: 100.00 Yield to Maturity: 1.739% Maturity Date: 26 Jan 27							
GOLDMAN SACHS 4.25% DUE 10-21-2025 CUSIP : 38141GVR2							
90,000.000	113.770114	1,700.00	102,393.10	94,900.20	7,492.90	0.00	7,492.90
Issue Date: 21 Oct 15 Rate: 4.25% Yield to Maturity: 1.419% Maturity Date: 21 Oct 25							
GOLDMAN SACHS 5.75% DUE 01-24-2022 CUSIP : 38141GGS7							
72,000.000	106.831	770.50	76,918.32	79,317.67	-2,399.35	0.00	-2,399.35
Issue Date: 24 Jan 12 Rate: 5.75% Yield to Maturity: 0.535% Maturity Date: 24 Jan 22							
GOLDMAN SACHS GROUP INC SR NT 3.62501-22-2023 CUSIP : 38141GRD8							
100,000.000	106.895448	694.79	106,895.45	107,206.00	-310.55	0.00	-310.55
Issue Date: 22 Jan 13 Rate: 3.625% Yield to Maturity: 0.615% Maturity Date: 22 Jan 23							

◆ Asset Detail - Base Currency

Fixed Income

Corporate bonds

United States - USD

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Unrealized gain/loss Translation	Unrealized gain/loss Total
HALLIBURTON CO 3.8% DUE 11-15-2025 CUSIP : 406216BG5							
35,000.000	108.658515	502.44	38,030.48	36,698.95	1,331.53	0.00	1,331.53
Issue Date: 13 Nov 15 Rate: 3.80% Call Date: 15 Aug 25 Call Price: 100.00 Yield to Maturity: 2.013% Maturity Date: 15 Nov 25							
HARRIS CORP DEL 4.4% DUE 06-15-2028 CUSIP : 413875AW5							
89,000.000	119.201506	1,153.04	106,089.34	96,497.76	9,591.58	0.00	9,591.58
Issue Date: 04 Jun 18 Rate: 4.40% Call Date: 15 Mar 28 Call Price: 100.00 Yield to Maturity: 1.728% Maturity Date: 15 Jun 28							
HARTFORD FINL SVCS FIXED 2.8% DUE08-19-2029 CUSIP : 416515BE3							
40,000.000	108.432727	130.66	43,373.09	39,764.15	3,608.94	0.00	3,608.94
Issue Date: 19 Aug 19 Rate: 2.80% Call Date: 19 May 29 Call Price: 100.00 Yield to Maturity: 1.77% Maturity Date: 19 Aug 29							
HLTH CARE REIT INC 4.5% DUE 01-15-2024 CUSIP : 42217KBC9							
50,000.000	110.013337	475.00	55,006.67	52,331.28	2,675.39	0.00	2,675.39
Issue Date: 07 Oct 13 Rate: 4.50% Call Date: 15 Oct 23 Call Price: 100.00 Yield to Maturity: 1.377% Maturity Date: 15 Jan 24							
HOME DEPOT INC 3.3% DUE 04-15-2040 REG CUSIP : 437076CC4							
100,000.000	113.60163	1,659.16	113,601.63	106,072.00	7,529.63	0.00	7,529.63
Issue Date: 30 Mar 20 Rate: 3.30% Call Date: 15 Oct 39 Call Price: 100.00 Yield to Maturity: 2.422% Maturity Date: 15 Apr 40							
HOME DEPOT INC 3.35% DUE 09-15-2025 CUSIP : 437076BK7							
80,000.000	112.692585	119.11	90,154.07	90,363.20	-209.13	0.00	-209.13
Issue Date: 15 Sep 15 Rate: 3.35% Call Date: 15 Jun 25 Call Price: 100.00 Yield to Maturity: 0.738% Maturity Date: 15 Sep 25							
HP INC FIXED 3.4% DUE 06-17-2030 CUSIP : 40434LAC9							
44,000.000	107.387388	432.17	47,250.45	43,907.60	3,342.85	0.00	3,342.85
Issue Date: 17 Jun 20 Rate: 3.40% Call Date: 17 Mar 30 Call Price: 100.00 Yield to Maturity: 2.536% Maturity Date: 17 Jun 30							

◆ Asset Detail - Base Currency

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

Fixed Income

Corporate bonds

United States - USD

Description / Shares/PAR value	Exchange rate/local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
INGERSOLL-RAND 3.5% DUE 03-21-2026 CUSIP : 456873AE8							
5,000.000	111.864304	4.86	5,593.22	4,994.75	598.47	0.00	598.47
Issue Date: 21 Mar 19 Rate: 3.50% Call Date: 21 Jan 26 Call Price: 100.00 Yield to Maturity: 1.251% Maturity Date: 21 Mar 26							
INTL LEASE FIN 5.875% DUE 08-15-2022 CUSIP : 459745GN9							
65,000.000	107.014709	487.95	69,559.56	69,443.85	115.71	0.00	115.71
Issue Date: 21 Aug 12 Rate: 5.875% Yield to Maturity: 2.041% Maturity Date: 15 Aug 22							
ITC HLDGS CORP 4.05% DUE 07-01-2023 CUSIP : 465685AG0							
25,000.000	108.1205	253.12	27,030.13	24,928.75	2,101.38	0.00	2,101.38
Issue Date: 03 Jul 13 Rate: 4.05% Call Date: 01 Apr 23 Call Price: 100.00 Yield to Maturity: 1.049% Maturity Date: 01 Jul 23							
JABIL CIRCUIT INC 4.7% DUE 09-15-2022 CUSIP : 466313AG8							
24,000.000	107.211231	50.13	25,730.70	24,633.34	1,097.36	0.00	1,097.36
Issue Date: 03 Aug 12 Rate: 4.70% Yield to Maturity: 0.973% Maturity Date: 15 Sep 22							
JABIL INC 3.6% 01-15-2030 CUSIP : 466313AJ2							
24,000.000	106.447773	182.40	25,547.47	24,010.68	1,536.79	0.00	1,536.79
Issue Date: 15 Jan 20 Rate: 3.60% Call Date: 15 Oct 29 Call Price: 100.00 Yield to Maturity: 2.806% Maturity Date: 15 Jan 30							
JABIL INC FORMERLY 3% DUE 01-15-2031 CUSIP : 466313AK9							
41,000.000	102.096276	266.50	41,859.47	41,531.12	328.35	0.00	328.35
Issue Date: 13 Jul 20 Rate: 3.00% Call Date: 15 Oct 30 Call Price: 100.00 Yield to Maturity: 2.764% Maturity Date: 15 Jan 31							
JABIL INC FORMERLY 3.95% DUE 01-12-2028 CUSIP : 466313AH6							
8,000.000	109.334677	69.34	8,746.77	7,940.09	806.68	0.00	806.68
Issue Date: 17 Jan 18 Rate: 3.95% Call Date: 12 Oct 27 Call Price: 100.00 Yield to Maturity: 2.537% Maturity Date: 12 Jan 28							

Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
United States - USD							
JEFFERIES FINANCIAL GROUP INC 5.5%10-18-2023 CUSIP : 527288BE3							
38,000.000	110.047486	946.30	41,818.04	41,081.04	737.00	0.00	737.00
Issue Date: 18 Oct 13 Rate: 5.50% Call Date: 18 Jan 23 Call Price: 100.00 Yield to Maturity: 2.082% Maturity Date: 18 Oct 23							
JOHNSON & JOHNSON .55% DUE 09-01-2025REG CUSIP : 478160CN2							
30,000.000	100.030154	16.50	30,009.05	29,967.30	41.75	0.00	41.75
Issue Date: 25 Aug 20 Rate: 0.55% Call Date: 01 Aug 25 Call Price: 100.00 Yield to Maturity: 0.543% Maturity Date: 01 Sep 25							
JOHNSON CTLS INTL PLC/TYCO FIRE & SEC F1.75% DUE 09-15-2030 CUSIP : 47837RAA8							
10,000.000	100.632351	9.72	10,063.24	9,968.90	94.34	0.00	94.34
Issue Date: 11 Sep 20 Rate: 1.75% Call Date: 15 Jun 30 Call Price: 100.00 Yield to Maturity: 1.68% Maturity Date: 15 Sep 30							
JPMORGAN CHASE & 2.7% DUE 05-18-2023 CUSIP : 46625HRL6							
55,000.000	105.60252	548.62	58,081.39	55,919.05	2,162.34	0.00	2,162.34
Issue Date: 18 May 16 Rate: 2.70% Call Date: 18 Mar 23 Call Price: 100.00 Yield to Maturity: 0.554% Maturity Date: 18 May 23							
JPMORGAN CHASE & 3.625% DUE 12-01-2027 CUSIP : 46625HRX0							
119,000.000	111.97947	1,437.91	133,255.57	118,491.87	14,763.70	0.00	14,763.70
Issue Date: 16 Nov 16 Rate: 3.625% Call Date: 01 Dec 26 Call Price: 100.00 Yield to Maturity: 1.834% Maturity Date: 01 Dec 27							
JPMORGAN CHASE & 4.125% DUE 12-15-2026 CUSIP : 46625HJZ4							
30,000.000	116.191676	364.37	34,857.50	33,198.30	1,659.20	0.00	1,659.20
Issue Date: 09 Dec 14 Rate: 4.125% Yield to Maturity: 1.393% Maturity Date: 15 Dec 26							
JPMORGAN CHASE & CO 2.083% DUE04-22-2026/10-22-202 CUSIP : 46647PBK1							
58,000.000	104.577987	533.59	60,655.23	58,000.00	2,655.23	0.00	2,655.23
Issue Date: 22 Apr 20 Rate: 2.083% Call Date: 22 Oct 20 Call Price: 100.00 Yield to Maturity: 1.228% Maturity Date: 22 Apr 26							

◆ Asset Detail - Base Currency

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

Fixed Income

Corporate bonds

United States - USD

Description / Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
JPMORGAN CHASE & CO 2.522% DUE04-22-2031 CUSIP : 46647PBL9							
28,000.000	106.407326	311.88	29,794.05	29,958.04	-163.99	0.00	-163.99
Issue Date: 22 Apr 20 Rate: 2.522% Call Date: 22 Oct 20 Call Price: 100.00 Yield to Maturity: 1.851% Maturity Date: 22 Apr 31							
JPMORGAN CHASE & CO 2.739% DUE10-15-2030 CUSIP : 46647PBE5							
31,000.000	107.133212	391.52	33,211.30	31,000.00	2,211.30	0.00	2,211.30
Issue Date: 12 Sep 19 Rate: 2.739% Call Date: 15 Oct 29 Call Price: 100.00 Yield to Maturity: 1.953% Maturity Date: 15 Oct 30							
JPMORGAN CHASE & CO 3.782% DUE02-01-2028 BEO CUSIP : 46625HRY8							
27,000.000	113.103844	170.18	30,538.04	27,000.00	3,538.04	0.00	3,538.04
Issue Date: 01 Feb 17 Rate: 3.782% Call Date: 01 Feb 27 Call Price: 100.00 Yield to Maturity: 1.862% Maturity Date: 01 Feb 28							
KEMPER CORP DEL 2.4% DUE 09-30-2030 CUSIP : 488401AC4							
37,000.000	98.949476	4.93	36,611.31	36,947.83	-336.52	0.00	-336.52
Issue Date: 29 Sep 20 Rate: 2.40% Call Date: 30 Jun 30 Call Price: 100.00 Yield to Maturity: 2.519% Maturity Date: 30 Sep 30							
KIMCO RLTY CORP 3.3% DUE 02-01-2025 CUSIP : 49446RAU3							
40,000.000	107.995072	220.00	43,198.03	40,857.60	2,340.43	0.00	2,340.43
Issue Date: 10 Aug 17 Rate: 3.30% Call Date: 01 Dec 24 Call Price: 100.00 Yield to Maturity: 1.393% Maturity Date: 01 Feb 25							
KINDER MORGAN 4.25% DUE 09-01-2024 CUSIP : 494550BV7							
55,000.000	110.652718	194.79	60,858.99	56,033.53	4,825.46	0.00	4,825.46
Issue Date: 11 Sep 14 Rate: 4.25% Call Date: 01 Jun 24 Call Price: 100.00 Yield to Maturity: 1.444% Maturity Date: 01 Sep 24							
KROGER CO 2.95% DUE11-01-2021 CUSIP : 501044CZ2							
10,000.000	102.568725	122.91	10,256.87	9,906.50	350.37	0.00	350.37
Issue Date: 28 Oct 14 Rate: 2.95% Call Date: 01 Oct 21 Call Price: 100.00 Yield to Maturity: 0.574% Maturity Date: 01 Nov 21							

Asset Detail - Base Currency

Fixed Income

Corporate bonds

United States - USD

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
LILLY ELI & CO 2.35% DUE 05-15-2022 CUSIP : 532457BQ0							
10,000.000	103.123837	88.77	10,312.38	9,984.90	327.48	0.00	327.48
Issue Date: 09 May 17 Rate: 2.35% Call Date: 15 Apr 22 Yield to Maturity: 0.419% Maturity Date: 15 May 22							
LOCKHEED MARTIN 3.1% DUE 01-15-2023 CUSIP : 539830BG3							
27,000.000	106.038853	176.69	28,630.49	26,827.47	1,803.02	0.00	1,803.02
Issue Date: 23 Nov 15 Rate: 3.10% Call Date: 15 Nov 22 Call Price: 100.00 Yield to Maturity: 0.448% Maturity Date: 15 Jan 23							
LOCKHEED MARTIN 3.35 DUE 09-15-2021 CUSIP : 539830AY5							
6,000.000	102.903786	8.93	6,174.23	6,389.16	-214.93	0.00	-214.93
Issue Date: 09 Sep 11 Rate: 3.35% Yield to Maturity: 0.313% Maturity Date: 15 Sep 21							
LOWES COS INC 3.65% DUE 04-05-2029 CUSIP : 548661DR5							
45,000.000	115.487048	802.99	51,969.17	47,036.55	4,932.62	0.00	4,932.62
Issue Date: 05 Apr 19 Rate: 3.65% Call Date: 05 Jan 29 Call Price: 100.00 Yield to Maturity: 1.689% Maturity Date: 05 Apr 29							
LOWES COS INC 5.8% DUE 10-15-2036 CUSIP : 548661CL9							
72,000.000	132.4445	1,925.59	95,360.04	89,098.56	6,261.48	0.00	6,261.48
Issue Date: 10 Oct 06 Rate: 5.80% Yield to Maturity: 3.198% Maturity Date: 15 Oct 36							
MACYS RETAIL HLDGS 2.875 DUE 02-15-2023 CUSIP : 55616XAH0							
42,000.000	80.875	154.29	33,967.50	42,059.22	-8,091.72	0.00	-8,091.72
Issue Date: 20 Nov 12 Rate: 2.875% Call Date: 15 Nov 22 Call Price: 100.00 Yield to Maturity: 12.414% Maturity Date: 15 Feb 23							
MACYS RETAIL HLDGS 3.875 DUE 01-15-2022 CUSIP : 55616XAF4							
35,000.000	94.125	286.31	32,943.75	35,048.50	-2,104.75	0.00	-2,104.75
Issue Date: 13 Jan 12 Rate: 3.875% Call Date: 15 Oct 21 Call Price: 100.00 Yield to Maturity: 8.776% Maturity Date: 15 Jan 22							

Asset Detail - Base Currency

Fixed Income

Corporate bonds

United States - USD

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
MARATHON OIL CORP 2.8% DUE 11-01-2022 CUSIP : 565849AK2							
30,000.000	102.436165	350.00	30,730.85	29,221.80	1,509.05	0.00	1,509.05
Issue Date: 29 Oct 12 Rate: 2.80% Call Date: 01 Aug 22 Call Price: 100.00 Yield to Maturity: 1.607% Maturity Date: 01 Nov 22							
MERCK & CO INC NEW FIXED 2.75% DUE02-10-2025 CUSIP : 58933YAR6							
83,000.000	108.668672	323.35	90,195.00	83,647.21	6,547.79	0.00	6,547.79
Issue Date: 10 Feb 15 Rate: 2.75% Call Date: 10 Nov 24 Call Price: 100.00 Yield to Maturity: 0.727% Maturity Date: 10 Feb 25							
METLIFE INC 3.6% DUE 11-13-2025 CUSIP : 59156RBQ0							
45,000.000	113.978453	621.00	51,290.30	45,971.55	5,318.75	0.00	5,318.75
Issue Date: 13 Nov 15 Rate: 3.60% Call Date: 13 Aug 25 Call Price: 100.00 Yield to Maturity: 0.807% Maturity Date: 13 Nov 25							
METLIFE INC STEP CPN 3.048% DUE12-15-2022 CUSIP : 59156RBF4							
25,000.000	105.700151	33.86	26,425.04	25,632.25	792.79	0.00	792.79
Issue Date: 15 Sep 12 Rate: 3.048% Yield to Maturity: 0.452% Maturity Date: 15 Dec 22							
MICROSOFT CORP 2.4% DUE 02-06-2022 CUSIP : 594918BW3							
15,000.000	102.773514	55.00	15,416.03	14,967.75	448.28	0.00	448.28
Issue Date: 06 Feb 17 Rate: 2.40% Call Date: 06 Jan 22 Call Price: 100.00 Yield to Maturity: 0.339% Maturity Date: 06 Feb 22							
MICROSOFT CORP 2.4% DUE 08-08-2026 CUSIP : 594918BR4							
35,000.000	109.235076	123.66	38,232.28	35,308.55	2,923.73	0.00	2,923.73
Issue Date: 08 Aug 16 Rate: 2.40% Call Date: 08 May 26 Call Price: 100.00 Yield to Maturity: 0.783% Maturity Date: 08 Aug 26							
MICROSOFT CORP FIXED 2.7% DUE 02-12-2025 CUSIP : 594918BB9							
95,000.000	108.900558	349.12	103,455.53	95,623.20	7,832.33	0.00	7,832.33
Issue Date: 12 Feb 15 Rate: 2.70% Call Date: 12 Nov 24 Call Price: 100.00 Yield to Maturity: 0.63% Maturity Date: 12 Feb 25							

Asset Detail - Base Currency

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

Fixed Income

Corporate bonds

United States - USD

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss: Market	Unrealized gain/loss: Translation	Unrealized gain/loss: Total
MORGAN STANLEY 3.625% DUE 01-20-2027 CUSIP : 61746BEF9							
59,000.000	113.326	421.80	66,862.34	59,362.85	7,499.49	0.00	7,499.49
Issue Date: 20 Jan 17 Rate: 3.625% Call Date: 15 Nov 26 Yield to Maturity: 1.408% Maturity Date: 20 Jan 27							
MORGAN STANLEY 3.75% DUE 02-25-2023 CUSIP : 61746BDJ2							
10,000.000	107.331544	37.50	10,733.15	10,425.00	308.15	0.00	308.15
Issue Date: 25 Feb 13 Rate: 3.75% Yield to Maturity: 0.669% Maturity Date: 25 Feb 23							
MORGAN STANLEY 3.772% DUE 01-24-2029 CUSIP : 61744YAP3							
19,000.000	114.141144	133.38	21,686.82	19,000.00	2,686.82	0.00	2,686.82
Issue Date: 23 Jan 18 Rate: 3.772% Call Date: 24 Jan 28 Call Price: 100.00 Yield to Maturity: 1.923% Maturity Date: 24 Jan 29							
MORGAN STANLEY 4.875% DUE 11-01-2022 CUSIP : 6174824M3							
49,000.000	108.100145	995.31	52,969.07	50,688.78	2,280.29	0.00	2,280.29
Issue Date: 23 Oct 12 Rate: 4.875% Yield to Maturity: 0.944% Maturity Date: 01 Nov 22							
MORGAN STANLEY 5% DUE 11-24-2025 CUSIP : 6174467X1							
60,000.000	117.482935	1,058.33	70,489.76	67,231.05	3,258.71	0.00	3,258.71
Issue Date: 22 Nov 13 Rate: 5.00% Yield to Maturity: 1.463% Maturity Date: 24 Nov 25							
MORGAN STANLEY 5.5% DUE 07-28-2021 CUSIP : 61747WAL3							
35,000.000	104.185357	336.87	36,464.87	38,741.54	-2,276.67	0.00	-2,276.67
Issue Date: 28 Jul 11 Rate: 5.50% Yield to Maturity: 0.429% Maturity Date: 28 Jul 21							
MORGAN STANLEY FLTG RT 3.622% DUE04-01-2031 CUSIP : 6174468P7							
76,000.000	114.897982	1,384.00	87,322.47	88,283.12	-960.65	0.00	-960.65
Issue Date: 31 Mar 20 Rate: 3.622% Call Date: 01 Apr 30 Call Price: 100.00 Yield to Maturity: 2.039% Maturity Date: 01 Apr 31							

Asset Detail - Base Currency

Fixed Income

Corporate bonds

United States - USD

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
MORGAN STANLEY SR NT FLTG DUE01-20-2023/01-20-202 CUSIP : 6174468K8							
41,000.000	100.203	63.71	41,083.23	41,000.00	83.23	0.00	83.23
Issue Date: 22 Jan 20 Rate: 0.78798% Call Date: 20 Jan 22 Call Price: 100.00 Yield to Maturity: 0.717% Maturity Date: 20 Jan 23							
MPLX LP 4.5% DUE 07-15-2023 CUSIP : 55336VAE0							
50,000.000	108.414	475.00	54,207.00	52,104.80	2,102.20	0.00	2,102.20
Issue Date: 15 Jul 16 Rate: 4.50% Call Date: 15 Apr 23 Call Price: 100.00 Yield to Maturity: 1.414% Maturity Date: 15 Jul 23							
NATL OILWELL VARCO 3.6% DUE 12-01-2029 CUSIP : 637071AM3							
33,000.000	97.127061	396.00	32,051.93	32,552.29	-500.36	0.00	-500.36
Issue Date: 14 Nov 19 Rate: 3.60% Call Date: 01 Sep 29 Call Price: 100.00 Yield to Maturity: 3.976% Maturity Date: 01 Dec 29							
NATL RURAL UTILS 3.4% DUE 02-07-2028 CUSIP : 637432NP6							
64,000.000	115.364416	326.40	73,833.23	68,304.00	5,529.23	0.00	5,529.23
Issue Date: 07 Feb 18 Rate: 3.40% Call Date: 07 Nov 27 Call Price: 100.00 Yield to Maturity: 1.209% Maturity Date: 07 Feb 28							
NORDSTROM INC 4.375% DUE 04-01-2030 CUSIP : 655664AT7							
42,000.000	80.75	918.75	33,915.00	42,059.36	-8,144.36	0.00	-8,144.36
Issue Date: 06 Nov 19 Rate: 4.375% Call Date: 01 Jan 30 Call Price: 100.00 Yield to Maturity: 7.208% Maturity Date: 01 Apr 30							
NORFOLK SOUTHN 3.25 DUE 12-01-2021 CUSIP : 655844BG2							
25,000.000	102.485585	270.83	25,621.40	24,892.09	729.31	0.00	729.31
Issue Date: 17 Nov 11 Rate: 3.25% Call Date: 01 Sep 21 Call Price: 100.00 Yield to Maturity: 1.104% Maturity Date: 01 Dec 21							
NORTHERN STS PWR CO MINN 3.6% 09-15-2047 CUSIP : 665772CQ0							
45,000.000	118.71482	72.00	53,421.67	48,215.25	5,206.42	0.00	5,206.42
Issue Date: 13 Sep 17 Rate: 3.60% Call Date: 15 Mar 47 Call Price: 100.00 Yield to Maturity: 2.626% Maturity Date: 15 Sep 47							

◆ Asset Detail - Base Currency

Fixed Income

Corporate bonds

United States - USD

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Unrealized gain/loss Translation	Unrealized gain/loss Total
NORTHERN TR CORP 1.95% DUE 05-01-2030 CUSIP : 665859AV6							
50,000.000	104.10225	406.25	52,051.13	52,436.50	-385.37	0.00	-385.37
Issue Date: 01 May 20 Rate: 1.95% Call Date: 01 Feb 30 Call Price: 100.00 Yield to Maturity: 1.489% Maturity Date: 01 May 30							
NORTHERN TR CORP 3.45% DUE 11-04-2020 CUSIP : 665859AL8							
100,000.000	100.28424	1,408.75	100,284.24	103,423.00	-3,138.76	0.00	-3,138.76
Issue Date: 04 Nov 10 Rate: 3.45% Yield to Maturity: 0.436% Maturity Date: 04 Nov 20							
ORACLE CORP FIXED 2.8% DUE 04-01-2027 CUSIP : 68389XBU8							
15,000.000	109.954043	210.00	16,493.11	15,297.30	1,195.81	0.00	1,195.81
Issue Date: 01 Apr 20 Rate: 2.80% Call Date: 01 Feb 27 Call Price: 100.00 Yield to Maturity: 1.204% Maturity Date: 01 Apr 27							
ORACLE CORP FIXED 2.95% DUE 04-01-2030 CUSIP : 68389XBV6							
15,000.000	111.806092	221.25	16,770.91	15,299.85	1,471.06	0.00	1,471.06
Issue Date: 01 Apr 20 Rate: 2.95% Call Date: 01 Jan 30 Call Price: 100.00 Yield to Maturity: 1.605% Maturity Date: 01 Apr 30							
PACKAGING CORP 3.65% DUE 09-15-2024 CUSIP : 695156AR0							
30,000.000	109.592972	48.66	32,877.89	30,894.90	1,982.99	0.00	1,982.99
Issue Date: 05 Sep 14 Rate: 3.65% Call Date: 15 Jun 24 Call Price: 100.00 Yield to Maturity: 1.163% Maturity Date: 15 Sep 24							
PFIZER INC 2.625% DUE 04-01-2030 CUSIP : 717081EW9							
16,000.000	111.807486	215.82	17,889.19	15,944.00	1,945.19	0.00	1,945.19
Issue Date: 27 Mar 20 Rate: 2.625% Call Date: 01 Jan 30 Call Price: 100.00 Yield to Maturity: 1.30% Maturity Date: 01 Apr 30							
PFIZER INC 4.125% DUE 12-15-2046 CUSIP : 717081ED1							
32,000.000	127.833506	388.66	40,906.72	33,077.44	7,829.28	0.00	7,829.28
Issue Date: 21 Nov 16 Rate: 4.125% Yield to Maturity: 2.645% Maturity Date: 15 Dec 46							

◆ Asset Detail - Base Currency

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

Fixed Income

Corporate bonds

United States - USD

Description / Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
PNC FINL SVCS 3.15% DUE 05-19-2027 CUSIP : 693475AT2							
29,000.000	111.365514	334.95	32,296.00	28,854.13	3,441.87	0.00	3,441.87
Issue Date: 19 May 17 Rate: 3.15% Call Date: 19 Apr 27 Call Price: 100.00 Yield to Maturity: 1.353% Maturity Date: 19 May 27							
PNC FINL SVCS 3.9% DUE 04-29-2024 CUSIP : 693475AP0							
35,000.000	110.088592	576.33	38,531.01	36,506.57	2,024.44	0.00	2,024.44
Issue Date: 28 Apr 14 Rate: 3.90% Call Date: 29 Mar 24 Call Price: 100.00 Yield to Maturity: 1.023% Maturity Date: 29 Apr 24							
PRAXAIR INC NT 1.1% 08-10-2030 CUSIP : 74005PBT0							
15,000.000	97.161187	23.37	14,574.18	14,967.45	-393.27	0.00	-393.27
Issue Date: 10 Aug 20 Rate: 1.10% Call Date: 10 May 30 Call Price: 100.00 Yield to Maturity: 1.409% Maturity Date: 10 Aug 30							
PRIN FINL GROUP 3.7% DUE 05-15-2029 CUSIP : 74251VAR3							
34,000.000	117.184117	475.24	39,842.60	33,864.68	5,977.92	0.00	5,977.92
Issue Date: 10 May 19 Rate: 3.70% Call Date: 15 Feb 29 Call Price: 100.00 Yield to Maturity: 1.562% Maturity Date: 15 May 29							
PROCTER & GAMBLE CO 3.0% DUE 03-25-2030REG CUSIP : 742718FH7							
20,000.000	115.99463	10.00	23,198.93	19,952.00	3,246.93	0.00	3,246.93
Issue Date: 25 Mar 20 Rate: 3.00% Call Date: 25 Dec 29 Call Price: 100.00 Yield to Maturity: 1.21% Maturity Date: 25 Mar 30							
PROLOGIS L P CORP 3.25% 10-01-2026 CUSIP : 74340XBK6							
20,000.000	113.075409	325.00	22,615.08	21,384.00	1,231.08	0.00	1,231.08
Issue Date: 01 Oct 19 Rate: 3.25% Call Date: 01 Jul 26 Call Price: 100.00 Yield to Maturity: 1.00% Maturity Date: 01 Oct 26							
PRUDENTIAL FINL INC 3.878%03-27-2028 CUSIP : 74432QCC7							
91,000.000	117.194537	39.21	106,647.03	98,984.34	7,662.69	0.00	7,662.69
Issue Date: 27 Mar 18 Rate: 3.878% Call Date: 27 Dec 27 Call Price: 100.00 Yield to Maturity: 1.447% Maturity Date: 27 Mar 28							

Asset Detail - Base Currency

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

Fixed Income

Corporate bonds

United States - USD

Description / Asset ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
PUB SVC ENTERPRISE .8% DUE 08-15-2025 CUSIP : 744573AP1							
25,000.000	99.352407	26.11	24,838.10	24,943.75	-105.65	0.00	-105.65
Issue Date: 14 Aug 20 Rate: 0.80% Call Date: 15 Jul 25 Call Price: 100.00 Yield to Maturity: 0.936% Maturity Date: 15 Aug 25							
PVPTL SMITHFIELD FOODS FIXED 2.65% DUE 10-03-2021 CUSIP : 832248BA5							
19,000.000	100.619894	248.95	19,117.78	18,939.96	177.82	0.00	177.82
Issue Date: 03 Oct 17 Rate: 2.65% Call Date: 03 Sep 21 Call Price: 100.00 Yield to Maturity: 2.026% Maturity Date: 03 Oct 21							
PVTPL ABBVIE INC 4.55% DUE 03-15-2035 BEO CUSIP : 00287YCK3							
44,000.000	122.943374	88.97	54,095.08	50,792.28	3,302.80	0.00	3,302.80
Issue Date: 15 Mar 20 Rate: 4.55% Call Date: 15 Sep 34 Call Price: 100.00 Yield to Maturity: 2.631% Maturity Date: 15 Mar 35							
PVTPL NEUBERGER BERMAN GROUP 144A 4.503-15-2027/03-14-201 CUSIP : 64128XAG5							
9,000.000	111.845888	18.00	10,066.13	8,928.45	1,137.68	0.00	1,137.68
Issue Date: 14 Mar 17 Rate: 4.50% Call Date: 15 Dec 26 Call Price: 100.00 Yield to Maturity: 2.502% Maturity Date: 15 Mar 27							
PVTPL NEW YORK LIFE GLOBAL 1.7% DUE09-14-2021 BEO CUSIP : 64952WCJ0							
200,000.000	101.39846	160.55	202,796.92	190,940.00	11,856.92	0.00	11,856.92
Issue Date: 14 Sep 16 Rate: 1.70% Yield to Maturity: 0.234% Maturity Date: 14 Sep 21							
PVTPL ROYALTY PHARMA PLC SR NT 2.2% 09-02-2030 CUSIP : 78081BAD5							
40,000.000	99.819868	70.88	39,927.95	39,176.10	751.85	0.00	751.85
Issue Date: 02 Sep 20 Rate: 2.20% Call Date: 02 Jun 30 Call Price: 100.00 Yield to Maturity: 2.22% Maturity Date: 02 Sep 30							
PVTPL SMITHFIELD FOODS INC 3.0% DUE10-15-2030 BEO CUSIP : 832248BC1							
4,000.000	100.216	5.33	4,008.64	3,953.52	55.12	0.00	55.12
Issue Date: 15 Sep 20 Rate: 3.00% Call Date: 15 Jul 30 Call Price: 100.00 Yield to Maturity: 2.974% Maturity Date: 15 Oct 30							

◆ Asset Detail - Base Currency

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

Fixed Income

Corporate bonds

United States - USD

Description / Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
PVTPL T-MOBILE USA INC 2.55% DUE02-15-2031 BEO CUSIP : 87264ABJ3							
54,000.000	103.461	375.98	55,868.94	54,521.72	1,347.22	0.00	1,347.22
Issue Date: 24 Jun 20 Rate: 2.55% Call Date: 15 Nov 30 Call Price: 100.00 Yield to Maturity: 2.175% Maturity Date: 15 Feb 31							
PVTPL T-MOBILE USA INC SR SECD NT 144A3.875% DUE 04-15-203 CUSIP : 87264ABE4							
35,000.000	113.462	647.98	39,711.70	34,747.30	4,964.40	0.00	4,964.40
Issue Date: 09 Apr 20 Rate: 3.875% Call Date: 15 Jan 30 Call Price: 100.00 Yield to Maturity: 2.295% Maturity Date: 15 Apr 30							
QUALCOMM INC 2.15% DUE 05-20-2030 CUSIP : 747525BK8							
35,000.000	104.697232	298.90	36,644.03	34,858.60	1,785.43	0.00	1,785.43
Issue Date: 08 May 20 Rate: 2.15% Call Date: 20 Feb 30 Call Price: 100.00 Yield to Maturity: 1.621% Maturity Date: 20 May 30							
QUALCOMM INC 2.9% DUE 05-20-2024 CUSIP : 747525AT0							
28,000.000	107.649	295.47	30,141.72	27,919.36	2,222.36	0.00	2,222.36
Issue Date: 26 May 17 Rate: 2.90% Call Date: 20 Mar 24 Call Price: 100.00 Yield to Maturity: 0.764% Maturity Date: 20 May 24							
REGENCY ENERGY 5.875% DUE 03-01-2022 CUSIP : 75886AAL2							
20,000.000	104.458622	97.91	20,891.72	21,225.20	-333.48	0.00	-333.48
Issue Date: 10 Feb 14 Rate: 5.875% Call Date: 01 Dec 21 Call Price: 100.00 Yield to Maturity: 2.652% Maturity Date: 01 Mar 22							
REGIONS FINL CORP FIXED 2.75% DUE08-14-2022 CUSIP : 7591EPAM2							
12,000.000	104.004732	43.08	12,480.57	11,993.88	486.69	0.00	486.69
Issue Date: 14 Aug 17 Rate: 2.75% Call Date: 14 Jul 22 Call Price: 100.00 Yield to Maturity: 0.596% Maturity Date: 14 Aug 22							
RELIANCE STL & 2.15% DUE 08-15-2030 CUSIP : 759509AG7							
7,000.000	97.844842	24.24	6,849.14	6,980.54	-131.40	0.00	-131.40
Issue Date: 03 Aug 20 Rate: 2.15% Call Date: 15 May 30 Call Price: 100.00 Yield to Maturity: 2.396% Maturity Date: 15 Aug 30							

Asset Detail - Base Currency

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

Fixed Income

Corporate bonds

United States - USD

Description / Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Market	Translation	Total
REPUBLIC SVCS INC FIXED 1.45% DUE02-15-2031 CUSIP : 760759AX8							
60,000.000	98.619926	99.08	59,171.96	59,722.20	-550.24	0.00	-550.24
Issue Date: 20 Aug 20 Rate: 1.45% Call Date: 15 Nov 30 Call Price: 100.00 Yield to Maturity: 1.594% Maturity Date: 15 Feb 31							
SAN DIEGO GAS & 6% DUE 06-01-2026 CUSIP : 797440BH6							
20,000.000	122.311639	400.00	24,462.33	22,530.00	1,932.33	0.00	1,932.33
Issue Date: 08 Jun 06 Rate: 6.00% Yield to Maturity: 1.837% Maturity Date: 01 Jun 26							
SANTANDER HLDGS FIXED 3.45% DUE06-02-2025 CUSIP : 80282KBB1							
41,000.000	106.940211	471.50	43,845.49	40,919.64	2,925.85	0.00	2,925.85
Issue Date: 01 Jun 20 Rate: 3.45% Call Date: 28 Nov 20 Call Price: 100.00 Yield to Maturity: 1.89% Maturity Date: 02 Jun 25							
SANTANDER HLDGS FIXED 4.5% DUE07-17-2025 CUSIP : 80282KAE6							
26,000.000	110.923397	240.50	28,840.08	25,989.60	2,850.48	0.00	2,850.48
Issue Date: 17 Jul 15 Rate: 4.50% Call Date: 18 Apr 25 Call Price: 100.00 Yield to Maturity: 2.094% Maturity Date: 17 Jul 25							
SEMPRA ENERGY 2.9% DUE 02-01-2023 CUSIP : 816851BF5							
15,000.000	104.698791	72.49	15,704.82	14,943.15	761.67	0.00	761.67
Issue Date: 12 Jan 18 Rate: 2.90% Call Date: 01 Jan 23 Call Price: 100.00 Yield to Maturity: 0.864% Maturity Date: 01 Feb 23							
SEMPRA ENERGY 3.4%01-12-2018 CUSIP : 816851BG3							
20,000.000	109.981394	113.33	21,996.28	21,111.80	884.48	0.00	884.48
Issue Date: 12 Jan 18 Rate: 3.40% Call Date: 01 Nov 27 Call Price: 100.00 Yield to Maturity: 1.933% Maturity Date: 01 Feb 28							
SIMON PPTY GROUP L 3.375% DUE 12-01-2027 CUSIP : 828807DE4							
35,000.000	106.952045	393.75	37,433.22	33,718.30	3,714.92	0.00	3,714.92
Issue Date: 11 Dec 17 Rate: 3.375% Call Date: 01 Sep 27 Call Price: 100.00 Yield to Maturity: 2.316% Maturity Date: 01 Dec 27							

◆ Asset Detail - Base Currency

Fixed Income

Corporate bonds

United States - USD

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
SMITHFIELD FOODS 3.35% DUE 02-01-2022 CUSIP : 832248AY4							
28,000.000	101.060412	156.33	28,296.92	27,964.16	332.76	0.00	332.76
Issue Date: 01 Feb 17 Rate: 3.35% Call Date: 01 Jan 22 Call Price: 100.00 Yield to Maturity: 2.536% Maturity Date: 01 Feb 22							
SOUTHERN CO 3.25% DUE 07-01-2026 CUSIP : 842587CV7							
20,000.000	111.586086	162.50	22,317.22	19,558.40	2,758.82	0.00	2,758.82
Issue Date: 24 May 16 Rate: 3.25% Call Date: 01 Apr 26 Call Price: 100.00 Yield to Maturity: 1.161% Maturity Date: 01 Jul 26							
SOUTHN CAL EDISON 2.85% DUE 08-01-2029 CUSIP : 842400GS6							
64,000.000	105.067584	304.00	67,243.25	65,428.48	1,814.77	0.00	1,814.77
Issue Date: 06 Aug 19 Rate: 2.85% Call Date: 01 May 29 Call Price: 100.00 Yield to Maturity: 2.215% Maturity Date: 01 Aug 29							
SOUTHN CO GAS CAP 2.45% DUE 10-01-2023 CUSIP : 8426EPAA6							
42,000.000	105.113628	514.50	44,147.72	41,970.36	2,177.36	0.00	2,177.36
Issue Date: 13 Sep 16 Rate: 2.45% Call Date: 01 Aug 23 Call Price: 100.00 Yield to Maturity: 0.725% Maturity Date: 01 Oct 23							
SOUTHWEST AIRLS CO 3.45% DUE 11-16-2027 CUSIP : 844741BE7							
30,000.000	100.992936	388.12	30,297.88	31,623.30	-1,325.42	0.00	-1,325.42
Issue Date: 16 Nov 17 Rate: 3.45% Call Date: 16 Aug 27 Call Price: 100.00 Yield to Maturity: 3.292% Maturity Date: 16 Nov 27							
SOUTHWESTERN ELEC PWR CO 2.75%10-01-2026 CUSIP : 845437BP6							
35,000.000	107.638668	481.25	37,673.53	34,963.60	2,709.93	0.00	2,709.93
Issue Date: 29 Sep 16 Rate: 2.75% Call Date: 01 Jul 26 Call Price: 100.00 Yield to Maturity: 1.418% Maturity Date: 01 Oct 26							
SPCL1 GEN ELEC CAP CORP 5.875% DUE 01-14-2038 CUSIP : 36962G3P7							
65,000.000	116.93557	816.78	76,008.12	73,269.95	2,738.17	0.00	2,738.17
Issue Date: 14 Jan 08 Rate: 5.875% Yield to Maturity: 4.458% Maturity Date: 14 Jan 38							

◆ Asset Detail - Base Currency

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

Fixed Income

Corporate bonds

United States - USD

Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
STIFEL FINL CORP FIXED 4% DUE 05-15-2030 CUSIP : 860630AG7							
31,000.000	110.732629	451.22	34,327.11	30,778.35	3,548.76	0.00	3,548.76
Issue Date: 20 May 20 Rate: 4.00% Call Date: 15 Feb 30 Call Price: 100.00 Yield to Maturity: 2.724% Maturity Date: 15 May 30							
SUNTRUST BANKBDS 4.05% 11-03-2025 CUSIP : 86787EBB2							
10,000.000	115.651635	166.50	11,565.16	10,424.70	1,140.46	0.00	1,140.46
Issue Date: 26 Oct 18 Rate: 4.05% Call Date: 03 Sep 25 Call Price: 100.00 Yield to Maturity: 0.898% Maturity Date: 03 Nov 25							
SUNTRUST BK ATL 05-17-2019 FIXED 2.8%05-17-2022 CUSIP : 86787EBE6							
10,000.000	103.873302	104.22	10,387.33	9,994.90	392.43	0.00	392.43
Issue Date: 17 May 19 Rate: 2.80% Call Date: 17 Apr 22 Call Price: 100.00 Yield to Maturity: 0.414% Maturity Date: 17 May 22							
SUNTRUST BK ATL GA FIXED 3.2%04-01-2024 REG CUSIP : 86787EBC0							
20,000.000	108.439366	320.00	21,687.87	20,224.70	1,463.17	0.00	1,463.17
Issue Date: 18 Mar 19 Rate: 3.20% Call Date: 01 Mar 24 Call Price: 100.00 Yield to Maturity: 0.754% Maturity Date: 01 Apr 24							
SYNOVUS FINL CORP 3.125%11-01-2022 CUSIP : 87161CAL9							
21,000.000	102.625	273.43	21,551.25	20,943.09	608.16	0.00	608.16
Issue Date: 01 Nov 17 Rate: 3.125% Call Date: 01 Oct 22 Call Price: 100.00 Yield to Maturity: 1.836% Maturity Date: 01 Nov 22							
TARGET CORP 2.25% DUE 04-15-2025 CUSIP : 87612EBL9							
5,000.000	107.151942	56.56	5,357.60	4,991.70	365.90	0.00	365.90
Issue Date: 31 Mar 20 Rate: 2.25% Call Date: 15 Mar 25 Call Price: 100.00 Yield to Maturity: 0.649% Maturity Date: 15 Apr 25							
TECNOGLASS INC 8.2% DUE 01-31-2022 BEO CUSIP : G87264AA8							
82,000.000	103.501	1,139.34	84,870.82	81,156.77	3,714.05	0.00	3,714.05
Issue Date: 30 Jan 17 Rate: 8.20% Yield to Maturity: 5.438% Maturity Date: 31 Jan 22							

Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
Fixed Income							
Corporate bonds							
United States - USD							
TIME WARNER CABLE 4.125% DUE 02-15-2021 CUSIP : 88732JAX6							
35,000.000	100.390572	184.47	35,136.70	37,411.85	-2,275.15	0.00	-2,275.15
Issue Date: 15 Nov 10 Rate: 4.125% Call Date: 15 Nov 20 Call Price: 100.00 Yield to Maturity: 3.063% Maturity Date: 15 Feb 21							
TJX COS INC NEW FIXED 4.5% DUE04-15-2050 CUSIP : 872540AU3							
30,000.000	129.105285	675.00	38,731.59	31,078.80	7,652.79	0.00	7,652.79
Issue Date: 01 Apr 20 Rate: 4.50% Call Date: 15 Oct 49 Call Price: 100.00 Yield to Maturity: 3.006% Maturity Date: 15 Apr 50							
TOYOTA MOTOR CREDIT CORP 3.45% DUE09-20-2023 CUSIP : 89236TFN0							
28,000.000	108.47323	29.51	30,372.50	27,945.12	2,427.38	0.00	2,427.38
Issue Date: 20 Sep 18 Rate: 3.45% Yield to Maturity: 0.57% Maturity Date: 20 Sep 23							
TOYOTA MTR CR CORP FLTG RT .65625% DUE01-11-2023 CUSIP : 89236TEN1							
48,000.000	100.207169	69.99	48,099.44	48,000.00	99.44	0.00	99.44
Issue Date: 11 Jan 18 Rate: 0.65625% Yield to Maturity: 3.094% Maturity Date: 11 Jan 23							
TRUIST FINANCIAL CORP MTN 1.125%08-03-2027 CUSIP : 89788MAC6							
59,000.000	99.721827	106.93	58,835.88	58,905.01	-69.13	0.00	-69.13
Issue Date: 03 Aug 20 Rate: 1.125% Call Date: 03 Jun 27 Call Price: 100.00 Yield to Maturity: 1.167% Maturity Date: 03 Aug 27							
U S BANCORP MEDIUM TERM SUB NTS 2.95 DUE07-15-2022 CUSIP : 91159JAA4							
10,000.000	104.395111	62.27	10,439.51	9,811.50	628.01	0.00	628.01
Issue Date: 23 Jul 12 Rate: 2.95% Call Date: 15 Jun 22 Call Price: 100.00 Yield to Maturity: 0.483% Maturity Date: 15 Jul 22							
UNITED TECHNOLOGIES CORP 4.125% 11-16-2028 CUSIP : 913017CY3							
55,000.000	118.412497	850.78	65,126.87	57,745.60	7,381.27	0.00	7,381.27
Issue Date: 16 Aug 18 Rate: 4.125% Call Date: 16 Aug 28 Call Price: 100.00 Yield to Maturity: 1.69% Maturity Date: 16 Nov 28							

◆ Asset Detail - Base Currency

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

Fixed Income

Corporate bonds

United States - USD

Description / Asset ID / Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
UNITEDHEALTH GROUP 2.875% DUE 12-15-2021 CUSIP : 91324PCH3							
26,000.000	103.143002	220.09	26,817.18	25,971.92	845.26	0.00	845.26
Issue Date: 08 Dec 14 Rate: 2.875% Yield to Maturity: 0.267% Maturity Date: 15 Dec 21							
US BANCORP 3.1% DUE04-27-2026 CUSIP : 91159HHM5							
47,000.000	111.097168	623.27	52,215.67	46,590.16	5,625.51	0.00	5,625.51
Issue Date: 26 Apr 16 Rate: 3.10% Call Date: 27 Mar 26 Call Price: 100.00 Yield to Maturity: 1.045% Maturity Date: 27 Apr 26							
VALERO ENERGY CORP FIXED 4% DUE04-01-2029 CUSIP : 91913YAW0							
50,000.000	109.569672	1,000.00	54,784.84	52,139.05	2,645.79	0.00	2,645.79
Issue Date: 25 Mar 19 Rate: 4.00% Call Date: 01 Jan 29 Call Price: 100.00 Yield to Maturity: 2.731% Maturity Date: 01 Apr 29							
VENTAS RLTY LTD PARTNERSHIP 4.0% 03-01-2028 CUSIP : 92277GAM9							
40,000.000	108.89935	133.33	43,559.74	39,130.20	4,429.54	0.00	4,429.54
Issue Date: 23 Feb 18 Rate: 4.00% Call Date: 01 Dec 27 Call Price: 100.00 Yield to Maturity: 2.669% Maturity Date: 01 Mar 28							
VENTAS RLTY LTD PARTNERSHIP 4.4%01-15-2029 CUSIP : 92277GAN7							
20,000.000	113.598689	185.77	22,719.74	22,111.60	608.14	0.00	608.14
Issue Date: 15 Aug 18 Rate: 4.40% Call Date: 15 Oct 28 Call Price: 100.00 Yield to Maturity: 2.568% Maturity Date: 15 Jan 29							
VERIZON COMMUNICATIONS 5.15 BDS DUE09-15-2023 USD2000 R CUSIP : 92343VBR4							
35,000.000	113.321283	80.11	39,662.45	38,782.00	880.45	0.00	880.45
Issue Date: 18 Sep 13 Rate: 5.15% Yield to Maturity: 0.60% Maturity Date: 15 Sep 23							
VERIZON COMMUNICATIONS INC 3.15% DUE03-22-2030 CUSIP : 92343VFE9							
75,000.000	113.002975	59.06	84,752.23	82,419.32	2,332.91	0.00	2,332.91
Issue Date: 20 Mar 20 Rate: 3.15% Call Date: 22 Dec 29 Call Price: 100.00 Yield to Maturity: 1.661% Maturity Date: 22 Mar 30							

Asset Detail - Base Currency

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

Fixed Income

Corporate bonds

United States - USD

Description / Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Market	Translation	Total
VERIZON FIXED 1.5% DUE 09-18-2030 CUSIP : 92343VFL3							
67,000.000	99.665097	36.29	66,775.61	66,925.63	-150.02	0.00	-150.02
Issue Date: 18 Sep 20 Rate: 1.50% Call Date: 18 Jun 30 Call Price: 100.00 Yield to Maturity: 1.536% Maturity Date: 18 Sep 30							
VERIZON FLTG RT 1.23725% DUE 03-16-2022 CUSIP : 92343VDX9							
19,000.000	101.1476	9.79	19,218.04	17,498.44	1,719.60	0.00	1,719.60
Issue Date: 16 Mar 17 Rate: 1.23725% Yield to Maturity: 0.532% Maturity Date: 16 Mar 22							
VISA INC .75% DUE 08-15-2027 CUSIP : 92826CAP7							
60,000.000	99.24311	55.00	59,545.87	59,934.60	-388.73	0.00	-388.73
Issue Date: 17 Aug 20 Rate: 0.75% Call Date: 15 Jun 27 Call Price: 100.00 Yield to Maturity: 0.863% Maturity Date: 15 Aug 27							
VULCAN MATLS CO 4.5% DUE 04-01-2025 CUSIP : 929160AS8							
50,000.000	113.91371	1,125.00	56,956.86	50,154.80	6,802.06	0.00	6,802.06
Issue Date: 30 Mar 15 Rate: 4.50% Call Date: 01 Jan 25 Call Price: 100.00 Yield to Maturity: 1.308% Maturity Date: 01 Apr 25							
VULCAN MATLS CO FIXED 3.5% DUE06-01-2030 CUSIP : 929160AZ2							
55,000.000	111.992133	711.18	61,595.67	54,844.70	6,750.97	0.00	6,750.97
Issue Date: 18 May 20 Rate: 3.50% Call Date: 01 Mar 30 Call Price: 100.00 Yield to Maturity: 2.121% Maturity Date: 01 Jun 30							
WALMART INC 2.85% DUE 07-08-2024 CUSIP : 931142EL3							
15,000.000	108.653097	98.56	16,297.96	14,981.70	1,316.26	0.00	1,316.26
Issue Date: 23 Apr 19 Rate: 2.85% Call Date: 08 Jun 24 Call Price: 100.00 Yield to Maturity: 0.53% Maturity Date: 08 Jul 24							
WELLS FARGO & CO 3.75% DUE 01-24-2024 CUSIP : 95000U2C6							
59,000.000	108.652103	411.77	64,104.74	60,424.85	3,679.89	0.00	3,679.89
Issue Date: 24 Jan 19 Rate: 3.75% Call Date: 22 Dec 23 Call Price: 100.00 Yield to Maturity: 1.086% Maturity Date: 24 Jan 24							

Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
Fixed Income							
Corporate bonds							
United States - USD							
WELLS FARGO & CO 4.48% DUE 01-16-2024 CUSIP : 949746RE3							
15,000.000	110.859385	139.99	16,628.91	15,199.65	1,429.26	0.00	1,429.26
Issue Date: 26 Nov 13 Rate: 4.48% Yield to Maturity: 1.113% Maturity Date: 16 Jan 24							
WELLS FARGO & CO TRANCHE # SR 00129 3.45DUE 02-13-2023 CUSIP : 94974BFJ4							
35,000.000	105.980841	161.00	37,093.29	35,511.45	1,581.84	0.00	1,581.84
Issue Date: 13 Feb 13 Rate: 3.45% Yield to Maturity: 0.893% Maturity Date: 13 Feb 23							
WEYERHAEUSER CO 4% DUE 11-15-2029 CUSIP : 962166BX1							
100,000.000	117.25395	1,511.11	117,253.95	100,818.00	16,435.95	0.00	16,435.95
Issue Date: 25 Feb 19 Rate: 4.00% Call Date: 15 Aug 29 Call Price: 100.00 Yield to Maturity: 1.928% Maturity Date: 15 Nov 29							
XYLEM INC SR NT 4.875 DUE 10-01-2021 CUSIP : 98419MAB6							
46,000.000	104.373849	1,121.25	48,011.97	47,380.92	631.05	0.00	631.05
Issue Date: 01 Apr 12 Rate: 4.875% Yield to Maturity: 0.497% Maturity Date: 01 Oct 21							
ZIMMER BIOMET 3.55% DUE 04-01-2025 CUSIP : 98956PAF9							
47,000.000	110.54885	834.25	51,957.96	47,077.08	4,880.88	0.00	4,880.88
Issue Date: 19 Mar 15 Rate: 3.55% Call Date: 01 Jan 25 Call Price: 100.00 Yield to Maturity: 1.14% Maturity Date: 01 Apr 25							
Total USD		106,039.08	13,400,092.33	12,686,459.50	713,632.83	0.00	713,632.83
Total United States		106,039.08	13,400,092.33	12,686,459.50	713,632.83	0.00	713,632.83
Total Corporate Bonds							
14,544,526.250		**205,639.28**	**15,631,032.17**	**14,896,908.60**	**734,123.57**	**0.00**	**734,123.57**

Funds - corporate bond

United States - USD

◆ Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
Fixed Income							
Funds - corporate bond							
United States - USD							
MFO BAIRD FDS INC AGGREGATE BD FD INSTLCL SHS CUSIP : 057071854							
1,012,800.870	11.84	0.00	11,991,562.30	12,021,890.86	-30,328.56	0.00	-30,328.56
Issue Date: 26 Aug 08							
MFO EATON VANCE MUTUAL FDS TRUST CUSIP : 277923546							
2,355,153.460	4.22	47,967.38	9,938,747.60	10,055,955.58	-117,207.98	0.00	-117,207.98
Total USD		47,967.38	21,930,309.90	22,077,846.44	-147,536.54	0.00	-147,536.54
Total United States		47,967.38	21,930,309.90	22,077,846.44	-147,536.54	0.00	-147,536.54
Total Funds - Corporate Bond							
3,367,954.330		**47,967.38**	**21,930,309.90**	**22,077,846.44**	**-147,536.54**	**0.00**	**-147,536.54**
Government mortgage backed securities							
United States - USD							
FANNIE MAE 2% 01/07/2050 2% 07-01-2050 CUSIP : 3140KFB38							
122,450.700	103.410499	204.08	126,626.88	126,669.51	-42.63	0.00	-42.63
Issue Date: 01 Jul 20 Rate: 2.00% Yield to Maturity: 1.134% Maturity Date: 01 Jul 50							
FEDERAL HOME LN MTG CORP #QN0262 3.0%07-01-2034 CUSIP : 3133G6JF3							
26,471.770	105.199919	66.17	27,848.28	27,332.11	516.17	0.00	516.17
Issue Date: 01 Jul 19 Rate: 3.00% Yield to Maturity: 1.132% Maturity Date: 01 Jul 34							
FEDERAL HOME LN MTG CORP POOL #G60761 3%10-01-2043 BEO CUSIP : 31335AZ27							
27,894.200	106.595169	69.73	29,733.87	28,857.42	876.45	0.00	876.45
Issue Date: 01 Oct 16 Rate: 3.00% Yield to Maturity: 1.024% Maturity Date: 01 Oct 43							

Asset Detail - Base Currency

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

Fixed Income

Government mortgage backed securities

United States - USD

Description / Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Market	Translation	Total
FEDERAL HOME LN MTG CORP POOL #Q524183.5% 11-01-2047 BEO CUSIP : 3132XUVL6							
40,138.940	109.249581	117.07	43,851.62	40,935.46	2,916.16	0.00	2,916.16
Issue Date: 01 Nov 17 Rate: 3.50% Yield to Maturity: 1.059% Maturity Date: 01 Nov 47							
FEDERAL HOME LN MTG CORP POOL #SB-80312.5% 02-01-2035 REG CUSIP : 3132D54Q2							
12,495.690	104.469696	26.03	13,054.21	13,061.90	-7.69	0.00	-7.69
Issue Date: 01 Jan 20 Rate: 2.50% Yield to Maturity: 0.982% Maturity Date: 01 Feb 35							
FEDERAL HOME LN MTG CORP POOL #SD8036 3%DUE 12-01-2049 REG CUSIP : 3132DV4V4							
176,798.710	104.709431	441.99	185,124.92	181,011.49	4,113.43	0.00	4,113.43
Issue Date: 01 Dec 19 Rate: 3.00% Yield to Maturity: 1.36% Maturity Date: 01 Dec 49							
FEDERAL NATIONAL MORTGAGE ASSOC 2.5%08-01-2050 CUSIP : 3140KEJ58							
234,303.270	104.977603	488.12	245,965.95	246,971.25	-1,005.30	0.00	-1,005.30
Issue Date: 01 Aug 20 Rate: 2.50% Yield to Maturity: 1.083% Maturity Date: 01 Aug 50							
FEDERAL NATL MTG ASSN GTD MTG POOL#AL5788 5% 05-01-204 CUSIP : 3138ENNE5							
305,570.300	115.014531	1,273.20	351,450.25	341,468.87	9,981.38	0.00	9,981.38
Issue Date: 01 Sep 14 Rate: 5.00% Yield to Maturity: 1.788% Maturity Date: 01 May 42							
FHLMC GOLD FGQ36494 4 09-01-2045 CUSIP : 3132QTGC4							
3,093.560	109.097971	10.31	3,375.01	3,311.09	63.92	0.00	63.92
Issue Date: 01 Sep 15 Rate: 4.00% Yield to Maturity: 1.655% Maturity Date: 01 Sep 45							
FHLMC MULTICLASS BD 5 10-15-2030 CUSIP : 3137GAU39							
5,584.690	106.91252	23.26	5,970.73	6,092.55	-121.82	0.00	-121.82
Issue Date: 01 Oct 10 Rate: 5.00% Yield to Maturity: 1.219% Maturity Date: 15 Oct 30							

◆ Asset Detail - Base Currency

Fixed Income

Government mortgage backed securities

United States - USD

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
FHLMC MULTICLASS REMIC TR 2013-130 CL-EA3 06-25-2038 CUSIP : 3136AHE89							
8,758.310	101.02983	21.89	8,848.51	9,032.00	-183.49	0.00	-183.49
Issue Date: 01 Dec 13 Rate: 3.00% Yield to Maturity: 1.18% Maturity Date: 25 Jun 38							
FHLMC MULTICLASS SER 2647 CL A 3.25 DUE04-15-2032 CUSIP : 31394GBQ5							
24,171.950	107.12845	65.46	25,895.04	25,138.84	756.20	0.00	756.20
Issue Date: 01 Jul 03 Rate: 3.25% Yield to Maturity: 1.049% Maturity Date: 15 Apr 32							
FHLMC MULTICLASS SER 4030 CL PA 3.5 DUE06-15-2040 CUSIP : 3137APMH0							
16,825.890	101.50457	49.07	17,079.05	17,132.65	-53.60	0.00	-53.60
Issue Date: 01 Apr 12 Rate: 3.50% Yield to Maturity: 2.03% Maturity Date: 15 Jun 40							
FHLMC POOL #QN1206 3.0% DUE 12-01-2034 CUSIP : 3133G7KT9							
17,001.300	105.023593	42.50	17,855.38	17,920.43	-65.05	0.00	-65.05
Issue Date: 01 Dec 19 Rate: 3.00% Yield to Maturity: 1.196% Maturity Date: 01 Dec 34							
FHLMC POOL 2.5% 01/10/2049 2.5%10-01-2049 CUSIP : 31339S6F7							
43,084.240	105.23195	89.75	45,338.39	44,868.19	470.20	0.00	470.20
Issue Date: 01 Oct 19 Rate: 2.50% Yield to Maturity: 0.87% Maturity Date: 01 Oct 49							
FHLMC UMBS 30Y FIXED POOL #QB0098 2.5%DUE 06-01-2050 REG CUSIP : 3133A6DB4							
14,703.100	104.977603	30.63	15,434.96	15,295.82	139.14	0.00	139.14
Issue Date: 01 May 20 Rate: 2.50% Yield to Maturity: 0.866% Maturity Date: 01 Jun 50							
FNMA POOL#QN-1186 3.0% 12-01 CUSIP : 3133G7J79							
98,043.710	105.07303	245.10	103,017.50	101,613.09	1,404.41	0.00	1,404.41
Issue Date: 01 Dec 19 Rate: 3.00% Yield to Maturity: 1.215% Maturity Date: 01 Dec 34							

Asset Detail - Base Currency

Fixed Income

Government mortgage backed securities

United States - USD

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
FNMA 2011-5 CL UN 3 02-25-2021 CUSIP : 31397QNA2							
54.010	100.11523	0.13	54.07	55.50	-1.43	0.00	-1.43
Issue Date: 01 Jan 11 Rate: 3.00% Yield to Maturity: 0.837% Maturity Date: 25 Feb 21							
FNMA POOL #257575 5% 01-01-2029 BEO CUSIP : 31371PCL2							
145,028.140	110.282038	604.28	159,939.99	161,884.47	-1,944.48	0.00	-1,944.48
Issue Date: 01 Jan 09 Rate: 5.00% Yield to Maturity: 1.604% Maturity Date: 01 Jan 29							
FNMA POOL #AS6015 4% 09-01-2045 BEO CUSIP : 3138WFVH6							
11,556.270	109.837053	38.52	12,693.07	12,356.19	336.88	0.00	336.88
Issue Date: 01 Sep 15 Rate: 4.00% Yield to Maturity: 1.856% Maturity Date: 01 Sep 45							
FNMA POOL #BN0905 4.0%11-01-2048 CUSIP : 3140JHAF0							
76,334.250	108.074475	254.44	82,497.84	78,779.33	3,718.51	0.00	3,718.51
Issue Date: 01 Nov 18 Rate: 4.00% Yield to Maturity: 1.81% Maturity Date: 01 Nov 48							
FNMA POOL #BN4393 3.5% DUE 03-01-2049 CUSIP : 3140JL3B8							
95,770.820	108.827724	55.86	104,225.20	96,519.03	7,706.17	0.00	7,706.17
Issue Date: 01 Mar 19 Rate: 3.50% Yield to Maturity: 0.931% Maturity Date: 01 Mar 49							
FNMA POOL #BP6512 2.5%07-01-2035 CUSIP : 3140KEGW2							
147,002.760	104.497853	306.25	153,614.73	154,835.25	-1,220.52	0.00	-1,220.52
Issue Date: 01 Jul 20 Rate: 2.50% Yield to Maturity: 1.083% Maturity Date: 01 Jul 35							
FNMA POOL #BP6817 2.5% DUE 05-01-2050BEO CUSIP : 3140KESF6							
43,979.070	104.977603	91.62	46,168.17	46,205.52	-37.35	0.00	-37.35
Issue Date: 01 May 20 Rate: 2.50% Yield to Maturity: 0.868% Maturity Date: 01 May 50							

Asset Detail - Base Currency

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

Fixed Income

Government mortgage backed securities

United States - USD

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss: Market	Translation	Total
FNMA POOL #BP8608 2.5%06-01-2050 CUSIP : 3140KGR62							
123,611.460	104.977603	257.52	129,764.35	129,695.46	68.89	0.00	68.89
Issue Date: 01 Jun 20 Rate: 2.50% Yield to Maturity: 0.914% Maturity Date: 01 Jun 50							
FNMA POOL #FM2612 3.5% 05-01-2049 BEO CUSIP : 3140X53W1							
64,177.890	106.134326	187.18	68,114.77	68,189.00	-74.23	0.00	-74.23
Issue Date: 01 Mar 20 Rate: 3.50% Yield to Maturity: 1.506% Maturity Date: 01 May 49							
FNMA POOL #FM3296 2.5% 05-01-2035 BEO CUSIP : 3140X6UW9							
47,882.450	104.451376	99.75	50,013.88	50,186.79	-172.91	0.00	-172.91
Issue Date: 01 May 20 Rate: 2.50% Yield to Maturity: 1.031% Maturity Date: 01 May 35							
FNMA POOL #MA2828 2.5% 11-01-2046 BEO CUSIP : 31418CEA8							
37,347.140	103.889081	77.80	38,799.60	35,058.18	3,741.42	0.00	3,741.42
Issue Date: 01 Oct 16 Rate: 2.50% Yield to Maturity: 1.20% Maturity Date: 01 Nov 46							
FNMA POOL #MA3305 3.5% 03-01-2048 BEO CUSIP : 31418CU77							
133,924.270	105.761365	390.61	141,640.14	137,481.65	4,158.49	0.00	4,158.49
Issue Date: 01 Feb 18 Rate: 3.50% Yield to Maturity: 1.617% Maturity Date: 01 Mar 48							
FNMA POOL 2.5% 01/05/2035 2.5%05-01-2035 CUSIP : 3140KADE3							
51,598.990	104.47423	107.49	53,907.65	54,072.66	-165.01	0.00	-165.01
Issue Date: 01 Apr 20 Rate: 2.50% Yield to Maturity: 1.044% Maturity Date: 01 May 35							
FNMA POOL 2.5% 01/05/2035 2.5%05-01-2035 CUSIP : 3140KCGQ9							
62,174.160	104.475654	129.52	64,956.86	65,152.10	-195.24	0.00	-195.24
Issue Date: 01 Apr 20 Rate: 2.50% Yield to Maturity: 1.016% Maturity Date: 01 May 35							

Asset Detail - Base Currency

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

Fixed Income

Government mortgage backed securities

United States - USD

Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
FNMA REMIC PASS THRU SER 2011-135 CL PK4.5 DUE 05-25-2040 CUSIP : 3136A3QK0							
10,449.320	104.45568	39.18	10,914.91	11,089.32	-174.41	0.00	-174.41
Issue Date: 01 Dec 11 Rate: 4.50% Yield to Maturity: 1.374% Maturity Date: 25 May 40							
FNMA REMIC SER 2003-58 CL M 3.5 DUE07-25-2033 CUSIP : 31393DDG3							
13,007.120	108.84386	37.93	14,157.45	13,474.58	682.87	0.00	682.87
Issue Date: 01 Jun 03 Rate: 3.50% Yield to Maturity: 0.935% Maturity Date: 25 Jul 33							
FNMA REMIC SR 2015-55 CL-JA 2.0% 07-25-2025 CUSIP : 3136APD58							
5,906.320	101.24951	9.84	5,980.12	5,988.45	-8.33	0.00	-8.33
Issue Date: 01 Jul 15 Rate: 2.00% Yield to Maturity: 0.813% Maturity Date: 25 Jul 25							
FNMA REMIC TR 2014-70 CL-KP 3.503-25-2044 CUSIP : 3136ALUX7							
16,006.600	107.57953	46.68	17,219.83	16,839.44	380.39	0.00	380.39
Issue Date: 01 Oct 14 Rate: 3.50% Yield to Maturity: 1.065% Maturity Date: 25 Mar 44							
FNMA SINGLE FAMILY MORTGAGE 2% 15 YEARSSETTLES OCTOBER CUSIP : 01F0204A4							
110,000.000	103.96875	110.00	114,365.63	114,365.63	0.00	0.00	0.00
Issue Date: 01 Jan 40 Rate: 2.00% Yield to Maturity: 0.727%							
FNMA SINGLE FAMILY MORTGAGE 2% 30 YEARSSETTLES OCTOBER CUSIP : 01F0206A2							
255,000.000	103.390625	184.17	263,646.09	262,610.16	1,035.93	0.00	1,035.93
Issue Date: 01 Jul 20 Rate: 2.00% Yield to Maturity: 1.166% Maturity Date: 15 Oct 50							
FNMA SINGLE FAMILY MORTGAGE 3.5% 30YEARS SETTLES OCTOBE CUSIP : 01F0326A7							
255,000.000	105.433593	322.29	268,855.66	269,144.53	-288.87	0.00	-288.87
Issue Date: 01 Jan 40 Rate: 3.50% Yield to Maturity: 1.659% Maturity Date: 15 Oct 48							

Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
Fixed Income							
Government mortgage backed securities							
United States - USD							
FREDDIE MAC STACR REMIC SER 20-DNA3 CL M1 FLTG RT 06-25-2050 CUSIP : 35565WAA0							
25,000.000	100.20519	6.86	25,051.30	25,000.00	51.30	0.00	51.30
Issue Date: 08 Jul 20 Rate: 1.64813% Yield to Maturity: 1.56% Maturity Date: 25 Jun 50							
Total USD		6,622.28	3,093,051.86	3,055,695.91	37,355.95	0.00	37,355.95
Total United States		6,622.28	3,093,051.86	3,055,695.91	37,355.95	0.00	37,355.95
Total Government Mortgage Backed Securities							
2,908,201.370		**6,622.28**	**3,093,051.86**	**3,055,695.91**	**37,355.95**	**0.00**	**37,355.95**
Gov't-issued commercial mortgage-backed							
United States - USD							
FNMA SER 2018-M4 CL A2 VAR RT DUE03-25-2028 REG CUSIP : 3136B1XJ8							
36,000.000	114.05645	94.32	41,060.32	36,376.88	4,683.44	0.00	4,683.44
Issue Date: 01 Apr 18 Rate: 3.14425% Yield to Maturity: 1.066% Maturity Date: 25 Mar 28							
FNMA SER 2019-M1 CL A2 FLTG01-25-2028 REG CUSIP : 3136B3XY1							
105,000.000	118.60206	321.38	124,532.16	109,954.69	14,577.47	0.00	14,577.47
Issue Date: 01 Jan 19 Rate: 3.673% Yield to Maturity: 1.108% Maturity Date: 25 Sep 28							
FNMA SER 2019-M22 CL A2 2.522% 2.522%DUE 07-25-2029 CUSIP : 3136B6XJ7							
112,000.000	109.95262	235.38	123,146.93	114,234.74	8,912.19	0.00	8,912.19
Issue Date: 01 Oct 19 Rate: 2.522% Yield to Maturity: 1.301% Maturity Date: 25 Aug 29							
FNMA SER 2019-M9 CL A2 2.937%DUE 04-25-2029 CUSIP : 3136B4VT2							
27,000.000	112.74849	66.08	30,442.09	27,537.89	2,904.20	0.00	2,904.20
Issue Date: 01 Jun 19 Rate: 2.937% Yield to Maturity: 1.286% Maturity Date: 25 Apr 29							

Asset Detail - Base Currency

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

Fixed Income

Gov't-issued commercial mortgage-backed

United States - USD

Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
FNMA SR 2020-M1 CL A2 2.44%09-25-2029 CUSIP : 3136B75M9							
40,200.000	107.54195	81.87	43,231.86	41,000.82	2,231.04	0.00	2,231.04
Issue Date: 01 Jan 20 Rate: 2.444% Yield to Maturity: 1.524% Maturity Date: 25 Oct 29							
GNMA 2.233051% DUE 11-16-2044 CUSIP : 38378KCQ0							
50,000.000	102.42466	93.04	51,212.33	48,826.17	2,386.16	0.00	2,386.16
Issue Date: 01 Mar 13 Rate: 2.23305% Yield to Maturity: 1.893% Maturity Date: 16 Nov 44							
GNMA 2.5% DUE 09-16-2056 CUSIP : 38379UVZ6							
41,059.930	101.75041	85.54	41,778.65	39,905.11	1,873.54	0.00	1,873.54
Issue Date: 01 Jun 16 Rate: 2.50% Yield to Maturity: 2.147% Maturity Date: 16 Sep 56							
GNMA 2013-176 REMIC PASSTHRU SECS CLMX-AH 03-16-2046 CUSIP : 38378NLF8							
26,046.070	104.46312	56.14	27,208.54	26,269.92	938.62	0.00	938.62
Issue Date: 01 Nov 13 Rate: 2.58677% Yield to Maturity: 2.207% Maturity Date: 16 Mar 46							
GNMA 2019-053 REMIC PASSTHRU CTF CL VFIXED 2.75% DUE 08-1 CUSIP : 38380M4H1							
115,486.160	107.97881	264.65	124,700.58	120,254.48	4,446.10	0.00	4,446.10
Issue Date: 01 Apr 19 Rate: 2.75% Yield to Maturity: 1.265% Maturity Date: 16 Aug 31							
GNMA REMIC PASS THRU SECS 2013-45 CL A1.45 DUE 10-16-2040 CUSIP : 38378KER6							
9,294.560	100.37362	11.23	9,329.29	9,184.18	145.11	0.00	145.11
Issue Date: 01 Mar 13 Rate: 1.45% Yield to Maturity: 1.285% Maturity Date: 16 Oct 40							
GNMA SER 2013-29 CL AB VAR RT DUE10-16-2045 CUSIP : 38378KAB5							
69,779.330	101.18578	102.75	70,606.76	65,418.12	5,188.64	0.00	5,188.64
Issue Date: 01 Feb 13 Rate: 1.767% Yield to Maturity: 1.569% Maturity Date: 16 Oct 45							

Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
Fixed Income							
Gov't-issued commercial mortgage-backed							
Total USD		1,412.38	687,249.51	638,963.00	48,286.51	0.00	48,286.51
Total United States		1,412.38	687,249.51	638,963.00	48,286.51	0.00	48,286.51
Total Gov't-issued Commercial Mortgage-Backed							
631,866.050		**1,412.38**	**687,249.51**	**638,963.00**	**48,286.51**	**0.00**	**48,286.51**
Commercial mortgage-backed							
United States - USD							
BANK 2017-BNK6 COML TG PASSTHRU CTF CLA-1 1.941% 07-15-206 CUSIP : 060352AA9							
19,507.700	100.39498	31.55	19,584.75	19,417.79	166.96	0.00	166.96
Issue Date: 01 Jul 17 Rate: 1.941% Yield to Maturity: 1.101% Maturity Date: 15 Jul 60							
BANK SER 2017-BNK8 CL A-S 3.731% 11-15-2050 CUSIP : 06650AAH0							
10,000.000	113.69644	31.09	11,369.64	10,002.73	1,366.91	0.00	1,366.91
Issue Date: 01 Nov 17 Rate: 3.731% Yield to Maturity: 1.668% Maturity Date: 15 Nov 50							
BANK SR 2018-BNK10 CL AS 3.898% 02-15-2061 CUSIP : 065404BC8							
15,000.000	114.60995	48.72	17,191.49	14,749.80	2,441.69	0.00	2,441.69
Issue Date: 01 Feb 18 Rate: 3.898% Yield to Maturity: 1.741% Maturity Date: 15 Feb 61							
CD 2016-CD1 MTG TR 2.926% DUE 08-10-2049 CUSIP : 12514MBE4							
25,000.000	104.98806	60.95	26,247.02	25,749.59	497.43	0.00	497.43
Issue Date: 01 Aug 16 Rate: 2.926% Yield to Maturity: 2.009% Maturity Date: 10 Aug 49							
CITIGROUP COML MTG 3.67499995232% DUE11-10-2046 CUSIP : 17321RAE6							
129,538.810	104.07244	396.71	134,814.20	138,991.09	-4,176.89	0.00	-4,176.89
Issue Date: 01 Dec 13 Rate: 3.67499% Yield to Maturity: 0.915% Maturity Date: 10 Nov 46							

Asset Detail - Base Currency

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

Fixed Income

Commercial mortgage-backed

United States - USD

Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
CMO CFCRE 2016-C6 MTG TR MTG PASS THRUCTF CL A-M DUE 11-10 CUSIP : 12532ABA6							
20,000.000	109.81363	58.36	21,962.73	20,599.72	1,363.01	0.00	1,363.01
Issue Date: 01 Nov 16 Rate: 3.502% Yield to Maturity: 1.79% Maturity Date: 10 Nov 49							
CMO CITIGROUP COML MTG TR 2014-GC21 MTGPASS THR CTF CL A-S CUSIP : 17322MAY2							
60,000.000	108.29391	201.30	64,976.35	60,790.63	4,185.72	0.00	4,185.72
Issue Date: 01 May 14 Rate: 4.026% Yield to Maturity: 1.578% Maturity Date: 10 May 47							
CMO CITIGRP COMMERICAL MORTGAGECITIGROUP COML MTG T CUSIP : 29429CAF2							
10,200.000	106.88824	32.47	10,902.60	10,514.37	388.23	0.00	388.23
Issue Date: 01 Apr 16 Rate: 3.821% Yield to Maturity: 2.204% Maturity Date: 15 Apr 49							
CMO COMM 2014-UBS2 MTG TR COML MTG CLA-2 2.82 DUE 03-10-2 CUSIP : 12591UAB9							
158.900	99.69651	0.37	158.42	163.66	-5.24	0.00	-5.24
Issue Date: 01 Mar 14 Rate: 2.82% Yield to Maturity: 3.665% Maturity Date: 10 Mar 47							
CMO GNMA 2015-109 REMIC PASSTHRU CTF CLA 2.5279% DUE 02-16- CUSIP : 38379KVC9							
69,168.210	102.21953	145.70	70,703.42	69,551.88	1,151.54	0.00	1,151.54
Issue Date: 01 Jul 15 Rate: 2.5279% Yield to Maturity: 2.07% Maturity Date: 16 Feb 40							
CMO GS MTG SECS TR SER 2017-GS5 CL AS FLTG 03-10-2050 CUSIP : 36252HAH4							
15,000.000	112.33026	47.82	16,849.54	15,449.76	1,399.78	0.00	1,399.78
Issue Date: 01 Mar 17 Rate: 3.826% Yield to Maturity: 1.759% Maturity Date: 10 Mar 50							
CMO J P MORGAN CHASE COML MTG SECS TR2011-C CL A-3 4.1712 CUSIP : 46636VAC0							
5,710.370	101.8682	19.84	5,817.05	6,342.31	-525.26	0.00	-525.26
Issue Date: 01 Sep 11 Rate: 4.1712% Yield to Maturity: 1.439% Maturity Date: 15 Aug 46							

Asset Detail - Base Currency

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

Fixed Income

Commercial mortgage-backed

United States - USD

Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
CMO J P MORGAN CHASE COML MTG SECS TR2013-C CL A-S 3.3715 CUSIP : 46639JAH3							
90,000.000	104.36446	252.86	93,928.01	94,398.05	-470.04	0.00	-470.04
Issue Date: 01 Mar 13 Rate: 3.3715% Yield to Maturity: 1.445% Maturity Date: 15 Dec 47							
CMO JPMBB COML MTG SECS TR 2013-C15 CLASB 3.6591 11-15-204 CUSIP : 46640NAF5							
119,639.750	104.18938	364.81	124,651.91	128,220.18	-3,568.27	0.00	-3,568.27
Issue Date: 01 Oct 13 Rate: 3.6591% Yield to Maturity: 0.865% Maturity Date: 15 Nov 45							
CMO JPMCC COML MTG SECS TR 2016-JP4 COMLMTG PASSTHRU CTF CL CUSIP : 46645UAY3							
25,000.000	105.45843	84.42	26,364.61	25,960.94	403.67	0.00	403.67
Issue Date: 01 Dec 16 Rate: 4.0526% Yield to Maturity: 3.051% Maturity Date: 15 Dec 49							
CMO MORGAN STANLEY BAML TRUST SER2012-C5 CL A4 3.176% CUSIP : 61761AAZ1							
200,000.000	103.35809	529.33	206,716.18	210,125.00	-3,408.82	0.00	-3,408.82
Issue Date: 01 Jul 12 Rate: 3.176% Yield to Maturity: 1.034% Maturity Date: 15 Aug 45							
CMO MORGAN STANLEY BK OF AMER MERRILLYNCH TR 2013-C12 CL CUSIP : 61762XAW7							
35,000.000	108.12986	130.72	37,845.45	37,821.88	23.57	0.00	23.57
Issue Date: 01 Oct 13 Rate: 4.482% Yield to Maturity: 1.606% Maturity Date: 15 Oct 46							
CMO MORGAN STANLEY BK OF AMER MERRILLLYNCH SER 2013-C12 C CUSIP : 61762XAX5							
50,000.000	105.45651	205.07	52,728.26	52,212.89	515.37	0.00	515.37
Issue Date: 01 Oct 13 Rate: 4.92187% Yield to Maturity: 2.864% Maturity Date: 15 Oct 46							
CMO WELLS FARGO COML MTG TR 2017-RC13.844% DUE 01-15-206 CUSIP : 95001FAZ8							
40,000.000	112.08543	128.13	44,834.17	42,480.06	2,354.11	0.00	2,354.11
Issue Date: 01 Mar 17 Rate: 3.844% Yield to Maturity: 1.81% Maturity Date: 15 Jan 60							

◆ Asset Detail - Base Currency

Fixed Income

Commercial mortgage-backed

United States - USD

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
CMO WFRBS COML MTG TR 2013-C14 MTG PASSTHRU CTF CL A-S 3.48 CUSIP : 92890PAG9							
42,421.000	104.71714	123.30	44,422.06	44,141.04	281.02	0.00	281.02
Issue Date: 01 Jun 13 Rate: 3.488% Yield to Maturity: 1.599% Maturity Date: 15 Jun 46							
CMO WFRBS COML MTG TR 2014-C25 MTG PASSTHRU CTF CL B DUE 11 CUSIP : 92939LAH9							
35,000.000	104.54212	123.55	36,589.74	35,618.75	970.99	0.00	970.99
Issue Date: 01 Dec 14 Rate: 4.236% Yield to Maturity: 3.02% Maturity Date: 15 Nov 47							
COMM 2012-CCRE2 3.791% DUE 08-15-2045 CUSIP : 12624KAF3							
30,000.000	103.75039	94.77	31,125.12	30,749.01	376.11	0.00	376.11
Issue Date: 01 Aug 12 Rate: 3.791% Yield to Maturity: 1.572% Maturity Date: 15 Aug 45							
COMM 2014-LC17 MTG 3.164% DUE 10-10-2047 CUSIP : 12592MBF6							
67.390	99.94612	0.17	67.35	70.02	-2.67	0.00	-2.67
Issue Date: 01 Sep 14 Rate: 3.164% Yield to Maturity: 3.136% Maturity Date: 10 Oct 47							
J P MORGAN CHASE 4.2707% DUE 06-15-2045 CUSIP : 46637WAF0							
65,000.000	104.37941	231.32	67,846.62	66,472.66	1,373.96	0.00	1,373.96
Issue Date: 01 Jun 12 Rate: 4.2707% Yield to Maturity: 1.572% Maturity Date: 15 Jun 45							
JPMBB COML MTG SECS TR 2013-C12SR 2013-C12 CL C VAR CUSIP : 46639NAW1							
25,000.000	101.00088	88.25	25,250.22	26,478.52	-1,228.30	0.00	-1,228.30
Issue Date: 01 Jun 13 Rate: 4.23617% Yield to Maturity: 3.707% Maturity Date: 15 Jul 45							
JPMBB COMMERCIAL MORTGAGE SECURITIES TRUST SER 2015-C30 CL A CUSIP : 46644UBE7							
45,000.000	111.47223	158.48	50,162.50	47,782.81	2,379.69	0.00	2,379.69
Issue Date: 01 Jul 15 Rate: 4.22629% Yield to Maturity: 1.696% Maturity Date: 15 Jul 48							

Asset Detail - Base Currency

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

Fixed Income

Commercial mortgage-backed

United States - USD

Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
JPMCC COML MTG FLTG RT 3.8756% DUE03-15-2050 CUSIP : 46647TAX6							
50,000.000	112.62702	161.48	56,313.51	55,175.78	1,137.73	0.00	1,137.73
Issue Date: 01 Mar 17 Rate: 3.8756% Yield to Maturity: 1.749% Maturity Date: 15 Mar 50							
JPMCC COML MTG SECS TR SER 2016-JP3 CL AS 3.144% 08-15-2049 CUSIP : 46590RAJ8							
20,000.000	108.02971	52.40	21,605.94	20,033.59	1,572.35	0.00	1,572.35
Issue Date: 01 Sep 16 Rate: 3.144% Yield to Maturity: 1.697% Maturity Date: 15 Aug 49							
JPMDB COML MTG 3.4836% DUE 06-15-2049 CUSIP : 46590LAX0							
50,000.000	109.05562	145.15	54,527.81	49,046.88	5,480.93	0.00	5,480.93
Issue Date: 01 May 16 Rate: 3.4836% Yield to Maturity: 1.75% Maturity Date: 15 Jun 49							
MERIT 2020-HILL COML MTG PASSTHRU CTF CLA 1.305% 08-15-2037 CUSIP : 590027AA6							
40,000.000	100.06252	23.15	40,025.01	40,000.00	25.01	0.00	25.01
Issue Date: 31 Aug 20 Rate: 1.30238% Yield to Maturity: 1.295% Maturity Date: 15 Aug 37							
PVTPL MORGAN STANLEY CAP I TR SER 2019-BPR CL A FLTG DUE 05- CUSIP : 61769GAA5							
55,000.000	95.66465	37.94	52,615.56	55,000.00	-2,384.44	0.00	-2,384.44
Issue Date: 15 May 19 Rate: 1.55238% Yield to Maturity: 3.046% Maturity Date: 15 May 36							
PVTPL RETL SER 2019-RVP CL A FLTG03-15-2036 CUSIP : 74952PAA5							
5,732.830	100.00388	3.31	5,733.05	5,732.83	0.22	0.00	0.22
Issue Date: 29 Mar 19 Rate: 1.30238% Yield to Maturity: 1.401% Maturity Date: 15 Mar 36							
WELLS FARGO COML 3.184% DUE 07-15-2048 CUSIP : 95000FAV8							
55,000.000	107.61652	145.93	59,189.09	54,399.95	4,789.14	0.00	4,789.14
Issue Date: 01 Jul 16 Rate: 3.184% Yield to Maturity: 1.762% Maturity Date: 15 Jul 48							

Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Commercial mortgage-backed							
Total USD		4,159.42	1,533,119.38	1,514,244.17	18,875.21	0.00	18,875.21
Total United States		4,159.42	1,533,119.38	1,514,244.17	18,875.21	0.00	18,875.21
Total Commercial Mortgage-Backed							
1,457,144.960		**4,159.42**	**1,533,119.38**	**1,514,244.17**	**18,875.21**	**0.00**	**18,875.21**
Asset backed securities							
United States - USD							
ALLY AUTO RECEIVABLES TRUST SER 17-1 CLB 2.35% 03-15-2022 CUSIP : 02007PAE3							
35,000.000	100.07942	36.55	35,027.80	34,996.13	31.67	0.00	31.67
Issue Date: 31 Jan 17 Rate: 2.35% Yield to Maturity: 2.105% Maturity Date: 15 Mar 22							
AMERICREDIT .66% DUE 12-18-2024 CUSIP : 03066EAD6							
30,000.000	100.35287	7.14	30,105.86	29,994.94	110.92	0.00	110.92
Issue Date: 22 Jul 20 Rate: 0.66% Yield to Maturity: 0.449% Maturity Date: 18 Dec 24							
AMERICREDIT 3.5% DUE 01-18-2024 CUSIP : 03066HAF4							
35,000.000	104.02683	44.23	36,409.39	36,553.12	-143.73	0.00	-143.73
Issue Date: 23 May 18 Rate: 3.50% Yield to Maturity: 0.077% Maturity Date: 18 Jan 24							
CARMAX AUTO OWNER 1.93% DUE 03-15-2022 CUSIP : 14314PAC0							
2,571.550	100.23354	2.20	2,577.56	2,571.21	6.35	0.00	6.35
Issue Date: 19 Apr 17 Rate: 1.93% Yield to Maturity: -0.586% Maturity Date: 15 Mar 22							
CARMAX AUTO OWNER SER-19-1 CL-B 3.45%11-15-2024 REG CUSIP : 14315NAE0							
45,000.000	105.78464	68.99	47,603.09	44,993.27	2,609.82	0.00	2,609.82
Issue Date: 23 Jan 19 Rate: 3.45% Yield to Maturity: 1.03% Maturity Date: 15 Nov 24							

◆ Asset Detail - Base Currency

Fixed Income

Asset backed securities

United States - USD

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Unrealized gain/loss Translation	Unrealized gain/loss Total
CARMAX AUTO OWNER TR 2018-4 SER 18-4 CLB 3.67% 05-15-2024 CUSIP : 14315EAE0							
30,000.000	105.57974	48.93	31,673.92	31,237.50	436.42	0.00	436.42
Issue Date: 24 Oct 18 Rate: 3.67% Yield to Maturity: 1.111% Maturity Date: 15 May 24							
CITIBANK CR CARD 3.21% DUE 12-07-2024 CUSIP : 17305EGR0							
150,000.000	106.37004	1,524.75	159,555.06	158,947.27	607.79	0.00	607.79
Issue Date: 17 Aug 18 Rate: 3.21% Yield to Maturity: 0.284% Maturity Date: 07 Dec 24							
CNH EQUIP TR SRS 20-A CL 3 1.16% DUE 06-17-2025 CUSIP : 12597PAC2							
20,000.000	101.44834	10.31	20,289.67	19,996.07	293.60	0.00	293.60
Issue Date: 27 May 20 Rate: 1.16% Yield to Maturity: 0.59% Maturity Date: 16 Jun 25							
DR AUTO 3.72% DUE 10-17-2022 CUSIP : 26208DAF3							
13,710.300	100.48454	22.66	13,776.73	13,771.35	5.38	0.00	5.38
Issue Date: 29 Mar 17 Rate: 3.72% Yield to Maturity: -3.055% Maturity Date: 17 Oct 22							
FIRSTKEY HOMES 2020-SFR1 TR 1.339%09-17-2025 CUSIP : 33767MAA3							
100,000.000	100.3702	174.81	100,370.20	99,997.94	372.26	0.00	372.26
Issue Date: 14 Aug 20 Rate: 1.339% Yield to Maturity: 1.249% Maturity Date: 17 Sep 25							
FORD CR AUTO LEASE .62% DUE 08-15-2023 CUSIP : 34531RAD9							
40,000.000	100.43355	11.02	40,173.42	39,997.77	175.65	0.00	175.65
Issue Date: 24 Jul 20 Rate: 0.62% Yield to Maturity: 0.298% Maturity Date: 15 Aug 23							
FORD CR AUTO OWNER .79% DUE 11-15-2025 CUSIP : 34533GAE9							
35,000.000	101.27224	12.28	35,445.28	34,999.19	446.09	0.00	446.09
Issue Date: 19 Jun 20 Rate: 0.79% Yield to Maturity: -0.033% Maturity Date: 15 Nov 25							

Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
Fixed Income							
Asset backed securities							
United States - USD							
FORD CR AUTO OWNER TR SER 20-A CL A3 1.04% 08-15-2024 CUSIP : 34528GAK2							
20,000.000	101.24015	9.24	20,248.03	19,996.46	251.57	0.00	251.57
Issue Date: 12 May 20 Rate: 1.04% Yield to Maturity: -0.042% Maturity Date: 15 Aug 24							
FORD CR FLOORPLAN MASTER OWNER TR A SER20-1 CL A1 .7% DUE 0 CUSIP : 34528QHK3							
50,000.000	100.26244	12.63	50,131.22	49,997.08	134.14	0.00	134.14
Issue Date: 18 Sep 20 Rate: 0.70% Yield to Maturity: 0.197% Maturity Date: 15 Sep 25							
GM FINL AUTOMOBILE 1.84% DUE 12-20-2023 CUSIP : 36259KAF4							
25,000.000	100.87356	14.05	25,218.39	24,994.33	224.06	0.00	224.06
Issue Date: 19 Feb 20 Rate: 1.84% Yield to Maturity: 1.323% Maturity Date: 20 Dec 23							
GM FINL AUTOMOBILE 2.04% DUE 12-20-2023 CUSIP : 36259KAG2							
30,000.000	100.54459	18.69	30,163.38	29,997.64	165.74	0.00	165.74
Issue Date: 19 Feb 20 Rate: 2.04% Yield to Maturity: 1.738% Maturity Date: 20 Dec 23							
GM FINL AUTOMOBILE LEASING SER 20-3 CL B.76% 10-21-2024 CUSIP : 362569AE5							
20,000.000	100.015688	0.84	20,003.14	19,996.34	6.80	0.00	6.80
Issue Date: 29 Sep 20 Rate: 0.76% Yield to Maturity: 0.779% Maturity Date: 21 Oct 24							
GM FINL AUTOMOBILE LEASING TR 2018-2 CLC 3.9% 04-20-2022 CUSIP : 36255KAG6							
35,000.000	100.40148	37.43	35,140.52	34,999.70	140.82	0.00	140.82
Issue Date: 27 Jun 18 Rate: 3.50% Yield to Maturity: 0.655% Maturity Date: 20 Apr 22							
GM FINL AUTOMOBILE LEASING TR 2020-2 CLA-3 .8% DUE 07-20-20 CUSIP : 36259PAD8							
20,000.000	100.8122	4.88	20,162.44	19,997.41	165.03	0.00	165.03
Issue Date: 17 Jun 20 Rate: 0.80% Yield to Maturity: 0.269% Maturity Date: 20 Jul 23							

◆ Asset Detail - Base Currency

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

Fixed Income

Asset backed securities

United States - USD

Description / Asset ID / Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
GM FINL AUTOMOBILE LEASING TRSR 19-1 CLB 3.37% 12-20-2022 CUSIP : 36256UAF5							
10,000.000	102.11346	10.29	10,211.35	9,999.07	212.28	0.00	212.28
Issue Date: 21 Feb 19 Rate: 3.37% Yield to Maturity: 0.61% Maturity Date: 20 Dec 22							
HYUNDAI AUTO FIXED 2.94% DUE 06-17-2024 CUSIP : 44891KAE5							
80,000.000	102.84505	104.53	82,276.04	81,225.00	1,051.04	0.00	1,051.04
Issue Date: 18 Apr 18 Rate: 2.94% Yield to Maturity: -0.072% Maturity Date: 17 Jun 24							
HYUNDAI AUTO RECEIVABLES TR SER 20-B CLA4 0.62% DUE 12-15-2 CUSIP : 44933FAD8							
30,000.000	100.57324	8.26	30,171.97	29,994.84	177.13	0.00	177.13
Issue Date: 22 Jul 20 Rate: 0.62% Yield to Maturity: 0.355% Maturity Date: 15 Dec 25							
PVTPL CARVANA AUTO RECEIVABLES TRSER 20-N1A CLS B 2.0 CUSIP : 14687PAC9							
55,000.000	102.04749	49.14	56,126.12	56,125.78	0.34	0.00	0.34
Issue Date: 30 Mar 20 Rate: 2.01% Yield to Maturity: 0.611% Maturity Date: 17 Mar 25							
PVTPL PRESTIGE AUTO RECEIVABLES SER 19-1ACL A2 2.44% 07-15-2 CUSIP : 74113NAB4							
20,682.300	100.31413	22.42	20,747.27	20,704.92	42.35	0.00	42.35
Issue Date: 23 Jul 19 Rate: 2.44% Yield to Maturity: 0.22% Maturity Date: 15 Jul 22							
PVTPL STACK INFRASTRUCTURE ISSUER LLC4.54% DUE 02-25-2044 CUSIP : 85236KAA0							
108,258.270	107.75962	81.91	116,658.70	108,807.84	7,850.86	0.00	7,850.86
Issue Date: 08 Feb 19 Rate: 4.54% Yield to Maturity: 2.133% Maturity Date: 25 Feb 44							
PVTPL TESLA AUTO LEASE TR 2020-A SER2020-A CL A-3 144A . CUSIP : 88167HAC0							
6,000.000	100.46741	1.24	6,028.04	5,998.81	29.23	0.00	29.23
Issue Date: 05 Aug 20 Rate: 0.68% Yield to Maturity: 0.353% Maturity Date: 20 Dec 23							

◆ Asset Detail - Base Currency

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

Fixed Income

Asset backed securities

United States - USD

Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
PVTPL TESLA AUTO LEASE TR SER 18-B CL A3.71% 08-20-2021 CUSIP : 88161NAA7							
14,055.990	100.93899	15.93	14,187.97	14,054.96	133.01	0.00	133.01
Issue Date: 19 Dec 18 Rate: 3.71% Yield to Maturity: 0.126% Maturity Date: 20 Aug 21							
PVTPL VANTAGE DATA CTRS ISSUER LLC SR 18-1A CL A2 4.072% 02- CUSIP : 92211MAC7							
26,302.500	103.44091	47.60	27,207.55	26,302.50	905.05	0.00	905.05
Issue Date: 16 Feb 18 Rate: 4.072% Yield to Maturity: -110.856% Maturity Date: 16 Feb 43							
SANTANDER DR AUTO 3.56% DUE 07-15-2024 CUSIP : 80285MAG4							
15,000.000	101.84035	23.73	15,276.05	14,978.91	297.14	0.00	297.14
Issue Date: 22 Aug 18 Rate: 3.56% Yield to Maturity: 0.054% Maturity Date: 15 Jul 24							
SANTANDER DR AUTO RECEIVABLES SER 19-3 CL C 2.49% 10-15-2025 CUSIP : 80286HAF6							
10,000.000	102.11361	11.06	10,211.36	9,999.75	211.61	0.00	211.61
Issue Date: 21 Aug 19 Rate: 2.49% Yield to Maturity: -1.368% Maturity Date: 15 Oct 25							
SANTANDER DRIVE AUTO RECEIVABLES TR SER20-1 CL A3 2.03% DUE CUSIP : 80287AAD5							
20,000.000	101.94772	18.04	20,389.54	19,998.33	391.21	0.00	391.21
Issue Date: 22 Apr 20 Rate: 2.03% Yield to Maturity: -1.775% Maturity Date: 15 Feb 24							
TCF AUTO 1.93% DUE 06-15-2022 CUSIP : 87226VAA4							
10,264.890	100.10785	8.80	10,275.96	10,137.90	138.06	0.00	138.06
Issue Date: 14 Dec 16 Rate: 1.93% Yield to Maturity: 0.656% Maturity Date: 15 Jun 22							
TESLA AUTO LEASE 2.16% DUE 10-20-2022 CUSIP : 88165GAC4							
55,000.000	102.49533	36.30	56,372.43	54,993.61	1,378.82	0.00	1,378.82
Issue Date: 26 Nov 19 Rate: 2.16% Yield to Maturity: -0.001% Maturity Date: 20 Oct 22							

◆ Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
Fixed Income							
Asset backed securities							
United States - USD							
TOYOTA AUTO 2.52% DUE 05-15-2023 CUSIP : 89238BAE2							
100,000.000	102.27426	112.00	102,274.26	100,843.75	1,430.51	0.00	1,430.51
Issue Date: 31 Jan 18 Rate: 2.52% Yield to Maturity: 0.056% Maturity Date: 15 May 23							
VERIZON OWNER TR 1.98% DUE 07-22-2024 CUSIP : 92348TAC8							
50,000.000	103.40621	30.25	51,703.11	51,716.80	-13.69	0.00	-13.69
Issue Date: 29 Jan 20 Rate: 1.98% Yield to Maturity: 0.627% Maturity Date: 22 Jul 24							
VOLKSWAGEN AUTO LN FIXED 1.98% DUE11-20-2024 CUSIP : 92868JAD8							
20,000.000	101.25891	5.98	20,251.78	19,998.63	253.15	0.00	253.15
Issue Date: 19 May 20 Rate: 0.98% Yield to Maturity: 0.155% Maturity Date: 20 Nov 24							
WESTLAKE 1.32% DUE 07-15-2025 CUSIP : 96042PAD4							
35,000.000	100.59806	20.53	35,209.32	34,999.76	209.56	0.00	209.56
Issue Date: 23 Jun 20 Rate: 1.32% Yield to Maturity: 1.008% Maturity Date: 15 Jul 25							
WESTLAKE 3.61% DUE 10-16-2023 CUSIP : 96042GAJ1							
60,000.000	101.40636	96.26	60,843.82	60,319.53	524.29	0.00	524.29
Issue Date: 23 Aug 18 Rate: 3.61% Yield to Maturity: 1.004% Maturity Date: 16 Oct 23							
WESTLAKE 4.05% DUE 03-15-2024 CUSIP : 96042JAJ5							
25,000.000	102.13625	38.33	25,534.06	24,998.40	535.66	0.00	535.66
Issue Date: 20 Feb 19 Rate: 3.45% Yield to Maturity: 1.16% Maturity Date: 15 Mar 24							
Total USD		2,804.23	1,526,031.80	1,504,233.81	21,797.99	0.00	21,797.99
Total United States		2,804.23	1,526,031.80	1,504,233.81	21,797.99	0.00	21,797.99

◆ Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
Fixed Income							
Total Asset Backed Securities							
1,486,845.800		**2,804.23**	**1,526,031.80**	**1,504,233.81**	**21,797.99**	**0.00**	**21,797.99**
Non-government backed c.m.o.s							
United States - USD							
J P MORGAN MTG TR 2019-9 SERIES 19-9 CLASS A4 144A 05-25-2 CUSIP : 46651YAF7							
34,800.790	102.02898	101.50	35,506.89	35,208.62	298.27	0.00	298.27
Issue Date: 01 Nov 19 Rate: 3.50% Yield to Maturity: 2.634% Maturity Date: 25 May 50							
J P MORGAN MTG TR FLTG RT 3% DUE10-25-2048 CUSIP : 46649KAD7							
17,385.810	102.76367	43.46	17,866.30	17,461.88	404.42	0.00	404.42
Issue Date: 01 May 18 Rate: 3.00% Yield to Maturity: 2.234% Maturity Date: 25 Oct 48							
PVTPL CMO J P MORGAN MTG SRS 20-5 CL A 3 VAR RT DUE 12-25-20 CUSIP : 46653JAC5							
47,294.780	102.4609	118.23	48,458.66	48,772.74	-314.08	0.00	-314.08
Issue Date: 01 Jul 20 Rate: 3.00% Yield to Maturity: 2.472% Maturity Date: 25 Dec 50							
PVTPL CMO J P MORGAN MTG TR 2018-3 CL A-5 FLTG 04-25-2048 CUSIP : 46649TAE6							
31,407.380	101.24465	91.60	31,798.29	31,939.72	-141.43	0.00	-141.43
Issue Date: 01 Mar 18 Rate: 3.50% Yield to Maturity: 2.643% Maturity Date: 25 Sep 48							
PVTPL J P MORGAN MTG TR SER 18-3 CLS A1FLTG 04-25-2018 CUSIP : 46649TAA4							
168,503.650	102.68055	491.46	173,020.47	173,395.99	-375.52	0.00	-375.52
Issue Date: 01 Mar 18 Rate: 3.50% Yield to Maturity: 2.804% Maturity Date: 25 Sep 48							
Total USD		846.25	306,650.61	306,778.95	-128.34	0.00	-128.34
Total United States		846.25	306,650.61	306,778.95	-128.34	0.00	-128.34
Total Non-Government Backed C.M.O.s							
299,392.410		**846.25**	**306,650.61**	**306,778.95**	**-128.34**	**0.00**	**-128.34**

Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
Fixed Income							
Index linked government bonds							
United States - USD							
UNITED STATES TREAS INFL INDEXED NTS 0.75% 07-15-2028 CUSIP : 912828Y38							
355,000.000	118.948762	582.40	422,268.11	357,581.23	64,686.88	0.00	64,686.88
Issue Date: 15 Jul 18 Rate: 0.77402% Yield to Maturity: 0.523% Maturity Date: 15 Jul 28							
Total USD		582.40	422,268.11	357,581.23	64,686.88	0.00	64,686.88
Total United States		582.40	422,268.11	357,581.23	64,686.88	0.00	64,686.88
Total Index Linked Government Bonds							
355,000.000		**582.40**	**422,268.11**	**357,581.23**	**64,686.88**	**0.00**	**64,686.88**
Funds - other fixed income							
United States - USD							
CF EATON VANCE INSTITUTIONAL SENIOR LOANFUND - FJ3L CUSIP : 277902QW5							
633,235.240	8.56	0.00	5,420,493.65	5,682,500.00	-262,006.35	0.00	-262,006.35
Total USD		0.00	5,420,493.65	5,682,500.00	-262,006.35	0.00	-262,006.35
Total United States		0.00	5,420,493.65	5,682,500.00	-262,006.35	0.00	-262,006.35
Total Funds - Other Fixed Income							
633,235.240		**0.00**	**5,420,493.65**	**5,682,500.00**	**-262,006.35**	**0.00**	**-262,006.35**
Funds - fixed income etf							
Global Region - USD							
MFC ISHARES TR CORE TOTAL USD BD MKT ETF CUSIP : 46434V613							
10,686.000	54.38	0.00	581,104.68	525,911.49	55,193.19	0.00	55,193.19
MFC SSGA ACTIVE ETF TR SPDR DOBLELINETOTAL RETURN TACTICA CUSIP : 78467V848							
15,193.000	49.31	0.00	749,166.83	749,084.72	82.11	0.00	82.11

Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Funds - fixed income etf							
Global Region - USD							
Total USD		0.00	1,330,271.51	1,274,996.21	55,275.30	0.00	55,275.30
Total Global Region		0.00	1,330,271.51	1,274,996.21	55,275.30	0.00	55,275.30
United States - USD							
MFC ISHARES BM FBOVESPA SMALL CAP FUNDOSHORT TREAS BD ETF CUSIP : 464288679							
2,797.000	110.70	0.00	309,627.90	309,725.80	-97.90	0.00	-97.90
MFC ISHARES TRUST 3-7 YR TREASURY BONDETF CUSIP : 464288661							
4,313.000	133.59	0.00	576,173.67	566,111.03	10,062.64	0.00	10,062.64
Issue Date: 05 Nov 08							
MFC VANECK VECTORS ETF TR FALLEN ANGELHIGH YIELD ETF CUSIP : 92189F437							
10,280.000	29.74	0.00	305,727.20	287,737.20	17,990.00	0.00	17,990.00
Total USD		0.00	1,191,528.77	1,163,574.03	27,954.74	0.00	27,954.74
Total United States		0.00	1,191,528.77	1,163,574.03	27,954.74	0.00	27,954.74
Total Funds - Fixed Income ETF							
43,269.000		**0.00**	**2,521,800.28**	**2,438,570.24**	**83,230.04**	**0.00**	**83,230.04**
Total Fixed Income							
36,997,435.410		**321,895.70**	**65,022,055.43**	**63,954,861.62**	**1,067,193.81**	**0.00**	**1,067,193.81**

Venture Capital and Partnerships

Partnerships

United States - USD

Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
Venture Capital and Partnerships							
Partnerships							
United States - USD							
GUAYACAN FUND OF FUNDS IV LP CUSIP : 991WBN991							
2,075,275.140	2,290,104.00	0.00	* 2,290,104.00	2,075,275.14	214,828.86	0.00	214,828.86
		* Market value based on prices received from an external manager or other client-directed pricing source					
GUAYACAN PRIVATE EQUITY FUND LP III CUSIP : 992CLG998							
387,606.000	337,796.00	0.00	* 337,796.00	387,606.00	-49,810.00	0.00	-49,810.00
		* Market value based on prices received from an external manager or other client-directed pricing source					
PUERTO RICO FUND FOR GROWTH, L.P. CUSIP : 992A79994							
6,142,912.660	5,686,780.00	0.00	5,686,780.00	6,142,912.66	-456,132.66	0.00	-456,132.66
Total USD		0.00	8,314,680.00	8,605,793.80	-291,113.80	0.00	-291,113.80
Total United States		0.00	8,314,680.00	8,605,793.80	-291,113.80	0.00	-291,113.80
Total Partnerships							
8,605,793.800		**0.00**	**8,314,680.00**	**8,605,793.80**	**-291,113.80**	**0.00**	**-291,113.80**
Total Venture Capital and Partnerships							
8,605,793.800		**0.00**	**8,314,680.00**	**8,605,793.80**	**-291,113.80**	**0.00**	**-291,113.80**
Other Assets							
Funds - other etf							
United States - USD							
MFC INDEXIQ ETF TR IQ HEDGEMULTI-STRATEGY TRACK CUSIP : 45409B107							
9,636.000	30.99	0.00	298,619.64	286,002.49	12,617.15	0.00	12,617.15

◆ Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	 Translation	 Total
Other Assets							
Funds - other etf							
United States - USD							
MFC IQ MERGER ARBITRAGE ETF CUSIP : 45409B800							
9,146.000	33.64	0.00	307,671.44	273,630.98	34,040.46	0.00	34,040.46
Total USD		0.00	606,291.08	559,633.47	46,657.61	0.00	46,657.61
Total United States		0.00	606,291.08	559,633.47	46,657.61	0.00	46,657.61
Total Funds - Other ETF							
18,782.000		**0.00**	**606,291.08**	**559,633.47**	**46,657.61**	**0.00**	**46,657.61**
Total Other Assets							
18,782.000		**0.00**	**606,291.08**	**559,633.47**	**46,657.61**	**0.00**	**46,657.61**
Hedge Fund							
Hedge fund of funds							
United States - USD							
PLUSCIOS FUND LLC CUSIP : 991XV3991							
485,466.930	390,505.00	0.00	390,505.00	485,466.93	-94,961.93	0.00	-94,961.93
Total USD		0.00	390,505.00	485,466.93	-94,961.93	0.00	-94,961.93
Total United States		0.00	390,505.00	485,466.93	-94,961.93	0.00	-94,961.93
Total Hedge Fund of Funds							
485,466.930		**0.00**	**390,505.00**	**485,466.93**	**-94,961.93**	**0.00**	**-94,961.93**
Hedge multi strategy							
United States - USD							

Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	 Translation	 Total
Hedge Fund							
Hedge multi strategy							
United States - USD							
CF KINETIC FUNDS I, LLC CUSIP : 5FG999859							
38,581.210	113.46	0.00	4,377,424.09	4,543,114.66	-165,690.57	0.00	-165,690.57
CF X2 ALTERNATIVE DIVIDEND ALPHA FUND CL A CUSIP : 90699KS11							
481,865.460	7.69	0.00	3,705,545.39	4,518,596.55	-813,051.16	0.00	-813,051.16
Total USD		0.00	8,082,969.48	9,061,711.21	-978,741.73	0.00	-978,741.73
Total United States		0.00	8,082,969.48	9,061,711.21	-978,741.73	0.00	-978,741.73
Total Hedge Multi Strategy **520,446.670**		**0.00**	**8,082,969.48**	**9,061,711.21**	**-978,741.73**	**0.00**	**-978,741.73**
Total Hedge Fund **1,005,913.600**		**0.00**	**8,473,474.48**	**9,547,178.14**	**-1,073,703.66**	**0.00**	**-1,073,703.66**
Cash and Cash Equivalents							
Short term bills and notes							
United States - USD							
UNITED STATES 0% TREAS BILLS DUE 03-25-2021REG DTD 03/26/202 SEDOL : BKPSY39							
547,000.000	99.947743	0.00	546,714.15	545,715.69	998.46	0.00	998.46
Issue Date: 26 Mar 20 Yield to Maturity: 0.11% Maturity Date: 25 Mar 21							
UNITED STATES TREAS BILLS 0% TBILL 12-24-2020 SEDOL : BL5BS66							
438,000.000	99.976667	0.00	437,897.80	437,680.62	217.18	0.00	217.18
Issue Date: 25 Jun 20 Yield to Maturity: 0.103% Maturity Date: 24 Dec 20							

Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
Cash and Cash Equivalents							
Short term bills and notes							
United States - USD							
UNITED STATES TREAS BILLS DTD 12-05-2019 0% 12-03-2020 SEDOL : BKM1DQ7							
266,000.000	99.983375	0.00	265,955.78	265,934.87	20.91	0.00	20.91
Issue Date: 05 Dec 19 Yield to Maturity: 0.097% Maturity Date: 03 Dec 20							
Total USD		0.00	1,250,567.73	1,249,331.18	1,236.55	0.00	1,236.55
Total United States		0.00	1,250,567.73	1,249,331.18	1,236.55	0.00	1,236.55
Total Short Term Bills and Notes							
1,251,000.000		**0.00**	**1,250,567.73**	**1,249,331.18**	**1,236.55**	**0.00**	**1,236.55**
Cash							
DKK - Danish krone							
	6.34995	0.00	0.00	0.00	0.00	0.00	0.00
EUR - Euro							
	0.8529875	0.00	0.04	-106.28	0.00	106.32	106.32
IDR - Indonesian rupiah							
	14,880.00	0.00	0.00	0.00	0.00	0.00	0.00
JPY - Japanese yen							
	105.605	0.00	0.01	277.60	0.00	-277.59	-277.59
Total cash - all currencies		0.00	0.05	171.32	0.00	-171.27	-171.27
Total cash - all countries		0.00	0.05	171.32	0.00	-171.27	-171.27

◆ Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
Cash and Cash Equivalents							
Total Cash							
0.050		**0.00**	**0.05**	**171.32**	**0.00**	**-171.27**	**-171.27**
Invested cash							
USD - United States dollar							
	1.00	24.84	127,957.01	127,957.01	0.00	0.00	0.00
Total invested cash - all currencies		24.84	127,957.01	127,957.01	0.00	0.00	0.00
Total invested cash - all countries		24.84	127,957.01	127,957.01	0.00	0.00	0.00
Total Invested cash							
127,957.010		**24.84**	**127,957.01**	**127,957.01**	**0.00**	**0.00**	**0.00**
Funds - short term investment							
COM SHORT TERM INVT FD CUSIP : 200998102							
	1.00	833.11	7,284,667.32	7,284,667.32	0.00	0.00	0.00
Total funds - short term investment - all currencies		833.11	7,284,667.32	7,284,667.32	0.00	0.00	0.00
Total funds - short term investment - all countries		833.11	7,284,667.32	7,284,667.32	0.00	0.00	0.00
Total Funds - Short Term Investment							
7,284,667.320		**833.11**	**7,284,667.32**	**7,284,667.32**	**0.00**	**0.00**	**0.00**
Total Cash and Cash Equivalents							
8,663,624.380		**857.95**	**8,663,192.11**	**8,662,126.83**	**1,236.55**	**-171.27**	**1,065.28**

Adjustments To Cash

Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	 Translation	 Total
Adjustments To Cash							
Pending trade purchases							
USD - United States dollar							
	1.00	0.00	-869,926.73	-869,926.73	0.00	0.00	0.00
Total pending trade purchases - all currencies		0.00	-869,926.73	-869,926.73	0.00	0.00	0.00
Total pending trade purchases - all countries		0.00	-869,926.73	-869,926.73	0.00	0.00	0.00
Total Pending trade purchases							
0.000		**0.00**	**-869,926.73**	**-869,926.73**	**0.00**	**0.00**	**0.00**
Pending trade sales							
USD - United States dollar							
	1.00	0.00	146,308.30	146,308.30	0.00	0.00	0.00
Total pending trade sales - all currencies		0.00	146,308.30	146,308.30	0.00	0.00	0.00
Total pending trade sales - all countries		0.00	146,308.30	146,308.30	0.00	0.00	0.00
Total Pending trade sales							
0.000		**0.00**	**146,308.30**	**146,308.30**	**0.00**	**0.00**	**0.00**
Total Adjustments To Cash							
0.000		**0.00**	**-723,618.43**	**-723,618.43**	**0.00**	**0.00**	**0.00**
Total							
56,691,090.190		**354,729.96**	**127,769,458.17**	**120,243,871.76**	**7,413,077.24**	**112,509.17**	**7,525,586.41**

◆ Asset Detail - Base Currency

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